



FINAL

PG39 BULLETIN # 35@

EURO FX & CME\$INDEX OPTIONS

wed, Feb 21, 2018 PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB(CABINET TRANSACTION) 1/2 TICK VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

Table with columns: EXPIRATION, EURO FX FUT, EURO FX OPT (EUR), EFX WK1 (EUR), EFX WK3 (EUR), EFX WK4 (EUR) and months FEB18, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, DEC18.

EXPIRATION:

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

Table with columns: ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21. Rows include FEB18, MAR18, APR18, MAY18, JUN18, JUL18, SEP18, DEC18 with price ranges.

EURO FX & CME\$INDEX FUTURES

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW. Lists various futures contracts like FEB18, MAR18, APR18, etc.

EURO FX (EU) FIXING PRICE: Sep18 1.2344500

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW. Lists additional futures like CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F.

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Lists call and put options for EURO FX C and P.

** Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.**

ADDITIONAL EUROFX & CME\$INDEX CALLS & PUTS **SETT. PRICE**

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Lists additional call and put options for 1EU OPT.



FINAL

PG39 BULLETIN # 35@

EURO FX & CME\$INDEX OPTIONS

wed, Feb 21, 2018 PG39

Table with columns: EEU OPT, EEU OPT, Bid, Ask, Bid, Ask, Bid, Ask, Bid, Ask, Bid, Ask, Bid, Ask. Contains market data for various options contracts.



FINAL

PG39 BULLETIN # 35@

EURO FX & CME\$INDEX OPTIONS

wed, Feb 21, 2018 PG39

EUU OPT	EUU OPT												
1255	----	----	----	.03050N	.03180	+ 0.00130	.467	----	----	70	UNCH	.04800B	.02300A
1260	----	----	----	.03540N	.03320	- 0.00220	.508	----	----	3	UNCH	.04550B	.01580A
1265	----	----	----	.03300N	.03090	- 0.00210	.485	----	----	19	UNCH	.04440B	.01480A
1270	----	----	----	.03080N	.02870	- 0.00210	.461	----	----	195	UNCH	.04200	.01340
1275	----	----	----	.02870N	.02680	- 0.00190	.439	----	----	9	UNCH	.03870B	.01290A
1275	----	----	----	.04100N	.04260	+ 0.00160	.560	----	----	50	UNCH	.05020B	.03150A
1280	----	----	----	.02670N	.02500	- 0.00170	.417	----	----	60	UNCH	.03660B	.01210A
1285	----	----	----	.04710N	.04890	+ 0.00180	.604	----	----	1	UNCH	.05460B	.03650A
1290	----	----	----	.02310N	.02170	- 0.00140	.374	----	----	1	UNCH	.03270B	.01040A
1300	----	----	----	.01990N	.01880	- 0.00110	.335	----	4	168	UNCH	.02850B	.00860
1305	----	----	----	.01850N	.01750	- 0.00100	.316	----	----	1	UNCH	.02670B	.00830A
1320	----	----	----	.01490N	.01400	- 0.00090	.264	----	----	65	UNCH	.02030B	.00660A
1335	----	----	----	.01190N	.01120	- 0.00070	.220	----	----	1	UNCH	.01660B	.00530A
1340	----	----	----	.01110N	.01030	- 0.00080	.205	----	----	18	UNCH	.01550B	.00490A
1345	----	----	----	.01030N	.00960	- 0.00070	.193	----	----	3	UNCH	.01450B	.00460A
1350	----	----	----	.00960N	.00890	- 0.00070	.181	----	----	1	UNCH	.01350B	.00430A
1360	----	----	----	.00830N	.00770	- 0.00060	.159	----	----	21	UNCH	.01180B	.00680A
1365	----	----	----	.00770N	.00720	- 0.00050	.150	----	----	25	UNCH	.01110B	.00690A
1370	----	----	----	.00720N	.00670	- 0.00050	.141	----	----	2	UNCH	.01040B	.00620
1375	----	----	----	.00670N	.00620	- 0.00050	.131	----	----	25	UNCH	.00970B	.00540
1380	----	----	----	.00630N	.00580	NEW	.124	----	1	1	+	.00910B	.00590
1400	----	----	----	.00480N	.00440	- 0.00040	.096	----	----	4	UNCH	.00700B	.00450
TOTAL									7	1849 +	3		