



FINAL

PG31 BULLETIN #198@

FX CALL OPTIONS

Fri, Oct 12, 2018 PG31

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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 VALUES: POLISH ZLOTY = \$5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = \$3.00, EURO/HUNGARIAN FORINT = E3.00, CZECH KORUNA = \$4.00, EURO/CZECH KORUNA = E4.00. 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.

EXPIRATION:

FX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12

| | | WEEK 1 | WEEK 2 | WEEK 3 | WEEK 4 |
|-----|-------|-----------|-----------|-----------|-----------|
| RB1 | OCT18 | 1360-1660 | 1360-1660 | 1360-1660 | 1360-1660 |
| | NOV18 | 1360-1660 | 1360-1660 | | |
| RE1 | OCT18 | 1140-1400 | 1140-1400 | 1130-1400 | 1130-1400 |
| | NOV18 | 1130-1400 | 1130-1400 | | |
| KR1 | OCT18 | 840-995 | 835-995 | 835-995 | 835-995 |
| | NOV18 | 835-995 | 835-995 | | |

| | OCT18 | NOV18 | DEC18 | JAN19 | FEB19 | MAR19 | APR19 | MAY19 | JUN19 | JUL19 | AUG19 | SEP19 |
|-----|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| D# | 418-529 | 418-529 | 418-529 | 421-525 | 421-525 | 421-525 | | | 422-494 | | | 429-492 |
| E# | 357-419 | 357-419 | 357-419 | 356-418 | 356-418 | 356-418 | | | 355-413 | | | 357-411 |
| V# | 328-438 | 328-438 | 328-438 | 330-433 | 330-433 | 330-433 | | | 332-401 | | | 337-396 |
| W# | 278-348 | 278-348 | 278-348 | 277-345 | 277-345 | 277-345 | | | 275-335 | | | 280-332 |
| I# | 239-327 | 239-327 | 239-327 | 239-324 | 239-324 | 239-324 | | | 240-303 | | | 245-302 |
| T# | 201-261 | 201-261 | 201-261 | 199-260 | 199-260 | 199-260 | | | 198-255 | | | 203-253 |
| RBO | 1360-1660 | 1360-1660 | 1350-1660 | 1350-1660 | 1350-1650 | 1350-1650 | 1350-1650 | 1350-1630 | 1340-1650 | 1340-1560 | 1340-1540 | 1340-1640 |
| REQ | 1140-1400 | 1130-1400 | 1130-1390 | 1130-1390 | 1130-1380 | 1120-1380 | 1120-1370 | 1120-1370 | 1120-1360 | 1110-1320 | 1110-1310 | 1100-1290 |
| KR0 | 835-995 | 835-995 | 835-995 | 840-1000 | 840-1000 | 840-1000 | 840-995 | 845-990 | 845-960 | 845-955 | 845-955 | 850-955 |

FX FUTURES

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | RTH VOLUME | ETH VOLUME | OPEN INTEREST | ----CONTRACT---- HIGH | LOW |
|----------------------|-------------|-------------|------------|----------------------------------|------------|------------|---------------|-----------------------|---------------------|
| POLISH (US) F | | | | | | | | | |
| DEC18 | 0.2699 | 0.2701B | 0.2688A | 0.2690 (3.7175) - | 24 | 0 | 73 - | 1 | .2763B .2651A |
| TOTAL POLISH (US) F | | | | | | 0 | 73 - | 1 | |
| POLISH (EC) F | | | | | | | | | |
| DEC18 | | 0.2320B | | 0.2315 (4.3197) + | 42 | 0 | UNCH | | .2333B .2294A |
| TOTAL POLISH (EC) F | | | | | | 0 | 0 | 0 | |
| CZECK (EC) FUT | | | | | | | | | |
| DEC18 | | | | 0.0386 (25.9067) + | 2 | 0 | 2 | UNCH | .0391 .0391 |
| TOTAL CZECK (EC) FUT | | | | | | 0 | 0 | 2 | |
| RMB/USD FUT | | | | | | | | | |
| DEC18 | | | | 0.14399 (6.94493) - | 70 | 0 | 5 | UNCH | .14960 .14265 |
| TOTAL RMB/USD FUT | | | | | | 0 | 5 | | |
| WON/USD FUT | | | | | | | | | |
| OCT18 | | | | 0.0008834 (1131.990) + | 0 | 0 | 9 | UNCH | .0009061B .0008726A |
| NOV18 | | | | 0.0008837 (1131.606) + | 0 | 0 | 257 | UNCH | .0009036B .0008733A |
| DEC18 | | | | 0.0008843 (1130.838) + | 0 | 10 | 175 + | 10 | .0009071 .0008739A |
| TOTAL WON/USD FUT | | | | | | 10 | 441 + | 10 | |

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ----CONTRACT---- HIGH | LOW |
|-----------------------|-------------|-------------|------------|----------------------------------|------------|----------------|---------------|-----------------------|-------------------|
| CHP FUT | | | | | | | | | |
| NOV18 | | | | | | | 774 | UNCH | |
| TOTAL CHP FUT | | | | | | 0 | 774 | | |
| CNH FUT | | | | | | | | | |
| OCT18 | 6.8845 | 6.9255B | 6.8788A | 6.9222 (.1445) +.0339 | | 506 | 318 + | 60 | 6.9637B 6.4829A |
| NOV18 | 6.9044 | 6.9373B | 6.8958A | 6.9331 (.1442) +.0306 | | 464 | 595 + | 32 | 6.9705B 6.7063A |
| DEC18 | 6.9060 | 6.9480B | 6.9060 | 6.9424 (.1440) +.0300 | | 451 | 812 + | 13 | 7.1742B 6.3105A |
| JAN19 | 6.9369 | 6.9550B | 6.9150A | 6.9517 (.1438) +.0327 | | 13 | 36 + | 10 | 6.9939 6.8630A |
| MAR19 | 6.9500 | 6.9690B | 6.9340A | 6.9705 (.1435) +.0270 | | 36 | 69 + | 10 | 7.0091B 6.3306A |
| JUN19 | | 6.9887B | 6.9572A | 6.9905 (.1431) +.0301 | | | 36 | UNCH | 7.0345B 6.3520A |
| SEP19 | 6.9933 | 7.0071B | 6.9755A | 7.0060 (.1427) +.0223 | | 9 | 95 + | 9 | 7.1300B 6.3798A |
| DEC19 | | 7.0244B | 6.9957A | 7.0211 (.1424) +.0070 | | | 35 | UNCH | 7.0727B 6.5149 |
| TOTAL CNH FUT | | | | | | 0 | 1996 + | 134 | |
| INR/USD FUT | | | | | | | | | |
| OCT18 | 135.140 | 135.940 | 135.090 | 135.360 (.0074) +0.320 | | 8283 | 1626 - | 191 | 140.570 133.750 |
| NOV18 | 134.620 | 135.060B | 134.460A | 134.650 (.0074) +0.230 | | 73 | 332 + | 36 | 136.830B 133.050 |
| TOTAL INR/USD FUT | | | | | | 0 | 8356 | 1958 - | 155 |
| MICRO INR/USD F | | | | | | | | | |
| OCT18 | 135.210 | 135.790 | 135.120A | 135.360 (.0074) +0.320 | | 395 | 321 + | 10 | 140.240B 133.870A |
| NOV18 | 134.960 | 135.060B | 134.480A | 134.650 (.0074) +0.230 | | 2 | 45 | UNCH | 136.830B 133.200A |
| TOTAL MICRO INR/USD F | | | | | | 0 | 397 | 366 + | 10 |
| TRL FUT | | | | | | | | | |
| DEC18 | | | | .16212 (6.1683) -00115 | | | 1285 | UNCH | |
| DEC19 | | | | .12666 (7.8952) +00370 | | | 5 | UNCH | |
| TOTAL TRL FUT | | | | | | 0 | 1290 | | |

FX CALLS **SETT. PRICE**

| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING RANGE | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- HIGH | LOW |
|-------------------------------------|---------|-------|---------------------|-----|---------------|-----------------------|-------|------------|-----------------------|---------------|-------------------|-----------------|
| ADDITIONAL FX CALLS **SETT. PRICE** | | | | | | | | | | | | |
| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING RANGE | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- HIGH | LOW |
| WAD OPT | | | | | | | | | | | | |
| OCT18 | WAD OPT | | (FUTURES SETT. .00) | | | | | | | | | |
| 660 | | | | | | 5.10000 +0.01000 | 1.000 | | | 1 | UNCH | 5.41000 4.47000 |
| 675 | | | | | | 3.60000 UNCH | .986 | | | 1 | UNCH | 3.92000 3.01000 |
| 685 | | | | | | 2.63000 UNCH | .958 | | | 1 | UNCH | 2.94000 2.08000 |
| 690 | | | | | | 2.10000 +0.01000 | .998 | | | 1 | UNCH | 4.17000 1.52000 |
| 695 | | | | | | 1.64000 -0.02000 | .925 | | | 1 | UNCH | 2.97000 1.16000 |
| 700 | | | | | | 1.28000 -0.02000 | .788 | | | 3 | UNCH | 1.54000 .89000 |
| 705 | | | | | | .67000 -0.04000 | .834 | | | 29 | UNCH | 2.70000 .35000 |
| 705 | | | | | | .79000 -0.04000 | .723 | | | 31 | UNCH | 2.03000 .48000 |
| 710 | | | | | | .31000 -0.05000 | .569 | | | 261 | UNCH | 2.23000 .15000 |
| 710 | | | | | | .46000 -0.04000 | .543 | | | 144 | UNCH | 1.59000 .26000 |
| 715 | | | | | | .34000 -0.04000 | .378 | | | 1 | UNCH | .48000 .20000 |
| 715 | | | | | | .10000 -0.04000 | .244 | | 9 | 113 | UNCH | 1.77000 .06000 |
| 715 | | | | | | .23000 -0.04000 | .340 | | | 32 | UNCH | 1.19000 .13000 |
| 720 | | | | | | .02500 -0.02000 | .065 | | | 121 + | 9 | 1.35000 .02500 |
| 720 | | | | | | .10000 -0.02000 | .175 | | | 44 | UNCH | .84000 .06000 |
| 725 | | | | | | .04000 -0.01000 | .077 | | | 63 | UNCH | .55000 .03000 |
| 725 | | | | | | .09000 NEW | .133 | | 6 | 6 + | 6 | 1.4000 .06000 |
| 725 | | | | | | .01000 -0.00500 | .022 | | | 43 | UNCH | .97000 .01000 |
| 730 | | | | | | .00500 UNCH | .009 | | | 13 | UNCH | .66000 .00500 |
| 730 | | | | | | .04500 -0.00500 | .071 | | | 1 | UNCH | .07000 .03500 |
| 735 | | | | | | .00500 +0.00500 | .001 | | | 1 | UNCH | .42000 .01000 |

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FINAL

PG31 BULLETIN #198@ FX CALL OPTIONS Fri, Oct 12, 2018 PG31

| WAD OPT | WAD OPT | (FUTURES SETT. .00) | | | | | | | | | | | |
|---------|---------|---------------------|------|------|--------|----------|-------|------|------|-----|--------|------|---------------|
| 755 | ---- | ---- | ---- | ---- | .00500 | UNCH | .001 | ---- | ---- | | 25 | UNCH | .00500 .00500 |
| TOTAL | | | | | | | | | | | 936 + | 15 | |
| WEC OPT | WEC OPT | (FUTURES SETT. .00) | | | | | | | | | | | |
| OCT18 | ---- | ---- | ---- | ---- | .05720 | -0.00310 | .994 | ---- | ---- | | 1 | UNCH | .06070 .04490 |
| 1105 | ---- | ---- | ---- | ---- | .05210 | -0.00320 | 1.000 | ---- | ---- | | 1 | UNCH | .05600 .03960 |
| 1110 | ---- | ---- | ---- | ---- | .04210 | -0.00320 | 1.000 | ---- | ---- | | 1 | UNCH | .06800 .02970 |
| 1120 | ---- | ---- | ---- | ---- | .03740 | -0.00320 | .963 | ---- | ---- | | 1 | UNCH | .04160 .02630 |
| 1125 | ---- | ---- | ---- | ---- | .03210 | -0.00320 | .999 | ---- | ---- | | 1 | UNCH | .05910 .02010 |
| 1130 | ---- | ---- | ---- | ---- | .03260 | -0.00320 | .948 | ---- | ---- | | 1 | UNCH | .03690 .02210 |
| 1130 | ---- | ---- | ---- | ---- | .02340 | -0.00310 | .876 | ---- | ---- | | 1 | UNCH | .02750 .01440 |
| 1140 | ---- | ---- | ---- | ---- | .01730 | -0.00320 | .966 | ---- | ---- | 1 | 3 + | 1 | .04440 .00800 |
| 1145 | ---- | ---- | ---- | ---- | .01260 | -0.00320 | .920 | ---- | ---- | | 16 | UNCH | .03960 .00510 |
| 1150 | ---- | ---- | ---- | ---- | .01150 | -0.00260 | .658 | ---- | ---- | | 33 | UNCH | .01500 .00600 |
| 1155 | ---- | ---- | ---- | ---- | .00820 | -0.00310 | .808 | ---- | ---- | 1 | 239 - | 1 | .03480 .00290 |
| 1155 | ---- | ---- | ---- | ---- | .00460 | -0.00280 | .608 | ---- | ---- | 14 | 206 + | 1 | .03020 .00160 |
| 1160 | ---- | ---- | ---- | ---- | .00830 | -0.00250 | .551 | ---- | ---- | 110 | 111 + | 55 | .01140 .00410 |
| 1160 | ---- | ---- | ---- | ---- | .00580 | -0.00200 | .438 | ---- | ---- | 1 | 800 | UNCH | .00840 .00280 |
| 1165 | ---- | ---- | ---- | ---- | .00210 | -0.00210 | .355 | ---- | ---- | 8 | 260 + | 1 | .02570 .00080 |
| 1170 | ---- | ---- | ---- | ---- | .00380 | -0.00170 | .326 | ---- | ---- | | 12 | UNCH | .00590 .00180 |
| 1170 | ---- | ---- | ---- | ---- | .00080 | -0.00140 | .154 | ---- | ---- | 14 | 112 + | 1 | .02150 .00040 |
| 1175 | ---- | ---- | ---- | ---- | .00025 | -0.00075 | .050 | ---- | ---- | 9 | 213 | UNCH | .01750 .00020 |
| 1180 | ---- | ---- | ---- | ---- | .00010 | -0.00030 | .018 | ---- | ---- | | 169 | UNCH | .01380 .00010 |
| 1180 | ---- | ---- | ---- | ---- | .00140 | -0.00090 | .149 | ---- | ---- | | 25 | UNCH | .00250 .00070 |
| 1185 | ---- | ---- | ---- | ---- | .00005 | -0.00015 | .007 | ---- | ---- | 5 | 176 + | 5 | .01060 .00005 |
| 1185 | ---- | ---- | ---- | ---- | .00080 | -0.00060 | .092 | ---- | ---- | | 35 | UNCH | .00150 .00045 |
| 1190 | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | ---- | | 184 | UNCH | .00780 .00005 |
| 1195 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | | 53 | UNCH | .00560 .00005 |
| TOTAL | | | | | | | | | | 163 | 2654 + | 63 | |