



PRELIMINARY

PG31 BULLETIN #220@

FX CALL OPTIONS

Tue, Nov 12, 2024 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: TUE, NOV 12												
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5						
RB1	NOV24	1320-1520	1320-1520	1300-1520	1310-1520	1310-1520						
	DEC24	1310-1520										
RE1	NOV24	1180-1390	1180-1390	1180-1390	1180-1390	1180-1390						
	DEC24	1180-1390										
KR1	NOV24	680-830	670-830	670-830	670-830	670-830						
	DEC24	670-830										
	NOV24	DEC24	JAN25	FEB25	MAR25	APR25	MAY25	JUN25	JUL25	AUG25	SEP25	OCT25
D#	400-473	394-473	395-474	395-474	395-474	396-451						
E#	369-429	369-429	369-423	369-423	369-423	368-418						
V#	237-308	233-308	233-307	233-307	233-307	232-284						
W#	219-280	219-280	217-275	217-275	217-275	214-264						
I#	220-286	219-286	219-285	219-285	219-285	218-270						
T#	202-258	202-258	203-256	203-256	203-256	201-251						
RBO	1300-1520	1310-1520	1310-1530	1310-1530	1320-1530	1320-1540	1320-1540	1330-1540	1330-1550	1330-1550	1330-1520	
REO	1180-1390	1180-1390	1190-1390	1190-1390	1190-1390	1190-1390	1190-1390	1190-1390	1190-1390	1200-1390	1220-1390	
KRO	670-830	670-830	670-815	675-815	675-810	675-810	675-810	680-810	680-815	680-815	680-780	

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	
								HIGH	LOW
HUNGARY (US) F									
DEC24	0.2574	.2588B	*0.2574	0.2580 (3.8760) -	118	18	37 +	16	.2830 .2574
TOTAL HUNGARY (US) F						18	37 +	16	
HUNGARY (EC) F									
DEC24	----	.00243B	0.00242A	0.00242 (13.2231) -	0	2	96	UNCH	.00253 .00242A
TOTAL HUNGARY (EC) F						2	96		
POLISH (US) F									
DEC24	0.2439	.2440B	*0.2430A	0.2436 (4.1051) -	26	3	1990 +	5	.2625B .2430A
TOTAL POLISH (US) F						3	1990 +	5	
POLISH (EC) F									
DEC24	0.2293	0.2287A	----	0.2292 (4.3630) +	58	1	120	UNCH	.2336B .2282A
TOTAL POLISH (EC) F						1	120		
CZECK (US) FUT									
DEC24	----	.0419B	*0.0418A	0.0418 (23.9234) -	22	1	7 -	1	.0447B .0418A
TOTAL CZECK (US) FUT						1	7 -	1	
CZECK (EC) FUT									
DEC24	----	.0393B	0.0393A	0.0393 (25.4453) -	6	2	20	UNCH	.0399B .0393A
TOTAL CZECK (EC) FUT						2	20		
WON/USD FUT									
NOV24	0.0007109	.0007151B	.0007095	0.0007106 (1407.261) -	0	----	52	77 -	44 .0007690B .0007095
DEC24	----	.0007154B	.0007102A	0.0007110 (1406.470) -	0	----	8	71 +	6 .0007682B .0007102A
FEB25	----	----	----	0.0007131 (1402.328) -	0	----	1	UNCH	.0007474B .0007414
TOTAL WON/USD FUT						0	60	149 -	38

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	---CONTRACT---	
								HIGH	LOW
CNH FUT									
NOV24	7.2235	#7.2535	7.2220A	7.2435 (.1381) +.0160	----	3212	412 +	77	7.2535 6.9405A
DEC24	7.2170	#7.2445B	7.2115A	7.2350 (.1382) +.0180	----	2313	2812 +	99	7.2445B 6.9235A
JAN25	7.2275	#7.2335B	7.2025A	7.2240 (.1384) +.0185	----	63	124 -	13	7.2335B 6.9165A
FEB25	----	#7.2160B	----	7.2110 (.1387) +.0190	----	----	11	UNCH	7.2160B 6.9040A
MAR25	7.1890	#7.2110B	7.1810A	7.2000 (.1389) +.0185	----	98	176 +	51	7.2110B 6.8795A
JUN25	7.1500	#7.1700B	7.1500	7.1645 (.1396) +.0215	----	3	26 +	1	7.1700B 6.8540A
DEC25	----	----	----	7.0900 (.1410) +.0225	----	----	27	UNCH	7.0300B 6.8700A
JUN26	----	----	----	7.0155 (.1425) +.0230	----	----	2	UNCH	7.0010B 7.0000
SEP26	----	----	----	6.9780 (.1433) +.0235	----	----	1	UNCH	7.0000B 7.0000
DEC26	----	----	----	6.9410 (.1441) +.0240	----	----	2	UNCH	7.0020B 7.0000
TOTAL CNH FUT						0	5689	3593 +	215
INR/USD FUT									
NOV24	118.340	118.440	118.330A	118.420 (.0084) +0.080	----	582	1598 +	10	119.360B 118.270
DEC24	118.270	118.300	*118.250	118.280 (.0085) +0.080	----	274	328 +	149	118.940B 118.250
JAN25	----	118.020B	----	118.100 (.0085) +0.090	----	----	1	UNCH	119.880 118.110A
TOTAL INR/USD FUT						0	856	1927 +	159
MICRO INR/USD F									
NOV24	118.400	118.420B	118.400	118.420 (.0084) +0.080	----	1	3 -	1	119.350B 118.370A
DEC24	----	118.210B	----	118.280 (.0085) +0.080	----	----	5	UNCH	119.000B 118.340A
TOTAL MICRO INR/USD F						0	1	8 -	1
MNH FUT									
DEC24	----	----	----	7.2350 (.1382) +.0180	----	----	3	UNCH	7.1905 7.1000A
TOTAL MNH FUT						0	0	3	
TRL FUT									
DEC24	----	----	.028165A	.028195 (35.4673) -00020	----	----	52	UNCH	.02809B .02612A
TOTAL TRL FUT						0	0	52	

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**												
CNH OPT												
MAR25	CNH OPT		(FUTURES SETT. .00)		----	.04600	NEW	.288	----	70	70 +	70
73500	.05300		#.05300	.04950A					70	70 +	70	.05300 .01850
TOTAL									70			
WAD OPT												
NOV24	WAD OPT		(FUTURES SETT. .00)		----	.00840	- 0.00360	.996	----	5	5	UNCH
6450	----		.01170B	*.00720A	----				5	5 +	5	.02130 .00650
6475	----		.01060B	*.00650A	----	.00740	NEW	.742	----	6	6	UNCH
6550	----		.00530B	*.00250A	----	.00290	- 0.00220	.427	----	5	5 +	5
6550	----		.00310B	*.00070A	----	.00100	NEW	.292	----	2	44 +	2
6575	.00050		.00180B	*.00025A	----	.00035	- 0.00165	.079	----	78	UNCH	.01510 .00015
6600	----		.00100B	*.00015A	----	.00010	- 0.00090	.012	----	79	UNCH	.01320 .00015
6625	----		.00040B	*.00015A	----	.00005	- 0.00045	.003	----			

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WAD OPT	WAD OPT	(FUTURES SETT. .00)											
6650	----	----	*.00010A	----	CAB	----	.000	----	----	79	UNCH	.01150	.00010
6675	----	.00080B	*.00030A	----	.00025	- 0.00055	.052	----	----	1	UNCH	.00720	.00030
6675	----	----	.00015A	----	CAB	----	.000	----	----	76	UNCH	.01000	.00015
6700	----	----	.00015A	----	CAB	----	----	----	----	73	UNCH	.00850	.00010
6725	----	----	.00010A	----	CAB	----	----	----	----	168	UNCH	.00730	.00010
6750	----	----	.00010A	----	CAB	----	----	----	----	67	UNCH	.00600	.00010
6775	----	----	.00010A	----	CAB	----	----	----	----	43	UNCH	.00490	.00005
6800	----	----	.00010A	----	CAB	----	----	----	----	90	UNCH	.00400	.00010
6825	----	----	.00010A	----	CAB	----	----	----	----	42	UNCH	.00320	.00010
6900	----	----	.00015A	----	CAB	----	.000	----	----	2	UNCH	.00090	.00010
TOTAL									17	863 +	12		
WEC OPT	WEC OPT	(FUTURES SETT. .00)											
NOV24	----	----	*.00045A	----	.00060	NEW	.111	----	2	2 +	2	.02870	.00045
10675	.00050	.00250B	*.00020	----	.00025	- 0.00115	.032	----	2	79	UNCH	.02630	.00020
10700	.00050	.00150B	*.00010A	----	.00010	- 0.00070	.007	----	----	1	UNCH	.02420	.00010
10725	----	.00080B	*.00010A	----	.00005	- 0.00040	.002	----	----	20	UNCH	.02220	.00010
10750	----	.00015B	*.00080A	----	.00090	- 0.00100	.135	----	----	5	UNCH	.02300	.00080
10750	----	.00190B	*.00010A	----	CAB	----	.000	----	1	92	UNCH	.02040	.00010
10775	.00015	.00015	*.00050A	----	.00060	- 0.00070	.093	----	----	40	UNCH	.02100	.00050
10775	----	.00130B	*.00005A	----	CAB	----	.000	----	----	91	UNCH	.01830	.00005
10800	----	----	*.00035A	----	.00040	- 0.00050	.063	----	----	40	UNCH	.01910	.00035
10800	----	.00090B	*.00025A	----	.00025	- 0.00035	.040	----	----	40	UNCH	.01730	.00025
10825	----	.00035B	*.00005A	----	CAB	----	----	----	----	109	UNCH	.01660	.00005
10825	----	----	*.00005A	----	CAB	----	----	----	----	88	UNCH	.01490	.00005
10850	----	----	*.00020A	----	.00015	- 0.00025	.024	----	----	39	UNCH	.01570	.00020
10850	----	.00020B	*.00005A	----	CAB	----	----	----	----	141	UNCH	.01330	.00005
10875	----	----	*.00015A	----	.00010	- 0.00015	.016	----	----	39	UNCH	.01400	.00015
10875	----	.00010B	*.00015A	----	.00005	- 0.00010	.008	----	----	56	UNCH	.01250	.00015
10900	----	----	*.00005A	----	CAB	----	----	----	----	149	UNCH	.01180	.00005
10900	----	----	*.00005A	----	CAB	----	----	----	----	125	UNCH	.01040	.00005
10925	----	----	*.00010A	----	CAB	----	.004	----	----	39	UNCH	.01110	.00010
10925	----	----	*.00005A	----	CAB	----	----	----	----	492	UNCH	.00910	.00005
10950	----	----	*.00010A	----	CAB	----	.002	----	----	39	UNCH	.00970	.00010
10950	----	----	*.00010A	----	CAB	----	.001	----	----	43	UNCH	.00850	.00010
10975	----	----	.00005A	----	CAB	----	----	----	----	124	UNCH	.00780	.00005
10975	----	----	.00005A	----	CAB	----	----	----	----	484	UNCH	.00660	.00005
11000	----	----	*.00010A	----	CAB	----	.000	----	----	57	UNCH	.00730	.00010
11000	----	----	*.00010A	----	CAB	----	.000	----	----	487	UNCH	.00630	.00010
11025	----	----	.00005A	----	CAB	----	----	----	----	82	UNCH	.00560	.00005
11025	----	----	.00005A	----	CAB	----	----	----	----	130	UNCH	.00460	.00005
11050	----	----	*.00005A	----	CAB	----	.000	----	----	1130	UNCH	.00530	.00005
11050	----	----	*.00005A	----	CAB	----	.000	----	----	39	UNCH	.00450	.00005
11075	----	----	*.00005A	----	CAB	----	----	----	----	38	UNCH	.00380	.00005
11075	----	----	.00005A	----	CAB	----	----	----	----	38	UNCH	.00310	.00005
11100	----	----	.00005A	----	CAB	----	.000	----	----	56	UNCH	.00370	.00005
11100	----	----	*.00005A	----	CAB	----	----	----	----	1	UNCH	.00120	.00005
11200	----	----	.00005A	----	CAB	----	----	----	----	5	4435 +	2	
TOTAL									5				
DEC24	WEC OPT	(FUTURES SETT. .00)											
10650	----	.00810B	*.00570A	----	.00630	- 0.00200	.452	----	----	1	UNCH	.02050	.00570
10675	----	.00720B	*.00470A	----	.00520	- 0.00180	.398	----	----	1	UNCH	.01850	.00470
10800	.00180	.00260B	*.00160A	----	.00170	- 0.00090	.169	----	4	4 +	3	.00970	.00160
10875	----	.00120B	*.00080A	----	.00080	- 0.00040	.088	----	----	1	UNCH	.00590	.00080
TOTAL									4	7 +	3		