



FINAL

PG31 BULLETIN #228@

FX CALL OPTIONS

Tue, Nov 24, 2020 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 24

	WEEK 1	WEEK 2	WEEK 3	WEEK 4
RB1	NOV20 1300-1590	1300-1590	1290-1600	1290-1600
	DEC20 1290-1600	1290-1600	1300-1600	
RE1	NOV20 1120-1380	1120-1380	1110-1380	1110-1380
	DEC20 1110-1380	1110-1380	1110-1370	
KR1	NOV20 755-930	755-940	755-945	755-945
	DEC20 755-945	755-945	760-945	

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
D#	363-481	363-481	364-482	364-482	364-482	397-482		397-482			405-480		
E#	335-419	335-419	334-410	334-410	334-410	340-406		340-406			340-405		
V#	270-369	270-369	269-368	269-368	269-368	292-368		292-368			291-356		
W#	246-326	246-326	245-318	245-318	245-318	245-313		245-313			244-303		
I#	209-297	209-297	210-297	210-297	210-297	227-297		227-297			229-291		
T#	191-256	191-256	191-252	191-252	191-252	191-251		191-251			191-247		
RBO	1300-1590	1290-1600	1300-1600	1300-1600	1290-1590	1300-1590	1290-1590	1280-1580	1320-1580	1330-1580	1350-1570	1370-1570	1400-1570
REO	1120-1380	1110-1380	1110-1370	1110-1370	1110-1370	1100-1370	1100-1350	1100-1340	1100-1340	1100-1340	1120-1330	1140-1330	1160-1320
KRO	755-940	755-945	760-945	760-945	760-945	770-945	770-945	785-945	790-945	800-945	805-945	835-945	855-945

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGH	----CONTRACT---- LOW
HUNGARY (US) F									
DEC20	----	0.3292B	----	0.3292 (3.0377) +	120	----	11	UNCH .3399B	.3169A
TOTAL HUNGARY (US) F						0	11		
HUNGARY (EC) F									
DEC20	----	----	----	0.00276 (62.3188) +	0	----		UNCH .00282B	.00271A
TOTAL HUNGARY (EC) F						0	0		
POLISH (US) F									
DEC20	0.2657	0.2666B	0.2657	0.2663 (3.7552) +	170	----	222 +	2 .2733B	.2519A
TOTAL POLISH (US) F						0	222 +	2	
POLISH (EC) F									
DEC20	0.2239	0.2239B	0.2239	0.2240 (4.4643) +	68	----	61	UNCH .2277B	.2154A
TOTAL POLISH (EC) F						0	61		
CZECK (EC) FUT									
DEC20	----	0.0382B	----	0.0382 (26.1780) +	26	----	2	UNCH .0383B	.0364A
TOTAL CZECK (EC) FUT						0	2		
RMB/USD FUT									
DEC20	----	----	----	0.15168 (6.59283) +	10	----	1	UNCH .14925B	.13936A
TOTAL RMB/USD FUT						0	1		
WON/USD FUT									
DEC20	0.0009005	0.0009020B	0.0008997	0.0009009 (1110.001) +	0	----	852 -	25 .0009072B	.0008685A
JAN21	0.0009000	0.0009019B	0.0009000	0.0009009 (1110.001) +	0	----	12 +	1 .0009072B	.0008938A
						0	864 -	24	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH	----CONTRACT---- LOW
CNH FUT									
DEC20	6.5906	6.6060B	6.5782A	6.5877 (.1518) -0.0029	----	1116	2900 +	17 7.2730B	6.5279A
JAN21	6.6043	6.6233B	6.5961A	6.6052 (.1514) -0.0028	----	26	234 +	15 7.0800B	6.5623A
FEB21	----	6.6369B	6.6116A	6.6181 (.1511) -0.0025	----	----	37	UNCH 6.9265B	6.5788
MAR21	6.6253	6.6507B	6.6230A	6.6331 (.1508) -0.0020	----	128	907 +	11 7.2810B	6.5887A
JUN21	6.6800	6.6919B	6.6691A	6.6762 (.1498) -0.0018	----	5	8 -	5 7.2949B	6.6378A
SEP21	----	6.7325B	6.7104A	6.7188 (.1488) -0.0019	----	----	15	UNCH 7.3153B	6.6786A
TOTAL CNH FUT						0	4101 +	38	
INR/USD FUT									
NOV20	134.770	135.360B	134.770	135.140 (.0074) +0.510	----	1090	649 -	149 136.480B	133.060A
DEC20	134.220	134.910B	134.220	134.770 (.0074) +0.550	----	1072	2181 +	415 135.120B	132.620A
JAN21	134.080	134.410B	134.080	134.400 (.0074) +0.730	----	30	86 +	20 134.410B	133.290
TOTAL INR/USD FUT						0	2916 +	286	
MICRO INR/USD F									
NOV20	134.660	135.270B	134.660	135.140 (.0074) +0.510	----	153	121 -	73 136.430B	133.060A
DEC20	134.400	134.830	134.400	134.770 (.0074) +0.550	----	133	136 +	67 135.060B	132.620A
TOTAL MICRO INR/USD F						0	257 -	6	
TRL FUT									
DEC20	----	.12610B	.12359A	.12432 (8.0438) -01715	----	----	2	UNCH .13248B	.11504A
TOTAL TRL FUT						0	2		

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	--CONTRACT-- 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	--CONTRACT-- LOW
WAD OPT	WAD OPT				(FUTURES SETT. .00)							
NOV20	----				----	.81000 +0.49000	.996	----	----	1	UNCH 1.01000	.18000
7275	----				----	.57000 +0.39000	.965	----	----	1	UNCH .85000	.11000
7300	----				----	.35000 NEW	.861	----	1	1 +	.70000	.06000
7325	----				----	.18000 +0.14000	.573	----	----	30	UNCH .58000	.02500
7350	----				----	.07000 +0.05500	.225	----	----	194	UNCH .46000	.01500
7375	----				----	.02000 +0.01500	.042	----	----	125	UNCH .37000	.01000
7400	----				----	.00500 +0.00500	.004	----	10	250 +	.29000	.01000
7425	----				----	CAB	-.000	----	----	2	UNCH .23000	.00500
7450	----				----	CAB	----	----	----	80	UNCH .00500	.00500
7525	----				----	CAB	----	----	----	30	UNCH .07000	.01000
7550	----				----			----	----			
TOTAL									11	714 +	11	
DEC20	WAD OPT				(FUTURES SETT. .00)							
NOV20	----				----	.75000 +0.37000	.713	----	----	123	UNCH .96000	.29000
7300	----				----	.31000 NEW	.419	----	1	1 +	.57000	.10000
7375	----				----	.37000 NEW	.384	----	273	273 +	.42000	.15000
7400	----				----	.28000 NEW	.313	----	230	230 +	.32000	.11000
7425	----				----	.00500 NEW	.009	----	17	17 +	.07000	.01000
7600	----				----	CAB	----	----	----	60	UNCH .04000	.00500
7650	----				----		.002	----	----			
TOTAL									521	704 +	521	

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WEC OPT	WEC OPT	(FUTURES SETT.	.00)										
DEC20													
11850	----	----	----	----	.00610	+0.00200	.659	----	----	1			
11875	----	----	----	----	.00460	+0.00160	.555	----	----		2 +	1 .01210 .00260	
11875	----	----	----	----	.00770	+0.00200	.620	----	----		99 UNCH	.01060 .00190	
11900	----	----	----	----	.00330	+0.00110	.447	----	----		46 UNCH	.00960 .00410	
11900	----	----	----	----	.00630	+0.00170	.546	----	----	1	122 UNCH	.00920 .00130	
11925	----	----	----	----	.00240	+0.00080	.347	----	----	1	1 UNCH	.00810 .00320	
11925	----	----	----	----	.00500	+0.00140	.472	----	----	1	8 UNCH	.00800 .00100	
11950	----	----	----	----	.00400	+0.00110	.400	----	----	96	UNCH	.00690 .00250	
11950	----	----	----	----	.00170	+0.00060	.260	----	----	5	UNCH	.00570 .00200	
11975	----	----	----	----	.00120	+0.00040	.190	----	----	3	11 +	1 .00680 .00070	
11975	----	----	----	----	.00440	NEW	.365	----	----	50	8 UNCH	.00580 .00050	
12000	----	----	----	----	.00080	+0.00020	.132	----	----	1	50 +	50 .00530 .00250	
12000	----	----	----	----	.00240	+0.00070	.270	----	----	1	69 UNCH	.00490 .00040	
12025	----	----	----	----	.00190	+0.00060	.219	----	----	54	UNCH	.00380 .00120	
12025	----	----	----	----	.00050	+0.00005	.086	----	----	66	UNCH	.00310 .00090	
12050	----	----	----	----	.00040	+0.00005	.066	----	----	1	8 UNCH	.00410 .00030	
12050	----	----	----	----	.00140	+0.00040	.171	----	----	1	9 UNCH	.00360 .00025	
12075	----	----	----	----	.00025	UNCH	.042	----	----	72	UNCH	.00250 .00070	
12075	----	----	----	----	.00110	+0.00030	.136	----	----	20	UNCH	.00080 .00025	
12100	----	----	----	----	.00020	UNCH	.032	----	----	45	UNCH	.00200 .00060	
TOTAL										57	1 UNCH	.00260 .00020	
											792 +	52	