

FINAL

PG39 BULLETIN #198@

EURO FX & CME\$INDEX OPTIONS

Fri, Oct 12, 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES									
EXPIRATION:	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19	SEP19
EURO FX FUT	10/15	11/19	12/17	01/14	02/15	03/18	04/15	06/17	09/16
EURO FX OPT (EUR)			12/07						

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES									
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12									

DEC18  
YT 99.5-140.5

EURO FX & CME\$INDEX FUTURES										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT----- HIGH LOW
OCT18	1.15940	1.16040	1.15440	1.15645 ( .8647) -	31	----	2947	4969 +	49	1.19220 1.13555
NOV18	1.16235	1.16420B	1.15680A	1.15960 ( .8624) -	32	----	8733	2748 -	1295	1.18640 1.13920
DEC18	1.16510	1.16685	1.15925	1.16215 ( .8605) -	31	186	208168	458717 -	8739	1.28355 1.09020
JAN19	1.16570	1.16940B	1.16400A	1.16590 ( .8577) -	30	----	3354	671 -	229	1.19265 1.15305
MAR19	1.17505	1.17640	1.16950	1.17220 ( .8531) -	30	----	7754	5549 -	552	1.29285 1.15030
JUN19	1.18120	1.18120	1.18120	1.18205 ( .8460) -	30	----	38	1126 +	25	1.29400B 1.16050A
SEP19	----	1.19550B	1.19060A	1.19225 ( .8388) -	29	----	----	716	UNCH	1.30750 1.17000A
DEC19	----	1.20575B	1.20110A	1.20250 ( .8316) -	32	----	----	456	UNCH	1.30000 1.18400
MAR20	----	----	1.21530A	1.21280 ( .8245) -	32	----	----	167	UNCH	1.23350B 1.20870A
TOTAL						186	230994	475119 -	10741	

EURO FX (EU) FIXING PRICE: Feb19 1.1602100

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT----- HIGH LOW
CHP FUT										
NOV18	----	.0014809B	----	----	0000122	----	----	774	UNCH	.0015645B .0014285A
TOTAL CHP FUT						0	0	774		
CNH FUT										
OCT18	6.8845	6.9255B	6.8788A	----	0.0339	----	506	318 +	60	6.9637B 6.4829A
NOV18	6.9044	6.9373B	6.8958A	----	0.0306	----	464	595 +	32	6.9705B 6.7063A
DEC18	6.906	6.948B	6.906	----	0.0300	----	451	812 +	13	7.1742B 6.3105A
JAN19	6.9369	6.955B	6.915A	----	0.0327	----	13	36 +	10	6.9939 6.863A
MAR19	6.950	6.969B	6.934A	----	0.0270	----	36	69 +	10	7.0091B 6.3306A
JUN19	----	6.9887B	6.9572A	----	0.0301	----	----	36	UNCH	7.0345B 6.352A
SEP19	6.9933	7.0071B	6.9755A	----	0.0223	----	9	95 +	9	7.130B 6.3798A
DEC19	----	7.0244B	6.9957A	----	0.0070	----	----	35	UNCH	7.0727B 6.5149
TOTAL CNH FUT						0	1479	1996 +	134	
INR/USD FUT										
OCT18	135.140	135.940	135.090	----	0.320	----	8283	1626 -	191	140.570 133.750
NOV18	134.620	135.060B	134.460A	----	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	----	0.320	----	395	321 +	10	140.240B 133.870A
NOV18	134.960	135.060B	134.480A	----	0.230	----	2	45	UNCH	136.830B 133.200A
TOTAL MICRO INR/USD F						0	397	366 +	10	
TRL FUT										
DEC18	----	----	----	----	.000115	----	----	1285	UNCH	----
DEC19	----	----	----	----	.000370	----	----	5	UNCH	----
TOTAL TRL FUT						0	0	1290		

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**											
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EURO FX C (EU)											
DEC18											
1205	----	----	----	----	1.90N	1.40-	5	.093	----	1	UNCH 17.40 17.40
1220	----	----	----	----	0.80N	.60-	2	.043	----	1	UNCH 10.50 10.50
TOTAL									0	2	
EURO FX P (EU)											
DEC18											
1120	----	----	----	----	2.20N	2.40+	2	.123	----	2	UNCH 4.00 4.00
1130	----	----	----	----	3.40N	3.70+	3	.180	----	2	UNCH 4.00 3.00
1150	----	----	----	----	7.70N	8.30+	6	.353	----	1	UNCH 5.00 5.00
1200	----	----	----	----	37.10N	39.60+	25	.879	----	2	UNCH 14.40 14.40
1230	----	----	----	----	65.00N	68.00+	30	.971	----	1	UNCH 22.00 22.00
TOTAL									0	8	

\*\* 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**											
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
1EU OPT											
NOV18											
1095	----	----	----	----	.00005N	.00005	UNCH	.002	----	15	UNCH .00035B .00010
1100	----	----	----	----	.00005N	.00005	UNCH	.005	----	15	UNCH .00045B .00010
1105	----	----	----	----	.06030N	.05720 -	0.00310	.990	----	1	UNCH .06100B .04500A
1105	----	----	----	----	.00010N	.00010	UNCH	.009	15	22 +	.00060B .00015A
1110	----	----	----	----	.05540N	.05220 -	0.00320	.985	----	1	UNCH .05610B .04020A
1110	----	----	----	----	.00015N	.00015	UNCH	.014	----	3	UNCH .00090B .00020A
1115	----	----	----	----	.05040N	.04730 -	0.00310	.980	----	1	UNCH .05120B .03550A
1120	----	----	----	----	.04550N	.04240 -	0.00310	.966	----	1	UNCH .04650B .03100A
1125	----	----	----	----	.04070N	.03760 -	0.00310	.952	----	1	UNCH .04180B .02660A
1125	----	----	----	----	.00045N	.00050 +	0.00005	.047	----	132	UNCH .00220B .00045
1130	----	----	----	----	.00070N	.00070	UNCH	.065	----	107	UNCH .00300B .00060A
1135	----	----	----	----	.00100N	.00110 +	0.00010	.098	20	86 +	.00400B .00090A
1135	----	----	----	----	.03130N	.02820 -	0.00310	.901	----	12	UNCH .03260B .01850A
1140	----	----	----	----	.00150N	.00160 +	0.00010	.139	20	136	UNCH .00530B .00140A
1145	----	----	----	----	.02250N	.01950 -	0.00300	.802	----	12	UNCH .02410B .01170A
1145	----	----	----	----	.00220N	.00240 +	0.00020	.197	----	800	UNCH .00710B .00200A
1150	----	----	----	----	.00310N	.00340 +	0.00030	.266	490	1502 +	.00930B .00280A
1150	----	----	----	----	.01840N	.01560 -	0.00280	.733	----	596	UNCH .02020B .00880A
1155	----	----	----	----	.01460N	.01200 -	0.00260	.646	----	438	UNCH .01650B .00650A
1155	----	----	----	----	.00430N	.00490 +	0.00060	.353	162	413 +	.01190B .00400A
1160	----	----	----	----	.01130N	.00900 -	0.00230	.547	1	350 +	.01320B .00460A
1160	----	----	----	----	.00600N	.00680 +	0.00080	.452	270	718 +	.01500B .00550A
1165	----	----	----	----	.00830N	.00640 -	0.00190	.443	51	485 +	.01040B .00320A
1165	----	----	----	----	.00800N	.00920 +	0.00120	.556	50	196 +	.01850B .00740A
1170	----	----	----	----	.00590N	.00440 -	0.00150	.341	----	37	UNCH .00790B .00210A





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4EU OPT	4EU OPT																			
1145	----	----	----	.02160N	.01860	- 0.00300	.853	----	----	11	UNCH	.04270B	.01040A							
1150	----	----	----	.00210N	.00230	+ 0.00020	.224	----	50	336 +	50	.00800B	.00100A							
1150	----	----	----	.01730N	.01440	- 0.00290	.775	----	----	169	UNCH	.03790B	.00750A							
1155	----	----	----	.00310N	.00360	+ 0.00050	.323	----	48	361 -	48	.01070B	.00130A							
1155	----	----	----	.01340N	.01070	- 0.00270	.676	----	----	543	UNCH	.03330B	.00520A							
1160	----	----	----	.00470N	.00540	+ 0.00070	.442	----	150	525	UNCH	.01390B	.00180A							
1160	----	----	----	.01000N	.00750	- 0.00250	.557	----	103	458 +	15	.02880B	.00350A							
1165	----	----	----	.00670N	.00780	+ 0.00110	.571	----	14	160	UNCH	.01760B	.00250A							
1165	----	----	----	.00700N	.00500	- 0.00200	.428	----	76	1031 -	17	.02450B	.00230A							
1170	----	----	----	.00940N	.01090	+ 0.00150	.695	----	----	160	UNCH	.02180B	.00340A							
1170	----	----	----	.00470N	.00310	- 0.00160	.304	----	26	588 +	2	.02050B	.00140A							
1175	----	----	----	.01270N	.01470	+ 0.00200	.801	----	4	129 -	4	.02620B	.00460A							
1175	----	----	----	.00300N	.00180	- 0.00120	.198	----	6	301	UNCH	.01680B	.00090A							
1180	----	----	----	.01650N	.01880	+ 0.00230	.879	----	----	33	UNCH	.03090B	.00610A							
1180	----	----	----	.00180N	.00100	- 0.00080	.120	----	----	131	UNCH	.01340B	.00060A							
1185	----	----	----	.02070N	.02340	+ 0.00270	.934	----	----	220	UNCH	.03570B	.00810A							
1185	----	----	----	.00100N	.00050	- 0.00050	.065	----	----	545	UNCH	.01050B	.00035A							
1190	----	----	----	.00060N	.00030	- 0.00030	.039	----	15	469 -	7	.00950B	.00020A							
1195	----	----	----	.03000N	.03300	+ 0.00300	.979	----	----	1	UNCH	.04550B	.01350A							
1195	----	----	----	.00035N	.00015	- 0.00020	.020	----	----	119	UNCH	.00720B	.00015A							
1200	----	----	----	.03490N	.03790	+ 0.00300	.986	----	----	3	UNCH	.05040B	.01680A							
1200	----	----	----	.00020N	.00010	- 0.00010	.013	----	----	46	UNCH	.00420B	.00010A							
1205	----	----	----	.03980N	.04290	+ 0.00310	.993	----	----	2	UNCH	.05360B	.02050A							
1205	----	----	----	.00010N	.00005	- 0.00005	.006	----	----	29	UNCH	.00380B	.00015A							
1210	----	----	----	.04470N	.04790	+ 0.00320	.997	----	----	1	UNCH	.05650B	.02460A							
1210	----	----	----	.00010N	.00005	- 0.00005	.002	----	----	15	UNCH	.00200B	.00005A							
1215	----	----	----	.04970N	.05280	+ 0.00310	.998	----	----	1	UNCH	.06090B	.02900A							
1220	----	----	----	.05470N	.05780	+ 0.00310	.999	----	----	1	UNCH	.06230B	.03350A							
1225	----	----	----	.05960N	.06280	+ 0.00320	.999	----	----	3	UNCH	.06080B	.03830A							
1230	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.00005	.00005							
1235	----	----	----	.06460N	.06780	+ 0.00320	.999	----	----	7	UNCH	.06560B	.04310A							
1235	----	----	----	.06960N	.07280	+ 0.00320	.999	----	----	1	UNCH	.06520B	.04790A							
TOTAL									554	7510 -	32									
EUU OPT	EUU OPT																			
NOV18	NOV18																			
1000	----	----	----	----	CAB	----	----	----	----	8	UNCH	.00030B	.00015							
1005	----	----	----	.16000N	.15690	- 0.00310	1.000	----	----	1	UNCH	.16450B	.13580A							
1005	----	----	----	----	CAB	----	----	----	----	61	UNCH	.00035	.00005							
1010	----	----	----	----	CAB	----	----	----	----	51	UNCH	.00045B	.00005A							
1015	----	----	----	----	CAB	----	----	----	----	80	UNCH	.00050B	.00010							
1015	----	----	----	.15000N	.14690	- 0.00310	1.000	----	----	1	UNCH	.15460B	.12600A							
1020	----	----	----	----	CAB	----	----	----	----	135	UNCH	.00060B	.00005							
1025	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.00060B	.00005							
1025	----	----	----	.14010N	.13690	- 0.00320	.999	----	----	1	UNCH	.14470B	.11630A							
1030	----	----	----	----	CAB	----	.000	----	----	16	UNCH	.00070B	.00010							
1030	----	----	----	.13510N	.13190	- 0.00320	.999	----	----	1	UNCH	.13970B	.11140A							
1035	----	----	----	.13010N	.12690	- 0.00320	.999	----	----	3	UNCH	.13480B	.10660A							
1035	----	----	----	----	CAB	----	.000	----	----	41	UNCH	.00100	.00005							
1040	----	----	----	----	CAB	----	.000	----	----	21	UNCH	.00110B	.00005							
1040	----	----	----	.12510N	.12190	- 0.00320	.999	----	----	1	UNCH	.14680B	.10180A							
1045	----	----	----	----	CAB	----	.000	----	----	35	UNCH	.00130B	.00005							
1045	----	----	----	.12010N	.11700	- 0.00310	.999	----	----	3	UNCH	.14190B	.09700A							
1050	----	----	----	----	.00005	+ 0.00005	.000	----	----	553	UNCH	.00150B	.00005							
1050	----	----	----	.11510N	.11200	- 0.00310	.999	----	----	1	UNCH	.13700B	.09220A							
1055	----	----	----	----	.00005	+ 0.00005	.000	----	----	44	UNCH	.00180B	.00005							
1055	----	----	----	.11010N	.10700	- 0.00310	.999	----	----	7	UNCH	.13210B	.08750A							
1060	----	----	----	----	.00005	+ 0.00005	.000	----	----	195	UNCH	.00200B	.00010A							
1060	----	----	----	.10510N	.10200	- 0.00310	.999	----	----	2	UNCH	.12720B	.08280A							
1065	----	----	----	.00005N	.00005	UNCH	.001	----	----	216	UNCH	.00240B	.00005							
1065	----	----	----	.10010N	.09700	- 0.00310	.998	----	----	4	UNCH	.12410B	.07810A							
1070	----	----	----	.00005N	.00005	UNCH	.002	----	----	262	UNCH	.00270B	.00005							
1070	----	----	----	.09520N	.09200	- 0.00320	.997	----	----	5	UNCH	.11920B	.07350A							
1075	----	----	----	.00005N	.00005	UNCH	.003	----	----	415	UNCH	.00320B	.00010							
1075	----	----	----	.09020N	.08710	- 0.00310	.996	----	----	1	UNCH	.11440B	.06900A							
1080	----	----	----	.00005N	.00010	+ 0.00005	.007	----	----	342	UNCH	.00360B	.00010							
1080	----	----	----	.08520N	.08210	- 0.00310	.992	----	----	3	UNCH	.10960B	.06450A							
1085	----	----	----	.00010N	.00010	UNCH	.007	----	----	436	UNCH	.00420B	.00010A							
1085	----	----	----	.08020N	.07710	- 0.00310	.992	----	----	2	UNCH	.10470B	.06010A							
1090	----	----	----	.00010N	.00010	UNCH	.008	----	----	1	1587	UNCH	.00480B	.00015						
1090	----	----	----	.07530N	.07210	- 0.00320	.991	----	----	10	UNCH	.10000B	.05570A							
1095	----	----	----	.00015N	.00015	UNCH	.012	----	752	961 -	564	.00550B	.00010							
1095	----	----	----	.07030N	.06720	- 0.00310	.987	----	----	2	UNCH	.09520B	.05140A							
1100	----	----	----	.06540N	.06220	- 0.00320	.983	----	----	1	UNCH	.09050B	.04720A							
1100	----	----	----	.00020N	.00020	UNCH	.016	----	5	1389 -	5	.00640B	.00015A							
1105	----	----	----	.00025N	.00025	UNCH	.020	----	----	363	UNCH	.00730B	.00020							
1105	----	----	----	.06040N	.05730	- 0.00310	.979	----	----	3	UNCH	.08570B	.04310A							
1110	----	----	----	.00035N	.00030	- 0.00005	.025	----	11	854 -	6	.00830B	.00025A							
1110	----	----	----	.05550N	.05240	- 0.00310	.974	----	----	4	UNCH	.08110B	.03920A							
1115	----	----	----	.05070N	.04750	- 0.00320	.962	----	1	5	UNCH	.07650B	.03540A							
1115	----	----	----	.00045N	.00045	UNCH	.037	----	1	827 +	1	.00950B	.00030A							
1120	----	----	----	.00060N	.00060	UNCH	.049	----	658	1133 +	575	.01080B	.00040A							
1120	----	----	----	.04590N	.04270	- 0.00320	.950	----	2	9 +	1	.07190B	.03170A							
1125	----	----	----	.00090N	.00090	UNCH	.071	----	272	2405 -	25	.01230B	.00050							
1125	----	----	----	.04110N	.03800	- 0.00310	.928	----	----	14	UNCH	.06740B	.02760A							
1130	----	----	----	.00130N	.00130	UNCH	.099	----	1036	2975 -	233	.01390B	.00070							
1130	----	----	----	.03650N	.03340	- 0.00310	.900	----	----	31	UNCH	.06290B	.02360A							
1135	----	----	----	.00170N	.00180	+ 0.00010	.133	----	546	2837 +	156	.01580B	.00090A							
1135	----	----	----	.03200N	.02890	- 0.00310	.866	----	1	49	UNCH	.05850B	.01980A							
1140	----	----	----	.02760N	.02470	- 0.00290	.818	----	1	114 -	1	.05420B	.01630A							
1140	----	----	----	.00240N	.00260	+ 0.00020	.181	----	944	3130 -	27	.01790B	.00110A							
1145	----	----	----	.02350N	.02060	- 0.00290	.765	----	----	95	UNCH	.05000B	.01320A							
1145	----	----	----	.00320N	.00350	+ 0.00030	.234	----	726	3762 +	309	.02020B	.00150A							
1150	----	----	----	.00430N	.00470	+ 0.00040	.299	----	387	3112 +	36	.02280B	.00190A							
1150	----	----	----	.01960N	.01690	- 0.00270	.700	----	24	447 +	18	.04610B	.01030A							
1155	----	----	----	.00570N	.00630	+ 0.00060	.375	----	243	3308 +	133	.02560B	.00250A							
1155	----	----	----	.01590N	.01350	- 0.00240	.624	----	10	953 -	4	.04210B	.00790							
1160	----	----	----	.00740N	.00830	+ 0.00090	.458	----	121	4447 -	13	.02860B	.00320A							
1160	----	----	----	.01270N	.01050	- 0.00220	.541	----	133	2013 +	33	.03830B	.00590							
1165	----	----	----	.00950N	.01070	+ 0.00120	.545	----	94	2663 -	23	.03190B	.00410A							
1165	----	----	----	.00980N	.00790	- 0.00190	.454	----	283	1742 -	60	.03460B	.00430							
1170	----	----	----	.01210N	.01360	+ 0.00150	.631	----	34	2230 +	9	.03540B	.00530A							
1170	----	----	----	.00740N	.00580	- 0.00160	.368	----	189	2276 +	35	.03110B	.00320							
1175	----	----	----	.01510N	.01690	+ 0.00180	.713	----	6	2096 -	1	.03920B	.00670A</							







