



PRELIMINARY

PG39 BULLETIN #199@

EURO FX & CME\$INDEX OPTIONS

Mon, Oct 15, 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						

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, OCT 15

DEC18
YT 99.5-140.5

EURO FX & CME\$INDEX FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
OCT18	1.15490	1.15960B	1.15485	1.15900 (.8628) + 25	----	2301	3579 -	1390	1.19220 1.13555
NOV18	1.15835	1.16375B	1.15760	1.16150 (.8610) + 19	----	1922	3314 +	566	1.18640 1.13920
DEC18	1.16100	1.16635	1.16005	1.16405 (.8591) + 19	2000	155712	458477 -	240	1.28355 1.09020
JAN19	1.16490	1.16900B	1.16480A	1.16785 (.8563) + 19	----	476	512 -	159	1.19265 1.15305
MAR19	1.17085	1.17625B	1.17065A	1.17415 (.8517) + 19	----	635	5723 +	174	1.29285 1.15030
JUN19	1.18390	1.18455	1.18390	1.18400 (.8446) + 19	2000	7	3116 +	1990	1.29400B 1.16050A
SEP19	1.19425	1.19515B	1.19150A	1.19430 (.8373) + 20	----	4	720 +	4	1.30750 1.17000A
DEC19	1.20410	1.20550B	1.20205A	1.20470 (.8301) + 22	----	8	460 +	4	1.30000 1.18400
MAR20	----	----	----	1.21505 (.8230) + 22	----	----	167	UNCH	1.23350B 1.20870A
TOTAL					4000	161065	476068 +	949	

EURO FX (EU) FIXING PRICE: Mar19 1.1647700

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
CHP FUT									
NOV18	----	----	----	----	----	0	774	UNCH	.0015645B .0014285A
TOTAL CHP FUT						0	774		
CNH FUT									
OCT18	6.9231	6.9249B	6.9136A	---- 0.0084	----	17	312 -	6	6.9637B 6.4829A
NOV18	6.9311	6.9381B	6.9208A	---- 0.0058	----	18	592 -	3	6.9705B 6.7063A
DEC18	6.9489	6.9489	6.9294A	---- 0.0069	----	210	804 -	8	7.1742B 6.3105A
JAN19	6.9439	6.956B	6.9393A	---- 0.0081	----	1	36	UNCH	6.9939 6.863A
MAR19	6.9597	6.9732B	6.9574A	---- 0.0098	----	15	84 +	15	7.0091B 6.3306A
JUN19	6.980	6.9917B	6.980	---- 0.0097	----	1	36	UNCH	7.0345B 6.352A
SEP19	6.9994	7.0102B	6.9994	---- 0.0097	----	1	95	UNCH	7.130B 6.3798A
DEC19	----	7.0276B	7.017A	---- 0.0104	----	----	35	UNCH	7.0727B 6.5149
TOTAL CNH FUT						0	263	1994 -	2
INR/USD FUT									
OCT18	135.140	135.430	134.740A	---- 0.090	----	5736	1743 +	117	140.570 133.750
NOV18	134.410	134.780B	134.140A	---- 0.070	----	89	345 +	13	136.830B 133.050
TOTAL INR/USD FUT						0	5825	2088 +	130
MICRO INR/USD F									
OCT18	135.110	135.420	134.810	---- 0.090	----	128	349 +	28	140.240B 133.870A
NOV18	----	134.780B	134.160A	---- 0.070	----	----	45	UNCH	136.830B 133.200A
TOTAL MICRO INR/USD F						0	128	394 +	28
TRL FUT									
DEC18	----	----	----	---- .004345	215	----	1215 -	70	----
DEC19	----	----	----	---- .005655	----	----	5	UNCH	----
TOTAL TRL FUT					215	0	1220 -	70	

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	----	----	----	----	1.40N	1.50+ 1	.099	----	----	1	UNCH	17.40
1205	----	----	----	----	0.60N	.60 UNCH	.044	----	----	1	UNCH	10.50
1220	----	----	----	----				----	0	2		17.40
TOTAL												17.40
EURO FX P (EU)												
DEC18	----	----	----	----	2.40N	1.80- 6	.101	----	----	2	UNCH	4.00
1120	----	----	----	----	3.70N	3.00- 7	.157	----	----	2	UNCH	4.00
1130	----	----	----	----	8.30N	7.30- 10	.328	----	----	1	UNCH	5.00
1150	----	----	----	----	39.60N	37.80- 18	.872	----	----	2	UNCH	14.40
1200	----	----	----	----	68.00N	66.10- 19	.973	----	----	1	UNCH	22.00
1230	----	----	----	----				----	0	8		22.00
TOTAL												4.00

** 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	1EU OPT											
1095	----	----	----	----	.00005N	CAB .00005	----	.000	----	15	UNCH	.00035B .00010
1100	----	----	----	----	.00005N	.00005 UNCH	.001	----	----	15	UNCH	.00045B .00010
1105	----	----	----	----	.05720N	.05900 + 0.00180	.997	----	----	1	UNCH	.06100B .04500A
1105	----	----	----	----	.00010N	.00005 - 0.00005	.002	----	----	22	UNCH	.00060B .00015A
1110	----	----	----	----	.05220N	.05410 + 0.00190	.994	----	----	1	UNCH	.05620B .04020A
1110	----	----	----	----	.00015N	.00005 - 0.00010	.005	----	----	3	UNCH	.00090B .00010A
1115	----	----	----	----	.04730N	.04910 + 0.00180	.989	----	----	1	UNCH	.05120B .03550A
1120	----	----	----	----	.04240N	.04420 + 0.00180	.983	----	----	1	UNCH	.04650B .03100A
1125	----	----	----	----	.00050N	.00025 - 0.00025	.026	----	----	132	UNCH	.00220B .00030A
1125	----	----	----	----	.03760N	.03930 + 0.00170	.973	----	----	1	UNCH	.04180B .02660A
1130	----	----	----	----	.00070N	.00045 - 0.00025	.045	----	----	107	UNCH	.00300B .00045A
1135	----	----	----	----	.02820N	.02970 + 0.00150	.930	----	----	4	16 +	.03260B .01850A
1135	----	----	----	----	.00110N	.00070 - 0.00040	.069	----	4	99 +	13	.00400B .00070A
1140	----	----	----	----	.00160N	.00100 - 0.00060	.099	----	----	136	UNCH	.00530B .00100A
1145	----	----	----	----	.01950N	.02070 + 0.00120	.849	----	8	20 +	8	.02410B .01170A
1145	----	----	----	----	.00240N	.00160 - 0.00080	.150	----	5	809 +	9	.00710B .00150
1150	----	----	----	----	.01560N	.01650 + 0.00090	.780	----	4	596	UNCH	.02020B .00880A
1150	----	----	----	----	.00340N	.00250 - 0.00090	.219	----	----	1502	UNCH	.00930B .00230A
1155	----	----	----	----	.01200N	.01270 + 0.00070	.695	----	4	442 +	4	.01650B .00650A
1155	----	----	----	----	.00490N	.00370 - 0.00120	.304	----	30	413	UNCH	.01190B .00330A
1160	----	----	----	----	.00900N	.00950 + 0.00050	.593	----	71	342 -	8	.01320B .00460A
1160	----	----	----	----	.00680N	.00540 - 0.00140	.406	----	----	718	UNCH	.01500B .00480A
1165	----	----	----	----	.00640N	.00670 + 0.00030	.481	----	1	484 -	1	.01040B .00320A
1165	----	----	----	----	.00920N	.00770 - 0.00150	.518	----	----	196	UNCH	.01850B .00670A
1170	----	----	----	----	.00440N	.00450 + 0.00010	.368	----	4	41 +	4	.00790B .00210A

