



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG31 BULLETIN #148@	FX CALL OPTIONS	wed, Aug 03, 2016	PG31
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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: WED, AUG 03											
		WEEK 1	WEEK 2	WEEK 3	WEEK 4						
RB1	AUG16	1380-1630	1380-1630	1370-1640	1370-1640						
RE1	AUG16	1210-1510	1210-1510	1230-1500	1230-1500						
KR1	AUG16	760-940	760-940	760-945	760-945						

	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17
D#	374-453	374-453	381-454	381-454	381-454			386-456			387-453	
E#	344-399	344-399	344-398	344-398	344-398			345-395			345-395	
V#	316-394	316-394	317-394	317-394	317-394			322-394			322-392	
W#	288-347	288-347	286-345	286-345	286-345			287-344			286-342	
I#	218-294	218-294	218-292	218-292	218-292			222-292			222-287	
T#	196-259	196-259	196-257	196-257	196-257			198-256			197-253	
RBO	1380-1630	1370-1640	1370-1620	1370-1610	1360-1600	1360-1600	1380-1590	1390-1590	1390-1580	1380-1570	1380-1570	1380-1560
REO	1210-1510	1230-1500	1220-1500	1210-1490	1210-1430	1200-1430	1200-1420	1210-1410	1210-1410	1210-1400	1210-1400	1210-1390
KRO	760-940	760-945	760-940	760-940	760-940	760-940	760-940	795-940	795-940	795-940	805-940	835-940

FX FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW
POLISH (US) F									
SEP16	0.2595	0.2601B	0.2587	0.2598	(3.8491) +	62	117	199	914 - 278 .2636B .2422A
TOTAL POLISH (US) F							117	199	914 - 278
POLISH (EC) F									
SEP16	0.2327B			0.2327	(4.2974) +	222		4	UNCH .2328B .2196A
TOTAL POLISH (EC) F							0	4	
RMB/USD FUT									
SEP16				0.15029	(6.65380) -	11		264	UNCH .15611 .14500
DEC16				0.14955	(6.68673) -	3		80	UNCH .15200 .14444A
JAN17				0.14933	(6.69658) -	2		1	UNCH .14838 .14838
MAR17				0.14882	(6.71953) +	2		2	UNCH .14690 .14690
JUN17				0.14796	(6.75858) +	9		3	UNCH .14763 .14745
TOTAL RMB/USD FUT							0	350	
WON/USD FUT									
SEP16				0.0008949	(1117.443) -	0		23	UNCH .0009050 .0008575
TOTAL WON/USD FUT							0	23	

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW
CNH FUT									
AUG16		6.6435B		6.6453	(.1505) +.0133			12	UNCH 6.7216B 6.5412A
SEP16	6.6468	6.6534B	6.6430	6.6532	(.1503) +.0137		27	281 - 25	6.9102B 6.3689A
OCT16		6.6562B		6.6602	(.1501) +.0130			1	UNCH 6.7600B 6.6502A
DEC16	6.6788	6.6788	6.6699A	6.6784	(.1497) +.0100		17	1705 + 1	6.9745 6.4911
MAR17		6.7047B		6.7050	(.1491) +.0080			143	UNCH 6.9888B 6.5982
JUN17	6.7400	6.7415B	6.7340A	6.7387	(.1484) +.0047		1	81 + 1	6.9808B 6.6351A
SEP17		6.7842B		6.7716	(.1477) +.0010			9	UNCH 7.1200B 6.7938A
DEC17		6.8080B		6.8046	(.1470) -.0026			1	UNCH 7.0700B 6.8001
TOTAL CNH FUT						0	45	2233 - 23	
INR/USD FUT									
AUG16	149.290	149.360	148.720A	149.150	(.0067) -0.250		194	356 - 11	149.670B 145.860A
SEP16	148.490	148.540B	148.040	148.490	(.0067) -0.250		114	324 + 110	148.970 145.000A
TOTAL INR/USD FUT						0	308	680 + 99	
MICRO INR/USD F									
AUG16	148.800	149.240B	148.720A	149.150	(.0067) -0.250		57	120 + 9	149.670B 145.860A
SEP16	148.260	148.540B	148.030A	148.490	(.0067) -0.250		67	316 + 51	148.970B 147.650A
TOTAL MICRO INR/USD F						0	124	436 + 60	

FX CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGHLOW
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