

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG32 BULLETIN #222@

FX PUT OPTIONS

Thu, Nov 16, 2017 PG32

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.

FX 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
ADDITIONAL FX 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
WAD OPT													
NOV17	WAD OPT		(FUTURES SETT.		.00)								
760	----		----	----	----		.00190 - 0.18810	1.000	----	----	----	UNCH	.32000 .03000
765	----		----	----	----		.71000 - 0.06000	.850	----	----	6	UNCH	.85000 .25000
765	----		----	----	----		.00690 - 0.68310	1.000	----	----	----	UNCH	.77000 .13000
765	----		----	----	----		.79000 - 0.06000	.758	----	----	52	UNCH	.91000 .32000
770	----		----	----	----		.01190 - 1.17810	1.000	----	----	----	UNCH	1.27000 .33000
770	----		----	----	----		1.21000 - 0.05000	.884	----	----	13	UNCH	1.33000 .54000
TOTAL										0	71		
DEC17	WAD OPT		(FUTURES SETT.		.00)								
760	----		----	----	----		.59000 - 0.05000	.544	----	----	18	UNCH	.70000 .34000
765	----		----	----	----		.89000 - 0.07000	.699	----	----	14	UNCH	1.01000 .46000
TOTAL										0	32		
WFC OPT													
NOV17	WEC OPT		(FUTURES SETT.		.00)								
1140	----		----	----	----		CAB	----	.000	----	2	UNCH	.00070 .00010
1150	----		----	----	----		.00005 UNCH	.001	----	----	17	UNCH	.00230 .00010
1150	----		----	----	----		.00015 UNCH	.022	----	----	43	UNCH	.00310 .00015
1155	----		----	----	----		.00005 UNCH	.008	----	----	17	UNCH	.00400 .00015
1155	----		----	----	----		.00025 UNCH	.038	----	----	14	UNCH	.00490 .00020
1160	----		----	----	----		.00010 - 0.00005	.018	----	----	10	UNCH	.00640 .00010
1160	----		----	----	----		.00040 - 0.00010	.063	----	----	7	UNCH	.00730 .00035
1165	----		----	----	----		.00025 - 0.00010	.050	----	10	46 +	4	.00950 .00020
1165	----		----	----	----		.00080 - 0.00010	.122	----	10	29	UNCH	.01030 .00060
1170	----		----	----	----		.00005 + 0.00005	----	----	----	----	UNCH	.01260 .00005
1170	----		----	----	----		.00070 - 0.00010	.139	----	319	270 +	260	.01330 .00045
1170	----		----	----	----		.00170 UNCH	.231	----	15	15 +	10	.01400 .00110
1175	----		----	----	----		.00005 + 0.00005	----	----	----	----	UNCH	.01710 .00005
1175	----		----	----	----		.00190 + 0.00020	.328	----	245	419 +	211	.01760 .00100
1175	----		----	----	----		.00330 + 0.00030	.383	----	----	6	UNCH	.01800 .00180
1180	----		----	----	----		.00005 + 0.00005	1.000	----	----	----	UNCH	.02190 .00005
1180	----		----	----	----		.00420 + 0.00060	.580	----	217	459 +	168	.02220 .00190
1180	----		----	----	----		.00570 + 0.00060	.552	----	17	6	UNCH	.02250 .00310
1185	----		----	----	----		.00370 UNCH	1.000	----	----	----	UNCH	.02680 .00045
1185	----		----	----	----		.00780 + 0.00140	.786	----	----	19	UNCH	.02700 .00360
1185	----		----	----	----		.00900 + 0.00110	.704	----	----	20	UNCH	.02720 .00490
1190	----		----	----	----		.01210 + 0.00200	.907	----	----	40	UNCH	.03190 .00610
1190	----		----	----	----		.00870 UNCH	1.000	----	----	----	UNCH	.03180 .00290
TOTAL										823	1439 +	653	
DEC17	WEC OPT		(FUTURES SETT.		.00)								
1175	----		----	----	----		.00380 NEW	.294	----	7	7 +	7	.00350 .00350
1175	----		----	----	----		.00450 + 0.00040	.406	----	26	26 +	20	.01340 .00280
1190	----		----	----	----		.01080 NEW	.585	----	15	15 +	15	.01020 .01000
TOTAL										48	48 +	42	