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PRELIMINARY

PG32 BULLETIN # 11@

FX PUT OPTIONS

Wed, Jan 17, 2018 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                            |         |       |                     |     |         |       |                         |          |            |                       |               |              |         |         |        |        |
| JAN18                              | WAD OPT |       | (FUTURES SETT. .00) |     |         |       |                         |          |            |                       |               |              |         |         |        |        |
| 765                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | ----          | 1            | .03000  | .01500  |        |        |
| 770                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 12            | .07000       | .01000  |         |        |        |
| 775                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 372           | .16000       | .01500  |         |        |        |
| 775                                | ----    |       |                     |     |         |       | .02000                  | -0.01500 | .030       | ----                  | 7             | UNCH         | .25000  | .02500  |        |        |
| 780                                | ----    |       |                     |     |         |       | .01000                  | -0.01500 | .017       | ----                  | 400           | UNCH         | .44000  | .01500  |        |        |
| 780                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | ----          | 45           | .45000  | .05000  |        |        |
| 780                                | ----    |       |                     |     |         |       | .04000                  | -0.03000 | .058       | ----                  | 20            | UNCH         | .45000  | .04000  |        |        |
| 785                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 29            | UNCH         | .62000  | .05000  |        |        |
| 785                                | ----    |       |                     |     |         |       | .08000                  | -0.05000 | .111       | 5                     | 336           | UNCH         | .71000  | .08000  |        |        |
| 785                                | ----    |       |                     |     |         |       | .02500                  | -0.03500 | .046       | ----                  | 16            | UNCH         | .72000  | .02500  |        |        |
| 790                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 5                     | 9             | UNCH         | .96000  | .05000  |        |        |
| 790                                | ----    |       |                     |     |         |       | .16000                  | -0.08000 | .201       | ----                  | 118           | UNCH         | 1.07000 | .15000  |        |        |
| 790                                | ----    |       |                     |     |         |       | .07000                  | -0.06000 | .122       | 6                     | 4             | +            | 3       | 1.08000 | .06000 |        |
| 795                                | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 7                     | 23            | UNCH         | 1.43000 | .05000  |        |        |
| 795                                | ----    |       |                     |     |         |       | .28000                  | NEW      | .321       | 131                   | 131           | +            | 131     | 1.49000 | .26000 |        |
| 795                                | ----    |       |                     |     |         |       | .16000                  | NEW      | .258       | 77                    | 71            | +            | 71      | 1.50000 | .15000 |        |
| 800                                | ----    |       |                     |     |         |       | .35000                  | -0.24000 | .466       | 218                   | 209           | +            | 208     | 1.96000 | .30000 |        |
| 800                                | ----    |       |                     |     |         |       | .48000                  | NEW      | .474       | 229                   | 224           | +            | 224     | 1.95000 | .44000 |        |
| TOTAL                              |         |       |                     |     |         |       |                         |          |            | 678                   | 1536          | +            | 146     |         |        |        |
| WEC OPT                            |         |       |                     |     |         |       |                         |          |            |                       |               |              |         |         |        |        |
| JAN18                              | WEC OPT |       | (FUTURES SETT. .00) |     |         |       |                         |          |            |                       |               |              |         |         |        |        |
| 1170                               | ----    |       |                     |     |         |       | CAB                     | ----     | .001       | ----                  | 10            | UNCH         | .00060  | .00015  |        |        |
| 1175                               | ----    |       |                     |     |         |       | CAB                     | ----     | .000       | ----                  | 400           | UNCH         | .00040  | .00005  |        |        |
| 1175                               | ----    |       |                     |     |         |       | CAB                     | ----     | .002       | ----                  | 24            | UNCH         | .00100  | .00005  |        |        |
| 1180                               | ----    |       |                     |     |         |       | CAB                     | ----     | .000       | ----                  | 27            | UNCH         | .00080  | .00005  |        |        |
| 1180                               | ----    |       |                     |     |         |       | .00005                  | UNCH     | .005       | 2                     | 3             | +            | 2       | .00160  | .00005 |        |
| 1180                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 43            | UNCH         | .00260  | .00010  |        |        |
| 1185                               | ----    |       |                     |     |         |       | CAB                     | ----     | .000       | ----                  | 30            | UNCH         | .00150  | .00010  |        |        |
| 1185                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 7             | UNCH         | .00410  | .00005  |        |        |
| 1185                               | ----    |       |                     |     |         |       | .00010                  | UNCH     | .011       | 20                    | UNCH          | .00260       | .00010  |         |        |        |
| 1190                               | ----    |       |                     |     |         |       | .00005                  | +0.00005 | .002       | 53                    | UNCH          | .00270       | .00005  |         |        |        |
| 1190                               | ----    |       |                     |     |         |       | .00015                  | UNCH     | .017       | 8                     | 14            | +            | 8       | .00410  | .00020 |        |
| 1190                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 832           | UNCH         | .00630  | .00005  |        |        |
| 1195                               | ----    |       |                     |     |         |       | .00030                  | UNCH     | .033       | 200                   | UNCH          | .00610       | .00030  |         |        |        |
| 1195                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 282           | UNCH         | .00910  | .00005  |        |        |
| 1195                               | ----    |       |                     |     |         |       | .00005                  | +0.00005 | .006       | 23                    | UNCH          | .00450       | .00010  |         |        |        |
| 1200                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 598           | UNCH         | .01250  | .00005  |        |        |
| 1200                               | ----    |       |                     |     |         |       | .00010                  | +0.00005 | .013       | 52                    | 209           | +            | 52      | .00730  | .00010 |        |
| 1205                               | ----    |       |                     |     |         |       | .00110                  | +0.00030 | .106       | 26                    | 162           | UNCH         | .01190  | .00070  |        |        |
| 1205                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | ----                  | 306           | UNCH         | .01640  | .00005  |        |        |
| 1205                               | ----    |       |                     |     |         |       | .00020                  | +0.00005 | .028       | 55                    | UNCH          | .01060       | .00020  |         |        |        |
| 1210                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 7                     | 92            | UNCH         | .02060  | .00005  |        |        |
| 1210                               | ----    |       |                     |     |         |       | .00040                  | +0.00010 | .058       | 113                   | 21            | +            | 2       | .01460  | .00025 |        |
| 1210                               | ----    |       |                     |     |         |       | .00180                  | +0.00050 | .162       | 9                     | 21            | +            | 7       | .01560  | .00100 |        |
| 1215                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 119                   | 181           | UNCH         | .02510  | .00005  |        |        |
| 1215                               | ----    |       |                     |     |         |       | .00280                  | +0.00060 | .234       | 26                    | 40            | +            | 7       | .01980  | .00160 |        |
| 1215                               | ----    |       |                     |     |         |       | .00090                  | +0.00020 | .124       | 257                   | 314           | +            | 240     | .01900  | .00045 |        |
| 1220                               | ----    |       |                     |     |         |       | .00440                  | +0.00100 | .328       | 26                    | 58            | +            | 26      | .02420  | .00240 |        |
| 1220                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 113                   | 215           | UNCH         | .02980  | .00005  |        |        |
| 1220                               | ----    |       |                     |     |         |       | .00200                  | +0.00060 | .242       | 108                   | 146           | +            | 70      | .02370  | .00090 |        |
| 1225                               | ----    |       |                     |     |         |       | CAB                     | ----     | ----       | 717                   | 528           | UNCH         | .03460  | .00005  |        |        |
| 1225                               | ----    |       |                     |     |         |       | .00370                  | +0.00100 | .389       | 116                   | 91            | +            | 44      | .02850  | .00170 |        |
| 1225                               | ----    |       |                     |     |         |       | .00640                  | +0.00140 | .427       | 84                    | 160           | +            | 31      | .02890  | .00370 |        |
| 1230                               | ----    |       |                     |     |         |       | .00620                  | +0.00150 | .550       | 72                    | 59            | +            | 44      | .03350  | .00300 |        |
| 1230                               | ----    |       |                     |     |         |       | .00160                  | -0.00010 | 1.000      | 282                   | 433           | UNCH         | .03340  | .00010  |        |        |
| 1230                               | ----    |       |                     |     |         |       | .00900                  | +0.00170 | .530       | 20                    | 30            | +            | 20      | .03370  | .00540 |        |
| 1235                               | ----    |       |                     |     |         |       | .01210                  | NEW      | .626       | 5                     | 5             | +            | 5       | .03850  | .00760 |        |
| 1235                               | ----    |       |                     |     |         |       | .00940                  | NEW      | .695       | 23                    | 23            | +            | 23      | .03840  | .00500 |        |
| 1240                               | ----    |       |                     |     |         |       | .01160                  | +0.00280 | 1.000      | 1                     | 1             | UNCH         | .04340  | .00520  |        |        |
| TOTAL                              |         |       |                     |     |         |       |                         |          |            | 2223                  | 2290          | -            | 2684    |         |        |        |
| FEB18                              |         |       |                     |     |         |       |                         |          |            |                       |               |              |         |         |        |        |
| 1210                               | WEC OPT |       | (FUTURES SETT. .00) |     |         |       | .00250                  | +0.00050 | .194       | ----                  | 1             | 2            | -       | 1       | .00960 | .00150 |
| 1215                               | ----    |       |                     |     |         |       | .00370                  | +0.00070 | .265       | ----                  | 5             | UNCH         | .01260  | .00220  |        |        |
| 1220                               | ----    |       |                     |     |         |       | .00530                  | +0.00100 | .346       | ----                  | 19            | UNCH         | .01610  | .00320  |        |        |
| TOTAL                              |         |       |                     |     |         |       |                         |          |            | 1                     | 26            | -            | 1       |         |        |        |