

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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FINAL

PG32 BULLETIN #116@

FX PUT OPTIONS

Mon, Jun 18, 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**													
WAD OPT	WAD OPT		(FUTURES SETT.	.00)									
JUN18													
725							CAB	----	----	----	50	UNCH	.06000 .00500
735							.15000	+0.04000	.236	----	18	UNCH	.15000 .02500
735							.03500	+0.00500	.076	----	2	+	1 .17000 .01000
740							.30000	+0.08000	.419	----	2	UNCH	.30000 .04000
740							.14000	+0.05000	.342	----	3	+	1 .29000 .01500
745							.41000	+0.16000	.767	----	34	+	11 .44000 .03000
750							.92000	+0.23000	.818	----	27	UNCH	.92000 .10000
750							.84000	+0.28000	.959	----	14	UNCH	.84000 .06000
755							1.32000	+0.31000	.993	----	552	UNCH	1.33000 .11000
775							3.32000	+0.34000	1.000	----	2	UNCH	3.33000 .91000
780							3.82000	+0.34000	1.000	----	2	UNCH	3.83000 1.30000
805							6.32000	+0.34000	1.000	----	1	UNCH	6.33000 3.70000
810							6.82000	+0.34000	1.000	----	1	UNCH	6.83000 4.20000
825							8.32000	+0.34000	1.000	----	1	UNCH	8.33000 5.69000
TOTAL										17	723 +	13	
JUL18	WAD OPT		(FUTURES SETT.	.00)									
725							.07000	UNCH	.098	----	32	UNCH	.06000 .02000
730							.13000	+0.02000	.172	----	62	+	48 .13000 .03000
735							.23000	+0.04000	.284	----	26	UNCH	.24000 .04000
740							.40000	+0.09000	.436	----	23	UNCH	.41000 .07000
745							.66000	+0.16000	.604	----	9	UNCH	.66000 .11000
750							1.00000	+0.22000	.755	----	36	UNCH	1.00000 .17000
755							1.41000	+0.27000	.863	----	38	UNCH	1.41000 .30000
760							1.86000	+0.30000	.927	----	15	UNCH	1.87000 .47000
765							2.34000	+0.32000	.965	----	16	UNCH	2.35000 .71000
TOTAL										48	257 +	48	
WEC OPT	WEC OPT		(FUTURES SETT.	.00)									
JUN18													
1100							CAB	----	----	----	550	UNCH	.00035 .00010
1135							.00025	-0.00010	.026	----	14	UNCH	.00100 .00015
1135								----	.000	----	41	UNCH	.00270 .00005
1140							.00035	-0.00015	.038	----	13	UNCH	.00140 .00015
1140							.00005	UNCH	.000	----	329	UNCH	.00350 .00005
1145							.00060	-0.00020	.065	----	118	UNCH	.00200 .00020
1145							.00005	-0.00005	.003	----	17	+	8 .00460 .00010
1150							.00100	-0.00020	.107	----	49	+	32 .00280 .00025
1150							.00015	-0.00010	.013	----	284	UNCH	.00600 .00015
1155							.00160	-0.00030	.168	----	69	UNCH	.00380 .00035
1155							.00030	-0.00020	.034	----	33	-	1 .00760 .00015
1160							.00260	-0.00030	.258	----	433	UNCH	.00510 .00050
1160							.00070	-0.00040	.099	----	647	+	271 .00980 .00025
1165							.00400	-0.00050	.372	----	113	UNCH	.00670 .00070
1165							.00150	-0.00080	.248	----	103	+	18 .01220 .00040
1170							.00330	-0.00110	.527	----	284	+	60 .01510 .00060
1170							.00610	-0.00060	.510	----	80	UNCH	.00900 .00100
1175							.00890	-0.00070	.650	----	31	UNCH	.01270 .00160
1175							.00650	-0.00110	.804	----	170	UNCH	.01840 .00090
1180							.01240	-0.00090	.774	----	50	UNCH	.01650 .00240
1180							.01080	-0.00110	.939	----	142	UNCH	.02210 .00150
1185							.01660	-0.00090	.865	----	43	UNCH	.02100 .00360
1185							.01560	-0.00100	.983	----	161	UNCH	.02610 .00240
1190							.02110	-0.00090	.923	----	1	UNCH	.02570 .00540
1190							.02050	-0.00100	.991	----	78	UNCH	.03040 .00400
1195							.02550	-0.00100	.996	----	57	UNCH	.03480 .00630
1200							.03070	-0.00090	.969	----	1	UNCH	.03550 .01080
1205							.03560	-0.00100	.982	----	1	UNCH	.04050 .01440
1205							.03540	-0.00110	.999	----	1	UNCH	.04420 .01330
1210							.04050	-0.00100	.988	----	1	UNCH	.04540 .01840
1215							.04550	-0.00100	.994	----	1	+	1 .05040 .02290
1215							.04540	-0.00100	1.000	----	3	UNCH	.05390 .02240
1220							.05050	-0.00090	.997	----	4	UNCH	.05540 .02750
1220							.05040	-0.00100	1.000	----	1	UNCH	.05890 .02720
1225							.05550	-0.00090	.998	----	2	UNCH	.06040 .03230
1225							.05540	-0.00100	1.000	----	---	UNCH	.06360 .03210
1230							.06040	-0.00100	1.000	----	1	UNCH	.06860 .03710
1230							.06040	-0.00100	.999	----	1	UNCH	.06540 .03720
1235							.06540	-0.00100	1.000	----	1	UNCH	.07360 .04200
1255							.08540	-0.00100	1.000	----	1	UNCH	.09350 .06200
1260							.09040	-0.00090	1.000	----	1	UNCH	.09530 .06720
1260							.09040	-0.00100	1.000	----	1	UNCH	.09850 .06700
1275							.10540	-0.00100	1.000	----	1	UNCH	.11030 .08190
TOTAL										1222	5415 +	389	
JUL18	WEC OPT		(FUTURES SETT.	.00)									
1135							.00060	-0.00010	.054	----	20	UNCH	.00090 .00025
1140							.00090	-0.00010	.080	----	38	UNCH	.00130 .00025
1145							.00130	-0.00010	.114	----	27	+	1 .00190 .00030
1145							.00220	-0.00020	.157	----	5	UNCH	.00290 .00220
1150							.00190	-0.00010	.161	----	437	+	385 .00270 .00040
1155							.00270	-0.00020	.222	----	169	+	169 .00390 .00060
1160							.00380	-0.00030	.300	----	21	+	21 .00550 .00080
1160							.00540	NEW	.336	----	1	+	1 .00700 .00510
1165							.00540	-0.00040	.397	----	18	+	18 .00760 .00110
1170							.00760	-0.00050	.507	----	427	+	427 .01030 .00160
1175							.01030	-0.00060	.619	----	65	UNCH	.01360 .00220
1180							.01190	NEW	.594	----	2	+	2 .01490 .01150
1180							.01360	-0.00070	.724	----	37	UNCH	.01740 .00320
1185							.01740	-0.00090	.807	----	5	UNCH	.02160 .00460
1190							.02170	-0.00090	.868	----	14	UNCH	.02610 .00640
1200							.03100	-0.00090	.945	----	1	UNCH	.03570 .01170
1205							.03580	-0.00090	.962	----	1	UNCH	.04060 .01520
1210							.04070	-0.00090	.973	----	2	UNCH	.04550 .01910
1225							.05550	-0.00100	.990	----	1	UNCH	.06040 .03250
1250							.08040	-0.00090	.999	----	1	UNCH	.08530 .05700
TOTAL										1076	1547 +	1024	