



PRELIMINARY

PG31 BULLETIN #199@

FX CALL OPTIONS

Mon, Oct 15, 2018 PG31

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: MON, OCT 15

Table with columns: RB1, RE1, KR1, OCT18, NOV18, WEEK 1, WEEK 2, WEEK 3, WEEK 4, D#, E#, V#, W#, I#, T#, RBO, REO, KRO and various price/volume data points.

FX FUTURES

Table with columns: POLISH (US) F, POLISH (EC) F, CZECK (EC) FUT, RMB/USD FUT, WON/USD FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, ETH VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

Table with columns: CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F, TRL FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

FX CALLS **SETT. PRICE**

Table with columns: STRIKE OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



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

CME Group, Inc.

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

Customer Service: (312) 930-1000



PRELIMINARY

PG31 BULLETIN #199@

FX CALL OPTIONS

Mon, Oct 15, 2018 PG31

WAD OPT	WAD OPT	(FUTURES SETT. .00)												
725	----	----	----	----	.13000	+0.04000	.186	----	----	6	UNCH	.14000	.06000	
730	----	----	----	----	.06000	+0.01500	.096	----	----	1	UNCH	.07000	.03500	
730	----	----	----	----			.000	----	----	13	UNCH	.66000	.00500	
735	----	----	----	----				----	----	1	UNCH	.42000	.01000	
755	----	----	----	----				----	----	25	UNCH	.00500	.00500	
TOTAL					.00500	UNCH	.003	----	----	65				
										978	+	42		
WEC OPT	WEC OPT	(FUTURES SETT. .00)												
OCT18	----	----	----	----	.05900	+0.00180	.997	----	----	1	UNCH	.06070	.04490	
1105	----	----	----	----	.05400	+0.00190	1.000	----	----	1	UNCH	.05610	.03960	
1110	----	----	----	----	.04400	+0.00190	1.000	----	----	1	UNCH	.06800	.02970	
1120	----	----	----	----	.03920	+0.00180	.977	----	----	1	UNCH	.04160	.02630	
1125	----	----	----	----	.03400	+0.00190	1.000	----	----	1	UNCH	.05910	.02010	
1130	----	----	----	----	.03430	+0.00170	.966	----	1	2	+	1	.03690	.02210
1130	----	----	----	----	.02480	+0.00140	.914	----	----	1	UNCH	.02750	.01440	
1140	----	----	----	----	.01900	+0.00170	.999	----	----	3	UNCH	.04440	.00800	
1145	----	----	----	----	.01410	+0.00150	.994	----	----	16	UNCH	.03960	.00510	
1150	----	----	----	----	.00930	+0.00110	.954	----	----	239	UNCH	.03480	.00290	
1155	----	----	----	----	.01220	+0.00070	.710	----	----	33	UNCH	.01500	.00600	
1160	----	----	----	----	.00500	+0.00040	.784	----	79	215	+	9	.03020	.00160
1160	----	----	----	----	.00880	+0.00050	.601	----	----	111	UNCH	.01140	.00410	
1165	----	----	----	----	.00610	+0.00030	.479	----	----	800	UNCH	.00840	.00280	
1165	----	----	----	----	.00200	-0.00010	.425	----	81	242	-	18	.02570	.00080
1170	----	----	----	----	.00060	-0.00020	.126	----	44	96	-	16	.02150	.00040
1170	----	----	----	----	.00390	+0.00010	.354	----	2	12	UNCH	.00590	.00180	
1175	----	----	----	----	.00015	-0.00010	.023	----	5	217	+	4	.01750	.00015
1180	----	----	----	----	.00005	-0.00005	.005	----	----	169	UNCH	.01380	.00005	
1180	----	----	----	----	.00130	-0.00010	.151	----	----	25	UNCH	.00250	.00070	
1185	----	----	----	----			.000	----	----	176	UNCH	.01060	.00005	
1185	----	----	----	----	CAB		.096	----	----	35	UNCH	.00150	.00045	
1190	----	----	----	----	.00080	UNCH	.000	----	----	184	UNCH	.00780	.00005	
1195	----	----	----	----				----	----	53	UNCH	.00560	.00005	
TOTAL										212		2634	-	20