

FINAL

PG31 BULLETIN #136@

FX CALL OPTIONS

Tue, Jul 17, 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: TUE, JUL 17

Table with columns for contract codes (RB1, RE1, KR1), months (JUL18, AUG18), and price ranges for weeks 1 through 4.

Table with columns for contract codes (D#, E#, V#, W#, I#, T#, RBO, REQ, KR0) and price ranges for months from JUL18 to JUL19.

FX FUTURES

Table for FX Futures including POLISH (US) F, CZECK (US) FUT, and RMB/USD FUT with columns for GLOBEX OPEN, HIGH, LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, ETH VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

Table for FX Futures including CHP FUT, CNH FUT, and INR/USD FUT with columns for GLOBEX OPEN, HIGH, LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

FX CALLS **SETT. PRICE**

Table for FX Calls with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Includes sub-sections for WAD OPT and WEC OPT.



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



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WEC OPT	WEC OPT	(FUTURES SETT. .00)											
1155	----	----	----	----	.01660	-0.00510	.999	----	----	1	UNCH	.03010	.01170
1160	----	----	----	----	.01160	-0.00510	.997	----	----	1	UNCH	.02520	.00840
1165	----	----	----	----	.00690	-0.00490	.964	----	----	3	UNCH	.02040	.00490
1170	----	----	----	----	.00280	-0.00440	.683	----	276	273 +	220	.01570	.00210
1175	----	----	----	----	.00060	-0.00280	.145	----	280	346 +	218	.01140	.00040
1180	----	----	----	----	.00010	-0.00100	.009	----	81	352 -	23	.00840	.00010
1185	----	----	----	----	.00005	-0.00020	.001	----	10	669 +	10	.00610	.00005
1190	----	----	----	----	.00005	UNCH	.000	----	----	364	UNCH	.00430	.00005
1195	----	----	----	----	CAB	----	----	----	----	3	UNCH	.00300	.00005
1200	----	----	----	----	CAB	----	----	----	----	79	UNCH	.00200	.00005
1205	----	----	----	----	CAB	----	----	----	----	381	UNCH	.00120	.00010
TOTAL									647	2484 +	425		
AUG18	WEC OPT	(FUTURES SETT. .00)			.00840	NEW	.537	----	1	1 +	1	.01350	.00720
1170	----	----	----	----	.00470	-0.00260	.413	----	110	119 +	110	.01360	.00400
1175	----	----	----	----	.00590	NEW	.429	----	80	80 +	80	.01010	.00510
1180	----	----	----	----	.00280	-0.00200	.287	----	5	10	UNCH	.01030	.00260
1185	----	----	----	----	.00390	-0.00210	.323	----	188	244 +	188	.00720	.00360
1190	----	----	----	----	.00250	-0.00150	.230	----	----	27	UNCH	.00500	.00230
1195	----	----	----	----	.00080	-0.00090	.103	----	----	7	UNCH	.00520	.00080
1205	----	----	----	----	.00040	-0.00050	.055	----	----	2	UNCH	.00350	.00045
TOTAL					.00005	-0.00010	.007	----	384	533 +	379	.00090	.00020