

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

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PRELIMINARY

PG32 BULLETIN #134@

FX PUT OPTIONS

Fri, Jul 13, 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 JUL18	WAD OPT		(FUTURES SETT.	.00)									
705	----		----	----	----		CAB	----	----	----	6	UNCH	.04500 .00500
710	----		----	----	----		CAB	----	----	----	10	UNCH	.07000 .00500
715	----		----	----	----		.01000	-0.01000	.016	----	6	UNCH	.16000 .01000
715	----		----	----	----		CAB	----	----	----	42	UNCH	.12000 .00500
720	----		----	----	----		CAB	----	----	----	40	UNCH	.19000 .01000
725	----		----	----	----		.00500	-0.01000	.010	5	170	UNCH	.31000 .00500
730	----		----	----	----		.09000	-0.03000	.144	----	550	UNCH	.57000 .05000
730	----		----	----	----		.01500	-0.02500	.036	----	51	UNCH	.48000 .01500
735	----		----	----	----		.18000	NEW	.267	6	6 +	6	.83000 .10000
735	----		----	----	----		.06000	-0.05000	.148	173	297 +	20	.74000 .04000
740	----		----	----	----		.19000	-0.08000	.413	40	40 +	40	1.07000 .10000
740	----		----	----	----		.34000	NEW	.447	96	96 +	96	1.15000 .19000
745	----		----	----	----		.48000	-0.10000	.750	3	3 +	3	1.47000 .23000
750	----		----	----	----		.97000	NEW	.822	1	1 +	1	1.95000 .57000
750	----		----	----	----		.91000	NEW	.923	2	2 +	2	1.91000 .46000
755	----		----	----	----		1.42000	NEW	.921	1	1 +	1	2.41000 .89000
775	----		----	----	----		3.38000	-0.08000	.999	----	1	UNCH	4.36000 2.68000
820	----		----	----	----		7.87000	-0.08000	1.000	----	1	UNCH	8.83000 7.22000
TOTAL										327	1323 +	169	
AUG18	WAD OPT		(FUTURES SETT.	.00)									
720	----		----	----	----		.08000	NEW	.095	21	21 +	21	.14000 .08000
725	----		----	----	----		.13000	NEW	.148	29	29 +	29	.23000 .13000
730	----		----	----	----		.22000	NEW	.230	16	16 +	16	.35000 .22000
745	----		----	----	----		.71000	NEW	.619	1	1 +	1	1.09000 .44000
TOTAL										67	67 +	67	
WEC OPT JUL18	WEC OPT		(FUTURES SETT.	.00)									
1130	----		----	----	----		CAB	----	----	----	4	UNCH	.00160 .00010
1130	----		----	----	----		.00005	UNCH	.002	6	6	UNCH	.00090 .00010
1135	----		----	----	----		CAB	----	.000	17	17	UNCH	.00210 .00010
1140	----		----	----	----		CAB	----	.000	10	10	UNCH	.00290 .00005
1145	----		----	----	----		.00020	-0.00015	.027	28	28	UNCH	.00250 .00020
1150	----		----	----	----		.00035	-0.00025	.048	5	5	UNCH	.00340 .00030
1150	----		----	----	----		.00005	-0.00005	.007	5	6 +	5	.00520 .00010
1155	----		----	----	----		.00010	-0.00015	.017	7	7	UNCH	.00700 .00015
1155	----		----	----	----		.00060	-0.00040	.084	29	85 +	29	.00460 .00040
1160	----		----	----	----		.00030	-0.00020	.056	23	23	UNCH	.00910 .00025
1160	----		----	----	----		.00120	-0.00040	.155	341	270 +	239	.00620 .00060
1165	----		----	----	----		.00070	-0.00050	.138	421	379 +	220	.01180 .00045
1165	----		----	----	----		.00210	-0.00050	.256	37	37	UNCH	.00820 .00100
1170	----		----	----	----		.00180	-0.00080	.330	289	405 +	163	.01490 .00080
1170	----		----	----	----		.00360	-0.00060	.396	10	264 +	5	.01080 .00160
1175	----		----	----	----		.00400	-0.00100	.609	66	196 +	65	.01840 .00150
1175	----		----	----	----		.00590	-0.00070	.562	8	160 +	8	.01380 .00250
1180	----		----	----	----		.00760	-0.00090	.845	1	447 +	1	.02240 .00270
1180	----		----	----	----		.00900	-0.00080	.723	47	47	UNCH	.01730 .00390
1185	----		----	----	----		.01210	-0.00070	.955	2	3 +	1	.02670 .00470
1190	----		----	----	----		.01700	-0.00060	.980	1	3 -	1	.03120 .00760
1195	----		----	----	----		.02190	-0.00060	.991	1	1	UNCH	.03590 .01140
1200	----		----	----	----		.02690	-0.00060	.998	1	1	UNCH	.04070 .01560
1210	----		----	----	----		.03690	-0.00050	.999	1	1	UNCH	.05050 .02510
1210	----		----	----	----		.03690	-0.00060	.997	4	5 +	4	.04450 .02540
1215	----		----	----	----		.04190	-0.00050	1.000	3	3	UNCH	.05540 .03010
1220	----		----	----	----		.04690	-0.00050	1.000	1	1	UNCH	.06030 .03500
1230	----		----	----	----		.05690	-0.00050	1.000	1	1	UNCH	.07030 .04500
1235	----		----	----	----		.06190	-0.00050	1.000	1	1	UNCH	.07520 .05100
1270	----		----	----	----		.09680	-0.00060	1.000	1	1	UNCH	.10060 .08590
1285	----		----	----	----		.11190	-0.00050	1.000	1	1	UNCH	.11810 .11010
1305	----		----	----	----		.13190	-0.00050	1.000	1	1	UNCH	.13810 .13010
1310	----		----	----	----		.13690	-0.00050	1.000	1	1	UNCH	.14310 .13510
1315	----		----	----	----		.14190	-0.00050	1.000	1	1	UNCH	.14810 .14010
TOTAL										1177	2421 +	739	
AUG18	WEC OPT		(FUTURES SETT.	.00)									
1140	----		----	----	----		.00080	NEW	.071	37	37 +	37	.00160 .00090
1140	----		----	----	----		.00045	NEW	.047	9	9 +	9	.00100 .00030
1145	----		----	----	----		.00120	NEW	.103	34	34 +	34	.00220 .00120
1145	----		----	----	----		.00070	-0.00010	.071	5	12 +	5	.00150 .00045
1150	----		----	----	----		.00100	-0.00030	.102	8	8	UNCH	.00220 .00060
1155	----		----	----	----		.00250	NEW	.196	978	978 +	978	.00420 .00240
1160	----		----	----	----		.00240	-0.00050	.223	29	29	UNCH	.00470 .00120
1165	----		----	----	----		.00490	NEW	.343	41	41 +	41	.00770 .00470
1165	----		----	----	----		.00370	-0.00050	.315	120	92	UNCH	.00660 .00180
1170	----		----	----	----		.00540	-0.00070	.423	30	43 +	30	.00900 .00260
1175	----		----	----	----		.00770	-0.00070	.543	72	28 -	11	.01210 .00380
1180	----		----	----	----		.01070	-0.00070	.660	18	18	UNCH	.01560 .00540
1190	----		----	----	----		.01820	NEW	.846	1	1 +	1	.02410 .01030
1200	----		----	----	----		.02730	NEW	.943	1	1 +	1	.03350 .01730
TOTAL										1328	1331 +	1125	