

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

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PRELIMINARY

PG32 BULLETIN #223@

FX PUT OPTIONS

Fri, Nov 16, 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)											
NOV18															
690							CAB				19	UNCH	.26000	.01000	
695							CAB				118	UNCH	.39000	.01000	
700							CAB				100	UNCH	.56000	.01500	
705							.01500	-0.01500	.021		19	UNCH	.21000	.01500	
710							.00500	-0.01000	.001		55	UNCH	1.09000	.00500	
715							.04500	-0.05500	.068			UNCH	.49000	.04000	
715							.00500	-0.03000	.009		1	UNCH	1.45000	.01000	
720							.02000	-0.06000	.040		92	190 +	42	1.86000	.02000
725							.15000	-0.15000	.217		156	156 +	154	1.00000	.15000
725							.06000	-0.12000	.123		1	36	UNCH	2.30000	.05000
730							.15000	NEW	.301		26	26 +	26	2.77000	.14000
735							.37000	NEW	.595		3	3 +	3	3.26000	.35000
740							.73000	NEW	.841		1	1 +	1	3.75000	.70000
775							4.16000	-0.40000	1.000		1	1	UNCH	5.03000	4.11000
775							4.16000	-0.40000	.999		1	UNCH	5.57000	4.11000	
TOTAL										280	726 +	226			
DEC18	WAD OPT		(FUTURES SETT.	.00)											
715							.11000	-0.07000	.124		53	UNCH	.54000	.10000	
720							.17000	-0.11000	.186		626	UNCH	.78000	.17000	
730							.44000	NEW	.403		130	130 +	130	1.41000	.42000
735							.67000	NEW	.540		19	19 +	19	1.83000	.64000
750							1.76000	-0.37000	.871		2	UNCH	3.24000	1.71000	
765							3.18000	-0.39000	.971		1	UNCH	4.72000	3.12000	
TOTAL										152	831 +	149			
WEC OPT	WEC OPT		(FUTURES SETT.	.00)											
NOV18															
1095							CAB				10	UNCH	.00060	.00005	
1100							CAB				14	UNCH	.00090	.00010	
1105							CAB				51	UNCH	.00120	.00005	
1110							CAB				3	UNCH	.00170	.00005	
1115							.00005	-0.00025	.001		42	132 -	42	.00240	.00005
1120							.00050	-0.00110	.061		39	UNCH	.00520	.00050	
1120							.00005	-0.00055	.007		65	179 -	21	.00380	.00005
1125							.00090	-0.00150	.106		11	150 -	4	.00730	.00080
1125							.00015	-0.00095	.024		9	364 -	9	.00590	.00015
1130							.00150	-0.00220	.170		9	86	UNCH	.01000	.00140
1130							.00040	-0.00170	.066		151	617 -	10	.00870	.00030
1135							.00250	-0.00300	.265		224	224	UNCH	.01330	.00210
1135							.00100	-0.00270	.162		272	639 +	255	.01220	.00090
1140							.00410	-0.00380	.390		23	UNCH	.01710	.00310	
1140							.00220	-0.00390	.329		42	969 +	42	.01630	.00200
1145							.00640	-0.00450	.531		30	UNCH	.02130	.00440	
1145							.00440	-0.00500	.553		6	25 +	6	.02080	.00340
1150							.00940	-0.00510	.669		70	UNCH	.02590	.00620	
1150							.00770	-0.00570	.759		1	5 +	1	.02550	.00510
1155							.01180	NEW	.895		3	3 +	3	.03040	.00750
1160							.01640	-0.00610	.957		2	UNCH	.03530	.01040	
1165							.02130	-0.00610	.984		1	UNCH	.04030	.01400	
1170							.02640	-0.00610	.964		1	UNCH	.04530	.01870	
1170							.02620	-0.00610	.992		2	3 +	1	.04530	.01810
1175							.03120	-0.00610	.998		4	UNCH	.05030	.02250	
1180							.03620	-0.00610	.992		1	UNCH	.05240	.02740	
1180							.03620	-0.00610	.999		5	UNCH	.05070	.02710	
1185							.04120	-0.00610	.997		2	UNCH	.05680	.03210	
1185							.04120	-0.00610	.999		3	UNCH	.05450	.03190	
1190							.04620	-0.00610	.999		1	UNCH	.05950	.03670	
1195							.05120	-0.00610	.999		3	UNCH	.05640	.04180	
1195							.05120	-0.00610	1.000		2	UNCH	.06450	.04170	
1200							.05620	-0.00600	.999		1	UNCH	.06050	.04670	
1200							.05620	-0.00610	1.000		7	UNCH	.06950	.04660	
1255							.11120	-0.00610	1.000		2	UNCH	.12450	.11060	
1260							.11620	-0.00610	1.000		2	UNCH	.12950	.11560	
1265							.12120	-0.00610	1.000		1	UNCH	.13450	.12060	
1270							.12620	-0.00610	1.000		1	UNCH	.13950	.12560	
1295							.15120	-0.00600	1.000		1	UNCH	.16440	.15060	
TOTAL										613	3676 +	222			
DEC18	WEC OPT		(FUTURES SETT.	.00)											
1110							.00050	-0.00090	.050		12	UNCH	.00350	.00050	
1120							.00120	-0.00170	.112		25	UNCH	.00660	.00120	
1125							.00180	-0.00220	.162		45	UNCH	.00870	.00180	
1130							.00280	-0.00260	.233		24	UNCH	.01140	.00270	
1135							.00410	-0.00320	.317		16	41 +	12	.01450	.00390
1140							.00580	-0.00380	.415		37	19 -	8	.01810	.00560
1145							.00810	-0.00430	.522		1	UNCH	.02210	.00770	
1175							.03160	-0.00610	.953		1	UNCH	.05030	.03100	
1180							.03640	-0.00620	.970		1	UNCH	.05520	.03580	
TOTAL										53	169 +	4			