

| PG31 BULLETIN #123@ | | | | | | | | | | | | | | FX CALL OPTIONS | | | | Wed, Jun 27, 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: WED, JUN 27 | | | | | | | | | | | | | | | | | | | | | | |
| RB1 | JUN18 | WEEK 1 | WEEK 2 | WEEK 3 | WEEK 4 | WEEK 5 | | | | | | | | | | | | | | | | |
| | JUL18 | 1370-1670 | 1370-1670 | 1380-1670 | 1370-1670 | 1370-1670 | | | | | | | | | | | | | | | | |
| RE1 | JUN18 | 1130-1420 | 1130-1420 | | 1120-1420 | 1120-1420 | | | | | | | | | | | | | | | | |
| | JUL18 | 1120-1420 | 1120-1420 | 1130-1420 | | | | | | | | | | | | | | | | | | |
| KR1 | JUN18 | 830-990 | 830-990 | 830-990 | 835-990 | 835-990 | | | | | | | | | | | | | | | | |
| | JUL18 | 835-990 | 835-990 | 835-995 | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | JUN18 | JUL18 | AUG18 | SEP18 | OCT18 | NOV18 | DEC18 | JAN19 | FEB19 | MAR19 | APR19 | MAY19 | JUN19 | | | | | | | | | |
| D# | 409-524 | 423-526 | 423-526 | 423-526 | 425-529 | | 425-529 | | | 428-525 | | | 431-494 | | | | | | | | | |
| E# | 357-420 | 360-419 | 360-419 | 360-419 | 359-419 | | 359-419 | | | 359-418 | | | 358-411 | | | | | | | | | |
| V# | 336-432 | 330-435 | 330-435 | 330-435 | 332-438 | | 332-438 | | | 334-433 | | | 336-401 | | | | | | | | | |
| W# | 288-353 | 281-350 | 281-350 | 281-350 | 280-348 | | 280-348 | | | 279-345 | | | 278-335 | | | | | | | | | |
| I# | 238-326 | 241-326 | 241-326 | 241-326 | 242-327 | | 242-327 | | | 243-324 | | | 244-303 | | | | | | | | | |
| T# | 204-264 | 203-263 | 203-263 | 203-263 | 203-261 | | 203-261 | | | 202-260 | | | 201-253 | | | | | | | | | |
| RBO | 1350-1670 | 1370-1670 | 1380-1670 | 1390-1660 | 1390-1660 | 1390-1660 | 1400-1660 | 1420-1660 | 1410-1650 | 1410-1650 | 1410-1650 | 1410-1630 | 1400-1650 | | | | | | | | | |
| REQ | 1130-1430 | 1120-1420 | 1130-1420 | 1130-1410 | 1140-1400 | 1130-1400 | 1130-1390 | 1130-1390 | 1130-1380 | 1120-1380 | 1150-1370 | 1170-1370 | 1170-1360 | | | | | | | | | |
| KRO | 830-990 | 835-990 | 835-995 | 835-995 | 845-995 | 855-995 | 855-995 | 855-1000 | 855-1000 | 855-1000 | 860-995 | 860-990 | 860-960 | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| FX FUTURES | | | | | | | | | | | | | | | | | | | | | | |
| | | GLOBEX OPEN | | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | | | RTH VOLUME | ETH VOLUME | OPEN INTEREST | ----CONTRACT---- HIGH LOW | | | | | | | | | |
| POLISH (US) F | | | | | | | | | | | | | | | | | | | | | | |
| SEP18 | | 0.2653 | | 0.2695B | *0.2653A | 0.2658 (3.7622) - | | | | 302 | ---- | 1 | 9 | UNCH | .2782B | .2653A | | | | | | |
| TOTAL POLISH (US) F | | | | | | | | | | | 0 | 1 | 9 | | | | | | | | | |
| WON/USD FUT | | | | | | | | | | | | | | | | | | | | | | |
| JUL18 | | 0.0008923 | | 0.0008962B | 0.0008887A | 0.0008888 (1125.113) - | | | | 0 | ---- | 6 | 299 | UNCH | .0009426B | .0008887A | | | | | | |
| AUG18 | | ---- | | 0.0008969B | 0.0008894A | 0.0008894 (1124.353) - | | | | 0 | ---- | ---- | 6 | UNCH | .0009453B | .0008894A | | | | | | |
| SEP18 | | ---- | | ---- | ---- | 0.0008905 (1122.965) - | | | | 0 | ---- | ---- | 31 | UNCH | ---- | .0009200A | | | | | | |
| TOTAL WON/USD FUT | | | | | | | | | | | 0 | 6 | 336 | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | GLOBEX OPEN | | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ----CONTRACT---- HIGH LOW | | | | | | | | | |
| CHP FUT | | | | | | | | | | | | | | | | | | | | | | |
| JUL18 | | ---- | | ---- | ---- | ---- | | | | 00125 | ---- | 7 | 100 | UNCH | | | | | | | | |
| AUG18 | | ---- | | ---- | ---- | ---- | | | | 00126 | ---- | 7 | 254 + | | | | | | | | | |
| TOTAL CHP FUT | | | | | | | | | | | 0 | 14 | 354 + | 7 | | | | | | | | |
| CNH FUT | | | | | | | | | | | | | | | | | | | | | | |
| JUL18 | | 6.6044 | | #6.6288B | 6.5826A | 6.6224 (.1510) +.0335 | | | | ---- | 30 | 85 + | 6 | 6.6288B | 6.2686A | | | | | | | |
| AUG18 | | 6.5968 | | #6.6365B | 6.5902A | 6.6310 (.1508) +.0346 | | | | ---- | 74 | 45 + | 30 | 6.6365B | 6.2837A | | | | | | | |
| SEP18 | | 6.6000 | | 6.6471B | 6.5998A | 6.6414 (.1506) +.0363 | | | | ---- | 183 | 477 + | 23 | 6.8368B | 6.2877A | | | | | | | |
| DEC18 | | ---- | | 6.6606B | 6.6247A | 6.6642 (.1501) +.0376 | | | | ---- | ---- | 47 | UNCH | 7.1742B | 6.3105A | | | | | | | |
| MAR19 | | ---- | | 6.6815B | 6.6459A | 6.6852 (.1496) +.0378 | | | | ---- | ---- | 6 | UNCH | 6.8428B | 6.3306A | | | | | | | |
| SEP19 | | ---- | | 6.7263B | ---- | 6.7253 (.1487) +.0369 | | | | ---- | ---- | 1 | UNCH | 7.1300B | 6.3798A | | | | | | | |
| TOTAL CNH FUT | | | | | | | | | | | 0 | 287 | 661 + | 59 | | | | | | | | |
| INR/USD FUT | | | | | | | | | | | | | | | | | | | | | | |
| JUN18 | | 146.110 | | 146.250B | 145.860A | 145.930 (.0069) -0.330 | | | | ---- | 116 | 750 - | 14 | 149.790B | 145.180 | | | | | | | |
| JUL18 | | 145.600 | | 145.640B | *144.320A | 144.370 (.0069) -0.930 | | | | ---- | 4624 | 1080 + | 493 | 148.750 | 144.320A | | | | | | | |
| AUG18 | | 143.710 | | 143.710 | *143.710 | 143.690 (.0070) NEW | | | | ---- | 1 | 1 + | 1 | 143.710 | 143.710 | | | | | | | |
| TOTAL INR/USD FUT | | | | | | | | | | | 0 | 4741 | 1831 + | 480 | | | | | | | | |
| MICRO INR/USD F | | | | | | | | | | | | | | | | | | | | | | |
| JUN18 | | ---- | | ---- | 145.870A | 145.930 (.0069) -0.330 | | | | ---- | ---- | 55 | UNCH | 149.800B | 145.170A | | | | | | | |
| JUL18 | | 145.450 | | 145.660B | *144.330A | 144.370 (.0069) -0.930 | | | | ---- | 323 | 585 + | 148 | 148.750 | 144.330A | | | | | | | |
| TOTAL MICRO INR/USD F | | | | | | | | | | | 0 | 323 | 640 + | 148 | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| FX CALLS **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 CALLS **SETT. PRICE** | | | | | | | | | | | | | | | | | | | | | | |
| STRIKE OPEN RANGE | | HIGH | LOW | CLOSING RANGE | | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- HIGH LOW | | | | | | | | | | | |
| WAD OPT | | | | | | | | | | | | | | | | | | | | | | |
| JUN18 | | WAD OPT | (FUTURES SETT. | .00) | | | | | | | | | | | | | | | | | | |
| 645 | | ---- | ---- | ---- | | 9.04000 | -0.42000 | 1.000 | 1 | ---- | ---- | 1 | 10.03000 | 8.97000 | | | | | | | | |
| 650 | | ---- | ---- | ---- | | 8.54000 | -0.42000 | 1.000 | 1 | ---- | ---- | 1 | 9.54000 | 8.47000 | | | | | | | | |
| 725 | | ---- | ---- | ---- | | 1.04000 | -0.42000 | 1.000 | 2 | ---- | ---- | 2 | 4.31000 | 1.05000 | | | | | | | | |
| 740 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | 52 | ---- | 25 | 2.84000 | .00500 | | | | | | | | |
| 745 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | 20 | ---- | 200 | 2.36000 | .00500 | | | | | | | | |
| 750 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | ---- | ---- | 119 | 1.90000 | .01500 | | | | | | | | |
| 760 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | ---- | ---- | 10 | 1.07000 | .02500 | | | | | | | | |
| 765 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | ---- | ---- | 5 | .73000 | .01500 | | | | | | | | |
| TOTAL | | | | | | | | | | 72 | 0 - | 363 | | | | | | | | | | |
| JUL18 | | WAD OPT | (FUTURES SETT. | .00) | | | | | | | | | | | | | | | | | | |
| 710 | | ---- | ---- | ---- | | 2.57000 | -0.41000 | .958 | ---- | ---- | 1 | UNCH | 3.57000 | 2.32000 | | | | | | | | |
| 715 | | ---- | ---- | ---- | | 2.05000 | NEW | .976 | ---- | 1 | 1 + | 1 | 4.76000 | 1.79000 | | | | | | | | |
| 715 | | ---- | ---- | ---- | | 2.13000 | -0.39000 | .896 | ---- | ---- | 1 | UNCH | 2.97000 | 1.90000 | | | | | | | | |
| 720 | | ---- | ---- | ---- | | 1.57000 | -0.40000 | .948 | ---- | ---- | 1 | UNCH | 4.26000 | 1.31000 | | | | | | | | |
| 740 | | ---- | ---- | ---- | | .31000 | -0.17000 | .357 | ---- | ---- | 3 | UNCH | .78000 | .23000 | | | | | | | | |
| 740 | | ---- | ---- | ---- | | .14000 | -0.18000 | .268 | ---- | ---- | 39 | UNCH | 2.35000 | .09000 | | | | | | | | |
| 745 | | ---- | ---- | ---- | | .16000 | -0.11000 | .216 | ---- | ---- | 30 | UNCH | .64000 | .12000 | | | | | | | | |
| 745 | | ---- | ---- | ---- | | .05000 | -0.08000 | .105 | ---- | 6 | 81 | UNCH | 1.90000 | .03000 | | | | | | | | |
| 750 | | ---- | ---- | ---- | | .08000 | -0.06000 | .119 | ---- | 9 | 25 + | 9 | .29000 | .06000 | | | | | | | | |
| 750 | | ---- | ---- | ---- | | .01500 | -0.03000 | .032 | ---- | 23 | 53 - | 13 | 1.48000 | .01000 | | | | | | | | |
| 755 | | ---- | ---- | ---- | | .00500 | -0.01000 | .010 | ---- | 12 | 79 - | 1 | 1.10000 | .00500 | | | | | | | | |
| 760 | | ---- | ---- | ---- | | CAB | ---- | .001 | ---- | ---- | 34 | UNCH | .77000 | .01500 | | | | | | | | |
| 765 | | ---- | ---- | ---- | | CAB | ---- | .000 | ---- | ---- | 31 | UNCH | .53000 | .03000 | | | | | | | | |
| 775 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | ---- | 30 | UNCH | .20000 | .02500 | | | | | | | | |
| 780 | | ---- | ---- | ---- | | CAB | ---- | ---- | ---- | ---- | 50 | UNCH | .09000 | .01500 | | | | | | | | |
| TOTAL | | | | | | | | | | 51 | 459 - | 4 | | | | | | | | | | |
| WEC OPT | | | | | | | | | | | | | | | | | | | | | | |
| JUN18 | | WEC OPT | (FUTURES SETT. | .00) | | | | | | | | | | | | | | | | | | |
| 1090 | | ---- | ---- | ---- | | .07280 | -0.00950 | .999 | ---- | ---- | 1 | UNCH | .10050 | .06850 | | | | | | | | |
| 1095 | | ---- | ---- | ---- | | .06780 | -0.00940 | .992 | ---- | ---- | 1 | UNCH | .08350 | .06360 | | | | | | | | |
| 1100 | | ---- | ---- | ---- | | .06290 | -0.00940 | .984 | ---- | ---- | 1 | UNCH | .07850 | .06150 | | | | | | | | |
| 1110 | | ---- | ---- | ---- | | .05280 | -0.00950 | .998 | ---- | ---- | 1 | UNCH | .08110 | .04860 | | | | | | | | |
| 1115 | | ---- | ---- | ---- | | .04780 | -0.00950 | .995 | ---- | ---- | 1 | UNCH | .07610 | .04370 | | | | | | | | |
| 1120 | | ---- | ---- | ---- | | .04290 | -0.00940 | .991 | ---- | ---- | 2 | UNCH | .07110 | .03880 | | | | | | | | |
| 1125 | | ---- | ---- | ---- | | .03830 | -0.00920 | .949 | ---- | ---- | 1 | UNCH | .05410 | .03470 | | | | | | | | |
| 1130 | | ---- | ---- | ---- | | .03300 | -0.00940 | .979 | ---- | 1 | 1 | UNCH | .06300 | .02930 | | | | | | | | |
| 1140 | | ---- | ---- | ---- | | .02330 | NEW | .935 | ---- | 1 | 1 + | 1 | .05310 | .02030 | | | | | | | | |
| 1145 | | ---- | ---- | ---- | | .02000 | -0.00820 | .817 | ---- | ---- | 1 | UNCH | .03460 | .01760 | | | | | | | | |

| FINAL | | | | | | | | | | | |
|---------------------|---------|----------------|------|-----------------|--------|----------|------|------------------------|------|--------|--------------------|
| PG31 BULLETIN #123@ | | | | FX CALL OPTIONS | | | | wed, Jun 27, 2018 PG31 | | | |
| WEC OPT | WEC OPT | (FUTURES SETT. | .00) | | | | | | | | |
| 1145 | ---- | ---- | ---- | ---- | .01870 | -0.00890 | .898 | ---- | ---- | 1 | UNCH .04820 .01610 |
| 1150 | ---- | ---- | ---- | ---- | .01430 | -0.00850 | .831 | ---- | ---- | 2 | UNCH .04330 .01230 |
| 1155 | ---- | ---- | ---- | ---- | .01020 | -0.00790 | .733 | ---- | ---- | 9 | UNCH .03840 .00890 |
| 1160 | ---- | ---- | ---- | ---- | .00670 | -0.00700 | .594 | ---- | ---- | 43 | UNCH .03360 .00590 |
| 1165 | ---- | ---- | ---- | ---- | .00630 | -0.00540 | .453 | ---- | 89 | 139 + | 89 .01690 .00570 |
| 1165 | ---- | ---- | ---- | ---- | .00400 | -0.00570 | .427 | ---- | 90 | 413 + | 87 .02890 .00350 |
| 1170 | ---- | ---- | ---- | ---- | .00420 | -0.00440 | .343 | ---- | 152 | 206 + | 152 .01310 .00380 |
| 1170 | ---- | ---- | ---- | ---- | .00220 | -0.00410 | .268 | ---- | 377 | 627 + | 278 .02440 .00190 |
| 1175 | ---- | ---- | ---- | ---- | .00270 | -0.00330 | .244 | ---- | 425 | 515 + | 376 .00980 .00250 |
| 1175 | ---- | ---- | ---- | ---- | .00110 | -0.00270 | .147 | ---- | 44 | 530 + | 44 .02010 .00100 |
| 1175 | ---- | ---- | ---- | ---- | .00370 | -0.00350 | .280 | ---- | ---- | 51 | UNCH .01100 .00340 |
| 1180 | ---- | ---- | ---- | ---- | .00170 | -0.00230 | .166 | ---- | ---- | 87 | UNCH .00700 .00160 |
| 1180 | ---- | ---- | ---- | ---- | .00060 | -0.00150 | .080 | ---- | 9 | 870 + | 5 .01600 .00060 |
| 1180 | ---- | ---- | ---- | ---- | .00250 | -0.00260 | .205 | ---- | ---- | 50 | UNCH .00840 .00230 |
| 1185 | ---- | ---- | ---- | ---- | .00030 | -0.00080 | .040 | ---- | 1 | 281 + | 1 .01260 .00030 |
| 1190 | ---- | ---- | ---- | ---- | .00070 | -0.00090 | .073 | ---- | ---- | 200 | UNCH .00320 .00070 |
| 1190 | ---- | ---- | ---- | ---- | .00015 | -0.00045 | .019 | ---- | 9 | 155 - | 7 .00980 .00020 |
| 1195 | ---- | ---- | ---- | ---- | .00010 | -0.00020 | .011 | ---- | ---- | 110 | UNCH .00740 .00015 |
| 1200 | ---- | ---- | ---- | ---- | .00030 | -0.00030 | .032 | ---- | ---- | 10 | UNCH .00120 .00035 |
| 1205 | ---- | ---- | ---- | ---- | .00005 | -0.00005 | .002 | ---- | ---- | 33 | UNCH .00400 .00005 |
| 1210 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | 26 | UNCH .00280 .00010 |
| 1230 | ---- | ---- | ---- | ---- | CAB | ---- | ---- | ---- | ---- | 8 | UNCH .00070 .00015 |
| TOTAL | | | | | | | | 1198 | | 4377 + | 1026 |