



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

PG32 BULLETIN #123@ FX PUT OPTIONS wed, Jun 27, 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**													
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)								
700							CAB				50	.01000	.01000
730							CAB				2	.22000	.01000
735							CAB			27	55	.42000	.00500
740							.46000	+0.30000	1.000	12	3	.72000	.04000
745							.96000	+0.40000	1.000	2		1.11000	.07000
750							1.46000	+0.42000	1.000	27		2	1.56000
TOTAL										30	0 -	149	
JUL18													
715		WAD OPT	(FUTURES SETT.		.00)								
715							.09000	NEW	.103	29	29 +	.12000	.05000
720							.05000	+0.01500	.069		278	UNCH	.11000
725							.03000	+0.01500	.051	66	89 +	.10000	.01500
730							.06000	+0.03000	.110		51	UNCH	.18000
735							.13000	+0.06000	.240		77	UNCH	.32000
735							.29000	+0.13000	.475	220	341 +	.52000	.04000
740							.49000	+0.18000	.483		32	UNCH	.64000
740							.60000	+0.24000	.731	16	102 +	.81000	.07000
745							.77000	+0.25000	.642		110	UNCH	.94000
750							1.01000	+0.34000	.894		9	UNCH	1.25000
755							1.48000	+0.39000	.967		36	UNCH	1.73000
760							1.96000	+0.41000	.989		38	UNCH	2.23000
765							2.46000	+0.42000	.998		15	UNCH	2.72000
TOTAL							2.96000	+0.42000	.999		16	UNCH	3.22000
										331	1223 +	228	
WEC OPT													
JUN18	WEC OPT		(FUTURES SETT.		.00)								
1135							CAB				14	.00100	.00005
1140							CAB				78	.00140	.00005
1145							CAB				180	.00200	.00005
1150							CAB				480	.00280	.00005
1155							CAB				442	.00380	.00010
1160							CAB				846	.00580	.00005
1165							.00220	+0.00185	1.000	491	163	.00880	.00020
1170							.00720	+0.00590	1.000	575	66	.01270	.00060
1175							.01220	+0.00830	1.000	165	54	.01710	.00150
1180							.01720	+0.00920	1.000	75		.02180	.00240
1185							.02220	+0.00950	1.000	44	2	.02670	.00360
1190							.02720	+0.00950	1.000	2	1	.03160	.00540
1195							.03220	+0.00950	1.000		1	.03660	.00780
1200							.03720	+0.00950	1.000	1		.04160	.01080
1205							.04220	+0.00950	1.000	1		.04650	.01440
1210							.04720	+0.00950	1.000	1		.05150	.01840
1215							.05220	+0.00950	1.000	4		.05650	.02290
1220							.05720	+0.00950	1.000	3		.06150	.02750
1225							.06220	+0.00950	1.000	2		.06650	.03230
1230							.06720	+0.00950	1.000	1		.07150	.03720
1250							.08720	+0.00950	1.000	1		.09150	.05730
1260							.09720	+0.00950	1.000	1		.10140	.06720
1315							.15220	+0.00950	1.000	2		2	.15640
TOTAL										287	0 -	3439	
JUL18													
1125		WEC OPT	(FUTURES SETT.		.00)								
1125							.00015	+0.00010	.014		20	UNCH	.00060
1130							.00060	+0.00040	.050		4	UNCH	.00130
1135							.00020	+0.00010	.020		3	UNCH	.00090
1135							.00035	+0.00025	.037		20	UNCH	.00130
1140							.00110	+0.00065	.094		104	UNCH	.00230
1140							.00060	+0.00040	.064	5	29 +	.00190	.00015
1140							.00160	+0.00090	.134		201	UNCH	.00310
1145							.00090	+0.00060	.101	20	78 +	.00270	.00025
1145							.00220	+0.00120	.182		139	UNCH	.00410
1150							.00150	+0.00100	.168	12	580 -	.00380	.00035
1150							.00310	+0.00170	.249		150	UNCH	.00550
1155							.00240	+0.00160	.266		463	UNCH	.00540
1160							.00390	+0.00250	.405	175	188 +	.00760	.00080
1160							.00610	+0.00300	.435		98	UNCH	.00960
1165							.00620	+0.00380	.572	410	652 +	.01050	.00110
1165							.00850	+0.00410	.546		135	UNCH	.01230
1170							.00940	+0.00540	.731	21	957 +	.01400	.00160
1170							.01140	+0.00510	.656		75	UNCH	.01560
1175							.01330	+0.00680	.852	2	428 +	.01800	.00220
1175							.01490	+0.00620	.755		22	UNCH	.01930
1180							.01780	+0.00800	.919		39	UNCH	.02240
1180							.01890	+0.00720	.833		6	UNCH	.02340
1185							.02250	+0.00870	.959		5	UNCH	.02700
1190							.02740	+0.00910	.980		14	UNCH	.03180
1200							.03720	+0.00940	.994		2	UNCH	.04160
1205							.04220	+0.00940	.997		1	UNCH	.04660
1210							.04720	+0.00950	.999		2	UNCH	.05160
1220							.05720	+0.00950	.999		1	UNCH	.06150
1220							.05720	+0.00940	.990		2	UNCH	.06160
1225							.06220	+0.00950	.999		1	UNCH	.06650
1230							.06720	+0.00950	1.000		1	UNCH	.07150
1230							.06720	NEW	.997		1 +	.06860	.05160
1235							.07220	+0.00950	.998		1	UNCH	.07650
1245							.08220	+0.00950	1.000		1	UNCH	.08650
1250							.08720	+0.00950	1.000		2	UNCH	.09150
1255							.09220	+0.00950	1.000		3	UNCH	.09650
1260							.09720	+0.00950	1.000		1	UNCH	.10030
1260							.09710	+0.00950	.999		1	UNCH	.10020
1265							.10220	+0.00950	1.000		2	UNCH	.10080
1275							.11210	+0.00950	1.000		1	UNCH	.11000
TOTAL										646	4433 +	480	