

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

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PRELIMINARY

PG31 BULLETIN # 76@

FX CALL OPTIONS

Fri, Apr 20, 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: FRI, APR 20

	WEEK 1	WEEK 2	WEEK 3	WEEK 4										
RB1	APR18 1330-1670	1330-1670	1330-1670	1330-1670										
	MAY18 1330-1670	1330-1670	1350-1670											
RE1	APR18 1140-1380	1140-1380	1130-1370	1130-1370										
	MAY18 1130-1370	1130-1370	1130-1370											
KR1	APR18 830-990	830-990	830-990	830-990										
	MAY18 830-990	830-990	830-990											
D#	APR18 409-524	MAY18 409-524	JUN18 409-524	JUL18 436-526	AUG18 436-526	SEP18 436-526	OCT18 444-529	NOV18 444-529	DEC18 444-529	JAN19 469-525	FEB19 469-525	MAR19 469-525	APR19 469-525	
E#	357-420	357-420	357-420	360-419	360-419	360-419	362-419	362-419	362-419	366-418	366-418	366-418	366-418	
V#	342-432	342-432	342-432	354-435	354-435	354-435	358-438	358-438	358-438	379-433	379-433	379-433	379-433	
W#	293-353	293-353	293-353	293-350	293-350	293-350	293-348	293-348	293-348	294-345	294-345	294-345	294-345	
I#	238-326	238-326	238-326	248-326	248-326	248-326	256-327	256-327	256-327	268-324	268-324	268-324	268-324	
T#	204-264	204-264	204-264	203-263	203-263	203-263	208-261	208-261	208-261	208-260	208-260	208-260	208-260	
RBO	1330-1670	1330-1670	1350-1670	1370-1670	1380-1670	1390-1660	1400-1660	1400-1660	1400-1660	1440-1660	1460-1650	1410-1650	1410-1650	1490-1650
REQ	1140-1380	1130-1370	1130-1370	1120-1360	1130-1360	1130-1350	1140-1350	1130-1340	1130-1340	1130-1340	1130-1330	1120-1320	1120-1320	1150-1320
KR0	830-990	830-990	830-990	835-990	835-995	835-995	845-995	855-995	880-995	880-1000	890-1000	895-1000	895-1000	905-995

FX FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
POLISH (US) F								
JUN18	----	.2966B	0.2941A	0.2946 (3.3944) -	176	----	57 UNCH	.2990B .2900A
TOTAL POLISH (US) F					0	0	57	
RMB/USD FUT								
JUN18	----	----	----	0.15862 (6.30438) -	6	----	3 UNCH	.15796 .14856
TOTAL RMB/USD FUT					0	0	3	
WON/USD FUT								
MAY18	----	.0009387B	.0009322A	0.0009339 (1070.778) -	0	----	8 UNCH	.0009500B .0009236A
JUN18	0.0009388	.0009397B	.0009334A	0.0009350 (1069.519) -	0	----	53 UNCH	.0009500 .0009270A
					0	2	61	
CHP FUT								
MAY18	----	----	----	----	00030	14	900 -	3
JUN18	----	----	----	----	00030	4	193 +	4
TOTAL CHP FUT					0	18	1093 +	1
CNH FUT								
MAY18	6.2892	6.2986B	6.2812A	6.2874 (.1590) +.0016	----	1	136 -	1 6.4755B 6.2496A
JUN18	6.2966	6.3078B	6.2899A	6.2956 (.1588) +.0020	32	901 -	2 7.1959B 6.2598A	
JUL18	----	6.3140B	6.2971A	6.3033 (.1586) +.0022	----	70	UNCH	6.3744B 6.2686A
SEP18	6.3200	6.3251B	6.3130A	6.3175 (.1583) +.0027	----	1	37 UNCH	6.8368B 6.2877A
DEC18	----	6.3412B	6.3313A	6.3369 (.1578) +.0028	----	61	UNCH	7.1742B 6.3105A
MAR19	----	6.3615B	6.3511A	6.3568 (.1573) +.0033	----	5	UNCH	6.8428B 6.3306A
TOTAL CNH FUT					0	34	1210 -	3
INR/USD FUT								
APR18	151.260	151.460	*150.730A	150.940 (.0066) -0.190	----	3487	1928 +	109 154.040 150.730A
MAY18	150.550	150.780	*150.030	150.250 (.0067) -0.200	----	1336	963 +	460 153.440B 150.030
TOTAL INR/USD FUT					0	4823	2891 +	569
MICRO INR/USD F								
APR18	151.380	151.440B	*150.750	150.940 (.0066) -0.190	----	53	81 +	9 154.030B 150.750
MAY18	150.620	150.760B	*150.040A	150.250 (.0067) -0.200	----	140	180 +	138 153.450B 150.040A
TOTAL MICRO INR/USD F					0	193	261 +	147

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**											
WAD OPT											
APR18	WAD OPT		(FUTURES SETT. .00)								
755	----		----	----	----	1.2000 -0.55000	.955	----	----	1 UNCH	2.59000 1.12000
770	----		----	----	----	.15000 -0.29000	.311	----	635	436 +	206 1.16000 .14000
775	----		----	----	----	.04500 -0.14500	.105	----	25	89 UNCH	.76000 .05000
780	----		----	----	----	.01500 -0.05500	.033	----	8	254 +	8 44000 .02000
785	----		----	----	----	.00500 -0.02000	.009	----	----	22 UNCH	.22000 .01000
TOTAL									668	802 +	214
MAY18	WAD OPT		(FUTURES SETT. .00)								
770	----		----	----	----	.30000 -0.28000	.384	----	61	71 +	36 1.24000 .28000
775	----		----	----	----	.22000 -0.19000	.267	----	----	35 UNCH	.94000 .22000
775	----		----	----	----	.15000 -0.18000	.224	----	33	62 +	18 86000 .14000
780	----		----	----	----	.12000 -0.12000	.161	----	----	28 UNCH	.63000 .12000
780	----		----	----	----	.17000 -0.15000	.195	----	----	73 UNCH	.30000 .17000
785	----		----	----	----	.04000 -0.04000	.065	----	----	33 UNCH	.33000 .03500
800	----		----	----	----	.00500 -0.00500	.008	----	----	1 UNCH	.04500 .01500
TOTAL									94	303 +	54
WEC OPT											
MAY18	WEC OPT		(FUTURES SETT. .00)								
1150	----		----	----	----	.08320 -0.00560	.999	----	----	1 UNCH	.09660 .08160
1160	----		----	----	----	.07320 -0.00560	.999	----	----	1 UNCH	.08660 .06810
1185	----		----	----	----	.04830 -0.00550	.994	----	----	1 UNCH	.06160 .04350
1205	----		----	----	----	.02850 -0.00550	.967	----	1	2 +	1 .04180 .02490
1230	----		----	----	----	.00750 -0.00390	.596	----	----	64 UNCH	.01810 .00610
1235	----		----	----	----	.00490 -0.00320	.451	----	13	35 +	3 .01400 .00390
1240	----		----	----	----	.00300 -0.00240	.315	----	10	52 +	10 .01060 .00240
1240	----		----	----	----	.00430 -0.00230	.352	----	14	137 -	13 .01140 .00350
1245	----		----	----	----	.00170 -0.00170	.200	----	----	40 UNCH	.00790 .00140
1245	----		----	----	----	.00280 -0.00180	.254	----	----	143 UNCH	.00860 .00230
1250	----		----	----	----	.00100 -0.00110	.124	----	----	117 UNCH	.00570 .00080
1250	----		----	----	----	.00180 -0.00130	.176	----	10	178 +	10 .00620 .00150
1255	----		----	----	----	.00110 -0.00100	.115	----	----	115 UNCH	.00440 .00100
1255	----		----	----	----	.00050 -0.00080	.067	----	----	125 UNCH	.00400 .00050
1260	----		----	----	----	.00030 -0.00050	.040	----	----	24 UNCH	.00270 .00030
1260	----		----	----	----	.00070 -0.00070	.076	----	----	5 UNCH	.00300 .00070
1270	----		----	----	----	.00010 -0.00020	.013	----	----	67 UNCH	.00120 .00015
1275	----		----	----	----	.00005 -0.00010	.006	----	----	18 UNCH	.00080 .00010
TOTAL									48	1125 +	11

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