

PRELIMINARY

PG39 BULLETIN # 76@

EURO FX & CME\$INDEX OPTIONS

Fri, Apr 20, 2018 PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES									
EXPIRATION:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
EURO FX FUT	04/16	05/14	06/18	07/16	08/13	09/17	10/15	12/17	03/18
EURO FX OPT (EUR)	04/06	05/04	06/08	03/09		09/07		12/07	
EFX WK2 (EUR)	03/09								

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES									
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, APR 20									
WEEK 2									
1T	APR18	MAY18	JUN18	JUL18	SEP18	DEC18			
	111.5-137.5								
YT	APR18	MAY18	JUN18	JUL18	SEP18	DEC18			
	101.5-138.5	101.5-138.5	101.5-138.5	105.5-139.5	105.5-139.5	99.5-140.5			

EURO FX & CME\$INDEX FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
MAY18	1.23645	1.23715	1.22715	1.23015 ( .8129) -	55	----	4554	1149 -	307	1.26305B	1.22320A
JUN18	1.23945	1.24035	1.22990	1.23325 ( .8109) -	56	372	231417	493837 -	3884	1.26590B	1.06885A
JUL18	1.24010	1.24250B	1.23420A	1.23630 ( .8089) -	56	----	1129	497 +	31	1.25720B	1.22920A
AUG18	----	1.24500B	*1.23680A	1.23895 ( .8071) -	56	----	2417	226 +	64	1.25140B	1.23680A
SEP18	1.24840	1.24895	1.23930	1.24230 ( .8050) -	56	----	1218	3962 +	391	1.27400	1.09010A
DEC18	1.25490	1.25490	1.25050	1.25185 ( .7988) -	57	----	131	3381 -	65	1.28355	1.09020
MAR19	1.26000	1.26220	1.25955A	1.26250 ( .7921) -	58	----	8	562 -	3	1.29285	1.19600A
JUN19	----	----	1.27070A	1.27290 ( .7856) -	57	----	2	379 -	1	1.29400B	1.21140A
SEP19	----	----	1.28640A	1.28350 ( .7791) -	56	----	----	280	UNCH	1.30750	1.22700
DEC19	----	----	----	1.29400 ( .7728) -	55	----	----	37	UNCH	1.30000	1.24850A
TOTAL						372	240876	504310 -	3774		

EURO FX (EU) FIXING PRICE: Mar23 1.2316500											
ADDITIONAL EURO FX & CME\$INDEX -FUTURES-											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
CHP FUT											
MAY18	.0016775	.0016785B	.0016741A	----	.000003	----	14	900 -	3	.0016846B	.0016367A
JUN18	.0016784	.0016785B	.0016741A	----	.000003	----	4	193 +	4	.0016847B	.0016497A
TOTAL CHP FUT						0	18	1093 +	1		
CNH FUT											
MAY18	6.2892	6.2986B	6.2812A	----	0.0016	----	1	136 -	1	6.4755B	6.2496A
JUN18	6.2966	6.3078B	6.2899A	----	0.0020	----	32	901 -	2	7.1959B	6.2598A
JUL18	----	6.314B	6.2971A	----	0.0022	----	----	70	UNCH	6.3744B	6.2686A
SEP18	6.320	6.3251B	6.313A	----	0.0027	----	1	37	UNCH	6.8368B	6.2877A
DEC18	----	6.3412B	6.3313A	----	0.0028	----	----	61	UNCH	7.1742B	6.3105A
MAR19	----	6.3615B	6.3511A	----	0.0033	----	----	5	UNCH	6.8428B	6.3306A
TOTAL CNH FUT						0	34	1210 -	3		
INR/USD FUT											
APR18	151.260	151.460	*150.730A	----	0.190	----	3487	1928 +	109	154.040	150.730A
MAY18	150.550	150.780	*150.030	----	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	----	0.190	----	53	81 +	9	154.030B	150.750
MAY18	150.620	150.760B	*150.040A	----	0.200	----	140	180 +	138	153.450B	150.040A
TOTAL MICRO INR/USD F						0	193	261 +	147		

EURO FX AMERICAN & EURO CALLS & 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	
EURO FX C (EU)													
JUN18	1250	----	----	6.70N	5.20-	15	.286	----	----	2	UNCH	19.00B	6.70A
TOTAL									0	2			
EURO FX C (EU)													
SEP18	1210	----	----	44.50N	40.50-	40	.741	----	----	5	UNCH	18.00	15.00
TOTAL									0	5			
EURO FX P (EU)													
DEC18	1200	----	----	8.00N	9.30+	13	.220	----	----	2	UNCH	14.40	14.40
DEC18	1230	----	----	15.80N	17.90+	21	.364	----	----	1	UNCH	22.00	22.00
TOTAL									0	3			

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.\*\*

ADDITIONAL EUROFX & CME\$INDEX CALLS & 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	
2EU OPT													
MAY18	1135	----	----	.10370N	.09810 -	0.00560	.999	----	----	1	UNCH	.10100B	.09290A
1140	----	----	----	.09870N	.09320 -	0.00550	.999	----	----	1	UNCH	.10010B	.08800A
1145	----	----	----	.09370N	.08820 -	0.00550	.999	----	----	1	UNCH	.10050B	.08300A
1160	----	----	----	.07880N	.07320 -	0.00560	.997	----	----	----	UNCH	.08660B	.06820A
1175	----	----	----	.06390N	.05830 -	0.00560	.990	----	----	3	UNCH	.07160B	.05350A
1180	----	----	----	.05890N	.05330	NEW	.985	----	1	1 +	1	.06660B	.04860A
1185	----	----	----	.05390N	.04840 -	0.00550	.980	----	----	1	UNCH	.06170B	.04380A
1190	----	----	----	.04900N	.04350 -	0.00550	.974	----	1	1	UNCH	.05670B	.03910A
1190	----	----	----	.00020N	.00025 +	0.00005	.025	----	----	45	UNCH	.00110B	.00020A
1195	----	----	----	.00025N	.00040 +	0.00015	.039	----	----	6	UNCH	.00140B	.00025A
1200	----	----	----	.03920N	.03380 -	0.00540	.948	----	1	4 +	1	.04680B	.03010A
1200	----	----	----	.00035N	.00050 +	0.00015	.051	----	----	145	UNCH	.00190B	.00035A
1205	----	----	----	.03440N	.02900 -	0.00540	.921	----	----	1	UNCH	.04190B	.02580A
1205	----	----	----	.00050N	.00080 +	0.00030	.078	----	8	67	UNCH	.00260B	.00040A
1210	----	----	----	.00080N	.00120 +	0.00040	.114	----	----	196	UNCH	.00360B	.00060A
1215	----	----	----	.00120N	.00190 +	0.00070	.170	----	12	99 -	1	.00490B	.00080A
1220	----	----	----	.00180N	.00280 +	0.00100	.237	----	106	413 +	94	.00650B	.00110A
1225	----	----	----	.00280N	.00420 +	0.00140	.326	----	58	216 -	18	.00860B	.00170A
1225	----	----	----	.01660N	.01240 -	0.00420	.673	----	----	20	UNCH	.02330B	.01060A
1230	----	----	----	.01300N	.00930 -	0.00370	.572	----	49	75 +	34	.01910B	.00780A
1230	----	----	----	.00410N	.00610 +	0.00200	.427	----	19	182 +	5	.01100B	.00250A
1235	----	----	----	.00600N	.00850 +	0.00250	.534	----	125	408 +	79	.01390B	.00370A
1235	----	----	----	.00980N	.00680 -	0.00300	.465	----	52	130 +	3	.01530B	.00560A
1240	----	----	----	.00720N	.00480 -	0.00240	.363	----	12	441 +	2	.01210B	.00390A
1240	----	----	----	.00840N	.01150 +	0.00310	.636	----	117	760 +	18	.01720B	.00530A
1245	----	----	----	.00520N	.00330 -	0.00190	.272	----	7	294 +	2	.00940B	.00270A
1245	----	----	----	.01130N	.01500 +	0.00370	.727	----	13	259 -	5	.02090B	.00740A
1250	----	----	----	.00360N	.00220 -	0.00140	.195	----	28	147 -	7	.00710B	.00180A
1250	----	----	----	.01480N	.01900 +	0.00420	.804	----	1	27	UNCH	.02490B	.01000A













