

PRELIMINARY

PG29 BULLETIN #101@

CANADIAN DOLLAR CALL OPTIONS

Fri, May 26, 2017 PG29

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 VALUE = \$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.

CANADIAN DOLLAR CONTRACTS LAST TRADE DATES									
EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18
CANADA DLR FUT	05/16	06/20	07/18	08/15	09/19	10/17	11/14	12/19	03/20
CANADA DLR OPT		06/09							
CANADA DLR OPT (EUR)	05/05	06/09	07/07	08/04	09/08	10/06		12/08	03/09
C DOL WK 1 (EUR)		06/02							
C DOL WK 2 (EUR)	05/12								
C DOL WK 3 (EUR)	05/19	06/16							
C DOL WK 4 (EUR)	05/26	06/23							
C DOL WK 5 (EUR)		06/30							

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES								
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26								
ID	MAY17	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
	JUN17	605-865	605-875	605-875	605-865	620-865		
	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
OV YD	605-890	605-910 605-910	605-890	605-880	605-890	610-870	610-895	610-880

CANADIAN DOLLAR FUTURES										
	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
CANADA DLR FUT										
JUN17	0.7415	.7446	.7411	.7429 (1.3461) +	13	824	50733	194420 +	1305	.8044B .6917
JUL17	0.7434	.7449B	.7416A	.7433 (1.3454) +	13	---	95	464 -	60	.7549B .7258A
AUG17	0.7435	.7453B	.7419A	.7436 (1.3448) +	13	----	1	34 +	1	.7479B .7266A
SEP17	0.7430	.7457B	.7424	.7441 (1.3439) +	13	----	370	4435 -	65	.7992B .7240
DEC17	0.7461	.7469B	.7438A	.7453 (1.3417) +	13	----	118	2579 +	74	.9370B .7250
MAR18	0.7465	.7481B	.7465	.7466 (1.3394) +	13	----	10	278 +	10	.7745 .7301
JUN18	----	.7486B	----	.7479 (1.3371) +	13	----	---	32	UNCH	.7750B .7319A
SEP18	----	.7492B	----	.7492 (1.3348) +	13	----	---	6	UNCH	.9340B .7341A
DEC18	----	----	----	.7505 (1.3324) +	13	----	---	2	UNCH	.7520B .7510
TOTAL CANADA DLR FUT						824	51327	202250 +	1265	

CAN DOLLAR (EU) FIXING PRICE: Dec20 0.7429

ADDITIONAL CANADIAN DOLLAR FUTURES										
	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
BDI FUT										
JUN17	1200.600	1202.700B	1198.000A	1201.70 (.0008) + 0.700	----	20	68 +	10	1251.500B 1195.900A	
TOTAL BDI FUT						0	68 +	10		
CHP FUT										
JUN17	----	.0014985B	.001486A	.001489 (671.5466) -0000046	----	----	204	UNCH	.0015465B 0014656A	
JUL17	----	.0014968B	.0014844A	.001487 (672.3141) -0000046	----	----	49	UNCH	.0015057B 0014632A	
TOTAL CHP FUT						0	253			
CNH FUT										
JUN17	6.8628	6.8641B	6.8413A	6.8417 (.1462) - 0.0189	----	61	805 -	13	7.2215 6.6351A	
JUL17	----	6.8799B	*6.8581A	6.8591 (.1458) - 0.0179	----	----	11	UNCH	6.9904B 6.8581A	
SEP17	6.9112	6.9136B	6.8928A	6.8899 (.1451) - 0.0175	----	10	401 +	4	7.2886B 6.7638A	
DEC17	6.9580	6.9630B	6.9525A	6.9336 (.1442) - 0.0163	----	10	145 +	10	7.3590 6.8001	
MAR18	----	6.9961B	----	6.9772 (.1433) - 0.0155	----	----	1	UNCH	7.2999B 7.0229A	
TOTAL CNH FUT						0	81	1363 +	1	
INR/USD FUT										
MAY17	154.870	155.220	154.690	154.950 (.0065) + 0.060	----	783	1143 -	36	156.220 152.570A	
JUN17	154.410	154.720	154.200A	154.460 (.0065) + 0.040	----	1528	655 +	63	155.680 152.800A	
TOTAL INR/USD FUT						0	2311	1798 +	27	
MICRO INR/USD F										
MAY17	154.980	155.200B	154.700A	154.950 (.0065) + 0.060	----	74	268 -	47	156.210B 152.570A	
JUN17	154.290	154.700B	154.210A	154.460 (.0065) + 0.040	----	89	374 -	83	155.690B 152.790A	
TOTAL MICRO INR/USD F						0	163	642 -	130	

CANADIAN DOLLAR CALLS **SETT. PRICE**												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CAN DLR CALL EU												
JUN17	----	----	----	----	(FUTURES SETT. .74290 + 13.0)							
740	----	----	----	----	0.49N	.54+	5	.626	----	2	UNCH	2.62B .17A
745	----	----	----	----	0.24N	.28+	4	.411	----	1	UNCH	3.39B .10A
800	----	----	----	----	----				22	UNCH	1.71B	.10
TOTAL									0	25		
CANADA DLR CALL												
JUN17	----	----	----	----	(FUTURES SETT. .74290 + 13.0)							
645	----	----	----	----	9.66N	9.79+	13	1.000	----	15	UNCH	13.46B 10.44A
650	----	----	----	----	9.16N	9.29+	13	1.000	----	10	UNCH	13.07B 9.97A
655	----	----	----	----	8.66N	8.79+	13	1.000	----	5	UNCH	12.95B 9.50A
720	----	----	----	----	2.18N	2.30+	12	.973	----	1	UNCH	7.07B 1.00A
725	----	----	----	----	1.69N	1.81+	12	.960	----	3	UNCH	6.67B .68A
730	----	----	----	----	1.24N	1.34+	10	.905	----	3	UNCH	6.28B .44A
735	----	----	----	----	0.82N	.91+	9	.796	----	3	UNCH	5.90B .27
740	----	----	----	----	0.49N	.54+	5	.626	----	1	UNCH	5.53B .16A
745	----	----	----	----	0.24N	.28+	4	.411	632	1881 -	189	5.17B .10
750	----	----	----	----	0.11N	.13+	2	.225	189	1881 -	28	4.82B .06
755	----	----	----	----	0.04N	.05+	0	.100	214	1927 +	32	4.49B .02
760	----	----	----	----	0.02N	.02	UNCH	.042	5	692	UNCH	4.16B .02
765	----	----	----	----	0.01N	.01	UNCH	.020	1	695	UNCH	3.85B .01A
770	----	----	----	----	0.00N	.00	UNCH	.009	----	405	UNCH	3.55B .01A
775	----	----	----	----	0.00N	.00	UNCH	.002	----	791	UNCH	3.79B .00
780	----	----	----	----	0.00N	.00	UNCH	.000	----	214	UNCH	3.50B .00A
785	----	----	----	----	0.00N	.00	UNCH	.000	----	258	UNCH	3.22B .00A
790	----	----	----	----	0.00N	.00	UNCH	.000	----	226	UNCH	2.96B .01
795	----	----	----	----	----	----	----	.000	----	137	UNCH	2.71B .00A
800	----	----	----	----	----	----	----	.000	----	188	UNCH	2.47B .00
805	----	----	----	----	----	----	----	.000	----	146	UNCH	2.25B .01A
810	----	----	----	----	----	----	----	.000	----	110	UNCH	2.05B .00
815	----	----	----	----	----	----	----	.000	----	5	UNCH	1.85B .01
820	----	----	----	----	----	----	----	.000	----	41	UNCH	1.68B .01
825	----	----	----	----	----	----	----	.000	----	24	UNCH	1.52B .02
830	----	----	----	----	----	----	----	.000	----	46	UNCH	1.38B .02
835	----	----	----	----	----	----	----	.000	----	30	UNCH	1.35B .01A
840	----	----	----	----	----	----	----	.000	----	15	UNCH	1.13B .01A
845	----	----	----	----	----	----	----	.000	----	26	UNCH	.59B .01A
850	----	----	----	----	----	----	----	.000	----	56	UNCH	.49B .00
870	----	----	----	----	----	----	----	.000	----	12	UNCH	.53B .02A
880	----	----	----	----	----	----	----	.000	----	5	UNCH	.41B .02A
885	----	----	----	----	----	----	----	.000	----	10	UNCH	.36B .02A
890	----	----	----	----	----	----	----	.000	----	10	UNCH	.32B .02A
895	----	----	----	----	----	----	----	.000	----	10	UNCH	.28B .02A
900	----	----	----	----	----	----	----	.000	----	2	UNCH	.24B .00

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PG29 BULLETIN #101@

CANADIAN DOLLAR CALL OPTIONS

Fri, May 26, 2017 PG29

CANADA DLR CALL	CANADA DLR CALL	(FUTURES SETT. .74290 + 13.0)	CAR	1048	11	UNCH	.14B	.02
910					13183	-	187	
TOTAL								

** Option prices quoted per Daily Information Bulletin convention. For example, a Canadian Dollar options price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.0158 when the price is quoted in full. The cash price of the option is 0.0158 x 100,000 (contract size) = \$1,580.00.**

ADDITIONAL CANADIAN DOLLAR 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
CAU OPT	CAU OPT	(FUTURES SETT. .00)												
MAY17							.01290+ 0.00120	1.000	894	5	899	.01340	.00310A	
730							.00790+ 0.00120	1.000	1029	6	1029	.00870B	.00160A	
735							.00290+ 0.00050	1.000	1340	26	1348	.00590B	.00090A	
740										246	571	.00630B	.00005	
745										7	798	.00210B	.00005	
750										290	0	4803		
TOTAL														
JUN17	CAU OPT	(FUTURES SETT. .74290 + 13.0)					.01800+ 0.00120	.979			154	.01050B	.00620A	
725							.01310+ 0.00100	.954			168	.00900B	.00380A	
730							.00840+ 0.00080	.880		6	732	.00750B	.00220A	
735							.01070+ 0.00090	.780			100	.00960B	.00550A	
740							.00710+ 0.00060	.640		2	1424	.00950B	.00360A	
745							.00450+ 0.00050	.671			395	.00720B	.00130A	
745							.00490 NEW	.476		10	10	.00760B	.00410A	
745							.00180+ 0.00020	.372		483	956	.00460B	.00070A	
745							.00430+ 0.00040	.472			146	.00670B	.00220A	
745							.00280+ 0.00020	.326			73	.00700B	.00250A	
750							.00550	.129		285	594	.00220B	.00040A	
750							.00230+ 0.00010	.305		33	411	.00440B	.00130A	
755							.00150+ 0.00010	.201			63	.00300B	.00015A	
755							.00015	.038		1	62	.00100	.00015A	
755							.00110 UNCH	.171			1518	.00250B	.00080A	
760							.00080 UNCH	.117			25	.00170B	.00080A	
760							.00010+ 0.00005	.021			38	.00035	.00010A	
760							.00050 UNCH	.086			54	.00130B	.00040A	
765							.00040 UNCH	.063			105	.00090B	.00045A	
765							.00005 UNCH	.009			5	.00020B	.00005A	
770							.00005 UNCH	.002			15	.00015	.00005A	
770							.00015 UNCH	.026			5	.00030B	.00015A	
775							.00005 UNCH	.000			5	.00010	.00005A	
TOTAL										888	7058	418		
JUL17	CAU OPT	(FUTURES SETT. .74330 + 13.0)					.02020+ 0.00100	.869			23	.03000B	.00980A	
725							.01500+ 0.00100	.804			76	.02620B	.00710A	
730							.01210+ 0.00080	.715		10	299	.03770B	.00500A	
735							.00810N	.605			322	.03360B	.00350A	
740							.00540N	.481		507	660	.03130B	.00240A	
745							.00350N	.356		229	1045	.02780B	.00160A	
750							.00220N	.246		100	1615	.02450B	.00110A	
755							.00130N	.163		81	390	.02150B	.00070A	
760							.00070N	.101			697	.01880B	.00050A	
765							.00045+ 0.00005	.060		6	1180	.01610B	.00035A	
770							.00025 UNCH	.035			17	.01360B	.00020A	
775							.00015N	.021			143	.01140B	.00020A	
780							.00010N	.014			19	.00950B	.00015A	
785							.00005N	.003			150	.00650B	.00030A	
795							.00005N	.001			1	.00530B	.00025A	
800										933	6637	514		
TOTAL														
AUG17	CAU OPT	(FUTURES SETT. .74365 + 13.0)					.02150+ 0.00100	.810			54	.01500B	.01160A	
725							.01660N	.747			75	.01650B	.00890A	
730							.01310N	.671			390	.01360B	.00670A	
735							.01000N	.582			91	.01370B	.00500A	
740							.00730N	.488			68	.01290B	.00360A	
745							.00520N	.391			133	.01520B	.00260A	
750							.00360N	.302		50	181	.01220B	.00190A	
755							.00240N	.226		130	244	.00970B	.00130A	
760							.00160N	.163		70	221	.00740B	.00090A	
765							.00100N	.115			182	.00560B	.00070A	
770							.00060N	.074			16	.00420B	.00045A	
775							.00035N	.049		5	3	.00310B	.00030A	
780							.00020N	.034			3	.00220B	.00025A	
785										255	1665	187		
TOTAL														
SEP17	CAU OPT	(FUTURES SETT. .74410 + 13.0)					.02270+ 0.00080	.769			10	.05600B	.01330A	
725							.01820N	.713			52	.05220B	.01070A	
730							.01480N	.644			229	.04860B	.00850A	
735							.01180N	.570		10	321	.04510B	.00630A	
740							.00920N	.492		117	520	.04170B	.00490A	
745							.00710N	.412		85	505	.03850B	.00380A	
750							.00540N	.335		60	860	.03540B	.00290A	
755							.00390N	.264			45	.03240B	.00220A	
760							.00280N	.204		1	1127	.03030B	.00160A	
765							.00200N	.155		37	741	.02760B	.00120A	
770							.00130N	.115		14	190	.02510B	.00090A	
775							.00090N	.085		21	621	.02270B	.00070A	
780							.00060N	.062			70	.02050B	.00060A	
785							.00045+ 0.00005	.042			102	.01840B	.00040A	
790							.00030N	.029			181	.01650B	.00030A	
795							.00020N	.020			288	.01540B	.00020A	
800							.00015N	.015			26	.01320B	.00015A	
805							.00010N	.010			53	.01170B	.00010A	
810							.00010N	.009			89	.01040B	.00010A	
815							.00005	.005			50	.00920B	.00005A	
820							.00005N	.003			30	.00760B	.00010A	
825							.00005N	.002			3	.00660B	.00010A	
830							.00005N	.000			40	.00600B	.00005A	
835											3	.00120B	.00015A	
840														
845														
850														
855														
860														
865														
870														
875														
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885														
890														