

FINAL

PG29 BULLETIN # 35@

CANADIAN DOLLAR CALL OPTIONS

wed, Feb 21, 2018 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 = \$.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.

Table with columns: EXPIRATION, FEB18, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, DEC18. Rows include CANADA DLR FUT, CANADA DLR OPT (EUR), C DOL WK 1 (EUR), C DOL WK 3 (EUR), C DOL WK 4 (EUR).

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

Table with columns: ID, FEB18, MAR18, APR18, MAY18, JUN18, JUL18, SEP18, DEC18. Includes sub-headers for WEEK 1, WEEK 3, WEEK 4 and ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21.

CANADIAN DOLLAR FUTURES

Table with columns: CANADA DLR FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

CAN DOLLAR (EU) FIXING PRICE: Mar18 0.7897

ADDITIONAL CANADIAN DOLLAR FUTURES

Table with columns: CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F. Includes sub-headers for GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

ADDITIONAL CANADIAN DOLLAR CALLS \*\*SETT. PRICE\*\*

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include CAU OPT FEB18, CAU OPT MAR18.



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Table with columns for month/year (e.g., CAU OPT, APR18, MAY18, JUN18, JUL18, SEP18, DEC18, WCD OPT, MAR18), contract details (FUTURES SETT.), and numerical data points including strike prices and option prices.

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WCD OPT	WCD OPT	(FUTURES SETT.	.78865	-	26.5	)	.01000	NEW	.015	----	$\frac{1}{102}$	$\frac{1}{171} +$	$\frac{1}{102}$	.09000B	.02000A
820															
TOTAL															