

PRELIMINARY

PG29 BULLETIN #143@

CANADIAN DOLLAR CALL OPTIONS

Thu, Jul 27, 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 = \$.50 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
CANADA DLR FUT	07/18	08/15	09/19	10/17	11/14	12/19	01/16	03/20	06/19
CANADA DLR OPT (EUR)	07/07	08/04	09/08	10/06	11/03	12/08		03/09	06/08
C DOL WK 2 (EUR)	07/14	08/11							
C DOL WK 3 (EUR)	07/21	08/18							
C DOL WK 4 (EUR)	07/28	08/25							

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

ID	JUL17	WEEK 2 AUG17	WEEK 3 620-910	WEEK 4 630-920	635-925	675-925
YD	605-895	605-925	605-925	610-925	650-925	610-925

CANADIAN DOLLAR FUTURES

	GLOBALX OPEN	GLOBALX HIGH	GLOBALX LOW	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBALX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
CANADA DLR FUT								
AUG17	0.8038	.8057	.7955A	.7966 (1.2553) -	48	246	707 + 83	.8057B .7266A
SEP17	0.8048	.8061	.7957	.7970 (1.2547) -	48	99548	182190 + 2852	.8062 .7240
OCT17	0.8035	.8063B	.7961A	.7973 (1.2542) -	48	153	352 + 144	.8064B .7886A
NOV17	0.7976	.8060B	*.7968A	.7976 (1.2538) -	NEW	1	1 + 1	.8060B .7968A
DEC17	0.8047	.8066B	.7964A	.7976 (1.2538) -	49	798	5092 + 53	.9370B .7250
MAR18	0.8052	.8068B	.7973A	.7981 (1.2530) -	49	3	506 + 1	.8069B .7301
JUN18		.8061B	.7981A	.7984 (1.2525) -	49	99	UNCH	.8073B .7319A
SEP18		.8062B	.7986A	.7987 (1.2520) -	49		36 UNCH	.9340B .7341A
DEC18		#.8058B	.8002A	.7991 (1.2514) -	49		2 UNCH	.8058B .7510
TOTAL CANADA DLR FUT					0	100749	188985 + 3134	

CAN DOLLAR (EU) FIXING PRICE: Dec17 0.8022

ADDITIONAL CANADIAN DOLLAR FUTURES

	GLOBALX OPEN	GLOBALX HIGH	GLOBALX LOW	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBALX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
BDI FUT								
SEP17			1165.600A	1167.20 (.0009) UNCH			6 UNCH	1200.4000 1164.400A
TOTAL BDI FUT					0	0	6	
CHP FUT								
AUG17			.0015386A	.001540 (649.1820) -000079			1126 UNCH	.00154790 0014787A
SEP17	.0015396	.0015407B	.0015372A	.001539 (649.6881) -000079		83	1966 + 83	.00154650 0014953A
TOTAL CHP FUT					0	83	3092 + 83	
CNH FUT								
AUG17		6.7498B	*6.7306A	6.7484 (.1482) - 0.0008			11 UNCH	6.9758B 6.7306A
SEP17	6.7550	6.7629B	*6.7424	6.7613 (.1479) + 0.0007		9	446 - 2	7.2886B 6.7424
DEC17	6.7895	6.7947B	*6.7753A	6.7938 (.1472) - 0.0014		6	297 + 6	7.3590 6.7753A
MAR18				6.8268 (.1465) - 0.0031			5 UNCH	7.2999B 6.8382A
TOTAL CNH FUT					0	15	759 + 4	
INR/USD FUT								
JUL17	155.770	#156.090	155.760A	155.950 (.0064) + 0.560		83	306 - 7	156.090 153.570
AUG17	155.240	#155.600	155.200A	155.250 (.0064) + 0.370		1222	535 + 31	155.600 153.030A
SEP17		#155.050B		154.770 (.0065) + 0.260			2 UNCH	155.050 153.450A
TOTAL INR/USD FUT					0	1305	843 + 24	
MICRO INR/USD F								
JUL17				155.950 (.0064) + 0.560			391 UNCH	155.640 153.580A
AUG17	155.350	#155.600B	155.200	155.250 (.0064) + 0.370		62	126 + 9	155.600 153.040A
TOTAL MICRO INR/USD F					0	62	517 + 9	

ADDITIONAL CANADIAN DOLLAR CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT. & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
CAU OPT												
JUL17							(FUTURES SETT. .00)					
760							.03700-0.00490	1.000			670 UNCH	.00670B .00390A
765							.03200-0.00490	1.000			54 UNCH	.01100B .00240A
770							.02700-0.00490	1.000			115 UNCH	.01100B .00140A
775							.02200-0.00490	.999		3	273 - 1	.01480B .00090A
780							.01710-0.00480	.998			162 UNCH	.01060B .00060A
785							.01210-0.00480	.994		1	654 - 1	.00810B .00140
790							.00730-0.00470	.959			71 UNCH	.00900B .00070A
795							.00300-0.00420	.732		109	245 - 13	.00640 .00015A
800							.00200-0.00480	.973		150	577 + 138	.00530 .00025A
805							.00060-0.00270	.159		113	600 + 26	.00230 .00010
810							.00005-0.00095	.003				
815								.000		56	588 - 8	.00090 .00005
825											287 UNCH	.00035 .00005A
830											37 UNCH	.00015 .00005A
TOTAL										432	12 UNCH	.00010 .00005A
AUG17							(FUTURES SETT. .79660 - 48.5)				4345 + 141	
725							.07690N	.999			54 UNCH	.04720B .01160A
730							.07190N	.999			75 UNCH	.04220B .00890A
735							.06700-0.00490	.992			8 UNCH	
740							.06200-0.00490	.999			391 UNCH	.04730B .00670A
745							.05700-0.00490	.999			154 UNCH	.06500 .00500A
750							.05200-0.00490	.997			526 UNCH	.05530 .00360A
755							.04700-0.00490	.995			1060 UNCH	.02310B .00260A
760							.04210-0.00480	.989			1174 UNCH	.03030B .00190A
765							.03710-0.00490	.988			1030 UNCH	.02550 .00130A
770							.03220-0.00480	.982			1031 UNCH	.01510B .00090A
775							.02720-0.00480	.973		180	1098 + 46	.03010B .00045A
780							.02230-0.00480	.960			20 UNCH	.01980B .00070A
785							.02220-0.00490	.969			1445 UNCH	.02010 .00025A
790							.02240-0.00480	.938			62 UNCH	.01560B .000510A
795							.02210N	.942		1	1244 + 1	.01750 .00015A
800							.01770-0.00460	.902			129 UNCH	.01170B .000350A
805							.01260-0.00470	.895		197	965 - 13	.01150 .00010A
810							.01320-0.00430	.835			506 UNCH	.00950B .00020A
815							.00840-0.00490	.774			1043 + 1	.01010B .00015A
820							.01020-0.00360	.684			103 UNCH	.01020B .00580A
825							.00930-0.00380	.718			105 UNCH	.01070B .00130A
830							.00850N	.587		39	831 + 37	.00790 .00005A
835							.00710-0.00310	.557			94 UNCH	.01290B .00380A
840							.00610-0.00320	.568			219 UNCH	.01230B .00080A
845							.00270-0.00240	.378		167	517 - 88	.00790B .00010A
850							.00460-0.00250	.427			1994 UNCH	.00970B .000250A
855							.00370-0.00240	.466		20	229 + 2	.00880B .00040A
860							.00550-0.00230	.434			230 UNCH	.01040B .00500A
865							.00270N	.207		572	974 + 221	.00480 .00005A
870							.00290-0.00180	.298			168 UNCH	.00670B .000230A

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