

PRELIMINARY

PG29 BULLETIN #120@

CANADIAN DOLLAR CALL OPTIONS

Fri, Jun 22, 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.

CANADIAN DOLLAR CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, MAR19, JUN19. Rows include CANADA DLR FUT and CANADA DLR OPT (EUR).

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22

Table with columns: JUN18, JUL18, SEP18, DEC18. Row: YD 630-945, 650-925, 650-945, 655-940.

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. Rows include JUN18, JUL18, AUG18, SEP18, OCT18, DEC18, MAR19, JUN19, SEP19, and TOTAL.

CAN DOLLAR (EU) FIXING PRICE: Ju18 0.7517

ADDITIONAL CANADIAN DOLLAR FUTURES

Table with columns: CHP FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include JUL18, AUG18, CNH FUT, INR/USD FUT, and MICRO INR/USD F.

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 and JUL18 CAU OPT.



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CANADIAN DOLLAR CALL OPTIONS

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CAU OPT	CAU OPT	(FUTURES SETT.	.75550 +	14.5)																
660	----	----	----	----	.09350N	.09490+	0.00140	.985	----	----	97	UNCH	.09990	.09000A						
665	----	----	----	----	.08860N	.09000+	0.00140	.982	----	----	70	UNCH	.09640B	.08510A						
670	----	----	----	----	.08380N	.08510+	0.00130	.977	----	----	25	UNCH	.09150B	.08030A						
675	----	----	----	----	.07900N	.08030+	0.00130	.968	----	----	16	UNCH	.10030B	.07560A						
680	----	----	----	----	.07420N	.07550+	0.00130	.962	----	----	14	UNCH	.10070B	.07080A						
685	----	----	----	----	.06950N	.07080+	0.00130	.953	----	----	5	UNCH	.10060B	.06620A						
690	----	----	----	----	.06480N	.06610+	0.00130	.940	----	----	4	UNCH	.09770B	.06150A						
695	----	----	----	----	.06020N	.06140+	0.00120	.926	----	----	4	UNCH	.10040B	.05700A						
700	----	----	----	----	.05560N	.05690+	0.00130	.909	----	----	4	UNCH	.10030B	.05250A						
705	----	----	----	----	.05110N	.05240+	0.00130	.892	----	----	2	UNCH	.09580B	.04810A						
710	----	----	----	----	.04680N	.04800+	0.00120	.869	----	----	1	UNCH	.09110B	.04390A						
730	----	----	----	----	.03060N	.03160+	0.00100	.748	----	----	1	UNCH	.07240B	.02800A						
750	----	----	----	----	.01740N	.01810+	0.00070	.567	----	----	121	UNCH	.05460B	.01550A						
755	----	----	----	----	.01480N	.01530+	0.00050	.515	----	----	80	UNCH	.05040B	.01310A						
760	----	----	----	----	.01240N	.01290+	0.00050	.462	----	5	143 +	5	.04620B	.01090A						
765	----	----	----	----	.01040N	.01080+	0.00040	.410	----	5	241 +	5	.04220B	.00900A						
770	----	----	----	----	.00860N	.00890+	0.00030	.359	----	10	145 +	10	.03840B	.00740A						
775	----	----	----	----	.00700N	.00730+	0.00030	.311	----	----	61	UNCH	.03920B	.00600A						
780	----	----	----	----	.00570N	.00590+	0.00020	.265	----	----	54	UNCH	.03580B	.00480A						
785	----	----	----	----	.00460N	.00480+	0.00020	.226	----	----	163	UNCH	.03480B	.00390A						
790	----	----	----	----	.00370N	.00380+	0.00010	.188	----	----	72	UNCH	.03950B	.00310A						
795	----	----	----	----	.00290N	.00300+	0.00010	.156	----	----	32	UNCH	.03640B	.00250A						
800	----	----	----	----	.00230N	.00240+	0.00010	.129	----	----	104	UNCH	.03310B	.00200A						
805	----	----	----	----	.00190N	.00190	UNCH	.106	----	----	1	UNCH	.03000B	.00150A						
810	----	----	----	----	.00150N	.00150	UNCH	.086	----	----	96	UNCH	.02710B	.00130A						
815	----	----	----	----	.00110N	.00120+	0.00010	.071	----	----	2	UNCH	.02430B	.00100A						
820	----	----	----	----	.00090N	.00090	UNCH	.055	----	----	21	UNCH	.02170B	.00080A						
825	----	----	----	----	.00070N	.00070	UNCH	.044	----	----	6	UNCH	.01940B	.00090A						
830	----	----	----	----	.00060N	.00060	UNCH	.038	----	----	42	UNCH	.01720B	.00050A						
835	----	----	----	----	.00045N	.00045	UNCH	.029	----	----	21	UNCH	.01520B	.00045A						
840	----	----	----	----	.00035N	.00035	UNCH	.023	----	----	9	UNCH	.01340B	.00050A						
845	----	----	----	----	.00025N	.00030+	0.00005	.020	----	----	26	UNCH	.01380B	.00030A						
850	----	----	----	----	.00020N	.00025+	0.00005	.016	----	----	117	UNCH	.01030B	.00045A						
855	----	----	----	----	.00020N	.00020	UNCH	.013	----	----	15	UNCH	.00910B	.00035A						
860	----	----	----	----	.00015N	.00015	UNCH	.010	----	----	30	UNCH	.00790B	.00030A						
880	----	----	----	----	.00005N	.00010+	0.00005	.006	----	----	2	UNCH	.00460B	.00015A						
895	----	----	----	----	.00005N	.00005	UNCH	.002	----	----	1	UNCH	.00300B	.00015A						
900	----	----	----	----	.00005N	.00005	UNCH	.001	----	----	2	UNCH	.00260B	.00020A						
TOTAL										20	1991 +	20								
MAR19	CAU OPT	(FUTURES SETT.	.75700 +	14.5)																
770	----	----	----	----	.01240N	.01280+	0.00040	.401	----	----	100	UNCH	.03160B	.01130A						
780	----	----	----	----	.00910N	.00930+	0.00020	.321	----	----	1	UNCH	.03530B	.00820A						
790	----	----	----	----	.00660N	.00670+	0.00010	.250	----	2	67 +	2	.02890B	.00590A						
800	----	----	----	----	.00480N	.00480	UNCH	.191	----	----	6	UNCH	.02330B	.00430A						
820	----	----	----	----	.00240N	.00240	UNCH	.107	----	----	2	UNCH	.01430B	.00220A						
830	----	----	----	----	.00170N	.00170	UNCH	.079	----	----	2	UNCH	.01100B	.00160A						
840	----	----	----	----	.00120N	.00120	UNCH	.057	----	----	2	UNCH	.00830B	.00130A						
TOTAL										2	180 +	2								
WCD OPT	WCD OPT	(FUTURES SETT.	.75305	.0)																
JUN18	----	----	----	----																
725	----	----	----	----	2.91000+	0.13000		1.000	----	----	1	UNCH	5.41000B	2.40000						
755	----	----	----	----	.21000	UNCH		.442	----	----	99	UNCH	2.45000B	.09000A						
760	----	----	----	----	.06000-	0.01000		.155	----	63	115 +	2	1.99000B	.02900A						
765	----	----	----	----	.01500-	0.01000		.038	----	----	7	UNCH	1.55000B	.01000A						
770	----	----	----	----	.00500-	0.00500		.011	----	----	2	UNCH	1.16000B	.00500A						
775	----	----	----	----				.001	----	----	100	UNCH	.82000B	.02000A						
780	----	----	----	----				.000	----	----	200	UNCH	.55000B	.01000A						
TOTAL										64	524 +	2								
JUL18	WCD OPT	(FUTURES SETT.	.75330 +	12.0)																
725	----	----	----	----	2.91000	NEW		.997	----	1	1 +	1	5.02000B	2.40000						
750	----	----	----	----	.61000+	0.03000		.681	----	78	78 +	77	2.56000B	.35000A						
750	----	----	----	----	.78000	NEW		.626	----	30	30 +	30	1.32000B	.51000A						
755	----	----	----	----	.32000	UNCH		.463	----	60	60 +	60	2.10000B	.17000A						
755	----	----	----	----	.30000+	0.04000		.477	----	30	45 +	30	.96000B	.31000A						
760	----	----	----	----	.14000-	0.01000		.250	----	----	500	UNCH	1.66000B	.08000A						
760	----	----	----	----	.79000+	0.02000		.329	----	30	84 +	30	.66000B	.17000A						
765	----	----	----	----	.16000+	0.01000		.206	----	----	135	UNCH	.43000B	.10000A						
770	----	----	----	----	.02000-	0.01000		.043	----	----	237	UNCH	.91000B	.01500A						
775	----	----	----	----	.01000-	0.00500		.020	----	----	152	UNCH	.62000B	.01000A						
775	----	----	----	----	.04500	UNCH		.067	----	----	318	UNCH	.15000B	.03000A						
780	----	----	----	----	.02500	UNCH		.038	----	----	8	UNCH	.05000	.02000A						
TOTAL										229	1648 +	228								

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