2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

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 EXCERCISES, 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:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	SEP18
CANADA DLR FUT	11/14	12/19	01/16	02/20	03/20	04/17	05/15	06/19	09/18
CANADA DLR OPT (EUR)	11/03	12/08	01/05	02/09	03/09	04/06		06/08	09/07
C DOL WK 1 (EUR)		12/01							
C DOL WK 2 (EUR)	11/10								
C DOL WK 3 (EUR)	11/17	12/15							
C DOL WK 4 (EUR)	11/24	12/22							

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22

		WEEK 1	WEEK 2	WEEK 3	WEEK 4
1D	NOV17		655-925	655-925	655-920
	DEC17	655-910		660-910	660-910

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
YD	650-950	610-950	655-945	655-925	610-945	660-910	630-945	655-945

CANADIAN DOLLAR FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE	(RECIPROCAL)	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
CANADA DLR FUT												
DEC17	0.7827	.7879	.7824	.7873	(1.2702)	+ 44	71	65946	137850	+ 514	.9370B	.7250
JAN18	0.7852	.7876B	.7830A	.7877	(1.2695)	+ 44	----	493	993	- 222	.8200B	.7753
FEB18	0.7837	.7881	.7833A	.7880	(1.2690)	+ 43	----	196	337	+ 42	.8037B	.7758A
MAR18	----	.7885	.7835A	.7882	(1.2687)	+ 43	----	276	3788	+ 50	.8290B	.7301
JUN18	0.7854	.7885B	.7846A	.7890	(1.2674)	+ 43	----	25	627	+ 8	.8285B	.7319A
SEP18	0.7859	.7888	.7857	.7898	(1.2661)	+ 43	----	11	289	+ 7	.9340B	.7341A
DEC18	0.7877	.7877B	.7876A	.7905	(1.2650)	+ 44	----	32	99	- 10	.8261B	.7510
MAR19	0.7889	.7895B	.7889	.7912	(1.2639)	+ 44	----	1	2	UNCH	.8250B	.7788A
TOTAL CANADA DLR FUT							71	66980	143985	+ 389		

CAN DOLLAR (EU) FIXING PRICE: Feb18 0.7847

ADDITIONAL CANADIAN DOLLAR FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE	(RECIPROCAL)	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
CHP FUT												
DEC17	.0015736	.0015782B	.0015725A	.0015786	(633.4727)	+)000027	----	20	1654	- 20	.0016145B	.0015563A
JAN18	.001574	.001578B	.0015723A	.0015786	(633.4727)	NEW	----	2	2	+ 2	.0015966B	.0015628A
							0	22	1656	- 18		
CNH FUT												
DEC17	6.6456	6.6464B	6.6120A	6.6113	(.1513)	- 0.0297	----	85	628	+ 6	7.3590	6.4717A
JAN18	6.6415	6.6590B	6.6263A	6.6225	(.1510)	- 0.0298	----	1	72	+ 1	6.7312B	6.5994A
FEB18	----	6.6755B	6.6529A	6.6389	(.1506)	- 0.0296	----	----		UNCH	7.0800B	6.6340A
MAR18	6.6711	6.6881B	6.6515A	6.6533	(.1503)	- 0.0296	----	11	190	UNCH	7.2999B	6.5044A
JUN18	----	6.7268B	6.7064A	6.6908	(.1495)	- 0.0296	----	----	21	UNCH	7.1959B	6.5337A
SEP18	----	6.7636B	6.7436A	6.7288	(.1486)	- 0.0292	----	----	65	UNCH	6.8368B	6.5673A
TOTAL CNH FUT							0	97	976	+ 7		
INR/USD FUT												
NOV17	154.240	154.460	153.890	154.380	(.0065)	+ 0.110	----	3893	760	- 395	154.820	150.660A
DEC17	153.750	153.980	153.420	154.120	(.0065)	+ 0.180	----	522	257	+ 74	154.500B	151.690A
TOTAL INR/USD FUT							0	4415	1017	- 321		
MICRO INR/USD F												
NOV17	154.250	154.450B	153.900A	154.380	(.0065)	+ 0.110	----	39	109	- 19	154.810B	150.660A
DEC17	153.760	153.990	153.430A	154.120	(.0065)	+ 0.180	----	161	163	+ 113	154.310B	151.690A
TOTAL MICRO INR/USD F							0	200	272	+ 94		

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													
JAN18	CAN DLR CALL EU	(FUTURES SETT.	.78775 +	44.0)									
820	----	----	----	0.03N	.03+	0	.044	----	----	5	UNCH	.54B	.47A
TOTAL									0	5			
FEB18	CAN DLR CALL EU	(FUTURES SETT.	.78800 +	43.5)									
790	----	----	----	0.66N	.83+	17	.475	----	----	10	UNCH	----	----
TOTAL									0	10			

** 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	CONTRACT LOW
CAU OPT													
NOV17	CAU OPT	(FUTURES SETT.	.00)										
775	----	----	----	----	.01240+	0.00430	.999	----	----	10	UNCH	.01680B	.00500A
780	----	----	----	----	.00740+	0.00370	.988	----	13	536	UNCH	.01280B	.00170A
785	----	----	----	----	.00290+	0.00200	.780	----	33	2143	- 1	.00930B	.00035A
790	----	----	----	----	.00050+	0.00040	.187	----	359	1553	+ 32	.00760B	.00010A
795	----	----	----	----	.00005+	0.00005	.011	----	----	291	UNCH	.00530B	.00005A
800	----	----	----	----	CAB	----	.000	----	----	38	UNCH	.00340B	.00005A
805	----	----	----	----	CAB	----	----	----	----	162	UNCH	.00210B	.00005
815	----	----	----	----	CAB	----	----	----	----	1	UNCH	.00010B	.00005A
TOTAL									405	4734	+ 31		
DEC17	CAU OPT	(FUTURES SETT.	.78735 +	44.0)									
725	----	----	----	.05790N	.06230+	0.00440	1.000	----	----	1	UNCH	.10270B	.01850A
740	----	----	----	.04290N	.04730+	0.00440	.999	----	----	162	UNCH	.08790B	.01120A
745	----	----	----	.03790N	.04230+	0.00440	.999	----	----	411	UNCH	.08300B	.00930A
750	----	----	----	.03300N	.03730+	0.00430	.997	----	----	99	UNCH	.07810B	.00770A
755	----	----	----	.02800N	.03240+	0.00440	.991	----	----	99	UNCH	.07330B	.00630A
760	----	----	----	.02310N	.02740+	0.00430	.982	----	----	527	UNCH	.06840B	.00510A
765	----	----	----	.01830N	.02250+	0.00420	.972	----	----	371	UNCH	.06360B	.00420A
770	----	----	----	.01380N	.01770+	0.00390	.938	----	----	1034	UNCH	.05890B	.00340A
775	----	----	----	.00970N	.01320+	0.00350	.870	----	----	254	UNCH	.05420B	.00270A
775	----	----	----	----	.01250+	0.00380	.950	----	----	35	UNCH	.01540B	.00620A
780	----	----	----	.00620N	.00910+	0.00290	.748	----	142	612	+ 64	.04960B	.00220A
780	----	----	----	----	.00800+	0.00300	.843	----	12	184	UNCH	.01120B	.00330A
785	----	----	----	----	.00440+	0.00200	.629	----	111	472	+ 13	.00760B	.00150A
785	----	----	----	----	.00700+	0.00210	.604	----	----	8	UNCH	.00840B	.00360A
785	----	----	----	.00360N	.00570+	0.00210	.588	----	179	856	- 12	.04520B	.00180A
785	----	----	----	----	.00760+	0.00220	.592	----	----	38	UNCH	.00780B	.00420A
790	----	----	----	----	.00440+	0.00150	.448	----	164	154	+ 127	.00570B	.00210A
790	----	----	----	----	.00190+	0.00100	.358	----	576	672	+ 303	.00480	.00060A
790	----	----	----	.00180N	.00320+	0.00140	.404	----	142	1460	+ 13	.04080B	.00130
790	----	----	----	----	.00500	NEW	.455	----	5	5	+ 5	.00510B	.00260A
795	----	----	----	----	.00260+	0.00100	.304	----	----	2	UNCH	.00370B	.00120A
795	----	----	----	----	.00070+	0.00040	.154	----	511	994	+ 288	.00280B	.00025A

CANADIAN DOLLAR CALL OPTIONS

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CAU OPT												
	CAU OPT	(FUTURES SETT.	.78735 +	44.0)								
795	----	----	----	.00090N	.00170+ 0.00080	.246	----	101	1152 +	38	.03660B	.00070
795	----	----	----	----	.00310+ 0.00110	.323	----	2	66 +	2	.00320B	.00160A
800	----	----	----	----	.00140+ 0.00060	.187	----	----	2	UNCH	.00230B	.00070A
800	----	----	----	----	.00020+ 0.00010	.049	----	6	103	UNCH	.00150	.00015A
800	----	----	----	.00040N	.00080+ 0.00040	.130	----	26	1047 +	11	.03260B	.00035A
805	----	----	----	----	.00070+ 0.00025	.104	----	----	17	UNCH	.00140B	.00045A
805	----	----	----	----	.00005 UNCH	.012	----	----	57	UNCH	.00070B	.00010A
805	----	----	----	.00020N	.00035+ 0.00015	.062	----	9	1375 +	8	.02870B	.00015
810	----	----	----	.00015N	.00015 UNCH	.028	----	----	2937	UNCH	.02510B	.00010
810	----	----	----	----	.00040+ 0.00015	.061	----	----	67	UNCH	.00080B	.00030A
815	----	----	----	.00010N	.00010 UNCH	.017	----	----	1158	UNCH	.02170B	.00010A
815	----	----	----	----	.00025+ 0.00010	.037	----	----	35	UNCH	.00050	.00020A
820	----	----	----	.00005N	.00005 UNCH	.008	----	----	1357	UNCH	.01910B	.00010A
820	----	----	----	----	CAB ----	.000	----	----	8	UNCH	.00015B	.00010A
825	----	----	----	.00005N	CAB ----	.003	----	----	1134	UNCH	.01630B	.00010A
830	----	----	----	----	CAB ----	.001	----	----	499	UNCH	.01370B	.00010
835	----	----	----	----	CAB ----	.000	----	----	765	UNCH	.01140B	.00005
840	----	----	----	----	CAB ----	.000	----	----	860	UNCH	.00940B	.00005
845	----	----	----	----	CAB ----	.000	----	----	584	UNCH	.00770B	.00010
850	----	----	----	----	CAB ----	----	----	----	282	UNCH	.00630B	.00010
855	----	----	----	----	CAB ----	----	----	----	514	UNCH	.00500B	.00005
860	----	----	----	----	CAB ----	----	----	----	420	UNCH	.00400B	.00005
865	----	----	----	----	CAB ----	----	----	----	331	UNCH	.00320B	.00005
870	----	----	----	----	CAB ----	----	----	----	277	UNCH	.00250B	.00005
875	----	----	----	----	CAB ----	----	----	----	128	UNCH	.00220B	.00010
880	----	----	----	----	CAB ----	----	----	----	596	UNCH	.00190B	.00005
885	----	----	----	----	CAB ----	----	----	----	261	UNCH	.00170B	.00010A
890	----	----	----	----	CAB ----	----	----	----	237	UNCH	.00090B	.00010A
895	----	----	----	----	CAB ----	----	----	----	185	UNCH	.00070B	.00005A
900	----	----	----	----	CAB ----	----	----	----	85	UNCH	.00050B	.00010
905	----	----	----	----	CAB ----	----	----	----	8	UNCH	.00040B	.00005
910	----	----	----	----	CAB ----	----	----	----	20	UNCH	.00035B	.00005A
915	----	----	----	----	CAB ----	----	----	----	14	UNCH	.00030B	.00005A
920	----	----	----	----	CAB ----	----	----	----	14	UNCH	.00015B	.00005A
TOTAL								1986	25045 +	860		
JAN18	CAU OPT	(FUTURES SETT.	.78775 +	44.0)								
750	----	----	----	.03420N	.03840+ 0.00420	.975	----	----	1	UNCH	.05480B	.02760A
770	----	----	----	.01600N	.01960+ 0.00360	.853	----	----	141	UNCH	.03620B	.01250A
775	----	----	----	.01220N	.01550+ 0.00330	.779	----	----	37	UNCH	.03190B	.00960A
780	----	----	----	.00890N	.01170+ 0.00280	.690	----	1	418	UNCH	.02770B	.00710A
785	----	----	----	.00620N	.00840+ 0.00220	.581	----	215	1067 +	150	.02370B	.00490A
790	----	----	----	.00410N	.00580+ 0.00170	.461	----	27	1924	UNCH	.02010B	.00330A
795	----	----	----	.00260N	.00380+ 0.00120	.344	----	6	580 +	6	.01800B	.00210A
800	----	----	----	.00160N	.00240+ 0.00080	.242	----	----	1091	UNCH	.01950B	.00130
805	----	----	----	.00100N	.00150+ 0.00050	.164	----	6	800 -	4	.02350B	.00080A
810	----	----	----	.00060N	.00090+ 0.00030	.106	----	8	502 +	1	.02020B	.00050
815	----	----	----	.00040N	.00050+ 0.00010	.064	----	3	394 -	1	.02160B	.00035
820	----	----	----	.00030N	.00035+ 0.00005	.044	----	5	413 -	3	.02040B	.00025
825	----	----	----	.00020N	.00025+ 0.00005	.031	----	1	315 -	1	.01780B	.00020
830	----	----	----	.00015N	.00015 UNCH	.019	----	----	420	UNCH	.01520B	.00015
835	----	----	----	.00010N	.00015+ 0.00005	.017	----	----	118	UNCH	.01290B	.00015
840	----	----	----	.00010N	.00010 UNCH	.012	----	----	125	UNCH	.01090B	.00020
845	----	----	----	.00005N	.00005 UNCH	.006	----	----	71	UNCH	.00910B	.00005
850	----	----	----	.00005N	.00005 UNCH	.003	----	----	122	UNCH	.00760B	.00015A
855	----	----	----	.00005N	.00005 UNCH	.001	----	----	50	UNCH	.00630B	.00010
860	----	----	----	.00005N	.00005 UNCH	.000	----	----	61	UNCH	.00520B	.00010A
865	----	----	----	----	.00005+ 0.00005	.000	----	----	6	UNCH	.00430B	.00010A
870	----	----	----	----	.00005+ 0.00005	.000	----	----	103	UNCH	.00350B	.00010A
875	----	----	----	----	CAB ----	.000	----	----	9	UNCH	.00290B	.00005
885	----	----	----	----	CAB ----	.000	----	----	30	UNCH	.00190B	.00010
TOTAL								272	8798 +	148		
FEB18	CAU OPT	(FUTURES SETT.	.78800 +	43.5)								
775	----	----	----	.01460N	.01750+ 0.00290	.717	----	----	8	UNCH	.02030B	.01200A
780	----	----	----	.01140N	.01400+ 0.00260	.643	----	----	34	UNCH	.01680B	.00950A
785	----	----	----	.00880N	.01090+ 0.00210	.561	----	34	365 +	5	.01530B	.00750A
790	----	----	----	.00660N	.00830+ 0.00170	.475	----	5	459	UNCH	.01510	.00560A
795	----	----	----	.00480N	.00620+ 0.00140	.389	----	74	225 +	16	.01790B	.00410A
800	----	----	----	.00350N	.00450+ 0.00100	.309	----	10	202 +	10	.01580B	.00300
805	----	----	----	.00240N	.00320+ 0.00080	.238	----	8	67	UNCH	.01310B	.00210A
810	----	----	----	.00160N	.00220+ 0.00060	.177	----	12	454	UNCH	.01080B	.00150
815	----	----	----	.00110N	.00160+ 0.00050	.134	----	20	307 +	20	.00880B	.00100
820	----	----	----	.00080N	.00110+ 0.00030	.097	----	13	394	UNCH	.00710B	.00080
825	----	----	----	.00060N	.00070+ 0.00010	.066	----	2	99 +	2	.00570B	.00060
830	----	----	----	.00040N	.00050+ 0.00010	.048	----	1	113 +	1	.00450B	.00040
835	----	----	----	.00030N	.00040+ 0.00010	.038	----	----	128	UNCH	.00360B	.00035A
840	----	----	----	.00025N	.00030+ 0.00005	.028	----	----	66	UNCH	.00280B	.00030A
845	----	----	----	.00020N	.00025+ 0.00005	.023	----	----	16	UNCH	.00210B	.00025A
850	----	----	----	.00015N	.00020+ 0.00005	.018	----	----	3	UNCH	.00150B	.00015
855	----	----	----	.00015N	.00015 UNCH	.014	----	----	6	UNCH	.00120B	.00025A
865	----	----	----	.00010N	.00010 UNCH	.009	----	----	3	UNCH	.00070	.00015A
TOTAL								179	2949 +	54		
MAR18	CAU OPT	(FUTURES SETT.	.78825 +	43.5)								
740	----	----	----	.04490N	.04890+ 0.00400	.938	----	----	1	UNCH	.04040B	.01520A
750	----	----	----	.03580N	.03970+ 0.00390	.896	----	----	3	UNCH	.04200B	.01130A
760	----	----	----	.02730N	.03080+ 0.00350	.835	----	----	3	UNCH	.03340B	.00820A
765	----	----	----	.02340N	.02660+ 0.00320	.794	----	----	1	UNCH	.02920B	.00700A
770	----	----	----	.01970N	.02270+ 0.00300	.745	----	----	6	UNCH	.02960B	.00590A
775	----	----	----	.01630N	.01900+ 0.00270	.688	----	----	306	UNCH	.02620B	.00500A
780	----	----	----	.01330N	.01560+ 0.00230	.624	----	----	89	UNCH	.02650	.00420A
785	----	----	----	.01060N	.01270+ 0.00210	.554	----	2	279 +	1	.02340B	.00410A
790	----	----	----	.00830N	.01010+ 0.00180	.481	----	2	279 +	2	.02650	.00350A
795	----	----	----	.00640N	.00790+ 0.00150	.409	----	13	133 +	13	.02600B	.00290A
800	----	----	----	.00490N	.00600+ 0.00110	.338	----	2	146 +	2	.02650	.00250A
805	----	----	----	.00370N	.00460+ 0.00090	.276	----	1	160	UNCH	.02670B	.00330
810	----	----	----	.00270N	.00340+ 0.00070	.219	----	----	242	UNCH	.02420B	.00250A
815	----	----	----	.00200N	.00260+ 0.00060	.175	----	10	94 +	10	.02500B	.00180A
820	----	----	----	.00150N	.00190+ 0.00040	.135	----	----	105	UNCH	.02380B	.00140A
825	----	----	----	.00110N	.00140+ 0.00030	.104	----	----	153	UNCH	.02120B	.00100
830	----	----	----	.00080N	.00110+ 0.00030	.082	----	----	125	UNCH	.01870B	.00080A
835	----	----	----	.00060N	.00080+ 0.00020	.062	----	----	142	UNCH	.01640B	.00060A
840	----	----	----	.00045N	.00060+ 0.00015	.048	----	----	223	UNCH	.01430B	.00050A
845	----	----	----	.00035N	.00045+ 0.00010	.036	----	----	159	UNCH	.01250B	.00035A
850	----	----	----	.00030N	.00035+ 0.00005	.028	----	----	245	UNCH	.01090	.00030A
855	----	----	----	.00025N	.00025 UNCH	.021	----	----	15	UNCH	.00930B	.00025A
860	----	----	----	.00020N	.00020 UNCH	.017	----	----	130	UNCH	.00800B	.00020A
865	----	----	----	.00015N	.00015 UNCH	.012	----	----	83	UNCH	.00690B	.00020A
870	----	----	----	.00015N	.00010- 0.00005	.008	----	----	42	UNCH	.00590B	.00025
875	----	----	----	.00010N	.00010 UNCH	.008	----	----	45	UNCH	.00500B	.00015A
880	----	----	----	.00010N	.00005- 0.00005	.004	----	----	145	UNCH	.00420B	.00015A
885	----	----	----	.00010N	.00005- 0.00005	.003	----	----	120	UNCH	.00360B	.00015A
890	----	----	----	.00005N	.00005 UNCH	.002	----	----	45	UNCH	.00300B	.00015A
895	----	----	----	.00005N	.00005 UNCH	.001	----	----	60	UNCH	.00260B	.00010A
900	----	----	----	.00005N	.00005 UNCH	.000	----	----	79	UNCH	.00220B	.00010
905	----	----	----	.00005N	CAB ----	.000	----	----	40	UNCH	.00180B	.00005
910	----	----	----	.00005N	CAB ----	.000	----	----	405	UNCH	.00150B	.00005A
920	----	----	----	.00005N	CAB ----	.000	----	----	7	UNCH	.00100B	.00005A
930	----	----	----	----	CAB ----	.000	----	----	7	UNCH	.00070B	.00005A
945	----	----	----	----	CAB ----	.000	----	----	2	UNCH	.00005	.00005
TOTAL								30	4119 +	28		
APR18	CAU OPT	(FUTURES SETT.	.00)									
810	----	----	----	.00400N	.00490+ 0.00090	.260	----	----	2	UNCH	.00650B	.00360A
815	----	----	----	.00310N	.00380+ 0.00070	.213	----	----	70	UNCH	.00520B	.00280
820	----	----	----	.00240N	.00290+ 0.00050	.171	----	----	30	UNCH	.00410B	.00220A
TOTAL								0	102			
JUN18	CAU OPT	(FUTURES SETT.	.78905 +	43.5)								
760	----	----	----	.03160N	.03470+ 0.00310	.767	----	----	11	UNCH	.02980B	.01770A
780	----	----	----	.01840N	.02070+ 0.00230	.600	----	----	4	UNCH	.02970B	.01020A
785	----	----	----	.01570N	.01780+ 0.00210	.550	----	----	30	UNCH	.02910B	.00880A
790	----	----	----	.01330N	.01520+ 0.00190	.500	----	----	27	UNCH	.02850B	.00620A
795	----	----	----	.01120N	.01290+ 0.00170	.449	----	----	148	UNCH	.03120	.00540A
800	----	----	----	.00940N	.01090+ 0.00150	.399	----	----	34	UNCH	.03380B	.00570A
805	----	----	----	.00790N	.00910+ 0.00120	.352	----	----	92	UNCH	.03060B	.00400A
810	----	----	----	.00660N	.00760+ 0.00100	.307	----	----	57	UNCH	.02760B	.00430A
815	----	----	----	.00540N	.00630+ 0.00090	.266	----	----	71	UNCH	.02910B	.00380A
820	----	----	----	.00440N	.00520+ 0.00080	.229	----	----	8	UNCH	.02770B	.00330A
825	----	----	----	.00360N	.00430+ 0.00070	.196	----	----	47	UNCH	.02520B	.00350A
830	----	----	----	.00300N	.00350+ 0.00050	.165	----	----	48	UNCH	.02260B	.00270A
835	----	----	----	.00250N	.00290+ 0.00040	.141	----	----	124	UNCH	.02050B	.00240A
840	----	----	----	.00200N	.00240+ 0.00040	.119	----	----	129	UNCH	.01830B	.00210A
845	----	----	----	.00170N	.00200+ 0.00030	.101	----	----	16	UNCH	.01640B	.00170A
850	----	----	----	.00140N	.00160+ 0.00020	.083	----	----	5	UNCH	.01460B	.00150A
855	----	----	----	.00110N	.00130+ 0.00020	.069	----	----	2	UNCH	.01300B	.00120A
860	----	----	----	.00090N	.00110+ 0.00020	.059	----	----	35	UNCH	.01150B	.00100
865	----	----	----	.00080N	.00090+ 0.00010	.049	----	----	27	UNCH	.01020B	.00090A
880	----	----	----	.00045N	.00050+ 0.00005	.028	----	----	3	UNCH	.00690B	.00050A
890	----	----	----	.00030N	.00035+ 0.00005	.020	----	----	31	UNCH	.00540B	.00035A
905	----	----	----	.00020N	.00020 UNCH	.011	----	----	30	UNCH	.00360B	.00030A
910	----	----	----	.00015N	.00015 UNCH	.009	----	----	30	UNCH	.00320B	.00025A
TOTAL								0	1009			
SEP18	CAU OPT	(FUTURES SETT.	.78985 +	43.5)								
795	----	----	----	.01550N	.01730+ 0.00180	.470	----	----	38	UNCH	.02770B	.01390A
800	----	----	----	.01350N	.01510+ 0.00160	.430	----	----	27	UNCH	.02510B	.01220
805	----	----	----	.01170N	.01310+ 0.00140	.391	----	----	3	UNCH	.03190B	.01070A
825	----	----	----	.00650N	.00740+ 0.00090	.254	----	----	5	UNCH	.02710B	.00610A
860	----	----	----	.00220N	.00260+ 0.00040	.105	----	----	1	UNCH	.01230B	.00230A
870	----	----	----	.00160N	.00190+ 0.00030	.079	----	----	2	UNCH	.00960B	.00180A
875	----	----	----	.00140N	.00160+ 0.00020	.068	----	----	30	UNCH	.00860B	.00140
885	----	----	----	.00110N	.00120+ 0.00010	.052	----	----	30	UNCH	.00670B	.00110
TOTAL								0	136			
WCD OPT												

CANADIAN DOLLAR CALL OPTIONS

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CME Group, Inc.

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Customer Service: (312) 930-1000

PRELIMINARY

WCD OPT													
NOV17	WCD OPT	(FUTURES SETT. .00)											
785	----	----	----	----	.23000+	0.19500	1.000	199	10	----	209	.64000B	.01500A
785	----	----	----	----	.35000+	0.20000	.678	----	----	62	UNCH	.71000B	.08000A
790	----	----	----	----	.11000+	0.07000	.302	----	51	212 +	50	.43000B	.02500A
790	----	----	----	----	CAB	----	----	----	2	----	404	.35000B	.00500
795	----	----	----	----	.03000+	0.02000	.089	----	----	20	UNCH	.23000B	.01500A
800	----	----	----	----	.01000+	0.00500	.027	----	----	8	UNCH	.11000B	.01500A
TOTAL									63	302 -	686		
DEC17	WCD OPT	(FUTURES SETT. .78735 +		44.0)									
785	----	----	----	----	.54000+	0.21000	.596	----	----	5	UNCH	.67000B	.23000A
790	----	----	----	----	.43000+	0.17000	.447	----	----	1	UNCH	.43000B	.20000A
790	----	----	----	----	.29000+	0.13000	.396	----	----	45	UNCH	.52000B	.12000A
795	----	----	----	----	.14000+	0.06000	.225	----	----	20	UNCH	.30000B	.07000A
805	----	----	----	----	.03500+	0.01500	.061	----	----	1	UNCH	.08000	.02000A
TOTAL									0	72			