**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*

**FINAL**



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: | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | JUN18 | SEP18 |
|---|---|---|---|---|---|---|---|---|---|---|
| CANADA DLR FUT | 09/19 | 10/17 | 11/14 | 12/19 | 01/16 | 02/20 | 03/20 | 04/17 | 06/19 | 09/18 |
| CANADA DLR OPT (EUR) | 09/08 | 10/06 | 11/03 | 12/08 | 01/05 | | 03/09 | | 06/08 | 09/07 |
| C DOL WK 1 (EUR) | 09/01 | | | | | | | | | |
| C DOL WK 2 (EUR) | | 10/13 | | | | | | | | |
| C DOL WK 3 (EUR) | 09/15 | 10/20 | | | | | | | | |
| C DOL WK 4 (EUR) | 09/22 | | | | | | | | | |
| C DOL WK 5 (EUR) | 09/29 | | | | | | | | | |

EXPIRATION:

## CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, SEP 19

| | | WEEK 1 | WEEK 2 | WEEK 3 | WEEK 4 | WEEK 5 |
|---|---|---|---|---|---|---|
| 1D | SEP17 | 665-925 | | 665-950 | 670-950 | 670-950 |
| | OCT17 | | 680-950 | 690-945 | | |

| | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | MAR18 | JUN18 | SEP18 |
|---|---|---|---|---|---|---|---|---|
| YD | 605-945 | 610-950 | 650-950 | 610-950 | 665-945 | 610-945 | 630-945 | 690-945 |

## CANADIAN DOLLAR FUTURES

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | ----CONTRACT---- HIGH | LOW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CANADA DLR FUT | | | | | | | | | | | | |
| SEP17 | 0.8138 | .8154B | .8124 | .8136 | ( 1.2291) + | 11 | ---- | 1650 | 118091 + | 2 | .8291 | .7240 |
| OCT17 | 0.8136 | .8156B | .8126 | .8151 | ( 1.2268) + | 23 | ---- | 225 | 599 + | 62 | .8292B | .7833A |
| NOV17 | 0.8151 | .8161B | .8133A | .8152 | ( 1.2267) + | 24 | ---- | 28 | 418 + | 1 | .8292B | .7835A |
| DEC17 | 0.8137 | .8163 | .8128 | .8153 | ( 1.2265) + | 24 | 28 | 61228 | 178523 + | 3710 | .9370B | .7250 |
| MAR18 | 0.8140 | .8162B | .8131A | .8154 | ( 1.2264) + | 25 | ---- | 76 | 1124 + | 58 | .8290B | .7301 |
| JUN18 | ---- | .8157B | ---- | .8152 | ( 1.2267) + | 27 | ---- | 1 | 344 + | 1 | .8285B | .7319A |
| SEP18 | ---- | .8154B | ---- | .8150 | ( 1.2270) + | 28 | ---- | ---- | 53 | UNCH | .9340B | .7341A |
| DEC18 | 0.8138 | .8150B | .8138 | .8147 | ( 1.2274) + | 29 | ---- | 3 | 17 + | 2 | .8261B | .7510 |
| TOTAL CANADA DLR FUT | | | | | | | 28 | 63211 | 299169 + | 3836 | | |

CAN DOLLAR (EU) FIXING PRICE: Mar21 0.8142

## ADDITIONAL CANADIAN DOLLAR FUTURES

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | ----CONTRACT---- HIGH | LOW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CHP FUT | | | | | | | | | | | | |
| OCT17 | ---- | ---- | ---- | .001579 | ( 633.3122) | +)000005 | ---- | ---- | 2043 | UNCH | .0016272B | .0015251A |
| TOTAL CHP FUT | | | | | | | 0 | 0 | 2043 | | | |
| CNH FUT | | | | | | | | | | | | |
| SEP17 | ---- | ---- | ---- | 6.5474 | ( .1527) | UNCH | ---- | ---- | 312 | UNCH | 7.2886B | 6.4462A |
| OCT17 | 6.5500 | 6.6054B | 6.5500 | 6.5934 | ( .1517) | + 0.0090 | ---- | 35 | 74 + | 21 | 6.8891B | 6.4526A |
| NOV17 | 6.5980 | 6.6166B | 6.5922A | 6.6043 | ( .1514) | + 0.0083 | ---- | 5 | 13 + | 2 | 6.9095B | 6.4611A |
| DEC17 | 6.6240 | 6.6301B | 6.6071A | 6.6183 | ( .1511) | + 0.0086 | ---- | 22 | 748 - | 17 | 7.3590 | 6.4717A |
| MAR18 | ---- | 6.6651B | 6.6436A | 6.6552 | ( .1503) | + 0.0087 | ---- | ---- | 6 | UNCH | 7.2999B | 6.5044A |
| JUN18 | 6.6970 | 6.6999B | 6.6880A | 6.6906 | ( .1495) | + 0.0124 | ---- | 20 | 20 | UNCH | 7.1959B | 6.5337A |
| SEP18 | ---- | 6.7373B | ---- | 6.7273 | ( .1486) | + 0.0113 | ---- | ---- | 63 | UNCH | 6.8368B | 6.5673A |
| DEC18 | 6.7661 | 6.7727B | 6.7618A | 6.7626 | ( .1479) | + 0.0097 | ---- | 1 | 1 - | 1 | 7.1742B | 6.6011A |
| TOTAL CNH FUT | | | | | | | 0 | 83 | 1237 + | 5 | | |
| INR/USD FUT | | | | | | | | | | | | |
| SEP17 | 155.660 | 155.750 | 155.230 | 155.380 | ( .0064) | - 0.260 | ---- | 2711 | 1018 - | 39 | 156.590 | 153.450A |
| OCT17 | 155.240 | 155.240 | *154.750A | 154.900 | ( .0065) | - 0.270 | ---- | 72 | 173 + | 1 | 156.130B | 154.750A |
| TOTAL INR/USD FUT | | | | | | | 0 | 2783 | 1191 - | 38 | | |
| MICRO INR/USD F | | | | | | | | | | | | |
| SEP17 | 155.610 | 155.740B | 155.230 | 155.380 | ( .0064) | - 0.260 | ---- | 31 | 52 - | 19 | 156.590B | 154.640A |
| OCT17 | 155.130 | 155.270B | *154.750A | 154.900 | ( .0065) | - 0.270 | ---- | 27 | 105 - | 21 | 156.130B | 154.750A |
| TOTAL MICRO INR/USD F | | | | | | | 0 | 58 | 157 - | 40 | | |

## 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 | | | | | | | | | | | | |
| SEP17 | CAU OPT | (FUTURES SETT. | .81365 + | 11.0 ) | | | | | | | | |
| 745 | ---- | ---- | ---- | ---- | .07030+ 0.00240 | 1.000 | ---- | ---- | 1 | UNCH | .08080B | .04590A |
| 750 | ---- | ---- | ---- | ---- | .06530+ 0.00240 | 1.000 | ---- | ---- | 1 | UNCH | .07580B | .04090A |
| 785 | ---- | ---- | ---- | ---- | .03030+ 0.00240 | .999 | ---- | ---- | 12 | UNCH | .04310B | .00940 |
| 790 | ---- | ---- | ---- | ---- | .02530+ 0.00230 | .995 | ---- | ---- | 12 | UNCH | .03820B | .00650A |
| 790 | ---- | ---- | ---- | ---- | .02550+ 0.00230 | .965 | ---- | ---- | 15 | UNCH | .03830B | .00710A |
| 795 | ---- | ---- | ---- | ---- | .02040+ 0.00230 | .988 | ---- | ---- | 74 | UNCH | .03330B | .00420A |
| 795 | ---- | ---- | ---- | ---- | .02080+ 0.00220 | .933 | ---- | ---- | 191 | UNCH | .03350B | .00480A |
| 800 | ---- | ---- | ---- | ---- | .01560+ 0.00210 | .958 | ---- | ---- | 156 | UNCH | .02850B | .00260A |
| 800 | ---- | ---- | ---- | ---- | .01630+ 0.00200 | .873 | ---- | ---- | 17 | UNCH | .02880B | .00310A |
| 805 | ---- | ---- | ---- | ---- | .01110+ 0.00180 | .882 | ---- | ---- | 345 | UNCH | .02380B | .00150A |
| 805 | ---- | ---- | ---- | ---- | .01210+ 0.00180 | .786 | ---- | ---- | 43 | UNCH | .02420B | .00200A |
| 810 | ---- | ---- | ---- | ---- | .00710+ 0.00130 | .736 | ---- | ---- | 110 | UNCH | .01930B | .00090A |
| 810 | ---- | ---- | ---- | ---- | .00840+ 0.00140 | .664 | ---- | ---- | 72 | UNCH | .01990B | .00120A |
| 815 | ---- | ---- | ---- | ---- | .00410+ 0.00100 | .516 | ---- | 456 | 417 + | 200 | .01510B | .00050A |
| 815 | ---- | ---- | ---- | ---- | .00550+ 0.00110 | .512 | ---- | 104 | 130 + | 83 | .01590B | .00080A |
| 820 | ---- | ---- | ---- | ---- | .00200+ 0.00050 | .291 | ---- | 393 | 1053 + | 268 | .01140B | .00030A |
| 820 | ---- | ---- | ---- | ---- | .00330+ 0.00070 | .358 | ---- | 25 | 224 + | 13 | .01230B | .00045A |
| 825 | ---- | ---- | ---- | ---- | .00090+ 0.00030 | .134 | ---- | 100 | 948 + | 100 | .00870B | .00020A |
| 825 | ---- | ---- | ---- | ---- | .00190+ 0.00040 | .229 | ---- | 17 | 205 + | 15 | .00960B | .00030A |
| 830 | ---- | ---- | ---- | ---- | .00035+ 0.00010 | .049 | ---- | 50 | 826 - | 13 | .00620B | .00015A |
| 830 | ---- | ---- | ---- | ---- | .00100+ 0.00020 | .132 | ---- | 19 | 83 + | 19 | .00710B | .00020A |
| 835 | ---- | ---- | ---- | ---- | .00015+ 0.00005 | .018 | ---- | 50 | 385 | UNCH | .00410B | .00010 |
| 835 | ---- | ---- | ---- | ---- | .00050+ 0.00010 | .070 | ---- | 6 | 142 - | 6 | .00500B | .00015A |
| 840 | ---- | ---- | ---- | ---- | .00005 UNCH | .005 | ---- | 206 | 324 + | 206 | .00260B | .00010 |
| 840 | ---- | ---- | ---- | ---- | .00025+ 0.00005 | .036 | ---- | ---- | 102 | UNCH | .00340B | .00020A |
| 845 | ---- | ---- | ---- | ---- | CAB ---- | .001 | ---- | 47 | 48 + | 44 | .00150B | .00005A |
| 845 | ---- | ---- | ---- | ---- | .00010 UNCH | .015 | ---- | ---- | 154 | UNCH | .00220B | .00010A |
| 850 | ---- | ---- | ---- | ---- | .00005 UNCH | .007 | ---- | ---- | 80 | UNCH | .00140B | .00010A |
| 850 | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 32 | UNCH | .00090B | .00010A |
| 855 | ---- | ---- | ---- | ---- | CAB ---- | .002 | ---- | ---- | 16 | UNCH | .00090B | .00015A |
| 875 | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 6 | UNCH | .00005 | .00005 |
| 885 | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 10 | UNCH | .00005 | .00005 |
| TOTAL | | | | | | | | 1473 | 6234 + | 929 | | |
| OCT17 | CAU OPT | (FUTURES SETT. | .81510 + | 23.5 ) | | | | | | | | |
| 715 | ---- | ---- | ---- | .09780N | .10020+ 0.00240 | 1.000 | ---- | ---- | 3 | UNCH | .10290B | .07570A |
| 720 | ---- | ---- | ---- | .09280N | .09520+ 0.00240 | 1.000 | ---- | ---- | 1 | UNCH | .09790B | .07080A |
| 725 | ---- | ---- | ---- | .08780N | .09020+ 0.00240 | 1.000 | ---- | ---- | 2 | UNCH | .10070B | .01570A |
| 740 | ---- | ---- | ---- | .07290N | .07530+ 0.00240 | .999 | ---- | ---- | 2 | UNCH | .08800B | .00850A |
| 745 | ---- | ---- | ---- | .06790N | .07030+ 0.00240 | .999 | ---- | ---- | 106 | UNCH | .08300B | .00680A |
| 750 | ---- | ---- | ---- | .06290N | .06530+ 0.00240 | .999 | ---- | ---- | 69 | UNCH | .07800B | .00540A |
| 755 | ---- | ---- | ---- | .05790N | .06030+ 0.00240 | .999 | ---- | ---- | 43 | UNCH | .07300B | .00420A |
| 760 | ---- | ---- | ---- | .05290N | .05530+ 0.00240 | .998 | ---- | ---- | 105 | UNCH | .06800B | .00330A |
| 765 | ---- | ---- | ---- | .04790N | .05030+ 0.00240 | .997 | ---- | ---- | 77 | UNCH | .06310B | .00250A |
| 770 | ---- | ---- | ---- | .04300N | .04530+ 0.00230 | .993 | ---- | ---- | 120 | UNCH | .05810B | .00200A |
| 775 | ---- | ---- | ---- | .03800N | .04040+ 0.00240 | .987 | ---- | ---- | 210 | UNCH | .05320B | .00150A |
| 780 | ---- | ---- | ---- | .03310N | .03540+ 0.00230 | .980 | ---- | ---- | 173 | UNCH | .04820B | .00110A |
| 785 | ---- | ---- | ---- | .02830N | .03060+ 0.00230 | .963 | ---- | ---- | 431 | UNCH | .04330B | .00090A |
| 790 | ---- | ---- | ---- | .02360N | .02580+ 0.00220 | .939 | ---- | ---- | 688 | UNCH | .03850B | .00060A |
| 795 | ---- | ---- | ---- | .01920N | .02120+ 0.00200 | .896 | ---- | ---- | 661 | UNCH | .03370B | .00040A |

# CANADIAN DOLLAR CALL OPTIONS

**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*

**FINAL**



| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CAU OPT | | | | | | | | | | | | |
| | CAU OPT | (FUTURES SETT. .81510 + 23.5 ) | | | | | | | | | | |
| 800 | ---- | ---- | ---- | ---- | .01740+ 0.00170 | .804 | ---- | ---- | 10 | UNCH | .02940B | .01240A |
| 800 | ---- | ---- | ---- | .01510N | .01690+ 0.00180 | .831 | ---- | ---- | 2071 | UNCH | .02910B | .00030A |
| 805 | ---- | ---- | ---- | ---- | .01360+ 0.00160 | .720 | ---- | ---- | 48 | UNCH | .02500B | .00930A |
| 805 | ---- | ---- | ---- | .01140N | .01290+ 0.00150 | .745 | ---- | 1 | 1458 | UNCH | .02470B | .00040A |
| 810 | ---- | ---- | ---- | ---- | .01020+ 0.00130 | .621 | ---- | ---- | 229 | UNCH | .02090B | .00680A |
| 810 | ---- | ---- | ---- | .00820N | .00950+ 0.00130 | .634 | ---- | 6 | 1376 | - 5 | .02050B | .00035A |
| 815 | ---- | ---- | ---- | ---- | .00730+ 0.00090 | .511 | ---- | 20 | 150 | + 20 | .01710B | .00510A |
| 815 | ---- | ---- | ---- | .00560N | .00660+ 0.00100 | .511 | ---- | 252 | 1447 | + 127 | .01660B | .00030A |
| 815 | ---- | ---- | ---- | ---- | .00810 NEW | .510 | ---- | 4 | 4 | + 4 | .00860B | .00740A |
| 820 | ---- | ---- | ---- | ---- | .00510+ 0.00070 | .399 | ---- | ---- | 137 | UNCH | .01370B | .00350A |
| 820 | ---- | ---- | ---- | .00360N | .00440+ 0.00080 | .386 | ---- | 756 | 1620 | + 416 | .01310B | .00020A |
| 820 | ---- | ---- | ---- | ---- | .00590 NEW | .410 | ---- | 53 | 53 | + 53 | .00620B | .00530A |
| 825 | ---- | ---- | ---- | ---- | .00340+ 0.00050 | .296 | ---- | ---- | 203 | UNCH | .01120B | .00240A |
| 825 | ---- | ---- | ---- | .00220N | .00270+ 0.00050 | .270 | ---- | 395 | 2056 | + 244 | .01060B | .00020A |
| 825 | ---- | ---- | ---- | ---- | .00410+ 0.00060 | .316 | ---- | ---- | 25 | UNCH | .00440B | .00300 |
| 830 | ---- | ---- | ---- | ---- | .00220+ 0.00040 | .209 | ---- | ---- | 10 | UNCH | .00860B | .00160A |
| 830 | ---- | ---- | ---- | .00130N | .00160+ 0.00030 | .177 | ---- | 125 | 1380 | + 30 | .00790B | .00015A |
| 830 | ---- | ---- | ---- | ---- | .00280+ 0.00040 | .235 | ---- | ---- | 50 | UNCH | .00370 | .00200A |
| 835 | ---- | ---- | ---- | ---- | .00140+ 0.00030 | .143 | ---- | ---- | 50 | UNCH | .00640B | .00100A |
| 835 | ---- | ---- | ---- | .00070N | .00090+ 0.00020 | .108 | ---- | 3 | 709 | UNCH | .00580B | .00020A |
| 840 | ---- | ---- | ---- | ---- | .00080+ 0.00010 | .089 | ---- | ---- | 10 | UNCH | .00470B | .00060A |
| 840 | ---- | ---- | ---- | .00040N | .00050+ 0.00010 | .064 | ---- | ---- | 432 | UNCH | .00410B | .00010A |
| 845 | ---- | ---- | ---- | .00025N | .00025 UNCH | .034 | ---- | ---- | 325 | UNCH | .00280 | .00010A |
| 850 | ---- | ---- | ---- | ---- | .00025+ 0.00005 | .031 | ---- | ---- | 16 | UNCH | .00240B | .00025A |
| 850 | ---- | ---- | ---- | .00010N | .00015+ 0.00005 | .020 | ---- | ---- | 342 | UNCH | .00190B | .00010A |
| 855 | ---- | ---- | ---- | .00005N | .00005 UNCH | .007 | ---- | ---- | 76 | UNCH | .00130B | .00010A |
| 860 | ---- | ---- | ---- | .00005N | .00005 UNCH | .003 | ---- | ---- | 123 | UNCH | .00080B | .00015A |
| 870 | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 1 | UNCH | .00035B | .00010 |
| 880 | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 1 | UNCH | .00015B | .00010 |
| TOTAL | | | | | | | | 1615 | 17103 | + 889 | | |
| NOV17 | CAU OPT | (FUTURES SETT. .81520 + 24.0 ) | | | | | | | | | | |
| 725 | ---- | ---- | ---- | .08780N | .09020+ 0.00240 | .999 | ---- | ---- | 1 | UNCH | .10290B | .06590A |
| 775 | ---- | ---- | ---- | .03870N | .04090+ 0.00220 | .942 | ---- | ---- | 5 | UNCH | .05360B | .01190A |
| 780 | ---- | ---- | ---- | .03420N | .03630+ 0.00210 | .914 | ---- | ---- | 17 | UNCH | .04880B | .00960A |
| 785 | ---- | ---- | ---- | .02980N | .03180+ 0.00200 | .886 | ---- | ---- | 26 | UNCH | .04410B | .00760A |
| 790 | ---- | ---- | ---- | .02560N | .02750+ 0.00190 | .844 | ---- | ---- | 103 | UNCH | .03950B | .00600A |
| 795 | ---- | ---- | ---- | .02160N | .02340+ 0.00180 | .793 | ---- | ---- | 207 | UNCH | .03510B | .00460A |
| 800 | ---- | ---- | ---- | .01800N | .01960+ 0.00160 | .733 | ---- | ---- | 343 | UNCH | .03080B | .00360A |
| 805 | ---- | ---- | ---- | .01460N | .01610+ 0.00150 | .664 | ---- | ---- | 490 | UNCH | .02680B | .00270A |
| 810 | ---- | ---- | ---- | .01160N | .01290+ 0.00130 | .590 | ---- | 51 | 314 | - 25 | .02290B | .00210A |
| 815 | ---- | ---- | ---- | .00910N | .01010+ 0.00100 | .510 | ---- | 63 | 164 | + 4 | .01940B | .00160A |
| 820 | ---- | ---- | ---- | .00690N | .00780+ 0.00090 | .430 | ---- | 93 | 547 | + 12 | .01660B | .00120A |
| 825 | ---- | ---- | ---- | .00520N | .00590+ 0.00070 | .353 | ---- | ---- | 327 | UNCH | .01360B | .00100A |
| 830 | ---- | ---- | ---- | .00380N | .00440+ 0.00060 | .283 | ---- | 122 | 1207 | + 113 | .01110B | .00080A |
| 835 | ---- | ---- | ---- | .00280N | .00320+ 0.00040 | .221 | ---- | 22 | 585 | + 9 | .00880B | .00060A |
| 840 | ---- | ---- | ---- | .00200N | .00230+ 0.00030 | .169 | ---- | 74 | 391 | + 72 | .00690B | .00040A |
| 845 | ---- | ---- | ---- | .00140N | .00160+ 0.00020 | .125 | ---- | 11 | 223 | + 4 | .00540B | .00030A |
| 850 | ---- | ---- | ---- | .00100N | .00110+ 0.00010 | .091 | ---- | 200 | 263 | + 136 | .00410B | .00025A |
| 855 | ---- | ---- | ---- | .00070N | .00080+ 0.00010 | .068 | ---- | 200 | 283 | + 160 | .00310B | .00020A |
| 860 | ---- | ---- | ---- | .00050N | .00050 UNCH | .045 | ---- | ---- | 180 | UNCH | .00230B | .00015A |
| 865 | ---- | ---- | ---- | .00035N | .00035 UNCH | .032 | ---- | ---- | 58 | UNCH | .00170B | .00015A |
| 870 | ---- | ---- | ---- | .00025N | .00025 UNCH | .023 | ---- | ---- | 4 | UNCH | .00130B | .00010A |
| 875 | ---- | ---- | ---- | .00015N | .00015 UNCH | .015 | ---- | ---- | 82 | UNCH | .00090B | .00020A |
| 880 | ---- | ---- | ---- | .00010N | .00010 UNCH | .010 | ---- | ---- | 5 | UNCH | .00070B | .00015A |
| TOTAL | | | | | | | | 836 | 5825 | + 485 | | |
| DEC17 | CAU OPT | (FUTURES SETT. .81530 + 24.0 ) | | | | | | | | | | |
| 740 | ---- | ---- | ---- | .07300N | .07530+ 0.00230 | .985 | ---- | ---- | 162 | UNCH | .08790B | .01120A |
| 745 | ---- | ---- | ---- | .06820N | .07040+ 0.00220 | .978 | ---- | ---- | 411 | UNCH | .08300B | .00930A |
| 750 | ---- | ---- | ---- | .06330N | .06560+ 0.00230 | .972 | ---- | ---- | 98 | UNCH | .07810B | .00770A |
| 755 | ---- | ---- | ---- | .05850N | .06070+ 0.00220 | .960 | ---- | ---- | 99 | UNCH | .07330B | .00630A |
| 760 | ---- | ---- | ---- | .05380N | .05600+ 0.00220 | .948 | ---- | ---- | 527 | UNCH | .06840B | .00510A |
| 765 | ---- | ---- | ---- | .04910N | .05130+ 0.00220 | .932 | ---- | ---- | 371 | UNCH | .06360B | .00420A |
| 770 | ---- | ---- | ---- | .04450N | .04660+ 0.00210 | .911 | ---- | ---- | 1031 | UNCH | .05890B | .00340A |
| 775 | ---- | ---- | ---- | .04010N | .04210+ 0.00200 | .886 | ---- | ---- | 108 | UNCH | .05420B | .00270A |
| 780 | ---- | ---- | ---- | .03580N | .03780+ 0.00200 | .857 | ---- | ---- | 289 | UNCH | .04960B | .00220A |
| 785 | ---- | ---- | ---- | .03170N | .03360+ 0.00190 | .825 | ---- | ---- | 328 | UNCH | .04520B | .00180A |
| 790 | ---- | ---- | ---- | .02780N | .02950+ 0.00170 | .783 | ---- | ---- | 157 | UNCH | .04080B | .00150A |
| 795 | ---- | ---- | ---- | .02410N | .02570+ 0.00160 | .737 | ---- | ---- | 700 | UNCH | .03660B | .00120A |
| 800 | ---- | ---- | ---- | .02060N | .02210+ 0.00150 | .686 | ---- | ---- | 314 | UNCH | .03260B | .00070 |
| 805 | ---- | ---- | ---- | .01740N | .01880+ 0.00140 | .632 | ---- | ---- | 726 | UNCH | .02870B | .00100A |
| 810 | ---- | ---- | ---- | .01460N | .01580+ 0.00120 | .572 | ---- | 5 | 494 | UNCH | .02510B | .00080A |
| 815 | ---- | ---- | ---- | .01200N | .01310+ 0.00110 | .511 | ---- | 180 | 400 | - 4 | .02170B | .00090A |
| 820 | ---- | ---- | ---- | .00980N | .01070+ 0.00090 | .449 | ---- | 43 | 499 | UNCH | .01910B | .00045A |
| 825 | ---- | ---- | ---- | .00790N | .00870+ 0.00080 | .389 | ---- | 113 | 368 | + 39 | .01630B | .00060A |
| 830 | ---- | ---- | ---- | .00630N | .00700+ 0.00070 | .332 | ---- | 1 | 297 | + 1 | .01370B | .00030A |
| 835 | ---- | ---- | ---- | .00500N | .00560+ 0.00060 | .280 | ---- | 15 | 531 | - 7 | .01140B | .00025A |
| 840 | ---- | ---- | ---- | .00390N | .00440+ 0.00050 | .233 | ---- | 83 | 588 | - 24 | .00940B | .00035A |
| 845 | ---- | ---- | ---- | .00310N | .00340+ 0.00030 | .190 | ---- | 120 | 379 | + 78 | .00770B | .00030A |
| 850 | ---- | ---- | ---- | .00230N | .00260+ 0.00030 | .153 | ---- | 8 | 391 | + 1 | .00630B | .00025A |
| 855 | ---- | ---- | ---- | .00170N | .00200+ 0.00030 | .122 | ---- | 8 | 201 | UNCH | .00500B | .00020A |
| 860 | ---- | ---- | ---- | .00130N | .00150+ 0.00020 | .096 | ---- | ---- | 421 | UNCH | .00400B | .00035A |
| 865 | ---- | ---- | ---- | .00100N | .00110+ 0.00010 | .074 | ---- | 8 | 424 | + 2 | .00320B | .00015A |
| 870 | ---- | ---- | ---- | .00070N | .00080+ 0.00010 | .056 | ---- | ---- | 389 | UNCH | .00250B | .00025A |
| 875 | ---- | ---- | ---- | .00050N | .00060+ 0.00010 | .043 | ---- | 5 | 59 | + 5 | .00220B | .00020A |
| 880 | ---- | ---- | ---- | .00035N | .00045+ 0.00010 | .033 | ---- | ---- | 589 | UNCH | .00190B | .00015A |
| 885 | ---- | ---- | ---- | .00025N | .00035+ 0.00010 | .026 | ---- | ---- | 261 | UNCH | .00170B | .00010A |
| 890 | ---- | ---- | ---- | .00020N | .00025+ 0.00005 | .019 | ---- | ---- | 110 | UNCH | .00090B | .00010A |
| 895 | ---- | ---- | ---- | .00015N | .00020+ 0.00005 | .015 | ---- | ---- | 62 | UNCH | .00070B | .00015A |
| 900 | ---- | ---- | ---- | .00010N | .00015+ 0.00005 | .011 | ---- | ---- | 85 | UNCH | .00050B | .00010 |
| 905 | ---- | ---- | ---- | .00005N | .00010+ 0.00005 | .008 | ---- | ---- | 8 | UNCH | .00040B | .00005 |
| 915 | ---- | ---- | ---- | .00005N | .00005 UNCH | .003 | ---- | ---- | 14 | UNCH | .00030B | .00005A |
| 920 | ---- | ---- | ---- | ---- | .00005+ 0.00005 | .002 | ---- | ---- | 14 | UNCH | .00015B | .00005A |
| TOTAL | | | | | | | | 589 | 11905 | + 91 | | |
| JAN18 | CAU OPT | (FUTURES SETT. .00) | | | | | | | | | | |
| 785 | ---- | ---- | ---- | .03300N | .03490+ 0.00190 | .795 | ---- | ---- | 20 | UNCH | .01960B | .01440A |
| 790 | ---- | ---- | ---- | .02920N | .03100+ 0.00180 | .756 | ---- | ---- | 277 | UNCH | .01850B | .01200A |
| 795 | ---- | ---- | ---- | .02560N | .02730+ 0.00170 | .714 | ---- | ---- | 85 | UNCH | .01800B | .01000A |
| 800 | ---- | ---- | ---- | .02220N | .02390+ 0.00170 | .667 | ---- | ---- | 79 | UNCH | .01950B | .00820A |
| 805 | ---- | ---- | ---- | .01910N | .02070+ 0.00160 | .618 | ---- | ---- | 108 | UNCH | .02350B | .00670A |
| 810 | ---- | ---- | ---- | .01620N | .01770+ 0.00150 | .566 | ---- | ---- | 47 | UNCH | .02020B | .00550A |
| 820 | ---- | ---- | ---- | .01150N | .01270+ 0.00120 | .459 | ---- | ---- | 101 | UNCH | .02040B | .00350A |
| 825 | ---- | ---- | ---- | .00950N | .01060+ 0.00110 | .406 | ---- | ---- | 48 | UNCH | .01780B | .00280A |
| 830 | ---- | ---- | ---- | .00780N | .00870+ 0.00090 | .355 | ---- | ---- | 42 | UNCH | .01520B | .00230A |
| 835 | ---- | ---- | ---- | .00640N | .00710+ 0.00070 | .306 | ---- | ---- | 44 | UNCH | .01290B | .00180A |
| 840 | ---- | ---- | ---- | .00520N | .00580+ 0.00060 | .262 | ---- | ---- | 38 | UNCH | .01090B | .00140A |
| 845 | ---- | ---- | ---- | .00420N | .00470+ 0.00050 | .222 | ---- | ---- | 15 | UNCH | .00910B | .00120A |
| 850 | ---- | ---- | ---- | .00330N | .00370+ 0.00040 | .185 | ---- | ---- | 104 | UNCH | .00760B | .00090A |
| 860 | ---- | ---- | ---- | .00210N | .00240+ 0.00030 | .128 | ---- | ---- | 25 | UNCH | .00520B | .00070A |
| 870 | ---- | ---- | ---- | .00130N | .00150+ 0.00020 | .085 | ---- | ---- | 3 | UNCH | .00350B | .00045A |
| 875 | ---- | ---- | ---- | .00100N | .00120+ 0.00020 | .070 | ---- | 6 | 7 | + 6 | .00290B | .00035A |
| TOTAL | | | | | | | | 6 | 1043 | + 6 | | |
| MAR18 | CAU OPT | (FUTURES SETT. .81540 + 25.5 ) | | | | | | | | | | |
| 740 | ---- | ---- | ---- | .07420N | .07640+ 0.00220 | .937 | ---- | ---- | 1 | UNCH | .04040B | .01520A |
| 750 | ---- | ---- | ---- | .06500N | .06720+ 0.00220 | .913 | ---- | ---- | 3 | UNCH | .03280B | .01130A |
| 760 | ---- | ---- | ---- | .05610N | .05820+ 0.00210 | .879 | ---- | ---- | 3 | UNCH | .02600B | .00820A |
| 765 | ---- | ---- | ---- | .05180N | .05380+ 0.00200 | .859 | ---- | ---- | 1 | UNCH | .02290B | .00700A |
| 770 | ---- | ---- | ---- | .04760N | .04960+ 0.00200 | .834 | ---- | ---- | 6 | UNCH | .02960B | .00590A |
| 775 | ---- | ---- | ---- | .04350N | .04550+ 0.00200 | .809 | ---- | ---- | 300 | UNCH | .02620B | .00500A |
| 780 | ---- | ---- | ---- | .03960N | .04150+ 0.00190 | .781 | ---- | ---- | 12 | UNCH | .02650 | .00420A |
| 785 | ---- | ---- | ---- | .03580N | .03770+ 0.00190 | .750 | ---- | ---- | 52 | UNCH | .02340B | .00410A |
| 790 | ---- | ---- | ---- | .03220N | .03400+ 0.00180 | .716 | ---- | ---- | 313 | UNCH | .02650 | .00350A |
| 795 | ---- | ---- | ---- | .02880N | .03050+ 0.00170 | .679 | ---- | ---- | 33 | UNCH | .02600B | .00290A |
| 800 | ---- | ---- | ---- | .02560N | .02720+ 0.00160 | .640 | ---- | ---- | 12 | UNCH | .02650 | .00250A |
| 805 | ---- | ---- | ---- | .02260N | .02410+ 0.00150 | .600 | ---- | ---- | 15 | UNCH | .02670B | .00330 |
| 810 | ---- | ---- | ---- | .01980N | .02120+ 0.00140 | .557 | ---- | ---- | 17 | UNCH | .02420B | .00290A |
| 815 | ---- | ---- | ---- | .01730N | .01860+ 0.00130 | .514 | ---- | ---- | 12 | UNCH | .02500B | .00300A |
| 820 | ---- | ---- | ---- | .01500N | .01620+ 0.00120 | .471 | ---- | 20 | 35 | + 20 | .02380B | .00200 |
| 830 | ---- | ---- | ---- | .01110N | .01200+ 0.00090 | .386 | ---- | ---- | 4 | UNCH | .01870B | .00300A |
| 835 | ---- | ---- | ---- | .00950N | .01030+ 0.00080 | .345 | ---- | ---- | 26 | UNCH | .01640B | .00250A |
| 840 | ---- | ---- | ---- | .00810N | .00880+ 0.00070 | .307 | ---- | ---- | 10 | UNCH | .01430B | .00220A |
| 845 | ---- | ---- | ---- | .00690N | .00750+ 0.00060 | .272 | ---- | ---- | 31 | UNCH | .01250B | .00240A |
| 850 | ---- | ---- | ---- | .00590N | .00640+ 0.00050 | .240 | ---- | ---- | 241 | UNCH | .01090 | .00200A |
| 860 | ---- | ---- | ---- | .00420N | .00460+ 0.00040 | .183 | ---- | 20 | 97 | + 20 | .00800B | .00130 |
| 865 | ---- | ---- | ---- | .00360N | .00390+ 0.00030 | .160 | ---- | ---- | 60 | UNCH | .00690B | .00110 |
| 870 | ---- | ---- | ---- | .00310N | .00330+ 0.00020 | .138 | ---- | 10 | 52 | + 10 | .00590B | .00090 |
| 875 | ---- | ---- | ---- | .00260N | .00280+ 0.00020 | .120 | ---- | ---- | 30 | UNCH | .00500B | .00070 |
| 880 | ---- | ---- | ---- | .00220N | .00240+ 0.00020 | .105 | ---- | 30 | 118 | + 30 | .00420B | .00060A |
| 885 | ---- | ---- | ---- | .00190N | .00200+ 0.00010 | .089 | ---- | ---- | 20 | UNCH | .00360B | .00070A |
| 890 | ---- | ---- | ---- | .00160N | .00170+ 0.00010 | .077 | ---- | ---- | 20 | UNCH | .00300B | .00045A |
| 895 | ---- | ---- | ---- | .00140N | .00140 UNCH | .065 | ---- | ---- | 20 | UNCH | .00260B | .00035A |
| 900 | ---- | ---- | ---- | .00120N | .00120 UNCH | .056 | ---- | ---- | 20 | UNCH | .00220B | .00035A |
| 910 | ---- | ---- | ---- | .00080N | .00090+ 0.00010 | .043 | ---- | 55 | 405 | + 55 | .00150B | .00025A |
| TOTAL | | | | | | | | 135 | 1969 | + 135 | | |
| JUN18 | CAU OPT | (FUTURES SETT. .81525 + 27.0 ) | | | | | | | | | | |
| 760 | ---- | ---- | ---- | .05850N | .06050+ 0.00200 | .832 | ---- | ---- | 11 | UNCH | .02980B | .01770A |
| 780 | ---- | ---- | ---- | .04300N | .04470+ 0.00170 | .740 | ---- | ---- | 3 | UNCH | .02970B | .01020A |
| 790 | ---- | ---- | ---- | .03600N | .03760+ 0.00160 | .682 | ---- | ---- | 11 | UNCH | .02850B | .00620A |
| 795 | ---- | ---- | ---- | .03270N | .03430+ 0.00160 | .651 | ---- | ---- | 101 | UNCH | .02840B | .00540A |
| 800 | ---- | ---- | ---- | .02970N | .03110+ 0.00140 | .618 | ---- | ---- | 31 | UNCH | .03380B | .00570A |
| 810 | ---- | ---- | ---- | .02400N | .02530+ 0.00130 | .550 | ---- | ---- | 3 | UNCH | .02760B | .00430A |
| 815 | ---- | ---- | ---- | .02150N | .02270+ 0.00120 | .515 | ---- | ---- | 1 | UNCH | .02910B | .00380A |
| 820 | ---- | ---- | ---- | .01920N | .02030+ 0.00110 | .480 | ---- | ---- | 5 | UNCH | .02770B | .00330A |
| 830 | ---- | ---- | ---- | .01510N | .01610+ 0.00100 | .411 | ---- | ---- | 4 | UNCH | .02260B | .00270A |
| 840 | ---- | ---- | ---- | .01180N | .01270+ 0.00090 | .346 | ---- | ---- | 6 | UNCH | .01830B | .00380A |
| 845 | ---- | ---- | ---- | .01040N | .01120+ 0.00080 | .315 | ---- | ---- | 16 | UNCH | .01640B | .00330A |
| 850 | ---- | ---- | ---- | .00910N | .00990+ 0.00080 | .287 | ---- | ---- | 1 | UNCH | .01460B | .00290A |
| 860 | ---- | ---- | ---- | .00700N | .00760+ 0.00060 | .233 | ---- | ---- | 17 | UNCH | .01150B | .00300A |
| 865 | ---- | ---- | ---- | .00610N | .00670+ 0.00060 | .211 | ---- | ---- | 27 | UNCH | .01020B | .00260A |
| 880 | ---- | ---- | ---- | .00410N | .00450+ 0.00040 | .151 | ---- | ---- | 3 | UNCH | .00690B | .00170A |
| 890 | ---- | ---- | ---- | .00310N | .00350+ 0.00040 | .122 | ---- | ---- | 30 | UNCH | .00540B | .00140 |

# CANADIAN DOLLAR CALL OPTIONS



**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*

**FINAL**



| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CAU OPT | | | | | | | | | | | | |
| | CAU OPT | (FUTURES SETT. | | .81525 + 27.0 ) | | | | | | | | |
| 900 | ---- | ---- | ---- | .00240N | .00270+ 0.00030 | .097 | ---- | ---- | 1 | UNCH | .00420B | .00110A |
| 930 | ---- | ---- | ---- | .00120N | .00120 UNCH | .047 | ---- | ---- | 1 | UNCH | .00190B | .00120 |
| TOTAL | | | | | | | | 0 | 272 | | | |
| SEP18 | CAU OPT | (FUTURES SETT. | | .81505 + 28.0 ) | | | | | | | | |
| 825 | ---- | ---- | ---- | .02020N | .02150+ 0.00130 | .455 | ---- | 1 | 3 + | 1 | .02710B | .02010A |
| 860 | ---- | ---- | ---- | .00950N | .01020+ 0.00070 | .265 | ---- | ---- | 1 | UNCH | .01230B | .00970A |
| 870 | ---- | ---- | ---- | .00740N | .00810+ 0.00070 | .221 | ---- | ---- | 2 | UNCH | .00960B | .00780A |
| TOTAL | | | | | | | | 1 | 6 + | 1 | | |