



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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PRELIMINARY

PG29 BULLETIN # 76@

CANADIAN DOLLAR CALL OPTIONS

Fri, Apr 20, 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 = \$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:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
CANADA DLR FUT	04/17	05/15	06/19	07/17	08/14	09/18	10/16	12/18	03/19
CANADA DLR OPT (EUR)	03/09	03/09	06/08	03/09		03/09		03/09	
C DOL WK 2 (EUR)	03/09								

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, APR 20

1D APR18 WEEK 2 650-900

YD	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
650-940	650-940	630-945	650-925	650-945	655-940	

CANADIAN DOLLAR FUTURES

	GLOBALX OPEN	GLOBALX HIGH	GLOBALX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBALX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
CANADA DLR FUT								
MAY18	0.7898	.7912	.7844A	.7846 ( 1.2745) -	49	181	119 - 45	.8164B .7628
JUN18	0.7903	.7924	.7838	.7851 ( 1.2737) -	49	78389	119545 - 2510	.8285B .7319A
JUL18	0.7869	.7922B	.7855	.7858 ( 1.2726) -	49	14	144 + 4	.7990B .7655
SEP18	0.7917	.7930B	.7866A	.7867 ( 1.2711) -	49	236	2762 + 9	.9340B .7341A
DEC18	0.7927	.7927	.7878	.7880 ( 1.2690) -	49	178	3308 - 148	.8261B .7510
MAR19	----	.7947B	.7904A	.7893 ( 1.2669) -	48	----	95 UNCH	.8250B .7690
JUN19	0.7925	.7925	.7909A	.7903 ( 1.2653) -	47	1	11 UNCH	.8081B .7794
SEP19	----	----	----	.7913 ( 1.2637) -	47	----	2 UNCH	.8054B .7740
TOTAL CANADA DLR FUT					20	78999	125986 - 2690	

CAN DOLLAR (EU) FIXING PRICE: Mar23 0.7864

ADDITIONAL CANADIAN DOLLAR FUTURES

	GLOBALX OPEN	GLOBALX HIGH	GLOBALX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBALX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
CHP FUT								
MAY18	.0016775	.0016785B	.0016741A	.001676 ( 596.5519) -000030	----	14	900 - 3	.0016846B016367A
JUN18	.0016784	.0016785B	.0016741A	.001676 ( 596.5163) -000030	----	4	193 + 4	.0016847B016497A
					0	18	1093 + 1	
CNH FUT								
MAY18	6.2892	6.2986B	6.2812A	6.2874 ( .1590) +0.0016	----	1	136 - 1	6.4755B 6.2496A
JUN18	6.2966	6.3078B	6.2899A	6.2956 ( .1588) +0.0020	----	32	901 - 2	7.1959B 6.2598A
JUL18	----	6.3140B	6.2971A	6.3033 ( .1586) +0.0022	----	70	UNCH	6.3744B 6.2686A
SEP18	6.3200	6.3251B	6.3130A	6.3175 ( .1583) +0.0027	----	1	37 UNCH	6.8368B 6.2877A
DEC18	----	6.3412B	6.3313A	6.3369 ( .1578) +0.0028	----	61	UNCH	7.1742B 6.3105A
MAR19	----	6.3615B	6.3511A	6.3568 ( .1573) +0.0033	----	5	UNCH	6.8428B 6.3306A
TOTAL CNH FUT					0	34	1210 - 3	
INR/USD FUT								
APR18	151.260	151.460	*150.730A	150.940 ( .0066) - 0.190	----	3487	1928 + 109	154.040 150.730A
MAY18	150.550	150.780	*150.030	150.250 ( .0067) - 0.200	----	1336	963 + 460	153.440B150.030
TOTAL INR/USD FUT					0	4823	2891 + 569	
MICRO INR/USD F								
APR18	151.380	151.440B	*150.750	150.940 ( .0066) - 0.190	----	53	81 + 9	154.030B150.750
MAY18	150.620	150.760B	*150.040A	150.250 ( .0067) - 0.200	----	140	180 + 138	153.450B150.040A
TOTAL MICRO INR/USD F					0	193	261 + 147	

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
CAN DLR CALL EU											
JUN18	----	----			(FUTURES SETT. .78515 - 49.5 )	.00 UNCH	.005	----	0	50 UNCH	.83B .04A
TOTAL									0	50	

\*\* 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 LOW	
CAU OPT												
APR18					(FUTURES SETT. .00)							
695	----	----				.09010-0.00500	1.000	----	2	UNCH	.10020B .07880A	
705	----	----				.08010-0.00500	1.000	----	1	UNCH	.09400B .06880A	
760	----	----				.02510-0.00500	.999	----	3	4 +	.03900B .01560A	
760	----	----				.02510-0.00500	1.000	1	3	----	.03900B .01000A	
765	----	----				.02010-0.00500	.998	----	1	UNCH	.03410B .01180A	
770	----	----				.01520-0.00500	.987	----	15	UNCH	.02910B .00850A	
775	----	----				.01040-0.00490	.936	----	274	UNCH	.02410B .00590A	
775	----	----				.01010-0.00500	1.000	321	7	----	.02410B .00330A	
780	----	----				.00610-0.00450	.789	----	2	----	.01920B .00390A	
780	----	----				.00510-0.00500	1.000	335	2	326 +	1	.01920B .00210A
785	----	----				.00280-0.00360	.511	----	352	416 +	263	.01450B .00250A
785	----	----				.00015-0.00515	1.000	873	92	----	895	.01420B .00020A
790	----	----				.00100-0.00220	.229	----	652	464 +	331	.01020B .00080
790	----	----						----	210	----	286	.00960B .00005
795	----	----				.00025-0.00105	.066	----	573	817 +	266	.00690B .00015
795	----	----						----	145	----	1615	.00610B .00005A
800	----	----				.00010-0.00035	.024	----	11	405	4	.00430B .00010
800	----	----						----	235	----	1362	.00360B .00050A
805	----	----						----		218	UNCH	.00250B .00005A
810	----	----						----		9	UNCH	.00130B .00010A
815	----	----						----		200	UNCH	.00070B .00010A
820	----	----						----		26	UNCH	.00030B .00005
870	----	----						----		183	UNCH	.00005 .00005
TOTAL									2281	3361 -	5495	
MAY18					(FUTURES SETT. .78460 - 49.5 )							
675	----	----				.11010-0.00490	1.000	----	1	UNCH	.10070B .08830A	
680	----	----				.10500-0.00500	1.000	----	1	UNCH	.10020B .09710A	
680	----	----				.10510-0.00490	1.000	----	2	UNCH	.10080B .08330A	
685	----	----				.10010-0.00490	1.000	----	5	UNCH	.10050B .07840A	
685	----	----				.10000-0.00500	1.000	----	2	UNCH	.10050B .08870A	
690	----	----				.09510-0.00490	1.000	----	2	UNCH	.10020B .08370A	
690	----	----				.09510-0.00490	1.000	----	3	UNCH	.10030B .07340A	
695	----	----				.09010-0.00490	1.000	----	1	UNCH	.10020B .06840A	
695	----	----				.09010-0.00490	1.000	----	2	UNCH	.10020B .08440A	
700	----	----				.08510-0.00490	1.000	----	1	UNCH	.09990B .06450A	
705	----	----				.08010-NEW	1.000	----	1	+	1	.09390B .07440A
705	----	----				.08010-0.00490	1.000	----	2	UNCH	.09390B .05850A	
710	----	----				.07510-0.00490	1.000	----	2	UNCH	.08890B .06950A	
710	----	----				.07510-0.00490	1.000	----	5	UNCH	.08890B .05360A	
715	----	----				.07010-0.00490	1.000	----	7	UNCH	.08390B .04870A	

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PRELIMINARY

PG29 BULLETIN # 76@

CANADIAN DOLLAR CALL OPTIONS

Fri, Apr 20, 2018 PG29

CAU OPT	CAU OPT	(FUTURES SETT.	.78670 -	49.0 )																	
725	----	----	----	----	.06690N	----	----	.06220-	0.00470	.948	----	----	5	UNCH	.07520B	.04440A					
750	----	----	----	----	.04390N	----	----	.03950-	0.00440	.846	----	----	15	UNCH	.05170B	.02550A					
760	----	----	----	----	.03540N	----	----	.03130-	0.00410	.780	----	----	1	UNCH	.04280B	.01930A					
765	----	----	----	----	.03140N	----	----	.02740-	0.00400	.737	----	----	1	UNCH	.03860B	.01660A					
770	----	----	----	----	.02750N	----	----	.02380-	0.00370	.691	----	----	133	UNCH	.03450B	.01410A					
780	----	----	----	----	.02060N	----	----	.01730-	0.00330	.586	----	----	81	UNCH	.03200B	.01010A					
785	----	----	----	----	.01750N	----	----	.01440-	0.00310	.528	----	----	27	UNCH	.03130B	.00840A					
790	----	----	----	----	.01470N	----	----	.01190-	0.00280	.469	----	----	75	UNCH	.03380B	.00700A					
795	----	----	----	----	.01220N	----	----	.00970-	0.00250	.410	----	----	179	UNCH	.03230B	.00580A					
800	----	----	----	----	.01010N	----	----	.00790-	0.00220	.354	----	----	31	UNCH	.02240B	.00420A					
805	----	----	----	----	.00820N	----	----	.00630-	0.00190	.301	----	----	48	UNCH	.02270B	.00425A					
810	----	----	----	----	.00660N	----	----	.00500-	0.00160	.252	----	----	67	UNCH	.03190B	.00390A					
815	----	----	----	----	.00530N	----	----	.00390-	0.00140	.208	----	----	47 +	1	.03190B	.00320A					
820	----	----	----	----	.00430N	----	----	.00300-	0.00130	.169	----	----	1	UNCH	.03070B	.00260A					
825	----	----	----	----	.00340N	----	----	.00240-	0.00100	.139	----	78	105 +	28	.02980B	.00210A					
830	----	----	----	----	.00270N	----	----	.00190-	0.00080	.114	----	----	52	UNCH	.02710B	.00170A					
835	----	----	----	----	.00210N	----	----	.00150-	0.00070	.088	----	----	50	UNCH	.02460B	.00170A					
840	----	----	----	----	.00160N	----	----	.00110-	0.00050	.071	----	----	31	UNCH	.02240B	.00140A					
845	----	----	----	----	.00130N	----	----	.00090-	0.00040	.059	----	----	2	UNCH	.02020B	.00100A					
860	----	----	----	----	.00060N	----	----	.00045-	0.00015	.031	----	----	34 +	2	.01830B	.00080A					
865	----	----	----	----	.00050N	----	----	.00035-	0.00015	.024	----	----	95	UNCH	.01230B	.00050A					
870	----	----	----	----	.00040N	----	----	.00030-	0.00010	.020	----	----	6	UNCH	.01110B	.00040A					
875	----	----	----	----	.00035N	----	----	.00025-	0.00010	.017	----	----	4	UNCH	.00960B	.00035A					
880	----	----	----	----	.00025N	----	----	.00020-	0.00005	.014	----	----	90	UNCH	.00860B	.00030A					
885	----	----	----	----	.00020N	----	----	.00015-	0.00005	.010	----	----	1	UNCH	.00760B	.00030A					
890	----	----	----	----	.00020N	----	----	.00010-	0.00010	.007	----	----	30	UNCH	.00650B	.00025A					
910	----	----	----	----	.00010N	----	----	.00005-	0.00005	.002	----	----	1750	UNCH	.00600B	.00020A					
TOTAL													30	UNCH	.00360B	.00030A					
													38								
													3105 +	36							
DEC18	CAU OPT	(FUTURES SETT.	.78800 -	49.0 )																	
730	----	----	----	----	.06480N	----	----	.06030-	0.00450	.884	----	----	1	UNCH	.07240B	.05990A					
770	----	----	----	----	.03200N	----	----	.02840-	0.00360	.663	----	----	125	UNCH	.03840B	.01860A					
780	----	----	----	----	.02540N	----	----	.02220-	0.00320	.582	----	----	25	UNCH	.03580B	.01420A					
785	----	----	----	----	.02240N	----	----	.01940-	0.00300	.538	----	----	150	UNCH	.03480B	.01230A					
790	----	----	----	----	.01960N	----	----	.01680-	0.00280	.493	----	----	20	UNCH	.03950B	.01070A					
800	----	----	----	----	.01470N	----	----	.01240-	0.00230	.404	----	----	101	UNCH	.03310B	.00800A					
810	----	----	----	----	.01080N	----	----	.00900-	0.00180	.321	----	----	20	UNCH	.02710B	.00600A					
820	----	----	----	----	.00780N	----	----	.00640-	0.00140	.248	----	----	11	UNCH	.02170B	.00440A					
835	----	----	----	----	.00470N	----	----	.00380-	0.00090	.162	----	----	2	UNCH	.01520B	.00280A					
840	----	----	----	----	.00400N	----	----	.00320-	0.00080	.140	----	----	7	UNCH	.01340B	.00240A					
845	----	----	----	----	.00330N	----	----	.00270-	0.00060	.121	----	----	1	UNCH	.01180B	.00240A					
850	----	----	----	----	.00280N	----	----	.00230-	0.00050	.105	----	----	9	UNCH	.01030B	.00220A					
855	----	----	----	----	.00240N	----	----	.00190-	0.00050	.089	----	----	2	UNCH	.00910B	.00210A					
860	----	----	----	----	.00200N	----	----	.00160-	0.00040	.076	----	----	2	UNCH	.00790B	.00180A					
880	----	----	----	----	.00110N	----	----	.00090-	0.00020	.044	----	----	2	UNCH	.00460B	.00100A					
895	----	----	----	----	.00070N	----	----	.00060-	0.00010	.029	----	----	1	UNCH	.00300B	.00090A					
900	----	----	----	----	.00060N	----	----	.00050-	0.00010	.025	----	----	2	UNCH	.00260B	.00050A					
TOTAL													2								
													481								
MAR19	CAU OPT	(FUTURES SETT.	.78930 -	48.0 )																	
780	----	----	----	----	.02930N	----	----	.02620-	0.00310	.582	----	----	1	UNCH	.03530B	.01800A					
790	----	----	----	----	.02350N	----	----	.02090-	0.00260	.508	----	----	65	UNCH	.02890B	.01420A					
820	----	----	----	----	.01100N	----	----	.00960-	0.00140	.296	----	----	2	UNCH	.01430B	.00680A					
830	----	----	----	----	.00840N	----	----	.00730-	0.00110	.239	----	----	2	UNCH	.01100B	.00520A					
840	----	----	----	----	.00640N	----	----	.00550-	0.00090	.190	----	----	2	UNCH	.00830B	.00400A					
TOTAL													0								
													72								
WCD OPT	WCD OPT	(FUTURES SETT.	.00)																		
650	----	----	----	----				13.51000-	0.50000	1.000	----	----	1	UNCH	14.52000B	13.4500A					
695	----	----	----	----				9.01000-	0.50000	1.000	----	----	1	UNCH	10.02000B	7.88000A					
735	----	----	----	----				5.01000-	0.50000	1.000	----	----	1	UNCH	6.40000B	3.88000A					
740	----	----	----	----				4.51000-	0.50000	1.000	----	----	1	UNCH	5.90000B	3.39000A					
775	----	----	----	----				1.02000-	0.50000	.983	----	----	1	UNCH	2.41000B	.56000A					
780	----	----	----	----				.56000-	0.48000	.851	----	----	70	UNCH	1.92000B	.36000A					
785	----	----	----	----				.22000-	0.38000	.513	----	----	1	UNCH	1.44000B	.19000A					
790	----	----	----	----				.05000-	0.22000	.375	----	12	43 +	10	.99000B	.04000A					
795	----	----	----	----				.01000-	0.08000	.030	----	----	1	UNCH	.66000B	.01000A					
800	----	----	----	----				.00500-	0.02000	.011	----	----	161	UNCH	.40000B	.00500A					
805	----	----	----	----				CAR		.001	----	----	90	UNCH	.22000B	.00500A					
TOTAL													14								
													736 +	10							
MAY18	WCD OPT	(FUTURES SETT.	.78460 -	49.5 )																	
765	----	----	----	----				2.03000-	0.49000	.971	----	----	1	UNCH	3.41000B	1.75000A					
785	----	----	----	----				.45000	NEW	.508	----	33	33 +	33	1.53000B	.44000A					
790	----	----	----	----				.17000-	0.24000	.290	----	----	3	UNCH	1.07000B	.16000A					
790	----	----	----	----				.24000-	0.25000	.328	----	60	61 +	60	1.12000B	.24000A					
795	----	----	----	----				.06000-	0.15000	.125	----	----	215	UNCH	.74000B	.06000A					
795	----	----	----	----				.12000-	0.16000	.187	----	12	165 +	12	.78000B	.12000A					
800	----	----	----	----				.02500-	0.06500	.053	----	----	84	UNCH	.48000B	.02500A					
800	----	----	----	----				.05000-	0.09000	.090	----	----	874	UNCH	.52000B	.06000A					
805	----	----	----	----				.01000-	0.03000	.021	----	----	100	UNCH	.30000B	.01500A					
805	----	----	----	----				.02500-	0.04500	.046	----	----	472	UNCH	.31000B	.02500A					
810	----	----	----	----				.00500-	0.01000	.010	----	----	2	UNCH	.17000B	.01000A					
810	----</																				