

FINAL

PG29 BULLETIN #198@

CANADIAN DOLLAR CALL OPTIONS

Fri, Oct 12, 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:	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19	SEP19
CANADA DLR FUT	10/16	11/20	12/18	01/15	02/19	03/19	04/16	06/18	09/17
CANADA DLR OPT (EUR)			03/09						

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12

DEC18
YD 655-940

CANADIAN DOLLAR FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CANADA DLR FUT									
OCT18	0.7678	.7681B	.7678	.7664 (1.3048) - 0	----	199	212 - 74	.7820	.7545A
NOV18	0.7680	.7685	.7673	.7669 (1.3040) - 1	----	130	519 + 53	.7824	.7548A
DEC18	0.7683	.7700	.7670	.7673 (1.3033) - 1	----	54204	111421 - 800	.8261B	.7500A
JAN19	----	.7691B	----	.7679 (1.3023) - 0	----	18	244 UNCH	.7796B	.7678A
MAR19	0.7703	.7708	.7687	.7687 (1.3009) UNCH	----	114	1487 + 2	.8250B	.7540A
JUN19	0.7714	.7714	.7702	.7699 (1.2989) + 0	----	5	394 + 4	.8081B	.7542A
SEP19	----	.7730B	----	.7710 (1.2970) + 0	----	----	123 UNCH	.8054B	.7549A
DEC19	0.7724	.7738B	.7724	.7721 (1.2952) + 0	----	1	8 + 1	.7880	.7610
TOTAL CANADA DLR FUT					0	54671	114408 - 814		

CAN DOLLAR (EU) FIXING PRICE: Mar19 0.7687

ADDITIONAL CANADIAN DOLLAR FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CHP FUT									
NOV18	----	.0014809B	----	.001475 (677.5527) +000122	----	----	774 UNCH	.0015645B	.0014285A
TOTAL CHP FUT					0	0	774		
CNH FUT									
OCT18	6.8845	6.9255B	6.8788A	6.9222 (.1445) + 0.0339	----	506	318 + 60	6.9637B	6.4829A
NOV18	6.9044	6.9373B	6.8958A	6.9331 (.1442) + 0.0306	----	464	595 + 32	6.9705B	6.7063A
DEC18	6.9060	6.9480B	6.9060	6.9424 (.1440) + 0.0300	----	451	812 + 13	7.1742B	6.3105A
JAN19	6.9369	6.9550B	6.9150A	6.9517 (.1438) + 0.0327	----	13	36 + 10	6.9939	6.8630A
MAR19	6.9500	6.9690B	6.9340A	6.9705 (.1435) + 0.0270	----	36	69 + 10	7.0091B	6.3306A
JUN19	6.9887B	6.9572A	6.9572A	6.9905 (.1431) + 0.0301	----	----	36 UNCH	7.0345B	6.3520A
SEP19	6.9933	7.0071B	6.9755A	7.0060 (.1427) + 0.0223	----	9	95 + 9	7.1300B	6.3798A
DEC19	----	7.0244B	6.9957A	7.0211 (.1424) + 0.0070	----	----	35 UNCH	7.0727B	6.5149
TOTAL CNH FUT					0	1479	1996 + 134		
INR/USD FUT									
OCT18	135.140	135.940	135.090	135.360 (.0074) + 0.320	----	8283	1626 - 191	140.570	133.750
NOV18	134.620	135.060B	134.460A	134.650 (.0074) + 0.230	----	73	332 + 36	136.830B	133.050
TOTAL INR/USD FUT					0	8356	1958 - 155		
MICRO INR/USD F									
OCT18	135.210	135.790	135.120A	135.360 (.0074) + 0.320	----	395	321 + 10	140.240B	133.870A
NOV18	134.960	135.060B	134.480A	134.650 (.0074) + 0.230	----	2	45 UNCH	136.830B	133.200A
TOTAL MICRO INR/USD F					0	397	366 + 10		
TRL FUT									
DEC18	----	----	----	.162120 (6.1683) -0.000115	----	----	1285 UNCH	----	----
DEC19	----	----	----	.126660 (7.8952) +0.000370	----	----	5 UNCH	----	----
TOTAL TRL FUT					0	0	1290		

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												
OCT18					(FUTURES SETT. .76640 - .5)							
720	----	----	----	----	----	.04730-0.00010	.999	----	----	1 UNCH	.05050R	.04570A
725	----	----	----	----	----	.04230-0.00010	.999	----	----	1 UNCH	.05040B	.04070A
730	----	----	----	----	----	.03730-0.00010	1.000	----	----	4 UNCH	.05040B	.03580A
735	----	----	----	----	----	.03230-0.00010	.999	----	----	1 UNCH	.04830B	.03080A
740	----	----	----	----	----	.02730-0.00020	.990	----	1	2 + 1	.04330B	.02620A
745	----	----	----	----	----	.02230-0.00010	.998	----	----	1 UNCH	.03830B	.02120A
745	----	----	----	----	----	.02140-0.00020	.980	----	----	1 UNCH	.03830B	.02130A
750	----	----	----	----	----	.01750-0.00030	.959	----	----	1 UNCH	.03340B	.01660A
750	----	----	----	----	----	.01730-0.00020	.988	----	----	1 UNCH	.03340B	.01620A
755	----	----	----	----	----	.01240-0.00030	.972	----	----	1 UNCH	.02840B	.01150A
760	----	----	----	----	----	.00770-0.00050	.881	----	----	1 UNCH	.02350B	.00720A
760	----	----	----	----	----	.00860-0.00060	.773	----	----	3 UNCH	.02370B	.00820A
765	----	----	----	----	----	.00390-0.00060	.649	----	----	12 UNCH	.01870B	.00380A
765	----	----	----	----	----	.00510-0.00060	.600	----	3	162	.01910B	.00500A
770	----	----	----	----	----	.00140-0.00060	.325	----	202	262 + 148	.01410R	.00140A
770	----	----	----	----	----			177	177	654	.01370R	.00005A
770	----	----	----	----	----	.00260-0.00060	.386	----	1	360 UNCH	.01470B	.00260A
775	----	----	----	----	----	.00035-0.00035	.098	----	1349	1431 + 1187	.01010B	.00035
775	----	----	----	----	----			----	1	616	.00930B	.00005A
775	----	----	----	----	----	.00110-0.00050	.200	----	333	1681 + 295	.01080B	.00010
780	----	----	----	----	----	.00010-0.00010	.027	----	561	726 + 378	.00660B	.00010
780	----	----	----	----	----	.00045-0.00025	.090	----	50	235 + 35	.00750B	.00045A
785	----	----	----	----	----			----	1300	1300	.00400B	.00010A
785	----	----	----	----	----	.00015-0.00015	.033	----	----	89 UNCH	.00490R	.00020A
790	----	----	----	----	----			----	----	150 UNCH	.00220	.00010A
790	----	----	----	----	----	.00005-0.00005	.011	----	----	178 UNCH	.00300B	.00010A
795	----	----	----	----	----			----	----	10 UNCH	.00110B	.00005A
795	----	----	----	----	----			----	----	55 UNCH	.00170B	.00005A
800	----	----	----	----	----			----	----	1 UNCH	.00060	.00010A
805	----	----	----	----	----			----	----	7 UNCH	.00050B	.00005A
TOTAL									2678	6677 - 2905		
NOV18					(FUTURES SETT. .76695 - 1.0)							
685	----	----	----	----	----	.08220-0.00010	1.000	----	----	1 UNCH	.07740B	.07410A
695	----	----	----	----	----	.07220-0.00010	1.000	----	----	2 UNCH	.07590B	.06420A
700	----	----	----	----	----	.06720-0.00010	1.000	----	----	1 UNCH	.07160B	.05930A
705	----	----	----	----	----	.06220-0.00010	.999	----	----	2 UNCH	.07100B	.05440A
715	----	----	----	----	----	.05220-0.00010	.999	----	----	4 UNCH	.06360R	.04110A
720	----	----	----	----	----	.04720-0.00010	.999	----	----	1 UNCH	.04980R	.04610A
720	----	----	----	----	----	.04720-0.00010	.998	----	----	3 UNCH	.06170B	.03670A
725	----	----	----	----	----	.04220-0.00010	.999	----	----	1 UNCH	.05040B	.04110A
725	----	----	----	----	----	.04250-0.00030	.996	----	----	2 UNCH	.05190B	.03250A
730	----	----	----	----	----	.03730-0.00010	.996	----	----	5 UNCH	.04590B	.03610A
730	----	----	----	----	----	.03740N	.991	----	----	4 UNCH	.05330B	.02840A
735	----	----	----	----	----	.03230-0.00020	.991	----	----	5 UNCH	.04830R	.03120A
735	----	----	----	----	----	.03240-0.00020	.984	----	1	3 - 1	.04830R	.02450A
740	----	----	----	----	----	.02740-0.00020	.982	----	----	3 UNCH	.04180R	.02630A
740	----	----	----	----	----	.02750-0.00020	.963	----	----	4 UNCH	.04340B	.02080A
745	----	----	----	----	----	.02250-0.00030	.958	----	----	1 UNCH	.03100B	.02160A
745	----	----	----	----	----	.02280-0.00020	.931	----	----	11 UNCH	.03840B	.01740A
750	----	----	----	----	----	.01780-0.00030	.920	----	----	1 UNCH	.03100	.01700A
750	----	----	----	----	----	.01820-0.00030	.883	----	1	15 UNCH	.03360B	.01390A

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FINAL

PG29 BULLETIN #198@

CANADIAN DOLLAR CALL OPTIONS

Fri, Oct 12, 2018 PG29

WCD OPT	WCD OPT	(FUTURES SETT.	.76640 -	.5)										
770	----	----	----	----	.08000-	0.05000	.262	----	305	200 +	95	1.39000B	.08000A	
775	----	----	----	----	.15000-	0.04000	.233	----	----	65	UNCH	.58000B	.16000A	
775	----	----	----	----	.09000-	0.04000	.180	----	50	103 +	50	1.06000B	.10000A	
775	----	----	----	----	.01000-	0.02000	.036	----	271	433 +	77	.97000B	.01500	
780	----	----	----	----	.07000-	0.02000	.121	----	----	25	UNCH	.25000B	.07000A	
780	----	----	----	----			.013	----	----	100	UNCH	.62000B	.00500A	
785	----	----	----	----	.03000-	0.01000	.056	----	----	10	UNCH	.12000B	.03000A	
785	----	----	----	----	.01000-	0.01000	.023	----	40	90 +	40	.47000B	.01500	
785	----	----	----	----			.001	----	----	354	UNCH	.35000B	.00500A	
790	----	----	----	----			.000	----	----	100	UNCH	.18000B	.00500A	
790	----	----	----	----	.00500	UNCH	.011	----	----	300	UNCH	.28000B	.01000A	
800	----	----	----	----				----	----	1	UNCH	.03500B	.00500A	
TOTAL									716	2275 +	312			
NOV18	WCD OPT	(FUTURES SETT.	.76695 -	1.0)										
765	----	----	----	----	.65000	NEW	.573	----	3	3 +	3	.83000B	.66000A	
770	----	----	----	----	.40000	NEW	.420	----	64	64 +	64	.54000B	.41000A	
TOTAL									67	67 +	67			