

PRELIMINARY

PG29 BULLETIN # 11@

CANADIAN DOLLAR CALL OPTIONS

wed, Jan 16, 2019 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: CANADA DLR FUT, JAN19 01/15, FEB19 02/19, MAR19 03/19, APR19 04/16, MAY19 05/14, JUN19 06/18, JUL19 07/16, SEP19 09/17, DEC19 12/17

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 16

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

ADDITIONAL CANADIAN DOLLAR FUTURES

Table with columns: CNH FUT, INR/USD FUT, MICRO INR/USD F, TRL FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW

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

