

PRELIMINARY

PG29 BULLETIN #134@

CANADIAN DOLLAR CALL OPTIONS

Fri, Jul 13, 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 = \$.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, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, MAR19, JUN19. Rows include CANADA DLR FUT and CANADA DLR OPT (EUR).

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUL 13

Table with columns: JUL18, SEP18, DEC18. Row: YD 650-925, 650-945, 655-940.

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.

CAN DOLLAR (EU) FIXING PRICE: Sep18 0.7588

ADDITIONAL CANADIAN DOLLAR FUTURES

Table with columns: CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F. Includes sub-headers for 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. Rows include CAU OPT and AUG18 CAU OPT.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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CAU OPT	CAU OPT	(FUTURES SETT.	.76180 +	5.5)										
900	CAU OPT	----	----	----	.00005N	.00005	UNCH	.001	----	----	1	2	UNCH	.00260 .00020A
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	2442 -	1	-----
MAR19	CAU OPT	(FUTURES SETT.	.76295 +	5.5)										
770	-----	-----	-----	-----	.01340N	.01370+	0.00030	.445	----	----	104	UNCH	.03160B .01100A	
780	-----	-----	-----	-----	.00960N	.00990+	0.00030	.355	----	----	2	UNCH	.03530B .00800A	
785	-----	-----	-----	-----	.00810N	.00830+	0.00020	.312	----	----	1	UNCH	.03200B .00680A	
790	-----	-----	-----	-----	.00670N	.00700+	0.00030	.274	----	----	77	UNCH	.02890R .00580A	
795	-----	-----	-----	-----	.00560N	.00580+	0.00020	.238	----	----	1	UNCH	.02600B .00490A	
800	-----	-----	-----	-----	.00470N	.00480+	0.00010	.205	----	----	6	UNCH	.02330B .00420A	
805	-----	-----	-----	-----	.00390N	.00400+	0.00010	.176	----	----	1	UNCH	.02070B .00350A	
820	-----	-----	-----	-----	.00230N	.00230	UNCH	.110	----	----	3	UNCH	.01430B .00220A	
830	-----	-----	-----	-----	.00160N	.00170+	0.00010	.083	----	----	2	UNCH	.01100B .00160A	
840	-----	-----	-----	-----	.00110N	.00120+	0.00010	.060	----	----	2	UNCH	.00830B .00110A	
880	-----	-----	-----	-----	.00035N	.00035	UNCH	.018	----	----	2	UNCH	.00045B .00050A	
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	0	201	-----	-----
JUN19	CAU OPT	(FUTURES SETT.	.76400 +	5.0)										
765	-----	-----	-----	-----	.01930N	.01980+	0.00050	.505	----	----	8	UNCH	.02890B .01650A	
820	-----	-----	-----	-----	.00400N	.00430+	0.00030	.159	----	----	1	UNCH	.00740B .00390A	
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	0	9	-----	-----
WCD OPT	WCD OPT	(FUTURES SETT.	.75985 +	6.0)										
JUL18	-----	-----	-----	-----		5.56000+	0.06000	1.000	----	----	1	UNCH	6.07000B 5.22000	
705	-----	-----	-----	-----		2.06000+	0.06000	.999	----	----	1	UNCH	2.62000B 1.14000	
740	-----	-----	-----	-----		1.56000+	0.05000	.999	----	----	1	UNCH	2.12000B .81000A	
745	-----	-----	-----	-----		1.07000+	0.05000	.984	----	----	1	UNCH	1.63000B .54000A	
750	-----	-----	-----	-----		23000	UNCH	.553	----	----	1	UNCH	.75000B .15000A	
760	-----	-----	-----	-----		15000	UNCH	.287	----	----	1	UNCH	.51000B .11000A	
765	-----	-----	-----	-----		.05000-	0.01000	.164	----	1	14 +	1	.42000R .04000	
770	-----	-----	-----	-----		.05000-	0.01000	.115	----	----	379	UNCH	.29000R .04500A	
770	-----	-----	-----	-----		.00500-	0.01000	.017	----	----	1	UNCH	.23000R .01000A	
775	-----	-----	-----	-----		.01500-	0.00500	.037	----	----	50	UNCH	.17000B .03000A	
775	-----	-----	-----	-----		CAB	----	.000	----	----	163	UNCH	.12000B .01000A	
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	1	613 +	1	-----
AUG18	WCD OPT	(FUTURES SETT.	.76020 +	5.5)										
760	-----	-----	-----	-----		.53000	NEW	.522	----	----	59	59 +	59	.55000R .44000A
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	59	59 +	59	-----