2019 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.

ADDITIONAL CANADIAN DOLLAR PUTS **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											
MAY19	CAU OPT	(FUTURES SETT.	.00)								
7250	----	----	----	----	CAB ----	----	----	----	40 UNCH	.00060B	.00005A
7300	----	----	----	----	.00015+ 0.00010	.039	----	----	10 UNCH	.00080B	.00005A
7300	----	----	----	----	CAB ----	----	----	----	100 UNCH	.00120B	.00005A
7325	----	----	----	----	.00025+ 0.00015	.068	----	----	14 UNCH	.00120B	.00005A
7350	----	----	----	----	.00050+ 0.00025	.131	----	----	4 UNCH	.00170B	.00010A
7350	----	----	----	----	CAB ----	.000	----	----	103 UNCH	.00230B	.00005A
7375	----	----	----	----	.00090+ 0.00045	.226	----	----	150 UNCH	.00240B	.00020A
7375	----	----	----	----	.00005 UNCH	.008	----	12	251 - 10	.00320B	.00005
7400	----	----	----	----	.00160+ 0.00070	.366	----	44	38 + 26	.00340B	.00040A
7400	----	----	----	----	.00025+ 0.00015	.113	----	293	913 + 152	.00420B	.00005A
7425	----	----	----	----	.00270+ 0.00120	.536	----	----	92 UNCH	.00470B	.00070A
7425	----	----	----	----	.00110+ 0.00075	.642	----	1	170 UNCH	.00550B	.00010A
7450	----	----	----	----	.00420+ 0.00170	.701	----	----	10 UNCH	.00610B	.00120A
7450	----	----	----	----	.00310+ 0.00200	.986	----	1	122 UNCH	.00700B	.00030A
7475	----	----	----	----	.00610+ 0.00220	.832	----	----	50 UNCH	.00780B	.00200A
7475	----	----	----	----	.00560+ 0.00290	.999	----	----	3 UNCH	.00870B	.00080A
7500	----	----	----	----	.00800+ 0.00310	1.000	----	----	4 UNCH	.01060B	.00200A
7525	----	----	----	----	.01050+ 0.00310	1.000	----	----	1 UNCH	.01270B	.00380A
7550	----	----	----	----	.01300+ 0.00320	1.000	----	----	1 UNCH	.01490B	.00610A
7575	----	----	----	----	.01550+ 0.00320	1.000	----	----	2 UNCH	.01710B	.00850A
7600	----	----	----	----	.01800+ 0.00320	1.000	----	----	1 UNCH	.01950B	.01100A
7625	----	----	----	----	.02050+ 0.00320	1.000	----	----	2 UNCH	.02190B	.01350A
7675	----	----	----	----	.02550+ 0.00320	.999	----	----	1 UNCH	.02620B	.01850A
7675	----	----	----	----	.02550+ 0.00320	1.000	----	----	1 UNCH	.02680B	.01850A
TOTAL								351	2083 + 168		
JUN19	CAU OPT	(FUTURES SETT.	.74195 -	32.0)							
6150	----	----	----	----	CAB ----	----	----	----	2 UNCH	.00005	.00005
6350	----	----	----	----	CAB ----	----	----	----	2 UNCH	.00010	.00010
6650	----	----	----	----	CAB ----	----	----	----	10 UNCH	.00090B	.00005
6750	----	----	----	----	CAB ----	----	----	----	20 UNCH	.00150B	.00005
6800	----	----	----	----	CAB ----	----	----	----	220 UNCH	.00340B	.00005A
6850	----	----	----	----	CAB ----	----	----	----	214 UNCH	.00390B	.00005
6900	----	----	----	----	CAB ----	----	----	----	624 UNCH	.00450B	.00005A
6950	----	----	----	----	CAB ----	----	----	----	935 UNCH	.00520B	.00005A
7000	----	----	----	----	CAB ----	----	----	----	512 UNCH	.00590B	.00005A
7050	----	----	----	----	CAB ----	.000	----	----	726 UNCH	.00670B	.00005A
7100	----	----	----	----	CAB ----	.000	----	----	210 UNCH	.00770B	.00005A
7150	----	----	----	----	CAB ----	.000	----	----	481 UNCH	.00870B	.00005A
7200	----	----	----	.00005N	.00005 UNCH	.005	----	----	574 UNCH	.00990B	.00005A
7225	----	----	----	.00005N	.00005 UNCH	.012	----	----	6 UNCH	.00035B	.00010A
7250	----	----	----	.00005N	.00010+ 0.00005	.024	----	----	393 UNCH	.01120B	.00005
7275	----	----	----	.00010N	.00020+ 0.00010	.046	----	----	8 UNCH	.00080B	.00010A
7300	----	----	----	.00020N	.00035+ 0.00015	.078	----	173	790 + 135	.01270B	.00010
7300	----	----	----	----	.00045+ 0.00020	.088	----	----	151 UNCH	.00080B	.00015A
7325	----	----	----	.00035N	.00060+ 0.00025	.128	----	52	228 + 52	.00150	.00020A
7325	----	----	----	----	.00070+ 0.00030	.130	----	----	277 UNCH	.00110B	.00025A
7350	----	----	----	.00050N	.00100+ 0.00050	.198	----	2	742 UNCH	.01490B	.00025A
7350	----	----	----	----	.00100+ 0.00040	.182	----	----	150 UNCH	.00160B	.00035A
7375	----	----	----	.00090N	.00150+ 0.00060	.284	----	1	401 + 1	.00300B	.00040A
7375	----	----	----	----	.00150+ 0.00060	.256	----	----	154 UNCH	.00220B	.00050A
7400	----	----	----	.00140N	.00240+ 0.00100	.401	----	173	1010 + 111	.01750B	.00070A
7400	----	----	----	----	.00220+ 0.00080	.348	----	----	104 UNCH	.00310B	.00080A
7425	----	----	----	.00210N	.00350+ 0.00140	.526	----	----	897 UNCH	.00520B	.00110A
7450	----	----	----	.00310N	.00490+ 0.00180	.650	----	37	1816 - 12	.02040B	.00170A
7450	----	----	----	----	.00440+ 0.00150	.568	----	26	91 + 7	.00550B	.00150
7475	----	----	----	.00450N	.00670+ 0.00220	.766	----	4	1 - 3	.00830B	.00250A
7500	----	----	----	.00620N	.00870+ 0.00250	.857	----	30	987 - 30	.02340B	.00370A
7525	----	----	----	.00810N	.01090+ 0.00280	.912	----	----	1 UNCH	.01220B	.00520A
7525	----	----	----	----	.00980+ 0.00250	.851	----	----	1 UNCH	.01110B	.00470A
7550	----	----	----	.01030N	.01320+ 0.00290	.958	----	24	90 + 14	.02690B	.00620A
7600	----	----	----	.01500N	.01810+ 0.00310	.985	----	----	256 UNCH	.03030B	.00820A
7625	----	----	----	.01740N	.02050+ 0.00310	.993	----	----	1 UNCH	.02190B	.01370A
7650	----	----	----	.01990N	.02300+ 0.00310	.997	----	----	158 UNCH	.03420B	.01050A
7700	----	----	----	.02480N	.02800+ 0.00320	.999	----	----	182 UNCH	.03820B	.01200
7750	----	----	----	.02980N	.03300+ 0.00320	.999	----	----	21 UNCH	.04240B	.01400A
7800	----	----	----	.03480N	.03800+ 0.00320	1.000	----	----	57 UNCH	.04680B	.01600A
7850	----	----	----	.03980N	.04300+ 0.00320	1.000	----	----	13 UNCH	.05010B	.01820A
7900	----	----	----	.04480N	.04800+ 0.00320	1.000	----	----	3 UNCH	.05040B	.02070A
7950	----	----	----	.04980N	.05300+ 0.00320	1.000	----	----	4 UNCH	.05080B	.02340A
8000	----	----	----	.05480N	.05800+ 0.00320	1.000	----	----	8 UNCH	.05050B	.02630A
TOTAL								522	13531 + 275		
JUL19	CAU OPT	(FUTURES SETT.	.74250 -	32.0)							
6900	----	----	----	----	CAB ----	.000	----	----	81 UNCH	.00045B	.00010A
7000	----	----	----	----	.00005+ 0.00005	.003	----	----	1 UNCH	.00080B	.00005A
7050	----	----	----	.00005N	.00005 UNCH	.008	----	----	12 UNCH	.00110B	.00010A
7100	----	----	----	.00010N	.00010 UNCH	.016	----	----	315 UNCH	.00160B	.00015A
7150	----	----	----	.00015N	.00020+ 0.00005	.030	----	----	40 UNCH	.00210B	.00020A
7200	----	----	----	.00025N	.00035+ 0.00010	.052	----	----	27 UNCH	.00280B	.00015A
7250	----	----	----	.00045N	.00070+ 0.00025	.097	----	2	478 + 1	.00380B	.00030A
7300	----	----	----	.00090N	.00120+ 0.00030	.159	----	22	391 + 16	.00490B	.00060A
7350	----	----	----	.00150N	.00210+ 0.00060	.256	----	170	483 + 116	.00630B	.00100A
7400	----	----	----	.00260N	.00360+ 0.00100	.389	----	----	412 UNCH	.00810B	.00180A
7450	----	----	----	.00440N	.00590+ 0.00150	.545	----	1148	1318 + 726	.01020B	.00300A
7500	----	----	----	.00700N	.00900+ 0.00200	.694	----	----	518 UNCH	.01270B	.00480A
7550	----	----	----	.01040N	.01280+ 0.00240	.815	----	9	143 UNCH	.01560B	.00680A
7600	----	----	----	.01440N	.01710+ 0.00270	.902	----	----	23 UNCH	.01890B	.00910A
7650	----	----	----	.01890N	.02180+ 0.00290	.947	----	----	18 UNCH	.02310B	.01120A
TOTAL								1351	4260 + 859		
AUG19	CAU OPT	(FUTURES SETT.	.74305 -	32.0)							
6900	----	----	----	.00005N	.00005 UNCH	.006	----	----	2 UNCH	.00010B	.00010A
7000	----	----	----	.00010N	.00015+ 0.00005	.018	----	----	24 UNCH	.00050B	.00020A
7050	----	----	----	.00020N	.00030+ 0.00010	.033	----	----	2 UNCH	.00070B	.00015A
7100	----	----	----	.00035N	.00045+ 0.00010	.049	----	----	74 UNCH	.00110B	.00025A
7150	----	----	----	.00050N	.00070+ 0.00020	.074	----	4	14 + 4	.00160B	.00040A
7200	----	----	----	.00090N	.00120+ 0.00030	.117	----	----	119 UNCH	.00220B	.00070A
7250	----	----	----	.00140N	.00180+ 0.00040	.167	----	----	329 UNCH	.00310B	.00100A
7300	----	----	----	.00210N	.00260+ 0.00050	.231	----	----	88 UNCH	.00420B	.00150A
7350	----	----	----	.00310N	.00390+ 0.00080	.318	----	----	107 UNCH	.00580B	.00230A
7400	----	----	----	.00450N	.00560+ 0.00110	.418	----	----	134 UNCH	.00770B	.00340A
7450	----	----	----	.00640N	.00790+ 0.00150	.529	----	----	40 UNCH	.01020B	.00480A
7500	----	----	----	.00890N	.01080+ 0.00190	.640	----	----	19 UNCH	.01310B	.00640A
TOTAL								4	952 + 4		
SEP19	CAU OPT	(FUTURES SETT.	.74345 -	32.0)							
6700	----	----	----	----	.00005+ 0.00005	.001	----	----	100 UNCH	.00260B	.00005A
6800	----	----	----	.00005N	.00005 UNCH	.005	----	----	150 UNCH	.00370B	.00005A
6850	----	----	----	.00010N	.00010 UNCH	.010	----	----	534 UNCH	.00440B	.00015
6900	----	----	----	.00015N	.00020+ 0.00005	.019	----	----	523 UNCH	.00510B	.00015A
6950	----	----	----	.00020N	.00030+ 0.00010	.028	----	----	95 UNCH	.00600B	.00030A
7000	----	----	----	.00030N	.00045+ 0.00015	.041	----	----	244 UNCH	.00690B	.00025A
7050	----	----	----	.00050N	.00070+ 0.00020	.060	----	----	346 UNCH	.00800B	.00040A
7100	----	----	----	.00070N	.00100+ 0.00030	.084	----	----	400 UNCH	.00920B	.00070
7150	----	----	----	.00110N	.00140+ 0.00030	.114	----	100	313 UNCH	.01060B	.00080A
7200	----	----	----	.00160N	.00190+ 0.00030	.151	----	100	375 + 100	.01220B	.00120A
7250	----	----	----	.00220N	.00270+ 0.00050	.203	----	1	390 - 1	.01400B	.00170A
7300	----	----	----	.00310N	.00380+ 0.00070	.268	----	----	617 UNCH	.01600B	.00230A
7350	----	----	----	.00430N	.00520+ 0.00090	.344	----	----	72 UNCH	.01820B	.00330A
7400	----	----	----	.00580N	.00700+ 0.00120	.430	----	7	150 UNCH	.02060B	.00450A
7450	----	----	----	.00780N	.00930+ 0.00150	.523	----	----	293 UNCH	.02340B	.00590A
7500	----	----	----	.01030N	.01210+ 0.00180	.616	----	----	213 UNCH	.02630B	.00760A
7550	----	----	----	.01330N	.01540+ 0.00210	.703	----	----	76 UNCH	.02940B	.00980A
7600	----	----	----	.01670N	.01910+ 0.00240	.777	----	----	5 UNCH	.03270B	.01200A
7650	----	----	----	.02060N	.02320+ 0.00260	.838	----	----	4 UNCH	.03630B	.01350A
7700	----	----	----	.02480N	.02760+ 0.00280	.885	----	----	14 UNCH	.03470B	.01510A
7750	----	----	----	.02920N	.03210+ 0.00290	.919	----	----	32 UNCH	.03620B	.01700A
7850	----	----	----	.03850N	.04160+ 0.00310	.965	----	----	2 UNCH	.03760B	.02120A
TOTAL								208	4948 + 99		
OCT19	CAU OPT	(FUTURES SETT.	.00)								
7200	----	----	----	.00210N	.00250+ 0.00040	.169	----	55	89 + 55	.00330B	.00170A
7250	----	----	----	.00280N	.00340+ 0.00060	.219	----	----	50 UNCH	.00430B	.00230A
7350	----	----	----	.00500N	.00590+ 0.00090	.342	----	----	75 UNCH	.00700B	.00410A
7450	----	----	----	.00840N	.00990+ 0.00150	.498	----	5	30 UNCH	.01120B	.00700A
TOTAL								60	244 + 55		
DEC19	CAU OPT	(FUTURES SETT.	.74470 -	32.5)							
6000	----	----	----	----	CAB ----	.000	----	----	4 UNCH	.00005	.00005
6600	----	----	----	.00015N	.00020+ 0.00005	.013	----	----	160 UNCH	.00260B	.00050A
6650	----	----	----	.00025N	.00030+ 0.00005	.019	----	----	6 UNCH	.00370B	.00040A
6750	----	----	----	.00040N	.00050+ 0.00010	.031	----	----	150 UNCH	.00490B	.00040A
6800	----	----	----	.00050N	.00070+ 0.00020	.041	----	----	150 UNCH	.00560B	.00060A
6850	----	----	----	.00070N	.00090+ 0.00020	.052	----	----	185 UNCH	.00640B	.00060A
6900	----	----	----	.00090N	.00110+ 0.00020	.064	----	----	170 UNCH	.00720B	.00080A
7000	----	----	----	.00150N	.00180+ 0.00030	.100	----	----	107 UNCH	.00920B	.00130A
7050	----	----	----	.00190N	.00230+ 0.00040	.124	----	----	50 UNCH	.01050B	.00160A
7100	----	----	----	.00240N	.00280+ 0.00040	.149	----	----	52 UNCH	.01180B	.00210A
7150	----	----	----	.00310N	.00350+ 0.00040	.182	----	----	50 UNCH	.01330B	.00260A
7200	----	----	----	.00390N	.00440+ 0.00050	.221	----	30	124 + 30	.01490B	.00330A
7250	----	----	----	.00480N	.00550+ 0.00070	.265	----	----	28 UNCH	.01680B	.00410A
7300	----	----	----	.00590N	.00680+ 0.00090	.315	----	----	63 UNCH	.01870B	.00500A

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FINAL

CAU OPT												
	CAU OPT	(FUTURES SETT.		.74470 - 32.5)								
7350	----	----	----	.00730N	.00830+ 0.00100	.370	----	----	96	UNCH	.02110B	.00600A
7400	----	----	----	.00900N	.01020+ 0.00120	.431	----	----	126	UNCH	.02330B	.00730A
7450	----	----	----	.01100N	.01240+ 0.00140	.495	----	----	102	UNCH	.02590B	.00870A
7500	----	----	----	.01330N	.01500+ 0.00170	.560	----	----	139	UNCH	.02870B	.01050A
7550	----	----	----	.01600N	.01800+ 0.00200	.623	----	----	11	UNCH	.03160B	.01260A
7600	----	----	----	.01910N	.02120+ 0.00210	.683	----	----	4	UNCH	.03480B	.01490A
7700	----	----	----	.02610N	.02870+ 0.00260	.785	----	----	2	UNCH	.04160B	.01990A
7800	----	----	----	.03420N	.03700+ 0.00280	.864	----	----	74	UNCH	.04180B	.02510A
7850	----	----	----	.03850N	.04140+ 0.00290	.892	----	----	10	UNCH	.04110B	.02810A
TOTAL								30	1863 +	30		
MAR20	CAU OPT	(FUTURES SETT.		.74585 - 33.0)								
7500	----	----	----	.01590N	.01750+ 0.00160	.532	----	----	20	UNCH	.01840B	.01290A
7550	----	----	----	.01840N	.02030+ 0.00190	.583	----	----	30	UNCH	.02090B	.01490A
7700	----	----	----	.02780N	.03010+ 0.00230	.723	----	----	2	UNCH	.03050B	.02260A
7750	----	----	----	.03140N	.03390+ 0.00250	.761	----	----	10	UNCH	.03310B	.02570A
7800	----	----	----	.03520N	.03780+ 0.00260	.798	----	----	156	UNCH	.03660B	.02900A
7850	----	----	----	.03920N	.04190+ 0.00270	.829	----	----	1	UNCH	.03650B	.03290A
TOTAL								0	219			
WCD OPT												
MAY19	WCD OPT	(FUTURES SETT.		.00)								
7300	----	----	----	----	.00500+ 0.00500	.015	----	----	6	UNCH	.07000B	.01000
7325	----	----	----	----	.01000+ 0.00500	.032	----	----	6	UNCH	.10000B	.00500A
7350	----	----	----	----	.02500+ 0.01500	.081	----	100	102 +	25	.15000B	.01000
7375	----	----	----	----	.06000+ 0.03000	.182	----	----	25	UNCH	.22000B	.01500A
7400	----	----	----	----	.12000+ 0.06000	.338	----	----	15	UNCH	.32000B	.03000A
7450	----	----	----	----	.39000+ 0.17000	.735	----	----	9	UNCH	.59000B	.10000A
7475	----	----	----	----	.59000+ 0.23000	.870	----	----	616	UNCH	.76000B	.17000A
TOTAL								100	779 +	25		
JUN19	WCD OPT	(FUTURES SETT.		.74195 - 32.0)								
7300	----	----	----	----	.02500+ 0.01500	.062	----	----	15	UNCH	.06000B	.00500A
7325	----	----	----	----	.04000+ 0.02000	.099	----	60	210 +	60	.09000B	.01000A
7350	----	----	----	----	.07000+ 0.03500	.164	----	----	100	UNCH	.13000B	.02000A
7400	----	----	----	----	.20000+ 0.09000	.387	----	----	88	UNCH	.30000B	.05000A
7625	----	----	----	----	1.91000+ 0.31000	.985	----	----	1	UNCH	2.04000B	1.23000
7650	----	----	----	----	2.30000+ 0.32000	.999	----	----	1	UNCH	2.43000B	1.61000
TOTAL								60	415 +	60		

** 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.**