

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

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FINAL

PG30 BULLETIN #137@

CANADIAN DOLLAR PUT OPTIONS

wed, Jul 18, 2018 PG30

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.

ADDITIONAL CANADIAN DOLLAR PUTS **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, LOW. Rows include CAU OPT JUL18, AUG18, SEP18, OCT18.

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CAU OPT	CAU OPT	(FUTURES SETT.	.76015 +	9.0)																
820	----	----	----	.05980N		.05900-	0.00080	.980	----	----	3	UNCH	.06980B	.03480A						
825	----	----	----	.06470N		.06390-	0.00080	.985	----	----	3	UNCH	.07470B	.03890A						
860	----	----	----	.09950N		.09870-	0.00080	.998	----	----	5	UNCH	.10010B	.07120A						
TOTAL										79	1984 +	38								
NOV18	CAU OPT	(FUTURES SETT.	.76060	8.5)																
705	----	----	----	.00070N		.00070	UNCH	.046	----	----	316	UNCH	.00090B	.00060						
715	----	----	----	.00130N		.00120-	0.00010	.076	----	----	10	UNCH	.00150B	.00100A						
730	----	----	----	.00290N		.00280-	0.00010	.159	----	----	10	UNCH	.00350B	.00220A						
740	----	----	----	.00470N		.00460-	0.00010	.241	----	----	90	UNCH	.00570B	.00360A						
750	----	----	----	.00750N		.00730-	0.00020	.349	----	----	105	UNCH	.00890B	.00570A						
755	----	----	----	.00930N		.00900-	0.00030	.411	----	15	122 +	15	.01100R	.00720A						
760	----	----	----	.01150N		.01120+	NEW	.479	----	15	15 +	15	.01350R	.00890A						
765	----	----	----	.01410N		.01370-	0.00040	.548	----	15	16 +	15	.01630B	.01100A						
770	----	----	----	.01700N		.01670-	0.00030	.614	----	21	21	UNCH	.01960B	.01340A						
TOTAL										45	705 +	45								
DEC18	CAU OPT	(FUTURES SETT.	.76095 +	8.5)																
650	----	----	----	.00010N		.00010	UNCH	.006	----	----	300	UNCH	.00020	.00010A						
655	----	----	----	.00010N		.00010	UNCH	.006	----	----	336	UNCH	.00025	.00010A						
660	----	----	----	.00015N		.00010-	0.00005	.006	----	----	177	UNCH	.00030	.00010A						
665	----	----	----	.00015N		.00015	UNCH	.009	----	----	157	UNCH	.00040B	.00010A						
670	----	----	----	.00020N		.00020	UNCH	.012	----	----	110	UNCH	.00050B	.00020A						
675	----	----	----	.00025N		.00020-	0.00005	.013	----	----	91	UNCH	.00070	.00020A						
680	----	----	----	.00030N		.00030	UNCH	.018	----	----	13	UNCH	.00090R	.00025A						
685	----	----	----	.00040N		.00040	UNCH	.024	----	----	92	UNCH	.00120R	.00035A						
690	----	----	----	.00050N		.00050	UNCH	.030	----	----	200	UNCH	.00150B	.00045A						
695	----	----	----	.00070N		.00060-	0.00010	.036	----	----	375	UNCH	.00190B	.00060A						
700	----	----	----	.00090N		.00080-	0.00010	.047	----	92	258 +	46	.00340B	.00070						
705	----	----	----	.00120N		.00110-	0.00010	.063	----	----	59	UNCH	.00380B	.00080A						
710	----	----	----	.00150N		.00140-	0.00010	.078	----	----	153	UNCH	.00440B	.00110A						
715	----	----	----	.00190N		.00180-	0.00010	.098	----	17	77 +	17	.00500R	.00120A						
720	----	----	----	.00240N		.00230-	0.00010	.122	----	30	52 +	25	.00580R	.00160A						
725	----	----	----	.00290N		.00290-	0.00020	.149	----	6	320 +	6	.00660R	.00190						
730	----	----	----	.00390N		.00370-	0.00020	.183	----	36	125 +	36	.00780B	.00210A						
735	----	----	----	.00480N		.00460-	0.00020	.220	----	----	72	UNCH	.00930B	.00250A						
740	----	----	----	.00590N		.00570-	0.00020	.262	----	----	136	UNCH	.01100B	.00300A						
745	----	----	----	.00730N		.00710-	0.00020	.311	----	5	19 -	5	.01300R	.00350A						
750	----	----	----	.00890N		.00870-	0.00020	.364	----	239	UNCH	.01530B	.00410A							
755	----	----	----	.01080N		.01050-	0.00030	.420	----	1	65 +	1	.01780R	.00480A						
760	----	----	----	.01300N		.01270-	0.00030	.479	----	108	UNCH	.02060R	.00570A							
765	----	----	----	.01560N		.01520-	0.00040	.540	----	5	116 -	5	.02370B	.00660A						
770	----	----	----	.01850N		.01800-	0.00050	.601	----	72	UNCH	.02680B	.00740A							
775	----	----	----	.02170N		.02120-	0.00050	.659	----	52	UNCH	.03020B	.00840A							
780	----	----	----	.02520N		.02460-	0.00060	.712	----	42	UNCH	.03400B	.00940A							
785	----	----	----	.02900N		.02830-	0.00070	.760	----	59	UNCH	.03800B	.01060A							
795	----	----	----	.03720N		.03650-	0.00070	.841	----	16	UNCH	.04640R	.01340A							
800	----	----	----	.04150N		.04080-	0.00070	.871	----	41	UNCH	.05080R	.01500A							
805	----	----	----	.04600N		.04530-	0.00070	.897	----	12	UNCH	.05540R	.01680A							
810	----	----	----	.05070N		.04990-	0.00080	.915	----	3	UNCH	.06010B	.01890A							
815	----	----	----	.05540N		.05460-	0.00080	.933	----	1	UNCH	.06470B	.02100A							
820	----	----	----	.06010N		.05940-	0.00070	.945	----	40	UNCH	.06950B	.02340A							
830	----	----	----	.06980N		.06900-	0.00080	.965	----	1	UNCH	.07920B	.02880A							
840	----	----	----	.07960N		.07880-	0.00080	.975	----	8	UNCH	.08890B	.03490A							
845	----	----	----	.08450N		.08370-	0.00080	.981	----	2	UNCH	.09380R	.03820A							
850	----	----	----	.08940N		.08860-	0.00080	.985	----	8	UNCH	.09870R	.05190A							
870	----	----	----	.10910N		.10830-	0.00080	.992	----	2	UNCH	.10030B	.06950A							
875	----	----	----	.11410N		.11320-	0.00090	.992	----	18	UNCH	.10050B	.07410A							
880	----	----	----	.11900N		.11820-	0.00080	.996	----	16	UNCH	.10100B	.07880A							
885	----	----	----	.12390N		.12310-	0.00080	.997	----	9	UNCH	.10100B	.08350A							
TOTAL										192	4003 +	109								
MAR19	CAU OPT	(FUTURES SETT.	.76215 +	8.5)																
675	----	----	----	.00090N		.00090	UNCH	.039	----	2	2 +	2	.00170B	.00080						
690	----	----	----	.00160N		.00160	UNCH	.067	----	2	2 +	2	.00360B	.00150A						
710	----	----	----	.00340N		.00330-	0.00010	.129	----	----	1	UNCH	.00600B	.00280A						
720	----	----	----	.00480N		.00460-	0.00020	.173	----	12	UNCH	.00770B	.00330A							
730	----	----	----	.00660N		.00640-	0.00020	.229	----	18	54 +	18	.01040R	.00400A						
740	----	----	----	.00900N		.00880-	0.00020	.298	----	1	UNCH	.01360B	.00520A							
750	----	----	----	.01220N		.01190-	0.00030	.378	----	10	UNCH	.01810B	.00640A							
755	----	----	----	.01410N		.01380-	0.00030	.422	----	1	UNCH	.02040B	.00730A							
760	----	----	----	.01630N		.01590-	0.00040	.468	----	8	UNCH	.02310B	.00820A							
770	----	----	----	.02140N		.02100-	0.00040	.563	----	1	UNCH	.02920B	.01040A							
780	----	----	----	.02760N		.02710-	0.00050	.654	----	2	UNCH	.03540B	.01320A							
785	----	----	----	.03100N		.03050-	0.00050	.695	----	35	UNCH	.03910R	.01490A	</						