



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

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PRELIMINARY

PG30 BULLETIN #159@

CANADIAN DOLLAR PUT OPTIONS

Fri, Aug 17, 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, --CONTRACT-- LOW. Rows include CAU OPT AUG18, SEP18, OCT18, NOV18, DEC18.

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. © Copyright CME Group Inc. All rights reserved.



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CAU OPT		(FUTURES SETT.	.76765 + 61.0)									
735	----	----	----	.00400N	.00280-	0.00120	.154	----	----	176	UNCH	.00930B .00230A
740	----	----	----	.00500N	.00360-	0.00140	.191	----	----	164	UNCH	.01100B .00290A
745	----	----	----	.00630N	.00450-	0.00180	.231	----	----	36	UNCH	.01300B .00350A
750	----	----	----	.00780N	.00570-	0.00210	.280	----	----	242	UNCH	.01530B .00410A
755	----	----	----	.00960N	.00720-	0.00240	.335	----	----	78	UNCH	.01780B .00480A
760	----	----	----	.01170N	.00890-	0.00280	.394	----	----	132	UNCH	.02060B .00570A
765	----	----	----	.01400N	.01100-	0.00320	.457	----	----	113	UNCH	.02370B .00660A
770	----	----	----	.01710N	.01340-	0.00370	.522	----	----	72	UNCH	.02680B .00740A
775	----	----	----	.02030N	.01620-	0.00410	.587	----	----	27	UNCH	.03020B .00840A
780	----	----	----	.02370N	.01930-	0.00440	.650	----	----	53	UNCH	.03400B .00940A
785	----	----	----	.02750N	.02270-	0.00480	.709	----	----	60	UNCH	.03800B .01060A
790	----	----	----	.03150N	.02640-	0.00510	.761	----	----	4	UNCH	.04220B .01190A
795	----	----	----	.03570N	.03040-	0.00530	.807	----	----	16	UNCH	.04640B .01340A
800	----	----	----	.04010N	.03460-	0.00550	.843	----	----	41	UNCH	.05080B .01500A
805	----	----	----	.04460N	.03900-	0.00560	.876	----	----	12	UNCH	.05540B .01680A
810	----	----	----	.04920N	.04350-	0.00570	.899	----	----	3	UNCH	.06010B .01890A
815	----	----	----	.05390N	.04820-	0.00570	.923	----	----	1	UNCH	.06470B .02100A
820	----	----	----	.05870N	.05290-	0.00580	.936	----	----	40	UNCH	.06950B .02340A
830	----	----	----	.06840N	.06250-	0.00590	.962	----	----	1	UNCH	.07920B .02880A
840	----	----	----	.07820N	.07220-	0.00600	.976	----	----	8	UNCH	.08890B .03490A
845	----	----	----	.08310N	.07710-	0.00600	.980	----	----	2	UNCH	.09380B .03820A
850	----	----	----	.08800N	.08200-	0.00600	.984	----	----	8	UNCH	.09870B .05190A
870	----	----	----	.10780N	.10180-	0.00600	.992	----	----	2	UNCH	.10030B .06950A
875	----	----	----	.11280N	.10670-	0.00610	.995	----	----	18	UNCH	.10050B .07410A
880	----	----	----	.11770N	.11170-	0.00600	.997	----	----	16	UNCH	.10100B .07880A
885	----	----	----	.12270N	.11660-	0.00610	.997	----	----	9	UNCH	.10100B .08350A
TOTAL									162	4621 +	60	
MAR19 CAU OPT		(FUTURES SETT.	.76880 + 60.5)									
635	----	----	----	.00015N UNCH	.00015	UNCH	.007	----	----	1	UNCH	.00010 .00010
690	----	----	----	.00150N	.00120-	0.00030	.052	----	----	2	UNCH	.00360B .00100
710	----	----	----	.00310N	.00240-	0.00070	.099	----	----	1	UNCH	.00600B .00220A
720	----	----	----	.00440N	.00350-	0.00090	.138	----	----	12	UNCH	.00770B .00290A
730	----	----	----	.00610N	.00490-	0.00120	.186	----	----	34	UNCH	.01040B .00400A
740	----	----	----	.00840N	.00680-	0.00160	.246	----	----	5	UNCH	.01360B .00520A
750	----	----	----	.01150N	.00940-	0.00210	.320	----	----	28	UNCH	.01810B .00640A
755	----	----	----	.01340N	.01100-	0.00240	.362	----	----	1	UNCH	.02040B .00730A
760	----	----	----	.01550N	.01280-	0.00270	.406	----	1	49	UNCH	.02310B .00820A
765	----	----	----	.01790N	.01490-	0.00300	.452	----	----	42	UNCH	.02600B .00930A
770	----	----	----	.02050N	.01720-	0.00330	.500	----	----	17	UNCH	.02920B .01040A
775	----	----	----	.02340N	.01980-	0.00360	.548	----	----	48	UNCH	.03240B .01170A
780	----	----	----	.02650N	.02260-	0.00390	.595	----	----	70	UNCH	.03540B .01320A
785	----	----	----	.02990N	.02580-	0.00410	.641	----	----	35	UNCH	.03910B .01490A
790	----	----	----	.03360N	.02910-	0.00450	.684	----	----	5	UNCH	.04290B .01670A
TOTAL									1	350		
JUN19 CAU OPT		(FUTURES SETT.	.76970 + 59.5)									
750	----	----	----	.01440N	.01220-	0.00220	.338	----	----	1	UNCH	.02040B .01090A
760	----	----	----	.01840N	.01580-	0.00260	.411	----	----	50	UNCH	.02510B .01400A
765	----	----	----	.02070N	.01780-	0.00290	.449	----	----	100	UNCH	.02790B .01590A
770	----	----	----	.02440N	.02010+	NEW	.489	----	1	1	+	.03090B .01800A
775	----	----	----	.02600N	.02260-	0.00340	.529	----	----	1	UNCH	.03400B .02030A
780	----	----	----	.02900N	.02540-	0.00360	.569	----	----	50	UNCH	.03730B .02280A
TOTAL									1	203 +	1	
WCD OPT AUG18		(FUTURES SETT.	.00)									
750	----	----	----	----	CAB	----	.000	----	----	100	UNCH	.08000B .00500A
755	----	----	----	----	.00500-	0.08500	.014	----	----	40	UNCH	.18000B .01000A
755	----	----	----	----	.04500-	0.13500	.093	----	----	100	UNCH	.26000B .05000A
760	----	----	----	----	.03000-	0.22000	.093	----	200	379 +	181	.38000B .04000
765	----	----	----	----	.28000-	0.37000	.429	----	----	33	UNCH	.76000B .23000A
765	----	----	----	----	.15000-	0.40000	.382	----	72	65 +	50	.68000B .16000A
770	----	----	----	----	.44000-	0.55000	.754	----	----	666	UNCH	1.08000B .32000A
770	----	----	----	----	.55000-	0.50000	.661	----	----	7	UNCH	1.14000B .40000A
810	----	----	----	----	4.35000-	0.61000	1.000	----	----	1	UNCH	5.04000B 3.82000
TOTAL									272	1391 +	231	
SEP18 WCD OPT		(FUTURES SETT.	.76645 + 61.0)									
750	----	----	----	----	.06000-	0.10000	.092	----	----	250	UNCH	.21000B .07000A
755	----	----	----	----	.12000-	0.17000	.170	----	----	36	UNCH	.36000B .13000A
765	----	----	----	----	.41000-	0.35000	.447	----	----	163	UNCH	.86000B .42000A
TOTAL									0	449		

** 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.**