

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

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PRELIMINARY

PG30 BULLETIN #223@

CANADIAN DOLLAR PUT OPTIONS

Fri, Nov 16, 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, CAB, JAN19, FEB19, MAR19.

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PRELIMINARY

PG30 BULLETIN #223@ CANADIAN DOLLAR PUT OPTIONS Fri, Nov 16, 2018 PG30

| CAU OPT | CAU OPT | (FUTURES SETT. | .76145 + | 1.5) | | | | | | | | |
|---------|---------|----------------|----------|----------|----------------|---------|-------|------|------|--------|------|------------------|
| 755 | ---- | ---- | ---- | .00870N | .00860- | 0.00010 | .404 | ---- | ---- | 237 | UNCH | .02040B .00480 |
| 760 | ---- | ---- | ---- | .01080N | .01080 | UNCH | .472 | ---- | 26 | 533 + | 1 | .02310B .00590A |
| 765 | ---- | ---- | ---- | .01330N | .01330 | UNCH | .541 | ---- | 28 | 223 + | 22 | .02600B .00710A |
| 770 | ---- | ---- | ---- | .01620N | .01620 | UNCH | .610 | ---- | ---- | 166 | UNCH | .02920B .00860A |
| 775 | ---- | ---- | ---- | .01950N | .01940- | 0.00010 | .674 | ---- | ---- | 108 | UNCH | .03240B .01030A |
| 780 | ---- | ---- | ---- | .02300N | .02300- | 0.00010 | .733 | ---- | 3 | 118 + | 3 | .03540B .01220A |
| 785 | ---- | ---- | ---- | .02690N | .02680- | 0.00010 | .784 | ---- | ---- | 35 | UNCH | .03910B .01450A |
| 790 | ---- | ---- | ---- | .03100N | .03100 | UNCH | .830 | ---- | ---- | 15 | UNCH | .04290B .01670A |
| TOTAL | | | | | | | | | 77 | 5011 + | 46 | |
| APR19 | CAU OPT | (FUTURES SETT. | .00) | | | | | | | | | |
| 715 | ---- | ---- | ---- | .00160N | .00150- | 0.00010 | .085 | ---- | ---- | 10 | UNCH | .00220R .00150A |
| 745 | ---- | ---- | ---- | .00650N | .00640- | 0.00010 | .291 | ---- | ---- | 17 | UNCH | .00820R .00610A |
| 755 | ---- | ---- | ---- | .00980N | .00970- | 0.00010 | .400 | ---- | ---- | 17 | UNCH | .01210B .00910A |
| TOTAL | | | | | | | | | 0 | | | |
| JUN19 | CAU OPT | (FUTURES SETT. | .76255 + | 1.5) | | | | | | | | |
| 635 | ---- | ---- | ---- | .00005N | .00005 | UNCH | .003 | ---- | ---- | 2 | UNCH | .00010 .00010 |
| 680 | ---- | ---- | ---- | .00070N | .00070 | UNCH | .034 | ---- | ---- | 220 | UNCH | .00340R .00060A |
| 685 | ---- | ---- | ---- | .00090N | .00090 | UNCH | .043 | ---- | ---- | 100 | UNCH | .00390B .00070A |
| 690 | ---- | ---- | ---- | .00110N | .00110 | UNCH | .052 | ---- | ---- | 110 | UNCH | .00450B .00090A |
| 695 | ---- | ---- | ---- | .00140N | .00140 | UNCH | .064 | ---- | ---- | 834 | UNCH | .00520B .00110 |
| 705 | ---- | ---- | ---- | .00210N | .00210 | UNCH | .093 | ---- | ---- | 50 | UNCH | .00670B .00170A |
| 710 | ---- | ---- | ---- | .00260N | .00260 | UNCH | .111 | ---- | ---- | 31 | UNCH | .00770B .00210A |
| 715 | ---- | ---- | ---- | .00320N | .00310- | 0.00010 | .131 | ---- | ---- | 23 | UNCH | .00870R .00250A |
| 720 | ---- | ---- | ---- | .00380N | .00380 | UNCH | .156 | ---- | ---- | 26 | UNCH | .00990R .00280A |
| 725 | ---- | ---- | ---- | .00460N | .00450- | 0.00010 | .181 | ---- | ---- | 6 | UNCH | .01120B .00320A |
| 730 | ---- | ---- | ---- | .00550N | .00540- | 0.00010 | .212 | ---- | ---- | 110 | UNCH | .01260B .00380A |
| 735 | ---- | ---- | ---- | .00650N | .00640- | 0.00010 | .245 | ---- | ---- | 115 | UNCH | .01420B .00440A |
| 740 | ---- | ---- | ---- | .00770N | .00760- | 0.00010 | .282 | ---- | ---- | 19 | UNCH | .01600B .00510A |
| 745 | ---- | ---- | ---- | .00910N | .00900- | 0.00010 | .323 | ---- | ---- | 50 | UNCH | .01820B .00590A |
| 750 | ---- | ---- | ---- | .01070N | .01060- | 0.00010 | .367 | ---- | ---- | 3 | UNCH | .02040R .00690A |
| 755 | ---- | ---- | ---- | .01250N | .01240- | 0.00010 | .414 | ---- | ---- | 42 | UNCH | .02250R .00800A |
| 760 | ---- | ---- | ---- | .01460N | .01450- | 0.00010 | .463 | ---- | ---- | 51 | UNCH | .02510R .00920A |
| 765 | ---- | ---- | ---- | .01700N | .01690- | 0.00010 | .514 | ---- | ---- | 100 | UNCH | .02790B .01060A |
| 770 | ---- | ---- | ---- | .01970N | .01950- | 0.00020 | .565 | ---- | ---- | 178 | UNCH | .03090B .01200A |
| 775 | ---- | ---- | ---- | .02260N | .02250- | 0.00010 | .615 | ---- | ---- | 1 | UNCH | .03400B .01400A |
| 780 | ---- | ---- | ---- | .02580N | .02570- | 0.00010 | .662 | ---- | ---- | 56 | UNCH | .03730B .01600A |
| 785 | ---- | ---- | ---- | .02930N | .02920- | 0.00010 | .706 | ---- | ---- | 10 | UNCH | .03970B .01820A |
| TOTAL | | | | | | | | | 0 | 2137 | | |
| SEP19 | CAU OPT | (FUTURES SETT. | .76355 + | 1.0) | | | | | | | | |
| 690 | ---- | ---- | ---- | .00250N | .00250 | UNCH | .088 | ---- | ---- | 50 | UNCH | .00280B .00210A |
| 705 | ---- | ---- | ---- | .00390N | .00390 | UNCH | .131 | ---- | ---- | 50 | UNCH | .00500B .00320A |
| 710 | ---- | ---- | ---- | .00450N | .00460+0.00010 | | .151 | ---- | ---- | 25 | UNCH | .00560R .00350A |
| 720 | ---- | ---- | ---- | .00610N | .00600- | 0.00010 | .193 | ---- | ---- | 2 | UNCH | .00890 .00450A |
| 745 | ---- | ---- | ---- | .01210N | .01200- | 0.00010 | .342 | ---- | ---- | 1 | UNCH | .01390R .00840A |
| 750 | ---- | ---- | ---- | .01380N | .01370- | 0.00010 | .379 | ---- | ---- | 1 | UNCH | .01580B .00940A |
| 755 | ---- | ---- | ---- | .01570N | .01560- | 0.00010 | .418 | ---- | ---- | 50 | UNCH | .01800B .01060A |
| 770 | ---- | ---- | ---- | .02270N | .02260- | 0.00010 | .540 | ---- | ---- | 3 | UNCH | .02580B .01510A |
| 775 | ---- | ---- | ---- | .02540N | .02530- | 0.00010 | .581 | ---- | ---- | 32 | UNCH | .02860B .01700A |
| TOTAL | | | | | | | | | 0 | 214 | | |
| WCD OPT | WCD OPT | (FUTURES SETT. | .75965 + | 2.0) | | | | | | | | |
| 745 | ---- | ---- | ---- | .00500 | .00500 | UNCH | .011 | ---- | ---- | 10 | UNCH | .11000B .00500A |
| 750 | ---- | ---- | ---- | .04500- | .04500- | 0.01500 | .102 | ---- | 4 | 54 + | 4 | .19000B .03500A |
| 750 | ---- | ---- | ---- | .01000- | .01000- | 0.00500 | .029 | ---- | ---- | 423 | + | .19000B .01000A |
| 755 | ---- | ---- | ---- | .04000- | .04000- | 0.02000 | .152 | ---- | 76 | 145 - | 26 | .33000R .03000A |
| 755 | ---- | ---- | ---- | .13000- | .13000- | 0.02000 | .256 | ---- | 200 | 150 + | 100 | .40000R .10000A |
| 760 | ---- | ---- | ---- | .33000- | .33000- | 0.02000 | .497 | ---- | ---- | 130 | UNCH | .71000R .21000A |
| 760 | ---- | ---- | ---- | .21000- | .21000- | 0.03000 | .498 | ---- | 128 | 955 + | 78 | .63000B .13000A |
| 765 | ---- | ---- | ---- | .56000- | .56000- | 0.03000 | .830 | ---- | ---- | 202 | UNCH | 1.07000B .30000A |
| 780 | ---- | ---- | ---- | 2.00000- | 2.00000- | 0.02000 | .987 | ---- | ---- | 1 | UNCH | 2.55000B 1.44000 |
| 785 | ---- | ---- | ---- | 2.50000- | 2.50000- | 0.02000 | .997 | ---- | ---- | 1 | UNCH | 3.05000B 1.89000 |
| 800 | ---- | ---- | ---- | 4.00000- | 4.00000- | 0.02000 | 1.000 | ---- | ---- | 1 | UNCH | 4.55000B 3.33000 |
| TOTAL | | | | | | | | | 408 | 2072 + | 156 | |
| DEC18 | WCD OPT | (FUTURES SETT. | .76000 + | 2.0) | | | | | | | | |
| 740 | ---- | ---- | ---- | .02000- | .02000- | 0.00500 | .037 | ---- | ---- | 5 | UNCH | .08000 .03000A |
| 760 | ---- | ---- | ---- | .44000- | .44000- | 0.03000 | .497 | ---- | ---- | 6 | UNCH | .80000B .37000A |
| TOTAL | | | | | | | | | 0 | 11 | | |

** 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.**