



PG30 BULLETIN #123@ CANADIAN DOLLAR PUT OPTIONS wed, Jun 27, 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=BIID 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=BIID 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	CAU OPT		(FUTURES SETT.		.00)								
JUN18							CAB						
725							.00005+ 0.00005	.000			60	UNCH	.00010B .00005
730							.00015+ 0.00010	.003			7	UNCH	.00020 .00005A
735							.00035+ 0.00020	.014		156	284 + 156	UNCH	.00040B .00005A
740							.00090+ 0.00040	.046		89	538 + 89	UNCH	.00080B .00010
745							.00270+ 0.00060	.143		138	952 + 61	UNCH	.00180B .00010A
750							.00480+ 0.00090	.361		783	1688 + 293	UNCH	.00380B .00025A
755							.00850+ 0.00090	.654		252	395 + 96	UNCH	.00045B .00045A
760							.01300+ 0.00100	.870			46	UNCH	.01180B .00090A
765							.01780+ 0.00090	.960			227	UNCH	.01670B .00150A
770							.02270+ 0.00090	.990		1	288 - 1	UNCH	.02160B .00250A
775							.02770+ 0.00090	.996		1	531 + 1	UNCH	.02660B .00390A
780							.03270+ 0.00090	.999			198	UNCH	.03160B .00580A
785							.03770+ 0.00090	.999			4	UNCH	.03660B .00840A
790							.04270+ 0.00090	1.000			4	UNCH	.04160B .01170A
795							.06270+ 0.00090	1.000			1	UNCH	.04660B .01540A
815							.06770+ 0.00090	1.000			2	UNCH	.06660B .03350A
820							.07270+ 0.00090	1.000			2	UNCH	.07160B .03840A
825							.09270+ 0.00090	1.000			1	UNCH	.07660B .04330A
845							.12270+ NEW	1.000			1	UNCH	.09660B .06320A
875										1	1 + 1	UNCH	.12660B .09310A
TOTAL										1421	5230 + 696		
JUL18	CAU OPT		(FUTURES SETT.	.75150 -	8.0 )		CAB						
705							CAB			1	1 +	1	.00080B .00005
710							.00005+ 0.00005	.000				UNCH	.00140B .00010
715							.00035+ 0.00015	.002			2	UNCH	.00140B .00025A
720							.00005+ 0.00005	.040			25	UNCH	.00040B .00020A
725							.00035+ 0.00015	.007		30	86 - 14	UNCH	.00180B .00005
725							.00060+ 0.00020	.044		46	74 + 46	UNCH	.00045B .00020A
725						.00005N	.00015+ 0.00010	.066		30	48 + 30	UNCH	.00070 .00035A
730							.00060+ 0.00020	.021				UNCH	.00240B .00010A
730							.00090+ 0.00020	.074		100	116 + 76	UNCH	.00080B .00015A
730						.00015N	.00025+ 0.00010	.098		19	77	UNCH	.00120B .00060A
735							.00110+ NEW	.037		660	591 + 433	UNCH	.00300B .00010A
735						.00030N	.00050+ 0.00020	.127		6	6 + 6	UNCH	.00150B .00015A
740							.00180+ 0.00030	.073		126	563 - 41	UNCH	.00370B .00010A
740							.00240+ 0.00040	.199		5	113	UNCH	.00250B .00025A
740						.00070N	.00100+ 0.00030	.229				UNCH	.00320B .00180A
745							.00300+ 0.00050	.142		1702	1262 + 922	UNCH	.00510 .00015
745							.00380+ 0.00060	.303				UNCH	.00340B .00060A
745							.00430+ 0.00070	.40		15	59 + 3	UNCH	.00490B .00250
745						.00140N	.00190+ 0.00050	.327			60	UNCH	.00550B .00340A
750							.00480+ 0.00060	.339			68	UNCH	.00580B .00020
750							.00570+ 0.00080	.253		50	259 + 50	UNCH	.00650B .00080A
750							.00610+ 0.00070	.432		20	178 + 14	UNCH	.00720B .00370A
750						.00280N	.00350+ 0.00070	.440		78	206	UNCH	.00780B .00510A
755							.00720+ 0.00070	.443		163	112 - 25	UNCH	.00720B .00040
755							.00820+ 0.00100	.571		148	186 + 128	UNCH	.00950B .00130A
755							.00850+ 0.00080	.560		26	636 + 26	UNCH	.01010B .00550A
755						.00510N	.00600+ 0.00090	.556		150	185 + 147	UNCH	.01070B .00730A
760							.01050+ 0.00080	.596		122	1253 + 14	UNCH	.00880B .00070A
760							.01120+ 0.00100	.702		1	126	UNCH	.01320B .00190A
760						.00850N	.00940+ 0.00090	.677			1	UNCH	.01370B .00790A
765							.01430+ 0.00090	.759		24	1483 - 1	UNCH	.01240B .00100
765						.01260N	.01350+ 0.00090	.809			7	UNCH	.01750B .00290A
770							.01860+ 0.00090	.874			1572	UNCH	.01690B .00150
770						.01720N	.01810+ 0.00090	.884			365	UNCH	.02710B .00420A
775							.02320+ 0.00090	.935		6	1893	UNCH	.02180B .00200A
775						.02200N	.02290+ 0.00090	.932			175	UNCH	.02690B .00590A
780							.02800+ 0.00090	.968			991	UNCH	.02670B .00260
780						.02690N	.02780+ 0.00090	.959			16	UNCH	.03180B .00820A
785							.03290+ 0.00090	.978			1546	UNCH	.03170B .00360A
785						.03190N	.03280+ 0.00090	.973		2	97	UNCH	.03670B .01100A
790							.03780+ 0.00090	.986			461	UNCH	.03640B .00480A
790							.03780+ 0.00090	.980			1	UNCH	.04170B .01440A
790						.03690N	.03770+ 0.00080	.974		1	1 + 1	UNCH	.04170B .03510A
795						.04180N	.04270+ 0.00080	.993			281	UNCH	.04140B .00630A
795							.04270+ 0.00080	.997			27	UNCH	.04640B .00810A
795							.04280+ 0.00090	.987		1	2 + 1	UNCH	.04640B .01820A
800						.04680N	.04770+ 0.00090	.977			1	UNCH	.04660B .04000A
805							.05270+ 0.00090	.999			26	UNCH	.05140B .01030A
805						.05180N	.05270+ 0.00090	.996			1	UNCH	.05640B .02680A
810							.05770+ 0.00090	.999			4	UNCH	.05640B .01290A
810						.05680N	.05770+ 0.00090	.998			3	UNCH	.06140B .03140A
815							.06260+ 0.00080	.999			5	UNCH	.06140B .01600A
815						.06180N	.06270+ 0.00090	.999			2	UNCH	.06640B .03620A
820							.06760+ 0.00080	.999			4	UNCH	.06640B .01940A
820						.06680N	.06770+ 0.00090	.999			3	UNCH	.07140B .02310A
825							.07260+ 0.00080	.999			5	UNCH	.07140B .02310A
825						.07180N	.07270+ 0.00090	.999			3	UNCH	.07640B .04590A
830							.07770+ 0.00090	1.000			1	UNCH	.07640B .02710A
835						.08180N	.08270+ 0.00090	1.000			5	UNCH	.08140B .03130A
840							.08770+ 0.00090	1.000			4	UNCH	.08640B .03570A
845						.09180N	.09270+ 0.00090	1.000			6	UNCH	.09140B .04030A
850						.09680N	.09770+ 0.00090	1.000			3	UNCH	.09640B .04500A
855							.10260+ 0.00080	1.000			1	UNCH	.10060B .04980A
860						.10680N	.10760+ 0.00080	1.000			1	UNCH	.10030B .05460A
875						.12180N	.12260+ 0.00080	1.000			1	UNCH	.10030B .05950A
885						.13180N	.13260+ 0.00080	1.000			4	UNCH	.10150B .07430A
890						.13680N	.13760+ 0.00080	1.000			1	UNCH	.10040B .08420A
TOTAL											1	UNCH	.10050B .08910A
AUG18	CAU OPT		(FUTURES SETT.	.75190 -	8.0 )		CAB						
680							CAB				1	UNCH	
695						.00							



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FINAL

PG30 BULLETIN #123@		CANADIAN DOLLAR PUT OPTIONS										wed, Jun 27, 2018		PG30
CAU OPT		(FUTURES SETT.	.75230 -	8.5 )										
775	CAU OPT	----	----	.02450N	.02530+	0.00080	.810	----	----	604	UNCH	.02820B	.00550A	
780	----	----	----	.02870N	.02950+	0.00080	.854	----	----	192	UNCH	.03260B	.00660A	
785	----	----	----	.03310N	.03390+	0.00080	.893	----	----	167	UNCH	.03710B	.00770A	
790	----	----	----	.03760N	.03850+	0.00090	.922	----	----	63	UNCH	.04190B	.00880A	
795	----	----	----	.04230N	.04320+	0.00090	.945	----	----	56	UNCH	.04670B	.01020A	
800	----	----	----	.04710N	.04800+	0.00090	.958	----	----	55	UNCH	.05150B	.01170A	
805	----	----	----	.05200N	.05280+	0.00080	.968	----	----	2	UNCH	.05640B	.01350A	
810	----	----	----	.05690N	.05770+	0.00080	.976	----	----	11	UNCH	.06130B	.01550A	
825	----	----	----	.07170N	.07250+	0.00080	.986	----	----	1	UNCH	.07610B	.02270A	
835	----	----	----	.08160N	.08250+	0.00090	.994	----	----	1	UNCH	.08610B	.02870A	
840	----	----	----	.08660N	.08740+	0.00080	.995	----	----	5	UNCH	.09100B	.03210A	
845	----	----	----	.09150N	.09240+	0.00090	.996	----	----	6	UNCH	.09600B	.03700A	
850	----	----	----	.09650N	.09740+	0.00090	.997	----	----	17	UNCH	.10020B	.05090A	
855	----	----	----	.10150N	.10240+	0.00090	.998	----	----	2	UNCH	.10030B	.05550A	
860	----	----	----	.10640N	.10730+	0.00090	.999	----	----	3	UNCH	.10020B	.06020A	
865	----	----	----	.11140N	.11230+	0.00090	.999	----	----	8	UNCH	.10000B	.06490A	
870	----	----	----	.11640N	.11730+	0.00090	.999	----	----	9	UNCH	.10060B	.06960A	
875	----	----	----	.12140N	.12230+	0.00090	.999	----	----	3	UNCH	.10120B	.07440A	
880	----	----	----	.12640N	.12720+	0.00080	.999	----	----	1	UNCH	.10140B	.07930A	
885	----	----	----	.13130N	.13220+	0.00090	.999	----	----	2	UNCH	.10080B	.08410A	
TOTAL										157	7868 +	75		
OCT18	CAU OPT	(FUTURES SETT.	.75275 -	8.5 )										
670	----	----	----	.00010N	.00015+	0.00005	.010	----	----	2	UNCH	.00020	.00020	
680	----	----	----	.00020N	.00025+	0.00005	.017	----	----	21	UNCH	.00025B	.00020	
685	----	----	----	.00030N	.00035+	0.00005	.024	----	----	1	UNCH	.00040	.00015A	
690	----	----	----	.00040N	.00050+	0.00010	.033	----	----	25	UNCH	.00050B	.00015A	
695	----	----	----	.00050N	.00070+	0.00020	.044	----	----	3	UNCH	.00070B	.00020A	
700	----	----	----	.00070N	.00090+	0.00020	.056	----	----	20	UNCH	.00100B	.00025A	
710	----	----	----	.00130N	.00150+	0.00020	.090	----	----	22	UNCH	.00180B	.00040A	
715	----	----	----	.00180N	.00200+	0.00020	.116	----	----	35	UNCH	.00240B	.00050A	
720	----	----	----	.00240N	.00260+	0.00020	.146	----	----	14	UNCH	.00310B	.00070A	
725	----	----	----	.00310N	.00340+	0.00030	.182	----	----	55	UNCH	.00390B	.00090A	
730	----	----	----	.00390N	.00430+	0.00040	.223	----	----	23	UNCH	.00500B	.00110A	
735	----	----	----	.00500N	.00540+	0.00040	.269	----	----	56	UNCH	.00630B	.00140A	
740	----	----	----	.00630N	.00680+	0.00050	.323	----	----	64	UNCH	.00790B	.00180A	
745	----	----	----	.00790N	.00840+	NEW	.381	----	85	85 +	85	.00980B	.00230A	
750	----	----	----	.00980N	.01040+	0.00060	.445	----	66	77 +	66	.01210B	.00280A	
755	----	----	----	.01200N	.01280+	0.00080	.511	----	17	80 +	17	.01470B	.00350A	
765	----	----	----	.01200N	.01850+	0.00080	.642	----	----	1	UNCH	.02090B	.00550A	
775	----	----	----	.02470N	.02570+	0.00100	.754	----	----	60	UNCH	.02800B	.00830A	
810	----	----	----	.05580N	.05690+	0.00110	.949	----	----	2	UNCH	.06010B	.02700A	
815	----	----	----	.06060N	.06170+	0.00110	.957	----	----	5	UNCH	.06490B	.03080A	
820	----	----	----	.06550N	.06660+	0.00110	.964	----	----	3	UNCH	.06980B	.03480A	
825	----	----	----	.07040N	.07150+	0.00110	.971	----	----	5	UNCH	.07470B	.03890A	
830	----	----	----	.07530N	.07640+	0.00110	.975	----	----	4	UNCH	.07970B	.04330A	
860	----	----	----	.10500N	.10600+	0.00100	.992	----	----	5	UNCH	.10010B	.07120A	
TOTAL										168	668 +	168		
DEC18	CAU OPT	(FUTURES SETT.	.75355 -	9.0 )										
650	----	----	----	.00015N	.00015	UNCH	.008	----	----	300	UNCH	.00020	.00015A	
655	----	----	----	.00020N	.00020	UNCH	.011	----	----	322	UNCH	.00025	.00010A	
660	----	----	----	.00025N	.00025	UNCH	.014	----	----	113	UNCH	.00030	.00010A	
665	----	----	----	.00030N	.00035+	0.00005	.019	----	----	157	UNCH	.00040B	.00015A	
670	----	----	----	.00040N	.00045+	0.00005	.024	----	----	110	UNCH	.00050B	.00020A	
675	----	----	----	.00060N	.00060	UNCH	.032	----	----	91	UNCH	.00070	.00020A	
680	----	----	----	.00070N	.00080+	0.00010	.041	----	----	10	UNCH	.00090B	.00025A	
685	----	----	----	.00090N	.00100+	0.00010	.051	----	8	92 +	8	.00120B	.00035A	
690	----	----	----	.00120N	.00130+	0.00010	.064	----	----	200	UNCH	.00150B	.00045A	
695	----	----	----	.00150N	.00170+	0.00020	.081	----	----	346	UNCH	.00190B	.00060A	
700	----	----	----	.00190N	.00210+	0.00020	.097	----	24	262 +	16	.00340B	.00080A	
705	----	----	----	.00240N	.00260+	0.00020	.118	----	10	24 +	1	.00380B	.00080A	
710	----	----	----	.00290N	.00320+	0.00030	.141	----	----	151	UNCH	.00440B	.00110A	
715	----	----	----	.00360N	.00390+	0.00030	.167	----	----	38	UNCH	.00500B	.00120A	
720	----	----	----	.00440N	.00470+	0.00030	.196	----	----	20	UNCH	.00580B	.00160A	
725	----	----	----	.00540N	.00570+	0.00030	.230	----	----	328	UNCH	.00660B	.00190	
730	----	----	----	.00650N	.00690+	0.00040	.268	----	----	116	UNCH	.00780B	.00210A	
735	----	----	----	.00780N	.00820+	0.00040	.309	----	----	47	UNCH	.00930B	.00250A	
740	----	----	----	.00920N	.00970+	0.00050	.353	----	----	127	UNCH	.01100B	.00300A	
745	----	----	----	.01100N	.01150+	0.00050	.402	----	----	23	UNCH	.01300B	.00350A	
750	----	----	----	.01300N	.01360+	0.00060	.452	----	2	239 +	1	.01530B	.00410A	
755	----	----	----	.01530N	.01590+	0.00060	.505	----	----	67	UNCH	.01780B	.00480A	
760	----	----	----	.01790N	.01860+	0.00070	.557	----	----	84	UNCH	.02060B	.00570A	
765	----	----	----	.02070N	.02150+	0.00080	.608	----	----	112	UNCH	.02370B	.00660A	
770	----	----	----	.02390N	.02470+	0.00080	.658	----	----	72	UNCH	.02680B	.00740A	
775	----	----	----	.02730N	.02810+	0.00080	.704	----	----	52	UNCH	.03020B	.00840A	
780	----	----	----	.03090N	.03180+	0.00090	.747	----	----	42	UNCH	.03400B	.00940A	
785	----	----	----	.03480N	.03570+	0.00090	.786	----	----	59	UNCH	.03800B	.01060A	
795	----	----	----	.04300N	.04390+	0.00090	.850	----	----	16	UNCH	.04640B	.01340A	
800	----	----	----	.04740N	.04830+	0.00090	.876	----	----	41	UNCH	.05080B	.01500A	
805	----	----	----	.05190N	.05280+	0.00090	.899	----	----	12	UNCH	.05540B	.01680A	
810	----	----	----	.05650N	.05740+	0.00090	.918	----	----	3	UNCH	.06010B	.01890A	
815	----	----	----	.06110N	.06210+	0.00100	.930	----	----	1	UNCH	.06470B	.02100A	
820	----	----	----	.06580N	.06680+	0.00100	.945	----	----	40	UNCH	.06950B	.02340A	
830	----	----	----	.07540N	.07640+	0.00100	.962	----	----	1	UNCH	.07920B	.02880A	
840	----	----	----	.08510N	.08600+	0.00090	.976	----	----	8	UNCH	.08890B	.03490A	
845	----	----	----	.09000N	.09090+	0.00090	.982	----	----	2	UNCH	.09380B	.03820A	
850	----	----	----	.09490N	.09580+	0.00090	.986	----	----	8	UNCH	.09870B	.05190A	
870	----	----	----	.11460N	.11550+	0.00090	.996	----	----	2	UNCH	.10030B	.06950A	
875	----	----	----	.11950N	.12040+	0.00090	.997	----	----	18	UNCH	.10050B	.07410A	
880	----	----	----	.12450N	.12530+	0.00080	.997	----	----	16	UNCH	.10100B	.0788	