



PG29

BULLETIN #123@

CANADIAN DOLLAR CALL OPTIONS

Wed, Jun 27, 2018

PG29

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 = \$.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.

CANADIAN DOLLAR CONTRACTS LAST TRADE DATES										
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
CANADA DLR FUT	06/19	07/17	08/14	09/18	10/16	11/20	12/18	01/15	03/19	06/18
CANADA DLR OPT (EUR)	06/08	03/09		03/09			03/09			

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27

	JUN18	JUL18	SEP18	DEC18
YD	630-945	650-925	650-945	655-940

CANADIAN DOLLAR FUTURES										
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW	
CANADA DLR FUT										
JUL18	0.7521	.7533	*.7479	.7515	( 1.3307)	- 8	---- 624	270 + 49	.7990B .7479	
AUG18	0.7508	.7530B	*.7485A	.7519	( 1.3300)	- 8	---- 682	230 - 55	.7985B .7485A	
SEP18	0.7529	.7542	.7480	.7523	( 1.3293)	- 8	220 102420	156434 + 3355	.9340B .7341A	
OCT18	----	----	----	.7527	( 1.3286)	- 8	---- 633	32 + 14	.7801B .7593A	
DEC18	0.7533	.7554	.7500	.7535	( 1.3271)	- 9	---- 163	5033 + 5	.8261B .7500A	
MAR19	0.7554	.7562B	.7540A	.7550	( 1.3245)	- 9	---- 8	523 + 2	.8250B .7540A	
JUN19	0.7571	.7571	*.7541A	.7564	( 1.3221)	- 9	---- 5	59 + 2	.8081B .7542A	
SEP19	----	----	*.7548A	.7579	( 1.3194)	- 8	---- 7	24 UNCH	.8054B .7549A	
TOTAL CANADA DLR FUT						220	104542	162605 + 3372		

CAN DOLLAR (EU) FIXING PRICE: Mar21 0.7532

ADDITIONAL CANADIAN DOLLAR FUTURES										
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW	
CHP FUT										
JUL18	.0015457	.0015465B	.0015446A	.001546	( 646.6214)	-0000125	---- 7	100 UNCH	.0016229B015298A	
AUG18	.0015468	.0015468	*.0015446A	.001546	( 646.6214)	-0000126	---- 7	254 + 7	.0015943B0151446A	
						0	14	354 + 7		
CNH FUT										
JUL18	6.6044	#6.6288B	6.5826A	6.6224	( .1510)	+ 0.0335	---- 30	85 + 6	6.6288B 6.2686A	
AUG18	6.5968	#6.6365B	6.5902A	6.6310	( .1508)	+ 0.0346	---- 74	45 + 30	6.6365B 6.2837A	
SEP18	6.6000	6.6471B	6.5998A	6.6414	( .1506)	+ 0.0363	---- 183	477 + 23	6.8368B 6.2877A	
DEC18	----	6.6606B	6.6247A	6.6642	( .1501)	+ 0.0376	---- 47	UNCH	7.1742B 6.3105A	
MAR19	----	6.6815B	6.6459A	6.6852	( .1496)	+ 0.0378	---- 6	UNCH	6.8428B 6.3306A	
SEP19	----	6.7263B	----	6.7253	( .1487)	+ 0.0369	---- 1	UNCH	7.1300B 6.3798A	
TOTAL CNH FUT						0	287	661 + 59		
INR/USD FUT										
JUN18	146.110	146.250B	145.860A	145.930	( .0069)	- 0.330	---- 116	750 - 14	149.790B145.180	
JUL18	145.600	145.640B	*144.320A	144.370	( .0069)	- 0.930	---- 4624	1080 + 493	148.750 144.320A	
AUG18	143.710	#143.710	*143.710	143.690	( .0070)	NEW	---- 1	1 + 1	143.710 143.710	
TOTAL INR/USD FUT						0	4741	1831 + 480		
MICRO INR/USD F										
JUN18	----	----	145.870A	145.930	( .0069)	- 0.330	---- 55	UNCH	149.800B145.170A	
JUL18	145.450	145.660B	*144.330A	144.370	( .0069)	- 0.930	---- 323	585 + 148	148.750 144.330A	
TOTAL MICRO INR/USD F						0	323	640 + 148		

ADDITIONAL CANADIAN DOLLAR CALLS **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 JUN18	CAU OPT		(FUTURES SETT.			.00)						
660	----	----	----	----	----	----	.09230 NEW	1.000	----	1	1 + 1	.09490B .08840A
670	----	----	----	----	----	----	.08230 NEW	1.000	----	1	1 + 1	.10030B .07840A
725	----	----	----	----	----	----	.02730 - 0.00080	.999	----	----	2 UNCH	.05660B .02340A
730	----	----	----	----	----	----	.02230 - 0.00080	.996	----	----	1 UNCH	.05170B .01850A
735	----	----	----	----	----	----	.01740 - 0.00080	.985	----	----	2 UNCH	.04670B .01360A
740	----	----	----	----	----	----	.01260 - 0.00070	.953	----	----	1 UNCH	.04170B .00910A
745	----	----	----	----	----	----	.00820 - 0.00050	.856	----	----	2 UNCH	.03680B .00510A
750	----	----	----	----	----	----	.00450 - 0.00030	.638	----	156	1124 + 99	.03190B .00220
755	----	----	----	----	----	----	.00210 UNCH	.345	----	1522	2140 + 890	.02710B .00070A
760	----	----	----	----	----	----	.00080+ 0.00010	.129	----	13	981 + 1	.02250B .00025A
765	----	----	----	----	----	----	.00030+ 0.00010	.039	----	16	433 UNCH	.01810B .00010A
770	----	----	----	----	----	----	.00010+ 0.00005	.009	----	22	329 + 1	.01400B .00010A
775	----	----	----	----	----	----	.00005+ 0.00005	.003	----	----	587 UNCH	.01040B .00025A
780	----	----	----	----	----	----	CAB	.000	----	----	289 UNCH	.00740B .00015A
785	----	----	----	----	----	----	CAB	----	----	----	36 UNCH	.00500B .00030A
790	----	----	----	----	----	----	CAB	----	----	----	12 UNCH	.00320B .00020A
795	----	----	----	----	----	----	CAB	----	----	----	26 UNCH	.00200B .00010A
800	----	----	----	----	----	----	CAB	----	----	----	20 UNCH	.00110B .00015A
805	----	----	----	----	----	----	CAB	----	----	----	35 UNCH	.00070B .00010A
820	----	----	----	----	----	----	CAB	----	----	----	40 UNCH	.00015B .00005
840	----	----	----	----	----	----	CAB	----	----	----	64 UNCH	.00005 .00005
845	----	----	----	----	----	----	CAB	----	----	----	80 UNCH	.00005 .00005
855	----	----	----	----	----	----	CAB	----	----	----	80 UNCH	.00005 .00005
860	----	----	----	----	----	----	CAB	----	----	----	81 UNCH	.00005 .00005
865	----	----	----	----	----	----	CAB	----	----	----	79 UNCH	.00005 .00005
TOTAL										1731	6446 + 1014	
JUL18	CAU OPT		(FUTURES SETT.			.75150 - 8.0 )						
655	----	----	----	----	----	----	.09720 - 0.00090	1.000	----	----	1 UNCH	.09980B .09350A
680	----	----	----	----	----	.07230N	.07230 - 0.00080	1.000	----	----	2 UNCH	.10120B .06850A
685	----	----	----	----	----	.06810N	.06730 - 0.00080	1.000	----	----	1 UNCH	.10040B .06350A
690	----	----	----	----	----	.06310N	.06230 - 0.00080	1.000	----	----	2 UNCH	.10020B .05850A
695	----	----	----	----	----	.05810N	.05730 - 0.00080	.999	----	----	1 UNCH	.10030B .05350A
700	----	----	----	----	----	----	.05230 - 0.00080	.998	----	----	1 UNCH	.07900B .04850A
700	----	----	----	----	----	.05310N	.05230 - 0.00080	.999	----	----	2 UNCH	.09990B .04850A
705	----	----	----	----	----	----	.04730 - 0.00080	.988	----	----	1 UNCH	.05000B .04340A
705	----	----	----	----	----	.04810N	.04730 - 0.00080	.999	----	----	2 UNCH	.09510B .04360A
710	----	----	----	----	----	----	.04230 - 0.00080	.993	----	1	5 + 1	.06300B .03840A
710	----	----	----	----	----	.04310N	.04230 - 0.00080	.999	----	----	1 UNCH	.09010B .03850A
715	----	----	----	----	----	.03810N	.03730 - 0.00080	.997	----	15	UNCH	.08510B .03340A
715	----	----	----	----	----	----	.03740 - 0.00080	.986	----	----	2 UNCH	.06400B .03350A
720	----	----	----	----	----	----	.03250 - 0.00070	.974	----	----	3 UNCH	.05910B .02860A
720	----	----	----	----	----	.03310N	.03230 - 0.00080	.992	----	----	9 UNCH	.08020B .02840A
725	----	----	----	----	----	----	.02760 - 0.00070	.955	----	----	1 UNCH	.05410B .02390A
725	----	----	----	----	----	.02820N	.02740 - 0.00080	.978	----	----	8 UNCH	.07520B .02350A
730	----	----	----	----	----	----	.02290 - 0.00070	.925	----	----	1 UNCH	.04910B .01930A
730	----	----	----	----	----	.02330N	.02260 - 0.00070	.962	----	----	3 UNCH	.07030B .01870A
735	----	----	----	----	----	.01840N	.01780 - 0.00060	.926	----	----	4 UNCH	.06540B .01410A
740	----	----	----	----	----	.01380N	.01330 - 0.00050	.857	----	----	8 UNCH	.06040B .00990A
745	----	----	----	----	----	----	.01030 - 0.00040	.696	----	----	2 UNCH	.03450B .00760A
745	----	----	----	----	----	----	.01110 - 0.00020	.672	----	----	1 UNCH	.01280B .00830A
745	----	----	----	----	----	----	.00920 - 0.00040	.746	----	----	12 UNCH	.05560B .00630A
750	----	----	----	----	----	.00600N	.00570 - 0.00030	.586	----	73	1020 + 1	.05070B .00360A
750	----	----	----	----	----	----	.00710 - 0.00020	.567	----	----	33 UNCH	.02980B .00490A
750	----	----	----	----	----	----	.00800 UNCH	.559	----	2	197 UNCH	.00950 .00560A
750	----	----	----	----	----	----	.00840 - 0.00010	.556	----	----	151 UNCH	.00920B .00620A

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.  
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## CANADIAN DOLLAR CALL OPTIONS

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*CME Group, Inc.*

20 South Wacker Drive, Chicago, Illinois 60606-7499.

*Customer Service: (312) 930-1000*

# FINAL

PG29 BULLETIN #123@

CANADIAN DOLLAR CALL OPTIONS

Wed, Jun 27, 2018

PG29

[illegible]

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FINAL														
PG29 BULLETIN #123@				CANADIAN DOLLAR CALL OPTIONS						wed, Jun 27, 2018 PG29				
CAU OPT														
815	CAU OPT	(FUTURES SETT.	.75275 - 8.5 )											
820	----	----	----	.00035N	.00060+	0.00025	.042	----	1	6	UNCH	.00450B	.00035A	
830	----	----	----	.00025N	.00050+	0.00025	.035	----	----	3	UNCH	.00360B	.00045A	
835	----	----	----	.00015N	.00035+	0.00020	.024	----	----	77	UNCH	.00210B	.00040A	
845	----	----	----	.00010N	.00025+	0.00015	.018	----	----	136	UNCH	.00160B	.00030A	
850	----	----	----	.00005N	.00020+	0.00015	.014	----	----	60	UNCH	.00100B	.00025A	
870	----	----	----	.00005N	.00015+	0.00010	.010	----	----	4	UNCH	.00070B	.00015	
TOTAL				----	.00010+	0.00010	.006	----	244	25	UNCH	.00030B	.00015	
DEC18														
655	CAU OPT	(FUTURES SETT.	.75355 - 9.0 )											
660	----	----	----	.09870N	.09780-	0.00090	.988	----	----	141	UNCH	.10020	.09450A	
665	----	----	----	.09380N	.09300-	0.00080	.985	----	----	97	UNCH	.09990	.08960A	
670	----	----	----	.08900N	.08810-	0.00090	.980	----	----	70	UNCH	.09640B	.08480A	
675	----	----	----	.08410N	.08320-	0.00090	.975	----	----	25	UNCH	.09150B	.08000A	
680	----	----	----	.07930N	.07840-	0.00090	.967	----	----	16	UNCH	.10030B	.07530A	
685	----	----	----	.07450N	.07370-	0.00080	.958	----	----	14	UNCH	.10070B	.07050A	
690	----	----	----	.06970N	.06900-	0.00070	.948	----	----	5	UNCH	.10060B	.06590A	
695	----	----	----	.06510N	.06430-	0.00080	.935	----	----	4	UNCH	.09770B	.06130A	
700	----	----	----	.06040N	.05970-	0.00070	.918	----	----	4	UNCH	.10040B	.05670A	
705	----	----	----	.05590N	.05520-	0.00070	.902	----	----	4	UNCH	.10030B	.05230A	
710	----	----	----	.05140N	.05070-	0.00070	.882	----	----	2	UNCH	.09580B	.04790A	
730	----	----	----	.04700N	.04640-	0.00060	.858	----	----	1	UNCH	.09110B	.04350A	
750	----	----	----	.03070N	.03020-	0.00050	.731	----	----	1	UNCH	.07240B	.02760A	
755	----	----	----	.01740N	.01710-	0.00030	.547	----	----	121	UNCH	.05460B	.01510A	
760	----	----	----	.01470N	.01450-	0.00020	.494	----	----	80	UNCH	.05040B	.01260A	
765	----	----	----	.01240N	.01220-	0.00020	.442	----	----	143	UNCH	.04620B	.01060A	
770	----	----	----	.01030N	.01020-	0.00010	.391	----	----	241	UNCH	.04220B	.00880A	
775	----	----	----	.00850N	.00840-	0.00010	.341	----	----	155	UNCH	.03840B	.00720A	
780	----	----	----	.00690N	.00690	UNCH	.295	----	15	100	-	.03920B	.00590A	
785	----	----	----	.00560N	.00560	UNCH	.252	----	1	54	UNCH	.03580B	.00480A	
790	----	----	----	.00450N	.00450	UNCH	.213	----	----	163	UNCH	.03480B	.00390A	
795	----	----	----	.00360N	.00360	UNCH	.178	----	----	72	UNCH	.03950B	.00310A	
800	----	----	----	.00290N	.00290	UNCH	.149	----	50	82	+	.03640B	.00250A	
805	----	----	----	.00230N	.00230	UNCH	.123	----	----	203	UNCH	.03310B	.00200A	
810	----	----	----	.00180N	.00180	UNCH	.100	----	----	1	UNCH	.03000B	.00160A	
815	----	----	----	.00140N	.00140	UNCH	.081	----	----	96	UNCH	.02710B	.00130A	
820	----	----	----	.00110N	.00110+	0.00010	.069	----	----	2	UNCH	.02430B	.00100A	
825	----	----	----	.00090N	.00090	UNCH	.054	----	----	21	UNCH	.02170B	.00080A	
830	----	----	----	.00070N	.00080+	0.00010	.047	----	----	6	UNCH	.01940B	.00090A	
835	----	----	----	.00050N	.00060+	0.00010	.037	----	----	42	UNCH	.01720B	.00050A	
840	----	----	----	.00045N	.00045	UNCH	.029	----	----	21	UNCH	.01520B	.00045A	
845	----	----	----	.00035N	.00035	UNCH	.023	----	----	9	UNCH	.01340B	.00050A	
850	----	----	----	.00025N	.00025	UNCH	.017	----	----	26	UNCH	.01180B	.00030	
855	----	----	----	.00020N	.00020	UNCH	.013	----	----	117	UNCH	.01030B	.00045A	
860	----	----	----	.00015N	.00015	UNCH	.010	----	----	15	UNCH	.00910B	.00035A	
880	----	----	----	.00015N	.00010-	0.00005	.007	----	----	30	UNCH	.00790B	.00030A	
885	----	----	----	.00005N	.00005	UNCH	.002	----	----	2	UNCH	.00460B	.00015A	
895	----	----	----	.00005N	CAB	----	.000	----	----	2	UNCH	.00300B	.00015A	
900	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.00260	.00020A	
TOTAL									66	2189	+	49		
MAR19														
770	CAU OPT	(FUTURES SETT.	.75505 - 9.0 )											
780	----	----	----	.01240N	.01220-	0.00020	.386	----	----	104	UNCH	.03160B	.01100A	
790	----	----	----	.00900N	.00900	UNCH	.309	----	----	1	UNCH	.03530B	.00800A	
800	----	----	----	.00640N	.00660+	0.00020	.243	----	----	67	UNCH	.02890B	.00580A	
820	----	----	----	.00460N	.00470+	0.00010	.186	----	----	6	UNCH	.02330B	.00420A	
830	----	----	----	.00230N	.00240+	0.00010	.105	----	----	3	UNCH	.01430B	.00220A	
840	----	----	----	.00160N	.00170+	0.00010	.077	----	----	2	UNCH	.01100B	.00160A	
880	----	----	----	.00120N	.00120	UNCH	.057	----	----	2	UNCH	.00830B	.00130	
TOTAL				.00035N	.00035	UNCH	.017	----	----	2	UNCH	----	----	
WCD OPT														
JUN18	WCD OPT	(FUTURES SETT.	.00)											
755	----	----	----	----	CAB	----	----	----	155	----	122	2.45000B	.00500A	
760	----	----	----	----	CAB	----	----	----	2	----	117	1.99000B	.00500	
TOTAL									157	0	-	549		
JUL18														
725	WCD OPT	(FUTURES SETT.	.75150 - 8.0 )											
730	----	----	----	----	2.73000-	0.08000	.992	----	----	1	UNCH	5.02000B	2.35000	
750	----	----	----	----	.64000-	0.06000	.576	----	----	30	UNCH	1.32000B	.47000A	
755	----	----	----	----	.51000-	0.01000	.604	----	----	1	UNCH	2.56000B	.29000A	
755	----	----	----	----	.26000+	0.01000	.381	----	40	617	-	32	2.10000B	.11000
760	----	----	----	----	.39000-	0.05000	.417	----	7	52	+	7	.96000B	.28000A
760	----	----	----	----	.12000+	0.02000	.199	----	122	622	+	122	1.66000B	.05000A
765	----	----	----	----	.22000-	0.04000	.271	----	----	84	UNCH	.66000B	.16000A	
770	----	----	----	----	.11000-	0.03000	.155	----	----	135	UNCH	.43000B	.09000A	
775	----	----	----	----	.02000+	0.00500	.034	----	6	233	-	4	.91000B	.01500A
775	----	----	----	----	.00500	UNCH	.008	----	----	152	UNCH	.62000B	.01000A	
775	----	----	----	----	.02500-	0.01000	.040	----	----	318	UNCH	.15000B	.03000A	
780	----	----	----	----	.01500-	0.00500	.023	----	----	8	UNCH	.05000	.02000A	
TOTAL									176	2330	+	93		