



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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FINAL

PG30 BULLETIN #140@

CANADIAN DOLLAR PUT OPTIONS

Mon, Jul 24, 2017 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 are grouped by month (JUL17, AUG17, SEP17, OCT17, NOV17) and include contract details like CAU OPT, CAB, UNCH, and various price/volume data.



FINAL

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CAU OPT	CAU OPT	(FUTURES SETT. .00)										
800	----	----	.01330N	.01250-	0.00080	.474	----	----	5	UNCH	.01840B	.01200A
805	----	----	.01600N	.01500-	0.00100	.535	----	----	29	UNCH	.01960B	.01450A
TOTAL									164			
DECI17	CAU OPT	(FUTURES SETT. .80145 + 21.5)							1374 +	144		
650	----	----	.00010N	.00010	UNCH	.004	----	----	11	UNCH	.00300R	.00010
655	----	----	.00010N	.00010	UNCH	.004	----	----	50	UNCH	.00340B	.00015A
660	----	----	.00010N	.00010	UNCH	.004	----	----	100	UNCH	.00400B	.00010A
665	----	----	.00010N	.00010	UNCH	.005	----	----	40	UNCH	.00440B	.00015A
670	----	----	.00010N	.00010	UNCH	.005	----	----	102	UNCH	.00500B	.00015A
675	----	----	.00010N	.00010	UNCH	.005	----	----	7	UNCH	.00560B	.00015A
680	----	----	.00015N	.00015	UNCH	.007	----	----	1	UNCH	.00620R	.00020A
690	----	----	.00015N	.00020+	0.00005	.010	----	----	1	UNCH	.00770R	.00015A
695	----	----	.00020N	.00020	UNCH	.011	----	----	19	UNCH	.00860B	.00020A
700	----	----	.00020N	.00025+	0.00005	.013	----	----	113	UNCH	.00950B	.00020A
705	----	----	.00025N	.00030+	0.00005	.016	----	1	1	UNCH	.01060B	.00025A
710	----	----	.00035N	.00035	UNCH	.019	----	----	162	UNCH	.01510B	.00030A
715	----	----	.00040N	.00045+	0.00005	.024	----	----	609	UNCH	.01660B	.00040A
720	----	----	.00050N	.00060+	0.00010	.031	----	----	365	UNCH	.01820R	.00050A
725	----	----	.00070N	.00070	UNCH	.036	----	100	368 +	56	.01990R	.00070A
730	----	----	.00090N	.00090	UNCH	.046	----	185	824 +	42	.02180R	.00080A
735	----	----	.00110N	.00110	UNCH	.056	----	83	313 +	68	.02390B	.00100A
740	----	----	.00140N	.00140	UNCH	.069	----	50	327	UNCH	.02600B	.00130A
745	----	----	.00180N	.00180	UNCH	.086	----	50	1182	UNCH	.02840B	.00160A
750	----	----	.00220N	.00220	UNCH	.103	----	50	923	UNCH	.03090B	.00200A
755	----	----	.00280N	.00270-	0.00010	.124	----	26	960	UNCH	.03360B	.00250A
760	----	----	.00340N	.00330-	0.00010	.147	----	63	226 +	46	.03640R	.00310
765	----	----	.00420N	.00400-	0.00020	.175	----	112	240 +	8	.03950R	.00380
770	----	----	.00520N	.00490-	0.00030	.207	----	50	493 +	38	.04070B	.00460
775	----	----	.00630N	.00590-	0.00040	.242	----	40	287 +	40	.04160B	.00570A
780	----	----	.00760N	.00720-	0.00040	.283	----	160	177 +	139	.03900B	.00680
785	----	----	.00910N	.00860-	0.00050	.326	----	65	83 +	33	.03930B	.00830A
790	----	----	.01090N	.01030-	0.00060	.373	----	109	109	UNCH	.04060B	.01060A
795	----	----	.01290N	.01220-	0.00070	.423	----	35	206 +	35	.01980R	.01190A
800	----	----	.01530N	.01450-	0.00080	.475	----	26	161 +	20	.02040R	.01420
805	----	----	.01790N	.01700-	0.00090	.528	----	30	114 +	24	.02350R	.01660A
810	----	----	.02080N	.01980+	NEW	.580	----	78	66 +	66	.02170B	.01940A
TOTAL								1204	8040 +	533		
MAR18	CAU OPT	(FUTURES SETT. .80195 + 21.0)										
695	----	----	.00080N	.00080	UNCH	.031	----	41	UNCH	.00830R	.00080	
700	----	----	.00090N	.00100+	0.00010	.038	----	2	UNCH	.00950B	.00100A	
705	----	----	.00110N	.00110	UNCH	.042	----	11	UNCH	.01080B	.00110A	
710	----	----	.00120N	.00130+	0.00010	.049	----	1	UNCH	.01220B	.00130A	
715	----	----	.00150N	.00150	UNCH	.056	----	44	UNCH	.01370B	.00150A	
720	----	----	.00170N	.00170	UNCH	.064	----	24	UNCH	.01550B	.00180A	
725	----	----	.00200N	.00200	UNCH	.074	----	34	UNCH	.01740R	.00210A	
730	----	----	.00230N	.00240+	0.00010	.087	----	20	UNCH	.01970R	.00240A	
735	----	----	.00270N	.00280+	0.00010	.100	----	1	UNCH	.02180R	.00280A	
740	----	----	.00320N	.00320	UNCH	.114	----	106	UNCH	.02460B	.00330A	
745	----	----	.00380N	.00380	UNCH	.132	----	49	UNCH	.02740B	.00370A	
750	----	----	.00440N	.00440	UNCH	.151	----	43	UNCH	.03020B	.00450	
755	----	----	.00520N	.00520	UNCH	.174	----	16	33 +	16	.03040B	.00510
760	----	----	.00600N	.00600-	0.00010	.197	----	44	UNCH	.03240B	.00590A	
765	----	----	.00710N	.00700-	0.00010	.224	----	170	170 +	158	.03530R	.00660
780	----	----	.01110N	.01080+	NEW	.318	----	2	2	UNCH	.02350R	.01060A
785	----	----	.01280N	.01240-	0.00040	.353	----	40	UNCH	.02600B	.01220A	
790	----	----	.01470N	.01420-	0.00050	.391	----	5	UNCH	.02600B	.01380A	
795	----	----	.01680N	.01620-	0.00060	.431	----	20	UNCH	.02350B	.01590A	
800	----	----	.01920N	.01840-	0.00080	.471	----	35	45 +	35	.02610B	.01800A
805	----	----	.02180N	.02090-	0.00090	.513	----	10	UNCH	.02710B	.02050A	
810	----	----	.02460N	.02350-	0.00110	.554	----	21	UNCH	.02920R	.02310A	
TOTAL								223	766 +	211		
JUN18	CAU OPT	(FUTURES SETT. .80235 + 21.0)										
690	----	----	.00150N	.00140-	0.00010	.044	----	22	UNCH	.00410B	.00150A	
695	----	----	.00170N	.00160-	0.00010	.050	----	44	UNCH	.00470B	.00170A	
700	----	----	.00190N	.00180-	0.00010	.056	----	72	UNCH	.00610R	.00200A	
705	----	----	.00220N	.00200-	0.00020	.063	----	44	UNCH	.00620R	.00220A	
710	----	----	.00240N	.00230-	0.00010	.071	----	33	UNCH	.00710B	.00260A	
715	----	----	.00280N	.00260-	0.00020	.080	----	33	UNCH	.00810B	.00290A	
725	----	----	.00360N	.00330-	0.00030	.101	----	11	UNCH	.01050B	.00350A	
735	----	----	.00470N	.00430-	0.00040	.128	----	31	UNCH	.01350B	.00450A	
740	----	----	.00530N	.00500-	0.00030	.145	----	47	UNCH	.01520B	.00520A	
745	----	----	.00610N	.00570-	0.00040	.163	----	14	UNCH	.01870R	.00580A	
765	----	----	.01010N	.00950+	NEW	.251	----	45	45 +	45	.02650R	.00960
770	----	----	.01140N	.01080-	0.00060	.278	----	1	UNCH	.02950B	.01090A	
780	----	----	.01450N	.01370-	0.00080	.336	----	5	UNCH	.02630B	.01380A	
790	----	----	.01820N	.01730-	0.00090	.400	----	10	UNCH	.03090B	.01730A	
795	----	----	.02030N	.01930-	0.00100	.434	----	11	UNCH	.03080B	.01930A	
800	----	----	.02260N	.02160-	0.00100	.469	----	11	UNCH	.02950B	.02150A	
805	----	----	.02510N	.02400-	0.00110	.504	----	11	UNCH	.03050B	.02390A	
810	----	----	.02780N	.02670-	0.00110	.539	----	10	UNCH	.03340R	.02650A	
TOTAL								45	455 +	45		

** 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.**