



FINAL

PG30 BULLETIN #222@

CANADIAN DOLLAR PUT OPTIONS

Thu, Nov 16, 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 ELTGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

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. Includes data for CAN DLR PUT EU DEC17.

** 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.**

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. Includes data for CAU OPT NOV17.

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. Includes data for CAU OPT DEC17.

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. Includes data for CAU OPT JAN18.

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. Includes data for CAU OPT FEB18.



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CAU OPT		(FUTURES SETT.	.78515 + 10.5)										
770	----	----	----	.00500N	.00460-	0.00040	.273	----	----	51 UNCH	.01010B	.00290A	
775	----	----	----	.00650N	.00600-	0.00050	.338	----	----	36 UNCH	.01240B	.00360A	
780	----	----	----	.00840N	.00780-	0.00060	.410	----	----	101 UNCH	.01500B	.00460A	
785	----	----	----	.01070N	.00990-	0.00080	.488	----	----	55 UNCH	.01780B	.00580A	
790	----	----	----	.01340N	.01250-	0.00090	.567	----	----	401 UNCH	.01840B	.00720A	
795	----	----	----	.01650N	.01560-	0.00090	.643	----	----	47 UNCH	.02010B	.00890A	
800	----	----	----	.02000N	.01910-	0.00090	.712	----	----	28 UNCH	.02340B	.01090A	
810	----	----	----	.02800N	.02700-	0.00100	.825	----	----	9 UNCH	.03160B	.01610A	
TOTAL									10	2009 +	3		
MAR18 CAU OPT		(FUTURES SETT.	.78535 + 10.0)										
655	----	----	----	.00010N	.00010	UNCH	.005	----	----	5	UNCH	.00045R	.00010
680	----	----	----	.00010N	.00010	UNCH	.006	----	----	7	UNCH	.00560R	.00015A
690	----	----	----	.00015N	.00015+	0.00005	.009	----	----	6	UNCH	.00730B	.00015A
695	----	----	----	.00015N	.00015	UNCH	.010	----	----	81	UNCH	.00830B	.00015A
700	----	----	----	.00020N	.00020	UNCH	.013	----	----	114	UNCH	.00950B	.00020A
705	----	----	----	.00025N	.00025	UNCH	.016	----	----	289	UNCH	.01080B	.00025A
710	----	----	----	.00030N	.00030	UNCH	.020	----	----	96	UNCH	.01240B	.00030A
715	----	----	----	.00040N	.00040	UNCH	.026	----	5	109	UNCH	.01370R	.00030A
720	----	----	----	.00050N	.00050	UNCH	.032	----	----	257	UNCH	.01550R	.00040A
725	----	----	----	.00070N	.00070	UNCH	.044	----	----	222	UNCH	.01740R	.00050A
730	----	----	----	.00090N	.00090	UNCH	.055	----	----	274	UNCH	.01970B	.00070A
735	----	----	----	.00120N	.00110-	0.00010	.067	----	----	167	UNCH	.02180B	.00090A
740	----	----	----	.00160N	.00140-	0.00020	.085	----	----	279	UNCH	.02460B	.00110A
745	----	----	----	.00200N	.00190-	0.00010	.110	----	5	109	UNCH	.02740B	.00130A
750	----	----	----	.00260N	.00240-	0.00020	.136	----	----	255 +	1	.03020B	.00160A
755	----	----	----	.00330N	.00310-	0.00020	.169	----	----	143 +	UNCH	.03040R	.00190A
760	----	----	----	.00420N	.00390-	0.00030	.207	----	----	295	UNCH	.03240R	.00230A
765	----	----	----	.00530N	.00490-	0.00040	.251	----	----	295	UNCH	.03530B	.00280A
770	----	----	----	.00660N	.00620-	0.00040	.302	----	----	171	UNCH	.03640B	.00330A
775	----	----	----	.00820N	.00770-	0.00050	.359	----	----	156	UNCH	.02030B	.00390A
780	----	----	----	.01020N	.00950-	0.00070	.421	----	----	206	UNCH	.02350B	.00460A
785	----	----	----	.01290N	.01170-	0.00080	.487	----	----	183	UNCH	.02450B	.00530A
790	----	----	----	.01510N	.01430-	0.00080	.554	----	----	239	UNCH	.02600R	.00640A
795	----	----	----	.01820N	.01730-	0.00090	.621	----	----	58	UNCH	.02350R	.00750A
800	----	----	----	.02150N	.02060-	0.00090	.682	----	----	152	UNCH	.02640R	.00870A
805	----	----	----	.02510N	.02420-	0.00090	.739	----	----	81	UNCH	.02820B	.01020A
810	----	----	----	.02910N	.02800-	0.00110	.789	----	----	78	UNCH	.03170B	.01180A
815	----	----	----	.03320N	.03220-	0.00100	.833	----	----	81	UNCH	.02960B	.01360A
820	----	----	----	.03900N	.03650-	0.00100	.867	----	----	86	UNCH	.03150B	.01780A
825	----	----	----	.04200N	.04100-	0.00100	.866	----	----	15	UNCH	.02880B	.01780A
830	----	----	----	.04670N	.04560-	0.00110	.920	----	----	30	UNCH	.02990R	.02030A
TOTAL									15	4539 +	1		
APR18 CAU OPT		(FUTURES SETT.	.00)										
760	----	----	----	.00520N	.00490-	0.00030	.225	----	----	21	UNCH	.00590B	.00430A
770	----	----	----	.00780N	.00740-	0.00040	.314	----	----	17	UNCH	.00880R	.00620A
795	----	----	----	.01920N	.01830-	0.00090	.598	----	----	15	UNCH	.01980R	.01580A
TOTAL									0	53			
JUN18 CAU OPT		(FUTURES SETT.	.78600 + 9.5)										
655	----	----	----	.00015N	.00015	UNCH	.007	----	----	20	UNCH	.00070B	.00020A
660	----	----	----	.00020N	.00015-	0.00005	.007	----	----	20	UNCH	.00080R	.00025A
665	----	----	----	.00020N	.00015-	0.00005	.007	----	----	20	UNCH	.00110B	.00020A
680	----	----	----	.00035N	.00030-	0.00005	.015	----	----	25	UNCH	.00015B	.00035A
685	----	----	----	.00045N	.00040-	0.00005	.019	----	----	95	UNCH	.00350B	.00040A
690	----	----	----	.00050N	.00045-	0.00005	.022	----	----	22	UNCH	.00410B	.00050A
695	----	----	----	.00070N	.00060-	0.00010	.028	----	----	44	UNCH	.00470B	.00060A
700	----	----	----	.00080N	.00080	UNCH	.036	----	----	77	UNCH	.00610B	.00080
705	----	----	----	.00100N	.00100	UNCH	.045	----	----	44	UNCH	.00620R	.00090A
710	----	----	----	.00130N	.00120-	0.00010	.053	----	----	63	UNCH	.00710R	.00110A
715	----	----	----	.00160N	.00150-	0.00010	.065	----	----	44	UNCH	.00810B	.00130A
720	----	----	----	.00190N	.00180-	0.00010	.077	----	----	33	UNCH	.00930B	.00150A
725	----	----	----	.00230N	.00220-	0.00010	.092	----	----	11	UNCH	.01050B	.00170A
730	----	----	----	.00280N	.00270-	0.00010	.110	----	----	526	UNCH	.01190B	.00200A
735	----	----	----	.00340N	.00320-	0.00020	.128	----	----	54	UNCH	.01350B	.00230A
740	----	----	----	.00400N	.00390-	0.00010	.151	----	----	78	UNCH	.01520B	.00260A
745	----	----	----	.00480N	.00460-	0.00020	.175	----	----	83	UNCH	.01870R	.00300A
750	----	----	----	.00570N	.00540-	0.00030	.202	----	----	134	UNCH	.01920R	.00340A
755	----	----	----	.00670N	.00640-	0.00030	.233	----	----	52	UNCH	.02150B	.00390A
760	----	----	----	.00790N	.00750-	0.00040	.266	----	----	42	UNCH	.02380B	.00450A
765	----	----	----	.00930N	.00890-	0.00040	.304	----	----	134	UNCH	.02650B	.00510A
770	----	----	----	.01090N	.01040-	0.00050	.344	----	----	260	UNCH	.02950B	.00590A
775	----	----	----	.01270N	.01210-	0.00060	.387	----	----	129	UNCH	.03030B	.00670A
780	----	----	----	.01470N	.01410-	0.00060	.432	----	----	75	UNCH	.02630R	.00780A
785	----	----	----	.01690N	.01630-	0.00060	.479	----	----	85	UNCH	.02920R	.00870A
790	----	----	----	.01950N	.01880-	0.00070	.527	----	15	11 +	15	.02090B	.00930A
795	----	----	----	.02250N	.02150-	0.00080	.575	----	----	33	UNCH	.03080B	.01120A
800	----	----	----	.02530N	.02460-	0.00070	.620	----	----	113	UNCH	.03000R	.01270A
805	----	----	----	.02870N	.02780-	0.00090	.665	----	----	66	UNCH	.03240B	.01420A
810	----	----	----	.03220N	.03140-	0.00080	.706	----	----	55	UNCH	.03340B	.01600A
815	----	----	----	.03600N	.03510-	0.00090	.744	----	----	10	UNCH	.03580B	.01790A
820	----	----	----	.03990N	.03900-	0.00090	.779	----	----	7	UNCH	.03590R	.02000A
825	----	----	----	.04400N	.04300-	0.00100	.808	----	----	10	UNCH	.03590R	.02230A
830	----	----	----	.04820N	.04730-	0.00090	.837	----	----	1	UNCH	.03380B	.02470A
TOTAL									15	2531 +	15		
SEP18 CAU OPT		(FUTURES SETT.	.78665 + 9.5)										
670	----	----	----	.00080N	.00070-	0.00010	.026	----	----	30	UNCH	.00080	.00070A
680	----	----	----	.00110N	.00110	UNCH	.039	----	----	60	UNCH	.00140	.00100A
685	----	----	----	.00130N	.00120-	0.00010	.043	----	----	30	UNCH	.00150	.00120A
735	----	----	----	.00590N	.00550-	0.00040	.169	----	----	4	UNCH	.00850B	.00450A
770	----	----	----	.01440N	.01400-	0.00040	.364	----	----	310	UNCH	.01950B	.00900A
780	----	----	----	.01840N	.01790-	0.00050	.436	----	----	11	UNCH	.02430B	.01110A
790	----	----	----	.02320N	.02250-	0.00070	.512	----	----	1	UNCH	.02980B	.01320A
795	----	----	----	.02590N	.02520-	0.00070	.550	----	----	15	UNCH	.03280R	.01460A
800	----	----	----	.02880N	.02800-	0.00080	.588	----	----	33	UNCH	.03370B	.01620A
TOTAL									0	494			
NOV17 WCD OPT		(FUTURES SETT.	.00)										
780	----	----	----	.18000-	0.05000		.302	----	----	25	UNCH	.54000R	.12000A
780	----	----	----	.10000-	0.05000		.233	----	14	+	6	.74000R	.07000A
785	----	----	----	.38000-	0.07000		.524	----	----	197	UNCH	.83000R	.24000A
785	----	----	----	.29000-	0.08000		.535	----	----	163	UNCH	.77000B	.17000A
790	----	----	----	.69000-	0.10000		.742	----	----	4	UNCH	1.20000B	.44000
TOTAL									14	403 +	6		
DEC17 WCD OPT		(FUTURES SETT.	.78445 + 10.0)										
775	----	----	----	.24000+	NEW		.247	----	6	+	6	.26000	.26000
780	----	----	----	.38000+	NEW		.357	----	49	+	49	.41000	.41000
785	----	----	----	.52000-	0.08000		.514	----	5	UNCH	.67000B	.37000A	
TOTAL									55	60 +	55		

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