

FINAL

PG30 BULLETIN #183@

CANADIAN DOLLAR PUT OPTIONS

Fri, Sep 22, 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.

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 and DEC17 CAN DLR PUT EU.

** 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 SEP17 and OCT17.

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 OCT17 and 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 NOV17 and 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 DEC17.



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CAU OPT	CAU OPT	(FUTURES SETT.	.81105 +	5.5)																
780	----	----	----	.00280N	.00260-	0.00020	.152	----	70	743	+	50	.03900B	.00150A						
785	----	----	----	.00370N	.00350-	0.00020	.194	----	----	800	UNCH	UNCH	.03930B	.00200A						
790	----	----	----	.00480N	.00450-	0.00030	.239	----	28	587	-	118	.04000B	.00260						
795	----	----	----	.00610N	.00580-	0.00030	.291	----	2	381	UNCH	UNCH	.01980B	.00330A						
800	----	----	----	.00780N	.00740-	0.00040	.350	----	41	311	-	5	.02130	.00420A						
805	----	----	----	.00980N	.00930-	0.00050	.413	----	----	632	-	100	.02350R	.00530A						
810	----	----	----	.01210N	.01150-	0.00060	.478	----	----	543	UNCH	UNCH	.02420B	.00670A						
815	----	----	----	.01470N	.01410-	0.00060	.544	----	----	874	UNCH	UNCH	.02800R	.00820A						
820	----	----	----	.01760N	.01700-	0.00060	.610	----	8	185	+	8	.03210B	.01010A						
825	----	----	----	.02090N	.02030-	0.00060	.671	----	----	194	UNCH	UNCH	.03640B	.01230A						
830	----	----	----	.02450N	.02390-	0.00060	.727	----	----	183	UNCH	UNCH	.04080B	.01470A						
835	----	----	----	.02840N	.02770-	0.00070	.776	----	----	9	UNCH	UNCH	.04530B	.01740A						
840	----	----	----	.03240N	.03180-	0.00060	.822	----	----	1	UNCH	UNCH	.05000B	.02110A						
880	----	----	----	.06950N	.06900-	0.00050	.982	----	----	4	UNCH	UNCH	.07190B	.05340A						
TOTAL									385	15609	+	14								
JAN18	CAU OPT	(FUTURES SETT.	.81120	6.0)																
725	----	----	----	.00020N	.00020	UNCH	.013	----	----	15	UNCH	UNCH	.00150B	.00015A						
730	----	----	----	.00025N	.00030+	0.00005	.018	----	----	1	UNCH	UNCH	.00180R	.00020A						
735	----	----	----	.00035N	.00040+	0.00005	.024	----	----	33	UNCH	UNCH	.00230R	.00025A						
740	----	----	----	.00050N	.00050	UNCH	.030	----	----	80	UNCH	UNCH	.00290R	.00035A						
745	----	----	----	.00070N	.00070	UNCH	.041	----	----	110	UNCH	UNCH	.00350B	.00045A						
750	----	----	----	.00090N	.00090	UNCH	.051	----	3	38	+	3	.00430B	.00060A						
755	----	----	----	.00120N	.00120	UNCH	.066	----	----	25	UNCH	UNCH	.00520B	.00080A						
760	----	----	----	.00150N	.00150	UNCH	.082	----	----	21	UNCH	UNCH	.00630B	.00100A						
765	----	----	----	.00200N	.00190-	0.00010	.101	----	30	99	+	30	.00760B	.00130A						
770	----	----	----	.00250N	.00250	UNCH	.127	----	41	242	+	41	.00910R	.00160A						
775	----	----	----	.00320N	.00310-	0.00010	.154	----	----	642	UNCH	UNCH	.01080R	.00190A						
780	----	----	----	.00410N	.00390-	0.00020	.187	----	----	15	UNCH	UNCH	.01270B	.00240A						
785	----	----	----	.00510N	.00490-	0.00020	.225	----	----	42	UNCH	UNCH	.01500B	.00300A						
790	----	----	----	.00630N	.00610-	0.00020	.268	----	----	47	UNCH	UNCH	.01770B	.00380A						
795	----	----	----	.00780N	.00750-	0.00030	.315	----	----	36	UNCH	UNCH	.02060B	.00460A						
800	----	----	----	.00950N	.00930-	0.00030	.367	----	29	30	+	18	.02330B	.00570A						
805	----	----	----	.01140N	.01120-	0.00020	.421	----	30	63	+	30	.02050R	.00690A						
810	----	----	----	.01370N	.01340-	0.00030	.478	----	55	84	+	44	.02010R	.00840A						
815	----	----	----	.01630N	.01600-	0.00030	.535	----	10	50	+	10	.01930R	.01010A						
820	----	----	----	.01920N	.01880-	0.00040	.591	----	20	25	+	8	.02080B	.01200A						
825	----	----	----	.02240N	.02200-	0.00040	.645	----	----	45	UNCH	UNCH	.02330B	.01410A						
830	----	----	----	.02590N	.02540-	0.00050	.695	----	----	37	UNCH	UNCH	.02620B	.01650A						
835	----	----	----	.02970N	.02910-	0.00060	.741	----	----	11	UNCH	UNCH	.02320B	.01910A						
TOTAL									218	1791	+	184								
MAR18	CAU OPT	(FUTURES SETT.	.81115	5.0)																
695	----	----	----	.00025N	.00025	UNCH	.012	----	----	81	UNCH	UNCH	.00830B	.00020A						
700	----	----	----	.00030N	.00030	UNCH	.014	----	7	40	+	7	.00950B	.00025A						
705	----	----	----	.00040N	.00035-	0.00005	.017	----	----	208	UNCH	UNCH	.01080B	.00030						
710	----	----	----	.00050N	.00045-	0.00005	.021	----	6	102	UNCH	UNCH	.01220R	.00035						
715	----	----	----	.00060N	.00050-	0.00010	.024	----	----	99	UNCH	UNCH	.01370R	.00040A						
720	----	----	----	.00070N	.00070	UNCH	.032	----	15	87	+	7	.01550R	.00050A						
725	----	----	----	.00090N	.00080-	0.00010	.037	----	16	55	+	16	.01740B	.00060A						
730	----	----	----	.00110N	.00100-	0.00010	.045	----	----	20	UNCH	UNCH	.01970B	.00070A						
735	----	----	----	.00130N	.00120-	0.00010	.053	----	----	78	UNCH	UNCH	.02180B	.00090A						
740	----	----	----	.00160N	.00150-	0.00010	.065	----	----	106	UNCH	UNCH	.02460B	.00110A						
745	----	----	----	.00190N	.00180-	0.00010	.077	----	----	97	UNCH	UNCH	.02740B	.00130A						
750	----	----	----	.00230N	.00220-	0.00010	.092	----	15	166	+	10	.03020R	.00160A						
755	----	----	----	.00280N	.00260-	0.00020	.108	----	16	66	+	16	.03040R	.00190A						
760	----	----	----	.00330N	.00320-	0.00010	.128	----	----	129	UNCH	UNCH	.03240B	.00230A						
765	----	----	----	.00390N	.00390	UNCH	.152	----	----	202	UNCH	UNCH	.03530B	.00280A						
770	----	----	----	.00470N	.00460-	0.00010	.175	----	----	41	UNCH	UNCH	.03640B	.00330A						
775	----	----	----	.00570N	.00550-	0.00020	.204	----	----	12	UNCH	UNCH	.02030B	.00390A						
780	----	----	----	.00680N	.00660-	0.00020	.236	----	1	44	UNCH	UNCH	.02350B	.00460A						
785	----	----	----	.00810N	.00780-	0.00030	.270	----	----	50	UNCH	UNCH	.02600R	.00540A						
790	----	----	----	.00960N	.00920-	0.00040	.307	----	----	37	UNCH	UNCH	.02600R	.00640A						
795	----	----	----	.01120N	.01080-	0.00040	.347	----	----	10	UNCH	UNCH	.02350R	.00750A						
800	----	----	----	.01300N	.01260-	0.00040	.389	----	2	74	-	1	.02640B	.00870A						
805	----	----	----	.01510N	.01470-	0.00040	.433	----	----	24	UNCH	UNCH	.02820B	.01020A						
810	----	----	----	.01740N	.01700-	0.00040	.478	----	----	70	UNCH	UNCH	.02940B	.01180A						
815	----	----	----	.02000N	.01950-	0.00050	.524	----	----	16	UNCH	UNCH	.02960B	.01360A						
820	----	----	----	.02280N	.02230-	0.00050	.569	----	38	60	-	10	.02990B	.01560A						
825	----	----	----	.02580N	.02540-	0.00040	.612	----	5	15	UNCH	UNCH	.02660B	.01780A						
830	----	----	----	.02910N	.02860-	0.00050	.654	----	----	30	UNCH	UNCH	.02990R	.02030A						
TOTAL									121	2019	+	45								
JUN18	CAU OPT	(FUTURES SETT.	.81100	5.5)																
655	----	----	----	.00025N	.00025	UNCH	.009	----	----	20	UNCH	UNCH	.00070R	.00025A						
660	----	----	----	.00030N	.00025-	0.00005	.009	----	----	20	UNCH	UNCH	.00080R	.00030A						
665	----	----	----	.00035N	.00030-	0.00005	.011	----	----	20	UNCH	UNCH	.00110R	.00030A						
680	----	----	----	.00050N	.00045-	0.00005	.017	----	----	25	UNCH	UNCH	.00350B	.00045						
685	----	----	----	.00060N	.00050-	0.00010	.019	----	----	45	UNCH	UNCH	.00350B	.00060						
690	----	----	----	.00070N	.00060-	0.00010	.022	----	----	22	UNCH	UNCH	.00410B	.00060A						
695	----	----	----	.00080N	.00070-	0.00010	.026	----	----	44	UNCH	UNCH	.00470B	.00080A						
700	----	----	----	.00090N	.00080-	0.00010	.030	----	----	80	UNCH	UNCH	.00610B	.00090A						
705	----	----	----	.00100N	.00090-	0.00010	.034	----	----	44	UNCH	UNCH	.00620R	.00100A						
710	----	----	----	.00120N	.00110-	0.00010	.041	----	----	34	UNCH	UNCH	.00710B	.00120A						
715	----	----	----	.00140N	.00130-	0.00010	.047	----	----	45	UNCH	UNCH	.00810B	.00130A						
725	----	----	----	.00200N	.00190-	0.00010	.066	----	----	11	UNCH	UNCH	.01050B	.00170A						
730	----	----	----	.00230N	.00220-	0.00010	.076	----	----	26	UNCH	UNCH	.01190B	.00200A						
735	----	----	----	.00270N	.00260-	0.00010	.088	----	----	54	UNCH	UNCH	.01350B	.00230A						
740	----	----	----	.00320N	.00310-	0.00010	.103	----	----	54	UNCH	UNCH	.01520B	.00260A						
745	----	----	----	.00370N	.00370	UNCH	.119	----	----	83	UNCH	UNCH	.01870R	.00300A						
750	----	----	----	.00440N	.00430-	0.00010	.136	----	----	92	UNCH	UNCH	.01920R	.00340A						
755	----	----	----	.00510N	.00500-	0.00010	.155	----	----	28	UNCH	UNCH	.02150B	.00390A						
760	----	----	----	.00590N	.00580-	0.00010	.175	----	----	23	UNCH	UNCH	.02380B	.00450A						
765	----	----	----	.00680N	.00670-	0.00010	.198	----	----	96	UNCH	UNCH	.02650B	.00510A						
770	----	----	----	.00790N	.00780-	0.00010	.223	----	----	175	UNCH	UNCH	.02950B	.00590A						
775	----	----	----	.00900N	.00890-	0.00010	.249	----	----	45	UNCH	UNCH	.03030B	.00670A						
780	----	----	----	.01030N	.01010-	0.00020	.276	----	----	20	UNCH	UNCH	.02630B	.00780A						
790	----	----	----	.01340N	.01310-	0.00030	.338	----	----	10	UNCH	UNCH	.03090R	.00990A						
795	----	----	----	.01520N	.01490-	0.00030	.372	----	----	33	UNCH	UNCH	.03080R	.01120A						
800	----	----	----	.01720N	.01680-	0.00040	.407	----	----	29	UNCH	UNCH	.03000B	.01270A						
805	----	----	----	.01940																