



PRELIMINARY

PG30 BULLETIN #101@

CANADIAN DOLLAR PUT OPTIONS

Fri, May 26, 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. Rows include CAN DLR PUT EU, JUL17, CANADA DLR PUT, JUN17, and various strike prices from 735 to 915.

** 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. Rows include CAU OPT, MAY17, JUN17, JUL17, AUG17, and SEP17 with various strike prices and contract details.



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CAU OPT	CAU OPT	(FUTURES SETT.	.74410 +	13.0)															
770	----	----	----	----	.02780-	0.00130	.844	----	----	21	UNCH	.04360B	.01980A						
TOTAL										86									
OCT17	CAU OPT	(FUTURES SETT.	.00)																
675	----	----	----	----	.00040N	.00040	UNCH	.026	----	50	UNCH	.00140B	.00035A						
685	----	----	----	----	.00060N	.00060	UNCH	.039	----	6	UNCH	.00210B	.00060						
695	----	----	----	----	.00110N	.00100-	0.00010	.063	----	32	UNCH	.00330B	.00090A						
700	----	----	----	----	.00150N	.00130-	0.00020	.081	----	50	UNCH	.00410B	.00120A						
740	----	----	----	----	.00990N	.00930-	0.00060	.420	----	20	UNCH	.01840B	.00820A						
745	----	----	----	----	.01210N	.01150-	0.00060	.487	----	10	UNCH	.01790B	.01010A						
TOTAL										0									
DEC17	CAU OPT	(FUTURES SETT.	.74535 +	13.0)															
660	----	----	----	----	.00050N	.00050	UNCH	.026	----	100	UNCH	.00400B	.00045A						
665	----	----	----	----	.00060N	.00060	UNCH	.031	----	40	UNCH	.00440B	.00060A						
670	----	----	----	----	.00080N	.00080	UNCH	.040	----	102	UNCH	.00500B	.00070A						
675	----	----	----	----	.00100N	.00100	UNCH	.050	----	7	UNCH	.00560B	.00090A						
680	----	----	----	----	.00130N	.00120-	0.00010	.060	----	1	UNCH	.00620B	.00110A						
690	----	----	----	----	.00210N	.00190-	0.00020	.090	----	1	UNCH	.00770B	.00160A						
695	----	----	----	----	.00260N	.00230-	0.00030	.107	----	10	UNCH	.00860B	.00200A						
700	----	----	----	----	.00320N	.00290-	0.00030	.130	----	85	UNCH	.00950B	.00250A						
705	----	----	----	----	.00380N	.00350-	0.00030	.154	----	1	UNCH	.01060B	.00300A						
710	----	----	----	----	.00460N	.00420-	0.00040	.181	----	86	UNCH	.01510B	.00370A						
715	----	----	----	----	.00550N	.00510-	0.00040	.214	----	80	UNCH	.01660B	.00450A						
720	----	----	----	----	.00650N	.00610-	0.00040	.249	----	263	UNCH	.01820B	.00540A						
725	----	----	----	----	.00780N	.00740-	0.00040	.290	----	390	UNCH	.01990B	.00620A						
730	----	----	----	----	.00920N	.00880-	0.00040	.334	----	65	UNCH	.02180B	.00730A						
735	----	----	----	----	.01090N	.01050-	0.00040	.382	----	30	UNCH	.02390B	.00850A						
740	----	----	----	----	.01280N	.01240-	0.00040	.433	----	13	UNCH	.02600B	.00990A						
745	----	----	----	----	.01500N	.01460-	0.00040	.486	----	10	UNCH	.02840B	.01150A						
755	----	----	----	----	.02050N	.01990-	0.00060	.594	----	2	UNCH	.03360B	.01530A						
760	----	----	----	----	.02360N	.02290-	0.00070	.647	----	27	UNCH	.03640B	.01700A						
765	----	----	----	----	.02710N	.02630-	0.00080	.696	----	10	UNCH	.03950B	.02010A						
780	----	----	----	----	.03890N	.03780-	0.00110	.821	----	2	UNCH	.03900B	.02900A						
TOTAL										0									
MAR18	CAU OPT	(FUTURES SETT.	.74665 +	13.5)															
695	----	----	----	----	.00440N	.00420-	0.00020	.147	----	1	UNCH	.00830B	.00390A						
700	----	----	----	----	.00520N	.00500-	0.00020	.170	----	1	UNCH	.00950B	.00450A						
710	----	----	----	----	.00710N	.00680-	0.00030	.221	----	1	UNCH	.01220B	.00610A						
720	----	----	----	----	.00950N	.00910-	0.00040	.282	----	2	UNCH	.01550B	.00810A						
730	----	----	----	----	.01240N	.01190-	0.00050	.351	----	17	UNCH	.01970B	.01040A						
735	----	----	----	----	.01410N	.01360-	0.00050	.390	----	1	UNCH	.02180B	.01170A						
750	----	----	----	----	.02050N	.01980-	0.00070	.517	----	3	UNCH	.03020B	.01670A						
TOTAL										0									

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OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
CANADA DLR CALL JUN17 OV	CANADIAN DOLLAR OPTIONS 745	----	500	500	----	----	100.00
TOTALS		100	500	500	0	0	100
CANADA DLR PUT JUN17 OV	CANADIAN DOLLAR OPTIONS 765	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0