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BNS

BANK NOVA SCOTIA HALIFAX

\$59.63

↑ 0.05 (0.08%)

AS OF 4:03:00PM ET 09/28/2018

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Last	Change	Bid Size	Bid	Ask	Ask Size	Volume	Open Int	Imp Vol	Delta	Gamma	Theta	Action	Strike	Action	Last	Change	Bid Size	Bid	Ask	Ask Size		
CALLS												Oct 19 '18 (19 days)										Feedback
0.00	0.00	0	27.50	32.00	0	0	0	187.34 %	0.978	0.0035	-0.0556	▼	30	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	22.20	27.00	0	0	0	--	0.876	0.0057	-0.1773	▼	35	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	17.30	21.90	0	0	0	--	0.8493	0.0082	-0.1629	▼	40	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	12.60	17.00	0	0	0	93.31 %	0.9427	0.0155	-0.0671	▼	45	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	7.70	12.00	0	0	0	67.74 %	0.908	0.0297	-0.0694	▼	50	▼	0.10	0.00	0	0.00	0.05	0		
4.60	0.00	0	4.50	4.80	0	0	8	24.91 %	0.9938	0.0124	-0.0013	▼	55	▼	0.05	0.00	0	0.05	0.15	0		
0.30	0.00	0	0.25	0.35	0	0	619	11.84 %	0.305	0.2619	-0.016	▼	60	▼	1.30	0.00	0	1.15	1.30	0		
0.06	0.00	0	0.00	0.25	0	0	22	27.23 %	0.0759	0.0368	-0.0128	▼	65	▼	5.80	0.00	0	5.80	6.50	0		
0.00	0.00	0	0.00	0.75	0	0	0	54.39 %	0.1089	0.0241	-0.0335	▼	70	▼	0.00	0.00	0	8.60	12.60	0		
0.00	0.00	0	0.00	0.75	0	0	0	69.59 %	0.0899	0.0164	-0.0371	▼	75	▼	0.00	0.00	0	13.50	17.80	0		
0.00	0.00	0	0.00	0.45	0	0	0	74.71 %	0.0552	0.0105	-0.027	▼	80	▼	0.00	0.00	0	18.50	22.90	0		
0.00	0.00	0	0.00	0.25	0	0	0	77.80 %	0.0322	0.0065	-0.0179	▼	85	▼	0.00	0.00	0	23.60	28.30	0		
CALLS												Nov 16 '18 (47 days)										PUTS
0.00	0.00	0	27.30	31.90	0	0	0	--	0.9032	0.004	-0.0731	▼	30	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	22.30	27.00	0	0	0	--	0.8794	0.0056	-0.0715	▼	35	▼	0.00	0.00	0	0.00	0.05	0		
19.54	0.00	0	18.20	21.80	0	0	0	87.51 %	0.924	0.0104	-0.037	▼	40	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	12.20	17.00	0	0	0	--	0.8158	0.0115	-0.0614	▼	45	▼	0.00	0.00	0	0.00	0.05	0		
0.00	0.00	0	8.00	12.00	0	0	0	46.84 %	0.8669	0.0287	-0.0286	▼	50	▼	0.00	0.00	0	0.00	0.10	0		
0.00	0.00	0	3.90	7.00	0	0	0	34.38 %	0.7427	0.0443	-0.0241	▼	55	▼	0.22	0.00	0	0.15	0.30	0		
0.70	0.00	0	0.65	0.75	0	0	130	11.93 %	0.394	0.1485	-0.0101	▼	60	▼	1.45	0.00	0	1.40	1.60	0		
0.00	0.00	0	0.00	0.05	0	0	0	12.75 %	0.0253	0.0212	-0.0016	▼	65	▼	0.00	0.00	0	3.50	6.90	0		
0.00	0.00	0	0.00	0.25	0	0	0	27.27 %	0.0536	0.0184	-0.0064	▼	70	▼	0.00	0.00	0	8.50	12.90	0		
0.00	0.00	0	0.00	0.40	0	0	0	32.88 %	0.0296	0.0094	-0.0047	▼	75	▼	0.00	0.00	0	13.50	18.30	0		
0.00	0.00	0	0.00	0.95	0	0	0	56.89 %	0.0923	0.0134	-0.0204	▼	80	▼	0.00	0.00	0	18.50	23.30	0		
0.00	0.00	0	0.00	0.90	0	0	0	64.33 %	0.0803	0.0106	-0.0207	▼	85	▼	0.00	0.00	0	23.50	27.80	0		
0.00	0.00	0	0.00	0.30	0	0	0	58.60 %	0.0337	0.0058	-0.0094	▼	90	▼	0.00	0.00	0	28.50	32.60	0		
CALLS												Dec 21 '18 (82 days)										PUTS
0.00	0.00	0	22.90	27.00	0	0	0	80.79 %	0.9434	0.0062	-0.0155	▼	35	▼	0.05	0.00	0	0.00	0.05	0		
21.40	0.00	0	19.20	21.70	0	0	0	74.43 %	0.901	0.0083	-0.0204	▼	40	▼	0.04	0.00	0	0.00	0.05	0		
0.00	0.00	0	12.60	17.00	0	0	0	43.78 %	0.9343	0.0175	-0.0166	▼	45	▼	0.14	0.00	0	0.05	0.10	0		
9.25	0.00	0	8.00	11.90	0	0	16	32.90 %	0.8816	0.0247	-0.0104	▼	50	▼	0.20	0.00	0	0.15	0.20	0		
5.40	0.00	0	4.60	5.10	0	0	140	17.52 %	0.8368	0.0637	-0.0071	▼	55	▼	0.40	0.00	0	0.40	0.50	0		
1.20	0.00	0	1.15	1.30	0	0	1,131	13.18 %	0.452	0.1057	-0.0087	▼	60	▼	1.80	0.00	0	1.75	2.00	0		
0.13	0.00	0	0.10	0.15	0	0	673	12.91 %	0.0793	0.0402	-0.0032	▼	65	▼	7.70	0.00	0	5.60	6.40	0		
0.06	0.00	0	0.00	0.20	0	0	562	19.67 %	0.0464	0.0173	-0.0031	▼	70	▼	12.60	0.00	0	8.50	12.90	0		
0.03	0.00	0	0.00	0.25	0	0	22	27.12 %	0.0432	0.0119	-0.0041	▼	75	▼	13.44	0.00	0	13.60	17.90	0		
0.00	0.00	0	0.00	0.25	0	0	0	33.00 %	0.0368	0.0086	-0.0043	▼	80	▼	20.50	0.00	0	18.60	22.70	0		
0.00	0.00	0	0.00	0.25	0	0	0	38.33 %	0.0326	0.0066	-0.0046	▼	85	▼	0.00	0.00	0	23.50	28.30	0		
0.00	0.00	0	0.00	0.15	0	0	0	40.04 %	0.0201	0.0042	-0.0031	▼	90	▼	0.00	0.00	0	28.60	32.70	0		
CALLS												Mar 15 '19 (166 days)										PUTS
29.60	0.00	0	28.00	32.00	0	0	1	78.28 %	0.9467	0.004	-0.0087	▼	30	▼	0.05	0.00	0	0.00	0.30	0		
0.00	0.00	0	24.40	26.70	0	0	0	72.36 %	0.9127	0.0059	-0.0125	▼	35	▼	0.10	0.00	0	0.00	0.10	0		
0.00	0.00	0	19.40	21.20	0	0	0	53.78 %	0.9041	0.0086	-0.01	▼	40	▼	0.20	0.00	0	0.00	0.15	0		
0.00	0.00	0	14.10	15.50	0	0	0	33.66 %	0.9271	0.0192	-0.0054	▼	45	▼	0.35	0.00	0	0.10	0.20	0		
0.00	0.00	0	9.20	11.80	0	0	0	31.21 %	0.8275	0.022	-0.0093	▼	50	▼	0.35	0.00	0	0.35	0.45	0		
5.60	0.00	0	4.90	5.40	0	0	75	16.39 %	0.7819	0.0494	-0.0058	▼	55	▼	0.97	0.00	0	0.90	1.10	0		
1.85	0.00	0	1.75	2.05	0	0	173	14.36 %	0.4692	0.0723	-0.0069	▼	60	▼	2.75	0.00	0	2.75	3.10	0		
0.50	0.00	0	0.30	0.45	0	0	122	12.83 %	0.1508	0.0461	-0.0035	▼	65	▼	6.50	0.00	0	6.20	6.80	0		
0.05	0.00	0	0.00	0.30	0	0	4	15.41 %	0.0609	0.0196	-0.0021	▼	70	▼	0.00	0.00	0	9.10	11.50	0		
0.00	0.00	0	0.00	0.40	0	0	0	21.34 %	0.0598	0.014	-0.0029	▼	75	▼	0.00	0.00	0	15.60	16.90	0		
0.00	0.00	0	0.00	0.50	0	0	0	26.88 %	0.0602	0.0111	-0.0037	▼	80	▼	0.00	0.00	0	18.90	21.40	0		
0.00	0.00	0	0.00	0.40	0	0	0	29.72 %	0.0459	0.0081	-0.0033	▼	85	▼	0.00	0.00	0	25.50	26.60	0		