



PRELIMINARY

PG30 BULLETIN #231@

CANADIAN DOLLAR PUT OPTIONS

Mon, Nov 30, 2020 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, --CONTRACT-- LOW. Rows include CAU OPT for months NOV20, DEC20, JAN21, FEB21, MAR21, APR21 with various strike prices and contract details.



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CAU OPT	CAU OPT	(FUTURES SETT. .00)											
7000	----	----	----	----	.00045+	0.00005	.027	----	----	248	UNCH	.01950	.00090A
7050	----	----	----	----	.00050	UNCH	.031	----	----	12	UNCH	.02140B	.00110A
7200	----	----	----	----	.00110	UNCH	.065	----	----	1	UNCH	.02800B	.00140A
7250	----	----	----	----	.00130-	0.00010	.078	----	----	1	UNCH	.02800B	.00130A
7300	----	----	----	----	.00170-	0.00010	.100	----	----	158	UNCH	.02500B	.00170A
7400	----	----	----	----	.00270-	0.00030	.152	----	----	80	UNCH	.02570R	.00270A
7450	----	----	----	----	.00340-	0.00040	.187	----	----	153	UNCH	.02850R	.00340A
7500	----	----	----	----	.00440-	0.00040	.232	----	----	79	UNCH	.02910R	.00420A
7550	----	----	----	----	.00560-	0.00050	.282	----	----	50	UNCH	.03060B	.00530A
7600	----	----	----	----	.00700-	0.00060	.337	----	----	75	UNCH	.03010B	.00670A
7700	----	----	----	----	.01100-	0.00080	.466	----	----	2	UNCH	.02830B	.01020A
TOTAL										0			
										995			
MAY21	CAU OPT	(FUTURES SETT. .00)			CAB	----	.000	----	----	25	UNCH	.00060	.00020A
5600	----	----	----	----	.00020+	0.00005	.010	----	----	50	UNCH	.00860B	.00070A
6650	----	----	----	----	.00030+	0.00010	.016	----	----	122	UNCH	.01060B	.00080A
6750	----	----	----	----	.00100	UNCH	.054	----	5	52	UNCH	.02180B	.00120A
7100	----	----	----	----	.00130+	0.00010	.069	----	----	54	UNCH	.02380R	.00150A
7150	----	----	----	----	.00530-	0.00040	.250	----	----	4	UNCH	.03000R	.00520A
7500	----	----	----	----	.00820-	0.00050	.351	----	----	8	UNCH	.03130R	.00780A
7600	----	----	----	----	.01230-	0.00070	.467	----	----	4	UNCH	.02640B	.01150A
7700	----	----	----	----	.01780-	0.00080	.587	----	----	4	UNCH	.02630B	.01660A
7800	----	----	----	----									
TOTAL										5			
										323			
JUN21	CAU OPT	(FUTURES SETT. .77195 + 16.0 )			.00030-	0.00010	.016	----	----	20	UNCH	.00630B	.00090A
6800	----	----	----	----	.00035-	0.00015	.019	----	----	200	UNCH	.00700B	.00100A
6850	----	----	----	----	.00180-	0.00020	.090	----	----	1	UNCH	.01590B	.00190A
7200	----	----	----	----	.00280-	0.00020	.133	----	----	1	UNCH	.02000B	.00280A
7300	----	----	----	----	.00350-	0.00020	.161	----	----	50	UNCH	.02230B	.00340A
7400	----	----	----	----	.00420-	0.00030	.191	----	----	3	UNCH	.02500R	.00410A
7450	----	----	----	----	.00520+	NEW	.227	----	10	10 +	10	.02750R	.00500A
7500	----	----	----	----	.00630-	0.00040	.267	----	----	8	UNCH	.03060R	.00600A
TOTAL										10			
										293 +			
JUL21	CAU OPT	(FUTURES SETT. .00)			.00610-	0.00030	.243	----	----	5	UNCH	.02470R	.00600A
7450	----	----	----	----						5			
TOTAL										0			
AUG21	CAU OPT	(FUTURES SETT. .00)			.00005-	0.00005	.002	----	----	2000	UNCH	.00015B	.00040A
6000	----	----	----	----	.00210	UNCH	.088	----	----	173	UNCH	.00750R	.00240A
7100	----	----	----	----	.00700-	0.00020	.256	----	----	2	UNCH	.01910R	.00670A
7450	----	----	----	----						0			
TOTAL										2175			
SEP21	CAU OPT	(FUTURES SETT. .77195 + 15.5 )			.00080-	0.00020	.035	----	----	10	UNCH	.00340B	.00120A
6800	----	----	----	----	.00140-	0.00010	.058	----	----	1	UNCH	.00460R	.00170A
6950	----	----	----	----	.00290	UNCH	.113	----	----	1	UNCH	.00920R	.00280A
7150	----	----	----	----	.00900-	0.00020	.301	----	----	2	UNCH	.02190B	.00860A
7500	----	----	----	----	.01220-	0.00050	.381	----	----	25	UNCH	.02760B	.01170A
7600	----	----	----	----						0			
TOTAL										39			
MCM OPT	MCM OPT	(FUTURES SETT. .77155 + 15.5 )			.07000-	0.03000	.121	----	----	100	UNCH	.41000R	.07000A
DEC20	----	----	----	----	.11000-	0.04000	.178	----	----	100	UNCH	.52000B	.09000A
7600	----	----	----	----						0			
7625	----	----	----	----						200			
TOTAL													
WCD OPT	WCD OPT	(FUTURES SETT. .77155 + 15.5 )			CAB	----	----	----	----	30	UNCH	.05000R	.01000A
DEC20	----	----	----	----	CAB	----	----	----	----	1	UNCH	.10000B	.01000A
7425	----	----	----	----	CAB	----	.000	----	----	10	UNCH	.37000B	.01500A
7475	----	----	----	----	CAB	----	.001	----	10	10 +	10	.48000B	.00500
7575	----	----	----	----	CAB	----	.263	----	----	50	UNCH	.58000B	.16000A
7600	----	----	----	----	.19000-	0.05000				10			
7650	----	----	----	----						101 +			
TOTAL													

\*\* 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.\*\*