



## CONTRACT SPECIFICATIONS FOR CANADIAN DOLLAR OPTIONS

### CME Globex American Style Premium Quoted

Trade Unit	One Canadian dollar futures contract						
Settle Method	Delivery						
Point (Tick) Size	1 point = \$.0001 per Canadian dollar = \$10.00 per contract						
Strike Price Interval							
Strike	24 strikes up & down, and including, the strike nearest the money.						
Limits/Price Banding	No limits						
Minimum Fluctuation	<table border="1"> <tr> <td>Regular</td> <td>0.0001=\$10.00</td> </tr> <tr> <td>Cab</td> <td>0.00005=\$5.00</td> </tr> <tr> <td>Special "Half Tick"</td> <td>0.00005=\$5.00 for the premium&lt;0.0005, spreads w/net premium&lt;0.0005, non-generic combo trades&lt;0.0010.</td> </tr> </table>	Regular	0.0001=\$10.00	Cab	0.00005=\$5.00	Special "Half Tick"	0.00005=\$5.00 for the premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.
Regular	0.0001=\$10.00						
Cab	0.00005=\$5.00						
Special "Half Tick"	0.00005=\$5.00 for the premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.						
Trading Hours	Mon/Thurs 5:00 p.m.-7:15 a.m. & 2:00 p.m.-4:00 p.m. Sun & Hol 5:00 p.m.-7:15 a.m Mon/Thurs 5:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-4:00 p.m.						
Listed							
Product Codes	Clearing Calls/Puts=C1 Ticker Calls=CV Ticker Puts=PV Globex=6C Weekly Expiration Options: Floor Calls=1CC/5CC Puts=1CP/5CP AON=LK Globex 6C1-6C5						
Minimum Block Size							
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>						

## Open Outcry American Style Premium Quoted

Trade Unit	One Canadian dollar futures contract						
Settle Method	Delivery						
Point (Tick) Size	1 point = \$.0001 per Canadian dollar = \$10.00 per contract						
Strike Price Interval							
Strike	All listed intervals						
Limits/Price Banding	No limits						
Minimum Fluctuation	<table border="1"> <tr> <td>Regular</td> <td>0.0001=\$10.00</td> </tr> <tr> <td>Cab</td> <td>0.00005=\$5.00</td> </tr> <tr> <td>Special "Half Tick"</td> <td>0.00005=\$5.00 for premium&lt;0.0005, spreads w/net premium&lt;0.0005, non-generic combo trades&lt;0.0010.</td> </tr> </table>	Regular	0.0001=\$10.00	Cab	0.00005=\$5.00	Special "Half Tick"	0.00005=\$5.00 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.
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Cab	0.00005=\$5.00						
Special "Half Tick"	0.00005=\$5.00 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.						
Trading Hours	7:20 a.m.-2:00 p.m.						
Listed							
Product Codes	Clearing Calls/Puts=C1 Ticker Calls=CV Ticker Puts=PV Globex=6C Weekly Expiration Options: Floor Calls=1CC/5CC Puts=1CP/5CP AON=LK Globex 6C1-6C5						
Minimum Block Size							
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>						

## CME Globex European Style Premium Quoted

Trade Unit	One Canadian Dollar futures contract
Settle Method	Delivery
Point (Tick) Size	1 point = \$.0001 per Canadian dollar = \$10.00 per contract
Strike Price Interval	
Strike	3 strikes up & down, and including, the strike nearest the money.
Limits/Price Banding	No Limits
Minimum Fluctuation	
Trading Hours	Mon/Thur 5:00 p.m.-7:15 a.m. & 2:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-7:15 a.m.
Listed	
Product Codes	Clearing Calls/Puts=C1 Ticker Calls=CV Ticker Puts=PV Weekly Expiration Options: Calls=1CC/5CC Puts=1CP/5CP AON=LK ( <a href="#">100 Threshold</a> )&
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>

## Open Outcry European Style Premium Quoted

Trade Unit	One Canadian Dollar futures contract
Settle Method	Delivery
Point (Tick) Size	1 point = \$.0001 per Canadian dollar = \$10.00 per contract
Strike Price Interval	
Strike	All listed intervals
Limits/Price Banding	No Limits
Minimum Fluctuation	
Trading Hours	7:20 a.m.-2:00 p.m.
Listed	
Product Codes	Clearing Calls/Puts=C1 Ticker Calls=CV Ticker Puts=PV Weekly Expiration Options: Calls=1CC/5CC Puts=1CP/5CP AON=LK ( <a href="#">100 Threshold</a> )&
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>

## CME Globex American Style Volatility Quoted

Trade Unit	One Canadian dollar futures contract						
Settle Method	Delivery						
Point (Tick) Size	0.025 percent of the volatility quote						
Strike Price Interval							
Strike	24 strikes up & down, and including, the strike nearest the money.						
Limits/Price Banding	No limits						
Minimum Fluctuation	<table border="1"> <tr> <td>Regular</td> <td>0.0001=\$10.00</td> </tr> <tr> <td>Cab</td> <td>0.00005=\$5.00</td> </tr> <tr> <td>Special "Half Tick"</td> <td>0.00005=\$5.00 for the premium&lt;0.0005, spreads w/net premium&lt;0.0005, non-generic combo trades&lt;0.0010.</td> </tr> </table>	Regular	0.0001=\$10.00	Cab	0.00005=\$5.00	Special "Half Tick"	0.00005=\$5.00 for the premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.
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Cab	0.00005=\$5.00						
Special "Half Tick"	0.00005=\$5.00 for the premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades<0.0010.						
Trading Hours	Mon/Thurs 5:00 p.m.-7:15 a.m. & 2:00 p.m.-4:00 p.m. Sun & Hol 5:00 p.m.-7:15 a.m Mon/Thurs 5:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-4:00 p.m.						
Listed							
Product Codes	Monthly: V6C Weekly Expiration Options: VC(1-5)						
Minimum Block Size							
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>						

## CME Globex European Style Volatility Quoted

Trade Unit	One Canadian Dollar futures contract
Settle Method	Delivery
Point (Tick) Size	0.025 percent of the volatility quote
Strike Price Interval	
Strike	3 strikes up & down, and including, the strike nearest the money.
Limits/Price Banding	No Limits
Minimum Fluctuation	
Trading Hours	Mon/Thur 5:00 p.m.-7:15 a.m. & 2:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-7:15 a.m.
Listed	
Product Codes	Monthly: VXC Weekly Expiration Options: VC(A-E)
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle, plus 4 weekly expirations <a href="#">View current product listings</a>