



FINAL

PG29 BULLETIN #192@

CANADIAN DOLLAR CALL OPTIONS

Thu, Oct 03, 2024 PG29

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 CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION: OCT24, NOV24, DEC24, JAN25, FEB25, MAR25, APR25, JUN25, SEP25. Row: CANADA DLR FUT with corresponding dates.

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, OCT 03

CANADIAN DOLLAR FUTURES

Table with columns: CANADA DLR FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

CAN DOLLAR (EU) FIXING PRICE: Nov24 0.7398

ADDITIONAL CANADIAN DOLLAR FUTURES

Table with columns: CNH FUT, INR/USD FUT, MICRO INR/USD F, TRL FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

CANADIAN DOLLAR CALLS **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.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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Table with columns for contract type (CAU OPT, MCM OPT, SCD OPT, TCD OPT, WCD OPT), month/year (e.g., 7500, 7600), price, bid/ask, volume, and open interest. Includes sub-sections for CAU OPT, MCM OPT, SCD OPT, TCD OPT, and WCD OPT across various months from JAN25 to OCT24.

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2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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CANADIAN DOLLAR CALL OPTIONS

Thu, Oct 03, 2024 PG29

Table with columns: WCD OPT, WCD OPT, (FUTURES SETT., .73825 - 23.5), .03-.02, 4-3-2, .102-.059, UNCH, .27B-.13B, .04A-.00

** 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 CALLS **SETT. PRICE**

Main 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 for OCT24, NOV24, DEC24, JAN25, FEB25, MAR25, APR25.



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CAU OPT											
(FUTURES SETT. .00)											
7250	CAU OPT	.02270B	.02160A	----	.02150-0.00180	.743	----	44	UNCH	.02710B .01110A	
7300	----	.01500B	.01800A	----	.01790-0.00170	.684	----	11	UNCH	.02330B .00890A	
7350	----	.01560B	.01470A	----	.01470-0.00140	.617	----	77	UNCH	.01990B .00720A	
7400	----	.01280B	.01170A	----	.01170-0.00130	.544	----	11	UNCH	.01710B .00570A	
7600	----	.00440B	.00410A	----	.00400-0.00060	.258	----	11	UNCH	.00850B .00240A	
7700	----	.00240B	.00230A	----	.00220-0.00030	.158	----	19	UNCH	.00580B .00160A	
7800	----	.00120B	.00130A	----	.00120-0.00020	.094	----	30	UNCH	.00380B .00100A	
8000	----	.00030B	.00045A	----	.00035-0.00005	.030	----	1	UNCH	.00160B .00040A	
TOTAL								0		237	
MAY25 CAU OPT (FUTURES SETT. .00)											
7250	CAU OPT	.02350B	.02240A	----	.02240-0.00170	.725	----	11	UNCH	.02780B .01200A	
7300	----	.01980B	.01880A	----	.01880-0.00160	.671	----	22	UNCH	.02410B .00980A	
7350	----	.01650B	.01550A	----	.01560-0.00140	.609	----	33	UNCH	.02060B .00800A	
7500	----	.00880B	.00790A	----	.00800-0.00090	.403	----	22	UNCH	.01210B .00430A	
7850	----	.00120B	.00140A	----	.00120-0.00020	.087	----	30	UNCH	.00280B .00100A	
TOTAL								0		118	
JUN25 CAU OPT (FUTURES SETT. .74250 - 23.0)											
7000	CAU OPT	----	----	----	.04330-0.00210	.889	----	1	UNCH	.04310B .02860A	
7200	----	.02780B	.02670A	----	.02670-0.00170	.761	----	66	UNCH	.03210B .01590A	
7250	----	.02400B	.02300A	----	.02300-0.00160	.715	----	11	UNCH	.02830B .01270A	
7300	----	.02050B	.01950A	----	.01950-0.00150	.662	----	13	UNCH	.02470B .01050A	
7350	----	.01720B	.01620A	----	.01630-0.00140	.603	----	22	UNCH	.02130B .00870A	
7450	----	.01180B	.01080A	----	.01080-0.00120	.474	----	10	UNCH	.01770B .00590A	
7550	----	.00750B	.00690A	----	.00690-0.00080	.347	----	11	UNCH	.01500B .00400A	
7600	----	.00590B	.00540A	----	.00540-0.00060	.290	----	1	UNCH	.02380B .00330A	
7650	----	.00460B	.00420A	----	.00420-0.00050	.238	----	23	UNCH	.02160B .00270A	
7700	----	.00350B	.00330A	----	.00330-0.00040	.195	----	22	UNCH	.01950B .00240A	
7800	----	.00200B	.00200A	----	.00200-0.00020	.128	----	15	UNCH	.01590B .00150A	
7900	----	.00120B	.00130A	----	.00120-0.00020	.081	----	5	UNCH	.01280B .00100A	
8000	----	.00070B	.00080A	----	.00070-0.00010	.050	----	2	UNCH	.01030B .00070A	
TOTAL								0		202	
AUG25 CAU OPT (FUTURES SETT. .00)											
7650	CAU OPT	.00600B	.00580A	----	.00580-0.00050	.278	----	1	UNCH	.00850B .00450A	
7700	----	.00480B	.00470A	----	.00460-0.00050	.233	----	1	UNCH	.00700B .00360A	
TOTAL								0		2	
SEP25 CAU OPT (FUTURES SETT. .74380 - 22.5)											
7600	CAU OPT	.01750	.01630A	----	.01630 NEW	.551	----	2	+	2	
7650	----	.00810B	.00780A	----	.00770-0.00070	.334	----	50	+	UNCH	.02070B .00930A
7650	----	.00660B	.00640A	----	.00630-0.00060	.287	----	1	UNCH	.01260B .00480A	
7700	----	.00530B	.00520A	----	.00510-0.00050	.244	----	2	UNCH	.01120B .00410A	
7750	----	.00420B	.00420A	----	.00420-0.00030	.208	----	1	UNCH	.00990B .00350A	
7900	----	.00210B	.00230A	----	.00230-0.00010	.124	----	1	UNCH	.00880B .00300A	
8050	----	.00100B	.00130A	----	.00120-0.00010	.070	----	1	UNCH	.00610B .00180A	
TOTAL								2		58 + 2	
DEC25 CAU OPT (FUTURES SETT. .74485 - 22.5)											
7500	CAU OPT	----	----	----	.01400-0.00100	.461	----	5	UNCH	.02000B .01240A	
8000	----	----	----	----	.00220-0.00030	.109	----	1	UNCH	.00270B .00270A	
TOTAL								0		6	
MCM OPT OCT24 MCM OPT (FUTURES SETT. .73825 - 23.5)											
7375	MCM OPT	.00420B	.00250A	----	.00250-0.00210	.739	----	1	UNCH	.00870B .00160A	
7450	----	.00040B	*.00015A	----	.00015-0.00045	.060	----	1	UNCH	.00310B .00015A	
7475	----	.00090B	*.00060A	----	.00060-0.00040	.144	----	22	UNCH	.00300B .00060A	
7500	----	----	*.00010A	----	CAB	.003	----	20	UNCH	.00120B .00010A	
7625	----	----	.00010A	----	CAB	----	----	1	UNCH	.00010 .00010	
TOTAL								0		45	
SCD OPT OCT24 SCD OPT (FUTURES SETT. .73825 - 23.5)											
7400	SCD OPT	.00290B	*.00170A	----	.00170-0.00150	.453	----	5	UNCH	.00490B .00170A	
TOTAL								0		5 - 3	
TCD OPT OCT24 TCD OPT (FUTURES SETT. .73825 - 23.5)											
7425	TCD OPT	.00130B	*.00045A	----	.00050 NEW	.199	----	2	+	2	
7475	----	.00015B	*.00010A	----	.00005-0.00020	.019	----	1	UNCH	.00470B .00045A	
TOTAL								2		3 + 2	
WCD OPT OCT24 WCD OPT (FUTURES SETT. .73825 - 23.5)											
7400	WCD OPT	.00340B	.00220A	----	.00220-0.00150	.464	----	33	UNCH	.00710B .00220A	
7400	----	.00270B	.00130A	----	.00140-0.00160	.444	----	1	UNCH	.00670B .00110A	
7425	----	.00140B	.00060A	----	.00060-0.00110	.221	----	126	UNCH	.00480B .00060A	
7450	----	.00130B	*.00070A	----	.00070-0.00070	.187	----	55	UNCH	.00390B .00070A	
7450	----	.00060B	*.00025A	----	.00020-0.00060	.082	----	111	UNCH	.00330B .00025A	
7475	----	.00070B	*.00040A	----	.00035-0.00045	.102	----	34	UNCH	.00270B .00040A	
7475	----	.00015B	*.00015A	----	.00005-0.00030	.021	----	156	UNCH	.00210B .00015A	
7500	----	.00035B	*.00025A	----	.00020-0.00020	.059	----	99	UNCH	.00190B .00025A	
7500	----	----	.00010A	----	CAB	.003	----	109	UNCH	.00130B .00005	
TOTAL								0		724	

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