



PRELIMINARY

PG30 BULLETIN # 29@

CANADIAN DOLLAR PUT OPTIONS

Fri, Feb 12, 2016 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=BIID 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=BIID 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 **SETTL. PRICE**													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETTL.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CAN DLR PUT EU													
MAR16													
650	----	----	----	----	0.01N	----	.00-	0	.002	----	20	.22B	.02A
695	----	----	----	----	0.20N	----	.11-	9	.097	----	1	1.60B	.10A
700	----	----	----	----	0.29N	----	.16-	13	.137	----	4	1.81B	.11A
710	----	----	----	----	0.57N	----	.36-	21	.268	----	2	1.67B	.19A
715	----	----	----	----	0.77N	----	.51-	26	.353	----	1	2.90	.24A
735	----	----	----	----	2.02N	----	1.60-	42	.734	----	1	1.68B	.52A
TOTAL										0	30		
CAN DLR PUT EU													
APR16													
685	----	----	----	----	0.39N	----	.27-	12	.138	----	2	1.57B	.20
705	----	----	----	----	0.88N	----	.66-	22	.293	----	1	1.90B	.46
TOTAL										1	4		
CAN DLR PUT EU													
JUN16													
TOTAL										0	0		
CANADA DLR PUT													
MAR16													
600	----	----	----	----	----		CAB	----	----	----	68	.01	.01
610	----	----	----	----	----		CAB	----	----	----	38	.02B	.00A
615	----	----	----	----	----		CAB	----	.000	----	7	.02B	.01
620	----	----	----	----	----		CAB	----	.000	----	45	.03B	.01A
625	----	----	----	----	----		CAB	----	.000	----	37	.05	.00A
630	----	----	----	----	----		CAB	----	.000	----	21	.09B	.00
635	----	----	----	----	----		CAB	----	.000	----	63	.13	.00A
640	----	----	----	----	0.00N	----	.000	----	.000	----	53	.09B	.01A
645	----	----	----	----	0.00N	----	.000	----	.001	----	212	.17B	.01A
650	----	----	----	----	0.01N	----	.00-	0	.002	----	771	.23B	.01A
655	----	----	----	----	0.01N	----	.00-	0	.004	----	130	.30B	.01A
660	----	----	----	----	0.01N	----	.01-	0	.008	----	345	.40B	.01
665	----	----	----	----	0.02N	----	.01-	1	.009	----	239	.51	.01
670	----	----	----	----	0.03N	----	.01-	1	.014	----	389	.66B	.01
675	----	----	----	----	0.04N	----	.02-	2	.019	----	223	.84B	.02
680	----	----	----	----	0.06N	----	.03-	3	.029	----	662	1.06	.03A
685	----	----	----	----	0.09N	----	.04-	4	.043	----	726	1.30	.04A
690	----	----	----	----	0.14N	----	.07-	7	.064	52	2687 +	34	1.59B
695	----	----	----	----	0.20N	----	.11-	9	.097	85	850 +	40	1.90B
700	----	----	----	----	0.29N	----	.16-	13	.137	84	1523 +	19	2.27B
705	----	----	----	----	0.41N	----	.25-	16	.198	1104	1104	72	2.52B
710	----	----	----	----	0.57N	----	.36-	21	.268	344	3200 +	77	2.93B
715	----	----	----	----	0.77N	----	.51-	26	.353	82	1721 +	39	3.35B
720	----	----	----	----	1.02N	----	.71-	31	.448	52	666 +	23	3.80B
725	----	----	----	----	1.31N	----	.95-	36	.548	88	872 +	18	4.26B
730	----	----	----	----	1.64N	----	1.25-	39	.646	7	259	UNCH	4.74B
735	----	----	----	----	2.02N	----	1.60-	42	.734	----	147	UNCH	5.22B
740	----	----	----	----	2.43N	----	1.99-	44	.867	----	466	UNCH	5.43B
745	----	----	----	----	2.87N	----	2.42-	45	.904	----	178	UNCH	6.20B
750	----	----	----	----	3.32N	----	2.87-	45	.938	----	273	UNCH	6.69B
755	----	----	----	----	3.79N	----	3.33-	46	.954	----	105	UNCH	7.19B
760	----	----	----	----	4.27N	----	3.81-	46	.969	----	99	UNCH	7.68B
765	----	----	----	----	4.75N	----	4.30-	45	.979	----	46	UNCH	8.18B
770	----	----	----	----	5.24N	----	4.79-	45	.989	----	18	UNCH	8.68B
775	----	----	----	----	5.74N	----	5.28-	45	.994	----	36	UNCH	9.18B
780	----	----	----	----	6.23N	----	5.78-	45	.999	----	19	UNCH	9.68B
785	----	----	----	----	6.73N	----	6.28-	45	.999	----	37	UNCH	10.18B
790	----	----	----	----	7.23N	----	6.77-	46	.999	----	39	UNCH	10.68B
800	----	----	----	----	7.72N	----	7.27-	45	.998	----	2	UNCH	11.18B
810	----	----	----	----	8.22N	----	7.77-	45	.999	----	10	UNCH	11.68B
820	----	----	----	----	8.72N	----	8.27-	45	.999	----	11	UNCH	12.18B
825	----	----	----	----	10.22N	----	10.77-	45	.999	----	5	UNCH	13.68B
830	----	----	----	----	10.72N	----	11.27-	45	.999	----	8	UNCH	14.18B
860	----	----	----	----	14.22N	----	13.77-	45	1.000	----	18	UNCH	17.68B
TOTAL										1255	18618 +	67	
CANADA DLR PUT													
APR16													
580	----	----	----	----	0.00N	----	.00	UNCH	.002	----	4	.03B	.02A
600	----	----	----	----	0.00N	----	.00	UNCH	.003	----	4	.04B	.02
605	----	----	----	----	0.01N	----	.01-	0	.006	----	12	.05B	.02A
620	----	----	----	----	0.02N	----	.01-	0	.009	----	9	.11B	.01
625	----	----	----	----	0.03N	----	.02-	1	.011	----	6	.15B	.01A
630	----	----	----	----	0.04N	----	.02-	1	.014	----	35	.23B	.02A
635	----	----	----	----	0.05N	----	.03-	2	.018	64	97 +	.29	.02
640	----	----	----	----	0.06N	----	.04-	2	.023	----	495	.35B	.03A
645	----	----	----	----	0.08N	----	.05-	3	.029	----	230	.43B	.03A
650	----	----	----	----	0.10N	----	.06-	4	.035	----	422	.53B	.04
655	----	----	----	----	0.12N	----	.08-	4	.046	----	54	.63B	.06
660	----	----	----	----	0.16N	----	.10-	6	.057	2	242	.79B	.07A
665	----	----	----	----	0.20N	----	.13-	8	.072	29	453 +	.95B	.09
670	----	----	----	----	0.25N	----	.17-	8	.091	2	445 -	1.13B	.12
680	----	----	----	----	0.31N	----	.21-	10	.111	5	326	UNCH	1.34B
685	----	----	----	----	0.39N	----	.27-	12	.138	6	416	UNCH	1.58B
690	----	----	----	----	0.48N	----	.34-	14	.169	5	233 -	1.86B	.19A
695	----	----	----	----	0.59N	----	.43-	16	.206	84	810	UNCH	2.15B
700	----	----	----	----	0.72N	----	.53-	19	.243	23	242 +	2.45B	.24
705	----	----	----	----	0.88N	----	.66-	22	.293	84	252 +	2.84B	.28
710	----	----	----	----	1.06N	----	.81-	25	.345	125	208 +	3.09B	.30A
715	----	----	----	----	1.28N	----	.99-	29	.401	6	160 -	3.49B	.35A
720	----	----	----	----	1.52N	----	1.20-	32	.460	28	48 +	3.91B	.39A
725	----	----	----	----	1.79N	----	1.45-	34	.521	70	197 +	4.34B	.43A
730	----	----	----	----	2.09N	----	1.73-	36	.581	22	29 +	4.79B	.47A
735	----	----	----	----	2.43N	----	2.04-	39	.639	----	176	UNCH	5.25B
745	----	----	----	----	3.17N	----	2.75-	42	.744	----	14	UNCH	6.20B
TOTAL										468	5619 +	174	
CANADA DLR PUT													
MAY16													
645	----	----	----	----	0.13N	----	.10-	3	.046	----	6	.14	.09A
650	----	----	----	----	0.16N	----	.12-	4	.054	----	16	.17B	.11A
655	----	----	----	----	0.19N	----	.14-	5	.064	12	118 +	.21B	.13
660	----	----	----	----	0.23N	----	.17-	6	.076	4	33 +	.25B	.17A
665	----	----	----	----	0.28N	----	.20-	8	.089	----	11	.31B	.20A
670	----	----	----	----	0.34N	----	.25+	NEW	.108	1	1	.37B	.24
675	----	----	----	----	0.41N	----	.30-	11	.128	1	1	.45B	.30A
680	----	----	----	----	0.49N	----	.37-	12	.157	200	UNCH	.77B	.51A
685	----	----	----	----	0.82N	----	.63-	19	.243	30	UNCH	.92B	.62A
710	----	----	----	----	1.33N	----	1.07-	26	.367	30	UNCH	1.48B	1.04A
715	----	----	----	----	1.54N	----	1.26-	28	.414	20	125 +	1.72B	1.22A
720	----	----	----	----	1.79N	----	1.48-	31	.464	----	5	UNCH	1.99B
TOTAL										37	594 +	32	
CANADA DLR PUT													
JUN16													
570	----	----	----	----	0.01N	----	.01-	0	.004	----	10	.05	.02A
575	----	----	----	----	0.02N	----	.01-	1	.004	----	3	.06B	.03
580	----	----	----	----	0.02N	----	.01+	NEW	.006	8	3 +	.06B	.03
585	----	----	----	----	0.02N	----	.01-	1	.006	----	5	.07B	.03A
595	----	----	----	----	0.04N	----	.02-	1	.011	----	18	.10B	.03A
600	----	----	----	----	0.04N	----	.03-	1	.013	----	5	.13B	.02
605	----	----	----	----	0.05N	----	.04-	1	.016	----	50	.16B	.02
610	----	----	----	----	0.07N	----	.06-	2	.019	12	64 +	.19B	.04A
615	----	----	----	----	0.08N	----	.06-	2	.024	30	67 -	.23B	.04A
620	----	----	----	----	0.09N	----	.07-	3	.028	----	37	.27B	.05A
625	----	----	----	----	0.11N	----	.08-	3	.033	6	109 -	.32B	.05A
630	----	----	----	----	0.13N	----	.10-	3	.040	11	230 +	.38B	.06A
635	----	----	----	----	0.16N	----	.12-	4	.047	----	53	.45B	.05A
640	----	----	----	----	0.19N	----	.14-	5	.055	----	42	.53B	.08A
645	----	----	----	----	0.22N	----	.17-	5	.066	11	225	.63B	.05A
650	----	----	----	----	0.26N	----	.20-	6	.076	11	220 -	.74B	.06A
655	----	----	----	----	0.30N	----	.23-	7	.088	----	221	.86B	.07A
660	----	----	----	----	0.36N	----	.27-	9	.102	5	522 +	.99B	.09A
665	----	----	----	----	0.42N	----	.32-	10	.118	----	299	1.15B	.10A
670	----	----	----	----	0.49N	----	.38-	11	.138	4	369	UNCH	1.32B
675	----	----	----	----	0.57N	----	.44-	13	.157	----	366	UNCH	1.51B
680	----	----	----	----	0.66N	----	.52-	14	.182	28	694 +	.9	1.73B
685	----	----	----	----	0.77N	----	.61-	16	.208	----	134	UNCH	1.97B
690	----	----	----	----	0.89N	----	.71-	17	.23				

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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PRELIMINARY													
PG30 BULLETIN # 29@				CANADIAN DOLLAR PUT OPTIONS						Fri, Feb 12, 2016 PG30			
CANADA DLR PUT	CANADA DLR PUT												
800	----	----	----	8.32N	7.88-	44	.933	----	----	8	UNCH	11.62B	2.02A
820	----	----	----	10.25N	9.81-	44	.964	----	----	3	UNCH	13.61B	2.79A
TOTAL									161	6197 +	18		
SEP16	CANADA DLR PUT												
660	----	----	----	0.67N	.60-	7	.158	----	----	3	UNCH	1.37R	.48A
665	----	----	----	0.76N	.68-	8	.176	----	----	145	UNCH	1.55B	.55A
670	----	----	----	0.86N	.77-	9	.195	----	----	30	UNCH	1.72B	.37A
680	----	----	----	1.10N	.98-	12	.238	----	----	54	UNCH	2.13B	.50A
685	----	----	----	1.23N	1.10+	NEW	.262	----	25	25 +	25	2.36B	.56A
690	----	----	----	1.38N	1.23+	15	.287	----	----	30	UNCH	2.53B	.54A
695	----	----	----	1.54N	1.38-	16	.314	----	----	11	UNCH	2.80R	.55A
700	----	----	----	1.72N	1.55-	17	.343	----	----	39	UNCH	3.16R	.61A
710	----	----	----	2.11N	1.92-	19	.402	----	----	8	UNCH	3.71B	.75A
715	----	----	----	2.34N	2.13-	21	.433	----	30	35 +	29	4.06B	.83A
720	----	----	----	2.58N	2.35-	23	.465	----	60	77 +	59	4.43B	.92A
725	----	----	----	2.84N	2.60-	24	.497	----	----	4	UNCH	4.46B	1.02A
730	----	----	----	3.11N	2.86-	25	.529	----	----	87	UNCH	4.97B	1.13A
735	----	----	----	3.41N	3.14-	27	.561	----	----	6	UNCH	4.58R	1.71A
740	----	----	----	3.72N	3.44-	28	.592	----	----	5	UNCH	4.98R	1.33A
745	----	----	----	4.04N	3.76-	28	.623	----	----	2	UNCH	5.40R	1.47A
750	----	----	----	4.39N	4.09-	30	.653	----	----	2	UNCH	5.82B	1.59A
765	----	----	----	5.50N	5.17-	33	.734	----	----	7	UNCH	7.16B	2.11A
770	----	----	----	5.90N	5.56-	34	.759	----	----	40	UNCH	7.62B	2.31A
780	----	----	----	6.73N	6.33-	37	.803	----	----	2	UNCH	8.53B	2.76A
810	----	----	----	9.42N	9.00-	42	.899	----	----	2	UNCH	11.45B	6.20
TOTAL									115	614 +	113		
DEC16	CANADA DLR PUT												
550	----	----	----	0.06N	.05-	1	.014	----	----	10	UNCH	.20	.20
650	----	----	----	0.77N	.69-	8	.155	----	----	5	UNCH	1.37B	.80
665	----	----	----	1.07N	.96-	11	.204	----	----	25	UNCH	1.83R	.55A
670	----	----	----	1.18N	1.07-	11	.223	----	----	6	UNCH	2.09	.61A
680	----	----	----	1.45N	1.32-	13	.264	----	----	7	UNCH	2.40R	.77A
690	----	----	----	1.76N	1.61-	15	.309	----	----	35	UNCH	2.86B	.96A
695	----	----	----	1.93N	1.77-	16	.332	----	----	30	UNCH	3.06B	1.06A
700	----	----	----	2.11N	1.94-	17	.357	----	----	30	UNCH	3.34R	1.18A
715	----	----	----	2.75N	2.54-	21	.435	----	----	4	UNCH	4.27R	1.61A
720	----	----	----	2.98N	2.77-	21	.462	----	----	3	UNCH	4.62B	1.78A
730	----	----	----	3.50N	3.26-	24	.517	----	----	1	UNCH	4.19R	2.16A
TOTAL									0	156			
WKCD-2C-P	WKCD-2C-P												
FEB16	WKCD-2C-P												
700	----	----	----	0.01N	CAB	----	----	----	1	----	368	1.62B	.00
705	----	----	----	0.01N	CAB	----	----	----	1	----	653	1.30R	.00A
710	----	----	----	0.04N	CAB	----	----	----	4	----	716	1.48R	.00
715	----	----	----	0.15N	CAB	----	----	389	902	----	902	1.81R	.00A
720	----	----	----	0.39N	CAB	----	----	734	1300	----	1300	2.23B	.00
725	----	----	----	0.78N		.27-	51	1.000	206	15	----	2.68B	.21A
TOTAL									1144	0 -	4077		
MAR16	WKCD-2C-P												
675	----	----	----	0.08N	.05-	3	.039	----	----	30	UNCH	.12B	.05A
680	----	----	----	0.11N	.07-	4	.054	----	----	5	UNCH	.18B	.06A
690	----	----	----	0.21N	.13-	8	.097	----	----	3	UNCH	.34B	.12A
695	----	----	----	0.29N	.18-	11	.131	----	----	3	UNCH	.46B	.16A
700	----	----	----	0.39N	.25-	14	.174	----	----	9	UNCH	.62B	.20A
705	----	----	----	0.52N	.35-	17	.230	----	5	286 -	5	.81R	.77A
710	----	----	----	0.69N	.47-	22	.294	----	----	6	UNCH	1.03R	.36A
720	----	----	----	1.14N	.83-	31	.451	----	----	1	UNCH	1.58R	.62A
730	----	----	----	1.74N	1.37-	37	.619	----	----	5	UNCH	1.66B	1.01
735	----	----	----	2.11N	1.71-	40	.696	----	----	5	UNCH	1.60B	1.26
TOTAL									5	349 -	5		
WKCD-3C-P	WKCD-3C-P												
FEB16	WKCD-3C-P												
665	----	----	----	0.00N			.000	----	----	7	UNCH	.37B	.02A
670	----	----	----	0.00N	CAB	----	.000	----	----	11	UNCH	.51B	.01A
675	----	----	----	0.01N		.00-	.000	----	----	16	UNCH	.67B	.00
680	----	----	----	0.01N		.00-	.002	----	4	19 +	4	.88B	.00
685	----	----	----	0.01N		.00-	.005	----	----	34	UNCH	1.14B	.01A
690	----	----	----	0.02N		.01-	.012	----	1	100 +	1	1.37R	.01A
695	----	----	----	0.04N		.01-	.019	----	7	35 +	2	.66R	.01
700	----	----	----	0.08N		.03-	.040	----	10	371	UNCH	.89R	.02A
705	----	----	----	0.15N		.06-	.080	----	162	316 +	13	1.07B	.05
710	----	----	----	0.27N		.12-	.153	----	535	1126 +	439	1.24B	.09
715	----	----	----	0.45N		.22-	.265	----	113	304 -	10	1.24B	.18
720	----	----	----	0.70N		.39-	.418	----	127	515 +	55	1.40B	.31A
725	----	----	----	1.02N		.64-	.589	----	5	35	UNCH	1.64B	.46A
730	----	----	----	1.40N		.97-	.745	----	----	7	UNCH	1.87B	.66A
TOTAL									964	2896 +	504		
WKCD-4C-P	WKCD-4C-P												
FEB16	WKCD-4C-P												
680	----	----	----	0.03N	.01-	1	.016	----	----	30	UNCH	.27B	.02A
685	----	----	----	0.04N	.02-	2	.022	----	----	132	UNCH	.38R	.02A
690	----	----	----	0.07N	.03-	3	.038	----	----	5	UNCH	.53R	.04A
695	----	----	----	0.12N	.05-	7	.056	----	----	4	UNCH	.72R	.05A
700	----	----	----	0.19N	.09-	10	.095	----	----	6	UNCH	.96B	.09A
705	----	----	----	0.29N	.14-	15	.145	----	32	375 +	32	1.25B	.13
710	----	----	----	0.43N	.23-	20	.222	----	300	400 +	300	1.07B	.21A
715	----	----	----	0.62N	.36-	26	.320	----	240	244 +	240	1.32B	.30A
720	----	----	----	0.87N	.55-	32	.438	----	238	244 +	238	1.52B	.42A
TOTAL									810	1440 +	810		
** 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.**													

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
WKCD-2C-C	CANADIAN DOLLAR WK2 OPTIONS						
FEB16	CALL						
2C	690	----	----	----	10	10	0.00
2C	695	----	----	----	3	3	0.00
2C	700	----	----	----	84	84	0.00
2C	705	----	----	----	90	90	0.00
2C	710	----	----	----	128	128	0.00
2C	715	----	----	----	194	194	0.00
2C	720	----	----	----	758	758	0.00
TOTALS		0	0	0	1267	1267	0
WKCD-2C-P	CANADIAN DOLLAR WK2 OPTIONS						
FEB16	PUT						
2C	725	----	----	----	206	206	0.00
2C	730	----	----	----	78	78	0.00
TOTALS		0	0	0	284	284	0