



CANADIAN DOLLAR CALL OPTIONS

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PRELIMINARY

PG29 BULLETIN # 29@

CANADIAN DOLLAR CALL OPTIONS

Fri, Feb 12, 2016



CANADA DLR CALL														
		(FUTURES SETT.	.72230 +	45.0)										
880					CAB	----	----	----	----	1	UNCH	.64B	.07A	
885					CAB	----	----	----	----	6	UNCH	.07B	.05A	
890					CAB	----	----	----	----	286	UNCH	.06B	.00	
900					CAB	----	----	----	----	90	UNCH	.05	.05A	
905					CAB	----	----	----	----	30	UNCH	.05	.05A	
930					CAB	----	----	----	----	1	INCH	.02R	.02	
940					CAB	----	----	----	----	3	INCH	.02B	.00	
955					CAB	----	----	----	----	3	INCH	.00	.00	
TOTAL									1650	18421 -	89			
APR16	CANADA DLR CALL	(FUTURES SETT.	.00)											
680			4.11N		4.46+	35	.888	----	----	8	UNCH	5.20B	1.53A	
685			3.68N		4.02+	34	.861	----	----	50	UNCH	4.76B	1.27A	
690			3.28N		3.59+	31	.830	----	----	301	UNCH	4.31B	1.05A	
695			2.89N		3.17+	28	.793	----	----	109	UNCH	3.88B	.86A	
700			2.52N		2.78+	26	.753	----	----	223	UNCH	3.47B	.69A	
705			2.18N		2.41+	23	.706	----	----	256	INCH	3.23R	.55A	
710			1.86N		2.06+	20	.654	----	----	276	INCH	2.85R	.43A	
715			1.57N		1.74+	17	.598	----	7	80	UNCH	2.49B	.34A	
720			1.32N		1.45+	13	.539	----	18	265 -	3	2.15B	.27A	
725			1.09N		1.20+	11	.478	----	6	152	UNCH	1.87B	.20A	
730			0.90N		.98+	8	.418	----	16	94 +	8	1.58B	.15	
735			0.73N		.79+	6	.360	----	6	106 +	3	1.35B	.12A	
740			0.59N		.63+	4	.305	----	35	168 +	22	1.11R	.10A	
745			0.47N		.50+	3	.255	----	7	294	INCH	.93R	.07	
750			0.37N		.39+	2	.210	----	1	210	INCH	.76R	.06	
755			0.30N		.31+	1	.173	----	1	465	UNCH	.63B	.04	
760			0.23N		.24+	1	.140	----	5	285 +	1	.53		
765			0.18N		.19+	1	.114	----	39	203 -	22	.40	.03A	
770			0.14N		.15+	1	.092	----	2	79	UNCH	.32	.02A	
775			0.11N		.12+	1	.075	----	7	225 -	3	.28	.02A	
780			0.09N		.09	UNCH	.058	----	4	46	INCH	.21	.03A	
785			0.07N		.07	UNCH	.046	----	94	INCH	.16R	.02A		
790			0.05N		.06+	1	.039	----	12	36 +	7	.13B	.02A	
795			0.04N		.04+	0	.030	----	22	0	10B	.02A		
800			0.03N		.03+	0	.024	----	5	UNCH	.08B	.01A		
805			0.02N		.02	UNCH	.017	----	7	UNCH	.06	.02		
810			0.02N		.02	UNCH	.014	----	10	UNCH	.05	.02A		
815			0.01N		.01	UNCH	.011	----	3	UNCH	.04R	.02		
820			0.01N		.01	UNCH	.007	----	2	INCH	.03R	.01A		
825			0.01N		.01	UNCH	.007	----	5	INCH	.02R	.01		
TOTAL									166	4079 +	13			
MAY16	CANADA DLR CALL	(FUTURES SETT.	.00)											
720			1.59N		1.73+	14	.535	----	----	130	UNCH	1.95B	1.40A	
730			1.15N		1.25+	10	.436	----	----	5	UNCH	1.43B	1.00A	
740			0.82N		.88+	6	.340	----	----	5	UNCH	1.03B	.70A	
750			0.46N		.50+	NEW	.220	----	19	19 +	19	.60B	.39A	
760			0.38N		.41+	3	.188	----	5	6 +	5	.49B	.32A	
765			0.31N		.33+	2	.158	----	19	21 +	19	.40R	.26A	
770			0.25N		.27+	2	.133	----	3	45 +	3	.33R	.20	
775			0.20N		.22+	1	.111	----	19	115 +	3	.27B	.17	
780			0.17N		.18+	1	.093	----	4	1	UNCH	.22B	.14A	
785			0.13N		.15+	2	.079	----	----	1	UNCH	.18B	.12A	
TOTAL									65	351 +	49			
JUN16	CANADA DLR CALL	(FUTURES SETT.	.72250 +	45.0)										
670			5.28N		5.62+	34	.861	----	----	2	UNCH	6.32B	2.55A	
675			4.86N		5.18+	32	.842	----	----	1	UNCH	5.88B	2.21A	
685			4.07N		4.35+	28	.791	----	----	29	UNCH	5.59R	1.67A	
690			3.69N		3.96+	27	.762	----	----	82	UNCH	5.15R	1.44A	
695			3.33N		3.58+	25	.730	----	----	225	UNCH	4.73R	1.23A	
700			2.98N		3.22+	24	.695	----	----	217	UNCH	4.31B	1.04A	
705			2.66N		2.87+	21	.657	----	----	51	UNCH	3.92B	.89A	
710			2.36N		2.55+	19	.618	----	----	146	UNCH	3.47B	.74A	
715			2.08N		2.25+	17	.577	----	----	87	UNCH	3.07B	.62A	
720			1.82N		1.97+	15	.534	----	3	163 +	3	4.63B	.52A	
725			1.58N		1.71+	13	.490	----	5	110 +	3	4.44R	.42A	
730			1.37N		1.48+	11	.447	----	----	214	UNCH	4.70R	.35	
735			1.18N		1.27+	9	.404	----	2	356	UNCH	4.64B	.29A	
740			1.01N		1.08+	7	.361	----	1	379 +	1	4.38B	.24A	
745			0.86N		.92+	6	.323	----	1	432	UNCH	4.11B	.18A	
750			0.74N		.78+	4	.284	----	----	454	UNCH	3.94B	.16	
755			0.63N		.66+	3	.250	----	----	571	UNCH	3.59B	.13A	
760			0.53N		.55+	2	.217	----	----	590	UNCH	3.26R	.11A	
765			0.45N		.46+	1	.188	----	1	84	UNCH	2.96R	.09A	
770			0.38N		.39+	1	.164	----	1	102	UNCH	2.68R	.08A	
775			0.32N		.33+	1	.142	----	----	79	UNCH	3.22B	.08A	
780			0.27N		.28+	1	.123	----	26	157 +	15	3.10B	.07	
785			0.22N		.23+	1	.104	----	----	173	UNCH	2.82B	.04A	
790			0.19N		.20+	1	.091	----	----	73	UNCH	2.54B	.03A	
795			0.16N		.17+	1	.079	----	----	9	UNCH	3.35B	.04A	
800			0.13N		.14+	1	.066	----	4	32 +	4	3.30R	.03	
805			0.11N		.12+	1	.057	----	----	25	UNCH	3.01R	.04A	
810			0.09N		.10+	1	.049	----	----	58	UNCH	3.29B	.03A	
815			0.08N		.08	UNCH	.040	----	9	36	UNCH	3.05B	.03A	
820			0.06N		.07+	1	.035	----	----	10	UNCH	2.76B	.03A	
825			0.05N		.06+	0	.030	----	----	35	UNCH	2.25B	.03	
830			0.04N		.05+	0	.025	----	----	9	UNCH	2.85B	.04A	
835			0.03N		.04+	0	.021	----	----	15	UNCH	2.04R	.03A	
840			0.03N		.03+	0	.018	----	----	23	UNCH	1.82R	.01	
845			0.02N		.03+	0	.016	----	----	52	UNCH	1.61R	.02	
850			0.02N		.02+	0	.013	----	----	60	UNCH	1.38B	.02	
855			0.01N		.02+	0	.011	----	----	5	UNCH	1.20B	.02	
900							.001	----	----	6	UNCH	.03	.03	
935					CAB	----	----	----	3	3	+	.00B	.00	
TOTAL					CAB	----	.000	----	58	5155 +	29			
SEP16	CANADA DLR CALL	(FUTURES SETT.	.72270 +	44.0)										
695			3.86N		4.14+	28	.685	----	----	21	UNCH	4.53B	1.78A	
700			3.54N		3.81+	27	.656	----	----	31	UNCH	4.16R	1.58A	
710			2.94N		3.18+	24	.597	----	----	19	UNCH	3.73R	1.23A	
715			2.67N		2.89+	22	.566	----	----	7	UNCH	3.53B	1.07A	
720			2.41N		2.62+	21	.534	----	----	60	UNCH	3.22B	.97	
730			1.95N		2.14+	19	.470	----	80	140 +	80	2.67B	.75A	
735			1.74N		1.92+	18	.438	----	----	31	UNCH	2.41B	.65A	
740			1.55N		1.72+	16	.407	----	----	31	UNCH	3.00B	.56A	
745			1.38N		1.54+	16	.376	----	----	25	UNCH	3.72R	.71A	
750			1.23N		1.37+	14	.346	----	----	22	UNCH	3.40R	.50	
760			0.96N		1.08+	12	.291	----	----	532	UNCH	3.58R	.48A	
765			0.85N		.96+	11	.265	----	----	1	UNCH	3.27B	.42A	
770			0.75N		.84+	9	.240	----	----	30	UNCH	2.97B	.45A	
780			0.58N		.65+	7	.196	----	----	31	UNCH	2.43B	.40A	
800			0.35N		.38+	3	.126	----	----	527	UNCH	1.53B	.32A	
820			0.21N		.22+	1	.079	----	----	3	UNCH	.92	.19A	
900			0.02N		.02	UNCH	.010	----	80	8	UNCH	.11B	.03	
TOTAL									80	1620 +	80			
DEC16	CANADA DLR CALL	(FUTURES SETT.	.72320 +	44.0)										
690			4.62N		4.91+	29	.690	----	----	1	UNCH	5.09R	2.60A	
700			3.98N		4.25+	27	.642	----	----	3	UNCH	4.39B	2.14A	
715			3.12N		3.36+	24	.564	----	----	4	UNCH	3.45B	1.73A	
720			2.87N		3.09+	22	.537	----	----	3	UNCH	3.17B	1.56A	
725			2.62N		2.83+	21	.510	----	----	4	UNCH	2.90B	1.41A	
730			2.39N		2.59+	20	.482	----	----	4	UNCH	3.04B	1.05	
740			1.95N		2.14+	17	.427	----	----	7	UNCH	2.55B	1.05A	
750			1.60N		1.75+	15	.374	----	----	115	UNCH	2.09R	.93A	
770			1.02N		1.13+	11	.274	----	----	50	UNCH	1.38R	.67A	
775			0.91N		1.01+	10	.252	----	----	2	UNCH	1.24B	.59A	
800			0.49N		.55+	6	.157	----	----	1	UNCH	.54B	.22	
TOTAL									0	192				
WKCD-2C-C	WKCD-2C-C	(FUTURES SETT.	.00)											
FEB16			0.43N		.73+	30	1.000	194	2	----	194	1.71B	.07A	
715			0.17N		.23+	6	1.000	758	689	----	426	1.45B	.02	
720			0.06N			----	----	----	159	----	481			

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PRELIMINARY			
PG29	BULLETIN # 29@	CANADIAN DOLLAR CALL OPTIONS	Fri, Feb 12, 2016 PG29

WKCD-3C-C												664		1049 +		47	
TOTAL																	
WKCD-4C-C																	
FEB16	WKCD-4C-C	(FUTURES SETT.	.00)														
715	----	----	----	0.90N	1.09+	19	.679	----	----	----	----	145	UNCH	1.39B	.33A		
720	----	----	----	0.65N	.78+	13	.561	----	----	----	----	30	UNCH	1.28B	.24A		
725	----	----	----	0.45N	.53+	8	.436	----	----	----	----	293	UNCH	1.30B	.17A		
730	----	----	----	0.30N	.35+	5	.320	----	----	----	----	1	UNCH	1.03B	.21A		
735	----	----	----	0.20N	.22+	2	.221	----	----	----	----	50	UNCH	.80	.13A		
740	----	----	----	0.13N	.13	UNCH	.142	----	----	----	----	35	UNCH	.57B	.08A		
745	----	----	----	0.08N	.08	UNCH	.091	----	----	----	----	66	UNCH	.42	.04		
750	----	----	----	0.05N	.05	UNCH	.058	----	----	----	----	34	UNCH	.29B	.03A		
755	----	----	----	0.03N	.03	0	.035	----	----	----	----	6	UNCH	.20B	.02A		
760	----	----	----	0.02N	.02	0	.023	----	----	----	----	6	UNCH	.12B	.02A		
TOTAL												0		666			

** 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.**