



PRELIMINARY

PG30 BULLETIN #146@ CANADI AN DOLLAR PUT OPTI ONS Mon, Jul 30, 2012 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.

CANADI AN DOLLAR PUTS **SETT. PRICE**															
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN I NTEREST	--CONTRACT-- HIGH LOW			
CAN DLR PUT EU		(FUTURES SETT. .00)													
AUG12	CAN DLR PUT EU					CAB									
920	----	----	----	0.00N		CAB	----	.002	----	----	50	UNCH	.66B .08A		
960	----	----	----	0.03N			.02-	1	.004	----	175	UNCH	1.87B .01A		
975	----	----	----	0.06N			.03-	2	.024	----	1	UNCH	2.26B .02A		
980	----	----	----	0.23N			.16-	7	.048	----	183	UNCH	2.29B .04A		
990	----	----	----						.225	----	200	UNCH	2.39B .15A		
TOTAL										25	609				
SEP12	CAN DLR PUT EU	(FUTURES SETT. .99710 +	23.0)												
970	----	----	----	0.25N			.20-	5	.142	----	85	UNCH	2.57B .23A		
975	----	----	----	0.33N			.27-	6	.185	----	1	UNCH	2.67B .29A		
980	----	----	----	0.42N			.36-	6	.238	----	91	UNCH	2.70B .39A		
TOTAL										0	177				
OCT12	CAN DLR PUT EU	(FUTURES SETT. .00)		0.77N			.67-	10	.313	----	129	UNCH	1.76B .71A		
980	----	----	----							0	129				
TOTAL															
DEC12	CAN DLR PUT EU	(FUTURES SETT. .99500 +	23.0)				.53-	4	.171	----	15	UNCH	1.55B .62A		
945	----	----	----	0.57N						0	15				
TOTAL															
CANADA DLR PUT	CANADA DLR PUT	(FUTURES SETT. .00)													
AUG12															
800	----	----	----			CAB	----	.000	----	----	43	UNCH	.03 .00		
820	----	----	----			CAB	----	.000	----	----	1	UNCH	.01 .01		
840	----	----	----			CAB	----	.000	----	----	1	UNCH	.03 .03		
850	----	----	----			CAB	----	.001	----	----	1	UNCH	.11 .09A		
865	----	----	----			CAB	----	.001	----	----	1	UNCH	.01 .01		
870	----	----	----			CAB	----	.001	----	----	1	UNCH	.02 .02		
875	----	----	----			CAB	----	.001	----	----	1	UNCH	.20R .02		
880	----	----	----			CAB	----	.001	----	----	1	UNCH	.23R .03A		
890	----	----	----			CAB	----	.001	----	----	6	UNCH	.31B .04A		
895	----	----	----			CAB	----	.001	----	----	32	UNCH	.38B .03A		
900	----	----	----			CAB	----	.001	----	----	37	UNCH	.41B .03A		
910	----	----	----			CAB	----	.001	----	----	142	UNCH	.55B .00		
915	----	----	----			CAB	----	.001	----	----	68	UNCH	.62B .02A		
920	----	----	----			CAB	----	.002	----	----	1412	UNCH	.70R .02A		
925	----	----	----			CAB	----	.002	----	----	95	UNCH	.80R .00		
930	----	----	----			CAB	----	.002	----	----	411	UNCH	.88B .01A		
935	----	----	----			CAB	----	.002	----	----	156	UNCH	1.01B .00A		
940	----	----	----			CAB	----	.002	----	----	383	UNCH	1.16B .00A		
945	----	----	----			CAB	----	.003	----	----	432	UNCH	1.29B .00		
950	----	----	----			CAB	----	.003	----	9	445	UNCH	1.47B .00		
955	----	----	----			CAB	----	.003	----	----	240	UNCH	1.67R .00		
960	----	----	----	0.00N		CAB	----	.004	----	----	595	UNCH	1.88R .01A		
965	----	----	----	0.01N			.00-	0	.004	----	338	-	3	2.12R .01	
970	----	----	----	0.01N			.01-	0	.010	----	7	1129	UNCH	2.38B .01	
975	----	----	----	0.03N			.02-	1	.024	----	511	UNCH	2.65B .02A		
980	----	----	----	0.06N			.03-	2	.048	----	10	1421	-	4	2.94B .04
985	----	----	----	0.12N			.06-	5	.103	----	38	540	+	9	3.47B .07
990	----	----	----	0.23N			.16-	7	.225	----	9	242	+	7	3.64B .15A
995	----	----	----	0.43N			.31-	12	.407	----	258	217	+	195	4.04R .29A
1000	----	----	----	0.71N			.56-	15	.625	----	71	142	+	70	4.46R .53
1005	----	----	----	1.11N			.91-	20	.812	----	----	14	UNCH	4.89B .91A	
TOTAL										402	9058	+	274		
SEP12	CANADA DLR PUT	(FUTURES SETT. .99710 +	23.0)												
800	----	----	----			CAB	----	.001	----	----	17	UNCH	.45	.02A	
825	----	----	----			CAB	----	.002	----	----	5	UNCH	.05R	.02	
830	----	----	----			CAB	----	.002	----	----	10	UNCH	.06B	.02	
840	----	----	----			CAB	----	.002	----	----	3	UNCH	.20B	.14A	
845	----	----	----			CAB	----	.002	----	----	2	UNCH	.23B	.18A	
850	----	----	----			CAB	----	.002	----	----	110	UNCH	2.40	.02	
855	----	0.00N		.00	UNCH	.002	----	----	7	UNCH	.29B	.05A			
860	----	0.00N		.00	UNCH	.002	----	----	3	UNCH	.32R	.15A			
865	----	0.00N		.00	UNCH	.002	----	----	30	UNCH	.34R	.04A			
870	----	0.00N		.00	UNCH	.002	----	----	26	UNCH	.39B	.01			
875	----	0.01N		.00-	0	.003	----	15	UNCH	45B	.05A				
880	----	0.01N		.01	UNCH	.005	----	14	UNCH	50	.01				
885	----	0.01N		.01	UNCH	.005	----	11	UNCH	.53B	.07				
890	----	0.01N		.01	UNCH	.006	----	214	UNCH	.58B	.03				
895	----	0.01N		.01-	0	.006	----	62	UNCH	.67	.03A				
900	----	0.01N		.01	UNCH	.009	----	460	UNCH	.70B	.01				
905	----	0.01N		.01	UNCH	.009	----	175	UNCH	.77B	.02A				
910	----	0.02N		.01-	0	.010	----	472	UNCH	.86B	.01A				
915	----	0.02N		.02	UNCH	.013	----	215	UNCH	.94B	.03A				
920	----	0.02N		.02	0	.013	----	289	UNCH	3.00	.03A				
925	----	0.03N		.02-	0	.017	----	6	365	+	5	1.15B	.02		
930	----	0.03N		.03-	0	.021	----	526	UNCH	1.27	.02				
935	----	0.04N		.04-	0	.028	----	275	UNCH	1.42R	.05A				
940	----	0.06N		.04-	1	.032	----	20	412	UNCH	1.90	.06			
945	----	0.07N		.06-	1	.043	----	----	646	UNCH	1.72B	.07A			
950	----	0.09N		.08-	1	.056	----	43	500	+	20	1.97	.08		
955	----	0.12N		.10-	2	.071	----	62	1505	-	45	1.30B	.10		
960	----	0.15N		.12-	3	.087	----	2	746	-	2	2.30B	.12		
965	----	0.19N		.16-	3	.113	----	76	674	+	10	2.54B	.16		
970	----	0.25N		.20-	5	.142	135	1025	+	113	2.81R	.21			
975	----	0.33N		.27-	6	.185	2	487	+	1	3.09R	.28A			
980	----	0.42N		.36-	7	.238	52	1053	+	16	4.30	.36			
985	----	0.55N		.48-	7	.302	41	543	-	1	3.59B	.48			
990	----	0.72N		.63-	9	.376	15	109	-	2	3.93B	.62A			
995	----	0.93N		.81-	12	.458	6	63	+	1	4.29B	.78			
1000	----	1.20N		.93-	16	.548	10	68	+	8	4.66B	1.04A			
1005	----	1.50N		1.32-	18	.639	6	153	-	5	5.06B	1.33A			
1010	----	1.85N		1.65-	20	.725	----	11	UNCH	5.46R	1.77A				
1020	----	2.67N		2.45-	22	.856	----	1	UNCH	6.33B	2.21A				
TOTAL										476	11302	+	119		
OCT12	CANADA DLR PUT	(FUTURES SETT. .00)													
885	----	0.02N		.02	UNCH	.010	----	1	UNCH	----	----	----	.21A		
910	----	0.04N		.04	UNCH	.024	----	6	UNCH	.21R	----	----	.09A		
915	----	0.06N		.05-	1	.027	----	1	UNCH	.24R	----	----	.11A		
920	----	0.07N		.06-	1	.033	----	46	UNCH	.28B	----	----	.11A		
930	----	0.11N		.09-	2	.049	----	124	UNCH	.38B	----	----	.12A		
935	----	0.13N		.11-	2	.060	----	270	UNCH	.44B	----	----	.12A		
940	----	0.16N		.14-	2	.074	----	156	UNCH	.51B	----	----	.15A		
945	----	0.19N		.17-	2	.090	----	83	UNCH	.61B	----	----	.18		
950	----	0.23N		.20-	3	.106	----	188	UNCH	.70R	----	----	.22A		
955	----	0.28N		.25-	3	.130	----	98	UNCH	.82B	----	----	.27A		
960	----	0.35N		.31-	4	.157	----	97	UNCH	.97B	----	----	.32A		
965	----	0.43N		.37-	6	.186	2	348	+	1	1.14B	.39A			
970	----	0.52N		.45-	7	.222	----	7	UNCH	1.33B	----	----	.47A		

