



PRELIMINARY

PG30 BULLETIN #148@ CANADIAN DOLLAR PUT OPTIONS wed, Aug 03, 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-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 PUTS **SETT. PRICE** |                |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
|--------------------------------------|----------------|------|-------|-------|------|---------|-------|--------------------------|-------|---------------|-----------------------------|------------------|----------------------|--------|
| STRIKE                               |                | OPEN | RANGE | HIGH  | LOW  | CLOSING | RANGE | SETT.PRICE<br>& PT.CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST | --CONTRACT--<br>HIGH | LOW    |
| CAN DLR PUT EU                       | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| AUG16                                | ----           | ---- | ----  | ----  | ---- | 0.03N   |       | .02-                     | 1     | .023          | ----                        | 1                | 1.09B                | .02A   |
| 750                                  |                |      |       |       |      |         |       |                          |       |               | 0                           | 1                |                      |        |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| SEP16                                | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 700                                  | ----           | ---- | ----  | 0.01N | ---- | .01     |       | .01 UNCH                 | .009  | ----          | ----                        | 1                | 1.56B                | .03A   |
| 710                                  | ----           | ---- | ----  | 0.02N | ---- | .02     |       | .02 UNCH                 | .018  | ----          | ----                        | 1                | 1.94B                | .02A   |
| 735                                  | ----           | ---- | ----  | 0.12N | ---- | .11-    |       | .11-                     | 1     | .094          | ----                        | 1                | 3.14B                | .08A   |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 0                           | 3                |                      |        |
| OCT16                                | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 720                                  | ----           | ---- | ----  | 0.12N | ---- | .11-    |       | .11-                     | 1     | .072          | ----                        | 11               | .44B                 | .09A   |
| 775                                  | ----           | ---- | ----  | 1.71N | ---- | 1.66-   |       | 1.66-                    | 5     | .635          | ----                        | 1                | 2.36B                | 1.10A  |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 0                           | 12               |                      |        |
| NOV16                                | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 750                                  | ----           | ---- | ----  | 0.80N | ---- | .77-    |       | .77-                     | 3     | .324          | ----                        | 2                | 1.24B                | .63A   |
| 770                                  | ----           | ---- | ----  | 1.65N | ---- | 1.60-   |       | 1.60-                    | 5     | .549          | ----                        | 20               | 2.29B                | 1.24A  |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 0                           | 22               |                      |        |
| DEC16                                | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 750                                  | ----           | ---- | ----  | 1.07N | ---- | 1.04-   |       | 1.04-                    | 3     | .349          | ----                        | 3                | 1.65B                | .79A   |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 0                           | 3                |                      |        |
| MAR17                                | CAN DLR PUT EU |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 730                                  | ----           | ---- | ----  | 0.89N | ---- | .89     |       | .89 UNCH                 | .250  | ----          | ----                        | 2                | 1.17B                | .77A   |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 0                           | 2                |                      |        |
| CANADA DLR PUT                       | CANADA DLR PUT |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| AUG16                                |                |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 690                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 8                | .11B                 | .01A   |
| 695                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 20               | .14B                 | .01    |
| 705                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 4500             | .20B                 | .01A   |
| 710                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 43               | .24B                 | .00A   |
| 715                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 91               | .29B                 | .00A   |
| 720                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 251              | .36B                 | .00A   |
| 725                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 386              | .44B                 | .00A   |
| 730                                  | ----           | ---- | ----  | 0.00N | ---- | .00     |       | .00 UNCH                 | .000  | ----          | ----                        | 1406             | .53B                 | .00A   |
| 735                                  | ----           | ---- | ----  | 0.00N | ---- | .00     |       | .00 UNCH                 | .000  | ----          | ----                        | 324              | .65B                 | .00    |
| 740                                  | ----           | ---- | ----  | 0.01N | ---- | .00-    |       | .00-                     | 0     | .003          | ----                        | 798              | .77                  | .00A   |
| 745                                  | ----           | ---- | ----  | 0.01N | ---- | .01-    |       | .01-                     | 0     | .008          | 10                          | 321 +            | 1                    | .93B   |
| 750                                  | ----           | ---- | ----  | 0.03N | ---- | .02-    |       | .02-                     | 1     | .023          | 216                         | 243B +           | 9                    | 1.10B  |
| 755                                  | ----           | ---- | ----  | 0.07N | ---- | .05-    |       | .05-                     | 2     | .075          | 116                         | 984 +            | 19                   | 1.30B  |
| 760                                  | ----           | ---- | ----  | 0.16N | ---- | .12-    |       | .12-                     | 4     | .216          | 221                         | 1032 +           | 16                   | 1.53B  |
| 765                                  | ----           | ---- | ----  | 0.36N | ---- | .29-    |       | .29-                     | 7     | .512          | 56                          | 1127 +           | 34                   | 1.78B  |
| 770                                  | ----           | ---- | ----  | 0.69N | ---- | .61-    |       | .61-                     | 8     | .820          | ----                        | 776 +            | 2                    | 2.06B  |
| 775                                  | ----           | ---- | ----  | 1.12N | ---- | 1.05-   |       | 1.05-                    | 7     | .958          | 4                           | 550 -            | 4                    | 2.36B  |
| 780                                  | ----           | ---- | ----  | 1.60N | ---- | 1.53-   |       | 1.53-                    | 7     | .988          | ----                        | 223              | UNCH                 | 2.71B  |
| 785                                  | ----           | ---- | ----  | 2.09N | ---- | 2.03-   |       | 2.03-                    | 6     | .995          | ----                        | 185              | UNCH                 | 3.09B  |
| 790                                  | ----           | ---- | ----  | 2.59N | ---- | 2.52-   |       | 2.52-                    | 7     | .999          | ----                        | 301              | UNCH                 | 3.42B  |
| 795                                  | ----           | ---- | ----  | 3.09N | ---- | 3.02-   |       | 3.02-                    | 7     | .999          | ----                        | 28               | UNCH                 | 3.92B  |
| 805                                  | ----           | ---- | ----  | 4.08N | ---- | 4.02-   |       | 4.02-                    | 6     | 1.000         | ----                        | 4                | UNCH                 | 4.92B  |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 627                         | 15796 +          | 73                   |        |
| SEP16                                | CANADA DLR PUT |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 565                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 2                | .03B                 | .00    |
| 630                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 10               | .66B                 | .04A   |
| 640                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | ----          | ----                        | 10               | .85B                 | .03A   |
| 650                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | .000          | ----                        | 7                | 1.08B                | .04A   |
| 655                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | .000          | ----                        | 1                | 1.22B                | .02A   |
| 660                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | .000          | ----                        | 3                | 1.37B                | .02A   |
| 665                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | .000          | ----                        | 145              | 1.55B                | .02A   |
| 670                                  | ----           | ---- | ----  | ----  | ---- | ----    |       | CAB                      | ----  | .000          | ----                        | 71               | 1.72B                | .07A   |
| 680                                  | ----           | ---- | ----  | 0.00N | ---- | .00     |       | .00 UNCH                 | .001  | ----          | ----                        | 61               | 2.13B                | .00A   |
| 685                                  | ----           | ---- | ----  | 0.00N | ---- | .00     |       | .00 UNCH                 | .002  | ----          | ----                        | 25               | 2.36B                | .00A   |
| 690                                  | ----           | ---- | ----  | 0.00N | ---- | .00     |       | .00 UNCH                 | .004  | ----          | ----                        | 48               | 2.53B                | .01A   |
| 695                                  | ----           | ---- | ----  | 0.01N | ---- | .01     |       | .01 UNCH                 | .008  | ----          | ----                        | 135              | UNCH                 | 2.80B  |
| 700                                  | ----           | ---- | ----  | 0.01N | ---- | .01     |       | .01 UNCH                 | .009  | ----          | ----                        | 620              | UNCH                 | 3.16B  |
| 705                                  | ----           | ---- | ----  | 0.01N | ---- | .01     |       | .01 UNCH                 | .013  | ----          | ----                        | 70               | UNCH                 | 3.39B  |
| 710                                  | ----           | ---- | ----  | 0.02N | ---- | .02     |       | .02 UNCH                 | .018  | ----          | ----                        | 692              | UNCH                 | 3.71B  |
| 715                                  | ----           | ---- | ----  | 0.02N | ---- | .03+    |       | .03+ 0                   | .026  | ----          | ----                        | 497              | UNCH                 | 4.06B  |
| 720                                  | ----           | ---- | ----  | 0.04N | ---- | .04     |       | .04 UNCH                 | .035  | ----          | ----                        | 427              | UNCH                 | 4.43B  |
| 725                                  | ----           | ---- | ----  | 0.05N | ---- | .06+    |       | .06+ 1                   | .052  | ----          | ----                        | 662              | UNCH                 | 4.46B  |
| 730                                  | ----           | ---- | ----  | 0.08N | ---- | .08     |       | .08 UNCH                 | .069  | ----          | ----                        | 375              | UNCH                 | 4.97B  |
| 735                                  | ----           | ---- | ----  | 0.12N | ---- | .11-    |       | .11-                     | 1     | .094          | 58                          | 690 -            | 58                   | 4.58B  |
| 740                                  | ----           | ---- | ----  | 0.17N | ---- | .16-    |       | .16-                     | 1     | .131          | ----                        | 872              | UNCH                 | 4.98B  |
| 745                                  | ----           | ---- | ----  | 0.25N | ---- | .23-    |       | .23-                     | 2     | .180          | 40                          | 818 +            | 19                   | 5.40B  |
| 750                                  | ----           | ---- | ----  | 0.35N | ---- | .32-    |       | .32-                     | 3     | .240          | 2                           | 1248             | UNCH                 | 5.82B  |
| 755                                  | ----           | ---- | ----  | 0.49N | ---- | .45-    |       | .45-                     | 4     | .315          | ----                        | 602              | UNCH                 | 6.26B  |
| 760                                  | ----           | ---- | ----  | 0.66N | ---- | .62-    |       | .62-                     | 4     | .403          | 38                          | 1584 +           | 4                    | 6.71B  |
| 765                                  | ----           | ---- | ----  | 0.88N | ---- | .84-    |       | .84-                     | 4     | .498          | 6                           | 1009 -           | 3                    | 7.16B  |
| 770                                  | ----           | ---- | ----  | 1.16N | ---- | 1.11-   |       | 1.11-                    | 5     | .595          | ----                        | 762              | UNCH                 | 7.62B  |
| 775                                  | ----           | ---- | ----  | 1.48N | ---- | 1.43-   |       | 1.43-                    | 5     | .687          | ----                        | 248              | UNCH                 | 8.08B  |
| 780                                  | ----           | ---- | ----  | 1.85N | ---- | 1.80-   |       | 1.80-                    | 5     | .767          | ----                        | 194              | UNCH                 | 8.55B  |
| 785                                  | ----           | ---- | ----  | 2.26N | ---- | 2.20-   |       | 2.20-                    | 6     | .835          | ----                        | 124              | UNCH                 | 9.02B  |
| 790                                  | ----           | ---- | ----  | 2.70N | ---- | 2.64-   |       | 2.64-                    | 6     | .884          | ----                        | 119              | UNCH                 | 9.50B  |
| 795                                  | ----           | ---- | ----  | 3.15N | ---- | 3.10-   |       | 3.10-                    | 5     | .919          | ----                        | 68               | UNCH                 | 9.98B  |
| 800                                  | ----           | ---- | ----  | 3.63N | ---- | 3.57-   |       | 3.57-                    | 6     | .946          | ----                        | 30               | UNCH                 | 10.47B |
| 810                                  | ----           | ---- | ----  | 4.60N | ---- | 4.54-   |       | 4.54-                    | 6     | .973          | ----                        | 2                | UNCH                 | 11.45B |
| 825                                  | ----           | ---- | ----  | 6.09N | ---- | 6.02-   |       | 6.02-                    | 7     | .989          | ----                        | 3                | UNCH                 | 12.93B |
| 830                                  | ----           | ---- | ----  | 6.58N | ---- | 6.52-   |       | 6.52-                    | 6     | .994          | ----                        | 9                | UNCH                 | 13.43B |
| TOTAL                                |                |      |       |       |      |         |       |                          |       |               | 144                         | 12243 -          | 38                   |        |
| OCT16                                | CANADA DLR PUT |      |       |       |      |         |       |                          |       |               |                             |                  |                      |        |
| 585                                  | ----           | ---- | ----  | 0.02N | ---- | .01-    |       | .01-                     | 0     | .010          | ----                        | 6                | UNCH                 | .20B   |
| 700                                  | ----           | ---- | ----  | 0.04N | ---- | .03-    |       | .03-                     | 0     | .024          | ----                        | 10               | UNCH                 | .35B   |
| 705                                  | ----           | ---- | ----  | 0.05N | ---- | .04-    |       | .04-                     | 0     | .031          | ----                        | 46               | UNCH                 | .42B   |
| 710                                  | ----           | ---- | ----  | 0.07N | ---- | .06-    |       | .06-                     | 1     | .041          | ----                        | 44               | UNCH                 | .49B   |
| 715                                  | ----           | ---- | ----  | 0.09N | ---- | .08-    |       | .08-                     | 1     | .054          | ----                        | 161 +            | 93                   | .60B   |
| 720                                  | ----           | ---- | ----  | 0.12N | ---- | .11-    |       | .11-                     | 1     | .072          | ----                        | 193              | UNCH                 | .69B   |
| 725                                  | ----           | ---- | ----  | 0.16N | ---- | .15-    |       | .15-                     | 1     | .095          | ----                        | 98               | UNCH                 | .80B   |
| 735                                  | ----           | ---- | ----  | 0.21N | ---- | .20-    |       | .20-                     | 1     | .122          | 10                          | 106 +            | 5                    | .92B   |
| 735                                  | ----           | ---- | ----  | 0.27N | ---- | .26-    |       | .26-                     | 1     | .155          | ----                        | 103              | UNCH                 | 1.06B  |
| 740                                  | ----           | ---- | ----  | 0.35N | ---- | .34-    |       | .34-                     | 1     | .194          | 8                           | 562              | UNCH                 | 1.21B  |
| 745                                  | ----           | ---- | ----  | 0.45N | ---- | .43-    |       | .43-                     | 2     | .239          | ----                        | 303              | UNCH                 | 1.37B  |
| 750                                  | ----           | ---- | ----  | 0.58N | ---- | .55-    |       | .55-                     | 3     | .292          | ----                        | 128              | UNCH                 | 1.56B  |
| 755                                  | ----           | ---- | ----  | 0.73N | ---- | .70-    |       | .70-                     | 3     | .353          | ----                        | 336              | UNCH                 | 1.77B  |
| 760                                  | ----           | ---- | ----  | 0.92N | ---- | .89-    |       | .89-                     | 3     | .420          | 115                         | 167 +            | 62                   |        |

| PRELIMINARY         |                |      |      |                             |        |      |      |      |      |                        |     |               |
|---------------------|----------------|------|------|-----------------------------|--------|------|------|------|------|------------------------|-----|---------------|
| PG30 BULLETIN #148@ |                |      |      | CANADIAN DOLLAR PUT OPTIONS |        |      |      |      |      | wed, Aug 03, 2016 PG30 |     |               |
| CANADA DLR PUT      | CANADA DLR PUT |      |      |                             |        |      |      |      |      |                        |     |               |
| 760                 | ----           | ---- | ---- | 1.46N                       | 1.42-  | 4    | .440 | ---- | 16   | 309 -                  | 13  | 6.82R 1.02A   |
| 765                 | ----           | ---- | ---- | 1.68N                       | 1.64-  | 4    | .488 | ---- |      | 161 UNCH               |     | 1.15A         |
| 770                 | ----           | ---- | ---- | 1.94N                       | 1.89-  | 5    | .537 | ---- |      | 86 UNCH                |     | 1.31A         |
| 775                 | ----           | ---- | ---- | 2.22N                       | 2.16-  | 6    | .585 | ---- |      | 103 UNCH               |     | 1.47A         |
| 780                 | ----           | ---- | ---- | 2.52N                       | 2.46-  | 6    | .634 | ---- |      | 121 UNCH               |     | 1.66A         |
| 785                 | ----           | ---- | ---- | 2.86N                       | 2.79-  | 7    | .680 | ---- |      | 20 UNCH                |     | 1.87A         |
| 790                 | ----           | ---- | ---- | 3.21N                       | 3.14-  | 7    | .723 | ---- | 8    | 18 UNCH                |     | 2.10A         |
| 800                 | ----           | ---- | ---- | 3.99N                       | 3.91-  | 8    | .800 | ---- |      | 137 UNCH               |     | 2.56A         |
| 805                 | ----           | ---- | ---- | 4.40N                       | 4.33-  | 7    | .831 | ---- |      | 5 UNCH                 |     | 2.80A         |
| 815                 | ----           | ---- | ---- | 5.28N                       | 5.20-  | 8    | .884 | ---- |      | 5 UNCH                 |     | 3.34A         |
| 820                 | ----           | ---- | ---- | 5.74N                       | 5.66-  | 8    | .903 | ---- |      | 5 UNCH                 |     | 3.64A         |
| 825                 | ----           | ---- | ---- | 6.20N                       | 6.12-  | 8    | .918 | ---- |      | 50 UNCH                |     | 3.95A         |
| TOTAL               |                |      |      |                             |        |      |      |      | 328  | 2595 +                 | 230 |               |
| MAR17               | CANADA DLR PUT |      |      |                             |        |      |      |      |      |                        |     |               |
| 670                 | ----           | ---- | ---- | 0.18N                       | .18    | UNCH | .059 | ---- | ---- | 109 UNCH               |     | .26B .17A     |
| 680                 | ----           | ---- | ---- | 0.24N                       | .24    | UNCH | .077 | ---- | ---- | 81 UNCH                |     | .61B .21A     |
| 690                 | ----           | ---- | ---- | 0.31N                       | .31    | UNCH | .098 | ---- | ---- | 3 UNCH                 |     | .94B .28A     |
| 700                 | ----           | ---- | ---- | 0.40N                       | .40    | UNCH | .125 | ---- | ---- | 2 UNCH                 |     | 1.31B .36A    |
| 710                 | ----           | ---- | ---- | 0.53N                       | .53    | UNCH | .160 | ---- | ---- | 3 UNCH                 |     | 1.58R .47A    |
| 720                 | ----           | ---- | ---- | 0.68N                       | .68    | UNCH | .200 | ---- | ---- | 1 UNCH                 |     | 1.88R .61A    |
| 725                 | ----           | ---- | ---- | 0.78N                       | .78    | UNCH | .224 | ---- | ---- | 22 UNCH                |     | 2.06R .68A    |
| 730                 | ----           | ---- | ---- | 0.89N                       | .89    | UNCH | .250 | ---- | ---- | 45 UNCH                |     | 2.24R .77A    |
| 740                 | ----           | ---- | ---- | 1.15N                       | 1.15   | UNCH | .308 | ---- | ---- | 358 UNCH               |     | 2.65B .93A    |
| 745                 | ----           | ---- | ---- | 1.31N                       | 1.30   |      | .340 | ---- | ---- | 20 UNCH                |     | 2.87B 1.04A   |
| 750                 | ----           | ---- | ---- | 1.48N                       | 1.47   |      | .374 | ---- | ---- | 10 UNCH                |     | 3.11B 1.15A   |
| 755                 | ----           | ---- | ---- | 1.67N                       | 1.65-  | 2    | .409 | ---- | ---- | 60 UNCH                |     | 3.37B 1.28A   |
| 760                 | ----           | ---- | ---- | 1.88N                       | 1.86-  | 2    | .446 | ---- | ---- | 107 UNCH               |     | 3.64R 1.42A   |
| 765                 | ----           | ---- | ---- | 2.11N                       | 2.08-  | 3    | .483 | ---- | ---- | 82 UNCH                |     | 3.92R 1.57A   |
| 770                 | ----           | ---- | ---- | 2.36N                       | 2.32-  | 4    | .522 | ---- | ---- | 88 UNCH                |     | 4.22R 1.74A   |
| 775                 | ----           | ---- | ---- | 2.63N                       | 2.59-  | 4    | .560 | ---- | ---- | 100 UNCH               |     | 4.53B 1.92A   |
| 780                 | ----           | ---- | ---- | 2.92N                       | 2.88-  | 4    | .598 | ---- | ---- | 100 UNCH               |     | 4.86B 2.12A   |
| 785                 | ----           | ---- | ---- | 3.23N                       | 3.19-  | 4    | .635 | ---- | ---- | 106 UNCH               |     | 5.20B 2.33A   |
| 790                 | ----           | ---- | ---- | 3.56N                       | 3.52-  | 4    | .670 | ---- | ---- | 1 UNCH                 |     | 5.55B 2.56A   |
| 795                 | ----           | ---- | ---- | 3.91N                       | 3.87-  | 4    | .704 | ---- | ---- | 115 UNCH               |     | 5.92R 2.80A   |
| 800                 | ----           | ---- | ---- | 4.28N                       | 4.24-  | 4    | .736 | ---- | ---- | 300 UNCH               |     | 6.29R 3.04A   |
| 805                 | ----           | ---- | ---- | 4.66N                       | 4.62-  | 4    | .767 | ---- | ---- | 10 UNCH                |     | 6.22R 3.29A   |
| TOTAL               |                |      |      |                             |        |      |      |      | 0    | 1723                   |     |               |
| JUN17               | CANADA DLR PUT |      |      |                             |        |      |      |      |      |                        |     |               |
| 710                 | ----           | ---- | ---- | 0.84N                       | .83-   | 1    | .197 | ---- | ---- | 7 UNCH                 |     | 1.23R .75A    |
| 730                 | ----           | ---- | ---- | 1.27N                       | 1.27   | UNCH | .282 | ---- | ---- | 31 UNCH                |     | 1.76R 1.13A   |
| 750                 | ----           | ---- | ---- | 1.90N                       | 1.91+  | 1    | .388 | ---- | ---- | 25 UNCH                |     | 2.48B 1.67A   |
| 755                 | ----           | ---- | ---- | 2.10N                       | 2.10   | UNCH | .418 | ---- | ---- | 21 UNCH                |     | 2.69B 1.68A   |
| 760                 | ----           | ---- | ---- | 2.31N                       | 2.31   | UNCH | .448 | ---- | ---- | 66 UNCH                |     | 2.92B 1.83A   |
| 765                 | ----           | ---- | ---- | 2.54N                       | 2.53-  | 1    | .479 | ---- | ---- | 21 UNCH                |     | 3.16B 2.00A   |
| 770                 | ----           | ---- | ---- | 2.79N                       | 2.77-  | 2    | .510 | ---- | ---- | 30 UNCH                |     | 3.41B 2.18A   |
| 780                 | ----           | ---- | ---- | 3.33N                       | 3.30-  | 3    | .573 | ---- | ---- | 10 UNCH                |     | 3.84R 2.57A   |
| 820                 | ----           | ---- | ---- | 6.16N                       | 6.12-  | 4    | .790 | ---- | ---- | 10 UNCH                |     | 6.85R 5.40A   |
| 850                 | ----           | ---- | ---- | 8.79N                       | 8.75-  | 4    | .885 | ---- | ---- | 10 UNCH                |     | 9.53R 7.71A   |
| 875                 | ----           | ---- | ---- | 11.15N                      | 11.10  | 5    | .928 | ---- | ---- | 15 UNCH                |     | 11.90B 9.76A  |
| 885                 | ----           | ---- | ---- | 12.12N                      | 12.06- | 6    | .938 | ---- | ---- | 5 UNCH                 |     | 12.86B 10.65A |
| 890                 | ----           | ---- | ---- | 12.60N                      | 12.55- | 5    | .944 | ---- | ---- | 5 UNCH                 |     | 13.35B 11.11A |
| 900                 | ----           | ---- | ---- | 13.58N                      | 13.52- | 6    | .952 | ---- | ---- | 10 UNCH                |     | 14.32B 12.03A |
| 905                 | ----           | ---- | ---- | 14.07N                      | 14.01- | 6    | .955 | ---- | ---- | 10 UNCH                |     | 14.82B 12.50A |
| 910                 | ----           | ---- | ---- | 14.56N                      | 14.50- | 6    | .958 | ---- | ---- | 19 UNCH                |     | 15.31B 12.97A |
| TOTAL               |                |      |      |                             |        |      |      |      | 0    | 295                    |     |               |
| WKCD-1C-P           | WKCD-1C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| SEP16               | WKCD-1C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| 755                 | ----           | ---- | ---- | 0.40N                       | .38-   | 2    | .299 | ---- | ---- | 10 UNCH                |     | .47B .28A     |
| 760                 | ----           | ---- | ---- | 0.57N                       | .54-   | 3    | .393 | ---- | ---- | 5 UNCH                 |     | .67B .40A     |
| 765                 | ----           | ---- | ---- | 0.80N                       | .76-   | 4    | .499 | ---- | ---- | 5 UNCH                 |     | .92R .57A     |
| TOTAL               |                |      |      |                             |        |      |      |      | 0    | 20                     |     |               |
| WKCD-2C-P           | WKCD-2C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| AUG16               | WKCD-2C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| 740                 | ----           | ---- | ---- | 0.02N                       | .01-   | 0    | .022 | ---- | 4    | 7 UNCH                 |     | .22B .01A     |
| 745                 | ----           | ---- | ---- | 0.04N                       | .03-   | 1    | .046 | ---- | ---- | 50 UNCH                |     | .32R .02A     |
| 750                 | ----           | ---- | ---- | 0.08N                       | .06-   | 2    | .092 | ---- | 1    | 28 +                   | 1   | .46R .04      |
| 755                 | ----           | ---- | ---- | 0.16N                       | .13-   | 3    | .185 | ---- | 2    | 237 UNCH               |     | .67B .08A     |
| 760                 | ----           | ---- | ---- | 0.30N                       | .25-   | 5    | .324 | ---- | ---- | 265 UNCH               |     | .92B .16A     |
| 765                 | ----           | ---- | ---- | 0.51N                       | .45-   | 6    | .504 | ---- | ---- | 25 UNCH                |     | 1.24B .29A    |
| 770                 | ----           | ---- | ---- | 0.80N                       | .74-   | 6    | .691 | ---- | ---- | 11 UNCH                |     | 1.59B .46A    |
| TOTAL               |                |      |      |                             |        |      |      |      | 7    | 623 +                  | 1   |               |
| WKCD-3C-P           | WKCD-3C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| AUG16               | WKCD-3C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| 730                 | ----           | ---- | ---- | 0.02N                       | .01-   | 1    | .019 | ---- | ---- | 10 UNCH                |     | .11B .02      |
| 735                 | ----           | ---- | ---- | 0.04N                       | .02-   | 1    | .032 | ---- | ---- | 12 UNCH                |     | .17B .02A     |
| 740                 | ----           | ---- | ---- | 0.06N                       | .04-   | 2    | .052 | ---- | ---- | 7 UNCH                 |     | .26B .03A     |
| 745                 | ----           | ---- | ---- | 0.10N                       | .07-   | 3    | .089 | ---- | ---- | 15 UNCH                |     | .38B .05A     |
| 750                 | ----           | ---- | ---- | 0.16N                       | .12-   | 4    | .146 | ---- | ---- | 31 UNCH                |     | .55B .09A     |
| 755                 | ----           | ---- | ---- | 0.26N                       | .21-   | 5    | .237 | ---- | ---- | 191 UNCH               |     | .75R .15A     |
| 760                 | ----           | ---- | ---- | 0.41N                       | .35-   | 6    | .358 | ---- | 7    | 109 -                  | 1   | 1.02B .25A    |
| 765                 | ----           | ---- | ---- | 0.63N                       | .56-   | 7    | .502 | ---- | 24   | 48 +                   | 24  | 1.34B .41A    |
| 775                 | ----           | ---- | ---- | 1.28N                       | 1.20+  | NEW  | .776 | ---- | 4    | 4 +                    | 4   | 2.06B .93A    |
| TOTAL               |                |      |      |                             |        |      |      |      | 35   | 427 +                  | 27  |               |
| WKCD-4C-P           | WKCD-4C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| AUG16               | WKCD-4C-P      |      |      |                             |        |      |      |      |      |                        |     |               |
| 745                 | ----           | ---- | ---- | 0.14N                       | .12-   | 2    | .126 | ---- | ---- | 25 UNCH                |     | .43B .08A     |
| 750                 | ----           | ---- | ---- | 0.22N                       | .19-   | 3    | .188 | ---- | ---- | 59 UNCH                |     | .60B .13A     |
| 755                 | ----           | ---- | ---- | 0.33N                       | .29-   | 4    | .271 | ---- | ---- | 75 UNCH                |     | .84B .21A     |
| 760                 | ----           | ---- | ---- | 0.49N                       | .45-   | 4    | .379 | ---- | ---- | 31 UNCH                |     | 1.07B .32A    |
| 765                 | ----           | ---- | ---- | 0.71N                       | .66-   | 5    | .500 | ---- | ---- | 24 UNCH                |     | 1.02B .48A    |
| TOTAL               |                |      |      |                             |        |      |      |      | 0    | 214                    |     |               |

\*\* 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.\*\*