2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

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 EXCERCISES, 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

EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
CANADA DLR FUT		09/20			12/20	03/14	06/20
CANADA DLR OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKCD-1C-C		09/02					
WKCD-2C-C	08/12						
WKCD-3C-C	08/19						
WKCD-4C-C	08/26						
CANADA DLR OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
C DOL WK 1 (EUR)		09/02					
C DOL WK 2 (EUR)	08/12						
C DOL WK 3 (EUR)	08/19						
C DOL WK 4 (EUR)	08/26						

EXPIRATION:

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

		WEEK 1	WEEK 2	WEEK 3	WEEK 4
1C	AUG16		565-920	565-920	565-920
	SEP16	565-920			
1D	AUG16		565-920	565-920	565-920
	SEP16	565-920			

	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
OV	565-920	565-920	550-920	550-920	550-920	630-920	635-910
YD	565-920	565-920	550-920	550-920	550-920	630-920	635-910

CANADIAN DOLLAR FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE	RECIPROCAL	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
CANADA DLR FUT												
SEP16	0.7633	.7657	.7607	.7648	(1.3075)	+ 6	156	59116	112146 +	749	.9420B	.6825A
DEC16	0.7634	.7659B	.7611A	.7651	(1.3070)	+ 6	----	286	3966 +	161	.9420B	.6840A
MAR17	0.7618	.7659B	.7618	.7653	(1.3067)	+ 6	----	22	418 +	12	.7999B	.6868A
JUN17	----	.7662B	.7621A	.7656	(1.3062)	+ 6	----	----	147	UNCH	.8044B	.6917
SEP17	----	.7661B	.7644A	.7659	(1.3057)	+ 6	----	----	25	UNCH	.7992B	.7240
DEC17	----	.7658B	----	.7663	(1.3050)	+ 7	----	----	45	UNCH	.9370B	.7250
TOTAL CANADA DLR FUT							156	59424	116747 +	922		

CAN DOLLAR (EU) FIXING PRICE: Jun17 0.7636

ADDITIONAL CANADIAN DOLLAR FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE	RECIPROCAL	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
CNH FUT												
AUG16	----	6.6435B	----	6.6453	(.1505)	+ 0.0133	----	----	12	UNCH	6.7216B	6.5412A
SEP16	6.6468	6.6534B	6.6430	6.6532	(.1503)	+ 0.0137	----	27	281 -	25	6.9102B	6.3689A
OCT16	----	6.6562B	----	6.6602	(.1501)	+ 0.0130	----	----	1	UNCH	6.7600B	6.6502A
DEC16	6.6788	6.6788	6.6699A	6.6784	(.1497)	+ 0.0100	----	17	1705 +	1	6.9745	6.4911
MAR17	----	6.7047B	----	6.7050	(.1491)	+ 0.0080	----	----	143	UNCH	6.9888B	6.5982
JUN17	6.7400	6.7415B	6.7340A	6.7387	(.1484)	+ 0.0047	----	1	81 +	1	6.9808B	6.6351A
SEP17	----	6.7842B	----	6.7716	(.1477)	+ 0.0010	----	----	9	UNCH	7.1200B	6.7938A
DEC17	----	6.8080B	----	6.8046	(.1470)	- 0.0026	----	----	1	UNCH	7.0700B	6.8001
TOTAL CNH FUT							0	45	2233 -	23		
INR/USD FUT												
AUG16	149.290	149.360	148.720A	149.150	(.0067)	- 0.250	----	194	356 -	11	149.670B	145.860A
SEP16	148.490	148.540B	148.040	148.490	(.0067)	- 0.250	----	114	324 +	110	148.970	145.000A
TOTAL INR/USD FUT							0	308	680 +	99		
MICRO INR/USD F												
AUG16	148.800	149.240B	148.720A	149.150	(.0067)	- 0.250	----	57	120 +	9	149.670B	145.860A
SEP16	148.260	148.540B	148.030A	148.490	(.0067)	- 0.250	----	67	316 +	51	148.970B	147.650A
TOTAL MICRO INR/USD F							0	124	436 +	60		

CANADIAN DOLLAR CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE	& PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
CAN DLR CALL EU													
AUG16	CAN DLR CALL EU	(FUTURES SETT.	.00)										
765	----	----	----	0.28N	.27-	1	.487	----	----	1	UNCH	2.22B	.14A
TOTAL									0	1			
SEP16	CAN DLR CALL EU	(FUTURES SETT.	.76480 +	6.0)									
770	----	----	----	0.58N	.59+	1	.404	----	----	1	UNCH	2.95B	.36A
780	----	----	----	0.27N	.28+	1	.232	----	----	1	UNCH	2.83B	.18A
790	----	----	----	0.12N	.12	UNCH	.115	----	----	20	UNCH	2.65B	.09A
865	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.26B	.04A
TOTAL									0	24			
NOV16	CAN DLR CALL EU	(FUTURES SETT.	.00)										
770	----	----	----	1.09N	1.11+	2	.450	----	----	40	UNCH	1.94B	.81A
TOTAL									0	40			
CANADA DLR CALL													
AUG16	CANADA DLR CALL	(FUTURES SETT.	.00)										
750	----	----	----	1.45N	1.50+	5	.976	----	----	6	UNCH	5.16B	.80A
755	----	----	----	0.99N	1.03+	4	.924	----	----	162	UNCH	4.73B	.45A
760	----	----	----	0.58N	.60+	2	.783	----	11	843 -	2	4.32B	.24A
765	----	----	----	0.28N	.27-	1	.487	----	255	880 -	42	3.93B	.12A
770	----	----	----	0.11N	.09-	2	.179	----	53	1171 -	5	3.61B	.06
775	----	----	----	0.04N	.02-	1	.041	----	116	1227 -	90	3.44B	.02
780	----	----	----	0.02N	.01-	1	.011	----	38	1611 +	7	3.08B	.01
785	----	----	----	0.01N	.00-	0	.004	----	----	1162	UNCH	2.73B	.01
790	----	----	----	0.00N	.00	UNCH	.000	----	----	633	UNCH	2.41B	.00
795	----	----	----	0.00N	.00	UNCH	.000	----	----	577	UNCH	2.09B	.01
800	----	----	----	0.00N	.00	UNCH	----	----	----	680	UNCH	1.81B	.00A
805	----	----	----	----	CAB	----	----	----	----	318	UNCH	1.58B	.00A
810	----	----	----	----	CAB	----	----	----	----	320	UNCH	1.35B	.01A
815	----	----	----	----	CAB	----	----	----	----	260	UNCH	1.14B	.01
820	----	----	----	----	CAB	----	----	----	----	76	UNCH	.96B	.01A
825	----	----	----	----	CAB	----	----	----	----	50	UNCH	.82B	.02A
830	----	----	----	----	CAB	----	----	----	----	48	UNCH	.67B	.02
835	----	----	----	----	CAB	----	----	----	----	7	UNCH	.56B	.01A
840	----	----	----	----	CAB	----	----	----	----	1	UNCH	.45B	.01A
845	----	----	----	----	CAB	----	----	----	----	4	UNCH	.36B	.01
850	----	----	----	----	CAB	----	----	----	----	7	UNCH	.30B	.02A
855	----	----	----	----	CAB	----	----	----	----	24	UNCH	.25B	.02A
860	----	----	----	----	CAB	----	----	----	----	26	UNCH	.19B	.01A
870	----	----	----	----	CAB	----	----	----	----	17	UNCH	.13B	.03A
875	----	----	----	----	CAB	----	----	----	----	6	UNCH	.10B	.03A
880	----	----	----	----	CAB	----	----	----	----	4	UNCH	.05	.03A
890	----	----	----	----	CAB	----	----	----	----	15	UNCH	.05	.04A
TOTAL									473	10135 -	132		
SEP16	CANADA DLR CALL	(FUTURES SETT.	.76480 +	6.0)									
695	----	----	----	6.93N	6.99+	6	.991	----	----	21	UNCH	10.38B	1.78A
700	----	----	----	6.43N	6.49+	6	.990	----	----	32	UNCH	9.90B	1.58A
710	----	----	----	5.44N	5.50+	6	.981	----	----	16	UNCH	8.94B	1.23A
715	----	----	----	4.94N	5.00+	6	.973	----	----	7	UNCH	8.47B	1.07A
720	----	----	----	4.46N	4.52+	6	.964	----	----	59	UNCH	8.00B	.97
725	----	----	----	3.97N	4.03+	6	.947	----	----	7	UNCH	7.53B	.86A
730	----	----	----	3.50N	3.56+	6	.930	----	----	139	UNCH	7.08B	.75A
735	----	----	----	3.04N	3.09+	5	.905	----	----	41	UNCH	6.62B	.65A

CANADIAN DOLLAR CALL OPTIONS

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CANADA DLR CALL													
	CANADA DLR CALL	(FUTURES SETT.		.76480 + 6.0)									
740	----	----	----	2.59N	2.64+	5	.868	----	----	133	UNCH	6.18B	.56A
745	----	----	----	2.17N	2.21+	4	.819	----	----	25	UNCH	5.75B	.71A
750	----	----	----	1.77N	1.80+	3	.759	----	----	65	UNCH	5.32B	.50
755	----	----	----	1.41N	1.43+	2	.684	----	----	387	UNCH	4.91B	.55A
760	----	----	----	1.08N	1.10+	2	.596	----	----	531	UNCH	4.51B	.48A
765	----	----	----	0.80N	.82+	2	.501	----	25	477 +	14	4.20B	.42A
770	----	----	----	0.58N	.59+	1	.404	----	3	1052 +	2	4.03B	.36A
775	----	----	----	0.40N	.41+	1	.312	----	3	779 +	2	3.66B	.25A
780	----	----	----	0.27N	.28+	1	.232	----	83	2282 +	33	3.31B	.16
785	----	----	----	0.18N	.18	UNCH	.164	----	24	759 -	6	2.97B	.12
790	----	----	----	0.12N	.12	UNCH	.115	----	11	747 +	11	2.65B	.08A
795	----	----	----	0.08N	.08	UNCH	.080	----	28	753 +	10	2.36B	.06A
800	----	----	----	0.05N	.05	UNCH	.053	----	6	1015 -	6	2.08B	.04
805	----	----	----	0.03N	.03+	0	.037	----	----	491	UNCH	1.83B	.03A
810	----	----	----	0.02N	.02+	0	.026	----	----	237	UNCH	1.59B	.02A
815	----	----	----	0.01N	.01	UNCH	.016	----	----	282	UNCH	1.38B	.02A
820	----	----	----	0.01N	.01	UNCH	.011	----	----	467	UNCH	1.18B	.02
825	----	----	----	0.01N	.01	UNCH	.010	----	----	199	UNCH	1.03B	.01A
830	----	----	----	0.00N	.00	UNCH	.005	----	----	288	UNCH	.88B	.01A
835	----	----	----	0.00N	.00	UNCH	.003	----	----	60	UNCH	.75B	.02
840	----	----	----	0.00N	.00	UNCH	.001	----	----	173	UNCH	.63B	.01
845	----	----	----	----	.00+	0	.001	----	----	8	UNCH	.54B	.01A
850	----	----	----	----	CAB	----	.000	----	----	9	UNCH	.45B	.00
855	----	----	----	----	CAB	----	.000	----	----	52	UNCH	.38B	.04A
860	----	----	----	----	CAB	----	.000	----	----	6	UNCH	.32B	.03A
865	----	----	----	----	CAB	----	.000	----	----	50	UNCH	.27B	.03A
900	----	----	----	----	CAB	----	----	----	----	8	UNCH	.11B	.03
TOTAL									183	11657 +	60		
OCT16	CANADA DLR CALL	(FUTURES SETT.		.00)									
735	----	----	----	3.21N	3.27+	6	.845	----	----	5	UNCH	5.57B	2.63A
750	----	----	----	2.02N	2.06+	4	.707	----	----	6	UNCH	4.28B	1.50A
755	----	----	----	1.67N	1.71+	4	.646	----	----	28	UNCH	3.88B	1.21A
760	----	----	----	1.36N	1.40+	4	.579	----	----	291	UNCH	3.59B	.95A
765	----	----	----	1.09N	1.12+	3	.508	----	148	456 +	55	3.21B	.75A
770	----	----	----	0.86N	.88+	2	.436	----	3	93	UNCH	2.85B	.57A
775	----	----	----	0.66N	.67+	1	.364	----	7	129 +	7	2.52B	.45A
780	----	----	----	0.50N	.50	UNCH	.296	----	----	273	UNCH	2.24B	.34A
785	----	----	----	0.37N	.36-	1	.233	----	----	255	UNCH	1.95B	.25A
790	----	----	----	0.27N	.26-	1	.180	----	----	470	UNCH	1.71B	.19
795	----	----	----	0.20N	.19-	1	.139	----	----	141	UNCH	1.49B	.14A
800	----	----	----	0.15N	.14-	1	.106	----	----	96	UNCH	1.29B	.11A
805	----	----	----	0.11N	.11	UNCH	.084	----	----	78	UNCH	1.11B	.08A
810	----	----	----	0.08N	.08	UNCH	.063	----	36	190 +	31	.96B	.06A
815	----	----	----	0.06N	.06	UNCH	.048	----	----	52	UNCH	.82B	.05A
820	----	----	----	0.04N	.04	UNCH	.037	----	----	20	UNCH	.70B	.04A
825	----	----	----	0.03N	.03	UNCH	.029	----	----	21	UNCH	.60B	.03A
840	----	----	----	0.01N	.01	UNCH	.012	----	----	8	UNCH	.33B	.04A
TOTAL									194	2612 +	93		
NOV16	CANADA DLR CALL	(FUTURES SETT.		.00)									
760	----	----	----	1.60N	1.63+	3	.568	----	----	2	UNCH	2.59B	1.21A
765	----	----	----	1.33N	1.36+	3	.509	----	----	94	UNCH	2.26B	.98A
770	----	----	----	1.09N	1.11+	2	.450	----	----	124	UNCH	1.95B	.79A
775	----	----	----	0.89N	.90+	1	.391	----	----	71	UNCH	1.66B	.64A
780	----	----	----	0.71N	.72+	1	.335	----	5	152	UNCH	1.40B	.51A
785	----	----	----	0.56N	.57+	1	.282	----	----	6	UNCH	1.17B	.40A
790	----	----	----	0.45N	.45	UNCH	.235	----	7	19 +	7	.97B	.32A
795	----	----	----	0.35N	.35	UNCH	.193	----	----	24	UNCH	.79B	.25A
800	----	----	----	0.27N	.27	UNCH	.156	----	11	37 +	10	.64B	.20A
805	----	----	----	0.21N	.21	UNCH	.126	----	----	3	UNCH	.52B	.16A
810	----	----	----	0.17N	.16-	1	.100	----	----	28	UNCH	.42B	.12A
815	----	----	----	0.13N	.13	UNCH	.082	----	50	50 +	50	.33B	.10A
820	----	----	----	0.11N	.10-	1	.065	----	19	19 +	14	.26B	.08A
TOTAL									92	629 +	81		
DEC16	CANADA DLR CALL	(FUTURES SETT.		.76510 + 6.5)									
690	----	----	----	7.55N	7.62+	7	.945	----	----	1	UNCH	10.97B	2.60A
715	----	----	----	5.26N	5.31+	5	.872	----	----	6	UNCH	8.66B	1.73A
720	----	----	----	4.82N	4.87+	5	.850	----	----	3	UNCH	8.22B	1.56A
725	----	----	----	4.40N	4.45+	5	.824	----	----	2	UNCH	7.78B	1.41A
730	----	----	----	3.99N	4.03+	4	.796	----	----	4	UNCH	7.34B	1.05
735	----	----	----	3.59N	3.63+	4	.765	----	----	29	UNCH	6.92B	1.14A
740	----	----	----	3.21N	3.25+	4	.729	----	----	15	UNCH	6.55B	1.03A
745	----	----	----	2.85N	2.89+	4	.692	----	----	20	UNCH	6.14B	.92A
750	----	----	----	2.51N	2.54+	3	.650	----	3	113 +	3	5.74B	.93A
755	----	----	----	2.19N	2.22+	3	.606	----	----	40	UNCH	5.39B	.83A
760	----	----	----	1.90N	1.92+	2	.559	----	----	92	UNCH	5.21B	.74A
765	----	----	----	1.63N	1.65+	2	.511	----	7	170	UNCH	4.84B	.74A
770	----	----	----	1.39N	1.40+	1	.462	----	----	472	UNCH	4.48B	.67A
775	----	----	----	1.17N	1.18+	1	.414	----	40	227 +	40	4.13B	.59A
780	----	----	----	0.97N	.98+	1	.365	----	----	45	UNCH	3.80B	.61A
785	----	----	----	0.81N	.81	UNCH	.319	----	----	230	UNCH	3.47B	.57A
790	----	----	----	0.66N	.66	UNCH	.276	----	410	653 +	367	3.15B	.49A
795	----	----	----	0.54N	.53-	1	.234	----	----	24	UNCH	2.89B	.40A
800	----	----	----	0.44N	.43-	1	.199	----	----	79	UNCH	2.61B	.22
805	----	----	----	0.36N	.35-	1	.168	----	----	32	UNCH	2.36B	.27A
810	----	----	----	0.29N	.28-	1	.140	----	----	61	UNCH	2.12B	.22A
815	----	----	----	0.24N	.22-	2	.115	----	----	53	UNCH	1.90B	.18A
820	----	----	----	0.19N	.18-	1	.096	----	----	63	UNCH	1.70B	.15A
825	----	----	----	0.16N	.15-	1	.081	----	----	165	UNCH	1.51B	.13
830	----	----	----	0.13N	.12-	1	.067	----	----	36	UNCH	1.33B	.11A
835	----	----	----	0.11N	.10+	NEW	.056	----	102	102 +	102	1.18B	.08
840	----	----	----	0.09N	.08-	1	.046	----	----	32	UNCH	1.04B	.09A
845	----	----	----	0.08N	.07-	1	.040	----	----	3	UNCH	.91B	.12A
850	----	----	----	0.06N	.06	UNCH	.034	----	----	25	UNCH	.79B	.10A
855	----	----	----	0.05N	.04-	0	.027	----	----	16	UNCH	.69B	.09A
870	----	----	----	0.03N	.03-	0	.017	----	----	4	UNCH	.44B	.07A
880	----	----	----	0.02N	.02-	0	.012	----	----	10	UNCH	.28B	.14A
890	----	----	----	0.01N	.01	UNCH	.009	----	----	42	UNCH	.12B	.09
895	----	----	----	0.01N	.01-	0	.006	----	----	42	UNCH	.11B	.07
TOTAL									562	2911 +	512		
MAR17	CANADA DLR CALL	(FUTURES SETT.		.76535 + 6.5)									
730	----	----	----	4.35N	4.41+	6	.749	----	----	1	UNCH	7.62B	3.81A
740	----	----	----	3.61N	3.67+	6	.691	----	----	48	UNCH	6.81B	3.13A
750	----	----	----	2.94N	3.00+	6	.625	----	----	50	UNCH	6.12B	2.48A
760	----	----	----	2.35N	2.39+	4	.553	----	----	60	UNCH	5.41B	1.95A
770	----	----	----	1.83N	1.86+	3	.477	----	----	12	UNCH	4.72B	1.50A
780	----	----	----	1.39N	1.42+	3	.401	----	----	11	UNCH	4.06B	1.14A
785	----	----	----	1.21N	1.23+	2	.364	----	----	5	UNCH	3.75B	.98A
790	----	----	----	1.04N	1.07+	3	.329	----	----	48	UNCH	3.45B	.85A
795	----	----	----	0.89N	.92+	3	.295	----	----	5	UNCH	3.22B	.73A
800	----	----	----	0.76N	.79+	3	.263	----	----	102	UNCH	2.96B	.63A
805	----	----	----	0.65N	.67+	2	.232	----	----	26	UNCH	2.71B	.54A
815	----	----	----	0.47N	.49+	2	.181	----	----	11	UNCH	2.26B	.40A
825	----	----	----	0.34N	.35+	1	.137	----	----	11	UNCH	1.86B	.30A
830	----	----	----	0.29N	.30+	1	.120	----	----	32	UNCH	1.69B	.26A
835	----	----	----	0.25N	.26+	1	.106	----	----	16	UNCH	1.53B	.25A
840	----	----	----	0.21N	.22+	1	.092	----	----	50	UNCH	1.38B	.22A
870	----	----	----	0.10N	.10	UNCH	.044	----	----	2	UNCH	.69B	.10
TOTAL									0	490			
JUN17	CANADA DLR CALL	(FUTURES SETT.		.76565 + 6.5)									
645	----	----	----	12.13N	12.20+	7	.948	----	----	15	UNCH	13.07B	11.32
650	----	----	----	11.66N	11.73+	7	.941	----	----	10	UNCH	12.60B	10.85
655	----	----	----	11.18N	11.26+	8	.935	----	----	5	UNCH	12.95B	10.39
780	----	----	----	1.84N	1.87+	3	.426	----	----	12	UNCH	3.50B	1.55A
815	----	----	----	0.78N	.80+	2	.230	----	----	7	UNCH	1.85B	.67A
820	----	----	----	0.69N	.71+	2	.209	----	----	8	UNCH	1.68B	.59A
910	----	----	----	0.11N	.12+	1	.041	----	----	10	UNCH	.14B	.10
TOTAL									0	67			
WKCD-1C-C													
SEP16	WKCD-1C-C	(FUTURES SETT.		.76480 + 6.0)									
765	----	----	----	0.72N	.74+	2	.500	----	----	10	UNCH	.95B	.60A
TOTAL									0	10			
WKCD-2C-C													
AUG16	WKCD-2C-C	(FUTURES SETT.		.00)									
760	----	----	----	0.72N	.73+	1	.675	----	----	62	UNCH	1.61B	.35
765	----	----	----	0.43N	.43	UNCH	.495	----	----	98	UNCH	1.33B	.21A
770	----	----	----	0.22N	.22	UNCH	.308	----	1	296 +	1	1.28B	.12A
775	----	----	----	0.10N	.10	UNCH	.161	----	1	223	UNCH	1.00B	.07A
780	----	----	----	0.04N	.04	UNCH	.077	----	----	13	UNCH	.75B	.03A
785	----	----	----	0.02N	.02	UNCH	.034	----	----	63	UNCH	.55B	.02A
790	----	----	----	0.01N	.01	UNCH	.016	----	----	2	UNCH	.39B	.01A
TOTAL									2	757 +	1		
WKCD-3C-C													
AUG16	WKCD-3C-C	(FUTURES SETT.		.00)									
755	----	----	----	1.18N	1.19+	1	.762	----	----	20	UNCH	1.57B	.67A
760	----	----	----	0.83N	.83	UNCH	.641	----	----	67	UNCH	1.21B	.45A
765	----	----	----	0.55N	.54-	1	.497	----	40	118 +	40	.92B	.29A
770	----	----	----	0.34N	.32-	2	.349	----	----	44	UNCH	.66B	.18A
775	----	----	----	0.20N	.18-	2	.223	----	----	12	UNCH	.45B	.11A
780	----	----	----	0.12N	.10-	2	.134	----	----	8	UNCH	.22B	.07A
TOTAL									40	269 +	40		
WKCD-4C-C													
AUG16	WKCD-4C-C	(FUTURES SETT.		.00)									
760	----	----	----	0.91N	.93+	2	.620	----	----	5	UNCH	1.19B	.55A
765	----	----	----	0.63N	.64+	1	.499	----	----	181	UNCH	.91B	.38A
770	----	----	----	0.41N	.42+	1	.375	----	50	107 +	50	.63B	.25A
775	----	----	----	0.25N	.26+	NEW	.263	----	50	50 +	50	.41B	.16A
780	----	----	----	0.15N	.15	UNCH	.170	----	6	51	UNCH	.25B	.10A
785	----	----	----	0.09N	.09	UNCH	.108	----	----	2	UNCH	.15B	.07A
TOTAL									106	396 +	100		

CANADIAN DOLLAR CALL OPTIONS

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PRELIMINARY

** 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.**