

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
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FINAL

PG29 BULLETIN # 29@ CANADIAN DOLLAR CALL OPTIONS Mon, Feb 13, 2012 PG29

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 CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
CANADA DLR FUT		03/20			06/19	09/18	12/18
CANADA DLR OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKCD-1C-C		03/02					
WKCD-2C-C	02/10		04/13				
WKCD-3C-C	02/17	03/16	04/20				
WKCD-4C-C	02/24	03/23					
WKCD-5C-C		03/30					
CANADA DLR OPT (EUR)	02/03	03/09	04/05	05/04	06/08	09/07	12/07
C DOL WK 1 (EUR)		03/02					
C DOL WK 2 (EUR)	02/10		04/13				
C DOL WK 3 (EUR)	02/17	03/16	04/20				
C DOL WK 4 (EUR)	02/24	03/23					
C DOL WK 5 (EUR)		03/30					

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13							
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1C	FEB12	815-1300	815-1300	815-1300	815-1300	815-1300	
	MAR12	815-1300		815-1300	815-1300	815-1300	
	APR12		815-1300	815-1300			
1D	FEB12	815-1300	815-1300	815-1300	815-1300		
	MAR12	815-1300		815-1300	815-1300	815-1300	
	APR12		815-1300	815-1300			
OV	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
YD	815-1300	815-1300	815-1300	815-1300	815-1300	800-1300	835-1130
	815-1300	815-1300	815-1300	815-1300	815-1300	800-1300	835-1130

CANADIAN DOLLAR FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECI	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
CANADA DLR FUT											
MAR12	----	----	0.9969N	1.0004	(.9996)	35	4262	62551	117750 +	3113	1.0553B .9359
JUN12	----	----	0.9949N	.9983	(1.0017)	34	----	203	3853 +	35	1.0525B .9360
SEP12	----	----	0.9927N	.9961	(1.0039)	34	----	----	1632 +	14	1.0492B .9360
DEC12	----	----	0.9907N	.9942	(1.0058)	35	10	117	730 +	50	1.0460B .9364A
MAR13	----	----	0.9885N	.9921	(1.0080)	36	----	----	48	UNCH	.9970B .9469A
JUN13	----	----	0.9863N	.9899	(1.0102)	36	----	----	16	UNCH	.9908B .9681A
TOTAL CANADA DLR FUT						4272	62891	124029 +	3212		

CAN DOLLAR (EU) FIXING PRICE: Jun12 1.0067

CANADIAN DOLLAR CALLS \*\*SETT. PRICE\*\*

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CAN DLR CALL EU											
MAR12	(FUTURES SETT. 1.00040 +			35.0 )							
995	----	----	----	1.02N	1.16+	14	.604	----	1	UNCH	3.28B .56A
1000	----	----	----	0.76N	.87+	11	.511	----	3	UNCH	2.98B .44A
1020	----	----	----	0.17N	.18+	1	.164	----	25	UNCH	1.93B .17A
1030	----	----	----	0.08N	.08	UNCH	.079	----	10	UNCH	1.52B .08A
TOTAL								0	39		
APR12	(FUTURES SETT. .00)										
990	----	----	----	1.61N	1.75+	14	.608	----	1	UNCH	1.75B 1.00A
TOTAL								0	1		
CANADA DLR CALL											
MAR12	(FUTURES SETT. 1.00040 +			35.0 )							
940	----	----	----	5.72N	6.05+	33	.986	----	6	UNCH	5.99 3.31A
945	----	----	----	5.23N	5.56+	33	.982	----	25	UNCH	5.69B 3.01A
950	----	----	----	4.75N	5.07+	32	.974	----	241	UNCH	5.63B 2.67
955	----	----	----	4.27N	4.58+	31	.962	----	25	UNCH	5.12B 2.46A
960	----	----	----	3.80N	4.10+	30	.949	----	97	UNCH	4.79B 2.14A
965	----	----	----	3.34N	3.63+	29	.926	----	28	UNCH	4.48B 1.86A
970	----	----	----	2.89N	3.17+	28	.897	----	163	UNCH	4.42B 1.55A
975	----	----	----	2.46N	2.72+	26	.861	----	53	UNCH	3.96B 1.30A
980	----	----	----	2.06N	2.28+	22	.818	----	436	UNCH	4.20B 1.07A
985	----	----	----	1.68N	1.88+	20	.757	----	314	UNCH	3.68B .87A
990	----	----	----	1.33N	1.50+	17	.687	----	341	UNCH	3.69B .71A
995	----	----	----	1.02N	1.16+	14	.604	----	162	UNCH	3.72B .55A
1000	----	----	----	0.76N	.87+	11	.511	325	1250 +	139	3.99 .43A
1005	----	----	----	0.55N	.63+	8	.415	45	416 +	13	3.65B .35A
1010	----	----	----	0.38N	.43+	5	.321	28	306 +	23	3.50B .27A
1015	----	----	----	0.26N	.27+	1	.250	85	293 +	58	3.33B .20A
1020	----	----	----	0.17N	.18+	1	.164	43	811	1	3.45B .16
1025	----	----	----	0.11N	.12+	1	.115	14	488	UNCH	2.79B .11A
1030	----	----	----	0.08N	.08	UNCH	.079	2	359	UNCH	2.90 .05
1035	----	----	----	0.05N	.05	UNCH	.052	----	74	UNCH	2.31B .04A
1040	----	----	----	0.04N	.03-	0	.036	----	206	UNCH	3.00 .03A
1045	----	----	----	0.03N	.02-	0	.022	1	61	UNCH	1.88B .02
1050	----	----	----	0.02N	.01-	0	.016	----	117	UNCH	2.20 .03
1055	----	----	----	0.01N	.01-	0	.010	----	30	UNCH	1.52B .03A
1060	----	----	----	0.01N	.00-	0	.005	----	23	UNCH	1.36B .01
1065	----	----	----	0.01N	.005	CAB	.005	----	30	UNCH	1.21B .01
1070	----	----	----	0.00N	.000	CAB	.005	38	98 +	12	1.08B .00
1075	----	----	----	0.00N	.000	CAB	.004	----	238	UNCH	.95B .02A
1080	----	----	----	----	----	CAB	.004	----	289	UNCH	.84B .01
1085	----	----	----	----	----	CAB	.004	----	50	UNCH	.74B .00
1090	----	----	----	----	----	CAB	.004	----	59	UNCH	.66B .00A
1095	----	----	----	----	----	CAB	.004	----	4	UNCH	.55B .05A
1100	----	----	----	----	----	CAB	.003	----	209	UNCH	.48B .04A
1105	----	----	----	----	----	CAB	.003	----	50	UNCH	.42B .04A
1110	----	----	----	----	----	CAB	.003	----	34	UNCH	.42 .05A
1120	----	----	----	----	----	CAB	.003	----	5	UNCH	---- .10A
1125	----	----	----	----	----	CAB	.003	----	243	UNCH	---- .09A
1140	----	----	----	----	----	CAB	.002	----	3	UNCH	---- .09A
1150	----	----	----	----	----	CAB	.002	----	191	UNCH	.09B .12A
1155	----	----	----	----	----	CAB	.002	----	2	UNCH	.08B .00
1160	----	----	----	----	----	CAB	.002	----	63	UNCH	.50 .00
1165	----	----	----	----	----	CAB	.002	----	10	UNCH	.06B .00
1170	----	----	----	----	----	CAB	.002	----	25	UNCH	.05B .00
1300	----	----	----	----	----	CAB	.001	----	200	UNCH	.05 .00
TOTAL								581	8128 +	243	
APR12	(FUTURES SETT. .00)										
975	----	----	----	2.63N	2.84+	21	.758	----	20	UNCH	3.27B 1.60A
980	----	----	----	2.26N	2.45+	19	.714	----	10	UNCH	2.88B 1.39A
990	----	----	----	1.61N	1.75+	14	.608	----	15	UNCH	2.15B 1.00A
995	----	----	----	1.32N	1.44+	12	.548	----	35	UNCH	1.83B .84A
1000	----	----	----	1.07N	1.17+	10	.484	102	488 +	82	1.59B .69A
1005	----	----	----	0.85N	.93+	8	.419	14	14 +	13	1.33B .59A
1010	----	----	----	0.66N	.72+	6	.354	----	22	UNCH	1.08B .49A
1015	----	----	----	0.52N	.56+	4	.295	----	39	UNCH	.87B .40A
1020	----	----	----	0.40N	.43+	3	.241	38	63 +	38	.68B .32
1025	----	----	----	0.31N	.32+	1	.192	----	50	UNCH	.54 .24
1030	----	----	----	0.23N	.24+	1	.151	121	152 +	61	.40B .19
1035	----	----	----	0.17N	.17	UNCH	.115	----	7 +	1	.30B .16
1040	----	----	----	0.12N	.12	UNCH	.085	5	9 +	5	.23B .12A
1050	----	----	----	0.06N	.06	UNCH	.046	----	5	UNCH	.11 .07A
1055	----	----	----	0.04N	.04	UNCH	.032	----	1	UNCH	.10 .06A
1060	----	----	----	0.03N	.02-	0	.021	----	1	UNCH	.07 .04A
TOTAL								281	931 +	200	
MAY12	(FUTURES SETT. .00)										
960	----	----	----	1.97N	2.12+	NEW	.587	1	1 +	1	2.42B 1.89A
1000	----	----	----	1.43N	1.56+	13	.491	----	366	UNCH	1.86B 1.35A
1020	----	----	----	0.67N	.73+	6	.297	----	2	UNCH	.91B .64A

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DATE	DESCRIPTION	(FUTURES SETT.)	PRICE	QUANTITY	PRICE	QUANTITY	PRICE	QUANTITY	PRICE	QUANTITY	PRICE	QUANTITY
CANADA DLR CALL		(FUTURES SETT.)	.99830 +	34.0 )								
JUN12	CANADA DLR CALL											
960		4.44N			4.65+	21	.761			88	UNCH	3.73
965		4.05N			4.25+	20	.736			6	UNCH	3.65
970		3.67N			3.88+	21	.707			51	UNCH	3.48B
985		2.66N			2.85+	19	.609			2	UNCH	3.26B
990		2.36N			2.54+	18	.573			35	UNCH	2.98B
995		2.07N			2.25+	18	.535			36	UNCH	2.71B
1000		1.81N			1.97+	16	.497		1	329 +	1	2.45B
1005		1.58N			1.72+	14	.457			38	UNCH	2.21B
1010		1.36N			1.48+	12	.417			37	UNCH	3.82
1015		1.17N			1.27+	10	.378			8	UNCH	1.77B
1020		1.00N			1.07+	7	.338			51	89 +	48
1025		0.84N			.91+	7	.301			106	UNCH	1.40B
1030		0.71N			.77+	6	.266		9	117 +	9	1.40
1040		0.50N			.53+	3	.201		3	88	UNCH	1.00B
1045		0.42N			.44+	2	.174			20	UNCH	.89B
1050		0.35N			.36+	1	.148			91	UNCH	2.20
1055		0.29N			.30+	1	.127			30	UNCH	.70B
1060		0.24N			.25+	1	.109			554	UNCH	.62B
1065		0.19N			.21+	2	.093			55	UNCH	.55B
1070		0.16N			.17+	1	.078			102	UNCH	1.70
1075		0.13N			.14+	1	.066			25	UNCH	.42B
1080		0.10N			.12+	2	.057			284	UNCH	.37B
1090		0.06N			.08+	2	.039			123	UNCH	2.00
1100		0.04N			.06+	2	.030			50	UNCH	.48
1120		0.01N			.03+	1	.015			133	UNCH	.05
1130		0.01N			.02+	1	.010			276	UNCH	.01B
1140		0.00N			.01+	1	.008			100	UNCH	----
1200							.002			7	UNCH	.14
1300							.001			160	UNCH	.14B
TOTAL									64	3040 +	58	
SEP12	CANADA DLR CALL	(FUTURES SETT.)	.99610 +	34.0 )								
980		3.61N			3.81+	20	.600			120	UNCH	----
1000		2.54N			2.69+	15	.492			3	UNCH	2.88B
1010		2.08N			2.21+	13	.436			1	UNCH	2.37B
1045		0.95N			1.02+	7	.254			120	UNCH	----
TOTAL									0	244		
DEC12	CANADA DLR CALL	(FUTURES SETT.)	.99420 +	35.0 )								
1035		1.56N			1.67+	11	.326			35	UNCH	1.87
TOTAL									0	35		1.87
WKCD-2C-C	WKCD-2C-C	(FUTURES SETT.)	.00							0		0
FEB12												
TOTAL												
WKCD-3C-C	WKCD-3C-C	(FUTURES SETT.)	.00									
FEB12												
1000		0.31N			.38+	7	.521			4	UNCH	.95B
1020		0.00N			.00		.008			100	UNCH	.24
TOTAL									0	104		.07A

\*\* 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.\*\*