

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

PG30 BULLETIN # 29@

CANADIAN DOLLAR PUT OPTIONS

Mon, Feb 13, 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.

CANADIAN DOLLAR PUTS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
CAN DLR PUT EU (FUTURES SETT. 1.00040 + 35.0)															
MAR12	980	----	----	----	0.37N	----	24-	13	.181	----	50	UNCH	4.17B	.19A	
	985	----	----	----	0.49N	----	34-	15	.242	----	100	UNCH	4.17B	.26A	
TOTAL										0	150				
APR12 CAN DLR PUT EU (FUTURES SETT. .00)															
	940	----	----	----	0.17N	----	11-	6	.061	----	30	UNCH	1.00	.13A	
	975	----	----	----	0.64N	----	51-	13	.241	----	60	UNCH	2.30B	.44A	
	985	----	----	----	0.93N	----	76-	17	.336	----	10	UNCH	2.45B	.65A	
	995	----	----	----	1.33N	----	1.11-	22	.452	----	30	UNCH	2.15B	.95A	
TOTAL										0	130				
CANADA DLR PUT (FUTURES SETT. 1.00040 + 35.0)															
MAR12	815	----	----	----	----	----	CAB	----	.001	----	27	UNCH	.20B	.00	
	820	----	----	----	----	----	CAB	----	.001	----	50	UNCH	.40B	.00	
	825	----	----	----	----	----	CAB	----	.002	----	2	UNCH	.84B	.02A	
	830	----	----	----	----	----	CAB	----	.002	----	4	UNCH	.90B	.02A	
	840	----	----	----	----	----	CAB	----	.002	----	37	UNCH	1.07	.00	
	845	----	----	----	----	----	CAB	----	.002	----	3	UNCH	1.12B	.03A	
	850	----	----	----	----	----	CAB	----	.002	----	19	UNCH	1.20B	.00	
	855	----	----	----	----	----	CAB	----	.002	----	51	UNCH	1.28B	.04A	
	860	----	----	----	----	----	CAB	----	.002	----	59	UNCH	1.37B	.00	
	870	----	----	----	----	----	CAB	----	.002	----	63	UNCH	1.57B	.00	
	875	----	----	----	----	----	CAB	----	.002	----	590	UNCH	1.67B	.00	
	880	----	----	----	----	----	CAB	----	.002	----	142	UNCH	1.79B	.00	
	885	----	----	----	----	----	CAB	----	.003	----	97	UNCH	1.91B	.01	
	890	----	----	----	----	----	CAB	----	.003	----	1017	UNCH	2.05B	.02	
	895	----	----	----	----	----	CAB	----	.003	----	17	UNCH	2.19B	.01	
	900	----	----	----	----	----	CAB	----	.003	----	368	UNCH	2.34B	.02	
	905	----	----	----	0.00N	----	CAB	----	.003	----	31	UNCH	2.50B	.02	
	910	----	----	----	0.00N	----	CAB	----	.003	----	461	UNCH	2.67B	.01	
	915	----	----	----	0.01N	----	CAB	----	.003	----	96	UNCH	2.84B	.02A	
	920	----	----	----	0.01N	----		00-	.004	----	202	UNCH	3.02B	.01A	
	925	----	----	----	0.01N	----		00-	.004	----	165	UNCH	3.23B	.01A	
	930	----	----	----	0.02N	----		01-	.008	----	449	+	3.43B	.02	
	935	----	----	----	0.02N	----		01-	.008	----	222	UNCH	3.65B	.02A	
	940	----	----	----	0.03N	----		01-	.013	----	236	UNCH	3.87B	.03	
	945	----	----	----	0.04N	----		02-	.017	----	295	UNCH	4.00B	.03A	
	950	----	----	----	0.06N	----		03-	.025	3	476	+	4.19B	.04A	
	955	----	----	----	0.08N	----		04-	.038	----	126	UNCH	4.33B	.04A	
	960	----	----	----	0.11N	----		06-	.050	----	734	UNCH	4.40B	.06A	
	965	----	----	----	0.15N	----		09-	.073	----	154	UNCH	4.24B	.08	
	970	----	----	----	0.20N	----		13-	.102	----	935	UNCH	4.51	.10	
	975	----	----	----	0.27N	----		18-	.138	52	703	UNCH	4.45B	.14A	
	980	----	----	----	0.37N	----		24-	.181	----	21	568	-	4.70B	.19
	985	----	----	----	0.49N	----		34-	.242	50	432	+	5.40	.26	
	990	----	----	----	0.64N	----		46-	.312	74	1000	+	5.00	.35A	
	995	----	----	----	0.83N	----		62-	.395	242	1011	+	4.77B	.47A	
	1000	----	----	----	1.07N	----		83-	.488	9	233	UNCH	5.00	.61	
	1005	----	----	----	1.36N	----		09	.59	42	4	UNCH	4.19B	.83	
	1010	----	----	----	1.69N	----		13	.678	35	3	UNCH	4.31B	1.08A	
	1020	----	----	----	2.48N	----		24	.835	49	UNCH	4.90B	1.87A		
	1030	----	----	----	3.39N	----		34	.920	1	UNCH	5.55B	2.66A		
	1050	----	----	----	5.33N	----		47	.983	9	UNCH	7.00B	4.27		
	1060	----	----	----	6.32N	----		56	.994	2	UNCH	7.79B	3.97		
TOTAL										474	11213	+	278		
APR12 CANADA DLR PUT (FUTURES SETT. .00)															
	875	----	----	----	0.01N	----	00-	0	.003	----	1	UNCH	.15B	.10A	
	905	----	----	----	0.04N	----	02-	2	.012	----	1	UNCH	.39B	.04A	
	910	----	----	----	0.05N	----	02-	2	.015	----	25	UNCH	.46B	.04A	
	920	----	----	----	0.08N	----	04-	4	.022	----	9	UNCH	.60B	.06A	
	930	----	----	----	0.11N	----	07-	4	.039	----	20	UNCH	.77B	.08A	
	935	----	----	----	0.14N	----	09-	5	.050	----	71	UNCH	.88B	.08	
	940	----	----	----	0.17N	----	11-	6	.061	----	112	UNCH	1.01B	.10	
	945	----	----	----	0.21N	----	15-	6	.079	----	12	UNCH	1.13B	.13A	
	950	----	----	----	0.25N	----	19-	7	.098	----	72	UNCH	1.28B	.17	
	955	----	----	----	0.30N	----	23-	7	.117	35	86	+	1.46B	.17	
	960	----	----	----	0.37N	----	29	9	.141	11	37	+	1.65B	.23A	
	965	----	----	----	0.44N	----	35-	9	.171	----	43	+	1.86B	.28A	
	970	----	----	----	0.53N	----	42-	11	.203	----	220	UNCH	2.10B	.34A	
	975	----	----	----	0.64N	----	51-	13	.241	56	702	+	2.31B	.42A	
	980	----	----	----	0.77N	----	62-	15	.285	50	180	+	2.56B	.50A	
	985	----	----	----	0.93N	----	76-	17	.336	----	615	UNCH	2.51B	.61A	
	990	----	----	----	1.12N	----	92-	20	.391	2	55	+	2.61B	.75A	
	995	----	----	----	1.33N	----	111	22	.452	7	26	+	2.15B	.91A	
	1000	----	----	----	1.58N	----	134	24	.515	----	362	UNCH	1.90B	1.10A	
	1005	----	----	----	1.86N	----	160	26	.580	----	32	UNCH	1.90B	1.32A	
TOTAL										161	2681	+	49		
MAY12 CANADA DLR PUT (FUTURES SETT. .00)															
	930	----	----	----	0.26N	----	22-	4	.086	----	2	UNCH	.22B	.25A	
	960	----	----	----	0.63N	----	53-	10	.196	----	24	UNCH	.61B	.49A	
	970	----	----	----	0.84N	----	71-	13	.254	----	17	UNCH	.85B	.62	
	980	----	----	----	1.12N	----	95-	17	.326	----	5	UNCH	1.11B	.84A	
	990	----	----	----	1.48N	----	129	21	.412	1	1	+	1.50B	1.14A	
	1000	----	----	----	1.94N	----	173	21	.508	2	9	+	1.97B	1.47	
TOTAL										3	58	+	1		
JUN12 CANADA DLR PUT (FUTURES SETT. .99830 + 34.0)															
	820	----	----	----	0.05N	----	02-	2	.008	----	11	UNCH	.38	.15A	
	830	----	----	----	0.06N	----	03-	3	.010	----	5	UNCH	.51B	.10A	
	850	----	----	----	0.09N	----	05-	4	.017	----	3	UNCH	.71B	.21A	
	860	----	----	----	0.11N	----	07-	4	.023	----	9	UNCH	.83B	.10A	
	890	----	----	----	0.19N	----	14-	5	.046	----	408	UNCH	1.30B	.16	
	895	----	----	----	0.21N	----	16-	5	.052	----	11	UNCH	1.40B	.25A	
	900	----	----	----	0.23N	----	18-	5	.059	----	9	UNCH	1.50B	.18A	
	910	----	----	----	0.29N	----	24-	5	.076	----	28	UNCH	1.74B	.25A	
	915	----	----	----	0.32N	----	27-	5	.086	----	175	UNCH	1.87B	.34A	
	920	----	----	----	0.36N	----	31-	5	.097	----	29	UNCH	2.50	.34A	
	930	----	----	----	0.46N	----	40-	6	.123	2	292	+	2.31B	.37	
	935	----	----	----	0.52N	----	46-	6	.139	----	337	UNCH	2.48B	.40	
	940	----	----	----	0.59N	----	52-	7	.155	1	122	+	2.66B	.46	
	945	----	----	----	0.66N	----	58-	8	.172	----	12	UNCH	2.85B	.50A	
	950	----	----	----											



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