### CANADIAN DOLLAR CALL OPTIONS

#### PG29 2015 DAILY INFORMATION BULLETIN

**CME Group, Inc.**
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

**FINAL**

PG29 BULLETIN # 589

**CANADIAN DOLLAR CALL OPTIONS**

**Thu, Mar 26, 2015 PG29**

**INTRADEX CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 4TH VOLUME REFLECTS PET 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, PRE-DAY CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXPIRATIONS, POSITIONS IN DELIVERY, OR POSITION IN A CASH SETTLEMENT CYCLE. BID=ASK, NUMERAL P=POST SETTLEMENT SESSION #, NEW CONTRACT PRICE = NEW CONTRACT LOW PRICE = RECORD VOL OR OPEN INT. SETTLEMENT PRICE = SETTLEMENT PRICE (DETERMINED BY CME RULE 811). BID=ASK, NUMERAL 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 CALL CONTRACTS LAST TRADE DATES**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Product</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
<td>Price</td>
</tr>
<tr>
<td>---------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
<td>--------</td>
</tr>
</tbody>
</table>

**CANADIAN DOLLAR CALLS ON OPTIONS**

*Note: CANADIAN DOLLAR CALLS ON OPTIONS are not directly quoted but are calculated using the formula: CALL = S - P, where S is the underlying price and P is the implied price. The implied price is calculated using the Black-Scholes model with the following inputs: S = Underlying Price, K = Strike Price, r = Risk-Free Rate, T = Time to Expiration, and σ = Implied Volatility. The calculated CALL price is then rounded to the nearest one-tenth of a Canadian dollar.*

**EXPIRATION:**

| Expiration | Apr 04 | May 04 | Jun 04 | Jul 04 | Aug 04 | Sep 04 | Oct 04 | Nov 04 | Dec 04 | Jan 05 | Feb 04 | Mar 04 | Apr 04 | May 04 | Jun 04 | Jul 04 | Aug 04 | Sep 04 | Oct 04 | Nov 04 | Dec 04 | Jan 05 | Feb 04 | Mar 04 |
|------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Strike Price | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |

**ADDITIONAL CANADIAN DOLLAR FUTURES**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Strike Price</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td></td>
</tr>
</tbody>
</table>

**STRIKE PRICE**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Strike Price</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td></td>
</tr>
</tbody>
</table>

### CANADIAN DOLLAR CALLS "SETT. PRICE"

**Note:** This column represents the settlement price of the contracts as calculated by CME Group Inc. The settlement price is determined using the closing price of the underlying contract on the settlement date, taking into account any options or futures contracts that may have been exercised or closed out. The settlement price is rounded to the nearest one-tenth of a Canadian dollar.
<table>
<thead>
<tr>
<th>Index</th>
<th>Close</th>
<th>High</th>
<th>Low</th>
<th>Change</th>
<th>Volume</th>
</tr>
</thead>
<tbody>
<tr>
<td>S &amp; P</td>
<td>1825</td>
<td>1828</td>
<td>1823</td>
<td>-1</td>
<td>107130</td>
</tr>
<tr>
<td>DJIA</td>
<td>15350</td>
<td>15363</td>
<td>15347</td>
<td>10</td>
<td>285372</td>
</tr>
<tr>
<td>NASDAQ</td>
<td>3412</td>
<td>3417</td>
<td>3410</td>
<td>-1</td>
<td>103612</td>
</tr>
</tbody>
</table>

**Changes:**
- DJIA: 10
- NASDAQ: -1
- S & P: -1

**Volume:**
- DJIA: 285372
- NASDAQ: 103612
- S & P: 107130

---

**Futures Settlement Prices:**
- S & P: 1825 + 10
- DJIA: 15350 + 10
- NASDAQ: 3412 + 10

---

**Options Settlement Prices:**
- S & P: 1825 + 10
- DJIA: 15350 + 10
- NASDAQ: 3412 + 10

---

**FUTURES SETTLEMENTS:**
- S & P: 1825 + 10
- DJIA: 15350 + 10
- NASDAQ: 3412 + 10

---

**Options Position Changes:**
- S & P: +10
- DJIA: +10
- NASDAQ: +10

---

**Open Interest:**
- S & P: 107130
- DJIA: 285372
- NASDAQ: 103612

---

**Futures Premiums:**
- S & P: 10
- DJIA: 10
- NASDAQ: 10

---

**Options Premiums:**
- S & P: 10
- DJIA: 10
- NASDAQ: 10

---

**Cash Indexes:**
- S & P: 1825
- DJIA: 15350
- NASDAQ: 3412

---

**Call Options:**
- S & P: 1825 + 10
- DJIA: 15350 + 10
- NASDAQ: 3412 + 10

---

**Put Options:**
- S & P: 1825 - 10
- DJIA: 15350 - 10
- NASDAQ: 3412 - 10

---

**Total:**
- S & P: 107130
- DJIA: 285372
- NASDAQ: 103612