

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
 CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.
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FINAL

PG29 BULLETIN #213@

CANADIAN DOLLAR CALL OPTIONS

Wed, Nov 04, 2009 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:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
CANADA DLR FUT		12/15		03/16	06/15	09/14
CANADA DLR OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKCD-2C-C	11/13	12/11				
WKCD-3C-C	11/20					
WKCD-4C-C	11/27					
CANADA DLR OPT (EUR)	11/06	12/04	01/08	03/05	06/04	09/03
C DOL WK 2 (EUR)	11/13	12/11				
C DOL WK 3 (EUR)	11/20					
C DOL WK 4 (EUR)	11/27					

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04						
	NOV09	WEEK 2 650-1100	WEEK 3 650-1100	WEEK 4 650-1100		
1C	NOV09	650-1100	650-1100	650-1100		
	DEC09	655-1100				
1D	NOV09	650-1100	650-1100	650-1100		
	DEC09	655-1100				
	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
OV	650-1100	650-1100	655-1100	655-1100	735-1095	790-1095
YD	650-1100	650-1100	655-1100	655-1100	735-1095	790-1095

CANADIAN DOLLAR FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
CANADA DLR FUT								
DEC09 0.9431	.9431	.9431	0.9431	.9425 (1.0610) +	58	262	80626 + 1333	.9937 .7712A
MAR10 0.9416	.9423	.9403	0.9403	.9426 (1.0609) +	59	13	2726 + 15	.9794B .7731A
JUN10			0.9366N	.9424 (1.0611) +	58	10	384 + 2	.9770B .7875
SEP10			0.9361N	.9419 (1.0617) +	58	3	421 + 1	.9745B .8548A
DEC10			0.9359N	.9417 (1.0619) +	58	10	219 + 9	.9736B .8680
MAR11			0.9357N	.9415 (1.0621) +	58	2	5 UNCH	.9736B .9244
TOTAL CANADA DLR FUT					275	89690	84381 + 1360	

CAN DOLLAR (EU) FIXING PRICE: Dec09 0.9425

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 LOW
CANADA DLR CALL										
NOV09				(FUTURES SETT. .00)						
850				8.67N	9.25+	58	.995		1 UNCH	10.92B 7.50A
865				7.17N	7.75+	58	.995		1 UNCH	6.18B 6.00A
870				6.67N	7.25+	58	.994		1 UNCH	8.94B 4.68A
890				4.68N	5.25+	57	.993		9 UNCH	5.11B 3.32A
900				3.70N	4.25+	55	.991		9 UNCH	4.12B 2.41A
910				2.76N	3.27+	51	.970		12 UNCH	3.13B 1.60A
915				1.31N	2.79+	48	.946		16 UNCH	5.98B 1.26A
920				1.87N	2.31+	44	.919		20 UNCH	5.51B .95A
925				1.47N	1.86+	39	.865		49 UNCH	5.04B .65A
930	1.22	1.22	1.22	1.22	1.43+	31	.794	7	151 UNCH	4.58B .45A
935				0.82N	1.04+	22	.696	5	474 + 1	4.13B .31A
940	0.62	.62	.62	0.62	.72+	14	.570	97	780 + 43	3.70B .19
945				0.39N	.47+	8	.435	55	420 + 3	3.28B .15A
950	0.33	.33	.33	0.33	.28+	3	.305	58	715 + 3	2.88B .09
955				0.16N	.16	1	.198	3	222 + 1	2.71B .08
960				0.10N	.09-	1	.123	210	602 + 159	2.34B .04
965				0.06N	.04-	1	.068	1	487 UNCH	2.01B .04
970				0.03N	.02-	1	.040	3	836 - 1	1.70B .01
975				0.02N	.01-	1	.018		177 UNCH	1.61B .01
980				0.01N	.00-	0	.009	1	270 UNCH	1.36B .01A
985				0.00N	.00	0	.008	1	129 UNCH	1.13B .01A
990				0.00N	.00	0	.007	2	321 - 1	.94B .01
995					CAB		.007		19 UNCH	.76B .02A
1000					CAB		.006	2	382 UNCH	.62B .01
1005					CAB		.006		11 UNCH	.49B .01A
1010					CAB		.006		165 UNCH	.40B .01
1015					CAB		.005		116 UNCH	.30B .02A
1020					CAB		.005		15 UNCH	.28B .03A
1030					CAB		.004		17 UNCH	.21B .01
1040					CAB		.004		3 UNCH	.07B .01
1050					CAB		.004		2 UNCH	.15
TOTAL								444	6432 - 117	
DEC09	CANADA DLR CALL			(FUTURES SETT. .94250 + 58.0)						
750				18.67N	19.25+	58	.997		6 UNCH	17.68B 6.30
775				16.17N	16.75+	58	.997		23 UNCH	15.18B 12.30
800				13.69N	14.26+	57	.992		5 UNCH	14.01B 5.60
805				13.20N	13.76+	56	.992		102 UNCH	13.52B 9.56
810				12.70N	13.26+	56	.990		1 UNCH	13.03B 5.00
820				11.71N	12.27+	56	.986		2 UNCH	12.05B 7.80
830				10.72N	11.28+	56	.981		4 UNCH	11.08B 3.60
840				9.73N	10.29+	56	.976		43 UNCH	10.12B 2.80
860				7.79N	8.34+	55	.954		20 UNCH	11.28B 3.11A
865				7.32N	7.86+	54	.945		21 UNCH	10.79B 2.88A
870				6.85N	7.38+	53	.937		101 UNCH	10.30B 2.68A
875				6.40N	6.92+	52	.925		24 UNCH	9.82B 2.49A
880				5.95N	6.45+	50	.912		5 UNCH	9.33B 2.31A
890				5.07N	5.54+	47	.878		14 UNCH	8.38B 1.99A
895				4.65N	5.10+	45	.857		23 UNCH	7.90B 1.84A
900				4.23N	4.67+	44	.832		69 UNCH	7.60B 1.08
905				3.84N	4.25+	41	.806		72 UNCH	7.14B 2.45A
910				3.46N	3.85+	39	.775		154 UNCH	6.68B 1.47A
915				3.10N	3.47+	37	.740		92 UNCH	6.23B 1.35A
920				2.77N	3.10+	33	.704		234 UNCH	5.79B 1.25A
925				2.45N	2.75+	30	.664		180 UNCH	5.60B 1.63A
930				2.15N	2.42+	27	.622	4	364 + 1	5.18B 1.06A
935				1.88N	2.12+	24	.578	25	344 + 25	4.78B 1.24A
940	1.79	1.79	1.79	1.79	1.84+	20	.532	20	396 + 4	4.38B .89A
945				1.41N	1.59+	18	.485		279 UNCH	3.80B .84A
955				1.21N	1.37+	16	.439	31	673 + 7	3.64B .77A
960	1.00	1.00	1.00	1.00	1.16+	12	.394		33 UNCH	3.43B .66A
965				0.74N	.83+	9	.309	28	493 + 5	3.10B .55A
970	0.58	.58	.58	0.58	.69+	6	.270	68	337 + 10	2.78B .46A
975				0.53N	.58+	5	.235		531 + 36	2.49B .38
980				0.44N	.48+	4	.203		491 UNCH	2.27B .32A
985				0.37N	.39+	2	.172	94	693 - 35	2.09 .25
990				0.24N	.26	1	.146		246 UNCH	1.79B .27
995				0.26N	.26	1	.123		19 - 1	1.66B .19A
1000				0.21N	.21	1	.103	15	1269 - 11	1.46B .13
1005				0.18N	.17-	1	.086		29 UNCH	1.07B .11A
1010				0.14N	.14	1	.072	1	73 UNCH	1.00B .10A
1015				0.12N	.11-	1	.059		20 UNCH	.92B .08A
1020				0.10N	.09-	1	.049		135 UNCH	1.14B .05
1025				0.08N	.07-	1	.039		64 UNCH	.79 .06A
1030				0.07N	.06-	1	.034		143 UNCH	.71B .05A
1035				0.06N	.04-	1	.026		101 UNCH	.70 .04A
1040				0.05N	.04-	1	.023	25	121 - 1	.66 .04A
1045				0.04N	.03-	1	.018		250 UNCH	.85B .03
1050				0.03N	.02-	1	.015		84 UNCH	.59 .02
1055				0.03N	.02-	1	.012	6	11 UNCH	.22B .01
1060				0.03N	.02-	1	.012		4 UNCH	.19B .04A
1065				0.01N	.01-	0	.006		7 UNCH	.03A .03A
1100				0.01N	.00-	0	.003		7 UNCH	.20B .01
TOTAL								330	8899 + 21	
JAN10	CANADA DLR CALL			(FUTURES SETT. .00)						
940				2.42N	2.65+	23	.529		1 UNCH	2.70B 1.80A
945				2.20N	2.41+	21	.498		1 UNCH	3.54B 1.64A
950				1.99N	2.18+	19	.466			

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DATE	DLR CALL	DLR CALL	(FUTURES SETT.											
CANADA JAN10	CANADA DLR CALL		.00)											
1010				0.51N	.53+	2	.162	----	----	1	UNCH	.86	.36A	
1030				0.30N	.31+	1	.103	----	----	1	UNCH	.31	.22A	
1040				0.23N	.23	UNCH	.080	----	----	1	24 +	.1	.17A	
TOTAL										76	384 +	76		
MAR10	CANADA DLR CALL		.94260 +	59.0)										
810				13.04N	13.59+	55	.925	----	----	2	UNCH	10.55	6.85	
880				7.10N	7.53+	43	.772	----	----	3	UNCH	9.56	3.30	
900				5.70N	6.07+	37	.700	----	----	10	UNCH	7.36B	4.16A	
905				5.37N	5.73+	36	.681	----	----	20	UNCH	6.98B	3.58A	
910				5.05N	5.40+	35	.660	----	----	142	UNCH	6.95	2.77	
915				4.75N	5.08+	33	.640	----	----	22	UNCH	6.24B	3.14A	
920				4.46N	4.77+	31	.618	----	----	5	UNCH	6.45B	2.94A	
925				4.19N	4.47+	28	.597	----	----	60	UNCH	4.56B	3.35A	
930				3.92N	4.20+	28	.575	----	53	251 -	24	5.75R	2.60A	
935				3.67N	3.93+	26	.552	----	155	153 +	48	4.47	2.89A	
940				3.43N	3.67+	24	.530	----	88	251 +	82	5.08B	2.25A	
945				3.20N	3.42+	22	.507	----	----	386	UNCH	4.78B	2.08A	
950				2.98N	3.19+	21	.485	----	6	176 +	6	4.99	1.92A	
955				2.77N	2.96+	19	.463	----	----	67	UNCH	4.57B	1.78A	
960				2.58N	2.75+	17	.440	----	----	74	UNCH	4.28B	1.64A	
965				2.39N	2.56+	17	.419	----	----	54	UNCH	4.03B	1.52A	
970				2.22N	2.37+	15	.397	----	----	28	UNCH	3.77B	1.50A	
975				2.06N	2.19+	13	.376	----	----	286	UNCH	3.52B	1.31A	
980				1.91N	2.03+	12	.356	----	----	39	UNCH	3.28B	1.22A	
985				1.76N	1.87+	11	.336	----	1	151 +	1	3.05B	1.13A	
990				1.63N	1.73+	10	.317	----	5	73 +	5	3.90	1.06A	
995				1.51N	1.60+	9	.298	----	2	29 +	2	2.65B	.97A	
1000				1.39N	1.47+	8	.280	----	6	235 +	6	2.46B	.92A	
1005				1.28N	1.35+	7	.263	----	----	87	UNCH	2.29B	.96A	
1010				1.18N	1.24+	6	.246	----	----	34	UNCH	2.12B	.89A	
1015				1.09N	1.14+	5	.230	----	----	237	UNCH	1.97B	.80A	
1020				1.00N	1.05+	4	.215	----	5	210 +	1	1.82B	.68A	
1025				0.92N	0.96+	4	.201	----	----	259	UNCH	1.69B	.62	
1030				0.84N	0.88+	4	.187	----	----	318	UNCH	1.56B	.62A	
1035				0.77N	0.81+	4	.175	----	----	5	UNCH	1.14B	.57A	
1040				0.71N	0.74+	3	.162	----	----	99	UNCH	1.33B	.49A	
1045				0.65N	0.68+	3	.151	----	----	128	UNCH	1.22B	.45A	
1050				0.59N	0.62+	3	.140	----	----	280	UNCH	1.60	.42A	
1055				0.54N	0.56+	2	.129	----	----	16	UNCH	.73	.41A	
1060				0.49N	0.51+	2	.119	----	----	96	UNCH	.95B	.37A	
1070				0.41N	0.42+	1	.101	----	----	62	UNCH	1.75	.32A	
1075				0.37N	0.38+	1	.093	----	----	56	UNCH	.72B	.29A	
1080				0.34N	0.35+	1	.086	----	----	14	UNCH	.65B	.27A	
1090				0.28N	0.29+	1	.073	----	----	14	UNCH	.56	.23A	
1095				0.25N	0.26+	1	.067	----	----	21	UNCH	.48B	.21A	
1100				0.23N	0.23	UNCH	.060	----	----	21	UNCH	.44B	.19A	
TOTAL JUN10	CANADA DLR CALL		.94240 +	58.0)						321	4454 +	127		
895				7.04N	7.40+	36	.679	----	----	77	UNCH	8.60	5.20	
900				6.72N	7.08+	36	.664	----	----	5	UNCH	8.21	6.45	
930				5.02N	5.31+	29	.566	----	----	1	UNCH	4.30	4.30	
940				4.52N	4.81+	29	.533	----	----	1	UNCH	4.54	4.54	
950				4.07N	4.34+	NEW	.499	----	6	6 +	6	4.27	4.18	
960				3.66N	3.91+	25	.466	----	----	77	UNCH	4.72	4.72	
970				3.28N	3.51+	23	.433	----	----	4	UNCH	4.40	2.90	
990				2.63N	2.83+	20	.371	----	----	4	UNCH	1.75	1.65	
1000				2.35N	2.53+	18	.342	----	----	14	UNCH	2.55	1.98	
1050				1.32N	1.43+	11	.219	----	----	11	UNCH	----	----	
TOTAL										6	200 +	6		
SEP10	CANADA DLR CALL		.94190 +	58.0)										
990				3.45N	3.71+	26	.399	----	----	2	UNCH	2.95	2.75	
TOTAL										0	2			
CAN DLR CALL EU			(FUTURES SETT.	.00)										
NOV09	CAN DLR CALL EU													
920				1.87N	2.31+	44	.919	----	----	10	UNCH	5.34B	1.32A	
925				1.47N	1.86+	39	.865	----	----	1	UNCH	1.94B	.61A	
930				1.12N	1.43+	31	.794	----	----	60	UNCH	1.51B	.42A	
935				0.82N	1.04+	22	.696	----	----	84	UNCH	3.99B	.29A	
940				0.58N	0.72+	14	.570	----	----	70	UNCH	3.57B	.19A	
945				0.39N	0.47+	8	.435	----	----	42	UNCH	.80B	.13A	
950				0.25N	0.28+	3	.305	----	----	58	UNCH	2.60B	.09A	
960				0.10N	0.09	1	.123	----	----	76	UNCH	2.33B	.05A	
965				0.06N	0.04	1	.068	----	----	408	UNCH	2.03B	.03A	
970				0.03N	0.02	1	.040	----	----	10	UNCH	1.72B	.02A	
975				0.02N	0.01	1	.018	----	----	20	UNCH	1.60	.02A	
980				0.01N	0.00	0	.009	----	----	4	UNCH	1.01B	.02A	
985				0.00N	0.00	UNCH	.008	----	----	20	UNCH	1.12B	.02A	
990				0.00N	0.00	CAB	.007	----	----	1	UNCH	.92B	.02A	
1000				0.00N	0.00	CAB	.006	----	----	13	UNCH	.61B	.02A	
TOTAL										0	877			
DEC09	CAN DLR CALL EU		.94250 +	58.0)										
925				2.45N	2.75+	30	.664	----	----	50	UNCH	5.20B	1.63A	
930				2.15N	2.42+	27	.622	----	----	45	UNCH	2.50B	1.43A	
935				1.88N	2.12+	24	.578	----	----	25	UNCH	4.40B	1.23A	
945				1.41N	1.59+	18	.485	----	----	1	UNCH	2.31B	.91A	
950				1.21N	1.37+	16	.439	----	185	286 +	185	3.43B	.77A	
955				1.04N	1.16+	12	.394	----	----	50	UNCH	2.93B	.65A	
960				0.88N	0.99+	11	.351	----	----	10	UNCH	2.98B	.55A	
965				0.74N	0.83+	9	.309	----	----	100	UNCH	1.48B	.45A	
970				0.63N	0.69+	6	.270	----	----	20	UNCH	2.39B	.39A	
975				0.53N	0.58+	5	.235	----	----	2	UNCH	2.24B	.32A	
980				0.44N	0.48+	4	.203	----	50	67 +	50	2.00B	.27A	
1000				0.21N	0.21	UNCH	.103	----	----	1	UNCH	1.21B	.13A	
1010				0.14N	0.14	UNCH	.072	----	1	3 +	1	.98B	.10A	
1050				0.03N	0.02	1	.015	----	----	5	UNCH	.26B	.05A	
TOTAL										236	665 +	236		
JAN10	CAN DLR CALL EU		(FUTURES SETT.	.00)										
995				0.73N	0.78+	NEW	.220	----	----	50	+	50	.78B	.74
1090				0.05N	0.04	0	.019	----	----	2	UNCH	.17	.08A	
TOTAL										50	52 +	50		
MAR10	CAN DLR CALL EU		.94260 +	59.0)										
980				1.91N	2.03+	12	.356	----	----	72	UNCH	3.27B	1.27A	
990				1.63N	1.73+	10	.317	----	----	4	UNCH	2.83B	1.09A	
1020				1.00N										