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FINAL

PG29 BULLETIN #215@

CANADIAN DOLLAR CALL OPTIONS

Fri, Nov 06, 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

Table with columns: EXPIRATION, NOV09, DEC09, JAN10, FEB10, MAR10, JUN10, SEP10. Rows include CANADA DLR FUT, CANADA DLR OPT, WKCD-2C-C, WKCD-3C-C, WKCD-4C-C, CANADA DLR OPT (EUR), C DOL WK 2 (EUR), C DOL WK 3 (EUR), C DOL WK 4 (EUR).

CANADIAN DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06

Table with columns: 1C, 1D, NOV09, DEC09, WEEK 2, WEEK 3, WEEK 4, NOV09, DEC09, JAN10, FEB10, MAR10, JUN10, SEP10. Rows include 1C, 1D, OV, YD.

CANADIAN DOLLAR FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include CANADA DLR FUT, DEC09, MAR10, JUN10, SEP10, DEC10, MAR11, TOTAL CANADA DLR FUT.

CAN DOLLAR (EU) FIXING PRICE: Dec09 0.9361

CANADIAN DOLLAR CALLS **SETT. PRICE**

Large table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include WKCD-2C-C, CANADA DLR CALL, and CANADA DLR CALL.

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