

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG30 BULLETIN #215@

CANADIAN DOLLAR PUT OPTIONS

Fri, Nov 06, 2009 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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
CANADA DLR PUT (FUTURES SETT. .00)														
NOV09														
910					0.00N		CAB			1	189		1.70B	.01
920					0.03N		CAB			12	493		2.25B	.01A
925					0.07N		CAB			308	115		2.55B	.01
930	0.04		.04	*.04	0.04			.15+	1	682	752		2.89B	.02
935				*.16A	0.16A			.65+	39	901	1420		3.20B	.09
940					0.47N			1.15+	68	1.000	1220		3.57B	.27A
950					1.17N			2.15+	4	928	305		2.81B	.43A
965					2.59N			3.65+	106	1.000	184		4.26B	.82A
970					3.08N			4.15+	107	1.000	49		4.75B	1.00A
TOTAL										2184	0	7515		
CANADA DLR PUT (FUTURES SETT. .92850 - 107.0)														
DEC09														
660							CAB				100	UNCH	.11	.09
685							CAB				1	UNCH	.12B	.08A
720							CAB				59	UNCH	.52	.01
730							CAB				90	UNCH	1.00	.16A
735							CAB				25	UNCH	.39	.17A
740							CAB				35	UNCH	2.70	.14A
745							CAB				56	UNCH	.47	.02
750							CAB				59	UNCH	.51B	.01
755							CAB				6	UNCH	.56B	.02
760							CAB				63	UNCH	.70	.01
770							CAB				4	UNCH	.80B	.16A
775							CAB				250	UNCH	.73B	.06
780							CAB				29	UNCH	.98	.02
785							CAB				10	UNCH	1.07B	.17A
790					0.00N		CAB				45	UNCH	1.17B	.02
800					0.01N			.00-	0		116	UNCH	4.77	.02
805					0.01N			.01	UNCH	0	1	UNCH	.36	.03A
810					0.01N			.01	UNCH	0	135	UNCH	1.67B	.03
820					0.02N			.02	UNCH	0	50	UNCH	1.98B	.02
825					0.02N			.02-	0	014	254	UNCH	2.14	.10A
830					0.03N			.02-	0	017	129	UNCH	2.34B	.04
835					0.03N			.03	UNCH	.023	352	UNCH	2.52B	.04
840					0.04N			.04	UNCH	.026	287	UNCH	2.73B	.05
845					0.04N			.05+	0	032	30	UNCH	.89B	.10A
850					0.06N			.06	UNCH	.038	323	UNCH	3.54	.03
855					0.07N			.07	UNCH	.044	135	UNCH	3.41B	.07A
860					0.08N			.08	UNCH	.054	7	UNCH	3.61B	.06
865					0.10N			.11+	1	065	141	UNCH	3.93B	.07
870					0.12N			.14+	2	080	508	UNCH	4.20B	.06
875					0.14N			.18+	4	098	337	UNCH	4.49B	.08
880					0.18N			.22+	4	117	518	UNCH	4.79B	.10
885					0.22N			.27+	5	139	247	UNCH	5.08B	.13
890	0.25		.25	*.25	0.25			.34+	7	166	413	UNCH	5.40B	.16
895					0.32N			.42+	9	197	38	UNCH	5.78B	.18
900					0.40N			.51+	11	230	4076	UNCH	6.01B	.20
905					0.49N			.63+	14	269	165	UNCH	3.09B	.23A
910					0.74B			.76+	16	311	543	UNCH	6.72B	.27A
915					0.72N			.92+	20	356	529	UNCH	3.48B	.31A
920	0.99		1.10B	.99	0.99			1.10+	24	404	654	UNCH	6.79B	.34A
925					1.02N			1.32+	30	455	343	UNCH	3.71B	.43A
930					1.21N			1.56+	35	507	64	UNCH	4.58B	.15A
935					1.42N			1.83+	41	558	714	UNCH	4.98B	.59A
940					1.66N			2.13+	47	609	255	UNCH	7.69	.69A
945					1.93N			2.46+	53	657	398	UNCH	4.29B	.81A
950					2.22N			2.81+	59	702	517	UNCH	6.05B	.94A
955					2.53N			3.18+	65	745	273	UNCH	3.84B	1.09A
960					2.88N			3.58+	70	782	40	UNCH	4.24B	1.26A
965					3.24N			3.99+	75	817	110	UNCH	4.63B	1.45A
970					3.62N			4.42+	80	847	253	UNCH	5.08B	1.66A
975					4.02N			4.87+	85	870	15	UNCH	5.52B	1.89A
980					4.44N			5.32+	88	894	22	UNCH	5.97B	2.15A
990					5.31N			6.26+	95	926	16	UNCH	6.89B	2.71A
1000					6.23N			7.21+	98	954	3	UNCH	7.84B	3.35A
1010					7.17N			8.19+	102	968	6	UNCH	8.64B	4.45A
TOTAL										1818	14230	+	1197	
CANADA DLR PUT (FUTURES SETT. .00)														
JAN10														
785					0.06N			.06+	NFW	.021	4	UNCH	.06	.06
800					0.08N			.09+	1	.032	150	UNCH	.17	.17
830					0.16N			.18+	2	.062	39	UNCH	.25B	.15
850					0.26N			.29+	3	.097	2	UNCH	.43B	.16
855					0.30N			.34+	4	.111	1	UNCH	.50B	.25
860					0.34N			.39+	5	.125	2	UNCH	.57B	.30
865					0.38N			.44+	6	.139	1	UNCH	.63B	.38
870					0.44N			.51+	7	.158	2	UNCH	.71B	.45
880					0.57N			.68+	11	.198	7	UNCH	1.95B	.51A
885					0.65N			.78+	13	.222	1	UNCH	1.08B	.72A
890					0.75N			.89+	14	.247	10	UNCH	1.23B	.51
895					0.85N			1.02+	17	.274	510	UNCH	1.38B	.56
900					0.97N			1.16+	19	.302	2	UNCH	1.56B	.82
910					1.48B			1.50+	25	.363	26	UNCH	1.95B	.64
915					1.41N			1.69+	28	.396	29	UNCH	2.18B	.98A
925					1.77N			2.11+	36	.462	53	UNCH	2.67B	.89A
935					2.21N			2.64+	43	.530	9	UNCH	3.19B	2.12A
965					3.96N			4.57+	61	.720	56	UNCH	4.74B	2.81A
TOTAL										36	931	+	35	
CANADA DLR PUT (FUTURES SETT. .92860 - 106.0)														
MAR10														
700					0.05N			.06+	1	.014	2	UNCH	.27	.26
720					0.08N			.09+	1	.020	1	UNCH	.39	.39
740					0.11N			.12+	1	.027	1	UNCH	.65	.12A
750					0.13N			.14+	1	.032	27	UNCH	.38	.08
760					0.15N			.16+	1	.037	10	UNCH	.32	.16A
770					0.18N			.18	UNCH	.042	2	UNCH	.31B	.07
780					0.21N			.22+	1	.051	5	UNCH	.68	.10
790					0.25N			.26+	1	.060	5	UNCH	.32B	.20
800					0.29N			.31+	2	.071	10	UNCH	1.25	.18
810					0.35N			.37+	3	.083	13	UNCH	.44	.16A
815					0.38N			.41+	3	.091	50	UNCH	.49	

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Month	Contract	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Change	Change						
CANADA DLR PUT SEP10	CANADA DLR PUT	(FUTURES SETT. .92780 - 107.0)	9.27N	9.85+	58	.670	----	----	1	UNCH	8.50	8.50					
		TOTAL	9.27N					0	8								
		TOTAL CAN DLR PUT EU NOV09	CAN DLR PUT EU	(FUTURES SETT. .00)	0.07N						2		2.70B	.03A			
				TOTAL	0.07N					2	0	334	932				
				TOTAL DEC09	CAN DLR PUT EU	(FUTURES SETT. .92850 - 107.0)											
						TOTAL											
						745							50	UNCH	.44B	.20A	
						750							50	UNCH	.48R	.22A	
						770							8	UNCH	.72	.24	
						790							10	UNCH	.18B	.17	
						800							5	UNCH	.26	.23A	
						810							5	UNCH	.50B	.22A	
						820							1	UNCH	.52	.20A	
850											5	UNCH	.96B	.10A			
860									28	UNCH	1.21R	.17A					
870							1	UNCH	.77R	.10A							
880							6	UNCH	1.03R	.13A							
885							1	UNCH	.52B	.21A							
900							40	UNCH	2.82B	.20A							
905							5	UNCH	1.06B	.26A							
920							1	UNCH	1.69B	.72A							
925							53	UNCH	1.94B	.45A							
935							4	UNCH	1.84R	1.78A							
940							13	+	12	2.70R	.69A						
950							50	UNCH	3.39B	1.80A							
955							51	UNCH	3.09B	1.61A							
960							77	UNCH	3.43B	2.16A							
TOTAL							13	464	+	12							
TOTAL JAN10	CAN DLR PUT EU	(FUTURES SETT. .00)	0.23N	.26+	3	.087	----	----	3	UNCH	.38B	.10					
		TOTAL	3.96N	4.57+	61	.720	----	----	9	UNCH	4.23B	2.80A					
		TOTAL							0	12							
TOTAL MAR10	CAN DLR PUT EU	(FUTURES SETT. .92860 - 106.0)															
		TOTAL															
		850								10	UNCH	.96B	.52				
		870								5	UNCH	1.42B	.80				
		885								1	UNCH	1.88B	1.38A				
		890								1	UNCH	2.05B	1.45A				
		895								2	UNCH	2.24B	1.59A				
		900								5	UNCH	2.43R	1.75A				
		930								7	UNCH	3.87R	3.91A				
		935								44	UNCH	3.56R	3.14A				
		980								5	UNCH	5.39B	4.47A				
TOTAL								0	80								

** 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.**