

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

PG35 BULLETIN #195@

SWISS FRANC CALL OPTIONS

Fri, Oct 09, 2009 PG35

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 = \$6.25 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.

SWISS FRANC CONTRACTS LAST TRADE DATES

EXPIRATION:	OCT09	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
SWISS FRNC FUT			12/14		03/15	06/14	09/13
SWISS FRNC OPT	10/09	11/06	12/04	01/08	03/05	06/04	09/03
WKSF-1S-C	10/02						
WKSF-2S-C		11/13					
WKSF-3S-C	10/16						
WKSF-4S-C	10/23						
WKSF-5S-C	10/30						
SWISS FRNC OPT (EUR)	10/09	11/06	12/04	01/08	03/05	06/04	09/03
S FRC WK 1 (EUR)	10/02						
S FRC WK 2 (EUR)		11/13					
S FRC WK 3 (EUR)	10/16						
S FRC WK 4 (EUR)	10/23						
S FRC WK 5 (EUR)	10/30						

SWISS FRANC OPTIONS ON FUTURES

		ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 09					
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5	
1I	OCT09	1392-1610		1392-1610	1392-1610	1392-1610	
	NOV09		1392-1610				
1S	OCT09	725-1110		725-1110	725-1110	725-1110	
	NOV09		725-1110				
1W	OCT09	725-1110		725-1110	725-1110	725-1110	
	NOV09		725-1110				
OF	OCT09	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
YZ	725-1110	675-1110	725-1110	730-1105	730-1105	795-1110	830-1105
RZ	725-1110	675-1110	725-1110	730-1105	730-1105	795-1110	830-1105
	1392-1610	1392-1610	1392-1610	1390-1590	1390-1590	1430-1587	1442-1570

SWISS FRANC FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
				RECIPROCAL				HIGH	LOW
SWISS FRNC FUT									
DEC09	.9725B	.9670A	0.9685A	.9693 (1.0317) -	46	4241	42503	47179 -	2561
MAR10	----	----	0.9747N	.9701 (1.0308) -	46	----	----	99 UNCH	.9865
JUN10	----	----	0.9760N	.9714 (1.0294) -	46	----	----	5 UNCH	.9776B
DEC10	----	----	0.9798N	.9752 (1.0254) -	46	----	----	1 UNCH	.9706B
TOTAL SWISS FRNC FUT						4241	42503	47284 -	2561
EC/SF CROSS RT									
DEC09	1.5173			1.5173 (.6591) +	2	191	94	1915 +	4
TOTAL EC/SF CROSS RT	1.5186B	1.5164	----			191	94	1915 +	4

SWISS FRANC (EU) FIXING PRICE: Dec09 0.9700

SWISS FRANC CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	---	
				(FUTURES SETT. .00)						HIGH	LOW	
SWISS FRNC CALL												
OCT09												
970				0.46N	CAB	----	----	6	----	45	1.50B	.02A
975				0.16N	CAB	----	----	5	----	66	1.18B	.02A
TOTAL								11	0 -	1253		
NOV09												
675	29.35		*29.35	29.35	29.43+ NEW	1.000	1	1	----	UNCH	29.35	29.35
825				14.89N	14.43- 46	.996	----	----	1	UNCH	13.15	13.15
835				13.89N	13.43+ NEW	.995	1	1	----	UNCH	----	----
945				3.16N	2.74- 42	.799	----	----	150	UNCH	2.78B	1.34A
960	1.50	#1.50	1.50	1.50	1.64- 35	.631	----	3	23 +	3	2.74B	1.25A
965				1.69N	1.33- 31	.564	----	----	202	UNCH	2.39B	1.04A
970				1.37N	1.09- 28	.496	----	2	18 +	2	2.07B	.84A
975				1.12N	.87- 25	.429	----	----	95	UNCH	1.80B	.70A
980	0.69	.69	*.69	0.69	.68- 22	.364	----	4	115	UNCH	1.53B	.52A
985				0.71N	.53+ NEW	.304	----	1	1 +	1	.63B	.48A
990				0.56N	.41- 15	.251	----	2	57	UNCH	.72B	.37A
1000				0.34N	.24- 10	.166	----	----	28	UNCH	.78B	.22A
1010				0.21N	.14- 7	.107	----	----	4	UNCH	.52B	.13A
1020				0.12N	.08- 4	.067	----	----	471	UNCH	.36B	.08A
1030				0.07N	.05- 2	.044	----	----	263	UNCH	.26B	.06A
1040				0.04N	.03- 1	.028	----	----	15	UNCH	.16B	.04A
1050				0.02N	.01- 1	.015	----	----	27	UNCH	.11B	.02A
1055				0.02N	.01- 1	.011	----	----	5	UNCH	.09B	.08A
1060				0.01N	.01- 0	.010	----	----	204	UNCH	.01B	.07A
1080				0.00N	----	.005	----	----	4	UNCH	.06	.06
TOTAL					CAB	----		14	1683 +	6		
DEC09												
900				7.49N	7.05- 44	.934	----	----	5	UNCH	----	----
910				6.54N	6.10- 44	.911	----	----	2	UNCH	----	----
920				5.61N	5.19- 42	.874	----	----	70	UNCH	4.72B	2.51A
930				4.72N	4.32- 40	.825	----	----	1	UNCH	5.08B	5.08
940				3.90N	3.53- 37	.760	----	----	61	UNCH	3.52B	1.73A
950				3.14N	2.80- 34	.683	----	----	43	UNCH	3.30B	1.43A
960				2.47N	2.17- 30	.595	----	----	12	UNCH	2.86B	1.18
965				2.47N	1.89- 28	.548	----	----	33	UNCH	2.82B	1.11A
970				1.89N	1.63- 26	.502	----	----	3	UNCH	2.52B	1.31A
975				1.64N	1.40- 24	.455	----	----	33	UNCH	2.24B	1.13A
980				1.42N	1.20- 22	.410	----	----	106	UNCH	2.16B	.80A
985				1.21N	1.02- 19	.366	----	----	77	UNCH	1.99B	.73A
990				1.04N	.87- 17	.325	----	5	105 +	3	1.86B	.65A
995				0.88N	.74- 14	.287	----	----	101	UNCH	1.74B	.58A
1000				0.75N	.62- 13	.252	----	----	132	UNCH	1.63B	.52A
1005				0.64N	.53- 11	.221	----	----	351	UNCH	1.04B	.46A
1010				0.54N	.45- 9	.193	----	----	7	UNCH	.91B	.39A
1020				0.39N	.32- 7	.146	----	----	178	UNCH	.69B	.29A
1030				0.28N	.23- 5	.110	----	----	945	UNCH	.52B	.22A
1040				0.20N	.16- 4	.080	----	----	718	UNCH	.41B	.17A
1045				0.17N	.14- 3	.071	----	----	68	UNCH	.87B	.16A
1050				0.15N	.12- 3	.062	----	----	334	UNCH	.81B	.14A
1055				0.13N	.10- 3	.052	----	----	100	UNCH	.76B	.12A
1060				0.11N	.09- 2	.047	----	----	1	UNCH	.11	.11
1065				0.09N	.08- 1	.042	----	----	76	UNCH	.66B	.16A
1070				0.08N	.06- 2	.033	----	----	50	UNCH	.61B	.15A
1075				0.07N	.06- 1	.032	----	----	100	UNCH	.57B	.14A
1080				0.06N	.04- 1	.025	----	----	310	UNCH	.53B	.08
1085				0.05N	.04- 1	.022	----	----	2	UNCH	.13	.13
1090				0.04N	.03- 1	.017	----	----	2	UNCH	.12	.12
TOTAL								5	4026 +	3		
MAR10												
950				4.21N	3.91- 30	.625	----	----	20	UNCH	3.91B	3.50A
965				3.35N	3.09- 26	.543	----	----	150	UNCH	3.41B	2.71A
985				2.41N	2.21- 20	.433	----	----	5	UNCH	2.50B	2.19A
990				2.21N	2.02- 19	.407	----	----	9	UNCH	2.75	1.48A
1000				1.86N	1.70- 16	.358	----	----	50	UNCH	2.20B	1.53A
1005				1.71N	1.56- 15	.335	----	----	55	UNCH	2.03B	1.41A
1010				1.57N	1.42- 15	.312	----	----	50	UNCH	1.87B	1.31A
1020				1.31N	1.19- 12	.271	----	----	2	UNCH	1.58B	.97A
1035				1.00N	.90- 10	.217	----	----	1	UNCH	.99B	.87A
1040				0.91N	.82- 9	.201	----	----	4	UNCH	1.14B	.74A
1050				0.76N	.68- 8	.172	----	----	1	UNCH	.96B	.69A
1060				0.63N	.57- 6	.147	----	----	1	UNCH	.82B	.59A
1070				0.52N	.47- 5	.125	----	----	150	UNCH	.69B	.53A
1090				0.35N	.31- 4	.088	----	----	40	UNCH	.56	.41A
TOTAL								0				



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950	----	----	----	2.74N	2.34-	40	.750	----	----	20	UNCH	3.39B	1.91A
965	----	----	----	1.66N	1.35-	31	.564	----	----	20	UNCH	2.39B	1.02A
970	----	----	----	1.37N	1.09-	28	.496	----	----	3	UNCH	2.07B	.84A
975	----	----	----	1.12N	.87-	25	.429	----	----	40	UNCH	1.32B	.77A
980	----	----	----	0.90N	.68-	22	.364	----	----	52	UNCH	1.08B	.56A
985	----	----	----	0.71N	.53-	18	.304	----	----	55	UNCH	1.07B	.44
990	----	----	----	0.56N	.41-	15	.251	----	----	2	UNCH	.71B	.36A
995	----	----	----	0.44N	.32-	12	.207	----	----	2	UNCH	.56B	.28A
TOTAL										0			
DEC09	SWISS FRNC-C EU	(FUTURES SETT.	.96930 -	46.0)						194			
910	----	----	----	6.54N	6.10-	44	.911	----	----	50	UNCH	5.11B	3.29A
920	----	----	----	5.61N	5.19-	42	.874	----	----	1	UNCH	4.50	4.50
930	----	----	----	4.72N	4.32-	40	.825	----	----	1	UNCH	4.07B	3.75
940	----	----	----	3.89N	3.53-	36	.760	----	----	1	UNCH	3.67B	3.06A
950	----	----	----	3.14N	2.80-	34	.683	----	----	2	UNCH	3.37B	1.95A
960	----	----	----	2.47N	2.17-	30	.595	----	----	20	UNCH	2.73B	1.72A
965	----	----	----	2.17N	1.89-	28	.548	----	----	75	UNCH	2.81B	1.17A
970	----	----	----	1.89N	1.63-	26	.502	----	----	50	UNCH	2.12B	1.53A
995	----	----	----	0.88N	.74-	14	.287	----	----	50	UNCH	1.36B	.61A
1000	----	----	----	0.75N	.62-	13	.252	----	----	50	UNCH	1.19B	.53A
1005	----	----	----	0.64N	.53-	11	.221	----	----	50	UNCH	.75B	.49A
1020	----	----	----	0.39N	.32-	7	.146	----	----	56	UNCH	.68B	.28A
1030	----	----	----	0.28N	.23-	5	.110	----	----	161	UNCH	.50B	.22A
1040	----	----	----	0.20N	.16-	4	.080	----	----	36	UNCH	.39B	.17A
1050	----	----	----	0.15N	.12-	3	.062	----	----	50	UNCH	.78B	.13A
1055	----	----	----	0.13N	.10-	3	.052	----	----	50	UNCH	.73B	.12A
1080	----	----	----	0.06N	.04-	1	.025	----	----	50	UNCH	.52B	.05
TOTAL										0		753	

** Option prices quoted per Daily Information Bulletin convention. For example, a Swiss franc option price of 2.93 on this page is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = \$3,662.50.**