

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

PG35 BULLETIN #213@

SWISS FRANC CALL OPTIONS

Wed, Nov 04, 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:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
SWISS FRNC FUT		12/14		03/15	06/14	09/13
SWISS FRNC OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKSF-2S-C	11/13	12/11				
WKSF-3S-C	11/20					
WKSF-4S-C	11/27					
SWISS FRNC OPT (EUR)	11/06	12/04	01/08	03/05	06/04	09/03
S FRC WK 2 (EUR)	11/13	12/11				
S FRC WK 3 (EUR)	11/20					
S FRC WK 4 (EUR)	11/27					

SWISS FRANC OPTIONS ON FUTURES

		ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04				
		WEEK 2	WEEK 3	WEEK 4		
1I	NOV09	1392-1610	1392-1610	1392-1610		
	DEC09	1390-1590				
1S	NOV09	725-1115	725-1115	725-1115		
	DEC09	730-1115				
1W	NOV09	725-1115	725-1115	725-1115		
	DEC09	730-1115				
	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
OF	675-1115	725-1115	730-1115	730-1115	795-1115	830-1120
YS	675-1115	725-1115	730-1115	730-1115	795-1115	830-1120
RZ	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 RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
SWISS FRNC FUT									
DEC09	0.9825	.9870B	.9770A	0.9824	.9865 (1.0137) +	128	809	65997	49931 + 3783
MAR10	----	----	----	0.9744N	.9871 (1.0131) +	127	----	12	255 - 1
JUN10	----	----	----	0.9754N	.9881 (1.0120) +	127	----	----	5 UNCH
DEC10	----	----	----	0.9785N	.9912 (1.0089) +	127	----	----	1 UNCH
TOTAL	SWISS FRNC FUT						809	66009	50192 + 3782
EC/SF CROSS RT									
DEC09	1.5115	1.5115	1.5068	----	1.5099 (.6623) +	1	2	74	2000 + 13
TOTAL	EC/SF CROSS RT						2	74	2000 + 13

SWISS FRANC (EU) FIXING PRICE: Dec09 0.9802

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--	---
										HIGH	LOW
SWISS FRNC CALL											
NOV09	SWISS FRNC CALL			(FUTURES SETT. .00)							
825	----	----	----	14.87N	16.15+ 128	.997	----	----	1	UNCH	13.15
855	----	----	----	11.87N	13.15+ 128	.996	----	----	1	UNCH	----
945	----	----	----	2.90N	4.15+ 125	.991	----	----	150	UNCH	3.69B
950	----	----	----	2.43N	3.65+ 122	.990	----	----	8	UNCH	3.20B
960	----	----	----	1.53N	2.67+ 114	.965	----	----	23	UNCH	2.74B
965	----	----	----	1.13N	2.19+ 106	.931	----	1	203	UNCH	2.39B
970	----	----	----	0.79N	1.73+ 94	.883	----	----	19	UNCH	2.07B
975	----	----	----	0.74B	1.29+ 77	.809	----	----	99	UNCH	1.82B
980	0.53	.53	*.53	0.53	.90+ 58	.696	----	281	246 + 207	1.53B	.21A
985	----	----	----	0.19N	.57+ 38	.550	----	10	69 + 10	1.50B	.13A
990	----	----	----	0.11N	.34+ 23	.391	----	4	89	UNCH	1.16B
995	----	----	----	0.07N	.19+ 12	.253	----	7	40 + 3	.98	.05A
1000	----	----	----	0.04N	.10+ 6	.154	----	6	28 + 6	.78B	.03A
1005	----	----	----	0.02N	.05+ 3	.083	----	60	60	UNCH	.55B
1010	----	----	----	0.01N	.03+ 2	.050	----	----	15	UNCH	.52B
1015	----	----	----	0.00N	.01+ 1	.027	----	----	27	UNCH	.33B
1020	----	----	----	----	.00+ 0	.010	----	----	526	UNCH	.36B
1025	----	----	----	----	.00 UNCH	.009	----	----	10	UNCH	.19B
1030	----	----	----	----	CAB	.008	----	----	263	UNCH	.26B
1040	----	----	----	----	CAB	.007	----	----	8	UNCH	.16B
1050	----	----	----	----	CAB	.006	----	----	20	UNCH	.11B
1055	----	----	----	----	CAB	.005	----	----	4	UNCH	.09B
1060	----	----	----	----	CAB	.005	----	----	203	UNCH	.02B
1080	----	----	----	----	CAB	.004	----	----	4	UNCH	.06
TOTAL								309	2116 + 226		
DEC09	SWISS FRNC CALL			(FUTURES SETT. .98650 + 128.0)							
900	----	----	----	7.45N	8.69+ 124	.974	----	----	5	UNCH	----
910	----	----	----	6.49N	7.71+ 122	.962	----	----	2	UNCH	----
920	----	----	----	5.54N	6.75+ 121	.946	----	----	70	UNCH	4.72B
930	----	----	----	4.63N	5.79+ 116	.925	----	----	1	UNCH	5.08B
940	----	----	----	3.76N	4.86+ 110	.891	----	----	61	UNCH	3.52B
950	----	----	----	2.97N	3.97+ 100	.841	----	----	43	UNCH	3.30B
960	----	----	----	2.26N	3.15+ 89	.771	----	----	12	UNCH	2.91B
965	----	----	----	1.95N	2.77+ 82	.729	----	----	30	UNCH	3.10
970	----	----	----	1.66N	2.41+ 75	.683	----	1	2 - 1	2.52B	1.31A
975	----	----	----	1.40N	2.08+ 68	.636	----	----	114	UNCH	2.40B
980	----	----	----	1.17N	1.77+ 60	.579	----	----	106	UNCH	2.39B
985	----	----	----	0.97N	1.50+ 53	.523	----	1	79 + 1	2.08B	.73A
990	----	----	----	0.79N	1.25+ 46	.467	----	1	120 + 1	1.86B	.62A
995	----	----	----	0.65N	1.03+ 38	.412	----	----	101	UNCH	1.74B
1000	----	----	----	0.52N	.85+ 33	.359	----	1	140	UNCH	1.63B
1005	----	----	----	0.42N	.69+ 27	.309	----	----	350	UNCH	1.14B
1010	----	----	----	0.34N	.55+ 21	.261	----	----	31	UNCH	.95B
1015	----	----	----	0.27N	.44+ 17	.219	----	----	15	UNCH	.81B
1020	----	----	----	0.21N	.35+ 14	.182	----	----	1	180 + 1	.69B
1025	----	----	----	0.17N	.28+ 11	.151	----	60	458 + 53	.55B	.15A
1030	----	----	----	0.14N	.22+ 8	.124	----	----	946	UNCH	.52B
1035	----	----	----	0.11N	.17+ 6	.100	----	----	1	1	.15
1040	----	----	----	0.09N	.14+ 5	.083	----	1	721	UNCH	.41B
1045	----	----	----	0.07N	.11+ 4	.067	----	----	220	UNCH	.87B
1050	----	----	----	0.06N	.09+ 3	.056	----	----	354	UNCH	.81B
1055	----	----	----	0.04N	.07+ 2	.044	----	----	100	UNCH	.76B
1060	----	----	----	0.03N	.06+ 2	.038	----	----	2	UNCH	.16B
1065	----	----	----	0.03N	.04+ 1	.029	----	----	81	UNCH	.66B
1070	----	----	----	0.02N	.03+ 1	.023	----	----	75	UNCH	.61B
1075	----	----	----	0.01N	.03+ 1	.020	----	----	102	UNCH	.57B
1080	----	----	----	0.01N	.02+ 0	.014	----	----	310	UNCH	.53B
1085	----	----	----	0.01N	.01+ 0	.010	----	----	2	UNCH	.13
1090	----	----	----	0.00N	.01+ 0	.007	----	----	2	UNCH	.12
TOTAL								66	4836 + 56		
JAN10	SWISS FRNC CALL			(FUTURES SETT. .00)							
970	----	----	----	2.41N	3.09+ 68	.636	----	----	19	UNCH	2.99B
980	----	----	----	1.91N	2.48+ NEW	.564	----	26	26 + 26	2.38B	2.34
990	----	----	----	1.50N	1.97+ 47	.488	----	----	50	UNCH	1.97B
1000	----	----	----	1.17N	1.53+ 36	.414	----	----	1	UNCH	1.52B
1020	----	----	----	0.69N	.90+ 21	.280	----	----	25	UNCH	1.19B
1030	----	----	----	0.52N	.68+ 16	.225	----	----	1	UNCH	.87B
1040	----	----	----	0.40N	.52+ 12	.179	----	1	126	UNCH	.70B
1045	----	----	----	0.35N	.45+ NEW	.159	----	1	1	+	.46
1085	----	----	----	0.11N	.13+ 2	.054	----	----	37	UNCH	.11
TOTAL								28	286 + 27		
MAR10	SWISS FRNC CALL			(FUTURES SETT. .98710 + 127.0)							
800	----	----	----	17.50N	18.75+ 125	.981	----	----	3	UNCH	17.76
950	----	----	----	4.49N	5.28+ 79	.698	----	----	20	UNCH	3.91B
955	----	----	----	4.18N	4.94+ 76	.675	----	----	5	UNCH	4.19B
965	----	----	----	3.62N	4.29+ 67	.628	----	----	130	UNCH	4.22B
985	----	----	----	2.64N	3.18+ 54	.526	----	----	5	UNCH	3.47B
990	----	----	----	2.44N	2.94+ 50	.500	----	----	9	UNCH	3.21B
1000	----	----	----	2.06N	2.50+ 44	.449	----	----	51	UNCH	2.73B
1005	----										



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1025	----	----	----	1.34N	1.62+	28	.330	----	----	50	UNCH	1.52B	1.19A
1035	----	----	----	1.12N	1.36+	24	.288	----	----	1	UNCH	1.51B	.87A
1040	----	----	----	1.02N	1.24+	22	.268	----	----	7	UNCH	1.38B	.74A
1050	----	----	----	0.86N	1.03+	17	.232	----	----	25	UNCH	1.15B	.69A
1060	----	----	----	0.72N	.86+	14	.200	----	----	167	UNCH	.95B	.59A
1070	----	----	----	0.60N	.71+	11	.171	----	----	200	UNCH	.78B	.53A
1075	----	----	----	0.55N	.65+	10	.158	----	----	50	UNCH	.58B	.52
1090	----	----	----	0.41N	.49+	8	.124	----	----	40	UNCH	.56	.41A
1100	----	----	----	0.34N	.41+	7	.106	----	----	166	UNCH	.28B	.40A
TOTAL										0			
JUN10	SWISS FRNC CALL	(FUTURES SETT.	.98810 +	127.0)						1089			
1060	----	----	----	1.46N	1.69+	23	.274	----	----	2	UNCH	1.62	1.62
1090	----	----	----	1.00N	1.16+	16	.201	----	----	1	UNCH	1.08	1.08
1100	----	----	----	0.88N	1.02+	14	.181	----	----	2	UNCH	1.02	1.02
1110	----	----	----	0.76N	.89+	13	.161	----	----	3	UNCH	.90	.82
TOTAL										0			
NOV09	FRNC-C EU	(FUTURES SETT.	.00)							8			
950	SWISS FRNC-C EU	----	----	2.43N	3.65+	122	.990	----	----	20	UNCH	3.39B	1.91A
965	----	----	----	1.13N	2.19+	106	.931	----	----	20	UNCH	2.39B	1.02A
970	----	----	----	0.79N	1.73+	94	.883	----	1	3	UNCH	2.07B	.52A
975	----	----	----	0.52N	1.29+	77	.809	----	----	92	UNCH	1.82B	.34A
980	----	----	----	0.32N	.90+	58	.696	----	----	77	UNCH	1.70B	.19A
985	----	----	----	0.19N	.57+	38	.550	----	----	55	UNCH	1.48B	.12A
990	----	----	----	0.11N	.34+	23	.391	----	----	124	UNCH	1.15B	.07A
995	----	----	----	0.07N	.19+	12	.253	----	----	5	UNCH	.94B	.04A
1000	----	----	----	0.04N	.10+	6	.150	----	----	30	UNCH	.58B	.03A
1005	----	----	----	0.02N	.05+	3	.083	----	----	2	UNCH	.51B	.02A
1010	----	----	----	0.01N	.03+	2	.050	----	----	1	UNCH	.02	.02
TOTAL										1			
DEC09	SWISS FRNC-C EU	(FUTURES SETT.	.98650 +	128.0)						429			
910	----	----	----	6.48N	7.71+	123	.962	----	----	50	UNCH	5.11B	3.29A
920	----	----	----	5.53N	6.74+	121	.946	----	----	1	UNCH	4.50	4.50
930	----	----	----	4.63N	5.78+	115	.925	----	----	1	UNCH	4.07B	3.75
940	----	----	----	3.76N	4.86+	110	.891	----	----	1	UNCH	3.67B	3.06A
950	----	----	----	2.97N	3.97+	100	.841	----	----	2	UNCH	3.37B	1.95A
960	----	----	----	2.26N	3.15+	89	.771	----	----	20	UNCH	3.02B	1.72A
965	----	----	----	1.95N	2.77+	82	.729	----	----	75	UNCH	3.01B	1.17A
970	----	----	----	1.66N	2.41+	75	.683	----	----	51	UNCH	2.83B	1.33A
975	----	----	----	1.40N	2.08+	68	.632	----	----	50	UNCH	1.97B	1.12A
980	----	----	----	1.17N	1.77+	60	.579	----	----	40	UNCH	1.64B	.93A
990	----	----	----	0.79N	1.25+	46	.467	----	----	4	UNCH	1.79B	.61A
995	----	----	----	0.65N	1.03+	38	.412	----	----	1	UNCH	1.58B	.51A
1000	----	----	----	0.52N	.85+	33	.359	----	----	49	UNCH	1.34B	.40A
1005	----	----	----	0.42N	.69+	27	.309	----	----	50	UNCH	1.13B	.32A
1010	----	----	----	0.34N	.55+	21	.261	----	----	1	UNCH	.95B	.27A
1020	----	----	----	0.21N	.35+	14	.182	----	----	56	UNCH	.68B	.18A
1030	----	----	----	0.14N	.22+	8	.124	----	----	161	UNCH	.50B	.12A
1035	----	----	----	0.11N	.17+	6	.100	----	----	50	UNCH	.29	.10A
1040	----	----	----	0.09N	.14+	5	.083	----	----	36	UNCH	.39B	.10A
1050	----	----	----	0.06N	.09+	3	.056	----	----	50	UNCH	.78B	.07A
1055	----	----	----	0.04N	.07+	2	.044	----	----	50	UNCH	.73B	.06A
1060	----	----	----	0.03N	.06+	2	.038	----	----	50	UNCH	.04	.04
1080	----	----	----	0.01N	.02+	0	.014	----	----	50	UNCH	.52B	.05
TOTAL										0			
JAN10	SWISS FRNC-C EU	(FUTURES SETT.	.00)							899			
970	----	----	----	2.41N	3.09+	68	.636	----	----	25	UNCH	2.98B	2.15A
980	----	----	----	1.91N	2.48+	NEW	.564	----	30	30 +	30	2.37B	2.34
985	----	----	----	1.70N	2.21+	NEW	.526	----	7	7 +	7	2.22B	2.09
1000	----	----	----	1.17N	1.53+	36	.414	----	----	50	UNCH	1.51B	1.04
1090	----	----	----	0.09N	.11+	2	.047	----	----	2	UNCH	.07	.07
TOTAL										37			
MAR10	SWISS FRNC-C EU	(FUTURES SETT.	.98710 +	127.0)						114 +			
965	----	----	----	3.62N	4.29+	67	.628	----	----	15	UNCH	4.21B	3.31A
1020	----	----	----	1.46N	1.77+	31	.352	----	----	1	UNCH	1.95B	1.30A
1080	----	----	----	0.50N	.59+	9	.146	----	----	50	UNCH	.63B	.47A
1085	----	----	----	0.45N	.54+	9	.135	----	----	50	UNCH	.55B	.42A
1090	----	----	----	0.41N	.49+	8	.124	----	----	100	UNCH	.50B	.47A
TOTAL										0			

** 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.**