

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

PG35 BULLETIN #215@

SWISS FRANC CALL OPTIONS

Fri, Nov 06, 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	FEB10	MAR10	JUN10	SEP10
SWISS FRNC FUT		12/14			03/15	06/14	09/13
SWISS FRNC OPT	11/06	12/04	01/08	02/05	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	02/05	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: FRI, NOV 06							
	NOV09	WEEK 2 DEC09	WEEK 3 1392-1610	WEEK 4 1392-1610			
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					
OF	NOV09	DEC09	JAN10	FEB10	MAR10	JUN10	SEP10
YS	675-1115	725-1115	730-1115	730-1115	730-1115	795-1115	830-1120
RZ	1392-1610	1392-1610	1390-1590	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	0.9854	.9870B	.9805A	0.9829	.9826 (1.0177) -	13	313	50231	49945 - 145	.9984B .8473A
MAR10				0.9845N	.9832 (1.0171) -	13			256 UNCH	.9971B .9143A
JUN10				0.9855N	.9841 (1.0162) -	14			5 UNCH	.9965B .9568
DEC10				0.9886N	.9868 (1.0134) -	18			1 UNCH	.9706B .9700
TOTAL	SWISS FRNC FUT						313	50231	50207 - 145	
EC/SF CROSS RT										
DEC09	1.5106	1.5129	1.5096A	----	1.5098 (.6623) -	12	6	111	1973 - 8	1.5231 1.5050
TOTAL	EC/SF CROSS RT						6	111	1973 - 8	

SWISS FRANC (EU) FIXING PRICE: Dec09 0.9857

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	
NOV09	SWISS FRNC CALL										
980	0.30	.30	*.25	0.25	.26- 34	1.000	242	4	242	1.53B .21A	
985				0.31N	CAB			25	88	1.50B .02A	
990				0.14N	CAB			7	88	1.16B .01	
TOTAL	SWISS FRNC CALL			.98260 - 13.0)				36	0 - 2112		
DEC09	SWISS FRNC CALL										
900				8.42N	8.28- 14	.979			5	UNCH	
910				7.44N	7.30- 14	.969			2	UNCH	
920				6.47N	6.32- 15	.954			70	UNCH	4.72B 2.51A
930				5.51N	5.36- 15	.929			1	UNCH	5.08B 5.08
940				4.58N	4.42- 16	.893			61	UNCH	3.52B 1.73A
950				3.69N	3.52- 17	.840			43	UNCH	3.30B 1.43A
960				2.86N	2.69- 17	.762			12	UNCH	2.91B 1.18
965				2.48N	2.31- 17	.713			30	UNCH	3.10 1.11A
970				2.13N	1.96- 17	.659			2	UNCH	2.52B 1.31A
975				1.80N	1.63- 17	.601			116	UNCH	2.40B 1.13A
980				1.51N	1.34- 17	.539			106	UNCH	2.39B .80A
985				1.24N	1.09- 15	.475			79	UNCH	2.08B .73A
990				1.01N	.87- 14	.412			121	UNCH	1.86B .62A
995				0.82N	.68- 14	.351			109	UNCH	1.74B .50A
1000				0.65N	.53- 12	.294			140	UNCH	1.63B .41A
1005				0.51N	.40- 11	.241			350	UNCH	1.14B .34A
1010				0.40N	.31- 9	.198			31	UNCH	.95B .26A
1015				0.31N	.23- 8	.158			15	UNCH	.81B .21A
1020	0.16	.16	*.16	0.16	.17- 8	.125		1	399 +	1 .69B .16	
1025				0.19N	.13- 6	.100			398	UNCH	.55B .15A
1030				0.15N	.10- 5	.080			946	UNCH	.52B .11A
1035				0.12N	.08- 4	.065			1	UNCH	.15 .09A
1040				0.09N	.06- 3	.051			721	UNCH	.41B .07A
1045				0.07N	.05- 2	.043			214 -	6 .87B .05	
1050				0.06N	.04- 2	.035			354	UNCH	.81B .05A
1055				0.05N	.03- 2	.027			100	UNCH	.76B .04A
1060				0.04N	.02- 1	.023			219	UNCH	.16B .03
1065				0.03N	.02- 1	.019			81	UNCH	.66B .08A
1070				0.02N	.01- 1	.014			75	UNCH	.61B .04
1075				0.02N	.01- 1	.010			102	UNCH	.57B .06A
1080				0.01N	.01- 0	.010			310	UNCH	.53B .05A
1085				0.01N	.00- 0	.005			2	UNCH	.13 .13
1090				0.01N	.00- 0	.005			2	UNCH	.12 .12
TOTAL	SWISS FRNC CALL			(FUTURES SETT. .00)				12	5217 - 5		
JAN10	SWISS FRNC CALL										
970				2.80N	2.62- 18	.617			19	UNCH	2.99B 2.15A
980				2.22N	2.05- 17	.536			26	UNCH	2.38B 3.50A
985				1.96N	1.80- 16	.494			25	UNCH	2.10B 1.81A
990				1.73N	1.57- 16	.453			50	UNCH	1.97B 1.35A
995				1.51N	1.37- 14	.413			25	UNCH	1.61B 1.39A
1000				1.32N	1.19- 13	.374			1	UNCH	1.52B 1.03A
1020	0.62	#.64	.62	0.64	.65- 9	.238		2	25	UNCH	1.19B .62
1030				0.55N	.47- 8	.185			1	UNCH	.87B .49A
1040				0.40N	.34- 6	.142			126	UNCH	.70B .35
1045				0.34N	.29- 5	.124			1	UNCH	.46 .32A
1085				0.09N	.07- 2	.036			37	UNCH	.11 .09
TOTAL	SWISS FRNC CALL			(FUTURES SETT. .98320 - 13.0)				2	336		
MAR10	SWISS FRNC CALL										
800				18.48N	18.34- 14	.984			3	UNCH	17.76 17.76
950				4.98N	4.80- 18	.690			20	UNCH	3.91B 3.50A
955				4.64N	4.46- 18	.666			5	UNCH	4.19B 3.93
965				4.01N	3.82- 19	.614			130	UNCH	4.22B 2.71A
985				2.92N	2.74- 18	.504			5	UNCH	3.47B 2.18A
990				2.68N	2.51- 17	.476			9	UNCH	3.21B 1.48A
1000				2.26N	2.10- 16	.422			51	UNCH	2.73B 1.53A
1005				2.07N	1.91- 16	.395			55	UNCH	2.52B 1.41A
1010				1.89N	1.75- 14	.370			50	UNCH	2.32B 1.31A
1015				1.72N	1.59- 13	.346			3	UNCH	2.13B 1.42A
1020				1.57N	1.45- 12	.322			52	UNCH	1.96B .97A
1025				1.43N	1.32- 11	.300			200	UNCH	1.52B 1.19A
1035				1.18N	1.09- 9	.258			1	UNCH	1.51B .87A
1040				1.07N	1.00- 7	.240			7	UNCH	1.38B .74A
1050				0.89N	.82- 7	.205			25	UNCH	1.15B .69A
1060				0.73N	.68- 5	.175			166 -	1 .95B .59A	
1070				0.60N	.56- 4	.149			200	UNCH	.78B .53A
1075				0.54N	.50- 4	.136			50	UNCH	.58B .52
1090				0.41N	.37- 4	.105			40	UNCH	.56 .40A
1100				0.33N	.30- 3	.087			1	UNCH	.28B .40A
TOTAL	SWISS FRNC CALL			(FUTURES SETT. .98410 - 14.0)				2	1237 - 2		
JUN10	SWISS FRNC-C EU										
1060				1.50N	1.37- 13	.247			2	UNCH	1.62 1.62
1090				1.01N	.90- 11	.175			1	UNCH	1.08 1.08
1100				0.88N	.78- 10	.155			2	UNCH	1.02 1.02
1110				0.76N	.67- 9	.137			3	UNCH	.90 .82
TOTAL	SWISS FRNC-C EU			(FUTURES SETT. .00)				0	8		
NOV09	SWISS FRNC-C EU										
985				0.31N	.07- 24			104	49	55	1.48B .05A

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TOTAL													
DEC09	SWISS FRNC-C EU	(FUTURES SETT.	.98260 -	13.0)					49	0 -	429		
910			7.43N		7.29-	14	.969			50	UNCH	5.11B	3.29A
920			6.46N		6.31-	15	.954			1	UNCH	4.50	4.50
930			5.51N		5.36-	15	.929			1	UNCH	4.07B	3.75
940			4.58N		4.42-	16	.893			1	UNCH	3.67B	3.06A
950			3.69N		3.52-	17	.840			2	UNCH	3.37B	1.95A
960			2.86N		2.69-	17	.762			20	UNCH	3.02B	1.72A
965			2.48N		2.31-	17	.713			75	UNCH	3.01B	1.17A
970			2.13N		1.96-	17	.659			51	UNCH	2.83B	1.33A
975			1.80N		1.63-	17	.601			50	UNCH	1.97B	1.12A
980			1.51N		1.34-	17	.539			40	UNCH	1.64B	.93A
990			1.01N		.87-	14	.412			4	UNCH	1.79B	.61A
995			0.82N		.68-	14	.351			1	UNCH	1.58B	.51A
1000			0.65N		.53-	12	.294			49	UNCH	1.34B	.40A
1005			0.51N		.40-	11	.241			50	UNCH	1.13B	.32A
1010			0.40N		.31-	9	.198			1	UNCH	.95B	.27A
1020			0.25N		.17-	8	.125			56	UNCH	.68B	.18A
1030			0.15N		.10-	5	.080			161	UNCH	.50B	.11A
1035			0.12N		.08-	4	.065			50	UNCH	.29	.09A
1040			0.09N		.06-	3	.051			36	UNCH	.39B	.07A
1050			0.06N		.04-	2	.035			50	UNCH	.78B	.05A
1055			0.05N		.03-	2	.027			50	UNCH	.73B	.04A
1060			0.04N		.02-	1	.023			50	UNCH	.04	.03A
1080			0.01N		.01-	0	.010			50	UNCH	.52B	.05
TOTAL									0	899			
JAN10	SWISS FRNC-C EU	(FUTURES SETT.	.00)										
970			2.80N		2.62-	18	.617			25	UNCH	2.98B	2.15A
980			2.22N		2.05-	17	.536			30	UNCH	2.37B	2.10A
985			1.96N		1.80-	16	.494			32	UNCH	2.22B	1.82A
990			1.73N		1.57-	16	.453			25	UNCH	1.85B	1.61A
1000			1.32N		1.19-	13	.374			50	UNCH	1.51B	1.04
1090			0.08N		.06-	2	.031			2	UNCH	.07	.07
TOTAL									0	164			
MAR10	SWISS FRNC-C EU	(FUTURES SETT.	.98320 -	13.0)									
965			4.01N		3.82-	19	.614			15	UNCH	4.21B	3.31A
1020			1.57N		1.45-	12	.322			1	UNCH	1.95B	1.30A
1080			0.49N		.45-	4	.124			50	UNCH	.63B	.47A
1085			0.45N		.41-	4	.114			50	UNCH	.55B	.42A
1090			0.41N		.37-	4	.105			100	UNCH	.50B	.46A
TOTAL									0	216			

** 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.**