



FINAL

PG35 BULLETIN # 29@

SWISS FRANC CALL OPTIONS

Mon, Feb 13, 2012 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=BI D=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=BI D=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:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
SWISS FRNC FUT		03/19			06/18	09/17	12/17
SWISS FRNC OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKSF-1S-C		03/02					
WKSF-2S-C	02/10		04/13				
WKSF-3S-C	02/17	03/16	04/20				
WKSF-4S-C	02/24	03/23					
WKSF-5S-C		03/30					
SWISS FRNC OPT (EUR)	02/03	03/09	04/05	05/04	06/08	09/07	12/07
S FRC WK 1 (EUR)		03/02					
S FRC WK 2 (EUR)	02/10		04/13				
S FRC WK 3 (EUR)	02/17	03/16	04/20				
S FRC WK 4 (EUR)	02/24	03/23					
S FRC WK 5 (EUR)		03/30					

SWISS FRANC OPTIONS ON FUTURES

	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1I	FEB12 MAR12 APR12	950-1362	950-1362 947-1297	950-1362 947-1297	950-1362 947-1297
1S	FEB12 MAR12 APR12	925-1535	925-1535 930-1525	925-1535 930-1525	925-1535 930-1525
1W	FEB12 MAR12 APR12	925-1535	925-1535 930-1525	925-1535 930-1525	925-1535 930-1525

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
OF	925-1535	925-1535	930-1525	930-1525	930-1525	935-1295	935-1245
YS	925-1535	925-1535	930-1525	930-1525	930-1525	935-1295	935-1245
RZ	950-1362	950-1362	947-1297	947-1297	947-1297	1130-1295	1137-1290

SWISS FRANC FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---
SWISS FRNC FUT									
MAR12				1.0903N	1.0923 (.9155) +	20	176	25775	48118 + 710
JUN12				1.0919N	1.0938 (.9142) +	19		5	68 + 1
SEP12				1.0937N	1.0957 (.9127) +	20			4 UNCH
DEC12				1.0960N	1.0980 (.9107) +	20			1 UNCH
TOTAL SWISS FRNC FUT							176	25780	48191 + 711
FC/SF CROSS RT									
MAR12	1.2088								
TOTAL EC/SF CROSS RT	1.2098B	1.2078			1.2089 (.8272) +	8	146	362	5644 + 55
							146	362	5644 + 55

SWISS FRANC (EU) FIXING PRICE: Jun12 1.0923

SWISS FRANC CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--
SWISS FRNC CALL										
MAR12				(FUTURES SETT. 1.09230 + 20.0)						
1045				4.75N	4.89 + 14	.912			16	UNCH
1050				4.30N	4.43 + 13	.891			463	UNCH
1055				3.87N	3.98 + 11	.866			33	UNCH
1060				3.46N	3.55 + 9	.835			52	UNCH
1065				3.06N	3.13 + 7	.799			47	UNCH
1070				2.68N	2.73 + 5	.757			61	UNCH
1075				2.32N	2.35 + 3	.709			125	UNCH
1080				1.99N	2.01 + 2	.654			118	UNCH
1085				1.68N	1.69 + 1	.596			63	UNCH
1090				1.41N	1.40 - 1	.534			102	UNCH
1095				1.16N	1.15 - 1	.471			68	UNCH
1100				0.95N	.93 - 2	.408			91	UNCH
1105				0.77N	.75 - 2	.349			90	UNCH
1110				0.62N	.59 - 3	.292		45	130 + 5	5.52B .30
1115				0.49N	.46 - 3	.241		9	35 + 4	5.43B .26A
1120				0.39N	.36 - 3	.197			124	UNCH
1125				0.31N	.28 - 3	.159			46	UNCH
1130				0.24N	.21 - 3	.125			136 + 11	5.51B .16A
1135				0.19N	.16 - 3	.099		40	26 + 15	5.20B .15A
1140				0.15N	.12 - 3	.076			74	UNCH
1145				0.11N	.09 - 2	.059			68	UNCH
1150				0.09N	.07 - 2	.046			59	UNCH
1155				0.07N	.05 - 2	.034			25	UNCH
1160				0.05N	.04 - 1	.027			29	UNCH
1165				0.04N	.03 - 1	.021			5	UNCH
1170				0.03N	.02 - 1	.014			69	UNCH
1175				0.02N	.01 - 0	.011			34	UNCH
1180				0.01N	.01 UNCH	.010			12	UNCH
1185				0.01N	.01 UNCH	.007			11	UNCH
1190				0.01N	.01 UNCH	.006			27	UNCH
1200				0.00N	.00 UNCH	.003			29	UNCH
1205					.00 + 0	.003			2	UNCH
1210					.00 + 0	.003			25	UNCH
1215						.003			5	UNCH
1220						.003			6	UNCH
1230						.002			22	UNCH
1250						.002			1331	UNCH
1260						.002			1	UNCH
1330						.001			1	UNCH
1350						.001			3	UNCH
1400						.001			6	UNCH
1420						.001			20	UNCH
1500						.001			3	UNCH
1520						.001			6	UNCH
TOTAL						.001		109	3699 + 35	
APR12				(FUTURES SETT. .00)						
1080				2.71N	2.75 + 4	.618			1	UNCH
1090				2.14N	2.16 + 2	.539			10	UNCH
1095				1.88N	1.90 + 2	.499			23	UNCH
1100				1.65N	1.66 + 1	.457			4	UNCH
1110				1.25N	1.25 UNCH	.377			21	UNCH
1120				0.93N	.91 - 2	.301			13	UNCH
1125				0.80N	.77 - 3	.266			19	UNCH
1130				0.68N	.65 - 3	.233			31	UNCH
1140				0.49N	.46 - 3	.177			18	UNCH
1145				0.41N	.38 - 3	.151			11	UNCH
1150				0.34N	.31 - 3	.128			11	UNCH
1160				0.24N	.21 - 3	.092			20	UNCH
1180				0.11N	.09 + NEW	.044			1	UNCH
TOTAL									183 + 1	
JUN12				(FUTURES SETT. 1.09380 + 19.0)						
1045				6.03N	6.14 + 11	.746			10	UNCH
1050				5.66N	5.76 + 10	.726			10	UNCH
1070				4.30N	4.35 + 5	.636			30	UNCH
1080				3.70N	3.75 + 5	.586			12	UNCH
1100				2.66N	2.69 + 3	.480			1	UNCH
1110				2.23N	2.25 + 2	.427			16	UNCH
1120				1.86N	1.86 UNCH	.375			1	UNCH
1130				1.53N	1.52 - 1	.325			1	UNCH
1150				1.01N	1.00 - 1	.237			14	UNCH
1155				0.91N	.90 - 1	.218			11	UNCH
1165				0.73N	.71 - 2	.181			1	UNCH

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1180	----	----	----	0.51N		.50 -	1	.136	----	----	1	UNCH	1.11B	----
1200	----	----	----	0.31N		.30 -	1	.089	----	2	8 +	1	.80B	.33
1220	----	----	----	0.19N		.18 -	1	.057	----	1	2 +	1	.56B	.21
1240	----	----	----	0.11N		.10 -	1	.034	----	----	2	UNCH	.38B	.15
1250	----	----	----	0.08N		.08	UNCH	.027	----	----	16	UNCH	2.20	2.20
1350	----	----	----	----		----		.002	----	----	1	UNCH	.24	.24
1400	----	----	----	----		----		.001	----	----	1	UNCH	3.70	.36
1430	----	----	----	----		----		.001	----	----	1	UNCH	.17B	.17
1520	----	----	----	----		----		.001	----	----	1	UNCH	.20B	.20
TOTAL										3	140 +	2		
SEP12	SWISS FRNC CALL	(FUTURES SETT.	1.09570 +	20.0)										
1280	----	----	0.23N			.19 -	4	.047	----	----	5	UNCH	1.90	1.90
1290	----	----	0.19N			.16 -	3	.040	----	----	1	UNCH	.32B	.32
TOTAL										0	6			
DEC12	SWISS FRNC CALL	(FUTURES SETT.	1.09800 +	20.0)										
1215	----	----	1.34N			1.22 -	12	.192	----	----	7	UNCH	1.50	1.50
TOTAL										0	7			
WKSF-2S-C														
FEB12	WKSF-2S-C	(FUTURES SETT.	.00)											
TOTAL										0	0			
WKSF-3S-C														
FEB12	WKSF-3S-C	(FUTURES SETT.	.00)											
1090	----	----	0.68N			.65 -	3	.579	----	----	1	UNCH	1.37B	.65
1100	----	----	0.32N			.24 -	8	.264	----	----	55	UNCH	.89B	.33A
TOTAL										0	56			

** 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.**