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FINAL

PG36 BULLETIN #195@

SWISS FRANC PUT OPTIONS

Fri, Oct 09, 2009 PG36

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 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
SWISS OCT09	FRNC PUT	FRNC PUT	(FUTURES SETT.	.00)										
970	----	----	----	----	0.07N		.07 UNCH	1.000	69	5	----	69	1.33B	.02A
975	----	----	----	----	0.27N		.57+ 30	1.000	38	12	----	45	1.57B	.17A
TOTAL										17	0 -	906		
NOV09	SWISS	FRNC PUT	(FUTURES SETT.	.00)										
840	----	----	----	----	----		CAB ----	.004	----	----	15 UNCH		.05	.05
860	----	----	----	----	----		CAB ----	.004	----	----	1 UNCH		.14	.04
870	----	----	----	----	----		CAB ----	.005	----	----	5 UNCH		----	----
880	----	----	----	----	0.00N		.00 UNCH	.005	----	----	40 UNCH		.53B	.04A
895	----	----	----	----	0.01N		.01 UNCH	.015	----	----	3 UNCH		.55B	.06
900	----	----	----	----	0.02N		.02 UNCH	.023	----	----	102 UNCH		.52	.06
905	----	----	----	----	0.03N		.03 UNCH	.027	----	2	10 +	2	.31	.03
910	----	----	----	----	0.04N		.04 UNCH	.035	----	1	6 +	1	.75B	.04
915	----	----	----	----	0.05N		.05 UNCH	.044	----	----	5 UNCH		1.08B	.05
920	----	----	----	----	0.07N		.07 UNCH	.058	----	----	206 UNCH		1.26B	.07A
925	----	----	----	----	0.09N		.10+ 1	.078	----	----	8 UNCH		.30B	.08A
930	----	----	----	----	0.11N		.13+ 2	.098	----	1	4 +	1	.39B	.10
935	----	----	----	----	0.15N		.17+ 2	.124	----	1	5 +	1	.73B	.13A
940	----	----	----	----	0.20N		.23+ 3	.158	----	3	14 UNCH		.64B	.17A
945	----	----	----	----	0.27N		.31+ 4	.200	----	----	3 UNCH		.80B	.23A
950	----	----	----	----	0.35N		.41+ 6	.249	----	----	62 UNCH		1.00	.30A
955	----	----	----	----	0.46N		.55+ 9	.306	----	1	14 UNCH		1.82B	.39A
960	----	----	----	----	0.60N		.71+ 11	.368	----	55	58 +	53	1.69	.51A
965	----	----	----	----	0.77N		.92+ 15	.435	----	10	16 +	10	1.75B	.65A
970	----	----	----	----	0.98N		1.16+ 18	.503	----	30	32 +	18	2.07B	.83
975	----	----	----	----	1.23N		1.44+ 21	.570	----	----	23 UNCH		2.21B	1.05A
980	----	----	----	----	1.51N		1.75+ 24	.635	----	----	39 UNCH		1.92B	1.30
995	----	----	----	----	2.55N		2.89+ NEW	.792	----	2	2 +	2	----	----
1000	----	----	----	----	2.95N		3.31+ 36	.833	----	----	2 UNCH		4.04	4.04
TOTAL										110	675 +	88		
DEC09	SWISS	FRNC PUT	(FUTURES SETT.	.96930 -	46.0 )									
780	----	----	----	----	----		CAB ----	.002	----	----	5 UNCH		.47	.03
790	----	----	----	----	----		CAB ----	.002	----	----	8 UNCH		.33B	.08A
825	----	----	----	----	----		CAB ----	.003	----	----	100 UNCH		.35	.16A
830	----	----	----	----	----		CAB ----	.003	----	----	4 UNCH		.83B	.15A
840	----	----	----	----	0.00N		.00 UNCH	.003	----	----	50 UNCH		.87B	.13A
850	----	----	----	----	0.01N		.01 UNCH	.009	----	----	51 UNCH		1.08B	.17A
855	----	----	----	----	0.02N		.02 UNCH	.011	----	----	50 UNCH		.80	.19A
860	----	----	----	----	0.02N		.02 UNCH	.014	----	----	51 UNCH		.67B	.16A
870	----	----	----	----	0.04N		.04+ 0	.024	----	----	199 UNCH		.87B	.13A
875	----	----	----	----	0.05N		.05 UNCH	.027	----	----	50 UNCH		1.96B	.15A
880	----	----	----	----	0.06N		.06 UNCH	.032	----	----	45 UNCH		1.13B	.10A
890	----	----	----	----	0.08N		.09+ 1	.046	----	----	53 UNCH		2.38B	.09A
895	----	----	----	----	0.09N		.11+ 2	.055	----	----	100 UNCH		2.61B	.11A
900	----	----	----	----	0.11N		.13+ 2	.065	----	----	58 UNCH		2.83B	.12A
905	----	----	----	----	0.13N		.15+ 2	.075	----	----	50 UNCH		3.09B	.14A
910	----	----	----	----	0.16N		.18+ 2	.088	----	----	113 UNCH		3.34B	.16A
915	----	----	----	----	0.19N		.22+ 3	.105	----	2	3 +	2	.22B	.18
920	----	----	----	----	0.23N		.27+ 4	.125	----	----	16 UNCH		3.15B	.22A
925	----	----	----	----	0.28N		.33+ 5	.148	----	----	7 UNCH		1.64B	.27A
930	----	----	----	----	0.34N		.40+ NEW	.174	----	55	55 +	55	.43B	.42
935	----	----	----	----	0.42N		.49+ 7	.204	----	----	2 UNCH		2.08B	.39A
940	----	----	----	----	0.51N		.60+ 9	.239	----	1	43 -	1	3.13B	.47A
945	----	----	----	----	0.62N		.72+ 10	.275	----	----	5 UNCH		1.17B	.56A
950	----	----	----	----	0.75N		.87+ 12	.316	----	2	71 -	1	4.15	.68A
955	----	----	----	----	0.91N		1.04+ 13	.359	----	5	31 +	5	5.38B	.81A
960	----	----	----	----	1.08N		1.24+ 16	.404	----	1	78 UNCH		2.15B	.97
970	----	----	----	----	1.50N		1.70+ 20	.497	----	----	3 UNCH		2.82B	1.36A
980	----	----	----	----	2.03N		2.27+ 24	.589	----	1	48 UNCH		3.15	1.84
985	----	----	----	----	2.32N		2.59+ 27	.633	----	----	34 UNCH		2.12	2.12
TOTAL										67	1383 +	60		
MAR10	SWISS	FRNC PUT	(FUTURES SETT.	.97010 -	46.0 )									
820	----	----	----	----	0.04N		.04+ 0	.016	----	----	10 UNCH		.52	.16
855	----	----	----	----	0.14N		.16+ 2	.050	----	----	50 UNCH		.19B	.47A
860	----	----	----	----	0.17N		.19+ 3	.058	----	----	50 UNCH		.71	.52A
880	----	----	----	----	0.31N		.35+ 4	.097	----	----	11 UNCH		.64	.38
890	----	----	----	----	0.41N		.46+ 5	.123	----	----	59 UNCH		.58	.46A
895	----	----	----	----	0.47N		.52+ 5	.136	----	----	100 UNCH		.71	.51A
900	----	----	----	----	0.54N		.60+ 6	.153	----	----	6 UNCH		1.49	.57A
925	----	----	----	----	1.00N		1.09+ 9	.248	----	----	1 UNCH		1.39B	1.00A
940	----	----	----	----	1.41N		1.54+ 13	.321	----	----	100 UNCH		1.54	1.38A
950	----	----	----	----	1.75N		1.91+ 16	.374	----	----	2 UNCH		2.40B	1.70A
955	----	----	----	----	1.95N		2.12+ 17	.401	----	----	50 UNCH		4.14B	1.88A
970	----	----	----	----	2.62N		2.83+ 21	.484	----	----	57 UNCH		5.06B	2.51A
TOTAL										0	496			
SWISS OCT09	FRNC-P EU	FRNC-P EU	(FUTURES SETT.	.00)										
970	----	----	----	----	0.07N		CAB ----	1.000	----	50	----	11	1.33B	.03A
TOTAL										50	0 -	312		
NOV09	SWISS	FRNC-P EU	(FUTURES SETT.	.00)										
905	----	----	----	----	0.03N		.03 UNCH	.027	----	----	20 UNCH		.10B	.04A
945	----	----	----	----	0.27N		.31+ 4	.200	----	----	15 UNCH		2.37B	.22A
955	----	----	----	----	0.46N		.55+ 9	.306	----	----	50 UNCH		.68B	.38A
TOTAL										0	85			
DEC09	SWISS	FRNC-P EU	(FUTURES SETT.	.96930 -	46.0 )									
875	----	----	----	----	0.05N		.05 UNCH	.027	----	----	50 UNCH		.07	.07
895	----	----	----	----	0.09N		.11+ 2	.055	----	----	100 UNCH		1.56	.10A
900	----	----	----	----	0.11N		.13+ 2	.065	----	----	50 UNCH		2.79B	.11A
905	----	----	----	----	0.13N		.15+ 2	.075	----	----	50 UNCH		3.03B	.14A
915	----	----	----	----	0.19N		.22+ 3	.105	----	----	50 UNCH		3.56B	.18A
920	----	----	----	----	0.23N		.27+ 4	.125	----	----	44 UNCH		3.85B	.22A
925	----	----	----	----	0.28N		.33+ 5	.148	----	----	4 UNCH		1.60B	.26A
940	----	----	----	----	0.51N		.60+ 9	.239	----	----	50 UNCH		4.11B	.47A
960	----	----	----	----	1.08N		1.24+ 16	.404	----	----	52 UNCH		1.83B	.96
970	----	----	----	----	1.50N		1.70+ 20	.497	----	----	8 UNCH		2.94B	1.35A
TOTAL										0	458			
MAR10	SWISS	FRNC-P EU	(FUTURES SETT.	.97010 -										