

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

PG36 BULLETIN #213@

SWISS FRANC PUT OPTIONS

Wed, Nov 04, 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	
NOV09	FRNC PUT	FRNC PUT	(FUTURES SETT. .00)												
840	----	----	----	----	----	----	CAB	----	.002	----	15	UNCH	.05	.05	
860	----	----	----	----	----	----	CAB	----	.003	----	1	UNCH	.14	.04	
870	----	----	----	----	----	----	CAB	----	.003	----	4	UNCH	----	----	
880	----	----	----	----	----	----	CAB	----	.003	----	40	UNCH	.53B	.04A	
895	----	----	----	----	----	----	CAB	----	.004	----	3	UNCH	.95B	.06	
900	----	----	----	----	----	----	CAB	----	.004	----	102	UNCH	.32	.06	
905	----	----	----	----	----	----	CAB	----	.004	----	10	UNCH	.31	.03	
910	----	----	----	----	----	----	CAB	----	.005	----	6	UNCH	.75B	.04	
915	----	----	----	----	----	----	CAB	----	.005	----	5	UNCH	1.08B	.05	
920	----	----	----	----	----	----	CAB	----	.005	----	206	UNCH	1.26B	.07A	
925	----	----	----	----	----	----	CAB	----	.006	----	8	UNCH	.30B	.08A	
930	----	----	----	----	----	----	CAB	----	.006	----	7	UNCH	.39B	.04A	
935	----	----	----	----	0.00N	----	CAB	----	.007	----	4	UNCH	.73B	.03	
940	----	----	----	----	0.01N	----	CAB	----	.007	----	10	UNCH	.64B	.03	
945	----	----	----	----	0.03N	----	CAB	----	.008	----	3	UNCH	.80B	.02A	
950	----	----	----	----	0.06N	----		.00-	.009	----	76	UNCH	1.00	.02A	
955	----	----	----	----	0.10N	----		.01-	.017	----	23	UNCH	1.82B	.03A	
960	----	----	----	----	0.16N	----		.02-	.034	----	101	UNCH	1.63B	.05A	
965	----	----	----	----	0.26N	----		.04-	.068	----	73	UNCH	1.75B	.07A	
970	----	----	----	----	0.42N	----		.08-	.116	6	489 +	6	2.07B	1.0A	
975	----	----	----	----	0.65N	----		.14-	.190	----	135	UNCH	2.21B	.15A	
980	----	----	----	----	0.95N	----		.25-	.303	----	85	UNCH	1.92B	.26A	
985	----	----	----	----	1.32N	----		.42-	.449	----	59	UNCH	1.80B	.42A	
990	----	----	----	----	1.74N	----		.69-	.608	----	47	UNCH	2.26B	.60A	
995	----	----	----	----	2.20N	----		1.04-	.746	----	45	UNCH	2.23B	.83A	
1000	----	----	----	----	2.67N	----		1.45-	.849	----	1	UNCH	4.03	1.13A	
1040	----	----	----	----	6.63N	----		5.35-	.992	----	1	UNCH	----	----	
TOTAL										6	1559 +	6			
DEC09	SWISS FRNC PUT	FRNC PUT	(FUTURES SETT. .98650 + 128.0)												
790	----	----	----	----	----	----	CAB	----	.002	----	5	UNCH	.47	.03	
825	----	----	----	----	----	----	CAB	----	.002	----	8	UNCH	.33B	.08A	
830	----	----	----	----	----	----	CAB	----	.002	----	100	UNCH	.35	.16A	
840	----	----	----	----	----	----	CAB	----	.002	----	4	UNCH	.83B	.15A	
850	----	----	----	----	0.00N	----	CAB	----	.002	----	50	UNCH	.87B	.13A	
855	----	----	----	----	0.00N	----	CAB	----	.003	----	51	UNCH	1.08B	.17A	
860	----	----	----	----	0.01N	----	CAB	----	.003	----	50	UNCH	.80	.19A	
870	----	----	----	----	0.02N	----	CAB	----	.003	----	51	UNCH	.67B	.16A	
875	----	----	----	----	0.02N	----		.00-	.003	----	193	UNCH	.87B	.02	
880	----	----	----	----	0.02N	----		.01-	.006	----	50	UNCH	1.96B	.15A	
885	----	----	----	----	0.03N	----		.01-	.006	----	45	UNCH	1.13B	.10A	
890	----	----	----	----	0.03N	----		.01-	.011	----	10	UNCH	2.04B	----	
895	----	----	----	----	0.06N	----		.02-	.014	----	53	UNCH	2.38B	.09A	
900	----	----	----	----	0.07N	----		.03-	.019	----	100	UNCH	2.61B	.04	
905	----	----	----	----	0.09N	----		.04-	.025	----	360	UNCH	2.83B	.07	
910	----	----	----	----	0.10N	----		.06-	.032	----	50	UNCH	3.09B	.08A	
915	----	----	----	----	0.12N	----		.07-	.037	----	113	UNCH	3.34B	.07A	
920	----	----	----	----	0.15N	----		.08-	.043	----	3	UNCH	.22B	.09A	
925	----	----	----	----	0.17N	----		.10-	.053	----	20	UNCH	3.15B	.06	
930	----	----	----	----	0.21N	----		.12-	.064	----	7	UNCH	1.64B	.11A	
935	----	----	----	----	0.26N	----		.14-	.074	----	257	UNCH	.43B	.13A	
940	----	----	----	----	0.32N	----		.17-	.090	----	2	UNCH	2.08B	.15A	
945	----	----	----	----	0.39N	----		.19-	.109	----	22	UNCH	3.13B	.18A	
950	----	----	----	----	0.48N	----		.26-	.131	----	54	UNCH	1.17B	.20A	
955	----	----	----	----	0.60N	----		.32-	.158	2	282	UNCH	4.15	.25A	
960	----	----	----	----	0.73N	----		.40-	.190	----	59	UNCH	5.38B	.29A	
965	----	----	----	----	0.89N	----		.50-	.228	----	95	UNCH	2.15B	.37A	
970	----	----	----	----	1.08N	----		.62-	.270	----	105	UNCH	1.31B	.46A	
975	----	----	----	----	1.29N	----		.76-	.316	----	40	UNCH	2.82B	.56	
980	----	----	----	----	1.53N	----		.93-	.367	----	3	UNCH	1.83B	.70A	
985	----	----	----	----	1.80N	----		1.12-	.420	1	48 -	1	3.15	.85A	
990	----	----	----	----	2.10N	----		1.35-	.476	----	35	UNCH	2.69B	1.04A	
995	----	----	----	----	2.42N	----		1.60-	.532	----	6	UNCH	2.40B	1.25A	
1000	----	----	----	----	2.78N	----		1.88-	.587	----	6	UNCH	2.76B	1.51A	
1040	----	----	----	----	6.72N	----		5.49-	.916	----	5	UNCH	----	----	
TOTAL										3	2342 -	1			
JAN10	SWISS FRNC PUT	FRNC PUT	(FUTURES SETT. .00)												
875	----	----	----	----	0.14N	----		.08-	.030	----	50	UNCH	.12B	----	
900	----	----	----	----	0.30N	----		.20-	.069	----	1	UNCH	.27B	.26A	
910	----	----	----	----	0.40N	----		.26-	.089	----	2	UNCH	.39B	.24	
940	----	----	----	----	0.92N	----		.62-	.191	----	1	UNCH	.99B	.66A	
950	----	----	----	----	1.20N	----		.81-	.239	----	10	UNCH	1.31B	.62A	
960	----	----	----	----	1.55N	----		1.06-	.297	----	10	UNCH	1.70B	.82A	
970	----	----	----	----	1.97N	----		1.38-	.363	----	5	UNCH	2.17B	1.10A	
980	----	1.87	----	----	1.87	----		1.77+	NEW .435	20	20 +	20	1.87	1.83A	
985	----	----	----	----	2.00N	----		2.00-	.473	----	6	UNCH	2.94B	2.06A	
990	----	----	----	----	2.06N	----		2.26-	.511	----	12	UNCH	3.04	2.31A	
1000	----	----	----	----	3.73N	----		2.82-	.585	----	50	UNCH	3.24B	2.42A	
1040	----	----	----	----	6.95N	----		5.80-	.820	----	12	UNCH	----	----	
TOTAL										20	179 +	20			
MAR10	SWISS FRNC PUT	FRNC PUT	(FUTURES SETT. .98710 + 127.0)												
820	----	----	----	----	0.16N	----		.11-	.028	----	10	UNCH	.52	.16	
840	----	----	----	----	0.25N	----		.18-	.044	----	71	UNCH	.17B	.13	
855	----	----	----	----	0.33N	----		.24-	.058	----	50	UNCH	.25B	.31A	
860	----	----	----	----	0.37N	----		.27-	.064	----	50	UNCH	.71	.33A	
880	----	----	----	----	0.54N	----		.40-	.093	----	11	UNCH	.64	.27A	
890	----	----	----	----	0.66N	----		.49-	.111	----	59	UNCH	.63B	.32A	
895	----	----	----	----	0.72N	----		.54-	.122	----	161	UNCH	.71B	.35A	
900	----	----	----	----	0.80N	----		.60-	.133	----	7	UNCH	1.49	.39A	
905	----	----	----	----	0.88N	----		.66-	.145	----	10	UNCH	.87B	.65A	
910	----	----	----	----	0.97N	----		.73-	.159	----	60	UNCH	.98B	.68	
920	----	----	----	----	1.17N	----		.88-	.187	----	17	UNCH	1.25	.74A	
925	----	----	----	----	1.29N	----		.97-	.203	----	7	UNCH	1.39B	.68A	
935	----	----	----	----	1.56N	----		1.19-	.240	----	300	UNCH	1.62B	.85A	
940	----	----	----	----	1.71N	----		1.31-	.259	----	243	UNCH	1.80	.94A	
945	----	----	----	----	1.88N	----		1.44-	.280	----	135	UNCH	2.00	1.49A	



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960	----	----	----	2.45N	1.91-	54	.347	----	----	1	UNCH	2.63	1.95A
965	----	----	----	2.68N	2.09-	59	.371	----	----	3	UNCH	2.82B	1.61A
985	----	----	----	3.70N	2.97+	NEW	.473	----	50	50 +	50	3.19	3.00A
1000	----	----	----	4.61N	3.79-	82	.550	----	----	1	UNCH	4.11B	3.23A
TOTAL									50	56 +	50		

** 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.**