

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.
 Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticssupport@cmegroup.com



FINAL

PG36 BULLETIN #215@

SWISS FRANC PUT OPTIONS

Fri, Nov 06, 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)												
975	---	---	---	---	0.10N	---	CAB	---	---	9	135	2.21B	.01		
980	0.03	---	.03	*.03	0.03	---	CAB	---	---	8	86	1.92B	.02		
985	---	---	---	---	0.42N	---	CAB	.24-	18	1.000	55	1.80B	.10A		
TOTAL										26	0				
DEC09	SWISS	FRNC PUT	(FUTURES SETT. .98260 - 13.0)							43	1556				
780	---	---	---	---	---	---	CAB	---	---	5	UNCH	.47	.03		
790	---	---	---	---	---	---	CAB	---	---	8	UNCH	.33B	.08A		
825	---	---	---	---	---	---	CAB	---	---	100	UNCH	.35	.16A		
830	---	---	---	---	---	---	CAB	---	---	4	UNCH	.83B	.15A		
840	---	---	---	---	---	---	CAB	---	---	50	UNCH	.87B	.13A		
850	---	---	---	---	---	---	CAB	---	---	51	UNCH	1.08B	.17A		
855	---	---	---	---	---	---	CAB	---	---	50	UNCH	.80	.19A		
860	---	---	---	---	---	---	CAB	---	---	51	UNCH	.67B	.16A		
870	---	---	---	---	0.00N	---	CAB	---	---	191	UNCH	.87B	.02		
875	---	---	---	---	0.00N	---	UNCH	.00	---	50	UNCH	1.96B	.15A		
880	---	---	---	---	0.01N	---	---	.00-	0	45	UNCH	1.13B	.10A		
885	---	---	---	---	0.01N	---	---	.01-	0	5	UNCH	.04B	---		
890	---	---	---	---	0.02N	---	---	.01-	0	53	UNCH	2.36B	.09A		
895	---	---	---	---	0.02N	---	---	.02-	0	100	UNCH	2.61B	.04		
900	---	---	---	---	0.03N	---	---	.02-	0	360	UNCH	2.83B	.07		
905	---	---	---	---	0.04N	---	---	.03-	1	50	UNCH	3.09B	.08A		
910	---	---	---	---	0.05N	---	---	.04-	1	114	+	3.34B	.06		
915	---	---	---	---	0.06N	---	---	.05-	1	3	UNCH	.22B	.09A		
920	---	---	---	---	0.08N	---	---	.06-	2	20	UNCH	3.15B	.06		
925	---	---	---	---	0.10N	---	---	.08-	2	7	UNCH	1.64B	.06		
930	---	---	---	---	0.12N	---	---	.10-	2	258	+	.43B	.11A		
935	---	---	---	---	0.15N	---	---	.12-	3	2	UNCH	2.08B	.13		
940	0.10	---	.10	*.10	0.10	---	---	.16-	3	1	UNCH	3.13B	.10		
945	---	---	---	---	0.24N	---	---	.20-	4	24	UNCH	1.17B	.16A		
950	---	---	---	---	0.30N	---	---	.26-	4	54	UNCH	4.15	.24A		
955	---	---	---	---	0.38N	---	---	.34-	4	288	+	6	.24A		
960	---	---	---	---	0.47N	---	---	.43-	4	59	UNCH	5.38B	.29A		
965	---	---	---	---	0.59N	---	---	.55-	4	96	+	1	2.15B	.36A	
970	---	---	---	---	0.74N	---	---	.70-	4	105	UNCH	1.31B	.46A		
975	---	---	---	---	0.91N	---	---	.87-	4	40	UNCH	2.82B	.56		
980	---	---	---	---	1.12N	---	---	1.08-	4	3	UNCH	1.83B	.70A		
985	---	---	---	---	1.35N	---	---	1.33-	2	51	UNCH	3.15	.85A		
990	---	---	---	---	1.62N	---	---	1.61-	1	35	-	2	2.69B	1.04A	
995	---	---	---	---	1.93N	---	---	1.92-	1	6	UNCH	2.40B	1.25A		
1000	---	---	---	---	5.70N	---	---	5.80+	10	6	UNCH	2.76B	1.51A		
1040	---	---	---	---	---	---	---	---	---	5	UNCH	---	---		
TOTAL										65	2349	+	7		
JAN10	SWISS	FRNC PUT	(FUTURES SETT. .00)												
870	---	---	---	---	0.06N	---	---	.04-	1	20	UNCH	.06	.06		
875	---	---	---	---	0.07N	---	---	.06-	1	50	UNCH	.12B	---		
900	---	---	---	---	0.17N	---	---	.14-	3	1	UNCH	.27B	.26A		
910	---	---	---	---	0.23N	---	---	.19-	4	2	UNCH	.39B	.24		
940	---	---	---	---	0.56N	---	---	.51-	5	1	UNCH	.99B	.52A		
950	---	---	---	---	0.76N	---	---	.70-	6	10	UNCH	1.31B	.62A		
960	---	---	---	---	1.02N	---	---	.96-	6	10	UNCH	1.70B	.82A		
970	---	---	---	---	1.35N	---	---	1.30-	5	5	UNCH	2.17B	1.10A		
975	---	---	---	---	1.55N	---	---	1.50-	5	25	UNCH	1.71B	1.44A		
980	---	---	---	---	1.77N	---	---	1.73-	4	20	UNCH	1.94B	1.63A		
985	---	---	---	---	2.01N	---	---	1.98-	3	31	UNCH	2.94B	1.86A		
990	---	---	---	---	2.28N	---	---	2.25-	3	12	UNCH	3.04	2.10A		
1000	---	---	---	---	2.87N	---	---	2.87	UNCH	50	UNCH	3.24B	2.42A		
1040	---	---	---	---	5.94N	---	---	6.01+	7	12	UNCH	---	---		
TOTAL										20	249				
MAR10	SWISS	FRNC PUT	(FUTURES SETT. .98320 - 13.0)												
820	---	---	---	---	0.10N	---	---	.08-	2	10	UNCH	.52	.16		
840	---	---	---	---	0.15N	---	---	.14-	1	71	UNCH	.17B	.13		
855	---	---	---	---	0.21N	---	---	.19-	2	50	UNCH	.25B	.31A		
860	---	---	---	---	0.24N	---	---	.21-	3	50	UNCH	.71	.33A		
880	---	---	---	---	0.37N	---	---	.33-	4	11	UNCH	.64	.27A		
890	---	---	---	---	0.45N	---	---	.41-	4	59	UNCH	.63B	.32A		
895	---	---	---	---	0.50N	---	---	.46-	4	161	UNCH	.71	.35A		
900	---	---	---	---	0.55N	---	---	.51-	4	7	UNCH	1.49	.39A		
905	---	---	---	---	0.61N	---	---	.57-	4	10	UNCH	.87B	.65A		
910	---	---	---	---	0.68N	---	---	.64-	4	60	UNCH	.98B	.68		
920	---	---	---	---	0.84N	---	---	.79-	5	17	UNCH	1.25	.74A		
925	---	---	---	---	0.93N	---	---	.88-	5	7	UNCH	1.39B	.68A		
935	---	---	---	---	1.14N	---	---	1.09-	5	300	UNCH	1.62B	.85A		
940	---	---	---	---	1.26N	---	---	1.21-	5	243	UNCH	1.80	.94A		
945	---	---	---	---	1.40N	---	---	1.34-	6	135	UNCH	2.00	1.33A		
950	---	---	---	---	1.54N	---	---	1.49-	5	28	UNCH	2.40B	1.15		
955	---	---	---	---	1.70N	---	---	1.65-	5	50	UNCH	4.14B	1.32A		
960	---	---	---	---	1.88N	---	---	1.82-	6	13	UNCH	2.60B	1.49		
970	---	---	---	---	2.27N	---	---	2.21-	6	57	UNCH	5.06B	1.78A		
980	---	---	---	---	2.72N	---	---	2.67-	5	84	UNCH	3.65B	2.19A		
990	---	---	---	---	3.23N	---	---	3.19-	4	203	UNCH	4.21B	2.68		
1000	---	---	---	---	3.81N	---	---	3.78-	3	10	UNCH	4.12B	3.20A		
1030	---	---	---	---	5.84N	---	---	5.87+	3	12	UNCH	---	---		
TOTAL										0	1648				
NOV09	FRNC-P EU	FRNC-P EU	(FUTURES SETT. .00)												
DEC09	SWISS	FRNC-P EU	(FUTURES SETT. .98260 - 13.0)												
875	---	---	---	---	0.00N	---	---	.00	UNCH	.004	---	50	UNCH	.07	.07
895	---	---	---	---	0.02N	---	---	.02-	0	.016	---	100	UNCH	1.56	.04A
900	---	---	---	---	0.03N	---	---	.02-	0	.020	---	50	UNCH	2.9B	.05A
905	---	---	---	---	0.04N	---	---	.03-	1	.024	---	50	UNCH	3.03B	.06A
915	---	---	---	---	0.06N	---	---	.05-	1	.037	---	65	UNCH	3.56B	.07A
920	---	---	---	---	0.08N	---	---	.06-	2	.045	---	44	UNCH	3.85B	.09A
925	---	---	---	---	0.10N	---	---	.08-	2	.057	---	4	UNCH	1.60B	.09A
940	---	---	---	---	0.19N	---	---	.16-	3	.106	---	50	UNCH	4.11B	.15A
960	---	---	---	---	0.47N	---	---	.43-	4	.237	---	52	UNCH	1.83B	.36A
970	---	---	---	---	0.74N	---	---	.70-	4	.340	---	8	UNCH	2.94B	.56A
975	---	---	---	---	0.91N	---	---	.87-	4	.398	---	50	UNCH	1.82B	.73A
980	---	---	---	---	1.12N	---	---	1							