

2012 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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FINAL

PG36 BULLETIN # 29@

SWISS FRANC PUT OPTIONS

Mon, Feb 13, 2012 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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	UNCH	CONTRACT-- HIGH	CONTRACT-- LOW
EFX/SF X/RT P														
MAR12														
1200					1.09230 +	20.0)	1.76-	9	.425	----	250	UNCH	----	----
TOTAL					1.85N					0	250			
SWISS FRANC PUT														
MAR12														
940							CAB	----	.002	----	9	UNCH	.63	.04A
950							CAB	----	.002	----	4	UNCH	.89	.04
955							CAB	----	.002	----	1	UNCH	.75	.08A
960							CAB	----	.002	----	101	UNCH	.77B	.04
965					0.00N		CAB	----	.002	----	7	UNCH	.96	.10A
970					0.00N		CAB	----	.002	----	2	UNCH	.93B	.03A
975					0.01N			----	.002	----	6	UNCH	1.01B	.08A
980					0.01N			----	.003	----	13	UNCH	1.10B	.03
985					0.01N			----	.005	----	6	UNCH	1.19B	.04
990					0.01N			----	.006	----	28	UNCH	1.28B	.04
995					0.02N			----	.008	----	5	UNCH	1.35B	.04
1000					0.03N			----	.011	----	201	UNCH	1.50	.04
1005					0.03N			----	.014	----	10	UNCH	1.57B	.05
1010					0.04N			----	.017	----	40	UNCH	1.71B	.04
1015					0.06N			----	.023	----	61	UNCH	1.86B	.05A
1020					0.07N			----	.028	----	65	UNCH	2.01B	.06A
1025					0.09N			----	.034	----	31	UNCH	2.24B	.07A
1030					0.11N			----	.045	----	128	UNCH	2.37B	.05
1035					0.14N			----	.056	----	34	UNCH	2.62B	.08
1040					0.18N			----	.071	----	113	UNCH	2.76B	.12A
1045					0.22N			----	.087	----	81	UNCH	3.05B	.15A
1050					0.27N			----	.108	----	1	UNCH	3.68	.16
1055					0.34N			----	.133	----	62	UNCH	3.52B	.23
1060					0.43N			----	.164	----	120	+	3.77B	.29
1065					0.53N			----	.200	----	46	UNCH	4.04B	.36A
1070					0.65N			----	.242	----	68	UNCH	4.27B	.45A
1075					0.79N			----	.290	----	113	UNCH	4.27B	.56A
1080					0.96N			----	.345	----	45	+	4.23B	.67
1085					1.15N			----	.403	----	69	UNCH	4.51B	.82A
1090					1.38N			----	.465	----	33	UNCH	4.76B	.98A
1095					1.63N			----	.528	----	35	UNCH	5.03B	1.19A
1100					1.92N			----	.591	----	42	UNCH	5.08B	1.40A
1105					2.24N			----	.650	----	11	UNCH	5.25B	1.66A
1110					2.59N			----	.707	----	4	UNCH	6.60	1.96A
1115					3.36N			----	.802	----	11	UNCH	6.27B	2.39A
1120					3.78N			----	.840	----	10	UNCH	6.37B	2.44A
1130					4.21N			----	.874	----	11	UNCH	6.69B	2.70A
1150					6.06N			----	.953	----	4	UNCH	10.40	3.42A
1155					6.54N			----	.965	----	10	UNCH	7.12B	3.63A
1160					7.02N			----	.972	----	21	UNCH	5.75B	3.80
1200					10.97N			----	.996	----	2	UNCH	7.48	6.40A
1220					12.97N			----	.996	----	1	UNCH	15.70	6.36
TOTAL										89	5357 +	85		
APR12														
1005					0.15N			----	.12-	3	1	UNCH	.96B	.47
1010					0.18N			----	.14-	4	4	UNCH	1.08B	.53A
1050					0.67N			----	.187	----	1	UNCH	2.56B	.55A
1055					0.77N			----	.214	----	10	UNCH	2.81B	.63A
1080					1.52N			----	.381	----	1	UNCH	2.71B	1.23A
1105					2.75N			----	.582	----	1	UNCH	3.12	2.26A
1120					3.74N			----	.698	----	2	UNCH	5.50B	----
TOTAL										0	20			
JUN12														
1000					0.57N			----	.118	----	10	UNCH	2.05	1.03A
1015					0.77N			----	.154	----	21	UNCH	2.89B	.74A
1020					0.85N			----	.169	----	15	UNCH	3.08B	.70A
1040					1.23N			----	.235	----	17	UNCH	3.91B	1.12A
1050					1.48N			----	.273	----	15	UNCH	4.37B	1.33A
1055					1.63N			----	.294	----	47	UNCH	4.62B	.36
1060					1.78N			----	.316	----	11	UNCH	4.88B	1.47
1070					2.12N			----	.363	----	45	UNCH	5.41B	1.87A
1075					2.31N			----	.388	----	11	UNCH	5.69B	1.95
TOTAL										0	192			
SWISS FRANC-P EU														
MAR12														
1030					1.09230 +	20.0)	.08-	3	.045	----	3	UNCH	2.02B	.09A
1050					0.11N		.20-	7	.108	----	3	UNCH	2.60B	.20A
TOTAL										0	6			
WKSF-3S-P														
FEB12														
1050					0.01N		CAB	----	.003	----	3	UNCH	1.12B	.08
1060					0.04N			----	.009	----	3	UNCH	1.56B	.13A
TOTAL										0	6			

** 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.**