2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

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 EXCERCISES, 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 CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB16	MAR16	APR16	MAY16	JUN16	SEP16	DEC16
SWISS FRNC FUT		03/14			06/13	09/19	12/19
SWISS FRNC OPT	02/05	03/04	04/08	05/06	06/03	09/09	12/09
WKSF-2S-C	02/12	03/11					
WKSF-3S-C	02/19	03/18					
WKSF-4S-C	02/26						
SWISS FRNC OPT (EUR)	02/05	03/04	04/08	05/06	06/03	09/09	12/09
S FRC WK 2 (EUR)	02/12	03/11					
S FRC WK 3 (EUR)	02/19	03/18					
S FRC WK 4 (EUR)	02/26						

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, FEB 12

		WEEK 2	WEEK 3	WEEK 4
1I	FEB16	955-1180	955-1180	955-1180
	MAR16	967-1172	967-1172	
1S	FEB16	855-1230	855-1230	855-1230
	MAR16	860-1230	860-1230	
1W	FEB16	855-1230	855-1230	855-1230
	MAR16	860-1230	860-1230	

	FEB16	MAR16	APR16	MAY16	JUN16	SEP16	DEC16
OF	855-1230	855-1230	860-1230	860-1230	860-1230	865-1190	870-1165
YS	855-1230	855-1230	860-1230	860-1230	860-1230	865-1190	870-1165
RZ	955-1180	955-1180	967-1172	967-1172	967-1172	1010-1170	1010-1170

SWISS FRANC FUTURES

	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
SWISS FRNC FUT													
MAR16	1.0294		1.0305	1.0226	1.0261	(.9746)	- 33	83	25670	48953 -	664	1.1984B	.9741A
JUN16	1.0318		1.0350B	1.0273A	1.0307	(.9702)	- 34	----	69	499 -	2	1.2047B	.9812A
SEP16	----		----	1.0334A	1.0363	(.9650)	- 35	----	----	18	UNCH	1.1155B	.9873A
DEC16	1.0379		1.0406B	1.0379	1.0418	(.9599)	- 35	----	1	23 +	1	1.1103B	.9927
TOTAL SWISS FRNC FUT								83	25740	49493 -	665		
EC/SF CROSS RT													
MAR16	1.1001	1.1016	1.0961A	----	1.0977	(.9110)	- 31	499	1200	19904 -	689	1.1193	1.0728A
JUN16	----	1.0991B	1.0954A	----	1.0959	(.9125)	- 31	----	----	5	UNCH	1.1167B	1.0798
								499	1200	19909 -	689		

SWISS FRANC (EU) FIXING PRICE: Jun20 1.0252

SWISS FRANC CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE	& PT.CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
SWISS FRNC CALL													
MAR16	SWISS FRNC CALL	(FUTURES SETT.	1.02610 -	33.0)									
975	----	----	----	5.49N	5.16 -	33	.962	----	----	53	UNCH	10.57B	1.30A
980	----	----	----	5.00N	4.68 -	32	.949	----	----	10	UNCH	10.16B	1.04A
990	----	----	----	4.07N	3.75 -	32	.904	----	----	60	UNCH	9.37B	.63A
995	----	----	----	3.63N	3.31 -	32	.870	----	----	40	UNCH	8.98B	.48A
1000	----	----	----	3.20N	2.88 -	32	.831	----	----	77	UNCH	8.60B	.36A
1005	----	----	----	2.80N	2.48 -	32	.782	----	----	5	UNCH	8.22B	.27A
1010	----	----	----	2.42N	2.10 -	32	.726	----	----	88	UNCH	7.85B	.20A
1015	----	----	----	2.06N	1.75 -	31	.663	----	1	123 -	1	8.14B	.16A
1020	----	----	----	1.74N	1.43 -	31	.594	----	----	63	UNCH	8.06B	.12
1025	----	----	----	1.44N	1.15 -	29	.521	----	----	117	UNCH	8.05B	.11A
1030	----	----	----	1.18N	.91 -	27	.447	----	----	152	UNCH	8.57B	.07A
1035	----	----	----	0.96N	.71 -	25	.375	----	----	125	UNCH	8.19B	.07A
1040	----	----	----	0.76N	.55 -	21	.309	----	----	141	UNCH	7.81B	.06A
1045	----	----	----	0.60N	.43 -	17	.252	----	3	200	UNCH	6.59B	.05A
1050	----	----	----	0.47N	.33 -	14	.202	----	1	86	UNCH	6.24B	.07A
1055	----	----	----	0.36N	.25 -	11	.159	----	----	66	UNCH	6.29B	.05A
1060	----	----	----	0.28N	.20 -	8	.128	----	----	328	UNCH	6.17B	.05A
1065	----	----	----	0.21N	.15 -	6	.099	----	----	105	UNCH	6.21B	.05A
1070	----	----	----	0.16N	.12 -	4	.080	----	----	31	UNCH	5.91B	.05A
1075	----	----	----	0.12N	.09 -	3	.061	----	----	5	UNCH	6.13B	.05
1080	----	----	----	0.09N	.07 -	2	.048	----	----	30	UNCH	6.06B	.07A
1085	----	----	----	0.07N	.06 -	1	.040	----	----	200	UNCH	5.76B	.06A
1090	----	----	----	0.05N	.04 -	0	.031	----	----	16	UNCH	5.46B	.09A
1095	----	----	----	0.04N	.03 -	0	.024	----	----	11	UNCH	5.17B	.08A
1100	----	----	----	0.03N	.02 -	0	.017	----	----	80	UNCH	4.94B	.06
1105	----	----	----	0.02N	.02	UNCH	.014	----	----	55	UNCH	4.67B	.07A
1110	----	----	----	0.01N	.01	UNCH	.010	----	----	8	UNCH	4.42B	.05A
1125	----	----	----	0.00N	.00	UNCH	.003	----	----	60	UNCH	3.70B	.07A
1150	----	----	----	----	CAB	----	.000	----	----	1	UNCH	2.70B	.06A
1155	----	----	----	----	CAB	----	.000	----	----	30	UNCH	2.55B	.06A
1170	----	----	----	----	CAB	----	.000	----	----	5	UNCH	2.13B	.05A
1175	----	----	----	----	CAB	----	.000	----	----	72	UNCH	1.98B	.05A
1185	----	----	----	----	CAB	----	.000	----	----	5	UNCH	1.77B	.06
1195	----	----	----	----	CAB	----	----	----	----	15	UNCH	1.56B	.05A
1200	----	----	----	----	CAB	----	----	----	----	10	UNCH	1.47B	.05A
1205	----	----	----	----	CAB	----	----	----	----	90	UNCH	1.38B	.05A
1225	----	----	----	----	CAB	----	----	----	----	5	UNCH	.62B	.05
1230	----	----	----	----	CAB	----	----	----	----	5	UNCH	.56B	.05
TOTAL									5	2573 -	1		
APR16	SWISS FRNC CALL	(FUTURES SETT.	.00)										
990	----	----	----	4.92N	4.57 -	35	.813	----	----	50	UNCH	4.74B	1.40A
995	----	----	----	4.51N	4.17 -	34	.784	----	----	25	UNCH	4.33B	1.20A
1000	----	----	----	4.12N	3.79 -	33	.753	----	----	25	UNCH	4.01B	1.02A
1005	----	----	----	3.75N	3.42 -	33	.717	----	----	10	UNCH	3.69B	.88A
1010	----	----	----	3.40N	3.08 -	32	.680	----	----	60	UNCH	3.60B	.74A
1020	----	----	----	2.74N	2.44 -	30	.600	----	----	30	UNCH	2.92B	.52
1025	----	----	----	2.45N	2.15 -	30	.557	----	----	130	UNCH	2.61B	.45A
1030	----	----	----	2.17N	1.89 -	28	.514	----	----	15	UNCH	2.32B	.38A
1040	----	----	----	1.69N	1.44 -	25	.429	----	----	90	UNCH	1.90B	.27A
1045	----	----	----	1.48N	1.25 -	23	.388	----	----	46	UNCH	1.77B	.25A
1050	----	----	----	1.30N	1.08 -	22	.348	----	10	40	UNCH	1.55B	.21A
1055	----	----	----	1.13N	.93 -	20	.311	----	----	25	UNCH	1.36B	.18A
1060	----	----	----	0.98N	.80 -	18	.277	----	----	90	UNCH	1.19B	.16A
1065	----	----	----	0.86N	.69 -	17	.245	----	----	5	UNCH	1.03B	.12A
1075	----	----	----	0.64N	.50 -	14	.189	----	20	80	UNCH	.78B	.14A
1080	----	----	----	0.56N	.43 -	13	.166	----	5	300	UNCH	.67B	.08A
1090	----	----	----	0.42N	.31 -	11	.125	----	----	50	UNCH	.50B	.06
1100	----	----	----	0.31N	.23 -	8	.095	----	----	25	UNCH	.36B	.09
1105	----	----	----	0.27N	.19 -	8	.081	----	----	8	UNCH	.31B	.05
1110	----	----	----	0.23N	.16 -	7	.069	----	----	5	UNCH	.26B	.05
1130	----	----	----	0.13N	.09 -	4	.040	----	----	70	UNCH	.13B	.11A
1140	----	----	----	0.09N	.06 -	3	.028	----	----	30	UNCH	.10B	.09
1160	----	----	----	0.05N	.03 -	2	.014	----	----	5	UNCH	.05	.05
TOTAL									35	1214			
MAY16	SWISS FRNC CALL	(FUTURES SETT.	.00)										
1030	----	----	----	2.55N	2.30 -	25	.515	----	----	2	UNCH	2.67B	1.77A
TOTAL									0	2			
JUN16	SWISS FRNC CALL	(FUTURES SETT.	1.03070 -	34.0)									
1005	----	----	----	4.35N	4.03 -	32	.668	----	----	71	UNCH	6.65B	1.48A
1025	----	----	----	3.13N	2.84 -	29	.548	----	----	30	UNCH	5.26B	.93
1030	----	----	----	2.86N	2.58 -	28	.516	----	----	138	UNCH	4.94B	.83
1035	----	----	----	2.62N	2.35 -	27	.485	----	----	340	UNCH	4.93B	.74
1040	----	----	----	2.38N	2.12 -	26	.454	----	----	550	UNCH	4.65B	.65
1045	----	----	----	2.17N	1.92 -	25	.423	----	----	570	UNCH	5.00B	.58
1050	----	----	----	1.97N	1.73 -	24	.394	----	----	30	UNCH	4.72B	.53A
1055	----	----	----	1.79N	1.56 -	23	.365	----	----	1	UNCH	5.69B	.47A
1060	----	----	----	1.62N	1.40 -	22	.337	----	----	7	UNCH	5.64B	.42A
1070	----	----	----	1.33N	1.13 -	20	.286	----	----	25	UNCH	5.76B	.34A
1075	----	----	----	1.20N	1.01 -	19	.262	----	----	6	UNCH	5.97B	.32A
1080	----	----	----	1.08N	.91 -	17	.240	----	----	5	UNCH	5.92B	.28A

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1085	----	----	----	0.98N		.81 -	17	.219	----	----	5	UNCH	5.97B	.26A
1100	----	----	----	0.71N		.59 -	12	.167	----	----	31	UNCH	5.31B	.34A
1110	----	----	----	0.58N		.48 -	10	.139	----	----	50	UNCH	4.80B	.26A
1130	----	----	----	0.38N		.32 -	6	.096	----	----	40	UNCH	3.89B	.27A
1135	----	----	----	0.35N		.29 -	6	.088	----	----	30	UNCH	3.69B	.25A
1160	----	----	----	0.21N		.17 -	4	.054	----	----	80	UNCH	2.53B	.17A
1170	----	----	----	0.17N		.14 -	3	.045	----	----	5	UNCH	2.16B	.05
1185	----	----	----	0.12N		.10 -	2	.033	----	----	5	UNCH	1.83B	.06
TOTAL										0	2019			
SEP16	SWISS FRNC CALL	(FUTURES SETT.		1.03630 -	35.0)									
1000	----	----	----	5.84N		5.57 -	27	.677	----	----	1	UNCH	5.92B	2.74
1010	----	----	----	5.19N		4.93 -	26	.635	----	----	60	UNCH	5.23B	2.35A
1015	----	----	----	4.88N		4.63 -	25	.613	----	----	90	UNCH	4.91B	2.17A
1020	----	----	----	4.59N		4.34 -	25	.590	----	----	150	UNCH	5.32B	2.01A
1045	----	----	----	3.31N		3.10 -	21	.477	----	----	2	UNCH	4.31B	1.35A
1065	----	----	----	2.51N		2.33 -	18	.390	----	----	30	UNCH	3.97B	.98A
1070	----	----	----	2.34N		2.17 -	17	.370	----	----	30	UNCH	3.97B	.91A
1080	----	----	----	2.03N		1.87 -	16	.331	----	----	1	UNCH	3.60B	.78A
TOTAL										0	364			
WKSF-2S-C														
FEB16	WKSF-2S-C	(FUTURES SETT.		.00)										
TOTAL										0	0 -	213		
MAR16	WKSF-2S-C	(FUTURES SETT.		1.02610 -	33.0)									
1020	----	----	----	2.25N		1.96 -	29	.631	----	----	5	UNCH	2.04B	.24A
TOTAL										0	5			
WKSF-3S-C														
FEB16	WKSF-3S-C	(FUTURES SETT.		.00)										
985	----	----	----	4.46N		4.12 -	34	.990	----	----	50	UNCH	4.32B	.54A
TOTAL										0	50			
WKSF-4S-C														
FEB16	WKSF-4S-C	(FUTURES SETT.		.00)										
990	----	----	----	4.01N		3.67 -	34	.947	----	----	100	UNCH	3.88B	.49A
1000	----	----	----	3.09N		2.75 -	34	.885	----	----	140	UNCH	2.99B	.25A
1005	----	----	----	2.66N		2.32 -	34	.837	----	----	200	UNCH	2.56B	.18A
TOTAL										0	440			

** 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.**