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PRELIMINARY

PG36 BULLETIN # 29@ SWISS FRANC PUT OPTIONS Fri, Feb 12, 2016 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-- HGH LOW	
SWISS MAR16	FRNC SWISS	PUT	(FUTURES	SETT.	1.02610	- 33.0 )							
860	----	----	----	----	----	----	CAB	----	----	----	10	UNCH	.05 .05
880	----	----	----	----	----	----	CAB	----	----	----	5	UNCH	.21B .07A
885	----	----	----	----	----	----	CAB	----	----	----	30	UNCH	.31B .07A
895	----	----	----	----	----	----	CAB	----	----	----	30	UNCH	.95B .09A
900	----	----	----	----	----	----	CAB	----	----	----	13	UNCH	1.02B .05
910	----	----	----	----	----	----	CAB	----	----	----	215	UNCH	1.18B .03
915	----	----	----	----	----	----	CAB	----	----	----	3088	UNCH	1.27B .06
920	----	----	----	----	0.00N	----	CAB	----	----	----	3088	UNCH	1.36B .03A
925	----	----	----	----	0.00N	----		.00 UNCH	.001	----	45	UNCH	1.46B .03A
930	----	----	----	----	0.00N	----		.00 UNCH	.002	----	63	UNCH	1.57B .06A
935	----	----	----	----	0.01N	----		.00- 0	.003	----	64	UNCH	1.68B .05A
940	----	----	----	----	0.01N	----		.01 UNCH	.006	----	193	UNCH	1.80B .05A
945	----	----	----	----	0.01N	----		.01 UNCH	.007	----	141	UNCH	1.99B .05A
950	----	----	----	----	0.01N	----		.01 UNCH	.007	----	200	UNCH	2.13B .05A
955	----	----	----	----	0.01N	----		.01 UNCH	.011	----	98	UNCH	2.28B .05A
960	----	----	----	----	0.02N	----		.02 UNCH	.014	----	6	UNCH	2.45B .06A
965	----	----	----	----	0.02N	----		.02 UNCH	.019	----	121	UNCH	2.62B .05A
970	----	----	----	----	0.03N	----		.03 UNCH	.026	----	499	UNCH	2.80B .04A
975	----	----	----	----	0.04N	----		.05+ 0	.037	----	255	UNCH	2.99B .06A
980	----	----	----	----	0.07N	----		.07 UNCH	.050	----	393	UNCH	3.19B .08A
985	----	----	----	----	0.09N	----		.10+ 1	.070	----	55	UNCH	3.40B .11A
990	----	----	----	----	0.14N	----		.14 UNCH	.095	16	288 -	16	3.62B .11A
995	----	----	----	----	0.19N	----		.20+ 1	.129	----	215	UNCH	3.85B .17A
1000	----	----	----	----	0.26N	----		.27+ 1	.168	----	308	UNCH	3.79B .22A
1005	----	----	----	----	0.36N	----		.37+ 1	.217	----	31	UNCH	4.07B .29A
1010	----	----	----	----	0.48N	----		.49+ 1	.273	----	26	UNCH	4.43B .37A
1015	----	----	----	----	0.62N	----		.64+ 2	.336	----	15	UNCH	4.80B .49A
1020	----	----	----	----	0.80N	----		.82+ 2	.405	1	117	UNCH	5.19B .62A
1030	----	----	----	----	1.24N	----		1.30+ 6	.552	----	76	UNCH	5.49B .99A
1050	----	----	----	----	2.53N	----		2.72+ 19	.797	----	14	UNCH	7.03B 1.99A
1070	----	----	----	----	4.22N	----		4.51+ 29	.919	----	16	UNCH	9.02B 2.58A
1075	----	----	----	----	4.68N	----		4.98+ 30	.938	----	11	UNCH	9.52B 2.76A
1080	----	----	----	----	5.15N	----		5.46+ 31	.951	----	11	UNCH	10.02B 2.94A
1085	----	----	----	----	5.63N	----		5.95+ 32	.959	----	10	UNCH	10.52B 3.13A
1095	----	----	----	----	6.60N	----		6.92+ 32	.975	----	5	UNCH	11.52B 3.54A
1100	----	----	----	----	7.09N	----		7.42+ 33	.982	----	1	UNCH	12.02B 3.76A
1105	----	----	----	----	7.58N	----		7.91+ 33	.985	----	5	UNCH	12.52B 3.98A
1125	----	----	----	----	9.56N	----		9.89+ 33	.996	----	10	UNCH	14.52B 4.98A
TOTAL										17	9771 -	16	
APR16	SWISS	FRNC	PUT	(FUTURES	SETT.	.00)							
935	----	----	----	----	0.06N	----		.05- 1	.024	----	1	UNCH	.35B .07
950	----	----	----	----	0.11N	----		.10- 1	.045	----	50	UNCH	.62B .11A
955	----	----	----	----	0.14N	----		.13- 1	.056	----	30	UNCH	.74B .13A
965	----	----	----	----	0.20N	----		.19- 1	.080	----	200	UNCH	1.04B .19A
970	----	----	----	----	0.25N	----		.24- 1	.097	----	28	UNCH	1.23B .22A
975	----	----	----	----	0.30N	----		.29- 1	.115	----	5	UNCH	1.44B .27A
980	----	----	----	----	0.36N	----		.35- 1	.136	4	32 +	4	1.67B .30
985	----	----	----	----	0.43N	----		.42- 1	.159	----	26	UNCH	1.86B .36A
990	----	----	----	----	0.51N	----		.51 UNCH	.186	----	5	UNCH	2.13B .43A
995	----	----	----	----	0.61N	----		.61 UNCH	.215	----	10	UNCH	2.44B .51A
1000	----	----	----	----	0.72N	----		.72 UNCH	.246	----	25	UNCH	2.75B .60A
1005	----	----	----	----	0.84N	----		.86+ 2	.282	----	1	UNCH	3.10B .71A
1010	----	----	----	----	0.99N	----		1.01+ 2	.319	----	80	UNCH	3.47B .83A
1045	----	----	----	----	2.57N	----		2.68+ 11	.611	----	60	UNCH	6.29B 2.38A
TOTAL										4	553 +	4	
JUN16	SWISS	FRNC	PUT	(FUTURES	SETT.	1.03070	- 34.0 )						
890	----	----	----	----	0.07N	----		.06- 1	.020	----	15	UNCH	.63 .14A
900	----	----	----	----	0.10N	----		.08- 2	.026	----	29	UNCH	.80B .11A
905	----	----	----	----	0.11N	----		.10- 1	.032	----	3	UNCH	.88B .12A
915	----	----	----	----	0.14N	----		.13- 1	.041	----	36	UNCH	1.07B .15A
925	----	----	----	----	0.19N	----		.17- 2	.054	----	46	UNCH	1.29B .20A
930	----	----	----	----	0.22N	----		.20- 2	.062	----	30	UNCH	1.42B .21A
935	----	----	----	----	0.25N	----		.23- 2	.070	----	30	UNCH	1.56B .24A
940	----	----	----	----	0.28N	----		.26- 2	.079	----	30	UNCH	1.71B .28A
945	----	----	----	----	0.32N	----		.30- 2	.090	----	105	UNCH	1.87B .30A
950	----	----	----	----	0.37N	----		.34- 3	.101	----	115	UNCH	2.05B .34A
955	----	----	----	----	0.42N	----		.40- 2	.115	----	480	UNCH	2.23B .39A
960	----	----	----	----	0.48N	----		.45- 3	.129	----	60	UNCH	2.43B .43A
965	----	----	----	----	0.54N	----		.52- 2	.145	----	30	UNCH	2.64B .48A
970	----	----	----	----	0.62N	----		.60- 2	.164	----	190	UNCH	2.87B .55A
980	----	----	----	----	0.80N	----		.78- 2	.204	----	42	UNCH	3.36B .70A
990	----	----	----	----	1.02N	----		1.01- 1	.250	----	30	UNCH	3.66B .88A
1000	----	----	----	----	1.29N	----		1.30+ 1	.303	----	99	UNCH	4.23B 1.07A
1005	----	----	----	----	1.45N	----		1.46+ 1	.331	----	25	UNCH	4.54B 1.17A
1010	----	----	----	----	1.62N	----		1.64+ 2	.360	----	30	UNCH	4.87B 1.29A
1020	----	----	----	----	2.00N	----		2.04+ 4	.420	----	1	UNCH	5.55B 1.56A
1035	----	----	----	----	2.70N	----		2.77+ 7	.514	----	30	UNCH	6.64B 2.04A
1040	----	----	----	----	2.97N	----		3.05+ 8	.545	----	3	UNCH	7.03B 2.18A
1090	----	----	----	----	6.46N	----		6.65+ 19	.799	----	1	UNCH	10.72B 3.85A
TOTAL										0	1460		
SEP16	SWISS	FRNC	PUT	(FUTURES	SETT.	1.03630	- 35.0 )						
915	----	----	----	----	0.38N	----		.39+ 1	.083	----	30	UNCH	1.49B .47A
925	----	----	----	----	0.46N	----		.48+ 2	.100	----	60	UNCH	1.74B .55A
930	----	----	----	----	0.51N	----		.53+ 2	.110	----	30	UNCH	1.88B .58A
990	----	----	----	----	1.57N	----		1.64+ 7	.282	----	30	UNCH	4.34B 1.30A
995	----	----	----	----	1.72N	----		1.79+ 7	.302	----	30	UNCH	4.37B 1.40A
1000	----	----	----	----	1.87N	----		1.95+ 8	.322	----	135	UNCH	4.53B 1.52A
1005	----	----	----	----	2.04N	----		2.12+ 8	.343	----	110	UNCH	4.81B 1.65A
TOTAL										0	425		
DEC16	SWISS	FRNC	PUT	(FUTURES	SETT.	1.04180	- 35.0 )						
870	----	----	----	----	0.30N	----		.31+ 1	.056	----	448	UNCH	.40 .40
950	----	----	----	----	1.09N	----		1.12+ 3	.177	----	448	UNCH	2.15B 1.03A
1000	----	----	----	----	2.30N	----		2.38+ 8	.324	----	16	UNCH	4.15B 2.10
1050	----	----	----	----	4.49N	----		4.62+ 13	.510	----	8	UNCH	7.08B 4.22A
TOTAL										0	920		
WKSF-2S-P				(FUTURES	SETT.	.00)							
FEB16	WKSF-2S-P										0	0 -	198
TOTAL				(FUTURES	SETT.	1.02610	- 33.0 )						
MAR16	WKSF-2S-P			----	----	0.68N		.72+ 4	.314	----	5	UNCH	1.49B .55A
1015	----	----	----	----	1.24N	----		1.33+ 9	.485	----	2	UNCH	1.57B 1.02A
1030	----	----	----	----						2	7		
TOTAL										2			
WKSF-3S-P				(FUTURES	SETT.	.00)							
FEB16	WKSF-3S-P			----	----	0.28N	CAB	.26- 2	.239	----	18	UNCH	.39B .05
965	----	----	----	----						----	6	UNCH</	