



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG35 BULLETIN #146@ SWISS FRANC CALL OPTIONS Mon, Jul 30, 2012 PG35

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 CONTRACTS LAST TRADE DATES							
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
SWISS FRNC FUT			09/17	12/17	03/18	06/17	
SWISS FRNC OPT	07/06	08/03	09/07	10/05	12/07	03/08	06/07
WKSF-2S-C	07/13	08/10					
WKSF-3S-C	07/20	08/17					
WKSF-4S-C	07/27	08/24					
WKSF-5S-C		08/31					
SWISS FRNC OPT (EUR)	07/06	08/03	09/07	10/05	12/07	03/08	06/07
S FRC WK 2 (EUR)	07/13	08/10					
S FRC WK 3 (EUR)	07/20	08/17					
S FRC WK 4 (EUR)	07/27	08/24					
S FRC WK 5 (EUR)		08/31					

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30							
		WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1I	JUL12	1130-1295	1130-1295	1130-1295			
	AUG12	1130-1295	1130-1295	1130-1295	1130-1295		
1S	JUL12	895-1295	895-1295	885-1295			
	AUG12	885-1295	885-1295	885-1295	885-1295		
1W	JUL12	895-1295	895-1295	885-1295			
	AUG12	885-1295	885-1295	885-1295	885-1295		
	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
OF	910-1295	885-1295	885-1295	890-1245	890-1245	890-1235	895-1190
YS	910-1295	885-1295	885-1295	890-1245	890-1245	890-1235	895-1190
RZ	1130-1295	1130-1295	1130-1295	1135-1290	1135-1290	1135-1267	1132-1255

SWISS FRANC FUTURES											
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	
					RECI PROCAL					HIGH	LOW
SWISS FRNC FUT			</								



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995	----	----	----	4.86N		4.56	-	30	.674	----	----	6	UNCH	4.51B	3.56A
1010	----	----	----	3.86N		3.61	-	25	.596	----	----	5	UNCH	4.22B	2.76A
1020	----	----	----	3.28N		3.04	-	24	.540	----	----	17	UNCH	3.60B	2.31A
1025	----	----	----	3.01N		2.78	-	23	.511	----	----	19	UNCH	3.32B	2.11A
1060	----	----	----	1.53N		1.39	-	14	.319	----	----	5	UNCH	3.76B	1.05A
1070	----	----	----	1.25N		1.12	-	13	.271	----	----	4	UNCH	3.28B	.85A
1215	----	----	----	0.03N		.03		UNCH	.012	----	----	7	UNCH	1.50	.48
1240	----	----	----	0.01N		.01		UNCH	.006	----	----	1	UNCH	.20	.02
TOTAL												0			
MAR13	SWISS FRNC CALL	(FUTURES SETT.	1.02750	-	41.0)							64			
1175	----	----	----	0.50N		.44	-	6	.095	----	----	103	UNCH	----	----
1235	----	----	----	0.19N		.17	-	2	.040	----	----	103	UNCH	.83B	----
TOTAL												0			
206															
SWISS FRNC-C EU															
AUG12	SWISS FRNC-C EU	(FUTURES SETT.	.00)												
1025	----	----	----	0.74N		.49	-	25	.414	----	----	10	UNCH	3.08B	.15A
TOTAL												0			
10															
SEP12	SWISS FRNC-C EU	(FUTURES SETT.	1.02180	-	41.0)										
1030	----	----	----	1.25N		1.07	-	18	.415	----	----	1	UNCH	3.99B	.63A
1100	----	----	----	0.04N		.02	-	1	.017	----	----	10	UNCH	3.26B	.13A
1180	----	----	----	----				----	.002	----	----	17	UNCH	.46	.13A
TOTAL												0			
28															
WKSF-3S-C															
AUG12	WKSF-3S-C	(FUTURES SETT.	.00)												
1005	----	----	----	2.47N		2.09	-	38	.749	----	----	10	UNCH		