



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



PRELIMINARY

PG36 BULLETIN #146@ SWISS FRANC PUT OPTIONS Mon, Jul 30, 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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
SWISS	FRNC PUT	SWISS	FRNC PUT	(FUTURES	SETT.	.00)								
AUG12														
940								CAB		.001		1	UNCH	.27B .04A
945								CAB		.002		1	UNCH	.29B .02A
950								CAB		.002		1	UNCH	.35B .01A
955								CAB		.002		9	UNCH	.44B .00
960								CAB		.002		16	UNCH	.50B .00
970						0.00N		CAB		.003		5	UNCH	.65B .00A
975						0.01N		.00- 0		.003		1	UNCH	.73B .00A
980						0.01N		.01 UNCH		.007		52	UNCH	.83B .00
985						0.02N		.01- 0		.011		61	UNCH	.94B .02
990						0.03N		.03 UNCH		.025		67	UNCH	1.05B .02A
995						0.04N		.05+ 0		.044		37	UNCH	1.19B .03A
1000						0.07N		.09+ 2		.081		29	UNCH	1.33B .04A
1005						0.11N		.14+ 3		.130		66	UNCH	1.49B .06A
1010						0.18N		.23+ 5		.209		87	UNCH	1.67B .10A
1015						0.29N		.36+ 7		.316		36	UNCH	1.86B .16A
1020						0.44N		.55+ 11		.447		71	UNCH	2.07B .25A
1025						0.65N		.81+ 16		.585		48	UNCH	2.30B .37A
1030						0.92N		1.14+ 22		.710		36	UNCH	2.55B .46A
1035						1.24N		1.51+ 27		.816	1	40	UNCH	2.92B .56A
1040						1.61N		1.93+ 32		.891		27	UNCH	2.87B .68
1045						2.04N		2.39+ 35		.933		56	UNCH	2.95B .84A
1050						2.49N		2.86+ 37		.963		24	UNCH	2.87B 1.02A
1055						2.96N		3.34+ 38		.978		32	UNCH	3.18B 1.23A
1060						3.44N		3.83+ 39		.987		20	UNCH	3.51B 1.30
1065						3.93N		4.33+ 40		.992		12	UNCH	3.46B 1.68A
1070						4.42N		4.82+ 40		.996		30	UNCH	3.22B 1.58
TOTAL											1	865		
SEPT12														
935						0.04N		.04- 0		.021		1	UNCH	.55B .06A
940						0.05N		.04- 0		.024		1	UNCH	.61B .07A
945						0.06N		.06 UNCH		.032		2	UNCH	.67B .08A
955						0.09N		.09 UNCH		.047		33	UNCH	.82B .09A
960						0.11N		.12+ 1		.061	3	14 +	3	.90B .12A
965						0.13N		.15+ 2		.075		10	UNCH	.99B .12
970						0.16N		.19+ 3		.093		6	UNCH	1.09B .14A
975						0.20N		.24+ 4		.114		12	UNCH	1.20B .18
980						0.25N		.30+ 5		.139		38	UNCH	1.31B .22
985						0.31N		.37+ 6		.166		51	UNCH	1.44B .25A
990						0.38N		.45+ 7		.197		73	UNCH	1.58B .30
995						0.47N		.55+ 8		.233		84	UNCH	1.75 .34
1000						0.57N		.67+ 10		.274		87	UNCH	1.89B .39
1005						0.69N		.81+ 12		.319		72	UNCH	2.06B .49A
1010						0.84N		.97+ 13		.367		23	UNCH	2.25B .55A
1015						1.00N		1.16+ 16		.419		43	UNCH	2.45B .60A
1020						1.19N		1.37+ 18		.473		7	UNCH	2.67B .65A
1025						1.41N		1.62+ 21		.528		10	UNCH	2.90B .71A
1030						1.66N		1.89+ 23		.584		10	UNCH	3.15B .68
1035						1.94N		2.20+ 26		.637		5	UNCH	3.41B .85A
1040						2.24N		2.53+ 29		.689		34	UNCH	3.76B .93A
1045						2.57N		2.88+ 31		.738		70	UNCH	3.54B 1.02A
1050						2.94N		3.27+ 33		.780		64	UNCH	3.82B 1.06A
1055						3.34N		3.67+ 33		.819		6	UNCH	3.75B 1.16A
1060						3.75N		4.09+ 34		.853		13	UNCH	4.06B 1.27A
1065						4.18N		4.53+ 35		.881		15	UNCH	4.40B 1.39A
1070						4.62N		4.98+ 36		.906		18	UNCH	4.30B 1.46A
1075						5.07N		5.44+ 37		.926		10	UNCH	4.11B 1.60A
1090						6.47N		6.86+ 39		.968		4	UNCH	4.32B 2.10A
1095						6.95N		7.35+ 40		.975		10	UNCH	4.32B 2.30A
TOTAL											3	826 +	3	
OCT12														
980						0.51N		.57+ 6		.187		12	UNCH	1.03 .45A
1000						0.89N		.99+ 10		.300		10	UNCH	1.68B .77A
1010						1.19N		1.31+ 12		.372		6	UNCH	2.15B 1.01A
1015						1.37N		1.50+ 13		.411		3	UNCH	2.38B 1.16A
1020						1.56N		1.71+ 15		.451		2	UNCH	2.66B 1.33A
TOTAL											0	33		
DEC12														
950						0.61N		.66+ 5		.153		34	UNCH	.99B .58A
960						0.75N		.81+ 6		.183		11	UNCH	1.20B .67A
965						0.84N		.89+ 5		.199		7	UNCH	1.33B .72A
970						0.92N		.99+ 7		.218		16	UNCH	1.49 .78A
975						1.02N		1.09+ 7		.236		7	UNCH	1.64 .82
1000						1.65N		1.76+ 11		.350		11	UNCH	2.59 1.24A
1020						2.41N		2.57+ 16		.459		15	UNCH	3.52B 1.71A
1025						2.64N		2.81+ 17		.488		9	UNCH	3.58B 1.85A
1030						2.88N		3.07+ 19		.516		12	UNCH	3.63B 2.00A
TOTAL											0	122		
MAR13														
1060						5.40N		5.62+ 22		.616		10	UNCH	5.88 5.88
1090						7.55N		7.82+ 27		.720		9	UNCH	6.25 6.25
1150						12.50N		12.84+ 34		.866		18	UNCH	7.25 7.10
TOTAL											0	37		
SWISS	FRNC-P EU	SWISS	FRNC-P EU	(FUTURES	SETT.	1.02180	-							
SEPT12														
960						0.11N		.12+ 1		.061		3	UNCH	.80B .12A
980						0.25N		.30+ 5		.139		5	UNCH	1.17B .22A
1000						0.57N		.67+ 10		.274		60	UNCH	1.68B .44A
1050						2.94N		3.27+ 33		.780		10	UNCH	3.84B 1.11
TOTAL											0	78		
WKSF-3S-P														
AUG12														
995						0.21N		.23+ 2		.151		10	UNCH	.70 .21A
1000						0.29N		.31+ 2		.196		10	UNCH	.88 .26A
1005						0.38N		.41+ 3		.250		10	UNCH	1.09 .32A
1025						1.09N		1.22+ 13		.544		20	UNCH	2.34B .79A
TOTAL											0	50		

** 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.**