



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG36 BULLETIN #148@ SWISS FRANC PUT OPTIONS wed, Aug 03, 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-- HIGH LOW	
SWISS	FRNC	PUT											
AUG16	SWISS	FRNC	PUT	(FUTURES SETT.		.00)							
965	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.31B .09
985	----	----	----	----	----	----	CAB	----	.000	----	114	UNCH	.69B .06A
990	----	----	----	----	----	----	CAB	----	.000	----	1	UNCH	.83B .07A
995	----	----	----	----	----	----		.00+	0	.000	5	UNCH	.99B .06A
1000	----	----	----	----	----	----		.00+	0	.002	115	UNCH	1.17B .06A
1005	----	----	----	----	----	0.00N		.01+	0	.006	10	UNCH	1.38B .06A
1010	----	----	----	----	----	0.00N		.01+	1	.012	1684	UNCH	1.62B .05A
1015	----	----	----	----	----	0.01N		.03+	2	.033	117	UNCH	1.86B .05A
1020	----	----	----	----	----	0.02N		.07+	5	.097	66	UNCH	2.14B .06A
1025	----	----	----	----	----	0.04N		.16+	12	.247	38	UNCH	2.44B .06A
1030	----	----	----	----	----	0.09N		.35+	26	.504	92	UNCH	2.78B .10A
1035	----	----	----	----	----	0.20N		.66+	46	.762	36 +	10	3.13B .22A
1040	----	----	----	----	----	0.40N		1.08+	68	.903	31	UNCH	3.52B .40
1045	----	----	----	----	----	0.71N		1.54+	83	.966	20	UNCH	3.90B .74A
1070	----	----	----	----	----	3.02N		4.01+	99	.999	20	UNCH	5.87B 2.51A
TOTAL										16	2350 +	10	
SEP16	SWISS	FRNC	PUT	(FUTURES SETT.		1.02990 -	100.0)						
915	----	----	----	----	----	----	CAB	----	.000	----	30	UNCH	1.49B .47A
925	----	----	----	----	----	----	CAB	----	.000	----	60	UNCH	1.74B .55A
930	----	----	----	----	----	----	CAB	----	.000	----	30	UNCH	1.88B .43A
935	----	----	----	----	----	----	CAB	----	.000	----	110	UNCH	2.03B .39A
940	----	----	----	----	----	----	CAB	----	.000	----	90	UNCH	2.19B .42A
945	----	----	----	----	----	----	CAB	----	.000	----	60	UNCH	2.35B .45A
950	----	----	----	----	----	----	CAB	----	.001	----	30	UNCH	2.53B .50A
955	----	----	----	----	----	----	CAB	----	.002	----	30	UNCH	2.72B .18A
960	----	----	----	----	----	----		.00+	0	.004	5	UNCH	2.92B .20A
970	----	----	----	----	----	0.00N		.01+	0	.009	5	UNCH	3.35B .07A
975	----	----	----	----	----	0.01N		.02+	1	.018	1	UNCH	3.58B .10A
990	----	----	----	----	----	0.03N		.06+	2	.052	333	UNCH	4.34B .08A
995	----	----	----	----	----	0.05N		.09+	4	.075	156	UNCH	4.37B .10A
1000	----	----	----	----	----	0.07N		.13+	6	.105	289	UNCH	4.53B .09A
1005	----	----	----	----	----	0.11N		.19+	8	.145	145	UNCH	4.81B .12A
1010	----	----	----	----	----	0.15N		.27+	12	.195	59	UNCH	5.11B .16A
1015	----	----	----	----	----	0.22N		.39+	17	.260	56 +	5	5.41B .22A
1020	----	----	----	----	----	0.31N		.54+	23	.333	87	UNCH	5.62B .31A
1025	----	----	----	----	----	0.43N		.74+	31	.414	27	UNCH	6.05B .43A
1030	----	----	----	----	----	0.59N		.98+	39	.496	28	UNCH	5.68B .57A
1035	----	----	----	----	----	0.79N		1.27+	48	.577	60	UNCH	5.90B .77A
1040	----	----	----	----	----	1.03N		1.60+	57	.651	39	UNCH	6.28B 1.02A
1045	----	----	----	----	----	1.32N		1.97+	65	.716	35	UNCH	6.67B 1.31A
1050	----	----	----	----	----	1.64N		2.37+	73	.770	7	UNCH	7.07B 1.63A
1055	----	----	----	----	----	2.00N		2.79+	79	.815	5	UNCH	7.31B 1.98A
TOTAL										15	1777 +	5	
OCT16	SWISS	FRNC	PUT	(FUTURES SETT.		.00)							
980	----	----	----	----	----	0.03N		.07+	3	.046	147	UNCH	.92B .09A
1000	----	----	----	----	----	0.13N		.23+	10	.133	192	UNCH	1.56B .15A
1005	----	----	----	----	----	0.18N		.30+	12	.167	58	UNCH	1.77B .20A
1010	----	----	----	----	----	0.24N		.40+	16	.210	63	UNCH	1.99B .25A
1015	----	----	----	----	----	0.31N		.52+	21	.257	30	UNCH	2.23B .33A
1020	----	----	----	----	----	0.41N		.66+	25	.309	30	UNCH	2.50B .43A
1025	----	----	----	----	----	0.53N		.84+	31	.367	70	UNCH	2.73B .55A
1030	----	----	----	----	----	0.69N		1.05+	36	.427	21	UNCH	3.03B .70A
1040	----	----	----	----	----	1.09N		1.58+	49	.548	10	UNCH	3.69B 1.07A
1055	----	----	----	----	----	1.94N		2.62+	68	.703	5	UNCH	4.80B 1.93A
1060	----	----	----	----	----	2.28N		3.02+	74	.743	100	UNCH	5.17B 2.28A
TOTAL										0	726		
NOV16	SWISS	FRNC	PUT	(FUTURES SETT.		.00)							
970	----	----	----	----	----	0.08N		.12+	4	.060	1	UNCH	.32B .12A
985	----	----	----	----	----	0.15N		.22+	7	.105	1	UNCH	.58B .16A
1015	----	----	----	----	----	0.52N		.78+	26	.297	3	UNCH	1.76B .54A
1020	----	----	----	----	----	0.65N		.95+	30	.342	30	UNCH	2.06B .66A
1050	----	----	----	----	----	1.93N		2.54+	61	.625	20	UNCH	4.25B 1.93A
TOTAL										0	55		
DEC16	SWISS	FRNC	PUT	(FUTURES SETT.		1.03540 -	100.0)						
870	----	----	----	----	----	0.01N		.01+	0	.006	16	UNCH	.40 .08
900	----	----	----	----	----	0.02N		.04+	1	.015	10	UNCH	.96B .11
950	----	----	----	----	----	0.09N		.15+	6	.058	181	UNCH	2.15B .23A
960	----	----	----	----	----	0.12N		.19+	7	.074	2	UNCH	2.50B .24A
970	----	----	----	----	----	0.15N		.24+	9	.094	1	UNCH	2.89B .20A
990	----	----	----	----	----	0.30N		.45+	15	.166	1	UNCH	3.82B .32
995	----	----	----	----	----	0.37N		.54+	17	.193	10	UNCH	4.08B .43A
1000	----	----	----	----	----	0.45N		.65+	20	.223	46	UNCH	4.15B .52A
1005	----	----	----	----	----	0.55N		.78+	23	.256	60	UNCH	4.15B .60A
1010	----	----	----	----	----	0.67N		.93+	26	.291	21	UNCH	4.86B .75A
1015	----	----	----	----	----	0.81N		1.10+	29	.329	5	UNCH	5.16B .84A
1020	----	----	----	----	----	0.97N		1.30+	33	.368	35	UNCH	5.48B .97A
1025	----	----	----	----	----	1.15N		1.52+	37	.407	35	UNCH	5.36B 1.14A
1030	----	----	----	----	----	1.35N		1.76+	41	.447	25	UNCH	5.64B 1.33A
1035	----	----	----	----	----	1.56N		2.02+	46	.487	5	UNCH	5.99B 1.53A
1050	----	----	----	----	----	2.31N		2.90+	59	.600	8	UNCH	7.08B 2.31A
1055	----	----	----	----	----	2.61N		3.23+	62	.635	7	UNCH	7.46B 2.61A
TOTAL										0	468		
MAR17	SWISS	FRNC	PUT	(FUTURES SETT.		.00)							
1005	----	----	----	----	----	0.92N		1.18+	26	.279	30	UNCH	2.65B .98A
1010	----	----	----	----	----	1.05N		1.33+	28	.305	25	UNCH	2.88B 1.11A
1015	----	----	----	----	----	1.19N		1.50+	31	.333	67	UNCH	3.12B 1.20A
1020	----	----	----	----	----	1.35N		1.69+	34	.363	51	UNCH	3.37B 1.35A
1025	----	----	----	----	----	1.52N		1.89+	37	.392	30	UNCH	3.64B 1.52A
1035	----	----	----	----	----	1.92N		2.34+	42	.452	46	UNCH	4.12B 1.91A
1040	----	----	----	----	----	2.15N		2.60+	45	.483	72	UNCH	4.34B 2.13A
TOTAL										0	321		
JUN17	SWISS	FRNC	PUT	(FUTURES SETT.		1.04690 -	100.0)						
990	----	----	----	----	----	0.88N		1.12+	24	.226	30	UNCH	1.82B 1.25A
1020	----	----	----	----	----	1.70N		2.07+	37	.355	30	UNCH	3.06B 1.71A
TOTAL										0	60		
WKSF-2S-P													
AUG16	WKSF-2S-P			(FUTURES SETT.		.00)							
995	----	----	----	----	----	0.00N		.01+	0	.012	5	UNCH	.19B .06A
1000	----	----	----	----	----	0.00N		.01+	1	.019	5	UNCH	.29B .08A
1020	----	----	----	----	----	0.05N		.17+	12	.211	5	UNCH	1.40B .06A
1025	----	----	----	----	----	0.10N		.31+	21	.343	5	UNCH	1.67B .12A
TOTAL										0	20		
WKSF-3S-P													
AUG16	WKSF-3S-P			(FUTURES SETT.		.00)							
1000	----	----	----	----	----	0.01N		.03+	1	.037	30	UNCH	.38B .05A
1005	----	----	----	----	----	0.02N		.05+	2	.061	7	UNCH	.56B .06A
1010	----	----	----	----	----	0.04N		.09+	4	.104	5	UNCH	.82B .09A
TOTAL										0	42		

** 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.**