



PRELIMINARY



PG35

BULLETIN #148@

SWISS FRANC CALL OPTIONS

wed, Aug 03, 2016

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:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
SWISS FRNC FUT		09/19			12/19	03/13	06/19
SWISS FRNC OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKSF-1S-C		09/02					
WKSF-2S-C	08/12						
WKSF-3S-C	08/19						
WKSF-4S-C	08/26						
SWISS FRNC OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
S FRC WK 1 (EUR)		09/02					
S FRC WK 2 (EUR)	08/12						
S FRC WK 3 (EUR)	08/19						
S FRC WK 4 (EUR)	08/26						

SWISS FRANC OPTIONS ON FUTURES								
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
		WEEK 1	WEEK 2	WEEK 3	WEEK 4			
1I	AUG16		1000-1170	1000-1170	1000-1170			
	SEP16	1000-1170						
1S	AUG16		865-1190	865-1190	865-1190			
	SEP16	865-1190						
1W	AUG16		865-1190	865-1190	865-1190			
	SEP16	865-1190						
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17
OF	865-1190	865-1190	870-1180	870-1180	870-1180		900-1185	905-1185
YS	865-1190	865-1190	870-1180	870-1180	870-1180		900-1185	905-1185
RZ	1000-1170	1000-1170	1010-1170	1010-1170	1010-1170	1010-1167	1010-1167	1007-1162

SWISS FRANC FUTURES											
	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT--	----
					RECIPROCAL				HIGH	LOW	
SWISS FRNC FUT											
SEP16	1.0396		1.0403	1.0294	1.0299 (.9710) -	100	824	17502	45477 +	746	1.1155B .9873A
DEC16				1.0351A	1.0354 (.9658) -	100			102	UNCH	1.1103B .9927
JUN17				1.0482A	1.0469 (.9552) -	100			15	UNCH	1.0760B 1.0059A
SEP17				1.0546A	1.0529 (.9498) -	100			5	UNCH	1.0806B 1.0326A
TOTAL							824	17502	45599 +	746	
ECOSF CROSS RT											
SEP16	1.0823		1.0851	1.0812	1.0843 (.9223) +	27		318	9407 +	52	1.1088B 1.0606A
DEC16			1.0815B		1.0829 (.9234) +	26			1	UNCH	1.0857B 1.0790
							0	318	9408 +	52	

SWISS FRANC (EU) FIXING PRICE: Jun18 1.0333

SWISS FRANC CALLS **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 CALL		(FUTURES SETT.		.00)									
AUG16	SWISS	FRNC CALL												
1015	----	----	----	----	2.50N	1.52 - 98	.966	----	----	247	UNCH	4.94B	.29A	
1020	----	----	----	----	2.01N	1.06 - 95	.902	----	----	56	UNCH	4.54B	.18A	
1025	----	----	----	----	1.53N	.65 - 88	.752	----	----	80	UNCH	4.57B	.11A	
1030	----	----	----	----	1.08N	.34 - 74	.495	----	----	105	UNCH	4.19B	.07A	
1035	----	----	----	----	0.69N	.15 - 54	.237	----	----	35	UNCH	3.82B	.07A	
1040	----	----	----	----	0.39N	.07 - 32	.097	----	----	31	UNCH	3.48B	.07A	
1045	----	----	----	----	0.20N	.03 - 17	.033	----	----	65	UNCH	3.15B	.05A	
1050	----	----	----	----	0.10N	.01 - 8	.013	----	4	79	UNCH	2.85B	.05A	
1055	----	----	----	----	0.05N	.01 - 4	.006	----	----	5	UNCH	2.57B	.07A	
1060	----	----	----	----	0.02N	.00 - 2	.002	----	----	59	UNCH	2.31B	.04	
1065	----	----	----	----	0.01N	.00 - 1	.000	----	----	20	UNCH	2.07B	.12A	
1070	----	----	----	----	0.01N	.00 - 0	.000	----	----	6	UNCH	1.85B	.10A	
1075	----	----	----	----	0.00N		.000	----	----	3	UNCH	1.66B	.11	
1080	----	----	----	----		CAB	----	----	----	6	UNCH	1.49B	.10A	
1085	----	----	----	----		CAB	----	----	----	26	UNCH	1.33B	.08A	
1090	----	----	----	----		CAB	----	----	----	10	UNCH	1.18B	.10	
1095	----	----	----	----		CAB	----	----	----	5	UNCH	1.05B	.09	
1100	----	----	----	----		CAB	----	----	----	11	UNCH	.93B	.08	
1125	----	----	----	----		CAB	----	----	----	10	UNCH	.51B	.05A	
1155	----	----	----	----		CAB	----	----	----	10	UNCH	.23B	.10	
1165	----	----	----	----		CAB	----	----	----	5	UNCH	.06	.06	
1170	----	----	----	----		CAB	----	----	----	5	UNCH	.16B	.06	
1180	----	----	----	----		CAB	----	----	----	5	UNCH	.13B	.05	
1185	----	----	----	----		CAB	----	----	----	5	UNCH	.12B	.05	
1190	----	----	----	----		CAB	----	----	----	5	UNCH	.15	.15	
TOTAL									4	894				
SEP16	SWISS	FRNC CALL	(FUTURES SETT.		1.02990 -	100.0)								
1000	----	----	----	----	4.06N	3.12 - 94	.894	----	----	1	UNCH	6.36B	1.53A	
1010	----	----	----	----	3.14N	2.26 - 88	.804	----	----	60	UNCH	5.54B	.98A	
1015	----	----	----	----	2.71N	1.88 - 83	.739	----	----	135	UNCH	5.14B	.79A	
1020	----	----	----	----	2.30N	1.53 - 77	.666	----	----	171	UNCH	5.32B	.63A	
1025	----	----	----	----	1.92N	1.23 - 69	.585	----	----	43	UNCH	5.24B	.50A	
1030	----	----	----	----	1.58N	.97 - 61	.503	----	----	97	UNCH	5.26B	.40A	
1035	----	----	----	----	1.28N	.76 - 52	.422	----	----	24	UNCH	5.06B	.32A	
1040	----	----	----	----	1.02N	.59 - 43	.348	----	----	66	UNCH	5.02B	.26A	
1045	----	----	----	----	0.81N	.46 - 35	.283	----	----	47	UNCH	4.31B	.21A	
1050	----	----	----	----	0.63N	.36 - 27	.229	----	----	40	UNCH	4.47B	.18A	
1055	----	----	----	----	0.49N	.28 - 21	.184	----	----	25	UNCH	4.46B	.18A	
1060	----	----	----	----	0.39N	.22 - 17	.147	----	----	30	UNCH	4.20B	.16A	
1065	----	----	----	----	0.30N	.18 - 12	.121	----	----	70	UNCH	3.97B	.14A	
1070	----	----	----	----	0.24N	.14 - 10	.096	----	----	94	UNCH	3.97B	.12A	
1075	----	----	----	----	0.19N	.11 - 8	.076	----	----	31	UNCH	3.81B	.10A	
1080	----	----	----	----	0.16N	.09 - 7	.062	----	----	1	UNCH	3.60B	.12A	
1100	----	----	----	----	0.07N	.03 - 4	.022	----	----	81	UNCH	2.85B	.06A	
1105	----	----	----	----	0.06N	.02 - 3	.018	----	----	30	UNCH	2.68B	.05A	
1110	----	----	----	----	0.04N	.02 - 2	.014	----	----	30	UNCH	2.53B	.08A	
1120	----	----	----	----	0.02N	.01 - 1	.007	----	----	5	UNCH	2.09B	.07A	
1125	----	----	----	----	0.02N	.01 - 1	.007	----	----	5	UNCH	1.96B	.13	
1130	----	----	----	----	0.01N	.00 - 1	.004	----	----	5	UNCH	1.84B	.13A	
1135	----	----	----	----	0.01N	.00 - 0	.002	----	----	15	UNCH	1.73B	.12A	
1185	----	----	----	----		CAB	----	----	----	20	UNCH	.93B	.13A	
TOTAL									0	1126				
OCT16	SWISS	FRNC CALL	(FUTURES SETT.		.00)									
1015	----	----	----	----	3.35N	2.55 - 80	.742	----	----	5	UNCH	4.76B	1.37A	
1020	----	----	----	----	2.95N	2.20 - 75	.690	----	----	15	UNCH	4.39B	1.16A	
1025	----	----	----	----	2.57N	1.88 - 69	.632	----	----	15	UNCH	4.04B	.99A	
1035	----	----	----	----	1.91N	1.34 - 57	.511	----	----	122	UNCH	3.41B	.71A	
1040	----	----	----	----	1.63N	1.12 - 51	.451	----	----	26	UNCH	3.11B	.61A	
1045	----	----	----	----	1.38N	.94 - 44	.395	----	----	60	UNCH	2.84B	.52A	
1050	----	----	----	----	1.16N	.79 - 37	.343	----	----	37	UNCH	2.59B	.44A	
1055	----	----	----	----	0.98N	.66 - 32	.296	----	----	33	UNCH	2.35B	.37A	
1060	----	----	----	----	0.82N	.56 - 26	.256	----	----	26	UNCH	2.15B	.32A	
1065	----	----	----	----	0.69N	.47 - 22	.220	----	----	56	UNCH	1.97B	.27A	
1070	----	----	----	----	0.58N	.40 - 18	.190	----	----	126	UNCH	1.80B	.24A	
1095	----	----	----	----	0.25N	.17 - 8	.086	----	----	20	UNCH	1.15B	.16A	
TOTAL									0	541				
NOV16	SWISS	FRNC CALL	(FUTURES SETT.		.00)									
1020	----	----	----	----	3.18N	2.49 - 69	.657	----	----	20	UNCH	3.18B	1.48A	
1035	----	----	----	----	2.21N	1.66 - 55	.511	----	----	30	UNCH	2.26B	.99A	
1045	----	----	----	----	1.69N	1.25 - 44	.417	----	----	26	UNCH	1.74B	.77A	
1050	----	----	----	----	1.47N	1.09 - 38	.374	----	----	6	UNCH	1.51B	.67A	
1055	----	----	----	----	1.28N	.94 - 34	.334	----	----	20	UNCH	1.33B	.59A	
1060	----	----	----	----	1.11N	.81 - 30	.296	----	----	27	UNCH	1.17	.52A	
1065	----	----	----	----	0.97N	.71 - 26	.264	----	----	10	UNCH	1.02	.46A	
1070	----	----	----	----	0.84N	.61 - 23	.232	----	----	27	UNCH	.85B	.40A	
1090	----	----	----	----	0.49N	.36 - 13	.143	----	----	1	UNCH	.51B	.31A	
1110	----	----	----	----	0.30N	.22 - 8	.089	----	----	1	UNCH	.30B	.25A	



PRELIMINARY

PG35 BULLETIN #148@				SWISS FRANC CALL OPTIONS										wed, Aug 03, 2016 PG35					
TOTAL																		0	168
DEC16	SWISS FRNC CALL	(FUTURES SETT.	1.03540 -	100.0)															
1030	----	----	2.88N		2.30 -	58	.552	----	----				5	UNCH	5.37B	1.49A			
1040	----	----	2.33N		1.84 -	49	.474	----	----				3	UNCH	4.71B	1.20A			
1045	----	----	2.08N		1.63 -	45	.436	----	----				20	UNCH	4.40B	1.08A			
1050	----	----	1.85N		1.44 -	41	.399	----	----				5	UNCH	4.13B	.97A			
1060	----	----	1.47N		1.13 -	34	.331	----	----	10	110 +	10	10	UNCH	3.86B	.79A			
1065	----	----	1.31N		1.00 +	NEW	.300	----	----	10	10 +	10	10	UNCH	3.65B	.71A			
1070	----	----	1.17N		.89 -	28	.273	----	----				100	UNCH	3.44B	.64A			
1100	----	----	0.60N		.45 -	15	.149	----	----				1	UNCH	2.41B	.39A			
1105	----	----	0.54N		.40 -	14	.134	----	----				5	UNCH	2.28B	.46A			
1120	----	----	0.39N		.28 +	NEW	.097	----	----	1	1 +	1	1	UNCH	1.90B	.30			
TOTAL													21	260 +	21				
MAR17	SWISS FRNC CALL	(FUTURES SETT.	.00)																
1030	----	----	3.78N		3.17 -	61	.577	----	----				24	UNCH	5.73B	2.31A			
1040	----	----	3.22N		2.67 -	55	.516	----	----				80	UNCH	5.11B	1.97A			
1045	----	----	2.96N		2.45 -	51	.486	----	----				90	UNCH	4.81B	1.81A			
1050	----	----	2.73N		2.24 -	49	.457	----	----				70	UNCH	4.65B	1.67A			
1060	----	----	2.31N		1.88 -	43	.401	----	----				25	UNCH	3.77B	1.42A			
1070	----	----	1.95N		1.58 -	37	.350	----	----				30	UNCH	3.97B	1.21A			
1080	----	----	1.66N		1.33 -	33	.304	----	----				31	UNCH	3.59B	1.04A			
1180	----	----	0.41N		.31 -	10	.078	----	----				2	UNCH	.93	.40A			
1185	----	----	0.38N		.29 -	9	.073	----	----				5	UNCH	.99	.99			
TOTAL													0	357					
JUN17	SWISS FRNC CALL	(FUTURES SETT.	1.04690 -	100.0)															
1105	----	----	1.82N		1.54 -	28	.282	----	----				30	UNCH	2.88B	1.53A			
1180	----	----	0.71N		.59 -	12	.120	----	----				5	UNCH	1.13	1.13			
TOTAL													0	35					
WKSF-2S-C		(FUTURES SETT.	.00)																
AUG16	WKSF-2S-C	----	----																
1040	----	----	0.55N		.19 -	36	.223	----	----				1	UNCH	.63B	.09A			
TOTAL													0	1					
WKSF-3S-C		(FUTURES SETT.	.00)																
AUG16	WKSF-3S-C	----	----																
1015	----	----	2.56N		1.64 -	92	.834	----	----				20	UNCH	2.41B	.49A			
1020	----	----	2.10N		1.25 -	85	.741	----	----				5	UNCH	2.08B	.35A			
1045	----	----	0.48N		.21 -	27	.199	----	----				6	UNCH	.53B	.12A			
TOTAL													0	31					

** 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.**