

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PRELIMINARY

PG36 BULLETIN # 78@

SWISS FRANC PUT OPTIONS

Tue, Apr 24, 2018 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.

ADDITIONAL SWISS FRANC PUT Options **SETT. PRICE**

| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING | RANGE | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- | HIGH | LOW |
|---------|---------|-------|----------------|-----------|---------|-------|-----------------------|-----------|------------|-----------------------|---------------|--------------|---------|---------|
| 2SF OPT | | | | | | | | | | | | | | |
| MAY18 | 2SF OPT | | (FUTURES SETT. | .00) | | | .00550 UNCH | .464 | ---- | ---- | 1 UNCH | .00620B | .00110A | |
| 1025 | | | | | | | .00820 UNCH | .597 | ---- | ---- | 1 UNCH | .00920B | .00120A | |
| 1030 | | | | | | | .01160 UNCH | .716 | ---- | ---- | 50 UNCH | .00990B | .00180A | |
| 1035 | | | | | | | | | | 0 | 52 | | | |
| TOTAL | | | | | | | | | | | | | | |
| 3SF OPT | | | | | | | | | | | | | | |
| MAY18 | 3SF OPT | | (FUTURES SETT. | .00) | | | .00920 UNCH | .582 | ---- | ---- | 1 UNCH | .01020B | .00330A | |
| 1030 | | | | | | | | | | 0 | 1 | | | |
| TOTAL | | | | | | | | | | | | | | |
| 4SF OPT | | | | | | | | | | | | | | |
| APR18 | 4SF OPT | | (FUTURES SETT. | .00) | | | .00640 + 0.00140 | .658 | ---- | ---- | 1 UNCH | .00340B | .00100A | |
| 1030 | | | | | | | .00990 + 0.00080 | .839 | ---- | ---- | 1 UNCH | .00660B | .00140A | |
| 1035 | | | | | | | | | | 0 | 2 | | | |
| TOTAL | | | | | | | | | | | | | | |
| MAY18 | 4SF OPT | | (FUTURES SETT. | .00) | | | .00520 UNCH | .371 | ---- | ---- | 50 UNCH | .00600B | .00480A | |
| 1020 | | | | | | | | | | 0 | 50 | | | |
| TOTAL | | | | | | | | | | | | | | |
| CHU OPT | | | | | | | | | | | | | | |
| MAY18 | CHU OPT | | (FUTURES SETT. | .00) | | | .00240 NEW | .295 | ---- | 1 | 1 + | .00960B | .00240A | |
| 1020 | | | | | .00250N | | .00440N | - 0.00020 | ---- | 1 | 3 + | .01200B | .00110A | |
| 1025 | | | | | .00440N | | .01460N | + 0.00020 | ---- | 4 | UNCH | .01110B | .00140A | |
| 1040 | | | | | .01460N | | .01910N | + 0.00020 | ---- | 100 | UNCH | .01360B | .00200A | |
| 1045 | | | | | .01910N | | .02370N | + 0.00040 | ---- | 86 | UNCH | .01610B | .00300A | |
| 1050 | | | | | .02370N | | .02860N | + 0.00030 | ---- | 50 | UNCH | .02190B | .00330A | |
| 1055 | | | | | .02860N | | .03350N | + 0.00030 | ---- | 1 | UNCH | .03200B | .00410A | |
| 1060 | | | | | .03350N | | .03840N | + 0.00040 | ---- | 3 | UNCH | .03620B | .00510A | |
| 1065 | | | | | .03840N | | | | | 2 | 248 + | 2 | | |
| TOTAL | | | | | | | | | | | | | | |
| JUN18 | CHU OPT | | (FUTURES SETT. | 1.02620 - | 4.0) | | .00260 UNCH | .186 | ---- | ---- | UNCH | .01970B | .00220A | |
| 1005 | | | | | .00260N | | .00370N | UNCH | ---- | 3 | UNCH | .02220B | .00150 | |
| 1010 | | | | | .00370N | | .00500N | + 0.00010 | ---- | 2 | UNCH | .02490B | .00160A | |
| 1015 | | | | | .00500N | | .00680N | UNCH | ---- | 1 | UNCH | .02780B | .00170A | |
| 1020 | | | | | .00680N | | .00900N | UNCH | ---- | 1 | UNCH | .03090B | .00200A | |
| 1025 | | | | | .00900N | | .01170N | UNCH | ---- | 20 | 120 + | 20 | .03410B | .00210A |
| 1030 | | | | | .01170N | | .01490N | UNCH | ---- | 54 | UNCH | .03750B | .00280A | |
| 1035 | | | | | .01490N | | .01840N | UNCH | ---- | 1 | UNCH | .04110B | .00350A | |
| 1040 | | | | | .01840N | | .02220N | + 0.00010 | ---- | 103 | UNCH | .04030B | .00360A | |
| 1045 | | | | | .02220N | | .02620N | + 0.00020 | ---- | 2 | UNCH | .04390B | .00430A | |
| 1050 | | | | | .02620N | | .03060N | + 0.00010 | ---- | 55 | UNCH | .04220B | .00520A | |
| 1055 | | | | | .03060N | | .04440N | + 0.00010 | ---- | 11 | UNCH | .04580B | .00880A | |
| 1070 | | | | | .04440N | | .05400N | + 0.00010 | ---- | 10 | UNCH | .05120B | .01210A | |
| 1080 | | | | | .05400N | | .07360N | + 0.00020 | ---- | 26 | UNCH | .05490B | .02190A | |
| 1100 | | | | | .07360N | | | | | 21 | 389 + | 21 | | |
| TOTAL | | | | | | | | | | | | | | |
| JUL18 | CHU OPT | | (FUTURES SETT. | .00) | | | .00230 - 0.00010 | .135 | ---- | ---- | 1 UNCH | .00260B | .00210A | |
| 1000 | | | | | .00240N | | .01570N | + 0.00020 | ---- | 3 | UNCH | .01650B | .00370A | |
| 1040 | | | | | .01570N | | | | | 0 | 4 | | | |
| TOTAL | | | | | | | | | | | | | | |
| AUG18 | CHU OPT | | (FUTURES SETT. | .00) | | | .00110 NEW | .060 | ---- | 10 | 10 + | .00120 | .00120 | |
| 975 | | | | | .00100N | | .01540N | + 0.00020 | ---- | 110 | UNCH | .01620B | .00570A | |
| 1035 | | | | | .01540N | | .02820N | + 0.00010 | ---- | 25 | UNCH | .02520B | .01230A | |
| 1055 | | | | | .02820N | | | | | 10 | 145 + | 10 | | |
| TOTAL | | | | | | | | | | | | | | |
| SEP18 | CHU OPT | | (FUTURES SETT. | 1.03470 - | 5.0) | | .00560 - 0.00010 | .211 | ---- | ---- | 1004 UNCH | .01900B | .00220 | |
| 1000 | | | | | .00570N | | .00810 + 0.00010 | .281 | ---- | ---- | 1 UNCH | .02350B | .00330A | |
| 1010 | | | | | .00800N | | .00950N | + 0.00010 | ---- | ---- | 1 UNCH | .02600B | .00310A | |
| 1015 | | | | | .00950N | | .01540N | + 0.00020 | ---- | ---- | 100 UNCH | .03440B | .00480A | |
| 1030 | | | | | .01540N | | .01810N | + 0.00010 | ---- | ---- | 12 UNCH | .03750B | .00560A | |
| 1035 | | | | | .01800N | | | | | 0 | 1118 | | | |
| TOTAL | | | | | | | | | | | | | | |
| DEC18 | CHU OPT | | (FUTURES SETT. | 1.04400 - | 5.0) | | .00790 - 0.00010 | .220 | ---- | ---- | 1 UNCH | .01300B | .00470A | |
| 1000 | | | | | .00800N | | .01370N | + 0.00020 | ---- | ---- | 2 UNCH | .02010B | .00560A | |
| 1020 | | | | | .01370N | | .01750N | + 0.00020 | ---- | ---- | 7 UNCH | .02560B | .00690A | |
| 1030 | | | | | .01750N | | .03030N | - 0.00020 | ---- | ---- | 360 UNCH | .04020B | .01060A | |
| 1055 | | | | | .03050N | | .06310N | + 0.00070 | ---- | ---- | 46 UNCH | .05080B | .02560A | |
| 1100 | | | | | .06310N | | | | | 0 | 416 | | | |
| TOTAL | | | | | | | | | | | | | | |
| MAR19 | CHU OPT | | (FUTURES SETT. | 1.05340 - | 6.0) | | .01670 UNCH | .333 | ---- | ---- | 1 UNCH | .01700B | .00900A | |
| 1025 | | | | | .01670N | | | | | 0 | 1 | | | |
| TOTAL | | | | | | | | | | | | | | |