

2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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FINAL

PG36 BULLETIN #183@

SWISS FRANC PUT OPTIONS

Fri, Sep 22, 2017 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-P EU												
DEC17												
985												
TOTAL												

** 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.**

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
25F OPT												
OCT17												
1040												
TOTAL												
45F OPT												
SEP17												
1030												
1035												
1040												
TOTAL												
55F OPT												
SEP17												
1030												
1040												
TOTAL												
CHU OPT												
OCT17												
1005												
1020												
1030												
1035												
1040												
1045												
1050												
1055												
1060												
TOTAL												
NOV17												
1020												
1040												
1050												
TOTAL												
DEC17												
975												
980												
990												
995												
1000												
1005												
1010												
1020												
1030												
1035												
1040												
1050												
TOTAL												
MAR18												
1000												
1025												
1050												
TOTAL												
JUN18												
1030												
1080												
TOTAL												