

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

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FINAL

PG36 BULLETIN #222@

SWISS FRANC PUT OPTIONS

Thu, Nov 16, 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					(FUTURES SETT. 1.00820 - 52.0 )	.04+	1	.061	----	1	UNCH	3.57B .26
TOTAL					0.03N				0	1		

\*\* 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
3SF OPT												
NOV17												
1000					(FUTURES SETT. .00)	.00015 +0.00010	.015	----	----	1	UNCH	.00710B .00060
1010					----	.00270 +0.00180	.730	----	----	1	UNCH	.01360B .00090A
TOTAL									0	2		
4SF OPT												
NOV17												
1005					(FUTURES SETT. .00)	.00240 +0.00120	.358	----	6	6 - 6		.01090B .00120A
TOTAL									6	6 - 6		
CHU OPT												
DEC17												
975					(FUTURES SETT. 1.00820 - 52.0 )	.00010 +0.00005	.015	----	----	1	UNCH	.03100B .00340A
980					.00005N	.00020 +0.00010	.029	----	----	801	UNCH	.03330B .00050
990					.00070N	.00090 +0.00020	.112	----	----	2400	UNCH	.03830B .00130
995					.00130N	.00170 +0.00040	.189	----	----	8	UNCH	.04100B .00150A
1000					.00220N	.00290 +0.00070	.290	----	----	3401	UNCH	.04140B .00170A
1005					.00360N	.00470 +0.00110	.413	----	----	1700	UNCH	.04540B .00240A
1010					.00540N	.00720 +0.00180	.543	----	----	4050	UNCH	.04020B .00300A
1020					.01090N	.01420 +0.00330	.760	----	----	110	UNCH	.03840B .00410A
1025					.01450N	.01850 +0.00400	.827	----	----	1	UNCH	.04040B .00490A
1030					.01850N	.02300 +0.00450	.876	----	----	30	UNCH	.04610B .00570A
1035					.02290N	.02760 +0.00470	.915	----	----	11	UNCH	.04660B .00680A
1040					.02740N	.03240 +0.00500	.937	----	----	1	UNCH	.05260B .00800A
1045					.03210N	.03720 +0.00510	.953	----	----	2	UNCH	.05210B .00940A
1050					.03690N	.04210 +0.00520	.964	----	----	1	UNCH	.05330B .01100A
TOTAL									0	12517		
JAN18												
985					(FUTURES SETT. .00)	.00130 +0.00040	.104	----	----	186	UNCH	.00460 .00160A
1000					.00090N	.00380 +0.00100	.253	----	----	2	UNCH	.00940B .00240A
1010					.00280N	.00720 +0.00150	.403	----	----	50	UNCH	.01460B .00350A
1015					.00570N	.00950 +0.00170	.485	----	----	74	UNCH	.01770B .00390A
TOTAL									0	312		
MAR18												
990					(FUTURES SETT. 1.01560 - 51.0 )	.00560 +0.00110	.242	----	----	1	UNCH	.01930B .00400A
1010					.00450N	.01260 +0.00210	.434	----	----	100	UNCH	.03380B .00540A
1015					.01050N	.01510 +0.00230	.486	----	----	50	UNCH	.03590B .00610A
1025					.01280N	.02090 +0.00280	.586	----	----	30	UNCH	.04190B .00780A
1050					.01810N	.02090 +0.00280	.586	----	----	80	UNCH	.03430B .01420A
TOTAL					.03570N	.03950 +0.00380	.780	----	----	0		
JUN18												
1030					(FUTURES SETT. 1.02270 - 53.0 )	.02590 +0.00220	.541	----	----	1	UNCH	.03410B .01110A
1080					.02370N	.06380 +0.00390	.800	----	----	1	UNCH	.05120B .02920A
TOTAL					.05990N				0	2		
SEP18												
1000					(FUTURES SETT. 1.03010 - 52.0 )	.01380 +0.00080	.310	----	----	3	UNCH	.01900B .01020A
TOTAL					.01300N				0	3		