

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG36 BULLETIN #101@

SWISS FRANC PUT OPTIONS

Fri, May 26, 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 PUT	SWISS FRNC PUT		(FUTURES SETT.		1.02750	- 15.0)								
JUN17	940	----	----	----	----	----	CAB	----	.000	----	1	UNCH	1.31B	.18A
	950	----	----	----	----	----	CAB	----	.001	----	9	UNCH	1.61B	.07
	955	----	----	----	----	----	CAB	----	.002	----	1	UNCH	1.80B	.02
	960	----	----	----	0.00N	----		----	.004	----	31	UNCH	2.00B	.08A
	965	----	----	----	0.01N	----		----	.008	----	1	UNCH	2.22B	.20A
	970	----	----	----	0.01N	----		----	.009	----	80	UNCH	2.45B	.08A
	975	----	----	----	0.01N	----		----	.013	----	53	UNCH	2.70B	.08A
	980	----	----	----	0.02N	----		----	.018	----	35	UNCH	2.97B	.08A
	985	----	----	----	0.02N	----		----	.024	----	31	UNCH	3.25B	.12A
	990	----	----	----	0.02N	----		----	.026	----	90	UNCH	3.55B	.12A
	995	----	----	----	0.03N	----		----	.034	----	163	UNCH	3.86B	.05
	1000	----	----	----	0.03N	----		----	.043	----	176	UNCH	4.18B	.09A
	1005	----	----	----	0.05N	----		----	.064	----	108	UNCH	4.52B	.09A
	1010	----	----	----	0.08N	----		----	.104	----	10	41 +	4.87B	.07
	1015	----	----	----	0.13N	----		----	.174	----	16	UNCH	5.23B	.10A
	1020	----	----	----	0.23N	----		----	.282	----	83	UNCH	5.60B	.17A
	1025	----	----	----	0.39N	----		----	.423	----	72	UNCH	5.98B	.29A
	1030	----	----	----	0.63N	----		----	.70+	NEW	20	20 +	6.37B	.48A
TOTAL											30	1011 +	30	

** 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
1SF OPT	1SF OPT		(FUTURES SETT.		1.02750	- 15.0)								
JUN17	985	----	----	----	----	----	.00005 + 0.00005	.002	----	----	32	UNCH	.00280B	.00080A
	995	----	----	----	----	----	.00010 + 0.00005	.012	----	----	1	UNCH	.00660B	.00080A
	1000	----	----	----	----	----	.00015 + 0.00010	.019	----	----	33	UNCH	.00970B	.00090A
TOTAL											66			
3SF OPT	3SF OPT		(FUTURES SETT.		1.02750	- 15.0)								
JUN17	1010	----	----	----	----	----	.00090 + 0.00020	.095	----	----	3	UNCH	.00450	.00110A
	1025	----	----	----	----	----	.00350	NEW	.305	----	1 +	1	.00840B	.00260A
TOTAL											4 +	1		
4SF OPT	4SF OPT		(FUTURES SETT.		.00)									
MAY17	980	----	----	----	----	----	CAB	----	----	----	5		.00100B	.00070
	990	----	----	----	----	----	CAB	----	----	----	4		.00360B	.00080A
	1000	----	----	----	----	----	CAB	----	----	----	20		.00880B	.00100A
	1005	----	----	----	----	----	CAB	----	----	----	35		.00690B	.00080A
	1010	----	----	----	----	----	CAB	----	----	----	38		.00950B	.00120A
	1015	----	----	----	----	----	CAB	----	----	----	32		.01280B	.00090A
	1020	----	----	----	----	----	CAB	----	----	----	20		.01000B	.00070A
	1025	----	----	----	----	----	CAB	----	----	----	50		.00790B	.00130
TOTAL											0	0 -	204	
CHU OPT	CHU OPT		(FUTURES SETT.		.00)									
JUL17	1005	----	----	----	.00110N	----	.00140 + 0.00030	.113	----	----	1	UNCH	.02380B	.00140A
TOTAL											1			
AUG17	1005	----	----	----	.00210N	----	.00290 + 0.00080	.170	----	----	3	UNCH	.01590B	.00260A
TOTAL											0			
SEP17	CHU OPT		(FUTURES SETT.		1.03350	- 15.0)								
	950	----	----	----	.00060N	----	.00060 UNCH	.031	----	----	1	UNCH	.02040B	.00150
	975	----	----	----	.00170N	----	.00170 UNCH	.081	----	----	24	UNCH	.02820B	.00300A
	1010	----	----	----	.00590N	----	.00630 + 0.00040	.262	----	----	30	UNCH	.04730B	.00550A
	1020	----	----	----	.00870N	----	.00940 + 0.00070	.354	----	----	6	UNCH	.05420B	.00810A
	1030	----	----	----	.01260N	----	.01370 + 0.00110	.456	----	----	30	UNCH	.06130B	.01180A
TOTAL											0			
DEC17	CHU OPT		(FUTURES SETT.		1.04000	- 15.0)								
	980	----	----	----	.00420N	----	.00450 + 0.00030	.142	----	----	24	UNCH	.03330B	.00400A
	1000	----	----	----	.00750N	----	.00780 + 0.00030	.228	----	----	100	UNCH	.04140B	.00700A
	1005	----	----	----	.00860N	----	.00900 + 0.00040	.255	----	----	150	UNCH	.04540B	.00810A
	1010	----	----	----	.00990N	----	.01030 + 0.00040	.284	----	----	100	UNCH	.04020B	.00930A
	1020	----	----	----	.01300N	----	.01350 + 0.00050	.348	----	----	110	UNCH	.03840B	.01210A
	1030	----	----	----	.01690N	----	.01750 + 0.00060	.417	----	----	50	UNCH	.04610B	.01570A
	1035	----	----	----	.01920N	----	.01980 + 0.00060	.453	----	----	50	UNCH	.04660B	.01780A
	1040	----	----	----	.02170N	----	.02240 + 0.00070	.489	----	----	1	UNCH	.05260B	.02010A
TOTAL											0	585		
MAR18	CHU OPT		(FUTURES SETT.		1.04670	- 15.0)								
	1025	----	----	----	.01750N	----	.01800 + 0.00050	.363	----	----	30	UNCH	.04190B	.01640A
TOTAL											0	30		