

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

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FINAL

PG36 BULLETIN #140@

SWISS FRANC PUT OPTIONS

Mon, Jul 24, 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												
SEP17					(FUTURES SETT. 1.06060 - 25.0 )	.33+	2	.211	----	1	UNCH	3.45B .31A
1040					0.31N				----	1		
TOTAL									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
2SF OPT												
AUG17	2SF OPT				(FUTURES SETT. .00)	.00005	UNCH	.007	----	10	UNCH	.00240B .00120A
1020					----				----	10		
TOTAL									0			
4SF OPT												
JUL17	4SF OPT				(FUTURES SETT. .00)	CAB	----	.000	----	80	UNCH	.00370B .00080A
1030					----	CAB	----	.001	----	20	UNCH	.00570B .00090A
1035					----	.00005	-0.00005	.007	----	70	UNCH	.00820B .00090A
1040					----	.00010	-0.00010	.018	----	50	UNCH	.01130B .00080A
1045					----					220		
TOTAL									0			
CHU OPT												
AUG17	CHU OPT				(FUTURES SETT. .00)	.00015	UNCH	.012	----	3	UNCH	.01590B .00200A
1005					.00020N	.00020	UNCH	.016	----	100	UNCH	.01780B .00150A
1010					.00025N	.00025	UNCH	.024	----	11	UNCH	.01810B .00130A
1020					.00030N	.00025	-0.00005	.026	----	31	UNCH	.01660B .00080A
1025					.00030N	.00025	-0.00005	.030	----	64	UNCH	.01590B .00050
1030					.00035N	.00030	-0.00005	.039	----	1	UNCH	.01900B .00080A
1035					.00050N	.00045	-0.00005	.062	----	37	UNCH	.01800B .00080A
1040					.00090N	.00080	-0.00010	.110	----	7	UNCH	.01800B .00130A
1045					.00150N	.00160	+0.00010	.200	----	4		.01560B .00130A
1050					.00260N	.00300	+0.00040	.328	----	66	166 +	.00990B .00250
1055										70	425 +	70
TOTAL									70			
SEP17	CHU OPT				(FUTURES SETT. 1.06060 - 25.0 )	CAB	----	.000	----	1	UNCH	.02040B .00150
950					.00005N	.00005	UNCH	.002	----	24	UNCH	.02820B .00300A
975					.00020N	.00025	+0.00005	.020	----	1	UNCH	.04090B .00200A
1000					.00045N	.00050	+0.00005	.039	----	84	UNCH	.04730B .00180A
1010					.00060N	.00070	+0.00010	.053	----	200	UNCH	.05070B .00160A
1015					.00090N	.00100	+0.00010	.073	----	556	UNCH	.05420B .00170A
1020					.00120N	.00130	+0.00010	.094	----	400	UNCH	.05760B .00190A
1025					.00170N	.00180	+0.00010	.126	----	307	UNCH	.06130B .00180A
1030					.00310N	.00330	+0.00020	.211	----	15	UNCH	.06900B .00310A
1040					.00410N	.00450	+0.00040	.270	----	1	UNCH	.07290B .00460A
1045					.00550N	.00600	+0.00050	.336	----	8	29 +	.07690B .00580
1050					.00950N	.01030	+0.00080	.485	----	1	UNCH	.08110B .00990A
1060										8	1619 +	8
TOTAL									8			
OCT17	CHU OPT				(FUTURES SETT. .00)	.00380	+0.00030	.199	----	11	UNCH	.02310B .00420A
1040					.00350N					11		
TOTAL									0			
DEC17	CHU OPT				(FUTURES SETT. 1.06700 - 26.0 )	.00080	+0.00010	.037	----	24	UNCH	.03330B .00380A
980					.00110N	.00120	+0.00010	.054	----	1	UNCH	.03830B .00290A
990					.00170N	.00190	+0.00020	.080	----	100	UNCH	.04140B .00350A
1000					.00210N	.00230	+0.00020	.095	----	150	UNCH	.04540B .00320A
1005					.00260N	.00280	+0.00020	.113	----	100	UNCH	.04020B .00330A
1010					.00380N	.00410	+0.00030	.156	----	110	UNCH	.03840B .00420A
1020					.00540N	.00580	+0.00040	.208	----	50	UNCH	.04610B .00580A
1030					.00650N	.00690	+0.00040	.239	----	50	UNCH	.04660B .00690A
1035					.00770N	.00820	+0.00050	.273	----	1	UNCH	.05260B .00810A
1040										586		
TOTAL									0			
MAR18	CHU OPT				(FUTURES SETT. 1.07390 - 23.0 )	.00760	+0.00030	.206	----	30	UNCH	.04190B .00780A
1025					.00730N					30		
TOTAL									0			