

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

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PRELIMINARY

PG36 BULLETIN # 11@

SWISS FRANC PUT OPTIONS

wed, Jan 17, 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
3SF OPT													
FEB18	3SF OPT		(FUTURES SETT.		.00)		.00260	NEW	.220	----	1	1 +	1
1030											1 +	1	.00320B .00250
TOTAL										1			
CHU OPT													
FEB18	CHU OPT		(FUTURES SETT.		.00)								
995							CAB	----	.001	----	1	UNCH	.01010B .00140A
1010					.00005N		.00010	+ 0.00005	.014	----	1151	UNCH	.01750B .00100
1015					.00015N		.00025	+ 0.00010	.033	----	1	UNCH	.02060B .00100A
1020					.00040N		.00060	+ 0.00020	.071	----	155	UNCH	.02380B .00120A
1025					.00080N		.00110	+ 0.00030	.120	----	1	UNCH	.02740B .00140A
1030					.00150N		.00190	+ 0.00040	.189	----	1	UNCH	.02660B .00200
1040							.00430N	+ 0.00060	.387	----	5	UNCH	.02860B .00410A
TOTAL										0	1315		
MAR18	CHU OPT		(FUTURES SETT.	1.04480	-	22.0)							
985							CAB	----	.003	----	3	UNCH	.02110B .00210A
990					.00005N		.00005	UNCH	.006	----	3	UNCH	.01930B .00200A
1000					.00015N		.00020	+ 0.00005	.021	----	5	UNCH	.02870B .00160A
1010					.00050N		.00060	+ 0.00010	.058	----	100	UNCH	.03380B .00150A
1015					.00090N		.00110	+ 0.00020	.095	----	50	UNCH	.03590B .00160A
1020					.00150N		.00180	+ 0.00030	.142	----	94	UNCH	.03880B .00190A
1025					.00240N		.00280	+ 0.00040	.200	----	20	UNCH	.04190B .00270A
1030					.00360N		.00410	NEW	.266	----	25	+	.03820B .00370A
1040					.00700N		.00780	NEW	.418	----	1	+	.04030B .00690A
1050							.01200N	+ 0.00110	.575	----	80	UNCH	.03430B .01230A
TOTAL										26	381 +	26	
JUN18	CHU OPT		(FUTURES SETT.	1.05250	-	23.0)							
1030					.00740N		.00800	+ 0.00060	.289	----	41	UNCH	.03410B .00760A
1045					.01280N		.01380	+ 0.00100	.422	----	50	UNCH	.04030B .01290A
1080					.03470N		.03630	+ 0.00160	.704	----	1	UNCH	.05120B .02920A
TOTAL										0	92		
SEP18	CHU OPT		(FUTURES SETT.	1.06080	-	22.0)							
1000					.00390N		.00420	+ 0.00030	.136	----	4	UNCH	.01900B .00440A
TOTAL										0	4		