



PRELIMINARY

PG35 BULLETIN #231@

SWISS FRANC CALL OPTIONS

Mon, Nov 30, 2020 PG35

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 CONTRACTS LAST TRADE DATES

EXPIRATION:	DEC20	MAR21	JUN21	SEP21
SWISS FRNC FUT	12/14	03/15	06/14	09/13

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

1I	NOV20	WEEK 1	WEEK 2	WEEK 3	WEEK 4
	DEC20		987-1152	987-1152	987-1152
	JAN21	987-1145	987-1145	987-1145	987-1145

RZ	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	JUN21	SEP21
	987-1152	987-1152	987-1145	987-1145	987-1145	1000-1142	1000-1142	1005-1142

SWISS FRANC FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
SWISS FRNC FUT										
DEC20	1.1059	1.1092	1.1002	1.1037 (.9060)	-	17	31682	49615 -	63	1.1145B 1.0255A
MAR21	1.1096	1.1124	1.1036	1.1071 (.9033)	-	16	329	789 +	115	1.1176 1.0300
JUN21	1.1136	1.1136	1.1084A	1.1100 (.9009)	-	17	2	58	UNCH	1.1187B 1.0419A
SEP21	---	1.1172B	1.1111A	1.1130 (.8985)	-	16	---	79	UNCH	1.1222B 1.0508A
DEC21	---	1.1182B	1.1157A	1.1159 (.8961)	-	17	---	1	UNCH	1.1221B 1.0807A
TOTAL						0	32013	50542 +	52	
EC/SF CROSS RT										
DEC20	1.0822	1.0857	1.0803	1.0828 (.9235)	+	8	---	570	10281 -	95 1.0869B 1.0612A
MAR21	1.0802	1.0850B	1.0796A	1.0821 (.9241)	+	NEW 8	---	4	4 +	4 1.0861B 1.0691A
JUN21	---	---	---	1.0814 (.9247)	+	8	---	2	UNCH	1.0635 1.0615
TOTAL						0	574	10287 -	91	

SWISS FRANC (EU) FIXING PRICE: Mar25 1.1066

ADDITIONAL SWISS FRANC CALL Options **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
2SF OPT													
DEC20	2SF OPT		(FUTURES SETT.	1.10370	-	17.0)							
1100	---		---	---	---	---	.00940 - 0.00130	.721	---	---	3	UNCH	---
1115	---		---	---	---	---	.00220 - 0.00060	.266	---	---	100	UNCH	---
1120	---		---	---	---	---	.00120 - 0.00040	.158	---	---	100	UNCH	---
1125	---		---	---	---	---	.00070 - 0.00020	.094	---	---	200	UNCH	---
1130	---		---	---	---	---	.00045 UNCH	.059	---	---	50	UNCH	---
TOTAL										0	453		
3SF OPT													
DEC20	3SF OPT		(FUTURES SETT.	1.10370	-	17.0)							
1120	---		---	---	---	---	.00230 - 0.00040	.224	---	---	2	UNCH	---
1135	---		---	---	---	---	.00070 - 0.00010	.074	---	---	2	UNCH	---
TOTAL										0	4		
4SF OPT													
NOV20	4SF OPT		(FUTURES SETT.	.00)	---	---	.00440 UNCH	1.000	---	---	---	UNCH	---
1100	---		---	---	---	---			---	---	---	---	---
TOTAL										0	0		
CHU OPT													
DEC20	CHU OPT		(FUTURES SETT.	1.10370	-	17.0)							
1055	---		---	---	---	---	.04870 - 0.00170	1.000	---	---	2	UNCH	.05410 .01260A
1070	---		---	---	---	---	.03370 - 0.00170	.999	---	---	21	UNCH	.04060 .00950A
1075	---		---	---	---	---	.02870 - 0.00170	.998	---	---	50	UNCH	.03700B .00860A
1080	---		---	---	---	---	.02370 - 0.00180	.993	---	---	9	UNCH	.03750B .00790A
1085	---		---	---	---	---	.01880 - 0.00170	.984	---	---	50	UNCH	.03530B .00730A
1090	---		---	---	---	---	.01400 - 0.00170	.949	---	---	34	UNCH	.03290B .00620A
1095	---		---	---	---	---	.00940 - 0.00160	.871	---	---	291	UNCH	.03060B .00410A
1100	---		---	---	---	---	.00540 - 0.00150	.697	---	---	236	UNCH	.03100B .00230A
1105	---		---	---	---	---	.00260 - 0.00110	.429	---	---	722	UNCH	.02950B .00130A
1110	---		---	---	---	---	.00110 - 0.00070	.201	---	3	270 +	3	.02770B .00080A
1115	---		---	---	---	---	.00050 - 0.00030	.087	---	---	150	UNCH	.02590B .00060A
1120	---		---	---	---	---	.00020 - 0.00020	.032	---	---	104	UNCH	.02440B .00040
1125	---		---	---	---	---	.00010 - 0.00010	.014	---	---	150	UNCH	.01680B .00090A
1130	---		---	---	---	---	.00005 - 0.00005	.006	---	---	296	UNCH	.01860B .00090
1135	---		---	---	---	---	CAB	.001	---	---	3	UNCH	.01500B .00005
1140	---		---	---	---	---	CAB	.000	---	---	52	UNCH	.01610B .00070A
1145	---		---	---	---	---	CAB	.000	---	---	3	UNCH	.01320B .00070A
1150	---		---	---	---	---	CAB	.000	---	---	7	UNCH	.01390B .00040A
1155	---		---	---	---	---	CAB	---	---	---	1	UNCH	.00750B .00060A
1170	---		---	---	---	---	CAB	---	---	---	8	UNCH	.01030B .00080A
1180	---		---	---	---	---	CAB	---	---	---	4	UNCH	.00830B .00040
1190	---		---	---	---	---	CAB	---	---	---	1	UNCH	.00720B .00070A
1200	---		---	---	---	---	CAB	---	---	---	1	UNCH	.00270B .00060A
1210	---		---	---	---	---	CAB	---	---	---	9	UNCH	.00240B .00045
TOTAL										3	2474 +	3	
JAN21	CHU OPT		(FUTURES SETT.	.00)	---	---	.02850 - 0.00150	.883	---	---	1	UNCH	.03870B .00980A
1080	---		---	---	---	---	.01640 - 0.00110	.707	---	---	45	UNCH	.03370B .00780A
1095	---		---	---	---	---	.01310 - 0.00090	.627	---	---	1	UNCH	.03150B .00720A
1100	---		---	---	---	---	.01020 - 0.00080	.541	---	---	1	UNCH	.03230B .00590A
1105	---		---	---	---	---	.00770 - 0.00070	.452	---	---	102	UNCH	.03090B .00470A
1110	---		---	---	---	---	.00580 - 0.00050	.368	---	---	153	UNCH	.02900B .00350A
1115	---		---	---	---	---	.00430 - 0.00040	.292	---	---	204	UNCH	.02730B .00270A
1120	---		---	---	---	---	.00320 - 0.00030	.229	---	---	150	UNCH	.02570B .00200A
1125	---		---	---	---	---	.00240 - 0.00020	.178	---	---	169	UNCH	.02090B .00150A
1130	---		---	---	---	---	.00180 - 0.00010	.137	---	1	202	UNCH	.01690B .00130A
1135	---		---	---	---	---	.00140 UNCH	.108	---	---	5	UNCH	.01820B .00140A
1140	---		---	---	---	---	.00110 UNCH	.085	---	---	6	UNCH	.01510B .00120A
1145	---		---	---	---	---	.00080 UNCH	.063	---	---	3	UNCH	.01590B .00100A
1150	---		---	---	---	---	.00070 UNCH	.054	---	---	1	UNCH	.01010B .00140A
1155	---		---	---	---	---	.00060 + 0.00010	.045	---	---	50	UNCH	.01380B .00120A
1160	---		---	---	---	---	.00040 + 0.00005	.030	---	---	5	UNCH	.01190B .00100A
1170	---		---	---	---	---	.00020 + 0.00005	.013	---	---	1	UNCH	.00750B .00090A
1200	---		---	---	---	---	.00015 + 0.00005	.009	---	---	46	UNCH	.00260B .00080A
TOTAL										1	1145		
FEB21	CHU OPT		(FUTURES SETT.	.00)	---	---	.03870 - 0.00150	.894	---	---	10	UNCH	.04870B .01300A
1070	---		---	---	---	---	.01300 - 0.00060	.533	---	---	1	UNCH	.03340B .00770A
1105	---		---	---	---	---	.00700 - 0.00020	.342	---	---	1	UNCH	.02840B .00470A
1120	---		---	---	---	---	.00460 UNCH	.243	---	---	1	UNCH	.02190B .00310A
1130	---		---	---	---	---	.00370 UNCH	.202	---	3	---	3	.01830B .00250A
1135	---		---	---	---	---	.00300 UNCH	.168	---	---	1	UNCH	.01920B .00200A
1140	---		---	---	---	---			---	---	---	---	---
TOTAL										3	14 -	3	
MAR21	CHU OPT		(FUTURES SETT.	1.10710	-	16.0)							
1100	---		---	---	---	---	.01780 - 0.00080	.586	---	---	166	UNCH	.03230B .00940A
1110	---		---	---	---	---	.01280 - 0.00060	.473	---	---	23	UNCH	.02850B .00810A
1120	---		---	---	---	---	.00910 - 0.00050	.368	---	---	160	UNCH	.02400B .00630A
1140	---		---	---	---	---	.00460 - 0.00010	.208	---	---	100	UNCH	.01710B .



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CHU OPT	CHU OPT	(FUTURES SETT.	.00)	----	----	----	----	120	UNCH	.01090B	.00270A
1190	----	----	----	----	.00280	+0.00010	.099	----	----	0	
TOTAL								200			
JUN21	CHU OPT	(FUTURES SETT.	1.11000 -	17.0)	----	----	----	1	UNCH	.03830B	.01480A
1100	----	----	----	----	.02480	-0.00070	.590	----	----	2	UNCH .03020B .01110A
1120	----	----	----	----	.01580	-0.00040	.431	----	----	1	UNCH .02000B .00670A
1150	----	----	----	----	.00820	UNCH	.249	----	----	0	
TOTAL								4			
JUL21	CHU OPT	(FUTURES SETT.	.00)	----	----	----	----	25	UNCH	.05380B	.02430A
1075	----	----	----	----	.04500	-0.00110	.776	----	----	25	UNCH .04980B .02250A
1080	----	----	----	----	.04120	-0.00110	.746	----	----	2	UNCH .04050B .01560A
1105	----	----	----	----	.02550	-0.00060	.569	----	----	2	UNCH .03790B .01460A
1110	----	----	----	----	.02300	-0.00050	.531	----	----	4	UNCH .03320B .01280A
1120	----	----	----	----	.01880	-0.00030	.459	----	----	2	UNCH .02910B .01180A
1130	----	----	----	----	.01550	-0.00010	.393	----	----	5	UNCH .02550B .01010A
1140	----	----	----	----	.01270	-0.00010	.334	----	----	4	UNCH .02250B .00860A
1150	----	----	----	----	.01040	-0.00010	.282	----	----	0	
TOTAL								69			
AUG21	CHU OPT	(FUTURES SETT.	.00)	----	----	----	----	12	UNCH	.01660B	.00610A
1180	----	----	----	----	.00680	-0.00020	.182	----	----	0	
TOTAL								12			
SEP21	CHU OPT	(FUTURES SETT.	1.11300 -	16.0)	----	----	----	15	UNCH	.03880B	.02400A
1100	----	----	----	----	.03060	-0.00040	.597	----	----	4	UNCH .03630B .02190A
1105	----	----	----	----	.02790	-0.00030	.564	----	----	0	
TOTAL								19			
OCT21	CHU OPT	(FUTURES SETT.	.00)	----	----	----	----	150	UNCH	.02440B	.01560A
1135	----	----	----	----	.01900	-0.00020	.402	----	----	150	UNCH .02270B .01430A
1140	----	----	----	----	.01750	-0.00020	.376	----	----	200	UNCH .02110B .01360A
1145	----	----	----	----	.01620	-0.00010	.352	----	----	0	
TOTAL								500			
NOV21	CHU OPT	(FUTURES SETT.	.00)	----	----	----	----	150	UNCH	.01150B	.00970A
1175	----	----	----	----	.01120	-0.00010	.244	----	----	150	UNCH .01070B .00910A
1180	----	----	----	----	.01040	-0.00010	.229	----	----	0	
TOTAL								300			