

2019 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PRELIMINARY

PG35 BULLETIN # 34@

SWISS FRANC CALL OPTIONS

wed, Feb 20, 2019 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:	MAR19	JUN19	SEP19	DEC19
SWISS FRNC FUT	03/18	06/17	09/16	12/16

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 20

1I	FEB19	WEEK 1 1057-1255	WEEK 3 1057-1255	WEEK 4 1057-1255
	MAR19	1057-1255	1057-1225	1057-1225

RZ	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	SEP19	DEC19
	1057-1255	1057-1255	1057-1225	1057-1225	1057-1225	1055-1202	1055-1202	1057-1197

SWISS FRANC FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
SWISS FRNC FUT									
MAR19	1.0011	1.0042	1.0004	1.0021 (.9979) +	5	----	18098	74276 - 161	1.1170B .9930
JUN19	1.0104	1.0128B	1.0093A	1.0108 (.9893) +	4	----	35	138 - 1	1.1259B 1.0018A
SEP19	----	1.0198B	1.0188A	1.0196 (.9808) +	4	----	----	21 UNCH	1.1343B 1.0127
DEC19	----	----	----	1.0285 (.9723) +	3	----	----	13 UNCH	1.0910B 1.0225A
MAR20	----	----	----	1.0376 (.9638) +	3	----	----	1 UNCH	1.0652B 1.0387A
JUN20	----	----	----	1.0459 (.9561) +	2	----	----	1 UNCH	1.0720 1.0720
TOTAL						0	18133	74450 - 162	
EC/SF CROSS RT									
MAR19	1.1347	1.1334	----	1.1351 (.8810) +	4	----	606	9318 - 302	1.1463B 1.1176
JUN19	1.1342	1.1351B	1.1323A	1.1341 (.8818) +	5	----	41	37 + 25	1.1417B 1.1200
TOTAL						0	647	9355 - 277	

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 LOW
45F OPT												
FEB19	45F OPT		(FUTURES SETT.	.00)								
1000	----		----	----	----		.00300 - 0.00010	.721	----	----	1 UNCH	.01230B .00130A
1010	----		----	----	----		.00015 - 0.00010	.032	----	----	1 UNCH	.00810B .00030A
1015	----		----	----	----		.00005 UNCH	.006	----	----	40 UNCH	.00560B .00045A
TOTAL										0	42	
CHU OPT												
MAR19	CHU OPT		(FUTURES SETT.	1.00210 +	5.0)							
990	----		----	----	----		.01290N	.850	----	----	1 UNCH	.02910B .00740A
995	----		----	----	----		.00900N	.733	----	----	3 UNCH	.04620B .00490A
1000	----		----	----	----		.00590N	.575	----	----	8 UNCH	.04390B .00290
1005	----		----	----	----		.00360N	.402	----	----	80 UNCH	.04340B .00190A
1010	----		----	----	----		.00210N	.253	----	----	3 UNCH	.04450B .00120A
1020	----		----	----	----		.00060N	.088	----	----	22 UNCH	.04080B .00045A
1025	----		----	----	----		.00035N	.052	----	----	23 UNCH	.03760B .00035A
1030	----		----	----	----		.00020N	.035	----	----	23 UNCH	.03630B .00035A
1035	----		----	----	----		.00010N	.026	----	----	52 UNCH	.05390B .00070A
1040	----		----	----	----		.00005N	.018	----	----	2 UNCH	.05370B .00070A
1045	----		----	----	----		.00010 + 0.00005	.012	----	----	1 UNCH	.05260B .00070A
1050	----		----	----	----		.00010 + 0.00010	.011	----	----	400 UNCH	.04940B .00260A
1060	----		----	----	----		.00005 + 0.00005	.005	----	----	1 UNCH	.05120B .00240A
TOTAL										0	619	
APR19	CHU OPT		(FUTURES SETT.	.00)								
1025	----		----	----	----		.00340N	.256	----	1	2 + 1	.02420B .00230A
1030	----		----	----	----		.00250N	.191	----	1	1 + 1	.02090B .00170A
1035	----		----	----	----		.00180N	.141	----	2	2 UNCH	.01790B .00130A
1050	----		----	----	----		.00070N	.054	----	2	2 UNCH	.01070B .00080A
TOTAL										2	7 + 2	
MAY19	CHU OPT		(FUTURES SETT.	.00)								
1045	----		----	----	----		.00200N	.126	----	----	5 UNCH	.01480B .00150A
TOTAL										0	5	
JUN19	CHU OPT		(FUTURES SETT.	1.01080 +	4.0)							
1005	----		----	----	----		.01620N	.577	----	----	24 UNCH	.04980B .01260A
1010	----		----	----	----		.01370N	.516	----	----	28 UNCH	.05000B .01060A
1020	----		----	----	----		.00960N	.399	----	----	20 UNCH	.04350B .00730A
1025	----		----	----	----		.00800N	.346	----	----	20 UNCH	.04480B .00600A
1085	----		----	----	----		.00060N	.036	----	----	52 UNCH	.01960B .00210A
1100	----		----	----	----		.00035N	.021	----	----	2 UNCH	.01520B .00150A
TOTAL										0	146	
SEP19	CHU OPT		(FUTURES SETT.	1.01960 +	4.0)							
1000	----		----	----	----		.02970 + 0.00020	.672	----	----	1 UNCH	.04810B .02550A
1010	----		----	----	----		.02370 + 0.00010	.590	----	----	1 UNCH	.04920B .02040A
1020	----		----	----	----		.01870N	.505	----	----	3 UNCH	.04680B .01580A
1035	----		----	----	----		.01290N	.386	----	----	11 UNCH	.05040B .01140A
1040	----		----	----	----		.01300 + 0.00010	.386	----	----	6 UNCH	.04970B .01040A
1085	----		----	----	----		.01160 + 0.00020	.351	----	----	5 UNCH	.02800B .00810A
1085	----		----	----	----		.00390 + 0.00040	.137	----	----	5 UNCH	
TOTAL										0	27	
DEC19	CHU OPT		(FUTURES SETT.	1.02850 +	3.0)							
1060	----		----	----	----		.01320 + 0.00010	.325	----	----	4 UNCH	.02950B .01230A
TOTAL										0	4	