

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

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FINAL

PG35 BULLETIN #198@

SWISS FRANC CALL OPTIONS

Fri, Oct 12, 2018 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:	DEC18	MAR19	JUN19	SEP19
SWISS FRNC FUT	12/17	03/18	06/17	09/16
SWISS FRNC OPT (EUR)03/09				

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12

	WEEK 1	WEEK 2	WEEK 3	WEEK 4
1I	OCT18 NOV18 1057-1255	1057-1255	1057-1255 1057-1255	1057-1255
YS	OCT18	NOV18	DEC18 920-1235	JAN19
RZ	1057-1255	1057-1255	1057-1255	1057-1255
			FEB19	MAR19
			1057-1255	1057-1255
				JUN19
				1057-1225
				SEP19
				1055-1202

SWISS FRANC FUTURES

	GLOBAL	GLOBAL	GLOBAL	SETT.PRICE & PT. CHGE	RTH	GLOBAL	OPEN	CONTRACT	CONTRACT
	OPEN	HIGH	LOW	RECIPROCAL	VOLUME	VOLUME	INTEREST	HIGH	LOW
SWISS FRNC FUT									
DEC18	1.0162	1.0176	1.0126	1.0150 ( .9852) -	17	297	64811 +	1.1064B	1.0069A
MAR19	1.0254	1.0272B	1.0227A	1.0249 ( .9757) -	16	4	261 +	1.1170B	1.0157A
JUN19			1.0335A	1.0346 ( .9666) -	16		53 UNCH	1.1259B	1.0256A
SEP19			1.0442A	1.0444 ( .9575) -	17		20 UNCH	1.1343B	1.0414A
DEC19				1.0544 ( .9484) -	17		3 UNCH	1.0910B	1.0582A
TOTAL SWISS FRNC FUT						297	65148 +		
EC/SF CROSS RT							206		
DEC18	1.1475	1.1485B	1.1443	1.1450 ( .8734) -	12	2101	12211 +	1.1669B	1.1173A
TOTAL EC/SF CROSS RT						0	2101		

SWISS FRANC (EU) FIXING PRICE: Jun19 1.0132

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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER	VOLUME	OPEN	CONTRACT	CONTRACT
									CISES	TRADES	INTEREST	HIGH	LOW
										CLEARED			
1SF OPT													
NOV18	1SF OPT						(FUTURES SETT. .00)						
1050											100	UNCH	.00150 .00120A
TOTAL										0	100		
2SF OPT													
OCT18	2SF OPT						(FUTURES SETT. .00)						
1030							CAB					1	.01570B .00110A
1035							CAB					2	.01630B .00080A
1040							CAB					51	.01230B .00100A
1045							CAB					50	.01210B .00120A
TOTAL										0	0 -	104	
3SF OPT													
OCT18	3SF OPT						(FUTURES SETT. .00)						
1020							.00140 -0.00080	.261			1	UNCH	.00710B .00160A
1025							.00045 -0.00035	.097			1	UNCH	.01160B .00110A
1035							.00005 -0.00005	.010			5	UNCH	.01680B .00130A
TOTAL										0	7		
4SF OPT													
OCT18	4SF OPT						(FUTURES SETT. .00)						
1015							.00490 -0.00110	.502			2	UNCH	.01220 .00430A
1020							.00280 -0.00080	.338			1	UNCH	.00660 .00270A
1025							.00150 -0.00050	.205			1	UNCH	.01250B .00160A
1045							.00005 UNCH	.009			50	UNCH	.00730B .00120A
1060							CAB	.000			50	UNCH	.00130 .00130
1070							CAB	.000			50	UNCH	.00150 .00140A
TOTAL										0	154		
CHU OPT													
NOV18	CHU OPT						(FUTURES SETT. .00)						
1015						.00840N	.00720 -0.00120	.503		25	30 -	4	.02100B .00650A
1020						.00600N	.00500 -0.00100	.392			14	UNCH	.02500 .00460A
1025						.00410N	.00340 -0.00070	.293			2	UNCH	.02340B .00320A
1030						.00270N	.00230 -0.00040	.212			1	UNCH	.02240B .00220A
1035						.00170N	.00150 -0.00020	.147			152	UNCH	.01850B .00150A
1040						.00100N	.00100 UNCH	.102			4	UNCH	.01870B .00110A
1045						.00060N	.00060 UNCH	.065			50	UNCH	.01520B .00140A
1050						.00030N	.00040 +0.00010	.044			100	UNCH	.01210B .00140A
1055						.00015N	.00025 +0.00010	.028			101	UNCH	.00940B .00140A
1060						.00005N	.00015 +0.00010	.017			50	UNCH	.00720B .00200A
1065						.00005N	.00010 +0.00005	.011			101	UNCH	.00560B .00180A
TOTAL										25	605 -	4	
DEC18	CHU OPT		1.01500	-	17.0		(FUTURES SETT. .00)						
1025						.00690N	.00610 -0.00080	.353			2	UNCH	.04860B .00560A
1030						.00520N	.00460 -0.00060	.285			50	UNCH	.05320B .00400
1035						.00390N	.00360 -0.00030	.231			3	UNCH	.05020B .00340A
1040						.00290N	.00270 -0.00020	.182			1	UNCH	.04990B .00270A
1045						.00220N	.00200 -0.00020	.141			13	UNCH	.05530B .00200
1050						.00160N	.00150 -0.00010	.109			18	UNCH	.06110B .00180A
1055						.00110N	.00120 +0.00010	.088			193	UNCH	.05750B .00190A
1070						.00040N	.00050 +0.00010	.039			1	UNCH	.05760B .00330A
1075						.00030N	.00035 +0.00005	.028			16	UNCH	.05540B .00290A
1085						.00015N	.00020 +0.00005	.016			68	UNCH	.04930B .00220A
TOTAL										0	365		
JAN19	CHU OPT						(FUTURES SETT. .00)						
1045						.00630N	.00570 -0.00060	.279			1	UNCH	.02600B .00490
1050						.00520N	.00460 -0.00060	.234			200	UNCH	.02260B .00470A
1055						.00420N	.00370 -0.00050	.196			4	UNCH	.01940B .00390A
TOTAL										0	205		
MAR19	CHU OPT		1.02490	-	16.0		(FUTURES SETT. .00)						
1005						.03000N	.02870 -0.00130	.686			---	1	.04340B .02700A
1035						.01400N	.01310 -0.00090	.417			50	UNCH	.05390B .01210A
1040						.01220N	.01140 -0.00080	.376			2	UNCH	.05370B .00990
1045						.01060N	.00990 -0.00070	.337			1	UNCH	.05260B .00950A
1050						.00920N	.00860 -0.00060	.301			50	UNCH	.04940B .00890A
1060						.00700N	.00650 -0.00050	.238			3	UNCH	.05120B .00690A
1065						.00610N	.00570 -0.00040	.212			1	UNCH	.04810B .00620
1080						.00410N	.00380 -0.00030	.148			2	UNCH	.03970B .00530A
TOTAL										0	109 -	3	
JUN19	CHU OPT		1.03460	-	16.0		(FUTURES SETT. .00)						
1085						.00890N	.00830 -0.00060	.229			50	UNCH	.01960B .00880A
1100						.00660N	.00620 -0.00040	.177			1	UNCH	.01520B .00770A
TOTAL										0	51		