

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

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FINAL

PG35 BULLETIN #202@

SWISS FRANC CALL OPTIONS

Thu, Oct 18, 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: THU, OCT 18				
	WEEK 1	WEEK 2	WEEK 3	WEEK 4					
1I	OCT18	1057-1255	1057-1255	1057-1255	1057-1255				
	NOV18	1057-1255		1057-1255					
	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19	
YS			920-1235						
RZ	1057-1255	1057-1255	1057-1255	1057-1255	1057-1255	1057-1255	1057-1225	1055-1202	

SWISS FRANC FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW
SWISS FRNC FUT									
DEC18	1.0102	1.0131	1.0076	1.0097 (.9904) -	7	35	29539	67785 +	2246
MAR19	1.0195	1.0229B	1.0177A	1.0198 (.9806) -	5	---	3	262 -	2
JUN19	1.0312	1.0320B	1.0288A	1.0294 (.9714) -	6	---	1	53 UNCH	
SEP19	---	1.0408B	*1.0399A	1.0395 (.9620) -	5	---	16	30 +	10
DEC19	---	---	---	1.0496 (.9527) -	4	---	1	6 +	1
TOTAL SWISS FRNC FUT						35	29560	68136 +	2255
EC/SF CROSS RT									
DEC18	1.1436	1.1460	1.1393	1.1406 (.8767) -	36	---	894	12984 -	29
TOTAL EC/SF CROSS RT						0	894	12984 -	29

SWISS FRANC (EU) FIXING PRICE: Dec18 1.0095

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
15F OPT												
NOV18	15F OPT		(FUTURES SETT. .00)			CAB	-.000	----	----	100	UNCH	.00150 .00120A
1050	----		----	----	----				0	100		
TOTAL												
35F OPT												
OCT18	35F OPT		(FUTURES SETT. .00)			CAB	----	----	----	1	UNCH	.00710B .00160A
1020	----		----	----	----	CAB	----	----	----	1	UNCH	.01160B .00110A
1025	----		----	----	----	CAB	----	----	----	5	UNCH	.01680B .00130A
1035	----		----	----	----				0	7		
TOTAL												
45F OPT												
OCT18	45F OPT		(FUTURES SETT. .00)			.00160 - 0.00040	.271	----	----	2	UNCH	.01220 .00180A
1015	----		----	----	----	.00070 - 0.00020	.129	----	----	1	UNCH	.00660 .00140A
1020	----		----	----	----	.00025 - 0.00005	.049	----	----	1	UNCH	.01250B .00100A
1025	----		----	----	----					50	UNCH	.00730B .00120A
1045	----		----	----	----	CAB	-.000	----	----	50	UNCH	.00130 .00130
1060	----		----	----	----	CAB	----	----	----	50	UNCH	.00150 .00140A
1070	----		----	----	----	CAB	----	----	----	50	UNCH	.00150 .00140A
TOTAL										154		
CHU OPT												
NOV18	CHU OPT		(FUTURES SETT. .00)			.00470 + 0.00040	.382	----	5	35 +	5	.02100B .00380A
1015	----		----	----	.00280N	.00300 + 0.00020	.276	----	2	12 -	2	.02500 .00270A
1020	----		----	----	.00170N	.00190 + 0.00020	.190	----	2	2	UNCH	.02340B .00220A
1025	----		----	----	.00100N	.00110 + 0.00010	.121	----	1	1	UNCH	.02240B .00130A
1030	----		----	----	.00060N	.00060 UNCH	.072	----	1	152	UNCH	.01850B .00150A
1035	----		----	----	.00035N	.00030 - 0.00005	.039	----	4	4	UNCH	.01870B .00110A
1040	----		----	----	.00020N	.00015 - 0.00005	.020	----	50	50	UNCH	.01520B .00140A
1045	----		----	----	.00010N	.00005 - 0.00005	.007	----	100	100	UNCH	.01210B .00140A
1050	----		----	----	.00005N	.00005 UNCH	.003	----	101	101	UNCH	.00940B .00140A
1055	----		----	----	.00005N	CAB	-.001	----	50	50	UNCH	.00720B .00200A
1060	----		----	----	.00005N	CAB	-.000	----	101	101	UNCH	.00560B .00180A
1065	----		----	----					8	608 +	3	
TOTAL												
DEC18	CHU OPT		(FUTURES SETT. 1.00970 - 7.0)			.00560 UNCH	.342	----	2	2 +	2	.04980B .00550A
1020	----		----	----	.00420N	.00420 UNCH	.273	----	2	2	UNCH	.04860B .00490A
1025	----		----	----	.00310N	.00300 - 0.00010	.211	----	51	51	UNCH	.05320B .00370A
1030	----		----	----	.00220N	.00230 + 0.00010	.166	----	3	3	UNCH	.05020B .00290A
1035	----		----	----	.00160N	.00150 - 0.00010	.119	----	1	1	UNCH	.04990B .00220A
1040	----		----	----	.00110N	.00100 - 0.00010	.084	----	13	13	UNCH	.05530B .00190A
1045	----		----	----	.00080N	.00070 - 0.00010	.061	----	18	18	UNCH	.06110B .00180A
1050	----		----	----	.00050N	.00045 - 0.00005	.041	----	193	193	UNCH	.05750B .00190A
1055	----		----	----	.00015N	.00015 UNCH	.014	----	1	1	UNCH	.05760B .00330A
1070	----		----	----	.00010N	.00010 UNCH	.010	----	16	16	UNCH	.05540B .00290A
1075	----		----	----	.00005N	.00005 UNCH	.003	----	68	68	UNCH	.04930B .00220A
1085	----		----	----					1	1	UNCH	.04070B .00010
1100	----		----	----					2	369 +	2	
TOTAL												
JAN19	CHU OPT		(FUTURES SETT. .00)			.00420 UNCH	.225	----	----	1	UNCH	.02600B .00490
1045	----		----	----	.00340N	.00340 UNCH	.187	----	200	200	UNCH	.02260B .00410A
1050	----		----	----	.00270N	.00270 UNCH	.154	----	4	4	UNCH	.01940B .00390A
1055	----		----	----					0	205		
TOTAL												
MAR19	CHU OPT		(FUTURES SETT. 1.01980 - 5.0)			.01110 + 0.00020	.373	----	50	50	UNCH	.05390B .01170A
1035	----		----	----	.00940N	.00960 + 0.00020	.333	----	2	2	UNCH	.05370B .00990
1040	----		----	----	.00820N	.00840 + 0.00020	.298	----	1	1	UNCH	.05260B .00890A
1045	----		----	----	.00710N	.00730 + 0.00020	.265	----	50	50	UNCH	.04940B .00790A
1050	----		----	----	.00530N	.00540 + 0.00010	.206	----	3	3	UNCH	.05120B .00610A
1060	----		----	----	.00460N	.00460 UNCH	.181	----	1	1	UNCH	.04810B .00600A
1065	----		----	----	.00300N	.00290 - 0.00010	.121	----	2	2	UNCH	.03970B .00530A
1080	----		----	----					0	109		
TOTAL												
JUN19	CHU OPT		(FUTURES SETT. 1.02940 - 6.0)			.00740 + 0.00020	.208	----	50	50	UNCH	.01960B .00860A
1085	----		----	----	.00530N	.00550 + 0.00020	.160	----	1	1	UNCH	.01520B .00770A
1100	----		----	----					0	51		
TOTAL												