

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

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FINAL

PG36 BULLETIN # 99@

SWISS FRANC PUT OPTIONS

Thu, May 23, 2019 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
4SF OPT														
MAY19	4SF OPT		(FUTURES SETT.	.00)			CAB				150	UNCH	.00160B	.00030A
970							.00020	NEW	.042	4	2 +	2	.01270B	.00040A
995										4	152 +	2		
TOTAL														
CHU OPT														
JUN19	CHU OPT		(FUTURES SETT.	.99950 +	57.0 )		CAB				5	UNCH	.00005	.00005
915							CAB				5	UNCH	.00005	.00005
920							CAB				5	UNCH	.00005	.00005
950							CAB		.000		1	UNCH	.00440B	.00020
965					.00005N		CAB		.002		3	UNCH	.00650B	.00025A
970					.00005N				.009		9	UNCH	.00770B	.00030
975					.00020N		.00010	-0.00010	.018		3	UNCH	.00880B	.00025A
980					.00040N		.00020	-0.00020	.037		111	UNCH	.00990B	.00045A
985					.00100N		.00060	-0.00040	.098		25	UNCH	.01110B	.00070A
990					.00230N		.00120	-0.00110	.186		2	UNCH	.01250B	.00120
995					.00460N		.00260	-0.00200	.338		17	UNCH	.01470B	.00240A
1000					.00800N		.00480	-0.00320	.515		12	UNCH	.01610B	.00330A
1005					.01220N		.00800	-0.00420	.681		1210	UNCH	.01840B	.00420A
1010					.01670N		.01190	-0.00480	.798		112	UNCH	.02550B	.00480A
1015					.02150N		.01630	-0.00520	.875		2	UNCH	.02370B	.00550A
1020					.02640N		.02100	-0.00540	.928		2	UNCH	.02690B	.00630A
1030					.03620N		.03060	-0.00560	.972		101	UNCH	.03310B	.00820A
1035					.04120N		.03560	-0.00560	.985		110	UNCH	.03660B	.00930A
1040					.04620N		.04050	-0.00570	.992		2	UNCH	.03890B	.01060A
TOTAL										31	2021 -	12		
JUL19	CHU OPT		(FUTURES SETT.	.00)			.00005N		.006		1	UNCH	.00060B	.00060
955					.00010N		.00010		.012		1	UNCH	.00080B	.00020A
960					.00045N		.00040	-0.00005	.045		107	UNCH	.00330B	.00070A
980					.00080N		.00060	-0.00020	.067		1	UNCH	.00460B	.00090A
985					.00130N		.00100	-0.00030	.105		3	UNCH	.00630B	.00110A
995					.00360N		.00250	-0.00110	.230		1	UNCH	.01110B	.00240A
1000					.00570N		.00390	-0.00180	.323		37	UNCH	.01430B	.00320A
1010					.01180N		.00850	-0.00330	.539		127	UNCH	.02050B	.00550A
1015					.01560N		.01170	-0.00390	.639		53	UNCH	.01910B	.00710A
TOTAL										0	331			
AUG19	CHU OPT		(FUTURES SETT.	.00)			.00090N		.061		100	UNCH	.00400B	.00100A
975					.00140N		.00110	-0.00030	.090		6	UNCH	.00530B	.00130A
980					.00210N		.00160	-0.00050	.125		52	UNCH	.00680B	.00160A
985					.00300N		.00240	-0.00060	.173		47	UNCH	.00870B	.00210A
TOTAL										0	205			
SEP19	CHU OPT		(FUTURES SETT.	1.00800 +	57.0 )		.00010N		.008		200	UNCH	.00040	.00040
930					.00330N		.00270	-0.00060	.166		26	UNCH	.00990B	.00240A
980					.00590N		.00480	-0.00110	.263		2	UNCH	.01320B	.00380A
990					.01010N		.00820	-0.00190	.387		80	UNCH	.01780B	.00590A
1000					.01930N		.01610	-0.00320	.583		1	UNCH	.02370B	.00810A
1015					.03540N		.03090	-0.00450	.783		35	UNCH	.03460B	.01200A
1035					.03980N		.03520	-0.00460	.817		5	UNCH	.03790B	.01330A
TOTAL										0	349			
DEC19	CHU OPT		(FUTURES SETT.	1.01640 +	56.0 )		.00180N		.082		1	UNCH	.00430B	.00160
955					.00290N		.00270	-0.00020	.118		1	UNCH	.00610B	.00280A
965					.00360N		.00330	-0.00030	.140		1	UNCH	.00720B	.00340A
970					.00800N		.00710	-0.00090	.262		1	UNCH	.01380B	.00550A
990											1	UNCH		
TOTAL										0	4			