

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG36 BULLETIN #159@

SWISS FRANC PUT OPTIONS

Fri, Aug 17, 2018 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
3SF OPT														
AUG18	3SF OPT		(FUTURES SETT.		.00)									
1010			----	----	.00440N		.00280 - 0.00160	1.000	1	----	----	1	.01020B	.00230A
TOTAL										0	0	1		
4SF OPT														
AUG18	4SF OPT		(FUTURES SETT.		.00)									
1005			----	----	.00290N		.00230 - 0.00060	.386	----	----	2	UNCH	.00570B	.00180A
1010			----	----	.00580N		.00490 - 0.00090	.639	----	----	1	UNCH	.00780B	.00300A
TOTAL										0	3			
5SF OPT														
AUG18	5SF OPT		(FUTURES SETT.		.00)									
1005			----	----	.00410N		.00340 - 0.00070	.416	----	----	50	UNCH	.00630B	.00230A
1010			----	----	.00690N		.00600 - 0.00090	.600	----	----	1	UNCH	.00870B	.00370A
TOTAL										0	51			
CHU OPT														
SEP18	CHU OPT		(FUTURES SETT.	1.00720 +	12.0)									
980			----	----	.00015N		.00010 - 0.00005	.017	----	----	1	UNCH	.01220B	.00150A
985			----	----	.00035N		.00030 - 0.00005	.047	----	----	13	UNCH	.01360B	.00140A
990			----	----	.00080N		.00070 - 0.00010	.099	----	----	1152	UNCH	.01530B	.00120A
995			----	----	.00170N		.00140 - 0.00030	.179	----	----	58	UNCH	.01710B	.00130A
1000			----	----	.00310N		.00260 - 0.00050	.292	----	50	2356 +	50	.01900B	.00180A
1005			----	----	.00510N		.00440 - 0.00070	.431	----	----	206	UNCH	.02120B	.00290A
1010			----	----	.00790N		.00700 - 0.00090	.579	----	32	61 -	15	.02350B	.00330A
1015			----	----	.01140N		.01040 - 0.00100	.710	----	42	52 -	42	.02600B	.00310A
1020			----	----	.01540N		.01440 - 0.00100	.809	----	----	2	UNCH	.02860B	.00360A
1030			----	----	.02440N		.02330 - 0.00110	.931	----	----	101	UNCH	.03440B	.00480A
1035			----	----	.02920N		.02810 - 0.00110	.958	----	----	13	UNCH	.03750B	.00560A
1040			----	----	.03410N		.03290 - 0.00120	.972	----	----	1	UNCH	.04080B	.00610A
1050			----	----	.04400N		.04280 - 0.00120	.992	----	----	10	UNCH	.04770B	.00730A
1070			----	----	.06390N		.06270 - 0.00120	.999	----	----	26	UNCH	.05950	.01210A
TOTAL										124	4052 -	7		
OCT18	CHU OPT		(FUTURES SETT.		.00)									
1000			----	----	.00390N		.00350 - 0.00040	.247	----	----	4	UNCH	.01190B	.00250A
1015			----	----	.00970N		.00890 - 0.00080	.488	----	----	42	UNCH	.01880B	.00600A
1025			----	----	.01600N		.01500 - 0.00100	.654	----	----	100	UNCH	.02270B	.01020A
TOTAL										0	146			
DEC18	CHU OPT		(FUTURES SETT.	1.01540 +	12.0)									
990			----	----	.00550N		.00520 - 0.00030	.235	----	----	102	UNCH	.01170B	.00410A
995			----	----	.00680N		.00640 - 0.00040	.278	----	----	50	UNCH	.01340B	.00530A
1000			----	----	.00840N		.00790 - 0.00050	.326	----	----	101	UNCH	.01540B	.00470A
1020			----	----	.01790N		.01710 - 0.00080	.542	----	----	2	UNCH	.02490B	.00560A
1030			----	----	.02450N		.02350 - 0.00100	.642	----	----	7	UNCH	.03110B	.00690A
1055			----	----	.04450N		.04320 - 0.00130	.822	----	----	360	UNCH	.04370B	.01060A
1100			----	----	.08620N		.08490 - 0.00130	.957	----	----	46	UNCH	.05080B	.02560A
TOTAL										0	668			
JAN19	CHU OPT		(FUTURES SETT.		.00)									
980			----	----	.00320N		.00300 - 0.00020	.135	----	----	1	UNCH	.00380	.00330A
TOTAL										0	1			
MAR19	CHU OPT		(FUTURES SETT.	1.02470 +	12.0)									
1000			----	----	.01070N		.01040 - 0.00030	.305	----	----	2	UNCH	.01580B	.00620A
1030			----	----	.02440N		.02360 - 0.00080	.530	----	----	1	UNCH	.03050B	.01010A
1040			----	----	.03070N		.02970 - 0.00100	.602	----	----	1	UNCH	.03710B	.01140A
1045			----	----	.03420N		.03310 - 0.00110	.635	----	----	1	UNCH	.03900B	.01270A
TOTAL										0	5			
JUN19	CHU OPT		(FUTURES SETT.		.00)									
995			----	----	.01100N		.01070 - 0.00030	.261	----	----	1	UNCH	.01400B	.00890A
1030			----	----	.02460N		.02410 - 0.00050	.462	----	----	100	UNCH	.02970B	.01890A
1035			----	----	.02730N		.02660 - 0.00070	.493	----	----	100	UNCH	.03260B	.02090A
TOTAL										0	201			