

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 #223@

SWISS FRANC PUT OPTIONS

Fri, Nov 16, 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											
NOV18	3SF OPT	(FUTURES SETT.	.00)	----	.00240 - 0.00580	1.000	1	----	----	1	.00970B .00380A
1005								0	0 - 1		
TOTAL											
4SF OPT											
NOV18	4SF OPT	(FUTURES SETT.	.00)	----	.00025 - 0.00095	.054	----	----	2	UNCH	.00390B .00130A
990								0	2		
TOTAL											
CHU OPT											
DEC18	CHU OPT	(FUTURES SETT.	1.00260 +	57.0)	.00060 - 0.00070	.075	----	----	3	UNCH	.00880B .00160A
980				.00130N	.00200 - 0.00170	.209	----	----	151	UNCH	.01170B .00120A
990				.00370N	.00340 - 0.00230	.313	----	2	53	UNCH	.01340B .00190A
995				.00570N	.00540 - 0.00300	.433	----	12	180 +	5	.01540B .00190
1000				.00840N	.00800 - 0.00360	.554	----	5	10 +	5	.01750B .00190A
1005				.01160N	.01120 - 0.00420	.666	----	7	7	UNCH	.01990B .00180A
1010				.01540N	.01480 - 0.00470	.765	----	1	1	UNCH	.02250B .00200A
1015				.01950N	.01890 - 0.00500	.842	----	5	5	UNCH	.02490B .00270A
1020				.02390N	.02320 - 0.00530	.898	----	4	4	UNCH	.02800B .00350A
1025				.02850N	.02780 - 0.00550	.939	----	7	7	UNCH	.03110B .00450A
1030				.03330N	.04740 - 0.00560	.996	----	20	20	UNCH	.03980B .00990A
1050				.05300N	.05230 - 0.00570	.998	----	360	360	UNCH	.04370B .01060A
1055				.05800N	.06730 - 0.00570	.999	----	10	10	UNCH	.05080B .01450A
1070				.07300N	.09730 - 0.00570	1.000	----	46	46	UNCH	.05080B .02560A
1100				.10300N				19	857 +	10	
TOTAL											
JAN19	CHU OPT	(FUTURES SETT.	.00)	.00190N	.00120 - 0.00070	.095	----	----	1	UNCH	.00380 .00160
980				.01500N	.01180 - 0.00320	.536	----	----	3	UNCH	.01890B .00240A
1015				.01840N	.01490 - 0.00350	.610	----	----	4	UNCH	.01930B .00270A
1020				.03040N	.02590 - 0.00450	.789	----	----	2	UNCH	.02600B .00430A
1035								0	10		
TOTAL											
FEB19	CHU OPT	(FUTURES SETT.	.00)	.00210N	.00150 - 0.00060	.093	----	----	1	UNCH	.00220 .00220
970								0	1		
TOTAL											
MAR19	CHU OPT	(FUTURES SETT.	1.01230 +	56.0)	.00180 - 0.00050	.091	----	----	1	UNCH	.00560B .00150
960				.00230N	.00450 - 0.00130	.198	----	1	3 +	1	.00980B .00330A
980				.00580N	.00710N	.235	----	----	156	UNCH	.01100B .00320A
985				.00710N	.01000 - 0.00220	.367	----	----	10	UNCH	.01580B .00280A
1000				.01220N	.03420 - 0.00430	.735	----	----	50	UNCH	.03710B .00880A
1040				.03850N	.04270N	.766	----	----	1	UNCH	.03900B .01030A
1045								1	221 +	1	
TOTAL											
JUN19	CHU OPT	(FUTURES SETT.	1.02180 +	56.0)	.01040 - 0.00180	.296	----	----	1	UNCH	.01400B .00520A
995				.01220N	.02660 - 0.00310	.547	----	----	100	UNCH	.03310B .00820A
1030				.02970N	.02960 - 0.00340	.581	----	----	100	UNCH	.03660B .00930A
1035				.03300N	.03280 - 0.00360	.614	----	----	1	UNCH	.03890B .01060A
1040				.03640N				0	202		
TOTAL											
SEP19	CHU OPT	(FUTURES SETT.	1.03140 +	54.0)	.00840 - 0.00110	.209	----	----	26	UNCH	.00990B .00610
980				.00950N	.01350 - 0.00170	.304	----	----	1	UNCH	.01670B .01050A
1000				.01520N	.01900 - 0.00210	.389	----	----	1	UNCH	.02330B .00810A
1015				.02110N				0	28		
TOTAL											