



FINAL

PG36 BULLETIN #115@

SWISS FRANC PUT OPTIONS

Fri, Jun 14, 2024 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 = \$.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 PUTS **SETT. PRICE**

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include various contract types like 2SF OPT, 3SF OPT, 4SF OPT, and CHU OPT for different months (JUN24, JUL24, AUG24, SEP24, OCT24, NOV24, DEC24, JAN25, FEB25).

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



FINAL

Table with columns: PG36, BULLETIN #115@, SWISS FRANC PUT OPTIONS, Fri, Jun 14, 2024, PG36. Rows include various option contracts like 1090, 1110, 1115, 1120, 1130, etc., with columns for bid/ask prices, volume, and open interest.

** Option prices quoted per Daily Information Bulletin convention. For example, a Swiss franc option price of 2.93 on this page is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = \$3,662.50.**

ADDITIONAL SWISS FRANC PUT Options **SETT. PRICE**

Large table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CTSES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows list various option contracts with their respective prices and volumes.



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| PG36 BULLETIN #115@ | | SWISS FRANC PUT OPTIONS | | | | | | Fri, Jun 14, 2024 | | PG36 |
|---------------------|---------|-------------------------|-----------|--------|--------|----------|------|-------------------|--------------------------|------|
| CHU OPT | | (FUTURES SETT. | .00) | | | | | | | |
| 1105 | CHU OPT | .00440B | .00350A | ---- | .00330 | -0.00030 | .148 | ---- | 1 UNCH .01650B .00240A | |
| 1120 | ---- | .00790B | .00630A | ---- | .00610 | -0.00080 | .245 | ---- | 1 UNCH .02220B .00330A | |
| 1125 | ---- | .00950B | .00760A | ---- | .00740 | -0.00110 | .285 | ---- | 50 UNCH .02520B .00360A | |
| 1130 | ---- | .01130B | .00910A | ---- | .00900 | -0.00120 | .329 | ---- | 2 UNCH .02830B .00400A | |
| 1195 | ---- | ---- | ---- | ---- | .05060 | -0.00400 | .848 | ---- | 2 UNCH .05950B .01460A | |
| 1270 | ---- | ---- | ---- | ---- | .12120 | -0.00480 | .982 | ---- | 4 UNCH .09100B .04980A | |
| TOTAL | | | | | | | | 0 | 121 | |
| NOV24 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | |
| 1125 | ---- | .01260B | .01050A | ---- | .01040 | -0.00110 | .317 | ---- | 1 UNCH .02800B .00450A | |
| TOTAL | | | | | | | | 0 | 1 | |
| DEC24 | CHU OPT | (FUTURES SETT. | 1.14710 + | 49.0) | | | | | | |
| 1040 | ---- | .00090B | .00100A | ---- | .00070 | -0.00010 | .029 | ---- | 8 UNCH .00800B .00090A | |
| 1050 | ---- | .00130B | .00130A | ---- | .00110 | UNCH | .043 | ---- | 3 UNCH .00960B .00110A | |
| 1060 | ---- | .00190B | .00180A | ---- | .00150 | -0.00010 | .057 | ---- | 22 UNCH .01140B .00140A | |
| 1065 | ---- | .00230B | .00210A | ---- | .00180 | -0.00010 | .068 | ---- | 2 UNCH .00600B .00180A | |
| 1080 | ---- | .00380B | .00330A | ---- | .00300 | -0.00030 | .106 | ---- | 10 UNCH .01580B .00230A | |
| 1090 | ---- | .00530B | .00440A | ---- | .00420 | -0.00030 | .142 | ---- | 2 UNCH .01860B .00280A | |
| 1095 | ---- | .00610B | .00520A | ---- | .00500 | -0.00030 | .163 | ---- | 1 UNCH .02010B .00310A | |
| 1100 | ---- | .00710B | .00600A | ---- | .00580 | -0.00040 | .185 | ---- | 4 UNCH .02170B .00340A | |
| 1110 | ---- | .00950B | .00800A | ---- | .00790 | -0.00060 | .238 | ---- | 3 UNCH .02520B .00400A | |
| 1115 | ---- | .01090B | .00930A | ---- | .00910 | -0.00080 | .266 | ---- | 7 UNCH .02720B .00430A | |
| 1120 | ---- | .01250B | .01070A | ---- | .01050 | -0.00090 | .297 | ---- | 11 UNCH .02920B .00470A | |
| 1135 | ---- | .01840B | .01590A | ---- | .01580 | -0.00140 | .401 | ---- | 3 UNCH .03610B .00620A | |
| 1140 | ---- | .02080B | .01800A | ---- | .01790 | -0.00160 | .437 | ---- | 4 UNCH .03900B .00680A | |
| 1160 | ---- | .03220B | .02850A | ---- | .02860 | -0.00240 | .584 | ---- | 1 UNCH .05360B .00970A | |
| 1170 | ---- | .03890B | .03490A | ---- | .03500 | -0.00280 | .650 | ---- | 9 UNCH .06150B .01140 | |
| 1200 | .05920 | .06220B | .05750A | ---- | .05790 | NEW | .803 | ---- | 4 + 4 .07740B .01930A | |
| TOTAL | | | | | | | | 4 | 94 + 4 | |
| JAN25 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | |
| 1100 | ---- | .00610B | .00520A | ---- | .00500 | -0.00040 | .153 | ---- | 250 UNCH .01400B .00370A | |
| 1160 | ---- | .02690B | .02370A | ---- | .02380 | -0.00190 | .499 | ---- | 125 UNCH .04570B .01050A | |
| 1255 | ---- | ---- | ---- | ---- | .09660 | -0.00430 | .907 | ---- | 113 UNCH .08710B .04870A | |
| TOTAL | | | | | | | | 0 | 488 | |
| FEB25 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | |
| 1080 | ---- | .00440B | .00390A | ---- | .00360 | -0.00020 | .107 | ---- | 68 UNCH .00990B .00280A | |
| 1085 | ---- | .00500B | .00440A | ---- | .00420 | -0.00020 | .122 | ---- | 70 UNCH .01120B .00400A | |
| 1090 | ---- | .00570B | .00500A | ---- | .00480 | -0.00030 | .137 | ---- | 10 UNCH .01250B .00350A | |
| 1110 | ---- | .00950B | .00830A | ---- | .00800 | -0.00060 | .212 | ---- | 10 UNCH .01930B .00570A | |
| 1115 | ---- | .01070B | .00940A | ---- | .00910 | -0.00070 | .235 | ---- | 8 UNCH .02130B .00850A | |
| 1120 | ---- | .01210B | .01050A | ---- | .01030 | -0.00080 | .259 | ---- | 15 UNCH .02360B .00720A | |
| 1130 | ---- | .01530B | .01330A | ---- | .01310 | -0.00100 | .312 | ---- | 10 UNCH .02860B .00900A | |
| TOTAL | | | | | | | | 0 | 191 | |
| MAR25 | CHU OPT | (FUTURES SETT. | 1.15860 + | 50.5) | | | | | | |
| 1080 | ---- | .00520B | .00460A | ---- | .00440 | -0.00020 | .120 | ---- | 11 UNCH .01100B .00420A | |
| 1085 | ---- | .00590B | .00520A | ---- | .00500 | -0.00030 | .135 | ---- | 9 UNCH .01230B .00470A | |
| 1090 | ---- | .00670B | .00590A | ---- | .00560 | -0.00040 | .149 | ---- | 10 UNCH .01370B .00480A | |
| 1100 | ---- | .00850B | .00750A | ---- | .00720 | -0.00050 | .184 | ---- | 20 UNCH .01680B .00570A | |
| 1105 | ---- | .00950B | .00840A | ---- | .00810 | -0.00060 | .203 | ---- | 10 UNCH .01860B .00560A | |
| 1115 | ---- | .01200B | .01060A | ---- | .01030 | -0.00070 | .246 | ---- | 15 UNCH .02260B .00570A | |
| 1120 | ---- | .01340B | .01180A | ---- | .01150 | -0.00090 | .270 | ---- | 15 UNCH .02490B .00620A | |
| 1125 | ---- | .01490B | .01320A | ---- | .01300 | -0.00090 | .295 | ---- | 4 UNCH .02730B .00680A | |
| 1130 | ---- | .01660B | .01470A | ---- | .01450 | -0.00100 | .321 | ---- | 9 UNCH .02980B .00740A | |
| 1205 | ---- | .06020B | .05590A | ---- | .05620 | -0.00320 | .728 | ---- | 50 UNCH .08280B .02560A | |
| TOTAL | | | | | | | | 0 | 153 | |
| MAY25 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | |
| 1150 | ---- | .02350B | .02120A | ---- | .02090 | -0.00150 | .385 | ---- | 5 UNCH .03280B .02000A | |
| TOTAL | | | | | | | | 0 | 5 | |
| JUN25 | CHU OPT | (FUTURES SETT. | 1.16915 + | 52.5) | | | | | | |
| 1060 | ---- | .00420B | .00390A | ---- | .00370 | -0.00010 | .088 | ---- | 7 UNCH .00690B .00370A | |
| 1135 | ---- | .01890B | .01720A | ---- | .01690 | -0.00110 | .318 | ---- | 7 UNCH .02740B .01230A | |
| TOTAL | | | | | | | | 0 | 14 | |

OPTIONS EOO'S, BLOCKS and EXERCISES

| PRODUCT | STRIKE PRICE | EEO VOLUME | BLOCK VOLUME | M-T-D BLOCK VOLUME | OPTION EXERCISES | M-T-D OPTION EXERCISES | Transfer VOLUME |
|---------|------------------------------------|------------|--------------|--------------------|------------------|------------------------|-----------------|
| CHU OPT | CHF/USD Monthly Options | | | | | | |
| DEC24 | CALL | | | | | | |
| CHU | 1085 | ---- | ---- | 6400 | ---- | ---- | 0.00 |
| CHU | 1095 | ---- | ---- | 6400 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 12800 | 0 | 0 | 0 |
| 2SF OPT | CHF/USD weekly Friday Options - wk | | | | | | |
| JUN24 | CALL | | | | | | |
| 2SF | 1115 | ---- | ---- | ---- | 6 | 6 | 0.00 |
| 2SF | 1125 | ---- | ---- | ---- | 981 | 981 | 0.00 |
| 2SF | 1130 | ---- | ---- | ---- | 4 | 4 | 0.00 |
| TOTALS | | 0 | 0 | 0 | 991 | 991 | 0 |