FINAL

PG36 BULLETIN #123@ | SWISS FRANC PUT OPTIONS | Wed, Jun 27, 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 EXCERCISES, 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
2SF OPT												
JUL18	2SF OPT	(FUTURES SETT. .00)										
1000	----	----	----	----	.00170 + 0.00090	.214	----	----	50	UNCH	.00330B	.00080A
1005	----	----	----	----	.00320 + 0.00150	.345	----	----	120	UNCH	.00510B	.00120A
1010	----	----	----	----	.00550 + 0.00250	.494	----	----	20	UNCH	.00720B	.00200A
1020	----	----	----	----	.01200 + 0.00430	.758	----	----	50	UNCH	.01250B	.00470A
1025	----	----	----	----	.01610 + 0.00490	.849	----	----	50	UNCH	.01180B	.00660A
TOTAL								0	290			
4SF OPT												
JUL18	4SF OPT	(FUTURES SETT. .00)										
1015	----	----	----	----	.01010 + 0.00320	.602	----	----	50	UNCH	.01010B	.00480A
1020	----	----	----	----	.01360 + 0.00400	.696	----	----	50	UNCH	.01360B	.00690A
TOTAL								0	100			
5SF OPT												
JUN18	5SF OPT	(FUTURES SETT. .00)										
1000	----	----	----	----	.00005 UNCH	.008	----	----	100	UNCH	.00260B	.00050A
1005	----	----	----	----	.00050 + 0.00030	.123	----	----	100	UNCH	.00390B	.00090A
1010	----	----	----	----	.00230 + 0.00160	.490	----	----	51	UNCH	.00560B	.00090A
TOTAL								0	251			
CHU OPT												
JUL18	CHU OPT	(FUTURES SETT. .00)		.00005N								
990	----	----	----	.00005N	.00005 UNCH	.011	----	----	2	UNCH	.00520B	.00060A
995	----	----	----	.00015N	.00020 + 0.00005	.042	----	----	3	UNCH	.00680B	.00060A
1000	----	----	----	.00035N	.00080 + 0.00045	.140	----	----	171	UNCH	.00870B	.00020A
1005	----	----	----	.00090N	.00200 + 0.00110	.296	----	----	183	UNCH	.01100B	.00070A
1010	----	----	----	.00200N	.00410 + 0.00210	.494	----	1	192 -	1	.01340B	.00120A
1015	----	----	----	.00390N	.00720 + 0.00330	.681	----	----	7	UNCH	.01640B	.00200A
1020	----	----	----	.00670N	.01110 + 0.00440	.819	----	----	233	UNCH	.01950B	.00210A
1025	----	----	----	.01030N	.01550 + 0.00520	.905	----	----	31	UNCH	.02060B	.00230A
1040	----	----	----	.02390N	.02990 + 0.00600	.991	----	----	3	UNCH	.02360B	.00370A
TOTAL								1	825 -	1		
AUG18	CHU OPT	(FUTURES SETT. .00)		.00030N								
975	----	----	----	.00030N	.00035 + 0.00005	.039	----	----	5	UNCH	.00370B	.00120
985	----	----	----	.00080N	.00110 + 0.00030	.105	----	----	1	UNCH	.00590B	.00040
990	----	----	----	.00120N	.00170 + 0.00050	.154	----	----	40	UNCH	.00730B	.00140A
995	----	----	----	.00190N	.00270 + 0.00080	.222	----	----	50	UNCH	.00910B	.00150
1000	----	----	----	.00280N	.00400 + 0.00120	.302	----	2	53	UNCH	.01110B	.00200A
1010	----	----	----	.00570N	.00800 + 0.00230	.494	----	4	6 +	3	.01590B	.00240A
1020	----	----	----	.01070N	.01440 + 0.00370	.676	----	----	23	UNCH	.02180B	.00360A
1035	----	----	----	.02160N	.02660 + 0.00500	.858	----	----	110	UNCH	.02650B	.00570A
1055	----	----	----	.03950N	.04520 + 0.00570	.958	----	----	25	UNCH	.03210B	.01230A
TOTAL								6	313 +	3		
SEP18	CHU OPT	(FUTURES SETT. 1.01010 - 61.0)		.00160N								
980	----	----	----	.00160N	.00200 + 0.00040	.135	----	----	1	UNCH	.01220B	.00180A
990	----	----	----	.00300N	.00390 + 0.00090	.231	----	----	551	UNCH	.01530B	.00260A
995	----	----	----	.00400N	.00530 NEW	.290	----	1	1 +	1	.01710B	.00340A
1000	----	----	----	.00530N	.00690 + 0.00160	.353	----	151	1103 +	1	.01900B	.00220
1005	----	----	----	.00680N	.00890 + 0.00210	.422	----	50	151 +	50	.02120B	.00320A
1010	----	----	----	.00870N	.01130 + 0.00260	.493	----	----	66	UNCH	.02350B	.00330A
1015	----	----	----	.01110N	.01410 + 0.00300	.561	----	----	25	UNCH	.02600B	.00310A
1030	----	----	----	.02050N	.02470 + 0.00420	.735	----	----	101	UNCH	.03440B	.00480A
1035	----	----	----	.02420N	.02880 + 0.00460	.778	----	----	13	UNCH	.03750B	.00560A
1040	----	----	----	.02810N	.03300 + 0.00490	.817	----	----	1	UNCH	.04080B	.00610A
1050	----	----	----	.03640N	.04180 + 0.00540	.874	----	----	10	UNCH	.04770B	.00730A
1070	----	----	----	.05460N	.06060 + 0.00600	.943	----	----	26	UNCH	.05950	.01210A
TOTAL								202	2049 +	52		
OCT18	CHU OPT	(FUTURES SETT. .00)		.01460N								
1025	----	----	----	.01460N	.01780 + 0.00320	.563	----	----	100	UNCH	.02270B	.01030A
TOTAL								0	100			
DEC18	CHU OPT	(FUTURES SETT. 1.01860 - 62.0)		.00630N								
990	----	----	----	.00630N	.00740 + 0.00110	.257	----	----	100	UNCH	.01170B	.00520A
995	----	----	----	.00750N	.00880 + 0.00130	.294	----	----	50	UNCH	.01340B	.00610A
1000	----	----	----	.00880N	.01040 + 0.00160	.333	----	----	102	UNCH	.01540B	.00470A
1020	----	----	----	.01650N	.01920 + 0.00270	.503	----	----	2	UNCH	.02490B	.00560A
1030	----	----	----	.02160N	.02520 + 0.00360	.585	----	----	7	UNCH	.03110B	.00690A
1055	----	----	----	.03870N	.04360 + 0.00490	.749	----	----	360	UNCH	.04020B	.01060A
1100	----	----	----	.07770N	.08330 + 0.00560	.904	----	----	46	UNCH	.05080B	.02560A
TOTAL								0	667			
MAR19	CHU OPT	(FUTURES SETT. 1.02780 - 63.0)		.01980N								
1025	----	----	----	.01980N	.02240 + 0.00260	.469	----	----	1	UNCH	.02720B	.00900A
1040	----	----	----	.02760N	.03110 + 0.00350	.566	----	----	1	UNCH	.03610B	.01140A
1045	----	----	----	.03060N	.03440 + 0.00380	.596	----	----	1	UNCH	.03900B	.01270A
TOTAL								0	3			
JUN19	CHU OPT	(FUTURES SETT. .00)		.02240N								
1030	----	----	----	.02240N	.02500 + 0.00260	.446	----	----	100	UNCH	.02590B	.01890A
1035	----	----	----	.02480N	.02760 + 0.00280	.474	----	----	100	UNCH	.02850B	.02090A
TOTAL								0	200			