



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

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FINAL

PG35 BULLETIN #123@ SWISS FRANC CALL OPTIONS Wed, Jun 27, 2018 PG35

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.

SWISS FRANC CONTRACTS LAST TRADE DATES						
EXPIRATION:	JUN18	JUL18	SEP18	DEC18	MAR19	JUN19
SWISS FRNC FUT	06/18		09/17	12/17	03/18	06/17
SWISS FRNC OPT (EUR)	03/09	03/09	03/09	03/09		

SWISS FRANC OPTIONS ON FUTURES							
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27							
1I	JUN18	WEEK 1 1020-1260	WEEK 2	WEEK 3	WEEK 4	WEEK 5	
	JUL18		1072-1257	1072-1257	1072-1257	1072-1257	
	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
YS	895-1220	950-1225		900-1225		920-1235	
RZ	1020-1260	1072-1257	1072-1257	1072-1257	1077-1255	1077-1255	1075-1255
							1087-1217

SWISS FRANC FUTURES											
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW
SWISS FRNC FUT											
SEP18		1.0162	1.0180	1.0093	1.0101 (.9900) -	61	264	22022	94679 +	1855	1.1065B 1.0055A
DEC18		1.0246	1.0264B	1.0183A	1.0186 (.9817) -	62	----	13	96	UNCH	1.1064B 1.0151A
MAR19		----	1.0343B	1.0287A	1.0278 (.9730) -	63	----	----	13	UNCH	1.1170B 1.0265A
TOTAL	SWISS FRNC FUT						264	22035	94788 +	1855	
EC/SF	CROSS RT										
SEP18	1.1532		1.1544B	1.1501	1.1512 (.8687) -	24	----	633	8339 -	5	1.1968B 1.1367A
DEC18	----		1.1506A	----	1.1500 (.8696) -	23	----	----	1	UNCH	1.1530B 1.1470
							0	633	8340 -	5	

SWISS FRANC (EU) FIXING PRICE: Mar23 1.0120

ADDITIONAL SWISS FRANC CALL 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 1025 TOTAL	2SF OPT ----		(FUTURES SETT. ----	----	.00)	----	.00120 - 0.00120	.150	----	----	3 3	.01080B .00130A	
3SF OPT JUL18 1030 TOTAL	3SF OPT ----		(FUTURES SETT. ----	----	.00)	----	.00120 - 0.00090	.129	----	----	1 1	.00350B .00130A	
5SF OPT JUN18 1020 1035 1045 1050 TOTAL	5SF OPT ----		(FUTURES SETT. ----	----	.00)	----	.00020 - 0.00110	.034	----	----	1 50 150 50	UNCH .01270B .00130A UNCH .00540B .00080A UNCH .00270B .00120A UNCH .00180B .00100A	
CHU OPT JUL18 1010 1015 1020 1025 1030 1040 1045 1075 1080 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	.00)	----	.00420 - 0.00390 .00230 - 0.00280 .00120 - 0.00170 .00060 - 0.00100 .00025 - 0.00055 .00005 - 0.00010 CAB CAB CAB	.505 .318 .180 .094 .041 .008 .002 ----	----	1 54 2 163 11 51 304 120 20 40	- 1 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	.02070B .00390 .01350B .00270A .04140 .00160A .01010B .00110A .01610B .00070A .02520B .00060A .03120B .00060 .02790B .00200A .02610B .00210A	
AUG18 1015 1025 1030 1040 1045 1050 1060 1065 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	.00)	.00910N .00520N .00390N .00210N .00150N .00110N .00050N .00040N	.00610 - 0.00300 .00330 - 0.00190 .00240 - 0.00150 .00120 - 0.00090 .00090 - 0.00060 .00060 - 0.00050 .00030 - 0.00020 .00020 - 0.00020	.409 .250 .190 .104 .078 .055 .028 .019	----	1 3 1 2 130 50 2 2 1	- UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	.01930B .00610A .01290B .00340A .01860B .00250A .02900B .00140A .02560B .00150A .02240B .00140A .01700B .00120A .01530B .00100	
SEP18 1010 1015 1020 1025 1030 1035 1040 1045 1050 1060 1065 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	1.01010 - 61.0)	.01490N .01220N .01000N .00820N .00670N .00550N .00440N .00350N .00270N .00160N .00130N	.01140 - 0.00350 .00930 - 0.00290 .00750 - 0.00250 .00610 - 0.00210 .00490 - 0.00180 .00400 - 0.00150 .00320 - 0.00120 .00260 - 0.00090 .00210 - 0.00060 .00130 - 0.00030 .00110 - 0.00020	.506 .438 .373 .315 .264 .221 .182 .151 .125 .081 .068	----	24 63 21 2 100 53 4 4 65 123 1 1	+ 24 UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH UNCH	.05270B .01140A .06110B .00930A .05770B .00760A .05430B .00620A .05620B .00500A .05300B .00410A .04980B .00330A .05160B .00270A .05070B .00220A .04650B .00210A .04590B .00190	
OCT18 1060 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	.00)	.00430N	.00350 - 0.00080	.163	----	----	50 50	UNCH .00800B .00410A	
DEC18 1030 1050 1055 1085 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	1.01860 - 62.0)	.01640N .00990N .00880N .00440N	.01390 - 0.00250 .00850 - 0.00140 .00750 - 0.00130 .00370 - 0.00070	.414 .278 .250 .132	----	----	2 1 193 68	UNCH UNCH UNCH UNCH	.05320B .01410A .06110B .00870A .05750B .00820A .04930B .00460A
MAR19 1060 TOTAL	CHU OPT ----		(FUTURES SETT. ----	----	1.02780 - 63.0)	.01510N	.01330 - 0.00180	.323	----	----	2 2	UNCH .05120B .01390A	