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

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.

SWISS FRANC CONTRACTS LAST TRADE DATES

EXPIRATION:	APR18	MAY18	JUN18	JUL18	SEP18	DEC18	MAR19
SWISS FRNC FUT			06/18		09/17	12/17	03/18
SWISS FRNC OPT (EUR)	03/09	03/09	03/09	03/09	03/09	03/09	
S FRC WK 2 (EUR)	03/09						

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, APR 20

		WEEK 2	WEEK 3	WEEK 4
1I	APR18	1020-1247	1020-1260	1020-1260
	MAY18	1020-1260	1020-1260	1020-1260
1W	APR18	940-1200		

	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19
YS	895-1220	910-1220	895-1220	950-1225		900-1225	920-1235	
RZ	1020-1240	1020-1260	1020-1260	1072-1257	1072-1257	1072-1257	1085-1255	1102-1255

SWISS FRANC FUTURES

	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT.PRICE	RECIPROCAL	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
SWISS FRNC FUT													
JUN18	1.0340		1.0347	1.0292	1.0304	(.9705)	- 30	43	24676	63954 +	2877	1.0991B	1.0083A
SEP18	1.0421		1.0430B	1.0384A	1.0389	(.9626)	- 31	----	10	82	UNCH	1.1065B	1.0218A
DEC18	----		----	1.0486A	1.0484	(.9538)	- 30	----	1	40	UNCH	1.1064B	1.0302A
MAR19	----		----	----	1.0578	(.9454)	- 29	----	----	13	UNCH	1.1170B	1.0387A
SEP19	----		----	----	1.0763	(.9291)	- 28	----	----	1	UNCH	1.1343B	1.0626A
TOTAL SWISS FRNC FUT								43	24687	64090 +	2877		
EC/SF CROSS RT													
JUN18	1.1984	#1.1999	1.1945A	----	1.1969	(.8355)	- 19	----	682	11197 -	60	1.1999	1.1446A
SEP18	1.1946	1.1951B	1.1946	----	1.1958	(.8363)	- 18	----	1	25	UNCH	1.1968B	1.1646A
DEC18	----	----	----	----	1.1941	(.8375)	- 20	----	----	1	UNCH	1.1470B	1.1470
TOTAL EC/SF CROSS RT								0	683	11223 -	60		

SWISS FRANC (EU) FIXING PRICE: Sep18 1.0301

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	CONTRACT LOW
2SF OPT													
MAY18	2SF OPT	(FUTURES SETT.	.00)										
1065	----	----	----	----	.00025	- 0.00025	.031	----	----	1	UNCH	.00560B	.00230A
TOTAL									0	1			
3SF OPT													
APR18	3SF OPT	(FUTURES SETT.	.00)										
1040	----	----	----	----	CAB	----	----	----	----	----	1	.01080B	.00050A
1050	----	----	----	----	CAB	----	----	----	----	----	2	.01460B	.00130A
1055	----	----	----	----	CAB	----	----	----	----	----	5	.01130B	.00140A
TOTAL									0	0 -	8		
MAY18	3SF OPT	(FUTURES SETT.	.00)										
1035	----	----	----	----	.00540	- 0.00120	.404	----	----	7	UNCH	.01040B	.00520A
1045	----	----	----	----	.00270	- 0.00060	.231	----	----	7	UNCH	.00910B	.00250A
TOTAL									0	14			
4SF OPT													
APR18	4SF OPT	(FUTURES SETT.	.00)										
1035	----	----	----	----	.00190	- 0.00120	.302	----	----	1	UNCH	.01570B	.00230A
1040	----	----	----	----	.00090	- 0.00060	.153	----	----	2	UNCH	.01170B	.00130A
1050	----	----	----	----	.00015	- 0.00010	.026	----	----	3	UNCH	.01030B	.00070A
1060	----	----	----	----	.00005	+ 0.00005	.007	----	----	1	UNCH	.00580B	.00160A
1065	----	----	----	----	.00005	+ 0.00005	.002	----	----	1	UNCH	.00430	.00120A
TOTAL									0	8			
CHU OPT													
MAY18	CHU OPT	(FUTURES SETT.	.00)										
1040	----	----	----	.00290N	.00210	- 0.00080	.243	----	----	1	UNCH	.03530B	.00210A
1045	----	----	----	.00170N	.00120	- 0.00050	.150	----	----	25	UNCH	.03530B	.00130A
1055	----	----	----	.00060N	.00040	- 0.00020	.053	----	----	4	UNCH	.03530B	.00090A
1060	----	----	----	.00030N	.00020	- 0.00010	.028	----	----	1	UNCH	.03430B	.00130A
1080	----	----	----	.00005N	CAB	----	.001	----	----	1	UNCH	.02660B	.00140A
1090	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.02060B	.00045
1110	----	----	----	----	CAB	----	----	----	----	1	UNCH	.01230B	.00290A
TOTAL									0	34			
JUN18	CHU OPT	(FUTURES SETT.	1.03040 - 30.0)										
1040	----	----	----	.00700N	.00610	- 0.00090	.356	----	----	27	UNCH	.05410B	.00590A
1045	----	----	----	.00540N	.00470	- 0.00070	.290	----	----	54	UNCH	.05070B	.00460A
1050	----	----	----	.00410N	.00370	- 0.00040	.235	----	1	51	UNCH	.04760B	.00350A
1055	----	----	----	.00310N	.00290	- 0.00020	.190	----	----	12	UNCH	.04510B	.00270A
1060	----	----	----	.00240N	.00220	- 0.00020	.150	----	----	29	UNCH	.04200B	.00210A
1065	----	----	----	.00180N	.00170	- 0.00010	.118	----	----	26	UNCH	.03910B	.00170A
1070	----	----	----	.00140N	.00130	- 0.00010	.093	----	----	41	UNCH	.03640B	.00170A
1075	----	----	----	.00110N	.00100	- 0.00010	.073	----	----	24	UNCH	.03400B	.00170A
1085	----	----	----	.00060N	.00060	UNCH	.045	----	----	68	UNCH	.02990B	.00200A
1090	----	----	----	.00050N	.00050	UNCH	.037	----	----	6	UNCH	.02760B	.00200A
1100	----	----	----	.00030N	.00030	UNCH	.022	----	----	3	UNCH	.02400B	.00080
1120	----	----	----	.00015N	.00015	UNCH	.011	----	----	1	UNCH	.01810B	.00510A
1200	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.00100	.00100
TOTAL									1	343			
JUL18	CHU OPT	(FUTURES SETT.	.00)										
1020	----	----	----	.02650N	.02430	- 0.00220	.728	----	----	2	UNCH	.04140	.02720A
1075	----	----	----	.00350N	.00310	- 0.00040	.163	----	----	20	UNCH	.02790B	.00390A
1080	----	----	----	.00290N	.00240	- 0.00050	.132	----	----	40	UNCH	.02610B	.00330A
TOTAL									0	62			
AUG18	CHU OPT	(FUTURES SETT.	.00)										
1040	----	----	----	.01630N	.01490	- 0.00140	.496	----	----	1	UNCH	.02900B	.01470A
TOTAL									0	1			
SEP18	CHU OPT	(FUTURES SETT.	1.03890 - 31.0)										
1030	----	----	----	.02430N	.02250	- 0.00180	.588	----	----	1	UNCH	.05620B	.02250A
1045	----	----	----	.01640N	.01560	- 0.00080	.456	----	----	1	UNCH	.05160B	.01540A
1060	----	----	----	.01080N	.01070	- 0.00010	.340	----	----	1	UNCH	.04650B	.01050A
1065	----	----	----	.00940N	.00930	- 0.00010	.305	----	1	4 +	1	.04590B	.00920
TOTAL									1	7 +	1		
DEC18	CHU OPT	(FUTURES SETT.	1.04840 - 30.0)										
1060	----	----	----	.02060N	.01970	- 0.00090	.438	----	----	6	UNCH	.05760B	.01960A
TOTAL									0	6			