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

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FINAL

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:	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
SWISS FRNC FUT		03/19			06/18		09/17	12/17
SWISS FRNC OPT (EUR)	02/09	03/09	04/06	05/04	06/08	07/06	09/07	12/07
S FRC WK 1 (EUR)	02/02	03/02						
S FRC WK 3 (EUR)	02/16	03/16						
S FRC WK 4 (EUR)	02/23	03/23						

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21

		WEEK 1	WEEK 3	WEEK 4
1I	FEB18	1002-1242	1002-1242	1002-1242
	MAR18	1002-1242	1020-1237	1020-1237
1W	FEB18	900-1205	910-1210	920-1210
	MAR18	940-1210	945-1220	955-1220

	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
YS	885-1205	885-1210	895-1220	910-1220	895-1220	965-1225	900-1225	920-1235
RZ	1002-1242	1002-1242	1020-1237	1020-1237	1020-1237	1072-1237	1072-1237	1085-1235

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											
MAR18	1.0699	1.0724	1.0662		1.0675 (.9368) - 32	156	21052	69019 +	623	1.0908	.9995A
JUN18	1.0785	1.0806B	1.0748A		1.0759 (.9295) - 31	----	109	771 +	80	1.0991B	1.0083A
SEP18	1.0855	1.0890	1.0845A		1.0849 (.9217) - 31	----	11	33	UNCH	1.1065B	1.0218A
DEC18	----	----	1.0968A		1.0944 (.9137) - 31	----	----	16	UNCH	1.1064B	1.0302A
SEP19	----	----	----		1.1237 (.8899) - 29	----	----	1	UNCH	1.1343B	1.0626A
TOTAL SWISS FRNC FUT						156	21172	69840 +	703		
EC/SF CROSS RT											
MAR18	1.1549	1.1556B	1.1528	----	1.1542 (.8664) + 1	----	560	14707 -	9	1.1825	1.1380A
JUN18	1.1558	1.1558	1.1521	----	1.1531 (.8672) + 2	----	63	58 +	56	1.1800B	1.1446A
						0	623	14765 +	47		

SWISS FRANC (EU) FIXING PRICE: Jun18 1.0694

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
3SF OPT												
MAR18	3SF OPT	(FUTURES SETT.	1.06750 -	32.0)								
1090	----	----	----	----	.00450 NEW	.282	----	1	1 +	1	.01350B	.00420
TOTAL								1	1 +	1		
CHU OPT												
MAR18	CHU OPT	(FUTURES SETT.	1.06750 -	32.0)								
1005	----	----	----	.06570N	.06250 - 0.00320	.999	----	----	5	UNCH	.04090B	.01760A
1025	----	----	----	.04580N	.04260 - 0.00320	.988	----	----	30	UNCH	.04530B	.00830A
1030	----	----	----	.04080N	.03770 - 0.00310	.977	----	----	2	UNCH	.04380B	.00660A
1035	----	----	----	.03600N	.03280 - 0.00320	.960	----	----	53	UNCH	.04320B	.00550A
1050	----	----	----	.02250N	.01950 - 0.00300	.823	----	----	9	UNCH	.03800B	.00290A
1055	----	----	----	.01840N	.01560 - 0.00280	.747	----	----	53	UNCH	.03570B	.00230A
1060	----	----	----	.01480N	.01220 - 0.00260	.655	----	----	3	UNCH	.03280B	.00250A
1070	----	----	----	.00900N	.00690 - 0.00210	.453	----	1	10 +	1	.02740B	.00220A
1075	----	----	----	.00680N	.00500 - 0.00180	.357	----	----	28	UNCH	.02510B	.00210A
1080	----	----	----	.00510N	.00370 - 0.00140	.276	----	----	2	UNCH	.02350B	.00210A
1085	----	----	----	.00380N	.00270 - 0.00110	.210	----	----	66	UNCH	.02150B	.00190A
1090	----	----	----	.00290N	.00200 - 0.00090	.159	----	10	20	UNCH	.01920B	.00180
1095	----	----	----	.00210N	.00150 - 0.00060	.120	----	----	1	UNCH	.01750B	.00240A
1100	----	----	----	.00160N	.00110 - 0.00050	.089	----	----	33	UNCH	.01600B	.00200A
1105	----	----	----	.00120N	.00080 - 0.00040	.066	----	----	126	UNCH	.01470B	.00170A
1120	----	----	----	.00050N	.00035 - 0.00015	.028	----	----	4	UNCH	.01130B	.00390A
TOTAL								11	445 +	1		
APR18	CHU OPT	(FUTURES SETT.	.00)									
1015	----	----	----	.06400N	.06100 - 0.00300	.980	----	----	1	UNCH	.07610	.01860A
1020	----	----	----	.05920N	.05620 - 0.00300	.973	----	----	3	UNCH	.07120	.01580A
1070	----	----	----	.01740N	.01480 - 0.00260	.587	----	----	7	UNCH	.02700B	.00330A
1100	----	----	----	.00580N	.00460 - 0.00120	.234	----	----	1	UNCH	.01300B	.00260A
1105	----	----	----	.00480N	.00370 - 0.00110	.194	----	----	1	UNCH	.01100B	.00430A
TOTAL								0	13			
JUN18	CHU OPT	(FUTURES SETT.	1.07590 -	31.0)								
1040	----	----	----	.04330N	.04020 - 0.00310	.812	----	----	2	UNCH	.05410B	.01280
1045	----	----	----	.03940N	.03640 - 0.00300	.776	----	----	51	UNCH	.05070B	.01140A
1050	----	----	----	.03580N	.03280 - 0.00300	.736	----	----	50	UNCH	.04760B	.01010A
1055	----	----	----	.03240N	.02950 - 0.00290	.695	----	----	3	UNCH	.04510B	.00900A
1060	----	----	----	.02910N	.02640 - 0.00270	.651	----	----	4	UNCH	.04200B	.00800A
1085	----	----	----	.01640N	.01430 - 0.00210	.429	----	----	68	UNCH	.02990B	.00550
1090	----	----	----	.01460N	.01260 - 0.00200	.389	----	----	5	UNCH	.02760B	.00560A
1100	----	----	----	.01150N	.00990 - 0.00160	.318	----	----	3	UNCH	.02400B	.00460A
1120	----	----	----	.00740N	.00640 - 0.00100	.213	----	----	1	UNCH	.01810B	.00670A
TOTAL								0	187			
SEP18	CHU OPT	(FUTURES SETT.	1.08490 -	31.0)								
1030	----	----	----	.06360N	.06020 - 0.00340	.829	----	----	1	UNCH	.05620B	.02420A
1060	----	----	----	.04140N	.03830 - 0.00310	.670	----	----	1	UNCH	.04650B	.01470A
TOTAL								0	2			
DEC18	CHU OPT	(FUTURES SETT.	1.09440 -	31.0)								
1060	----	----	----	.05270N	.04950 - 0.00320	.690	----	----	4	UNCH	.05760B	.02190A
1120	----	----	----	.02330N	.02150 - 0.00180	.391	----	----	1	UNCH	.03130B	.01120A
TOTAL								0	5			