

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

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PRELIMINARY

PG35 BULLETIN #120@

SWISS FRANC CALL OPTIONS

Fri, Jun 22, 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: FRI, JUN 22						
1I	JUN18	WEEK 1 1020-1260	WEEK 2 1072-1257	WEEK 3 1072-1257	WEEK 4 1072-1257	WEEK 5 1072-1257
YS	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18
RZ	895-1220	950-1225	900-1225	900-1225	920-1235	920-1235
	1020-1260	1072-1257	1072-1257	1072-1257	1077-1255	1077-1255
					1075-1255	1087-1217

SWISS FRANC FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
SWISS FRNC FUT								
SEP18	1.0161	1.0203	1.0155	1.0201 ( .9803) +	35	300	92658 - 770	1.1065B 1.0055A
DEC18	1.0270	1.0287B	1.0243A	1.0287 ( .9721) +	36	6	97 UNCH	1.1064B 1.0151A
MAR19	1.0346	1.0361B	1.0343A	1.0382 ( .9632) +	36	3	13 UNCH	1.1170B 1.0265A
SEP19	----	----	----	1.0573 ( .9458) +	35	1	- 1	1.1343B 1.0610A
TOTAL					300	16937	92768 - 771	
EC/SF CROSS RT								
SEP18	1.1494	1.1539B	1.1492A	1.1506 ( .8691) -	1	524	8205 + 3	1.1968B 1.1367A
DEC18	----	1.1510B	----	1.1494 ( .8700) -	1	524	1 UNCH	1.1516B 1.1470
					0	524	8206 + 3	

SWISS FRANC (EU) FIXING PRICE: Jun23 1.0175

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
25F OPT											
JUL18	25F OPT		(FUTURES SETT. .00)			.00420 + 0.00070	.379	----	----	3 UNCH	.01080B .00190A
1025	----		----						0	3	
TOTAL											
35F OPT											
JUL18	35F OPT		(FUTURES SETT. .00)			.00380 + 0.00060	.305	----	----	1 UNCH	.00350B .00170A
1030	----		----						0	1	
TOTAL											
45F OPT											
JUN18	45F OPT		(FUTURES SETT. .00)							50	.00640B .00060A
1030	----		----			CAB	----	----	----	50	.00450B .00050A
1035	----		----			CAB	----	----	----	125	.00300B .00110A
1040	----		----			CAB	----	----	----	50	.00200B .00100A
1045	----		----			CAB	----	----	----	0	
TOTAL									0	275	
55F OPT											
JUN18	55F OPT		(FUTURES SETT. .00)			.00400 + 0.00120	.506	----	----	1 UNCH	.01270B .00130A
1020	----		----			.00050 + 0.00020	.080	----	----	50 UNCH	.00540B .00080A
1035	----		----			.00010 + 0.00005	.015	----	----	150 UNCH	.00270B .00120A
1045	----		----			.00005 + 0.00005	.007	----	----	50 UNCH	.00180B .00100A
TOTAL									0	251	
CHU OPT											
JUL18	CHU OPT		(FUTURES SETT. .00)			.01180 + 0.00250	.786	----	----	54 UNCH	.02070B .00500
1010	----		----			.00630N	.654	----	----	2 UNCH	.01350B .00330A
1015	----		----			.00830 + 0.00200	.505	----	----	162 UNCH	.04140 .00210A
1020	----		----			.00400N	.361	----	----	11 UNCH	.01010B .00160A
1025	----		----			.00250N	.240	----	----	51 UNCH	.01610B .00100A
1030	----		----			.00140N	.149	----	2	51 UNCH	.02770B .00120A
1035	----		----			.00080N	.090	----	----	304 UNCH	.02520B .00090A
1040	----		----			.00045N	.048	----	----	120 UNCH	.03120B .00060
1045	----		----			.00020N	.000	----	----	20 UNCH	.02790B .00200A
1075	----		----			.00035 + 0.00015	.000	----	----	40 UNCH	.02610B .00210A
1080	----		----			CAB	----	----	----		
TOTAL									2	764	
AUG18	CHU OPT		(FUTURES SETT. .00)			.01200 + 0.00180	.592	----	----	3 UNCH	.01930B .00680A
1015	----		----			.00620N	.421	----	----	1 UNCH	.01290B .00400A
1025	----		----			.00480N	.343	----	2	2 + 2	.01860B .00300A
1030	----		----			.00400N	.219	----	127	153 + 23	.02900B .00190A
1040	----		----			.00290N	.175	----	----	50 UNCH	.02560B .00150A
1045	----		----			.00250N	.137	----	----	2 UNCH	.02240B .00150A
1050	----		----			.00170N	.087	----	----	2 UNCH	.01700B .00120A
1060	----		----			.00100N	.072	----	----	1 UNCH	.01530B .00100
1065	----		----			.00080N		----	----		
TOTAL									129	214 + 25	
SEP18	CHU OPT		(FUTURES SETT. 1.02010 + 35.0 )			.01800 + 0.00200	.634	----	----	39 UNCH	.05270B .01190A
1010	----		----			.01600N	.572	----	----	21 UNCH	.06110B .00990A
1015	----		----			.01340N	.507	----	----	2 UNCH	.05770B .00820A
1020	----		----			.01110N	.443	----	----	100 UNCH	.05430B .00670A
1025	----		----			.00930N	.383	----	----	53 UNCH	.05620B .00560A
1030	----		----			.00770N	.327	----	----	4 UNCH	.05300B .00460A
1035	----		----			.00640N	.278	----	----	4 UNCH	.04980B .00370A
1040	----		----			.00530N	.233	----	----	65 UNCH	.05160B .00320A
1045	----		----			.00440N	.193	----	----	123 UNCH	.05070B .00270A
1050	----		----			.00360N	.135	----	----	1 UNCH	.04650B .00210A
1060	----		----			.00250N	.110	----	----	1 UNCH	.04590B .00190
1065	----		----			.00210N		----	----		
TOTAL									0	413	
OCT18	CHU OPT		(FUTURES SETT. .00)			.00510N	.241	----	50	50 + 50	.00800B .00410A
1060	----		----			.00600		NEW	50		
TOTAL											
DEC18	CHU OPT		(FUTURES SETT. 1.02870 + 36.0 )			.01920 + 0.00170	.499	----	----	2 UNCH	.05320B .01460A
1030	----		----			.01750N	.351	----	----	1 UNCH	.06110B .00920A
1050	----		----			.01090N	.319	----	----	193 UNCH	.05750B .00820A
1055	----		----			.00960N	.178	----	----	68 UNCH	.04930B .00480A
1085	----		----			.00470N		----	----		
TOTAL									0	264	
MAR19	CHU OPT		(FUTURES SETT. 1.03820 + 36.0 )			.01740 + 0.00130	.385	----	----	2 UNCH	.05120B .01400A
1060	----		----			.01610N		----	----		
TOTAL									0	2	