

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG35 BULLETIN #137@

SWISS FRANC CALL OPTIONS

wed, Jul 18, 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:	JUL18	SEP18	DEC18	MAR19	JUN19
SWISS FRNC FUT	09/17	12/17	03/18	06/17	
SWISS FRNC OPT (EUR)03/09	03/09	03/09			

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUL 18

		WEEK 2	WEEK 3	WEEK 4				
1I	JUL18	1072-1257	1072-1257	1072-1257				
	AUG18	1072-1257	1072-1257					
	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
YS	950-1225		900-1225			920-1235		
RZ	1072-1257	1072-1257	1072-1257	1077-1255	1077-1255	1077-1255	1075-1255	1087-1225

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	1.0050	1.0068	1.0016	1.0058 ( .9942)	UNCH	8	20880	91644 - 226
DEC18	1.0125	1.0147B	1.0101A	1.0143 ( .9859)	UNCH	3	66	UNCH 1.1064B 1.0069A
MAR19	1.0228	1.0228	1.0199A	1.0234 ( .9771)	UNCH	1	16	UNCH 1.1170B 1.0157A
TOTAL SWISS FRNC FUT						8	20884	91726 - 226
EC/SF CROSS RT								
SEP18	1.1655	1.1662B	1.1597	1.1632 ( .8597)	UNCH	16	761	9580 UNCH 1.1968B 1.1367A
DEC18	----	1.1613A	----	1.1618 ( .8607)	UNCH	17	761	3 UNCH 1.1669B 1.1470
						0		9583

SWISS FRANC (EU) FIXING PRICE: Jun23 1.0051

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											
AUG18	2SF OPT		(FUTURES SETT. .00)								
1030	----		----	----	----	.00060 - 0.00020	.074	----	53	UNCH	.00330 .00150A
1035	----		----	----	----	.00035 - 0.00010	.045	----	100	UNCH	.00240B .00110A
TOTAL									0	153	
3SF OPT											
JUL18	3SF OPT		(FUTURES SETT. .00)			CAB	----	.000			
1030	----		----	----	----				1	UNCH	.00350B .00100A
TOTAL									0	1	
4SF OPT											
JUL18	4SF OPT		(FUTURES SETT. .00)								
1010	----		----	----	----	.00260 UNCH	.345	----	1	UNCH	.00750B .00170A
1015	----		----	----	----	.00130 UNCH	.195	----	1	UNCH	.00840B .00090A
1025	----		----	----	----	.00030 + 0.00005	.048	----	100	UNCH	.00450B .00080A
TOTAL									0	102	
CHU OPT											
AUG18	CHU OPT		(FUTURES SETT. .00)								
1015	----		----	----	.00250N	.00230 - 0.00020	.258	----	3	UNCH	.01930B .00170A
1020	----		----	----	.00140N	.00130 - 0.00010	.161	----	7	UNCH	.01590B .00110A
1025	----		----	----	.00080N	.00080 UNCH	.101	----	3	UNCH	.01290B .00110A
1030	----		----	----	.00045N	.00045 UNCH	.059	----	106	UNCH	.01860B .00110A
1035	----		----	----	.00025N	.00025 UNCH	.034	----	106	UNCH	.02730B .00110A
1040	----		----	----	.00010N	.00015 + 0.00005	.020	----	130	UNCH	.02900B .00130A
1045	----		----	----	.00005N	.00010 + 0.00005	.013	----	50	UNCH	.02560B .00150A
1050	----		----	----	.00005N	.00005 UNCH	.006	----	2	UNCH	.02240B .00140A
1060	----		----	----		CAB	.001	----	2	UNCH	.01700B .00120A
1065	----		----	----		CAB	----	.000	1	UNCH	.01530B .00100
TOTAL									0	410	
SEP18	CHU OPT		(FUTURES SETT. 1.00580)								
1005	----		----	----	.00980N	.00980 UNCH	.518	----	16	UNCH	.04740B .00740A
1010	----		----	----	.00740N	.00750 + 0.00010	.433	----	79	UNCH	.05270B .00580A
1015	----		----	----	.00560N	.00570 + 0.00010	.354	----	21	UNCH	.06110B .00450A
1020	----		----	----	.00410N	.00430 + 0.00020	.283	----	17	UNCH	.05770B .00350A
1025	----		----	----	.00310N	.00310 UNCH	.220	----	100	UNCH	.05430B .00270A
1030	----		----	----	.00230N	.00220 - 0.00010	.166	----	52	UNCH	.05620B .00210A
1035	----		----	----	.00180N	.00160 - 0.00020	.126	----	4	UNCH	.05300B .00170A
1040	----		----	----	.00130N	.00110 - 0.00020	.091	----	4	UNCH	.04980B .00200A
1045	----		----	----	.00100N	.00080 - 0.00020	.068	----	65	UNCH	.05160B .00180A
1050	----		----	----	.00080N	.00050 - 0.00030	.045	----	123	UNCH	.05070B .00170A
1060	----		----	----	.00045N	.00025 - 0.00020	.023	----	1	UNCH	.04650B .00210A
1065	----		----	----	.00035N	.00015 - 0.00020	.015	----	1	UNCH	.04590B .00080
TOTAL									0	483	
OCT18	CHU OPT		(FUTURES SETT. .00)								
1045	----		----	----	.00340N	.00350 + 0.00010	.188	----	50	UNCH	.01370B .00310A
1050	----		----	----	.00280N	.00290 + 0.00010	.159	----	51	UNCH	.01190B .00290
1060	----		----	----	.00180N	.00190 + 0.00010	.109	----	50	UNCH	.00800B .00310A
TOTAL									0	151	
DEC18	CHU OPT		(FUTURES SETT. 1.01430)								
1030	----		----	----	.01090N	.01100 + 0.00010	.369	----	2	UNCH	.05320B .00960A
1050	----		----	----	.00630N	.00630 UNCH	.233	----	1	UNCH	.06110B .00620A
1055	----		----	----	.00550N	.00550 UNCH	.207	----	193	UNCH	.05750B .00670A
1085	----		----	----	.00240N	.00240 UNCH	.098	----	68	UNCH	.04930B .00350A
TOTAL									0	264	
MAR19	CHU OPT		(FUTURES SETT. 1.02340)								
1060	----		----	----	.01070N	.01090 + 0.00020	.289	----	2	UNCH	.05120B .01010A
TOTAL									0	2	