

2017 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 #180@

SWISS FRANC CALL OPTIONS

Tue, Sep 19, 2017 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:	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18	SEP18
SWISS FRNC FUT	09/18			12/18		03/19	06/18	09/17
SWISS FRNC OPT (EUR)	09/08	10/06	11/03	12/08	01/05	03/09	06/08	09/07
S FRC WK 1 (EUR)	09/01							
S FRC WK 2 (EUR)		10/13						
S FRC WK 3 (EUR)	09/15	10/20						
S FRC WK 4 (EUR)	09/22							
S FRC WK 5 (EUR)	09/29							

SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, SEP 19								
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5			
1I	SEP17 1005-1212		1005-1212	1005-1215	1005-1215			
	OCT17	1005-1215	1005-1215					
1W	SEP17 905-1180		915-1190	915-1190	915-1190			
	OCT17	915-1190	920-1170					
YS	SEP17 870-1185	OCT17 885-1190	NOV17 915-1190	DEC17 875-1190	JAN18 920-1195	MAR18 890-1195	JUN18 925-1205	SEP18 940-1205
RZ	1000-1212	1005-1215	1005-1215	997-1215	1002-1212	1002-1212	1020-1212	1072-1210

SWISS FRANC FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
SWISS FRNC FUT										
SEP17	----	----	----	1.0425 (.9592)	UNCH	----	7581	UNCH	1.0806B	.9849A
DEC17	1.0456	1.0481	1.0423	1.0448 (.9571) -	14	23458	35308 +	182	1.0779B	.9921A
MAR18	----	1.0548B	1.0494A	1.0516 (.9509) -	14	----	122	UNCH	1.0758B	.9995A
JUN18	----	1.0612B	1.0570A	1.0584 (.9448) -	15	----	20	UNCH	1.0823B	1.0083A
DEC18	----	----	1.0714A	1.0723 (.9326) -	15	----	1	UNCH	1.0950B	1.0623
TOTAL						0	23458	43032 +	182	
EC/SF CROSS RT										
SEP17	1.1489	#1.1552B	1.1487	1.1473 (.8716)	UNCH	----	5333	UNCH	1.1532B	1.0643
DEC17				1.1538 (.8667) +	59	----	1296	11843 -	37	1.1552B
						0	1296	17176 -	37	1.0824A

SWISS FRANC (EU) FIXING PRICE: Sep19 1.0459

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
4SF OPT													
SEP17	4SF OPT		(FUTURES SETT.		1.04250	.00240 - 0.00130	.300	----	0	1	UNCH	.01530B	.00270A
TOTAL									0	1			
CHU OPT			(FUTURES SETT.		.00)								
OCT17	CHU OPT				.01870N	.01760 - 0.00110	.774	----	24	UNCH	.03510B	.00930A	
1030					.01490N	.01380 - 0.00110	.696	----	16	UNCH	.03080B	.00820A	
1035					.01170N	.01060 - 0.00110	.601	----	2	UNCH	.02660B	.00730A	
1040					.00900N	.00800 - 0.00100	.499	----	1	UNCH	.02270B	.00650A	
1045					.00680N	.00590 - 0.00090	.401	----	25	UNCH	.02070B	.00540A	
1050					.00510N	.00430 - 0.00080	.313	----	31	UNCH	.02180B	.00400A	
1055					.00380N	.00320 - 0.00060	.241	----	11	UNCH	.01870B	.00290A	
1060					.00290N	.00240 - 0.00050	.185	----	31	UNCH	.01590B	.00210A	
1065					.00220N	.00190 - 0.00030	.146	----	2	UNCH	.01350B	.00170A	
1070					.00170N	.00150 - 0.00020	.114	----	3	UNCH	.01140B	.00160A	
1075					.00130N	.00110 - 0.00020	.085	----	10	UNCH	.00950B	.00170A	
1080					.00100N	.00090 - 0.00010	.069	----	8	UNCH	.00800B	.00180A	
TOTAL									0	164			
NOV17	CHU OPT		(FUTURES SETT.		.00)								
1045					.01320N	.01230 - 0.00090	.503	----	3	UNCH	.02700B	.01060A	
1050					.01090N	.01010 - 0.00080	.439	----	3	UNCH	.02450B	.00910A	
1060					.00740N	.00670 - 0.00070	.322	----	1	UNCH	.02110B	.00640A	
1065					.00610N	.00550 - 0.00060	.273	----	2	UNCH	.01840B	.00530A	
1070					.00520N	.00460 - 0.00060	.233	----	1	UNCH	.01600B	.00440A	
1080					.00390N	.00340 - 0.00050	.172	----	2	UNCH	.01200B	.00300A	
1090					.00300N	.00250 - 0.00050	.128	----	2	UNCH	.00890B	.00250A	
TOTAL									0	14			
DEC17	CHU OPT		(FUTURES SETT.		1.04480 - 14.0)								
1015					.03610N	.03480 - 0.00130	.782	----	52	UNCH	.04490B	.01710A	
1025					.02850N	.02730 - 0.00120	.702	----	180	UNCH	.03960B	.01380A	
1030					.02510N	.02400 - 0.00110	.655	----	110	UNCH	.03720B	.01240A	
1035					.02200N	.02100 - 0.00100	.606	----	51	UNCH	.03480B	.01120A	
1045					.01670N	.01580 - 0.00090	.505	----	60	UNCH	.03100B	.00930A	
1050					.01450N	.01370 - 0.00080	.456	----	2	UNCH	.02950B	.00850A	
1055					.01260N	.01180 - 0.00080	.408	----	---	UNCH	.02730B	.00770A	
1060					.01090N	.01020 - 0.00070	.364	----	4	UNCH	.02560B	.00710A	
1065					.00950N	.00870 - 0.00080	.322	----	1	UNCH	.02400B	.00790A	
1070					.00820N	.00750 - 0.00070	.285	----	11	UNCH	.02250B	.00700A	
1075					.00720N	.00650 - 0.00070	.252	----	38	UNCH	.02120B	.00620A	
1080					.00630N	.00570 - 0.00060	.223	----	1	UNCH	.01990B	.00550A	
1085					.00550N	.00510 - 0.00040	.200	----	69	UNCH	.01870B	.00490A	
1115					.00200N	.00180 - 0.00020	.081	----	1	UNCH	.00600B	.00360A	
TOTAL									0	580			
MAR18	CHU OPT		(FUTURES SETT.		1.05160 - 14.0)								
1065					.01860N	.01800 - 0.00060	.423	----	3	UNCH	.03000B	.01080A	
TOTAL									0	3			