***2017 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: | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | MAR18 | JUN18 |
|---|---|---|---|---|---|---|---|---|
| SWISS FRNC FUT | | | 09/18 | | | 12/18 | 03/19 | 06/18 |
| SWISS FRNC OPT (EUR) | 07/07 | 08/04 | 09/08 | 10/06 | 11/03 | 12/08 | 03/09 | 06/08 |
| S FRC WK 2 (EUR) | 07/14 | 08/11 | | | | | | |
| S FRC WK 3 (EUR) | 07/21 | 08/18 | | | | | | |
| S FRC WK 4 (EUR) | 07/28 | 08/25 | | | | | | |

### SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

| | | WEEK 2 | WEEK 3 | WEEK 4 |
|---|---|---|---|---|
| 1I | JUL17 | 1005-1165 | 1005-1167 | 1005-1187 |
| | AUG17 | 1005-1187 | 1005-1187 | 1005-1187 |
| 1W | JUL17 | 910-1170 | 910-1175 | 910-1185 |
| | AUG17 | 915-1185 | 915-1185 | 920-1185 |

| | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | MAR18 | JUN18 |
|---|---|---|---|---|---|---|---|---|
| YS | 875-1170 | 880-1185 | 870-1185 | 885-1190 | 920-1190 | 875-1190 | 890-1195 | 930-1205 |
| RZ | 1000-1157 | 1005-1187 | 1000-1187 | 1005-1185 | 1005-1185 | 997-1185 | 1002-1185 | 1020-1182 |

### SWISS FRANC FUTURES

| | GLOBEX OPEN | | GLOBEX HIGH | GLOBEX LOW | SETT.PRICE & PT. CHGE | RECIPROCAL | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | CONTRACT HIGH | CONTRACT LOW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SWISS FRNC FUT | | | | | | | | | | | | | |
| SEP17 | 1.0556 | | 1.0571 | 1.0382 | 1.0403 | ( .9613) - | 125 | 876 | 46394 | 42002 - | 575 | 1.0806B | .9849A |
| DEC17 | 1.0623 | | 1.0630B | 1.0446A | 1.0465 | ( .9556) - | 126 | ---- | 106 | 372 - | 1 | 1.0779B | .9921A |
| MAR18 | ---- | | 1.0696B | 1.0517A | 1.0532 | ( .9495) - | 128 | ---- | ---- | 29 | UNCH | 1.0758B | .9995A |
| JUN18 | ---- | | 1.0742B | 1.0592A | 1.0599 | ( .9435) - | 129 | ---- | ---- | 20 | UNCH | 1.0823B | 1.0083A |
| TOTAL SWISS FRNC FUT | | | | | | | | 876 | 46500 | 42423 - | 576 | | |
| EC/SF CROSS RT | | | | | | | | | | | | | |
| SEP17 | 1.1158 | #1.1268B | 1.1149 | ---- | 1.1261 | ( .8880) + | 114 | 400 | 4302 | 13611 - | 1654 | 1.1268B | 1.0643 |
| TOTAL EC/SF CROSS RT | | | | | | | | 400 | 4302 | 13611 - | 1654 | | |

SWISS FRANC (EU) FIXING PRICE: Jun22 1.0448

### SWISS FRANC CALLS **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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SWISS FRNC-C EU | | | | | | | | | | | | | |
| SEP17 | SWISS FRNC-C EU | (FUTURES SETT. | 1.04030 - | 125.0 ) | | | | | | | | | |
| 1045 | ---- | ---- | ---- | 1.46N | .87 - | 59 | .435 | ---- | ---- | 1 | UNCH | 3.66B | .66A |
| TOTAL | | | | | | | | | 0 | 1 | | | |

** Option prices quoted per Daily Information Bulletin convention. For example, a Swiss franc option price of 2.93 on this page is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = $3,662.50.**

### 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 | | | | | | | | | | | | | |
| AUG17 | 2SF OPT | (FUTURES SETT. | .00) | | | | | | | | | | |
| 1040 | ---- | ---- | ---- | ---- | .00660 | - 0.00800 | .510 | ---- | ---- | 1 | UNCH | .01230B | .00520A |
| TOTAL | | | | | | | | | 0 | 1 | | | |
| 3SF OPT | | | | | | | | | | | | | |
| AUG17 | 3SF OPT | (FUTURES SETT. | .00) | | | | | | | | | | |
| 1075 | ---- | ---- | ---- | ---- | .00045 | - 0.00115 | .047 | ---- | ---- | 1 | UNCH | .00340B | .00150A |
| TOTAL | | | | | | | | | 0 | 1 | | | |
| 4SF OPT | | | | | | | | | | | | | |
| JUL17 | 4SF OPT | (FUTURES SETT. | .00) | | | | | | | | | | |
| 1040 | ---- | ---- | ---- | ---- | .00260 | - 0.01030 | .528 | ---- | ---- | 38 | UNCH | .01220 | .00360A |
| 1045 | ---- | ---- | ---- | ---- | .00060 | - 0.00760 | .113 | ---- | ---- | 46 | UNCH | .01160B | .00120A |
| 1050 | ---- | ---- | ---- | ---- | .00005 | - 0.00405 | .003 | ---- | ---- | 1 | UNCH | .00880B | .00080A |
| 1055 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | 134 | UNCH | .00910B | .00110 |
| 1060 | ---- | ---- | ---- | ---- | CAB | ---- | ---- | ---- | ---- | 48 | UNCH | .00560B | .00080A |
| 1070 | ---- | ---- | ---- | ---- | CAB | ---- | ---- | ---- | ---- | 50 | UNCH | .00240B | .00100A |
| TOTAL | | | | | | | | | 0 | 317 | | | |
| CHU OPT | | | | | | | | | | | | | |
| AUG17 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | | | | |
| 1040 | ---- | ---- | ---- | .01380N | .00530 | - 0.00850 | .512 | ---- | ---- | 70 | UNCH | .01430B | .00390A |
| 1045 | ---- | ---- | ---- | .00970N | .00320 | - 0.00650 | .353 | ---- | ---- | 12 | UNCH | .01250B | .00280A |
| 1050 | ---- | ---- | ---- | .00630N | .00180 | - 0.00450 | .220 | ---- | ---- | 41 | UNCH | .00970B | .00170A |
| 1055 | ---- | ---- | ---- | .00380N | .00090 | - 0.00290 | .121 | ---- | ---- | 150 | UNCH | .01030B | .00120A |
| 1060 | ---- | ---- | ---- | .00210N | .00040 | - 0.00170 | .058 | ---- | ---- | 36 | UNCH | .00710B | .00110A |
| 1070 | ---- | ---- | ---- | .00060N | .00010 | - 0.00050 | .014 | ---- | ---- | 56 | UNCH | .00450B | .00080A |
| TOTAL | | | | | | | | | 0 | 365 | | | |
| SEP17 | CHU OPT | (FUTURES SETT. | 1.04030 - | 125.0 ) | | | | | | | | | |
| 1010 | ---- | ---- | ---- | .04350N | .03190 | - 0.01160 | .881 | ---- | ---- | 23 | UNCH | .06020B | .01120A |
| 1030 | ---- | ---- | ---- | .02570N | .01650 | - 0.00920 | .657 | ---- | ---- | 20 | UNCH | .04750B | .00640A |
| 1035 | ---- | ---- | ---- | .02170N | .01350 | - 0.00820 | .584 | ---- | ---- | 2 | UNCH | .04450B | .00560A |
| 1040 | ---- | ---- | ---- | .01800N | .01090 | - 0.00710 | .509 | ---- | 24 | 85 + | 24 | .04460B | .00500A |
| 1045 | ---- | ---- | ---- | .01460N | .00870 | - 0.00590 | .435 | ---- | ---- | 18 | UNCH | .04030B | .00500A |
| 1050 | ---- | ---- | ---- | .01170N | .00690 | - 0.00480 | .366 | ---- | ---- | 4 | UNCH | .03950B | .00520A |
| 1055 | ---- | ---- | ---- | .00920N | .00550 | - 0.00370 | .305 | ---- | ---- | 40 | UNCH | .03710B | .00420A |
| 1060 | ---- | ---- | ---- | .00720N | .00430 | - 0.00290 | .250 | ---- | 40 | 49 + | 34 | .03510B | .00330A |
| 1065 | ---- | ---- | ---- | .00550N | .00330 | - 0.00220 | .201 | ---- | ---- | 8 | UNCH | .03480B | .00260A |
| 1070 | ---- | ---- | ---- | .00430N | .00250 | - 0.00180 | .160 | ---- | 50 | 50 + | 50 | .03270B | .00210A |
| 1080 | ---- | ---- | ---- | .00250N | .00130 | - 0.00120 | .092 | ---- | ---- | 11 | UNCH | .02900B | .00180A |
| 1085 | ---- | ---- | ---- | .00190N | .00090 | - 0.00100 | .067 | ---- | ---- | 10 | UNCH | .02730B | .00180A |
| TOTAL | | | | | | | | | 114 | 320 + | 108 | | |
| OCT17 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | | | | |
| 1055 | ---- | ---- | ---- | .01520N | .01040 | - 0.00480 | .411 | ---- | ---- | 30 | UNCH | .02180B | .00590A |
| 1060 | ---- | ---- | ---- | .01280N | .00870 | - 0.00410 | .360 | ---- | ---- | 30 | UNCH | .01870B | .00680 |
| 1065 | ---- | ---- | ---- | .01080N | .00730 | - 0.00350 | .313 | ---- | ---- | 30 | UNCH | .01590B | .00590A |
| TOTAL | | | | | | | | | 0 | 90 | | | |
| DEC17 | CHU OPT | (FUTURES SETT. | 1.04650 - | 126.0 ) | | | | | | | | | |
| 1015 | ---- | ---- | ---- | .04850N | .03850 | - 0.01000 | .756 | ---- | ---- | 52 | UNCH | .04490B | .01710A |
| 1025 | ---- | ---- | ---- | .04040N | .03150 | - 0.00890 | .683 | ---- | ---- | 180 | UNCH | .03960B | .01380A |
| 1030 | ---- | ---- | ---- | .03660N | .02830 | - 0.00830 | .644 | ---- | ---- | 110 | UNCH | .03720B | .01240A |
| 1035 | ---- | ---- | ---- | .03290N | .02530 | - 0.00760 | .604 | ---- | ---- | 50 | UNCH | .03480B | .01120A |
| 1060 | ---- | ---- | ---- | .01800N | .01380 | - 0.00420 | .401 | ---- | ---- | 4 | UNCH | .02560B | .00710A |
| 1070 | ---- | ---- | ---- | .01390N | .01070 | - 0.00320 | .330 | ---- | 6 | 11 + | 6 | .02250B | .00730A |
| 1075 | ---- | ---- | ---- | .01210N | .00950 | - 0.00260 | .299 | ---- | 8 | 38 + | 8 | .02120B | .00740A |
| TOTAL | | | | | | | | | 14 | 445 + | 14 | | |