***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: | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | JUN18 | SEP18 |
|---|---|---|---|---|---|---|---|---|
| SWISS FRNC FUT | | 12/18 | | | 03/19 | | 06/18 | 09/17 |
| SWISS FRNC OPT (EUR) | 11/03 | 12/08 | 01/05 | 02/09 | 03/09 | 04/06 | 06/08 | 09/07 |
| S FRC WK 1 (EUR) | | 12/01 | | | | | | |
| S FRC WK 2 (EUR) | 11/10 | | | | | | | |
| S FRC WK 3 (EUR) | 11/17 | 12/15 | | | | | | |
| S FRC WK 4 (EUR) | 11/24 | 12/22 | | | | | | |

### SWISS FRANC OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22

| | | WEEK 1 | WEEK 2 | WEEK 3 | WEEK 4 |
|---|---|---|---|---|---|
| 1I | NOV17 | | 1005-1230 | 1005-1230 | 1005-1232 |
| | DEC17 | 1005-1232 | | 1002-1227 | 1002-1227 |
| 1W | NOV17 | | 880-1160 | 880-1155 | 880-1150 |
| | DEC17 | 880-1140 | | 890-1150 | 895-1150 |

| | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | JUN18 | SEP18 |
|---|---|---|---|---|---|---|---|---|
| YS | 880-1190 | 875-1190 | 885-1195 | 885-1160 | 885-1195 | 895-1155 | 895-1205 | 900-1205 |
| RZ | 1005-1230 | 997-1232 | 1002-1227 | 1002-1227 | 1002-1227 | 1020-1225 | 1020-1225 | 1072-1225 |

### SWISS FRANC FUTURES

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | | SETT.PRICE | RECIPROCAL | PT. CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | CONTRACT HIGH | CONTRACT LOW |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SWISS FRNC FUT | | | | | | | | | | | | | |
| DEC17 | 1.0103 | 1.0207 | 1.0101 | | 1.0202 | ( .9802) | + 105 | 467 | 29038 | 80652 - | 1895 | 1.0779B | .9921A |
| MAR18 | 1.0185 | 1.0280B | 1.0181A | | 1.0276 | ( .9731) | + 105 | ---- | 96 | 347 + | 35 | 1.0758B | .9995A |
| JUN18 | ---- | 1.0329B | ---- | | 1.0349 | ( .9663) | + 106 | ---- | ---- | 37 | UNCH | 1.0823B | 1.0083A |
| SEP18 | ---- | 1.0337B | ---- | | 1.0424 | ( .9593) | + 106 | ---- | ---- | 9 | UNCH | 1.0888B | 1.0218A |
| DEC18 | ---- | 1.0425B | ---- | | 1.0501 | ( .9523) | + 106 | ---- | ---- | 1 | UNCH | 1.0950B | 1.0302A |
| TOTAL SWISS FRNC FUT | | | | | | | | 467 | 29134 | 81046 - | 1860 | | |
| EC/SF CROSS RT | | | | | | | | | | | | | |
| DEC17 | 1.1627 | 1.1642B | 1.1583 | ---- | 1.1606 | ( .8616) | - 40 | ---- | 674 | 13762 + | 25 | 1.1720 | 1.0824A |
| MAR18 | ---- | ---- | 1.1577A | ---- | 1.1590 | ( .8628) | - 41 | ---- | ---- | 106 | UNCH | 1.1680B | 1.1380A |
| | | | | | | | | 0 | 674 | 13868 + | 25 | | |

SWISS FRANC (EU) FIXING PRICE: Dec19 1.0158

### 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4SF OPT | | | | | | | | | | | | |
| NOV17 | 4SF OPT | (FUTURES SETT. | .00) | | | | | | | | | |
| 1015 | ---- | ---- | ---- | ---- | .00570 + 0.00500 | .878 | ---- | ---- | 16 | UNCH | .00570B | .00140 |
| 1020 | ---- | ---- | ---- | ---- | .00240 + 0.00220 | .517 | ---- | ---- | 20 | UNCH | .00790B | .00080A |
| TOTAL | | | | | | | | 0 | 36 | | | |
| CHU OPT | | | | | | | | | | | | |
| DEC17 | CHU OPT | (FUTURES SETT. | 1.02020 + | 105.0 ) | | | | | | | | |
| 1005 | ---- | ---- | ---- | .00840N | .01610 + 0.00770 | .868 | ---- | ---- | 276 | UNCH | .04690B | .00540A |
| 1010 | ---- | ---- | ---- | .00560N | .01210 + 0.00650 | .775 | ---- | ---- | 327 | UNCH | .04770B | .00390A |
| 1015 | ---- | ---- | ---- | .00350N | .00860 + 0.00510 | .650 | ---- | ---- | 53 | UNCH | .04490B | .00270A |
| 1020 | ---- | ---- | ---- | .00210N | .00590 + 0.00380 | .508 | ---- | ---- | 76 | UNCH | .04220B | .00190A |
| 1025 | ---- | ---- | ---- | .00140N | .00400 + 0.00260 | .375 | ---- | ---- | 247 | UNCH | .03960B | .00140A |
| 1030 | ---- | ---- | ---- | .00090N | .00270 + 0.00180 | .268 | ---- | ---- | 116 | UNCH | .03720B | .00130A |
| 1035 | ---- | ---- | ---- | .00060N | .00180 + 0.00120 | .186 | ---- | ---- | 51 | UNCH | .03480B | .00150A |
| 1040 | ---- | ---- | ---- | .00040N | .00120 + 0.00080 | .128 | ---- | ---- | 37 | UNCH | .03340B | .00140A |
| 1045 | ---- | ---- | ---- | .00025N | .00080 + 0.00055 | .086 | ---- | ---- | 25 | UNCH | .03100B | .00170A |
| 1050 | ---- | ---- | ---- | .00020N | .00060 + 0.00040 | .063 | ---- | ---- | 4 | UNCH | .02950B | .00030 |
| 1060 | ---- | ---- | ---- | .00010N | .00025 + 0.00015 | .027 | ---- | ---- | 4 | UNCH | .02560B | .00180A |
| 1065 | ---- | ---- | ---- | .00005N | .00020 + 0.00015 | .020 | ---- | ---- | 1 | UNCH | .02400B | .00110 |
| 1070 | ---- | ---- | ---- | .00005N | .00015 + 0.00010 | .015 | ---- | ---- | 11 | UNCH | .02250B | .00200A |
| 1075 | ---- | ---- | ---- | .00005N | .00010 + 0.00005 | .010 | ---- | ---- | 38 | UNCH | .02120B | .00340A |
| 1080 | ---- | ---- | ---- | .00005N | .00005 UNCH | .005 | ---- | ---- | 1 | UNCH | .01990B | .00170A |
| 1085 | ---- | ---- | ---- | .00005N | .00005 UNCH | .002 | ---- | ---- | 69 | UNCH | .01870B | .00240A |
| 1115 | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 1 | UNCH | .00600B | .00360A |
| TOTAL | | | | | | | | 0 | 1337 | | | |
| JAN18 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | | | |
| 1005 | ---- | ---- | ---- | .01620N | .02430 + 0.00810 | .850 | ---- | ---- | 40 | UNCH | .02320B | .01230 |
| 1030 | ---- | ---- | ---- | .00450N | .00790 + 0.00340 | .461 | ---- | 5 | 10 + | 5 | .03810B | .00370A |
| 1045 | ---- | ---- | ---- | .00200N | .00350 + 0.00150 | .241 | ---- | ---- | 2 | UNCH | .03710B | .00180 |
| 1050 | ---- | ---- | ---- | .00150N | .00270 + 0.00120 | .191 | ---- | ---- | 2 | UNCH | .03370B | .00160A |
| 1055 | ---- | ---- | ---- | .00120N | .00210 + 0.00090 | .152 | ---- | ---- | 1 | UNCH | .03050B | .00180A |
| TOTAL | | | | | | | | 5 | 55 + | 5 | | |
| FEB18 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | | | |
| 1035 | ---- | ---- | ---- | .00630N | .00940 + 0.00310 | .413 | ---- | ---- | 1 | UNCH | .01990B | .00560A |
| TOTAL | | | | | | | | 0 | 1 | | | |
| MAR18 | CHU OPT | (FUTURES SETT. | 1.02760 + | 105.0 ) | | | | | | | | |
| 1005 | ---- | ---- | ---- | .02120N | .02830 + 0.00710 | .741 | ---- | 1 | 5 - | 1 | .04090B | .01760A |
| 1025 | ---- | ---- | ---- | .01150N | .01590 + 0.00440 | .535 | ---- | ---- | 30 | UNCH | .04530B | .00970A |
| 1065 | ---- | ---- | ---- | .00360N | .00470 + 0.00110 | .199 | ---- | ---- | 3 | UNCH | .03000B | .00380A |
| TOTAL | | | | | | | | 1 | 38 - | 1 | | |
| JUN18 | CHU OPT | (FUTURES SETT. | 1.03490 + | 106.0 ) | | | | | | | | |
| 1045 | ---- | ---- | ---- | .01370N | .01730 + 0.00360 | .437 | ---- | ---- | 1 | UNCH | .05070B | .01240A |
| 1055 | ---- | ---- | ---- | .01110N | .01440 + 0.00330 | .373 | ---- | ---- | 1 | UNCH | .04510B | .01020 |
| TOTAL | | | | | | | | 0 | 2 | | | |
| SEP18 | CHU OPT | (FUTURES SETT. | 1.04240 + | 106.0 ) | | | | | | | | |
| 1030 | ---- | ---- | ---- | .02720N | .03290 + 0.00570 | .587 | ---- | ---- | 1 | UNCH | .05620B | .02420A |
| TOTAL | | | | | | | | 0 | 1 | | | |