



CONTRACT SPECIFICATIONS FOR SWISS FRANC OPTIONS

CME Globex American Style Premium Quoted

Trade Unit	One Swiss franc futures contract						
Settle Method	Delivery						
Point (Tick) Size	1 point = \$.0001 per Swiss franc = \$12.50 per contract						
Strike Price Interval	\$.005 intervals, e.g., \$.455, \$.460, \$.465, etc.						
Strike	4 strikes up & down, and including, the strike nearest the money.						
Limits/Price Banding	No limits						
Minimum Fluctuation	<table border="1"> <tr> <td>Regular</td> <td>0.0001=\$12.50</td> </tr> <tr> <td>Cab</td> <td>0.00005=\$6.25</td> </tr> <tr> <td>Special "Half Tick"</td> <td>0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.</td> </tr> </table>	Regular	0.0001=\$12.50	Cab	0.00005=\$6.25	Special "Half Tick"	0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.
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Special "Half Tick"	0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.						
Trading Hours	Mon/Thurs 5:00 p.m.-7:15 a.m. & 2:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-7:15 a.m Mon/Thurs 5:00 p.m.-4:00 p.m. Sun & Hol 3:00 p.m.-4:00 p.m.						
Listed							
Product Codes	Clearing=E1 Ticker Calls=CF Ticker Puts=PF Globex=6S Weekly Expiration Options: Floor Calls=1SC/5SC Puts=1SP/5SP AON=LS Globex 6S1-6S5						
Minimum Block Size							
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings						

Open Outcry American Style Premium Quoted

Trade Unit	One Swiss franc futures contract						
Settle Method	Delivery						
Point (Tick) Size	1 point = \$.0001 per Swiss franc = \$12.50 per contract						
Strike Price Interval	\$.005 intervals, e.g., \$.455, \$.460, \$.465, etc.						
Strike	All listed intervals						
Limits/Price Banding	No limits						
Minimum Fluctuation	<table border="1"> <tr> <td>Regular</td> <td>0.0001=\$12.50</td> </tr> <tr> <td>Cab</td> <td>0.00005=\$6.25</td> </tr> <tr> <td>Special "Half Tick"</td> <td>0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.</td> </tr> </table>	Regular	0.0001=\$12.50	Cab	0.00005=\$6.25	Special "Half Tick"	0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.
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Special "Half Tick"	0.00005=\$6.25 for premium<0.0005, spreads w/net premium<0.0005, non-generic combo trades with total premium<0.0010.						
Trading Hours	7:20 a.m.-2:00 p.m.						
Listed							
Product Codes	Clearing=E1 Ticker Calls=CF Ticker Puts=PF Globex=6S Weekly Expiration Options: Floor Calls=1SC/5SC Puts=1SP/5SP AON=LS Globex 6S1-6S5						
Minimum Block Size							
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings						

CME Globex European Style Premium Quoted

Trade Unit	One Swiss franc futures contract						
Settle Method	Delivery						
Point (Tick) Size	1 point = \$.0001 per Swiss franc = \$12.50 per contract						
Strike Price Interval							
Strike	12 strikes up & down, and including, the strike nearest the money.						
Limits/Price Banding	No limits						
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Trading Hours	Sun/Fri 3:00 p.m.-4:00 p.m. LTD 9:00 a.m.						
Listed							
Product Codes	Open Outcry & Clearing=YS GLOBEX=XS Weekly Expiration Options: Open Outcry=1W-5W GLOBEX=XS1-XS5 AON=0G (100 Threshold)&						
Minimum Block Size							
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings						

Open Outcry European Style Premium Quoted

Trade Unit	One Swiss franc futures contract	
Settle Method	Delivery	
Point (Tick) Size	1 point = \$.0001 per Swiss franc = \$12.50 per contract	
Strike Price Interval		
Strike	All listed intervals	
Limits/Price Banding	No limits	
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Trading Hours	7:20 a.m.-2:00 p.m. (Chicago time); occurs side by side with GLOBEX.	
Listed		
Product Codes	Open Outcry & Clearing=YS GLOBEX=XS Weekly Expiration Options: Open Outcry=1W-5W GLOBEX=XS1-XS5 AON=0G (100 Threshold)&	
Minimum Block Size		
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings	

CME Globex American Style Volatility Quoted

Trade Unit	One Swiss franc futures contract						
Settle Method	Delivery						
Point (Tick) Size	0.025 percent of the volatility quote						
Strike Price Interval	\$.005 intervals, e.g., \$.455, \$.460, \$.465, etc.						
Strike	4 strikes up & down, and including, the strike nearest the money.						
Limits/Price Banding	No limits						
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Listed							
Product Codes	Monthly: V6S Weekly Expiration Options: VS(1-5)						
Minimum Block Size							
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings						

CME Globex European Style Volatility Quoted

Trade Unit	One Swiss franc futures contract						
Settle Method	Delivery						
Point (Tick) Size	0.025 percent of the volatility quote						
Strike Price Interval							
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Trading Hours	Sun/Fri 3:00 p.m.-4:00 p.m. LTD 9:00 a.m.						
Listed							
Product Codes	Monthly: VXS Weekly Expiration Options: VS(A-E)						
Minimum Block Size							
Product Calendar	Four options in the March cycle, two months not in the March cycle (serial options), plus 4 Weekly Expiration Options. View current product listings						