



PRELIMINARY

PG35 BULLETIN # 94@

SWISS FRANC CALL OPTIONS

Fri, May 16, 2025 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 = \$.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

Table with 5 columns: EXPIRATION, JUN25, SEP25, DEC25, MAR26. Rows: SWISS FRNC FUT, 06/16, 09/15, 12/15, 03/16

EXPIRATION:

SWISS FRANC OPTIONS ON FUTURES

Table with columns: 1I, MAY25, WEEK 1, WEEK 2, WEEK 3, WEEK 4, WEEK 5, RZ, MAY25, JUN25, JUL25, AUG25, SEP25, OCT25, DEC25, MAR26. Rows: 1I, MAY25, JUN25, RZ, MAY25, JUN25, JUL25, AUG25, SEP25, OCT25, DEC25, MAR26

SWISS FRANC FUTURES

Table with columns: SWISS FRNC FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows: JUN25, SEP25, DEC25, MAR26, JUN26, TOTAL SWISS FRNC FUT, EC/SF CROSS RT, JUN25, SEP25

SWISS FRANC (EU) FIXING PRICE: Jun25 1.1991

SWISS FRANC CALLS **SETT. PRICE**

Large table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows: 2SF OPT, 3SF OPT, 4SF OPT, 5SF OPT, CHU OPT

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



PRELIMINARY

PG35 BULLETIN # 94@ SWISS FRANC CALL OPTIONS Fri, May 16, 2025 PG35

Table with columns for date, option type, futures/settlement, price, quantity, and status. Includes sections for JUL25, AUG25, SEP25, OCT25, NOV25, DEC25, JAN26, FEB26, and MAR26.

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PRELIMINARY

| PG35 BULLETIN # 94@ | | SWISS FRANC CALL OPTIONS | | | | | | | | Fri, May 16, 2025 | | | PG35 |
|---------------------|---------|---------------------------------|-------|------|--------|----|------|------|------|-------------------|------|-------|-------|
| 1330 | ---- | 1.41B | 1.30A | ---- | 1.27 - | 8 | .214 | ---- | ---- | 311 | UNCH | 3.23B | .43A |
| 1340 | ---- | 1.27B | 1.18A | ---- | 1.15 - | 7 | .195 | ---- | ---- | 1 | UNCH | 2.97B | .38A |
| 1350 | ---- | 1.15B | 1.07A | ---- | 1.04 - | 6 | .177 | ---- | ---- | 2 | UNCH | 2.74B | .35A |
| TOTAL | | | | | | | | | | 0 | | | |
| APR26 | CHU OPT | (FUTURES SETT. .00) | | | | | | | | 688 | | | |
| 1230 | ---- | 5.00B | 4.52A | ---- | 4.53 - | 25 | .597 | ---- | ---- | 3 | UNCH | 8.60B | 3.73A |
| 1250 | ---- | 4.02B | 3.63A | ---- | 3.63 - | 21 | .509 | ---- | ---- | 2 | UNCH | 7.34B | 2.93A |
| 1330 | ---- | 1.75B | 1.61A | ---- | 1.59 - | 9 | .251 | ---- | ---- | 1 | UNCH | 3.72B | 1.21A |
| 1340 | ---- | 1.59B | 1.47A | ---- | 1.44 - | 9 | .229 | ---- | ---- | 2 | UNCH | 3.43B | 1.09A |
| 1350 | ---- | 1.44B | 1.34A | ---- | 1.31 - | 8 | .210 | ---- | ---- | 1 | UNCH | 3.16B | .99A |
| 1390 | ---- | 1.00B | .95A | ---- | .90 - | 6 | .148 | ---- | ---- | 1 | UNCH | 2.34B | .68A |
| TOTAL | | | | | | | | | | 0 | | | |
| JUN26 | CHU OPT | (FUTURES SETT. 1.24890 - 40.0) | | | | | | | | 10 | | | |
| 1220 | ---- | ---- | ---- | ---- | 5.18 - | 25 | .637 | ---- | ---- | 2 | UNCH | 6.90B | 2.35A |
| 1225 | ---- | ---- | ---- | ---- | 4.93 - | 24 | .616 | ---- | ---- | 1 | UNCH | 6.65B | 2.21A |
| 1350 | ---- | ---- | ---- | ---- | 1.37 - | 9 | .215 | ---- | ---- | 1 | UNCH | 1.20 | .66 |
| TOTAL | | | | | | | | | | 0 | | | |
| MAR27 | CHU OPT | (FUTURES SETT. .00) | | | | | | | | 4 | | | |
| 1430 | ---- | ---- | ---- | ---- | 1.77 - | 9 | .209 | ---- | ---- | 1 | UNCH | 2.00 | 2.00 |
| TOTAL | | | | | | | | | | 0 | | | |

** 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 | LOW |
|---------|---------|---------------------------------|---------|------|------------------|-------|-------------------------|-------|------------|-----------------------|---------------|-------------------|-----------------|
| 2SF OPT | | | | | | | | | | | | | |
| JUN25 | 2SF OPT | (FUTURES SETT. 1.19595 - 41.0) | | | | | .00770 - 0.00210 | .369 | ---- | ---- | 2 | UNCH | ---- |
| 1220 | ---- | | | | | | .00350 - 0.00130 | .186 | ---- | ---- | 2 | UNCH | ---- |
| 1240 | ---- | | | | | | .00240 - 0.00100 | .130 | ---- | 1 | 11 + | 1 | ---- |
| 1250 | ---- | | | | | | .00080 - 0.00050 | .045 | ---- | ---- | 1 | UNCH | ---- |
| 1280 | ---- | | | | | | | | ---- | ---- | 16 + | 1 | ---- |
| TOTAL | | | | | | | | | | 1 | 16 + | 1 | |
| 3SF OPT | | | | | | | | | | | | | |
| MAY25 | 3SF OPT | (FUTURES SETT. .00) | | | | | .02410 - 0.00090 | 1.000 | 1 | ---- | ---- | 1 | ---- |
| 1175 | ---- | | | | | | .00910 - 0.00100 | 1.000 | 2 | 1 | ---- | 3 | ---- |
| 1190 | ---- | | | | | | .00410 - 0.00150 | 1.000 | 1 | ---- | ---- | 1 | ---- |
| 1195 | ---- | | | | | | | | ---- | 2 | ---- | 6 | ---- |
| 1200 | ---- | | | | | | | | ---- | ---- | 5 | ---- | ---- |
| 1210 | ---- | | | | | | | | ---- | ---- | 4 | ---- | ---- |
| 1215 | ---- | | | | | | | | ---- | ---- | 5 | ---- | ---- |
| 1220 | ---- | | | | | | | | ---- | ---- | 1 | ---- | ---- |
| 1225 | ---- | | | | | | | | ---- | ---- | 7 | ---- | ---- |
| 1230 | ---- | | | | | | | | ---- | ---- | 2 | ---- | ---- |
| 1240 | ---- | | | | | | | | ---- | ---- | 8 | ---- | ---- |
| 1250 | ---- | | | | | | | | ---- | ---- | 2 | ---- | ---- |
| 1255 | ---- | | | | | | | | ---- | ---- | 19 | ---- | ---- |
| 1260 | ---- | | | | | | | | ---- | ---- | 4 | ---- | ---- |
| 1265 | ---- | | | | | | | | ---- | ---- | 2 | ---- | ---- |
| 1270 | ---- | | | | | | | | ---- | ---- | 1 | ---- | ---- |
| 1275 | ---- | | | | | | | | ---- | ---- | 19 | ---- | ---- |
| 1280 | ---- | | | | | | | | ---- | ---- | 4 | ---- | ---- |
| 1285 | ---- | | | | | | | | ---- | ---- | 2 | ---- | ---- |
| 1290 | ---- | | | | | | | | ---- | ---- | 2 | ---- | ---- |
| 1295 | ---- | | | | | | | | ---- | ---- | 1 | ---- | ---- |
| TOTAL | | | | | | | | | | 3 | 0 - | 76 | |
| 4SF OPT | | | | | | | | | | | | | |
| MAY25 | 4SF OPT | (FUTURES SETT. .00) | | | | | .03100 - 0.00410 | .993 | ---- | ---- | 1 | UNCH | ---- |
| 1165 | ---- | | | | | | .02610 - 0.00400 | .979 | ---- | ---- | 1 | UNCH | ---- |
| 1170 | ---- | | | | | | .00910 - 0.00350 | .677 | ---- | ---- | 1 | UNCH | ---- |
| 1190 | ---- | | | | | | .00620 NEW | .530 | ---- | 1 | 1 + | 1 | ---- |
| 1195 | ---- | | | | | | .00410 - 0.00270 | .387 | ---- | 2 | 1 | UNCH | ---- |
| 1200 | ---- | | | | | | .00270 - 0.00210 | .268 | ---- | ---- | 2 | UNCH | ---- |
| 1205 | ---- | | | | | | .00170 - 0.00170 | .177 | ---- | 100 | 108 + | 100 | ---- |
| 1210 | ---- | | | | | | .00110 NEW | .115 | ---- | 4 | 4 + | 4 | ---- |
| 1215 | ---- | | | | | | .00070 - 0.00110 | .073 | ---- | ---- | ---- | UNCH | ---- |
| 1220 | ---- | | | | | | .00050 - 0.00080 | .050 | ---- | ---- | 319 | UNCH | ---- |
| 1225 | ---- | | | | | | .00035 - 0.00055 | .033 | ---- | ---- | 2 | UNCH | ---- |
| 1230 | ---- | | | | | | .00020 NEW | .019 | ---- | 1 | 1 + | 1 | ---- |
| 1235 | ---- | | | | | | .00015 - 0.00030 | .013 | ---- | ---- | 1 | UNCH | ---- |
| 1240 | ---- | | | | | | .00010 - 0.00020 | .008 | ---- | ---- | 2 | UNCH | ---- |
| 1245 | ---- | | | | | | .00005 - 0.00015 | .004 | ---- | ---- | 5 | UNCH | ---- |
| 1250 | ---- | | | | | | .00005 - 0.00010 | .002 | ---- | 1 | 2 + | 1 | ---- |
| 1255 | ---- | | | | | | .00005 UNCH | .000 | ---- | ---- | 1 | UNCH | ---- |
| 1270 | ---- | | | | | | | | ---- | ---- | 1 | UNCH | ---- |
| TOTAL | | | | | | | | | | 109 | 452 + | 107 | |
| 5SF OPT | | | | | | | | | | | | | |
| MAY25 | 5SF OPT | (FUTURES SETT. .00) | | | | | .02660 - 0.00400 | .925 | ---- | ---- | 2 | UNCH | ---- |
| 1170 | ---- | | | | | | .02220 - 0.00380 | .874 | ---- | ---- | 1 | UNCH | ---- |
| 1175 | ---- | | | | | | .01110 - 0.00310 | .627 | ---- | ---- | 1 | UNCH | ---- |
| 1190 | ---- | | | | | | .00630 - 0.00240 | .422 | ---- | ---- | 3 | UNCH | ---- |
| 1200 | ---- | | | | | | .00470 - 0.00210 | .332 | ---- | ---- | 1 | UNCH | ---- |
| 1205 | ---- | | | | | | .00350 - 0.00170 | .257 | ---- | ---- | 2 | UNCH | ---- |
| 1210 | ---- | | | | | | .00190 - 0.00130 | .148 | ---- | ---- | ---- | UNCH | ---- |
| 1215 | ---- | | | | | | .00140 - 0.00110 | .110 | ---- | ---- | 3 | UNCH | ---- |
| 1220 | ---- | | | | | | .00100 - 0.00090 | .080 | ---- | ---- | 3 | UNCH | ---- |
| 1225 | ---- | | | | | | .00045 - 0.00045 | .035 | ---- | ---- | 1 | UNCH | ---- |
| 1230 | ---- | | | | | | .00035 - 0.00035 | .027 | ---- | ---- | 1 | UNCH | ---- |
| 1245 | ---- | | | | | | .00020 - 0.00020 | .014 | ---- | ---- | 1 | UNCH | ---- |
| 1265 | ---- | | | | | | | | ---- | ---- | 0 | | |
| TOTAL | | | | | | | | | | 0 | 19 | | |
| CHU OPT | | | | | | | | | | | | | |
| JUN25 | CHU OPT | (FUTURES SETT. 1.19595 - 41.0) | | | | | .10070 - 0.00410 | .999 | ---- | ---- | 1 | UNCH | .15320B .02400A |
| 1095 | ---- | 1.0840B | .10010A | ---- | .09570 - 0.00410 | .999 | ---- | ---- | ---- | ---- | 1 | UNCH | .14820B .02140A |
| 1100 | ---- | 1.0340B | .09510A | ---- | .09070 - 0.00410 | .999 | ---- | ---- | ---- | 18 | UNCH | .14330B .01890A | |
| 1105 | ---- | .09850B | .09010A | ---- | .07580 - 0.00400 | .999 | ---- | ---- | ---- | 160 | UNCH | .12850B .01260A | |
| 1120 | ---- | .08350B | .07520A | ---- | .07080 - 0.00410 | .998 | ---- | ---- | ---- | 2 | UNCH | .12350B .01090A | |
| 1125 | ---- | .07860B | .07020A | ---- | .06580 - 0.00410 | .997 | ---- | ---- | ---- | 73 | UNCH | .11860B .00940A | |
| 1130 | ---- | .07360B | .06520A | ---- | .06090 - 0.00410 | .994 | ---- | ---- | ---- | 9 | UNCH | .11370B .00810A | |
| 1135 | ---- | .06860B | .06030A | ---- | .05590 - 0.00410 | .990 | ---- | ---- | ---- | 124 | UNCH | .10880B .00700A | |
| 1140 | ---- | .06370B | .05530A | ---- | .04610 - 0.00410 | .975 | ---- | ---- | ---- | 1503 | UNCH | .09910B .00520A | |
| 1150 | ---- | .05380B | .04540A | ---- | .04130 - 0.00400 | .962 | ---- | ---- | ---- | 50 | UNCH | .09430B .00450A | |
| 1155 | ---- | .04900B | .04060A | ---- | .03650 - 0.00400 | .945 | ---- | ---- | ---- | 660 | UNCH | .08950B .00390A | |
| 1160 | ---- | .04420B | .03580A | ---- | .03190 - 0.00390 | .914 | ---- | ---- | ---- | 3 | UNCH | .08480B .00340A | |
| 1165 | ---- | .03940B | .03120A | ---- | .02740 - 0.00390 | .872 | ---- | ---- | ---- | 17 | UNCH | .08010B .00290A | |
| 1170 | ---- | .03490B | .02670A | ---- | .02330 - 0.00370 | .821 | ---- | ---- | ---- | 13 | UNCH | .07550B .00260A | |
| 1175 | ---- | .03050B | .02250A | ---- | .01940 - 0.00360 | .758 | ---- | ---- | ---- | 931 | UNCH | .07100B .00230A | |
| 1180 | ---- | .02640B | .01870A | ---- | .01600 - 0.00330 | .684 | ---- | ---- | ---- | 15 | UNCH | .06660B .00200A | |
| 1185 | ---- | .02260B | .01530A | ---- | .01300 - 0.00300 | .602 | ---- | ---- | 1 | 7 | UNCH | .06230B .00180A | |
| 1190 | ---- | .01920B | .01240A | ---- | .01040 - 0.00280 | .519 | ---- | ---- | 1 | 77 | UNCH | .05820B .00160A | |
| 1195 | ---- | .01600B | .00990A | ---- | .00830 - 0.00250 | .439 | | | | | | | |



PRELIMINARY

| PG35 BULLETIN # 94@ | | SWISS FRANC CALL OPTIONS | | | | | | | Fri, May 16, 2025 PG35 | | | |
|---------------------|---------|--------------------------|-----------|--------|--------|----------|------|------|------------------------|-----|------|-----------------|
| CHU OPT | | (FUTURES SETT. | 1.23645 - | 40.0) | | | | | | | | |
| 1270 | ---- | .02660B | .02400A | ---- | .02390 | -0.00130 | .377 | ---- | ---- | 304 | UNCH | .05470B .00680A |
| 1295 | ---- | .02030B | .01840A | ---- | .01820 | -0.00100 | .298 | ---- | ---- | 1 | UNCH | .04370B .00570A |
| 1300 | ---- | .01920B | .01750A | ---- | .01730 | -0.00090 | .284 | ---- | ---- | 1 | UNCH | .04180B .00590A |
| 1330 | ---- | .01410B | .01300A | ---- | .01270 | -0.00080 | .214 | ---- | ---- | 311 | UNCH | .03230B .00430A |
| 1340 | ---- | .01270B | .01180A | ---- | .01150 | -0.00070 | .195 | ---- | ---- | 1 | UNCH | .02970B .00380A |
| 1350 | ---- | .01150B | .01070A | ---- | .01040 | -0.00060 | .177 | ---- | ---- | 2 | UNCH | .02740B .00350A |
| TOTAL | | | | | | | | | | 0 | | |
| APR26 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | 688 | | |
| 1230 | ---- | .05000B | .04520A | ---- | .04530 | -0.00250 | .597 | ---- | ---- | 3 | UNCH | .08600B .03730A |
| 1250 | ---- | .04020B | .03630A | ---- | .03630 | -0.00210 | .509 | ---- | ---- | 2 | UNCH | .07340B .02930A |
| 1330 | ---- | .01750B | .01610A | ---- | .01590 | -0.00090 | .251 | ---- | ---- | 1 | UNCH | .03720B .01210A |
| 1340 | ---- | .01590B | .01470A | ---- | .01440 | -0.00090 | .229 | ---- | ---- | 2 | UNCH | .03430B .01090A |
| 1350 | ---- | .01440B | .01340A | ---- | .01310 | -0.00080 | .210 | ---- | ---- | 1 | UNCH | .03160B .00990A |
| 1390 | ---- | .01000B | .00950A | ---- | .00900 | -0.00060 | .148 | ---- | ---- | 1 | UNCH | .02340B .00680A |
| TOTAL | | | | | | | | | | 0 | | |
| JUN26 | CHU OPT | (FUTURES SETT. | 1.24890 - | 40.0) | | | | | | 10 | | |
| 1220 | ---- | ---- | ---- | ---- | .05180 | -0.00250 | .637 | ---- | ---- | 2 | UNCH | .06900B .02350A |
| 1225 | ---- | ---- | ---- | ---- | .04930 | -0.00240 | .616 | ---- | ---- | 1 | UNCH | .06650B .02210A |
| 1350 | ---- | ---- | ---- | ---- | .01370 | -0.00090 | .215 | ---- | ---- | 1 | UNCH | .01200 .00660 |
| TOTAL | | | | | | | | | | 0 | | |
| MAR27 | CHU OPT | (FUTURES SETT. | .00) | | | | | | | 4 | | |
| 1430 | ---- | ---- | ---- | ---- | .01770 | -0.00090 | .209 | ---- | ---- | 1 | UNCH | .02000 .02000 |
| TOTAL | | | | | | | | | | 0 | | |