



PRELIMINARY

PG51 BULLETIN #226@

EURO DOLLAR CALL OPTIONS

Wed, Nov 22, 2017 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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) - 1/4 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.

EURO DOLLAR CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18
EURO DLR FUT	11/13	12/18	01/15	02/19	03/19	04/16	05/14	06/18	07/16	09/17
EURO DLR OPT	11/10	12/18	01/12	02/16	03/19	04/13	05/11	06/18		09/17

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22										
NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	SEP18		
ZE	93.00-104.25	91.00-104.75	92.75-104.00	92.75-104.00	91.00-104.75	92.50-103.75	92.50-103.75	91.25-104.75	91.25-104.50	

EURO DOLLAR FUTURES

	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE	DISCOUNT	IMM	INDEX	RTH	GLOBEX®	OPEN	INTEREST	CONTRACT	CONTRACT		
							& PT. CHGE.	%	PT. CHGE.	##	VOLUME	VOLUME			HIGH	LOW		
JAN18	98.4050		98.4100	98.4050	----		98.4100	(	1.59)	+	1.0	----	8748	90635	-	3402	98.6000	98.4050
FEB18	98.3450		98.3550	98.3450	----		98.3550	(	1.64)	+	1.5	----	6303	41551	-	1075	98.5900B	98.3400
APR18	98.2350		98.2400B	98.2350	----		98.2450	(	1.75)	+	2.5	----	50	481	+	50	98.3300B	98.2250A
MAY18	----		98.1950B	----	----		98.2000	(	1.80)	+	2.5	----	----	10	UNCH		98.2400B	98.1750A
DEC17	98.4475		98.4525	98.4450	----		98.4500	(	1.55)	+	0.2	1600	270243	1659279	-	3832	99.2700	93.5650A
MAR18	98.2600		98.2900	98.2600	----		98.2850	(	1.71)	+	2.0	9250	246457	1511143	+	39805	99.2400	93.8650A
JUN18	98.1150		98.1500	98.1150	----		98.1450	(	1.85)	+	2.0	7015	208301	1301792	+	8314	99.2000	93.8450A
SEP18	98.0200		98.0650	98.0200	----		98.0650	(	1.93)	+	4.0	9250	251904	1140031	+	14672	99.1550	93.8350A
DEC18	97.9450		98.0000	97.9400	----		98.0000	(	2.00)	+	5.0	16000	433066	1675056	+	16626	99.1050	93.9100A
MAR19	97.8950		97.9550	97.8950	----		97.9550	(	2.04)	+	6.0	24496	194646	1043859	+	1588	99.0650	93.9050A
JUN19	97.8450		97.9100	97.8450	----		97.9100	(	2.09)	+	6.5	----	170582	951077	-	5999	99.0200	93.8800A
SEP19	97.8100		97.8800	97.8100	----		97.8800	(	2.12)	+	7.0	675	175894	691549	+	5248	98.9750	93.8550A
DEC19	97.7600		97.8350	97.7600	----		97.8350	(	2.16)	+	7.0	3670	279129	1053459	+	44656	98.9050	93.8000A
MAR20	97.7450		97.8150	97.7400	----		97.8150	(	2.18)	+	7.0	----	135754	497808	+	12533	98.8600	93.8400A
JUN20	97.7250		97.7950	97.7200	----		97.7950	(	2.20)	+	7.0	----	108411	423685	+	16168	98.8150	94.0900A
SEP20	97.7000		97.7700	97.6900	----		97.7700	(	2.23)	+	7.0	----	87894	297088	+	9723	98.7700	94.0450A
DEC20	97.6650		97.7300	97.6550	----		97.7300	(	2.27)	+	7.0	555	111458	405508	-	993	98.7150	93.9850A
MAR21	97.6450		97.7100	97.6350	----		97.7100	(	2.29)	+	7.0	3326	63023	209593	+	402	98.6700	94.2150A
JUN21	97.6250		97.6900	97.6050	----		97.6850	(	2.31)	+	6.5	----	40179	197617	-	1058	98.6200	94.4650A
SEP21	97.6050		97.6600	97.5800	----		97.6550	(	2.34)	+	5.5	----	33551	111101	-	1210	98.5750	94.8800A
DEC21	97.5700		97.6250	97.5450	----		97.6200	(	2.38)	+	5.5	----	29928	122283	+	506	98.5200B	94.8400A
MAR22	97.5550		97.6050	97.5300	----		97.6050	(	2.39)	+	5.5	----	27312	77294	+	384	98.4800B	94.8950A
JUN22	97.5350		97.5850	97.5050	----		97.5800	(	2.42)	+	5.0	----	36000	56282	-	582	98.4350	94.7950A
SEP22	97.5200		97.5600	97.4850	----		97.5550	(	2.44)	+	5.0	----	26388	36940	-	330	98.3950B	94.7750A
DEC22	97.4900		97.5250	97.4500	----		97.5200	(	2.48)	+	4.5	----	2519	15670	-	38	98.3500B	94.7450A
MAR23	97.4400		97.5100	97.4350	----		97.5050	(	2.49)	+	4.5	----	1105	15872	-	441	98.3200B	94.7300A
JUN23	97.4300		97.4800B	97.4150	----		97.4800	(	2.52)	+	4.5	----	1263	8646	-	66	98.2850B	94.7550A
SEP23	97.3950		97.4600	97.3900	----		97.4550	(	2.54)	+	4.0	----	438	6873	-	96	98.2150	94.7600
DEC23	97.4000		97.4200	97.3750	----		97.4250	(	2.57)	+	3.5	----	84	2667	+	8	98.1600	94.7100
MAR24	97.3550		97.4000B	97.3550	----		97.4100	(	2.59)	+	3.5	----	137	1924	+	80	98.1600	95.4300
JUN24	97.3400		97.3800	97.3400	----		97.3900	(	2.61)	+	3.5	----	24	2002	-	5	98.1450	95.5400
SEP24	----		----	----	----		97.3700	(	2.63)	+	3.5	----	----	1481	UNCH		98.1100	96.0800A
DEC24	----		97.3100A	----	----		97.3500	(	2.65)	+	3.5	----	----	1292	UNCH		98.1000	96.2550A
MAR25	----		----	----	----		97.3350	(	2.66)	+	3.0	----	3	432	-	3	98.0850	96.2400
JUN25	----		----	----	----		97.3150	(	2.68)	+	3.0	----	----	525	UNCH		98.1100	96.2200A
SEP25	----		----	----	----		97.3000	(	2.70)	+	3.0	----	----	212	UNCH		98.0900	96.7550A
DEC25	----		97.2600B	----	----		97.2850	(	2.71)	+	3.0	----	----	442	UNCH		98.0650	96.7300
MAR26	----		97.2600B	----	----		97.2750	(	2.72)	+	2.5	----	----	126	UNCH		98.0100	96.7100
JUN26	----		97.2450B	----	----		97.2600	(	2.74)	+	2.5	----	----	237	UNCH		97.9850B	96.7100
SEP26	----		----	----	----		97.2500	(	2.75)	+	2.5	----	----	68	UNCH		97.9250B	96.6900
DEC26	----		----	----	----		97.2350	(	2.76)	+	2.5	----	----	69	UNCH		97.3900B	96.6950A
MAR27	----		----	----	----		97.2300	(	2.77)	+	2.5	----	----	6	UNCH		97.3800B	96.9050A
JUN27	----		----	----	----		97.2250	(	2.77)	+	2.5	----	----	11	UNCH		97.3700B	96.9900A
SEP27	----		----	----	----		97.2200	(	2.78)	+	2.5	----	----	5	UNCH		97.1650B	96.9950A

75837 2950794 13653681 + 151633

EURODOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE	DISCOUNT	IMM	INDEX	DELTA	EXER	RTH	GLOBEX®	OPEN	INTEREST	CONTRACT	CONTRACT
EURO DLR	CALL						& PT. CHGE.	%	PT. CHGE.	##		CISES	VOLUME	VOLUME			HIGH	LOW
DEC17	9662	----	----	----	1.822N		1.825+	0.2	1.000	----	----	----	----	----	100	UNCH	----	1.420A
9700	----	----	----	----	1.447N		1.450+	0.2	1.000	----	----	----	----	----	3440	UNCH	1.610B	1.130A
9725	----	----	----	----	1.197N		1.200+	0.2	1.000	----	----	----	----	----	80	UNCH	.760B	.950A
9750	----	----	----	----	0.947N		.950+	0.2	1.000	----	----	----	----	----	500	UNCH	.720B	.760A
9762	----	----	----	----	0.822N		.825+	0.2	1.000	----	----	----	----	----	2100	UNCH	1.290B	.680A
9775	----	----	----	----	0.697N		.700+	0.2	1.000	----	----	----	----	----	1807	UNCH	1.190B	.600A
9787	----	----	----	----	0.572N		.575+	0.2	1.000	----	----	----	----	----	26873	UNCH	1.130B	.480A
9800	----	----	----	----	0.447N		.450+	0.2	1.000	----	----	----	----	----	5688	UNCH	1.050	.360
9812	----	----	----	----	0.322N		.325+	0.2	1.000	----	----	----	----	----	6966	UNCH	1.030	.260A
9825	----	----	----	----	0.197N		.200+	0.2	.999	----	----	----	----	----	24158	UNCH	.900	.180A
9837	----	----	----	----	0.072N		.075+	0.2	.910	----	----	----	----	----	168388	UNCH	.870B	.110
9850	----	----	----	----	0.005N		.007+	0.2	.207	----	----	----	25335	3435	456220	+	8543	.750B



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PG51	BULLETIN #226@	EURO DOLLAR CALL OPTIONS										wed, Nov 22, 2017		PG51
9812	----	----	----	0.142N	.160+	1.7	.944	----	----	----	250	UNCH	----	----
9825	----	----	----	0.040N	.052+	1.2	.670	----	5000	----	16627 +	4250 .130B	.040A	
9837	0.007	.007	*.007	0.007	.010+	0.2	.181	----	45000	3554	172330 -	27059 .210B	.010	
9850	----	----	----	0.002N	.002	UNCH	.045	----	10100	10100	142545	UNCH .110B	.000	
9862	----	----	----	----	CAB	----	.003	----	65000	6108	245189 -	40499 .050B	.010A	
9875	----	----	----	----	CAB	----	.000	----	----	----	132124	UNCH .020	.010A	
9887	----	----	----	----	CAB	----	----	----	----	----	52250	UNCH .010	.010	
TOTAL									125100	19762	761315 -	63308		
FEB18	EURO DLR CALL													
9812	----	----	----	0.145N	.162+	1.7	.943	----	----	----	6828	UNCH .200B	.150A	
9825	----	----	----	0.050N	.062+	1.2	.628	----	----	----	21126	UNCH .150B	.060A	
9837	0.015	#.015	*.015	0.015	.017+	0.5	.236	----	3000	2500	132250 +	1910 .220B	.020A	
9850	----	----	----	0.002N	.005+	0.2	.073	----	6000	6000	129331 +	4407 .120B	.010	
9862	----	----	----	----	CAB	----	.033	----	----	----	34366	UNCH .050B	.010	
9875	----	----	----	----	CAB	----	.006	----	----	----	11281	UNCH .010	.010	
TOTAL									9000	8500	335182 +	6317		
MAR18	EURO DLR CALL													
9675	----	----	----	1.515N	1.535+	2.0	1.000	----	----	----	400	UNCH ----	1.250A	
9725	----	----	----	1.015N	1.035+	2.0	1.000	----	----	----	170	UNCH ----	.900A	
9750	----	----	----	0.765N	.785+	2.0	1.000	----	----	----	535	UNCH 1.090B	.530	
9775	----	----	----	0.515N	.535+	2.0	.999	----	----	----	17865	UNCH 1.130B	.480A	
9787	----	----	----	0.390N	.410+	2.0	.994	----	----	----	12900	UNCH 1.010B	.380A	
9800	----	----	----	0.267N	.287+	2.0	.962	----	----	----	21207	UNCH .890B	.270A	
9812	----	----	----	0.147N	.165+	1.7	.911	----	----	----	16661	UNCH 1.090B	.150A	
9825	----	----	----	0.060N	.072+	1.2	.604	----	50	50	83821 +	47 .980B	.060	
9837	----	----	----	0.020N	.025+	0.5	.271	----	12275	11275	190590 +	9983 .870B	.020	
9850	----	----	----	0.005N	.005	UNCH	.073	----	21900	20900	456475 +	1550 .760B	.010	
9862	----	----	----	0.002N	.002	UNCH	.032	----	1300	300	254619 +	283 .660B	.000	
9875	----	----	----	----	CAB	----	.005	----	145	145	432479 -	145 .560B	.000	
9887	----	----	----	----	CAB	----	.000	----	----	----	79131	UNCH .490B	.010	
9900	----	----	----	----	CAB	----	.000	----	----	----	138658	UNCH .420B	.000	
9912	----	----	----	----	CAB	----	----	----	----	----	69521	UNCH .320B	.000	
9925	----	----	----	----	CAB	----	----	----	----	----	49012	UNCH .270B	.010	
9937	----	----	----	----	CAB	----	----	----	----	----	20484	UNCH .220B	.010	
9950	----	----	----	----	CAB	----	----	----	----	----	28005	UNCH .230	.000	
9962	----	----	----	----	CAB	----	----	----	----	----	940	UNCH .150B	.000	
9975	----	----	----	----	CAB	----	----	----	----	----	1001	UNCH .120	.020A	
9987	----	----	----	----	CAB	----	----	----	----	----	550	UNCH .090B	.010A	
10000	----	----	----	----	CAB	----	----	----	----	----	10600	UNCH .070B	.030A	
10012	----	----	----	----	CAB	----	----	----	----	----	5500	UNCH .050B	----	
10037	----	----	----	----	CAB	----	----	----	----	----	20	UNCH .030B	.010	
TOTAL									35670	32670	1891144 +	11718		
APR18	EURO DLR CALL													
9787	----	----	----	0.247N	.277+	3.0	.917	----	----	----	5650	UNCH .340B	.250A	
9800	----	----	----	0.140N	.162+	2.2	.810	----	----	----	16950	UNCH .230B	.140A	
9812	----	----	----	0.067N	.082+	1.5	.544	----	950	950	12324 -	226 .170B	.070A	
9825	----	----	----	0.027N	.035+	0.7	.290	----	1900	1900	10141 +	639 .090B	.030A	
9837	----	----	----	0.010N	.015+	0.5	.137	----	2678	1678	6378 +	1378 .020B	.020A	
9850	----	----	----	0.002N	.007+	0.5	.069	----	----	----	6800	UNCH .010B	----	
TOTAL									5528	4528	58243 +	1791		
JUN18	EURO DLR CALL													
9700	----	----	----	1.115N	1.145+	3.0	.999	----	----	----	701	UNCH 1.510B	1.020A	
9712	----	----	----	0.990N	1.020+	3.0	.999	----	----	----	50	UNCH 1.380B	.940A	
9762	----	----	----	0.490N	.520+	3.0	.975	----	----	----	6669	UNCH 1.180B	.490A	
9775	----	----	----	0.367N	.397+	3.0	.951	----	----	----	7452	UNCH 1.140B	.400A	
9787	----	----	----	0.250N	.277+	2.7	.901	----	----	----	18566	UNCH .930B	.320A	
9800	----	----	----	0.157N	.177+	2.0	.750	----	----	----	10596	UNCH .820	.160A	
9812	----	----	----	0.085N	.100+	1.5	.536	----	----	----	46506	UNCH .430B	.090A	
9825	----	----	----	0.040N	.050+	1.0	.326	----	2000	500	102532 +	500 .720	.050	
9837	----	----	----	0.017N	.022+	0.5	.171	----	17500	1000	90619 +	8305 .810	.020A	
9850	----	----	----	0.007N	.010+	0.2	.083	----	31500	----	150996 +	25750 .570B	.010	
9862	----	----	----	0.005N	.005	UNCH	.042	----	16500	----	168461 +	11651 .670B	.010A	
9875	----	----	----	0.002N	.002	UNCH	.021	----	----	----	74470	UNCH .580B	.010	
9887	----	----	----	----	.002+	0.2	.007	----	----	----	85702	UNCH .490B	.020	
9900	----	----	----	----	CAB	----	.002	----	----	----	319461	UNCH .540B	.010A	
9912	----	----	----	----	CAB	----	.000	----	----	----	34547	UNCH .480B	.010A	
9925	----	----	----	----	CAB	----	.000	----	----	----	61653	UNCH .410B	.000	
9937	----	----	----	----	CAB	----	.000	----	----	----	41128	UNCH .360B	.000	
9950	----	----	----	----	CAB	----	----	----	----	----	85266	UNCH .210B	.010	
9962	----	----	----	----	CAB	----	----	----	----	----	9630	UNCH .180B	.010A	
9975	----	----	----	----	CAB	----	----	----	----	----	3622	UNCH .190B	.020A	
9987	----	----	----	----	CAB	----	----	----	----	----	1710	UNCH .110B	.010	
10000	----	----	----	----	CAB	----	----	----	----	----	15013	UNCH .150	.000	
10037	----	----	----	----	CAB	----	----	----	----	----	20	UNCH .040B	.010	
TOTAL									67500	1500	1335370 +	46206		
SEP18	EURO DLR CALL													
9675	----	----	----	1.275N	1.315+	4.0	.999	----	----	----	75	UNCH 1.680B	1.130A	
9737	----	----	----	0.652N	.692+	4.0	.966	----	----	----	3789	UNCH 1.050B	.620A	
9750	----	----	----	0.530N	.567+	3.7	.949	----	----	----	906	UNCH .930B	.520A	
9762	----	----	----	0.412N	.450+	3.7	.915	----	----	----	140	UNCH .810B	.440A	



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9775	----	----	----	0.305N	.337+	3.2	.846	----	----	----	615	UNCH	.760B	.300A
9787	----	----	----	0.210N	.237+	2.7	.733	----	----	----	2409	UNCH	.630B	.210A
9800	----	----	----	0.137N	.160+	2.2	.583	----	250	250	11197 +	250	.590B	.140A
9812	----	----	----	0.082N	.097+	1.5	.424	----	----	----	59681	UNCH	.820	.090A
9825	----	----	----	0.045N	.055+	1.0	.279	----	3000	3000	40274	UNCH	.890	.050A
9837	----	----	----	0.025N	.030+	0.5	.171	----	----	----	35814	UNCH	.570B	.030A
9850	0.015	.015	*.015	0.015	.017+	0.5	.104	----	13000	8000	58416 -	5764	.660B	.020
9862	----	----	----	0.007N	.010+	0.2	.062	----	----	----	45648	UNCH	.580B	.010
9875	----	----	----	0.005N	.007+	0.2	.044	----	----	----	33749	UNCH	.510B	.020A
9887	----	----	----	0.002N	.005+	0.2	.029	----	----	----	26863	UNCH	.440B	.020A
9900	----	----	----	----	.002+	0.2	.015	----	----	----	40966	UNCH	.550B	.010
9912	----	----	----	----	CAB	----	.007	----	----	----	82458	UNCH	.490B	.010
9925	----	----	----	----	CAB	----	.003	----	----	----	20293	UNCH	.430B	.020
9937	----	----	----	----	CAB	----	.001	----	----	----	20965	UNCH	.380B	.000
9950	----	----	----	----	CAB	----	.000	----	----	----	30140	UNCH	.190B	.010A
9962	----	----	----	----	CAB	----	.000	----	----	----	60582	UNCH	.160B	.010A
9975	----	----	----	----	CAB	----	.000	----	----	----	1711	UNCH	.200B	.010A
9987	----	----	----	----	CAB	----	.000	----	----	----	910	UNCH	.100B	.010
10000	----	----	----	----	CAB	----	----	----	----	----	7727	UNCH	.100	.000
10012	----	----	----	----	CAB	----	----	----	----	----	420	UNCH	.060B	.000
TOTAL									16250	11250	585748 -	5514		
DEC18	EURO DLR CALL													
9675	----	----	----	1.200N	1.250+	5.0	.996	----	----	----	500	UNCH	1.590B	1.070A
9687	----	----	----	1.075N	1.125+	5.0	.992	----	----	----	138	UNCH	1.470B	.960A
9712	----	----	----	0.827N	.875+	4.7	.971	----	----	----	1	UNCH	1.220B	.750A
9725	----	----	----	0.705N	.752+	4.7	.958	----	----	----	2799	UNCH	1.090B	.650A
9737	----	----	----	0.585N	.632+	4.7	.932	----	----	----	89	UNCH	.970B	.560A
9750	----	----	----	0.472N	.517+	4.5	.888	----	----	----	1825	UNCH	.940B	.470A
9762	----	----	----	0.367N	.410+	4.2	.820	----	----	----	535	UNCH	.820B	.370A
9775	----	----	----	0.275N	.312+	3.7	.734	----	----	----	5592	UNCH	.700B	.270A
9787	----	----	----	0.197N	.227+	3.0	.623	----	----	----	5327	UNCH	.590B	.200A
9800	----	----	----	0.135N	.160+	2.5	.500	----	2350	100	51661 +	350	.960B	.140A
9812	----	----	----	0.087N	.107+	2.0	.380	----	----	----	46541	UNCH	.970	.090A
9825	----	.060B	----	0.060B	.067+	1.2	.270	----	----	----	54534	UNCH	.360B	.060A
9837	----	.035B	----	0.035B	.042+	1.0	.185	----	----	----	60767	UNCH	.520B	.040A
9850	----	----	----	0.020N	.025+	0.5	.119	----	----	----	86349 -	8	.560	.020
9862	----	----	----	0.012N	.015+	0.2	.076	----	----	----	29641	UNCH	.660B	.020
9875	----	----	----	0.007N	.007	UNCH	.042	----	----	----	33739	UNCH	.470B	.010
9887	----	----	----	0.005N	.005	UNCH	.028	----	1250	1250	16814 -	500	.380	.010
9900	----	----	----	0.002N	.005+	0.2	.025	----	1250	1250	232306 -	9	.400	.000
9912	----	----	----	----	.002+	0.2	.013	----	----	----	8777	UNCH	.340	.020
9925	----	----	----	----	CAB	----	.007	----	----	----	17928	UNCH	.310	.000
9937	----	----	----	----	CAB	----	.003	----	----	----	4475	UNCH	.120B	.010
9950	----	----	----	----	CAB	----	.001	----	----	----	49739	UNCH	.210B	.010
9962	----	----	----	----	CAB	----	.000	----	----	----	250	UNCH	.010B	.010
9975	----	----	----	----	CAB	----	.000	----	----	----	1876	UNCH	.190	.010A
9987	----	----	----	----	CAB	----	.000	----	----	----	785	UNCH	.090	.010
10000	----	----	----	----	CAB	----	.000	----	----	----	78255	UNCH	.110	.000
10125	----	----	----	----	CAB	----	----	----	----	----	5	UNCH	.030B	.010
TOTAL									4850	2600	791248 -	167		
MAR19	EURO DLR CALL													
9712	----	----	----	0.777N	.835+	5.7	.944	----	----	----	5037	UNCH	1.160	.780A
9725	----	----	----	0.665N	.717+	5.2	.915	----	----	----	9	UNCH	1.030B	.740A
9737	----	----	----	0.552N	.605+	5.2	.873	----	----	----	25	UNCH	.920B	.630A
9750	----	----	----	0.450N	.497+	4.7	.818	----	----	----	100	UNCH	.800B	.550A
9762	----	----	----	0.355N	.400+	4.5	.748	----	----	----	10150	UNCH	.800B	.360A
9775	----	----	----	0.272N	.312+	4.0	.663	----	----	----	1685	UNCH	.600	.270A
9787	----	----	----	0.202N	.232+	3.0	.566	----	250	250	25379	UNCH	1.020	.200A
9800	----	----	----	0.145N	.170+	2.5	.463	----	----	----	33245	UNCH	1.070	.150A
9812	----	----	----	0.100N	.120+	2.0	.363	----	----	----	29805	UNCH	.400B	.100A
9825	----	----	----	0.067N	.082+	1.5	.274	----	----	----	59251	UNCH	.510B	.070A
9837	----	----	----	0.045N	.055+	1.0	.199	----	----	----	37910	UNCH	.730	.050A
9850	----	----	----	0.030N	.035+	0.5	.137	----	----	----	61550	UNCH	.410B	.030A
9862	----	----	----	0.020N	.022+	0.2	.094	----	----	----	15487	UNCH	.150B	.020A
9875	----	----	----	0.012N	.015+	0.2	.065	----	----	----	33763	UNCH	.530B	.020A
9887	----	----	----	0.010N	.010	UNCH	.044	----	----	----	19886	UNCH	.190B	.020
9900	----	----	----	0.007N	.007	UNCH	.033	----	----	----	77102	UNCH	.070B	.010
9912	----	----	----	0.005N	.005	UNCH	.022	----	----	----	8950	UNCH	.060B	.010
9925	----	----	----	0.002N	.002	UNCH	.012	----	----	----	7000	UNCH	.040B	.020
9937	----	----	----	----	CAB	----	.006	----	----	----	450	UNCH	.030B	.020A
9950	----	----	----	----	CAB	----	.003	----	----	----	45600	UNCH	.250B	.020
9962	----	----	----	----	CAB	----	.001	----	----	----	251	UNCH	.200	.020
9975	----	----	----	----	CAB	----	.000	----	----	----	225	UNCH	.020	.020
9987	----	----	----	----	CAB	----	.000	----	----	----	383	UNCH	.100	.100
10000	----	----	----	----	CAB	----	.000	----	----	----	3569	UNCH	.120B	.010A
TOTAL									250	250	476812			
JUN19	EURO DLR CALL													
9687	----	----	----	0.977N	1.040+	6.2	.940	----	----	----	3713	UNCH	1.370	.910A
9725	----	----	----	0.637N	.692+	5.5	.863	----	----	----	508	UNCH	.930B	.710A

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PRELIMINARY

PG51	BULLETIN #226@	EURO DOLLAR CALL OPTIONS										Wed, Nov 22, 2017	PG51	
9737	----	----	----	0.532N	.585+	5.2	.816	----	----	----	100	UNCH	----	.650A
9750	----	----	----	0.437N	.487+	5.0	.757	----	----	----	301	UNCH	.640	.440A
9762	----	----	----	0.350N	.395+	4.5	.690	----	----	----	8314	UNCH	.580B	.360A
9775	----	----	----	0.275N	.315+	4.0	.611	----	----	----	35644	UNCH	1.120	.280A
9787	----	----	----	0.212N	.245+	3.2	.525	----	----	----	47526	UNCH	.590B	.210A
9800	----	----	----	0.160N	.185+	2.5	.438	----	----	----	69608	UNCH	.500B	.160A
9812	----	----	----	0.117N	.135+	1.7	.353	----	----	----	23148	UNCH	.400B	.120A
9825	----	----	----	0.085N	.097+	1.2	.276	----	----	----	64728	UNCH	.320B	.090A
9837	----	----	----	0.060N	.070+	1.0	.212	----	----	----	21503	UNCH	.260B	.060A
9850	----	----	----	0.042N	.050+	0.7	.160	----	----	----	30340	UNCH	.620	.040
9862	----	----	----	0.027N	.035+	0.7	.118	----	----	----	29013	UNCH	.160B	.040A
9875	----	----	----	0.017N	.022+	0.5	.082	----	----	----	17901	UNCH	.490B	.030A
9887	----	----	----	0.012N	.015+	0.2	.057	----	----	----	7256	UNCH	.090B	.020
9900	----	----	----	0.010N	.010	UNCH	.039	----	----	----	119695	UNCH	.080B	.010A
9912	----	----	----	0.007N	.007	UNCH	.029	----	----	----	19970	UNCH	.050B	.020A
9925	----	----	----	0.005N	.005	UNCH	.020	----	----	----	6372	UNCH	.040B	.010A
9950	----	----	----	----	.002+	0.2	.006	----	----	----	14210	UNCH	.240B	.020
9987	----	----	----	----	CAB	----	.001	----	----	----	100	UNCH	.110	.110
10000	----	----	----	----	CAB	----	.000	----	----	----	2105	UNCH	.120B	.000
TOTAL										0 0	522055			
SEP19	EURO DLR CALL	----	----	1.070N	1.135+	6.5	.938	----	----	----	4219	UNCH	1.460	1.070A
9675	----	----	----	0.442N	.492+	5.0	.715	----	----	----	750	UNCH	.830	.450A
9750	----	----	----	0.362N	.407+	4.5	.650	----	----	----	12074	UNCH	.460B	.370A
9762	----	----	----	0.290N	.330+	4.0	.579	----	----	----	17216	UNCH	.550B	.290A
9775	----	----	----	0.230N	.262+	3.2	.504	----	2 2	26127 +	2	.590B	.230A	
9787	----	----	----	0.177N	.205+	2.7	.428	----	2 2	32682	UNCH	.500B	.180A	
9800	----	----	----	0.135N	.157+	2.2	.355	----	----	----	11495	UNCH	.420B	.140A
9812	----	----	----	0.100N	.117+	1.7	.287	----	----	----	8159	UNCH	.340B	.100A
9837	----	----	----	0.072N	.087+	1.5	.228	----	300 300	51243 +	300	.280B	.080A	
9850	----	----	----	0.052N	.065+	1.2	.178	----	----	----	30652	UNCH	.220B	.060A
9862	----	----	----	0.037N	.047+	1.0	.137	----	----	----	25175	UNCH	.170B	.050A
9875	----	----	----	0.027N	.035+	0.7	.105	----	----	----	68671	UNCH	.500B	.040
9887	----	----	----	0.020N	.025+	0.5	.078	----	----	----	12200	UNCH	.100B	.040A
9900	----	----	----	0.015N	.017+	0.2	.057	----	----	----	10301	UNCH	.090	.020
9912	----	----	----	0.010N	.012+	0.2	.042	----	----	----	350	UNCH	.060B	.020A
9925	----	----	----	0.007N	.010+	0.2	.033	----	----	----	250	UNCH	.040B	.010A
9937	----	----	----	0.005N	.007+	0.2	.025	----	----	----	100	UNCH	----	.020A
9950	----	----	----	0.002N	.005+	0.2	.017	----	----	----	10000	UNCH	.240B	.020A
9975	----	----	----	----	.002+	0.2	.006	----	----	----	250	UNCH	----	----
10000	----	----	----	----	CAB	----	.002	----	----	----	1200	UNCH	.130B	.040
TOTAL										304 304	323114 +	302		
DEC19	EURO DLR CALL	----	----	1.270N	1.340+	7.0	.935	----	----	----	887	UNCH	1.380B	1.270A
9650	----	----	----	0.620N	.670+	5.0	.776	----	----	----	300	UNCH	.790	.720
9725	----	----	----	0.447N	.492+	4.5	.671	----	----	----	6225	UNCH	.640B	.450A
9750	----	----	----	0.372N	.410+	3.7	.612	----	----	----	2100	UNCH	.680	.370A
9762	----	----	----	0.302N	.335+	3.2	.547	----	----	----	23534	UNCH	.600	.310A
9775	----	----	----	0.245N	.272+	2.7	.479	----	52 2	8408 -	48	.580B	.240A	
9787	----	----	----	0.195N	.217+	2.2	.412	----	6 6	12825 +	2	.680B	.190A	
9800	----	----	----	0.152N	.172+	2.0	.348	----	4 4	1429 -	4	.420B	.150A	
9812	----	----	----	0.117N	.135+	1.7	.290	----	----	----	85710	UNCH	.350B	.120A
9825	----	----	----	0.090N	.105+	1.5	.238	----	1200	----	16100	UNCH	.290B	.090
9837	----	----	----	0.067N	.080+	1.2	.191	----	----	----	14581	UNCH	.590	.070A
9850	----	----	----	0.050N	.060+	1.0	.151	----	----	----	6200	UNCH	.190B	.050
9862	----	----	----	0.037N	.045+	0.7	.119	----	----	----	47983	UNCH	.150B	.040
9875	----	----	----	0.027N	.035+	0.7	.095	----	----	----	1500	UNCH	.180	.040A
9887	----	----	----	0.020N	.027+	0.7	.076	----	----	----	50507	UNCH	.400B	.030
9900	----	----	----	0.012N	.017+	0.5	.049	----	----	----	11754	UNCH	.050B	.020A
9925	----	----	----	0.007N	.012+	0.5	.034	----	----	----	2024	UNCH	.250B	.010A
9950	----	----	----	0.002N	.007+	0.5	.021	----	----	----	15	UNCH	.200B	----
9987	----	----	----	0.002N	.005+	0.2	.015	----	----	----	20	UNCH	----	----
10000	----	----	----	0.002N	.002	UNCH	.008	----	----	----	14700	UNCH	.140B	.010
TOTAL										1262 12	306802 -	50		
MAR20	EURO DLR CALL	----	----	0.462N	.500+	3.7	.650	----	----	----	6300	UNCH	.550B	.460A
9750	----	----	----	0.390N	.425+	3.5	.593	----	----	----	6050	UNCH	.470B	.390A
9762	----	----	----	0.322N	.355+	3.2	.533	----	----	----	6019	UNCH	.550	.320A
9775	----	----	----	0.265N	.295+	3.0	.472	----	----	----	27350	UNCH	.330B	.270A
9787	----	----	----	0.215N	.242+	2.7	.412	----	----	----	23575	UNCH	.280B	.220A
9800	----	----	----	0.172N	.197+	2.5	.355	----	----	----	2500	UNCH	.230B	.170A
9812	----	----	----	0.135N	.157+	2.2	.300	----	4 4	43604 +	4	.180B	.140A	
9825	----	----	----	0.105N	.125+	2.0	.252	----	4 4	----	4	.150B	.120A	
9837	----	----	----	0.082N	.097+	1.5	.207	----	----	----	7700	UNCH	.120B	.090A
9850	----	----	----	0.065N	.075+	1.0	.168	----	----	----	3000	UNCH	.080B	.070A
9862	----	----	----	0.050N	.057+	0.7	.135	----	----	----	850	UNCH	.070B	.060A
9875	----	----	----	0.040N	.042+	0.2	.105	----	----	----	1500	UNCH	----	.050A
9887	----	----	----	0.030N	.032+	0.2	.083	----	----	----	1450	UNCH	.040	.040A
9900	----	----	----	0.015N	.015	UNCH	.039	----	----	----	45	UNCH	.030	.020A



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PG51	BULLETIN #226@	EURO DOLLAR CALL OPTIONS										Wed, Nov 22, 2017	PG51	
10000	----	----	----	0.005N	.005	UNCH	.014	----	----	----	35	UNCH	----	----
TOTAL											8 8	129978		
JUN20	EURO DLR CALL	----	----	0.560N	.602+	4.2	.677	----	----	----	100	UNCH	----	----
9737	----	----	----											
9750	----	----	----	0.480N	.520+	4.0	.628	----	----	----	4000	UNCH	.560B	.480A
9762	----	----	----	0.410N	.445+	3.5	.576	----	----	----	1800	UNCH	.480B	.410A
9775	----	----	----	0.342N	.375+	3.2	.522	----	----	----	13991	UNCH	.540	.350A
9787	----	----	----	0.285N	.315+	3.0	.465	----	----	----	7000	UNCH	.340B	.290A
9800	----	----	----	0.235N	.262+	2.7	.410	----	----	----	10065	UNCH	.290	.240A
9812	----	----	----	0.192N	.215+	2.2	.357	----	----	----	32652	UNCH	.220B	.200A
9837	----	----	----	0.125N	.140+	1.5	.260	----	----	----	23669	UNCH	.140B	.130A
9875	----	----	----	0.060N	.067+	0.7	.146	----	----	----	1000	UNCH	.110B	.070A
9887	----	----	----	0.045N	.052+	0.7	.118	----	----	----	1000	UNCH	.050B	----
9900	----	----	----	0.035N	.042+	0.7	.097	----	----	----	2850	UNCH	----	----
9912	----	----	----	0.027N	.032+	0.5	.077	----	----	----	2	UNCH	.370	.070
9925	----	----	----	0.022N	.025+	0.2	.061	----	----	----	5000	UNCH	.030	.030
9950	----	----	----	0.015N	.015	UNCH	.038	----	----	----	72	UNCH	.030	.030
9987	----	----	----	0.007N	.007	UNCH	.020	----	----	----	20	UNCH	.120	.010A
10000	----	----	----	0.005N	.005	UNCH	.014	----	----	----	250	UNCH	.020	.020
TOTAL											0 0	103471		
SEP20	EURO DLR CALL	----	----	0.497N	.532+	3.5	.610	----	----	----	800	UNCH	.570B	.500A
9750	----	----	----											
9762	----	----	----	0.425N	.460+	3.5	.561	----	----	----	500	UNCH	.490B	.430A
9775	----	----	----	0.360N	.395+	3.5	.510	----	----	----	27310	UNCH	.430B	.370A
9787	----	----	----	0.302N	.335+	3.2	.458	----	----	----	33437	UNCH	.360B	.310A
9800	----	----	----	0.252N	.280+	2.7	.407	----	----	----	5862	UNCH	.300B	.260A
9837	----	----	----	0.140N	.155+	1.5	.266	----	----	----	100	UNCH	.160B	.140A
9850	----	----	----	0.112N	.125+	1.2	.225	----	----	----	25	UNCH	.130B	.120A
9900	----	----	----	0.045N	.047+	0.2	.103	----	----	----	250	UNCH	----	.050A
TOTAL											0 0	68284		
DEC20	EURO DLR CALL	----	----	0.370N	.402+	3.2	.494	----	----	----	12000	UNCH	----	----
9775	----	----	----											
9787	----	----	----	0.320N	.347+	2.7	.446	----	----	----	200	UNCH	----	----
9837	----	----	----	0.175N	.187+	1.2	.279	----	----	----	1	UNCH	.270	.240
9900	----	----	----	0.070N	.075+	0.5	.132	----	----	----	101	UNCH	.120	.120
9950	----	----	----	0.025N	.027+	0.2	.057	----	----	----	5	UNCH	----	----
9975	----	----	----	0.012N	.015+	0.2	.034	----	----	----	1	UNCH	.030	.030
10000	----	----	----	0.010N	.012+	0.2	.027	----	----	----	5	UNCH	----	----
TOTAL											0 0	12313		
MAR21	EURO DLR CALL	----	----	0.592N	.627+	3.5	.617	----	----	----	8450	UNCH	----	----
9737	----	----	----											
9750	----	----	----	0.520N	.555+	3.5	.576	----	----	----	50	UNCH	----	----
9775	----	----	----	0.395N	.422+	2.7	.487	----	----	----	400	UNCH	----	----
9787	----	----	----	0.345N	.367+	2.2	.443	----	----	----	1050	UNCH	----	----
9800	----	----	----	0.300N	.320+	2.0	.400	----	----	----	10	UNCH	.420	.420
9850	----	----	----	0.162N	.175+	1.2	.251	----	----	----	10	UNCH	.330B	.320
TOTAL											0 0	9970		
JUN21	EURO DLR CALL	----	----	0.410N	.437+	2.7	.480	----	----	----	1758	UNCH	----	----
9775	----	----	----											
9787	----	----	----	0.360N	.385+	2.5	.438	----	----	----	650	UNCH	----	----
9825	----	----	----	0.237N	.257+	2.0	.324	----	----	----	160	UNCH	.330	.330
TOTAL											0 0	2568		
SEP21	EURO DLR CALL	----	----	0.487N	.515+	2.7	.512	----	----	----	400	UNCH	----	----
9762	----	----	----											
TOTAL											0 0	400		

OPTIONS EOO'S AND BLOCK'S

TICKER SYMBOL	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME
1YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS			
DEC17 EO	CALL 9812	0	10000
JUN18 EO	CALL 9812	0	15000
EURO DLR CALL EURO DOLLAR OPTIONS			
DEC17 ZE	CALL 9850	0	20000
JAN18 ZE	CALL 9837	0	10000
ZE	9862	0	20000
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS			
JUN18 E3	CALL 9787	0	10000