



CME Group, Inc.



20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

FINAL

PG51 BULLETIN #181@

EURO DOLLAR CALL OPTIONS

wed, Sep 20, 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

Table with columns: EXPIRATION, EURO DLR FUT, EURO DLR OPT and rows for months SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, APR18, MAY18, JUN18, SEP18.

EURO DOLLAR OPTIONS ON FUTURES

Table with columns: ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, SEP 20 and rows for months SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, JUN18, SEP18.

EURO DOLLAR FUTURES

Main table for EURO DOLLAR FUTURES with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE DISCOUNT, IMM INDEX % PT. CHGE. ##, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Contains multiple rows of data for various dates from OCT17 to SEP27.

EURODOLLAR CALLS

Table for EURODOLLAR CALLS with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Contains multiple rows of data for various call options.

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EURO DOLLAR CALL OPTIONS

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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9887	----	----	----	----	CAB	----	.004	----	12500	----	261900	+	9953	.570B	.000
9900	----	----	----	----	CAB	----	.000	----		----	185653	UNCH	.510B	.000	
9912	----	----	----	----	CAB	----	.000	----		----	37194	UNCH	.440B	.010	
9925	----	----	----	----	CAB	----		----		----	64153	UNCH	.380B	.000	
9937	----	----	----	----	CAB	----		----		----	11177	UNCH	.320B	.020A	
9950	----	----	----	----	CAB	----		----		----	53911	UNCH	.270B	.000	
9962	----	----	----	----	CAB	----		----		----	29395	UNCH	.220B	.000	
9975	----	----	----	----	CAB	----		----		----	25417	UNCH	.180B	.000	
9987	----	----	----	----	CAB	----		----		----	14364	UNCH	.140B	.010	
10000	----	----	----	----	CAB	----		----		----	105781	UNCH	.110B	.010A	
10012	----	----	----	----	CAB	----		----		----	600	UNCH	.080B	.010	
10025	----	----	----	----	CAB	----		----		----	353	UNCH	.060B	.010	
10037	----	----	----	----	CAB	----		----		----	20	UNCH	.040B	.010	
10050	----	----	----	----	CAB	----		----		----	4	UNCH	.030B	.020	
10100	----	----	----	----	CAB	----		----		----	118	UNCH	.010	.010	
TOTAL									284221	59497	2518269	+	60386		
JAN18	EURO DLR CALL														
9837	----	----	----	0.102N	.082+	NEW	.587	----	312	312	312	+	312	.210B	.080A
9850	----	----	----	0.040N	.030-	1.0	.290	----			23600	UNCH	.110B	.030A	
9862	----	----	----	0.012N	.007-	0.5	.095	----			72280	UNCH	.050B	.010A	
9875	----	----	----	0.002N	.002	UNCH	.033	----			130266	UNCH	.020	.010A	
9887	----	----	----			CAB	.006	----			52250	UNCH	.010	.010	
TOTAL									312	312	278708	+	312		
FEB18	EURO DLR CALL														
9850	----	----	----	0.050N	.037-	1.2	.313	----			3600	UNCH	.120B	.040A	
9862	----	----	----	0.017N	.012-	0.5	.129	----			11000	UNCH	.050B	.020A	
9875	----	----	----	0.005N	.002-	0.2	.033	----			8000	UNCH		.020A	
TOTAL									0	0	22600				
MAR18	EURO DLR CALL														
9675	----	----	----	1.690N	1.660-	3.0	1.000	----			400	UNCH		1.250A	
9725	----	----	----	1.190N	1.160-	3.0	1.000	----			170	UNCH		.900A	
9750	----	----	----	0.940N	.910-	3.0	.999	----			535	UNCH	1.090B	.530	
9775	----	----	----	0.690N	.660-	3.0	.998	----			15906	UNCH	1.130B	.480A	
9787	----	----	----	0.565N	.535-	3.0	.993	----			13300	UNCH	1.010B	.380A	
9800	----	----	----	0.440N	.410-	3.0	.970	----			21207	UNCH	.890B	.290A	
9812	----	----	----	0.320N	.290-	3.0	.919	----			11155	UNCH	1.090B	.210A	
9825	----	----	----	0.210N	.185-	2.5	.785	----			61952	UNCH	.980B	.160A	
9837	----	----	----	0.115N	.097-	1.7	.570	----	3528	3028	65838	-	187	.870B	.100
9850	----	----	----	0.055N	.045-	1.0	.331	----	18115	6665	191865	+	769	.760B	.040A
9862	----	----	----	0.020N	.017-	0.2	.156	----	6778	1278	155043	+	3317	.660B	.020A
9875	----	----	----	0.007N	.005-	0.2	.054	----	208		372719	-	208	.560B	.010A
9887	----	----	----	0.002N	.002	UNCH	.026	----			79739	UNCH	.490B	.010	
9900	----	----	----			CAB	.007	----			133051	UNCH	.420B	.010	
9912	----	----	----			CAB	.001	----			72013	UNCH	.320B	.000	
9925	----	----	----			CAB	.000	----			49012	UNCH	.270B	.010	
9937	----	----	----			CAB	.000	----			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									28629	10971	1311005	+	3691		
JUN18	EURO DLR CALL														
9700	----	----	----	1.365N	1.325-	4.0	.999	----			701	UNCH	1.510B	1.020A	
9712	----	----	----	1.240N	1.200-	4.0	.999	----			50	UNCH	1.380B	.940A	
9725	----	----	----	1.115N	1.075-	4.0	.999	----			250	UNCH	1.260B	.820A	
9762	----	----	----	0.740N	.700-	4.0	.980	----			4905	UNCH	1.180B	.490A	
9775	----	----	----	0.617N	.577-	4.0	.962	----			7452	UNCH	1.140B	.400A	
9787	----	----	----	0.497N	.457-	4.0	.927	----			18566	UNCH	.930B	.320A	
9800	----	----	----	0.380N	.340-	4.0	.875	----			8963	UNCH	.820	.240A	
9812	----	----	----	0.270N	.235-	3.5	.767	----			41436	UNCH	.430B	.180A	
9825	----	----	----	0.180N	.152-	2.7	.606	----			43283	UNCH	.720	.130A	
9837	----	----	----	0.107N	.087-	2.0	.428	----	100		48867	-	100	.810	.090A
9850	----	----	----	0.060N	.045-	1.5	.265	----	11375	11125	75508	+	9479	.570B	.050
9862	0.030	.030	*.030	0.030	.022-	0.7	.149	----	8250		69187	+	6200	.670B	.030A
9875	----	----	----	0.017N	.012-	0.5	.086	----			70204	UNCH	.580B	.020A	
9887	----	----	----	0.010N	.007-	0.2	.052	----			82988	UNCH	.490B	.020	
9900	----	----	----	0.007N	.005-	0.2	.034	----			321644	UNCH	.540B	.010A	
9912	----	----	----	0.005N	.002-	0.2	.017	----			34547	UNCH	.480B	.010A	
9925	----	----	----	0.002N		CAB	.007	----			61053	UNCH	.410B	.010	
9937	----	----	----			CAB	.002	----			41128	UNCH	.360B	.000	
9950	----	----	----			CAB	.001	----			85266	UNCH	.210B	.010	
9962	----	----	----			CAB	.000	----			9630	UNCH	.180B	.010A	
9975	----	----	----			CAB	.000	----			3622	UNCH	.190B	.020A	
9987	----	----	----			CAB	.000	----			1710	UNCH	.110B	.010	
10000	----	----	----			CAB	.000	----			15013	UNCH	.150	.000	
10037	----	----	----			CAB		----			20	UNCH	.040B	.010	
TOTAL									19725	11125	1045993	+	15579		

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9887	----	----	----	0.082N	.072-	1.0	.155	----	----	----	1500	UNCH	----	----
9900	----	----	----	0.065N	.055-	1.0	.124	----	----	----	1450	UNCH	----	----
9950	----	----	----	0.025N	.020-	0.5	.051	----	----	----	45	UNCH	.030	.030
10000	----	----	----	0.012N	.007-	0.5	.020	----	----	----	35	UNCH	----	----
TOTAL											0	0	107746	
JUN20	EURO DLR CALL	----	----	0.772N	.735-	3.7	.705	----	----	----	100	UNCH	----	----
9737	----	----	----	0.682N	.647-	3.5	.664	----	----	----	4000	UNCH	----	----
9750	----	----	----	0.600N	.565-	3.5	.620	----	----	----	1800	UNCH	----	----
9762	----	----	----	0.520N	.490-	3.0	.573	----	----	----	6000	UNCH	.540	.540
9775	----	----	----	0.450N	.420-	3.0	.524	----	----	----	7100	UNCH	----	----
9787	----	----	----	0.385N	.357-	2.7	.473	----	----	----	10050	UNCH	----	----
9800	----	----	----	0.327N	.300-	2.7	.422	----	----	----	32650	UNCH	----	----
9812	----	----	----	0.232N	.205-	2.7	.325	----	----	----	22869	UNCH	----	----
9837	----	----	----	0.127N	.107-	2.0	.200	----	----	----	1000	UNCH	.110B	----
9875	----	----	----	0.102N	.085-	1.7	.166	----	----	----	1000	UNCH	----	----
9887	----	----	----	0.082N	.067-	1.5	.137	----	----	----	2850	UNCH	----	----
9900	----	----	----	0.065N	.052-	1.2	.111	----	----	----	2	UNCH	.370	.070
9912	----	----	----	0.032N	.025-	0.7	.058	----	----	----	62	UNCH	.030	.030
9950	----	----	----	0.017N	.012-	0.5	.031	----	----	----	10	UNCH	.120	.100
9987	----	----	----	0.015N	.010-	0.5	.025	----	----	----	250	UNCH	.020	.020
10000	----	----	----								0	0	89743	
TOTAL											0	0	89743	
SEP20	EURO DLR CALL	----	----	0.695N	.655-	4.0	.641	----	----	----	800	UNCH	----	----
9750	----	----	----	0.535N	.502-	3.2	.555	----	----	----	25	UNCH	----	----
9775	----	----	----	0.465N	.435-	3.0	.509	----	----	----	3000	UNCH	----	----
9787	----	----	----	0.402N	.372-	3.0	.462	----	----	----	100	UNCH	----	----
9800	----	----	----	0.260N	.220-	4.0	.324	----	----	----	100	UNCH	----	----
9837	----	----	----	0.225N	.182-	4.2	.283	----	----	----	25	UNCH	----	----
9850	----	----	----	0.110N	.077-	3.2	.145	----	----	----	250	UNCH	----	----
9900	----	----	----								0	0	4300	
TOTAL											0	0	4300	
DEC20	EURO DLR CALL	----	----	0.470N	.442-	2.7	.491	----	----	----	200	UNCH	----	----
9787	----	----	----	0.270N	.252-	1.7	.328	----	----	----	1	UNCH	.270	.240
9837	----	----	----	0.122N	.115-	0.7	.175	----	----	----	101	UNCH	.120	.120
9900	----	----	----	0.025N	.022-	0.2	.048	----	----	----	1	UNCH	.030	.030
9975	----	----	----								0	0	303	
TOTAL											0	0	303	
MAR21	EURO DLR CALL	----	----	0.767N	.737-	3.0	.638	----	----	----	8450	UNCH	----	----
9737	----	----	----	0.687N	.662-	2.5	.601	----	----	----	50	UNCH	----	----
9750	----	----	----	0.547N	.525-	2.2	.523	----	----	----	400	UNCH	----	----
9775	----	----	----	0.485N	.462-	2.2	.483	----	----	----	1050	UNCH	----	----
9787	----	----	----	0.427N	.407-	2.0	.443	----	----	----	10	UNCH	.420	.420
9800	----	----	----	0.257N	.247-	1.0	.301	----	----	----	10	UNCH	.330B	.320
9850	----	----	----								0	0	9970	
TOTAL											0	0	9970	
JUN21	EURO DLR CALL	----	----	0.555N	.530-	2.5	.510	----	----	----	700	UNCH	----	----
9775	----	----	----	0.492N	.470-	2.2	.471	----	----	----	650	UNCH	----	----
9787	----	----	----	0.345N	.327-	1.7	.363	----	----	----	160	UNCH	.330	.330
9825	----	----	----								0	0	1510	
TOTAL											0	0	1510	