

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

CME Group, Inc.

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FINAL

PG52 BULLETIN #183@

EURO DOLLAR PUT OPTIONS

Fri, Sep 22, 2017 PG52

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.

EURODOLLAR PUTS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include dates like OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, JUN18, SEP18 and various strike prices.

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.

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PG52 BULLETIN #183@ EURO DOLLAR PUT OPTIONS Fri, Sep 22, 2017 PG52

Table with columns for time (e.g., 9687, 9700), status (e.g., ---), price (e.g., .002N), volume (e.g., .002), and price (e.g., .010). Includes sub-sections for DEC18, MAR19, JUN19, and SEP19.

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PG52	BULLETIN #183@	EURO DOLLAR PUT OPTIONS										Fri, Sep 22, 2017	PG52	
TOTAL DEC19		(FUTURES SETT.	97.9850 +	1.0)								200	307264 +	100
9225	----	----	----	----	CAB	----	----	----	----	----	----	30	UNCH	.010B .010
9250	----	----	----	----	CAB	----	----	----	----	----	----	5	UNCH	.010 .010
9275	----	----	----	----	CAB	----	----	----	----	----	----	5	UNCH	.010 .010
9300	----	----	----	----	CAB	----	----	----	----	----	----	10	UNCH	.010 .010
9500	----	----	0.002N			.002	UNCH	.001				2583	UNCH	.050B .010
9525	----	----	0.002N			.002	UNCH	.003				2500	UNCH	----
9550	----	----	0.005N			.002	0.2	.007				300	UNCH	.040B .030
9575	----	----	0.007N			.005	0.2	.013				2750	UNCH	.150 .150
9600	----	----	0.010N			.010	UNCH	.025				2588	UNCH	.110 .020A
9625	----	----	0.015N			.015	UNCH	.037				17000	UNCH	.040 .020
9650	----	----	0.025N			.025	UNCH	.059				8810	UNCH	.270 .030A
9662	----	----	0.032N			.030	0.2	.071				56	UNCH	.110 .030
9675	----	----	0.040N			.037	0.2	.087				7938	UNCH	.130 .040
9687	----	----	0.047N			.045	0.2	.104				600	UNCH	.070 .040A
9700	----	----	0.060N			.057	0.2	.129				12670	UNCH	.450B .060
9712	----	----	0.075N			.072	0.2	.158				5500	UNCH	.360 .060A
9725	----	----	0.095N			.090	0.5	.191			5	8110 +	5	530B .060A
9737	----	----	0.117N			.112	0.5	.230				600	UNCH	.570B .080A
9750	----	----	0.145N			.140	0.5	.275				41450	UNCH	.620B .100A
9762	----	----	0.180N			.175	0.5	.327				19796	UNCH	.330B .120A
9775	----	----	0.222N			.217	0.5	.383			17	42095 +	17	.490 .140
9787	----	----	0.270N			.267	0.2	.443				2462	UNCH	.320 .170A
9800	----	----	0.327N			.322	0.5	.505				12551	UNCH	.680B .220A
9812	----	----	0.395N			.387	0.7	.568				1448	UNCH	.450B .260A
9825	----	----	0.467N			.460	0.7	.628				1925	UNCH	.520B .310A
9837	----	----	0.547N			.542	0.5	.685				250	UNCH	.630B .370A
9850	----	----	0.635N			.632	0.2	.735				1975	UNCH	----
9862	----	----	0.730N			.725	0.5	.783				251	UNCH	.650 .450
9875	----	----	0.830N			.822	0.7	.826				7000	UNCH	----
TOTAL MAR20		(FUTURES SETT.	97.9550 +	1.0)								203258 +	22	
9250	----	----	0.007N		CAB	.007	UNCH	.017				30	UNCH	.040 .010
9550	----	----	0.017N			.017	UNCH	.038				200	UNCH	.050 .050
9600	----	----	0.025N			.025	UNCH	.054				20	UNCH	.190 .030
9625	----	----	0.040N			.040	UNCH	.082				3000	UNCH	.130 .090
9650	----	----	0.047N			.047	UNCH	.096				1750	UNCH	.160B ----
9662	----	----	0.057N			.057	UNCH	.115				500	UNCH	----
9675	----	----	0.070N			.070	UNCH	.137				1010	UNCH	.450 .110
9687	----	----	0.085N			.085	UNCH	.162				2000	UNCH	----
9700	----	----	0.105N			.102	0.2	.191				6850	UNCH	.530 .080A
9712	----	----	0.127N			.122	0.2	.224				100	UNCH	----
9725	----	----	0.177N			.172	0.5	.274				12350	UNCH	.140B ----
9750	----	----	0.225N			.220	0.5	.355				7250	UNCH	----
9762	----	----	0.267N			.265	0.2	.407				9353	UNCH	----
9775	----	----	0.317N			.315	0.2	.462				4250	UNCH	----
9787	----	----	0.375N			.372	0.2	.518				12625	UNCH	----
9800	----	----	0.442N			.437	0.5	.574				17975	UNCH	.310B ----
9812	----	----	0.517N			.510	0.7	.629				500	UNCH	----
9825	----	----	0.635N			.632	0.2	.735				12250	UNCH	----
10000	----	----	2.055N			2.045	1.0	.979				6956	UNCH	2.640 1.940A
TOTAL JUN20		(FUTURES SETT.	97.9300 +	1.5)								0	98969	
9175	----	----	0.025N		CAB	.027+	0.2	.053				20	UNCH	.010B .010
9350	----	----	0.032N		CAB	.032	UNCH	.062				30	UNCH	.080 .010
9600	----	----	0.040N			.040	UNCH	.075				4350	UNCH	.130 .040
9612	----	----	0.057N			.057	UNCH	.104				200	UNCH	.060B ----
9625	----	----	0.070N			.070	UNCH	.137				3500	UNCH	----
9650	----	----	0.085N			.085	UNCH	.162				609	UNCH	.100B .080
9700	----	----	0.117N			.115	0.2	.191				143	UNCH	.600 .110
9737	----	----	0.195N			.192	0.2	.293				26619	UNCH	----
9750	----	----	0.230N			.227	0.2	.334				4120	UNCH	.780 .190
9762	----	----	0.270N			.267	0.2	.378				1300	UNCH	----
9775	----	----	0.317N			.312	0.5	.426				350	UNCH	.420 .300
9787	----	----	0.370N			.362	0.7	.475				7100	UNCH	----
9800	----	----	0.427N			.420	0.7	.526				4660	UNCH	.350 .350
9812	----	----	0.492N			.485	0.7	.577				32250	UNCH	.440 .440
9825	----	----	0.565N			.557	0.7	.627				2	UNCH	1.160 .430
9837	----	----	0.642N			.637	0.5	.674				3	UNCH	1.240 .490
9850	----	----	0.727N			.720	0.7	.719				54	UNCH	1.320 .530
9875	----	----	0.917N			.905	1.2	.799				251	UNCH	.710 .710
TOTAL SEP20		(FUTURES SETT.	97.9000 +	2.0)								0	85561	
9350	----	----	0.042N		CAB	.042	UNCH	.071				30	UNCH	.010B .010
9600	----	----	0.057N			.055	0.2	.092				500	UNCH	.190 .190
9625	----	----	0.080N			.077	0.2	.125				100	UNCH	.070 .070
9650	----	----	0.147N			.142	0.5	.215				9	UNCH	.090 .090
9700	----	----	0.202N			.195	0.7	.278				4	UNCH	.600 .530
9725	----	----	0.235N			.227	0.7	.315				100	UNCH	----
9737	----	----	0.272N			.265	0.7	.355				1	UNCH	.610B .610
9750	----	----	0.315N			.307	0.7	.397				950	UNCH	.650B .330
9762	----	----	0.477N			.467	1.0	.535				1	UNCH	.660 .660
9800	----	----	0.615N			.600	1.5	.630				450	UNCH	----
9825	----	----	0.777N			.760	1.7	.717				1	UNCH	.520 .520
9850	----	----	1.385N			1.365	2.0	.905				2	UNCH	.650 .560
9925	----	----										1	UNCH	1.930 1.010
TOTAL DEC20		(FUTURES SETT.	97.8500 +	2.0)								0	2149	
9400	----	----	0.017N			.017	UNCH	.023				1	UNCH	.040B .040
9500	----	----	0.027N			.027	UNCH	.040				55	UNCH	.240 .200
9600	----	----	0.055N			.052	0.2	.083				530	UNCH	.400B .280
9625	----	----	0.072N			.070	0.2	.109				9	UNCH	.080 .080
9637	----	----	0.082N			.080	0.2	.123				9	UNCH	.100 .100
9650	----	----	0.095N			.092	0.2	.141				9	UNCH	.090 .090
9787	----	----	0.477N			.467	1.0	.506				200	UNCH	----
TOTAL MAR21		(FUTURES SETT.	97.8200 +	2.0)								0	813	
9550	----	----	0.057N			.057	UNCH	.076				30	UNCH	.260 .180A
9600	----	----	0.085N			.082	0.2	.111				635	UNCH	.280B .090A
9650	----	----	0.132N			.130	0.2	.171				10	UNCH	.180 .180
9700	----	----	0.212N			.207	0.5	.261				20	UNCH	.320 .240A
9737	----	----	0.317N			.310	0.7	.359				8450	UNCH	.650 .650

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Fri, Sep 22, 2017 PG52

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
EURO DLR CALL EURODOLLAR OPTIONS						
DECI7 ZE	9837	----	----	10000	----	----
ZE	9850	----	----	----	----	----
ZE	9862	----	10000	25000	----	----
ZE	9875	----	10000	10000	----	----
TOTALS		0	20000	45000	0	0
JAN18 CALL						
ZE	9862	----	----	5000	----	----
ZE	9875	----	----	10000	----	----
ZE	9887	----	----	5000	----	----
TOTALS		0	0	20000	0	0
SEP18 CALL						
ZE	9737	----	----	----	----	100
TOTALS		0	0	0	0	100
EURO DLR PUT EURODOLLAR OPTIONS						
OCT17 ZE	9850	----	----	20000	----	----
TOTALS		0	0	20000	0	0
DEC17 PUT						
ZE	9850	----	----	5000	----	----
ZE	9862	----	----	----	----	----
ZE	9912	----	----	----	----	950
TOTALS		0	0	5000	0	950
MAR18 PUT						
ZE	9812	----	----	40000	----	----
ZE	9825	----	----	20000	----	----
ZE	9912	----	----	----	----	600
TOTALS		0	0	60000	0	600
JUN18 PUT						
ZE	9800	----	5000	5000	----	----
ZE	9812	----	----	10000	----	----
ZE	9825	----	5000	15000	----	----
TOTALS		0	10000	30000	0	0
SEP18 PUT						
ZE	9775	----	5000	5000	----	----
ZE	9800	----	5000	5000	----	----
TOTALS		0	10000	10000	0	0
DEC18 PUT						
ZE	9825	----	----	10000	----	----
TOTALS		0	0	10000	0	0