

FINAL

PG52 BULLETIN # 78@

EURO DOLLAR PUT OPTIONS

Tue, Apr 24, 2018 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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.)	(FUTURES SETT.)	(FUTURES SETT.)	(FUTURES SETT.)									
MAY18					97.6475	-.5									
9737							CAB	----	.001						
9750							CAB	----	.060		6270	UNCH	----	----	
9762										162771	UNCH	.020	.000		
9775					0.022N					172765	-	4974	.060B	.000	
9787					0.122N		.020-	0.2	.463	84561	-	20	.140	.010	
9800					0.245N		.245	UNCH	.999	2472	-	13107	-	2472	.250
9812					0.370N		.370	UNCH	1.000			15878	UNCH	.380B	.030A
9825					0.495N		.495	UNCH	1.000			5051	UNCH	.500B	.070A
TOTAL					0.620N		.620	UNCH	1.000		1389	UNCH	.630B	.120A	
JUN18					97.6300	.0				5544	461792	-	7466		
9125							CAB	----	----		30	UNCH	.010B	.010	
9250							CAB	----	----		10	UNCH	.020B	.020	
9500							CAB	----	----		500	UNCH	.010	.010	
9587							CAB	----	----		550	UNCH	.000B	----	
9600							CAB	----	----		9884	UNCH	.440B	.000	
9625							CAB	----	----		510	UNCH	.180B	.000	
9637							CAB	----	----		1100	UNCH	.210B	----	
9650							CAB	----	----		6445	UNCH	.230B	.010	
9662							CAB	----	----		1730	UNCH	.260B	.010	
9675							CAB	----	----		6400	UNCH	.310B	.010	
9687							CAB	----	----		5266	UNCH	.340B	.000	
9700							CAB	----	.000		37654	UNCH	.790	.000	
9712							CAB	----	.000		16954	UNCH	.420B	.000A	
9725							CAB	----	.004		43581	UNCH	.460B	.000	
9737							CAB	----	.040		1000	UNCH	.510B	.000	
9750					0.005N		.005	UNCH	1.000	7959	543884	+	2479	.570B	
9762	0.037		.037	.032	0.035		.037	UNCH	.479	11991	399121	+	1547	.630B	
9775					0.130N		.130	UNCH	.843	500	407454	+	500	.950	
9787					0.247N		.250+	0.2	.932		372286	UNCH	.750B	.010	
9800					0.370N		.372+	0.2	.969		329323	UNCH	.820B	.010	
9812					0.495N		.495	UNCH	.993		269451	UNCH	.870B	.020A	
9825					0.620N		.620	UNCH	.999	1400	186045	-	1400	.950B	
9837					0.745N		.745	UNCH	.999	4000	74682	UNCH	1.030B	.050A	
9850					0.870N		.870	UNCH	.999	2000	27308	UNCH	1.110B	.100A	
9862					0.995N		.995	UNCH	1.000	1000	8111	UNCH	1.200B	.140A	
9875					1.120N		1.120	UNCH	1.000	1000	5025	UNCH	1.290B	.170A	
9887					1.245N		1.245	UNCH	1.000		8501	UNCH	1.380B	.210A	
9900					1.370N		1.370	UNCH	1.000		3001	UNCH	1.480B	.260A	
9912					1.495N		1.495	UNCH	1.000		950	UNCH	1.570B	.310A	
9950					1.870N		1.870	UNCH	1.000		1	UNCH	1.880B	.650A	
TOTAL					97.6050	.0				29450	2974546	+	3126		
JUL18							CAB	----	.000		2500	UNCH	----	----	
9700							CAB	----	.004		50150	UNCH	----	----	
9712											97678	UNCH	.010	.010	
9725					0.002N		.002	UNCH	.041		8634	+	1901	.070	
9737					0.012N		.015	0.2	.153	3200	115665	+	4000	.150	
9750					0.057N		.055-	0.2	.499	7300	53477	-	4000	.150	
9762					0.145N		.145	UNCH	.783		5005	53477	-	750	.270B
9775					0.257N		.257	UNCH	.913		5000	17639	-	500	.360B
9787					0.380N		.380	UNCH	.949		500	UNCH	.360B	.260A	
TOTAL					97.5550	.0				20505	423951	-	6301		
AUG18							CAB	----	.004		1250	UNCH	----	----	
9712											86654	UNCH	.010	.010A	
9725					0.002N		.002	UNCH	.041		75	.030B	.010A		
9737					0.020N		.017-	0.2	.203	150	155058	-	300	.080B	
9750					0.067N		.065-	0.2	.499	300	76217	-	75	.160B	
9762					0.152N		.150-	0.2	.760	150	5675	+	300	.080A	
TOTAL					97.5000	.0				600	324854	+	300		
SEP18							CAB	----	----		30	UNCH	.010B	.010	
9125							CAB	----	----		3000	UNCH	.080B	.010	
9500							CAB	----	----		30	UNCH	.120B	.000	
9537							CAB	----	----		10	UNCH	.020B	.010	
9587							CAB	----	----		5200	UNCH	.360B	.010A	
9600							CAB	----	----		3440	UNCH	.220B	.000	
9625							CAB	----	----		3301	UNCH	.230B	.000	
9637							CAB	----	----		665	UNCH	.280B	.000	
9650							CAB	----	----		3280	UNCH	.290B	.000	
9662							CAB	----	.000		1867	UNCH	.320B	.010A	
9675							CAB	----	.000		8120	UNCH	.370B	.000	
9687							CAB	----	.000		7735	UNCH	.400B	.000	
9700							CAB	----	.006		38272	UNCH	.440B	.000	
9712					0.002N		.002	UNCH	.031		96285	UNCH	.490B	.000	
9725					0.007N		.005-	0.2	.067	450	216394	-	250	.540B	
9737					0.027N		.025-	0.2	.238	10200	372138	-	6950	.800B	
9750					0.080N		.077-	0.2	.499	11055	300078	-	505	.770	
9762					0.162N		.160-	0.2	.726	1500	204666	-	200	.710B	
9775					0.265N		.265	UNCH	.856		221228	UNCH	.780B	.020	
9787					0.382N		.382	UNCH	.918		149898	UNCH	.850B	.030A	
9800	0.505		#.505	.505	0.505		.502-	0.2	.958	3000	158979	-	3000	.900B	
9812					0.627N		.625-	0.2	.978		132730	UNCH	.970B	.040A	
9825					0.750N		.750	UNCH	.992		64125	UNCH	1.050B	.060A	
9837					0.875N		.875	UNCH	.997		39619	UNCH	1.130B	.100A	
9850					1.000N		1.000	UNCH	.999	450	8650	-	450	1.220B	
9862					1.125N		1.125	UNCH	.999	300	6400	-	300	1.300B	
9875					1.250N		1.250	UNCH	.999		2354	UNCH	1.400B	.270A	
9887					1.375N		1.375	UNCH	1.000		3505	UNCH	1.490B	.330A	
TOTAL					.00					26205	2051999	-	11655		
OCT18										5000	5150	+	4900	.060B	
9725					0.052N		.047-	0.5	.316	6900	21521	+	5900	.090B	
9737					0.110N		.102-	0.7	.524	11900	26671	+	10800	----	
TOTAL					97.3600	+.5									
DEC18							CAB	----	----		30	UNCH	.010B	.010	
9175							CAB	----	----		12	UNCH	.030	.010A	
9325							CAB	----	----		1				



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Table with columns for contract codes (e.g., 9625, 9637), bid/ask prices, and volumes. Includes sub-sections for 'TOTAL JUN19', 'TOTAL SEP19', and 'TOTAL DEC19' with 'FUTURES SETT.' and 'CAB' labels.

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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						
JUN18 ZE	9675	----	----	----	----	3
ZE	9700	----	----	----	----	768
TOTALS		0	0	0	0	771
SEP18 CALL						
ZE	9700	----	----	----	----	2
ZE	9775	----	----	21000	----	----
TOTALS		0	0	21000	0	2
DEC18 CALL						
ZE	9762	----	----	5000	----	----
TOTALS		0	0	5000	0	0
DEC19 CALL						
ZE	9887	----	----	20000	----	----
TOTALS		0	0	20000	0	0
EURO DLR PUT EURODOLLAR OPTIONS						
MAY18 ZE	9750	----	----	35000	----	----
ZE	9787	----	----	----	2472	2472
ZE	9812	----	----	----	----	550
ZE	9825	----	----	----	----	3122
TOTALS		0	0	35000	2472	6144
JUN18 PUT						
ZE	9737	----	----	25000	----	----
ZE	9750	----	----	10000	----	----
ZE	9812	----	----	----	----	5000
ZE	9825	----	----	----	1400	8808
ZE	9837	----	----	----	4000	48335
ZE	9850	----	----	----	2000	18006
ZE	9862	----	----	----	1000	2469
ZE	9875	----	----	----	1000	8358
ZE	9887	----	----	----	----	6505
ZE	9900	----	----	----	----	400
ZE	9912	----	----	----	----	250
ZE	9950	----	----	----	----	162
TOTALS		0	0	35000	9400	98293
SEP18 PUT						
ZE	9737	----	----	5000	----	----
ZE	9762	----	----	5000	----	----
ZE	9812	----	----	----	----	5596
ZE	9825	----	----	----	----	6050
ZE	9837	----	----	----	----	571
ZE	9850	----	----	----	450	3743
ZE	9862	----	----	----	300	2081
ZE	9875	----	----	----	----	1742
ZE	9887	----	----	----	----	1430
TOTALS		0	0	10000	750	21213
DEC18 PUT						
ZE	9700	----	----	20000	----	----
ZE	9725	----	20000	25000	----	----
ZE	9737	----	20000	20000	----	----
ZE	9812	----	----	----	----	7258
ZE	9850	----	----	----	----	2305
ZE	9862	----	----	----	----	1000
ZE	9875	----	----	----	----	733
ZE	9900	----	----	----	----	500
TOTALS		0	40000	65000	0	11796
MAR19 PUT						
ZE	9675	----	----	75000	----	----
ZE	9825	----	----	----	----	64
ZE	9850	----	----	----	----	600
ZE	9862	----	----	----	----	100
TOTALS		0	0	75000	0	764
JUN19 PUT						
ZE	9725	----	----	20000	----	----
ZE	9837	----	----	----	----	1250
TOTALS		0	0	20000	0	1250
SEP19 PUT						
ZE	9725	----	----	10000	----	----
TOTALS		0	0	10000	0	0
DEC19 PUT						
ZE	9725	----	----	20000	----	----
ZE	9812	----	----	----	----	128
TOTALS		0	0	20000	0	128
MAR20 PUT						
ZE	9662	----	----	10000	----	----
ZE	10000	----	----	----	----	4300
TOTALS		0	0	10000	0	4300
JUN20 PUT						
ZE	9850	----	----	----	----	1

