



PRELIMINARY

PG60 BULLETIN #101@

DJIA & MINI DOW OPTIONS

Fri, May 26, 2017

PG60

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 = \$4.00 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.

DJIA & MINI DOW CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, JUN17, SEP17, DEC17, MAR18, MINI DOW FUT

Table with columns: EXPIRATION, MAY17, JUN17, JUL17, EYM OPT

DJIA & MINI DOW OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

Table with columns: JUN17, SEP17, DEC17, MAR18, OYM

Table with columns: MAY17, JUN17, JUL17, EYM, YM1, YM3, YM4

MINI DOW FUTURES

Table with columns: MINI \$5 DOW FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW

MINI DOW CALLS

Large 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

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. 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

PG60 BULLETIN #101@

DJIA & MINI DOW OPTIONS

Fri, May 26, 2017

PG60

| | | | | | | | | | | | | | |
|-------|------|------|---------|------|-----------|-------|------|------|------|-----|------|----------|---------|
| 2130 | ---- | ---- | 307.00A | ---- | 310.00 - | 4.00 | .406 | ---- | ---- | 2 | UNCH | 646.00B | 166.00A |
| 2135 | ---- | ---- | 283.00A | ---- | 285.00 - | 4.00 | .387 | ---- | ---- | 2 | UNCH | 335.00B | 171.00A |
| 2145 | ---- | ---- | 237.00A | ---- | 239.00 - | 4.00 | .348 | ---- | ---- | 1 | UNCH | 295.00B | 143.00A |
| 2150 | ---- | ---- | 217.00A | ---- | 218.00 - | 4.00 | .328 | ---- | ---- | 9 | UNCH | 541.00B | 130.00A |
| 2155 | ---- | ---- | 197.00A | ---- | 198.00 - | 4.00 | .309 | ---- | ---- | 1 | UNCH | 257.00B | 120.00A |
| 2160 | ---- | ---- | 178.00A | ---- | 179.00 - | 4.00 | .289 | ---- | ---- | 52 | UNCH | 492.00B | 109.00A |
| 2170 | ---- | ---- | 145.00A | ---- | 145.00 - | 5.00 | .251 | ---- | ---- | 2 | UNCH | 446.00B | 90.00A |
| 2190 | ---- | ---- | 94.00A | ---- | 91.00 - | 5.00 | .181 | ---- | ---- | 2 | UNCH | 361.00B | 65.00A |
| 2195 | ---- | ---- | 84.00A | ---- | 81.00 - | 5.00 | .166 | ---- | ---- | 1 | UNCH | 138.00B | 58.00A |
| 2200 | ---- | ---- | ---- | ---- | 71.00 - | 4.00 | .150 | ---- | ---- | 6 | UNCH | 325.00 | 48.00A |
| 2240 | ---- | ---- | ---- | ---- | 24.00 + | 1.00 | .063 | ---- | ---- | 25 | UNCH | 191.00B | 20.00 |
| 2260 | ---- | ---- | ---- | ---- | 14.00 + | 2.00 | .039 | ---- | ---- | 2 | UNCH | 142.00B | 17.00A |
| 2280 | ---- | ---- | ---- | ---- | 8.00 + | 2.00 | .024 | ---- | ---- | 1 | UNCH | 102.00B | 10.00 |
| 2300 | ---- | ---- | ---- | ---- | 4.00 + | 1.00 | .013 | ---- | ---- | 77 | UNCH | 71.00B | 10.00 |
| 2310 | ---- | ---- | ---- | ---- | 3.00 + | 1.00 | .010 | ---- | ---- | 2 | UNCH | 58.00B | 12.00 |
| 2330 | ---- | ---- | ---- | ---- | 2.00 | UNCH | .006 | ---- | ---- | 2 | UNCH | 42.00 | 22.00 |
| 2380 | ---- | ---- | ---- | ---- | 1.00 | UNCH | .000 | ---- | ---- | 1 | UNCH | 14.00 | 14.00 |
| 2400 | ---- | ---- | ---- | ---- | 1.00 | UNCH | .000 | ---- | ---- | 6 | UNCH | 10.00B | 6.00 |
| TOTAL | | | | | | | | | | 0 | | | |
| DEC17 | | | | | | | | | | 270 | | | |
| 2000 | ---- | ---- | ---- | ---- | 1407.00 - | 3.00 | .693 | ---- | ---- | 1 | UNCH | 1638.00B | 841.00A |
| 2030 | ---- | ---- | ---- | ---- | 1183.00 - | 2.00 | .646 | ---- | ---- | 3 | UNCH | 1428.00B | 689.00A |
| 2100 | ---- | ---- | 708.00A | ---- | 721.00 + | 1.00 | .509 | ---- | ---- | 2 | UNCH | 981.00B | 406.00A |
| 2150 | ---- | ---- | 440.00A | ---- | 447.00 - | 1.00 | .391 | ---- | ---- | 2 | UNCH | 707.00B | 255.00A |
| 2200 | ---- | ---- | 242.00A | ---- | 244.00 - | 2.00 | .267 | ---- | ---- | 4 | UNCH | 485.00B | 159.00A |
| 2210 | ---- | ---- | 213.00A | ---- | 213.00 - | 2.00 | .244 | ---- | ---- | 1 | UNCH | 438.00B | 145.00A |
| 2240 | ---- | ---- | ---- | ---- | 137.00 - | 2.00 | .178 | ---- | ---- | 25 | UNCH | 331.00B | 117.00A |
| 2250 | ---- | ---- | ---- | ---- | 118.00 | UNCH | .159 | ---- | ---- | 2 | UNCH | 299.00B | 104.00A |
| 2300 | ---- | ---- | ---- | ---- | 51.00 | UNCH | .082 | ---- | ---- | 108 | UNCH | 195.00 | 48.00 |
| 2310 | ---- | ---- | ---- | ---- | 43.00 | UNCH | .072 | ---- | ---- | 1 | UNCH | 170.00 | 112.00A |
| 2350 | ---- | ---- | ---- | ---- | 21.00 | UNCH | .039 | ---- | ---- | 5 | UNCH | 83.00B | 60.00 |
| 2400 | ---- | ---- | ---- | ---- | 9.00 | UNCH | .018 | ---- | ---- | 25 | UNCH | 33.00 | 10.00 |
| TOTAL | | | | | | | | | | 0 | | | |
| MAR18 | | | | | | | | | | 179 | | | |
| 2030 | ---- | ---- | ---- | ---- | 1382.00 + | 13.00 | .620 | ---- | ---- | 2 | UNCH | 1332.00B | 1015.00 |
| 2040 | ---- | ---- | ---- | ---- | 1313.00 + | 13.00 | .606 | ---- | ---- | 1 | UNCH | 1264.00B | 958.00A |
| 2050 | ---- | ---- | ---- | ---- | 1245.00 + | 15.00 | .591 | ---- | ---- | 1 | UNCH | 1197.00B | 902.00A |
| 2090 | ---- | ---- | 966.00A | ---- | 986.00 + | 14.00 | .528 | ---- | ---- | 1 | UNCH | 949.00B | 696.00A |
| 2200 | ---- | ---- | ---- | ---- | 417.00 + | 8.00 | .324 | ---- | ---- | 1 | UNCH | 396.00B | 277.00A |
| 2300 | ---- | ---- | ---- | ---- | 139.00 - | 4.00 | .151 | ---- | ---- | 81 | UNCH | 190.00 | 97.00 |
| TOTAL | | | | | | | | | | 0 | | | |
| | | | | | | | | | | 87 | | | |



PRELIMINARY

PG60 BULLETIN #101@

DJIA & MINI DOW OPTIONS

Fri, May 26, 2017

PG60

MINI DOW PUTS

| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING | RANGE | SETT. PRICE & PT. CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | ---CONTRACT--- | HIGH | LOW |
|----------------|----------------|---------|------|----------|---------|-------|-------------------------|-----------|------------|-----------------------|---------------|----------------|----------|---------|
| MINI \$5 DOW P | MINI \$5 DOW P | | | | | | | | | | | | | |
| 1050 | | | | | | | 1.00 UNCH | ---- | | | 4 | UNCH | 103.00B | 13.00 |
| 1200 | | | | | | | 1.00 UNCH | ---- | | | 5 | UNCH | 206.00B | 34.00 |
| 1250 | | | | | | | 1.00 UNCH | ---- | | | 1 | UNCH | 251.00B | 59.00A |
| 1350 | | | | | | | 1.00 UNCH | ---- | | | 100 | UNCH | 411.00B | 59.00 |
| 1360 | | | | | | | 1.00 UNCH | ---- | | | 5 | UNCH | 283.00B | 109.00A |
| 1370 | | | | | | | 1.00 UNCH | ---- | | | 110 | UNCH | 294.00B | 113.00A |
| 1400 | | | | | | | 1.00 UNCH | ---- | | | 131 | UNCH | 493.00B | 34.00A |
| 1410 | | | | | | | 1.00 UNCH | ---- | | | 2 | UNCH | 511.00B | 49.00A |
| 1450 | | | | | | | 1.00 UNCH | .000 | | | 20 | UNCH | 587.00B | 44.00 |
| 1460 | | | | | | | 1.00 UNCH | .000 | | | 15 | UNCH | 608.00B | 46.00 |
| 1600 | | | | | | | 1.00 UNCH | .000 | | | 6 | UNCH | 972.00B | 28.00 |
| 1650 | | | | | | | 2.00 UNCH | .002 | | | 3 | UNCH | 1141.00B | 55.00A |
| 1670 | | | | | | | 2.00 UNCH | .002 | | | 1 | UNCH | 1215.00B | 47.00A |
| 1700 | | | | | | | 2.00 UNCH | .003 | | | 7 | UNCH | 1336.00B | 54.00A |
| 1720 | | | | | | | 3.00 UNCH | .004 | | | 2 | UNCH | 1424.00B | 26.00A |
| 1730 | | | | | | | 3.00 UNCH | .004 | | | 26 | UNCH | 1467.00B | 14.00 |
| 1740 | | | | | | | 3.00 UNCH | .004 | | | 1 | UNCH | 1514.00B | 28.00A |
| 1750 | | | | | | | 3.00 UNCH | .004 | | | 10 | UNCH | 1563.00B | 29.00A |
| 1780 | | | | | | | 4.00 UNCH | .006 | | | 1 | UNCH | 1714.00B | 32.00A |
| 1795 | | | | | | | 4.00 UNCH | .007 | | | 1 | UNCH | 274.00B | 34.00A |
| 1800 | | | | | | | 5.00 + | 1.00 .008 | | | 34 | UNCH | 1822.00B | 12.00 |
| 1815 | | | | | | | 5.00 UNCH | .009 | | | 2 | UNCH | 373.00B | 36.00A |
| 1830 | | | | | | | 6.00 + | 1.00 .011 | | | 18 | UNCH | 1995.00B | 39.00A |
| 1840 | | | | | | | 6.00 UNCH | .011 | | | 19 | UNCH | 2060.00B | 21.00A |
| 1850 | | | | | | | 6.00 UNCH | .011 | | | 26 | UNCH | 2117.00B | 22.00A |
| 1855 | | | | | | | 7.00 UNCH | .013 | | | 1 | UNCH | 454.00B | 23.00A |
| 1860 | | | | | | | 7.00 UNCH | .013 | | | 57 | UNCH | 2185.00B | 20.00 |
| 1870 | | | | | | | 7.00 - | 1.00 .014 | | | 31 | UNCH | 2250.00B | 18.00A |
| 1880 | | | | | | | 8.00 - | 1.00 .016 | | | 72 | UNCH | 2319.00B | 18.00A |
| 1885 | | | | | | | 8.00 - | 1.00 .016 | | | 1 | UNCH | 523.00B | 19.00A |
| 1890 | 9.00 | 9.00 | | *9.00 | | | 8.00 - | 2.00 .017 | | 1 | 30 - | 1 | 2389.00B | 9.00 |
| 1900 | | | | | | | 9.00 - | 2.00 .019 | | | 21 | UNCH | 2461.00B | 20.00A |
| 1910 | | | | | | | 9.00 - | 3.00 .020 | | | 1 | UNCH | 2537.00B | 21.00A |
| 1920 | 10.00 | 10.00 | | *10.00 | | | 10.00 - | 3.00 .023 | | 1 | 60 - | 1 | 2609.00B | 10.00 |
| 1925 | | | | *13.00A | | | 11.00 - | 3.00 .025 | | | 1 | UNCH | 639.00B | 13.00A |
| 1930 | | | | | | | 11.00 - | 3.00 .025 | | | 88 | UNCH | 2685.00B | 23.00A |
| 1935 | | | | *14.00A | | | 11.00 - | 4.00 .026 | | | 4 | UNCH | 669.00B | 14.00A |
| 1940 | | | | | | | 12.00 - | 3.00 .028 | | | 7 | UNCH | 2764.00B | 25.00A |
| 1945 | | | | 15.00A | | | 12.00 - | 4.00 .029 | | | 20 | UNCH | 703.00B | 7.00 |
| 1950 | | | | | | | 13.00 - | 3.00 .032 | | | 12 | UNCH | 2844.00B | 26.00A |
| 1955 | | | | | | | 13.00 - | 3.00 .033 | | | 6 | UNCH | 739.00B | 27.00A |
| 1960 | | | | 16.00A | | | 14.00 - | 3.00 .035 | | | 19 | UNCH | 2925.00B | 14.00A |
| 1965 | | | | | | | 14.00 - | 3.00 .036 | | | 2 | UNCH | 777.00B | 29.00A |
| 1970 | | | | | | | 14.00 - | 3.00 .037 | | | 103 | UNCH | 3011.00B | 30.00A |
| 1975 | | | | | | | 15.00 - | 2.00 .041 | | | 26 | UNCH | 816.00B | 19.00A |
| 1980 | | | | | | | 16.00 - | 1.00 .044 | | | 6 | UNCH | 2487.00B | 22.00A |
| 1985 | | | | | | | 17.00 - | 1.00 .047 | | | 1 | UNCH | 859.00B | 23.00A |
| 1990 | | | | | | | 18.00 UNCH | .051 | | | 14 | UNCH | 2566.00B | 24.00A |
| 1995 | | | | | | | 19.00 + | 1.00 .054 | | | 7 | UNCH | 902.00B | 22.00 |
| 2000 | 14.00 | 14.00 | | *14.00 | | | 20.00 + | 1.00 .058 | | 13 | 54 + | 13 | 2648.00B | 14.00 |
| 2005 | | | | | | | 21.00 + | 1.00 .062 | | | 7 | UNCH | 948.00B | 14.00 |
| 2010 | | | | | | | 22.00 + | 1.00 .067 | | | 21 | UNCH | 2366.00B | 29.00A |
| 2015 | | | | | | | 23.00 UNCH | .071 | | | 1 | UNCH | 997.00B | 31.00A |
| 2020 | | | | | | | 25.00 UNCH | .078 | | | 130 | UNCH | 2449.00B | 22.00 |
| 2025 | | | | | | | 27.00 UNCH | .086 | | | 20 | UNCH | 1049.00B | 29.00A |
| 2030 | | | | | | | 29.00 - | 1.00 .093 | | | 76 | UNCH | 2517.00B | 31.00A |
| 2035 | | | | *32.00A | | | 31.00 - | 2.00 .102 | | | 3 | UNCH | 1103.00B | 32.00A |
| 2040 | 40.00 | 40.00 | | *35.00A | | | 33.00 - | 3.00 .111 | | 1 | 242 - | 1 | 2604.00B | 35.00A |
| 2045 | | | | *38.00A | | | 36.00 - | 4.00 .122 | | | 53 | UNCH | 1160.00B | 38.00A |
| 2050 | 55.00 | 55.00 | | 39.00 | | | 39.00 - | 5.00 .134 | | 3 | 569 | UNCH | 2694.00B | 35.00 |
| 2055 | | | | *46.00A | | | 43.00 - | 5.00 .150 | | | 4 | UNCH | 1221.00B | 46.00A |
| 2060 | | | | *51.00A | | | 47.00 - | 6.00 .166 | | | 205 | UNCH | 2577.00B | 51.00A |
| 2065 | | | | *56.00A | | | 52.00 - | 7.00 .185 | | | 5 | UNCH | 1283.00B | 56.00A |
| 2070 | | 66.00B | | *61.00A | | | 58.00 - | 7.00 .208 | | | 54 | UNCH | 2660.00B | 61.00A |
| 2075 | | 75.00B | | *69.00A | | | 65.00 - | 7.00 .234 | | | 6 | UNCH | 1351.00B | 69.00A |
| 2080 | 85.00 | 85.00 | | *77.00A | | | 73.00 - | 7.00 .263 | | 1 | 125 | UNCH | 2578.00B | 77.00A |
| 2085 | | 95.00B | | 86.00A | | | 83.00 - | 7.00 .298 | | | 26 | UNCH | 1421.00B | 85.00 |
| 2090 | | 108.00B | | *93.00A | | | 95.00 - | 6.00 .336 | | | 40 | UNCH | 1457.00B | 93.00A |
| 2095 | | 122.00B | | *111.00A | | | 108.00 - | 7.00 .379 | | | 3 | UNCH | 1493.00B | 111.00A |
| 2100 | | 140.00B | | *127.00A | | | 124.00 - | 7.00 .427 | | | 109 | UNCH | 1530.00B | 127.00A |
| 2135 | | | | | | | 316.00 - | 7.00 .818 | | | 1 | UNCH | 1812.00B | 393.00A |
| 2150 | | | | | | | 446.00 - | 7.00 .920 | | | 2 | UNCH | 1942.00B | 545.00A |
| 2200 | | | | | | | 935.00 - | 6.00 .993 | | | 3 | UNCH | 2250.00 | 1068.00 |
| TOTAL | | | | | | | | | | 20 | 2899 + | 10 | | |
| SEP17 | MINI \$5 DOW P | | | | | | | | | | | | | |
| 1200 | | | | | | | 3.00 UNCH | .002 | | | 2 | UNCH | 41.00 | 40.00A |
| 1250 | | | | | | | 4.00 UNCH | .002 | | | 9 | UNCH | 130.00 | 5.00 |
| 1400 | | | | | | | 8.00 - | 1.00 .006 | | | 50 | UNCH | 283.00B | 18.00A |
| 1440 | | | | | | | 10.00 - | 1.00 .008 | | | 1 | UNCH | 332.00B | 18.00 |
| 1450 | | | | | | | 10.00 - | 2.00 .008 | | | 70 | UNCH | 345.00B | 37.00 |
| 1520 | | | | | | | 14.00 - | 2.00 .012 | | | 1 | UNCH | 465.00 | 28.00A |
| 1550 | | | | | | | 17.00 - | 2.00 .014 | | | 20 | UNCH | 560.00B | 31.00A |
| 1600 | | | | | | | 22.00 - | 2.00 .019 | | | 46 | UNCH | 675.00B | 38.00A |
| 1650 | | | | | | | 28.00 - | 2.00 .025 | | | 10 | UNCH | 811.00B | 47.00A |
| 1700 | | | | | | | 37.00 - | 2.00 .034 | | | 2 | UNCH | 968.00B | 59.00A |
| 1710 | | | | | | | 39.00 - | 2.00 .036 | | | 3 | UNCH | 1003.00B | 62.00A |
| 1750 | | | | | | | 48.00 - | 3.00 .046 | | | 8 | UNCH | 1152.00B | 65.00A |
| 1760 | | | | | | | 51.00 - | 3.00 .049 | | | 2 | UNCH | 1193.00B | 69.00A |
| 1790 | | | | | | | 60.00 - | 4.00 .058 | | | 11 | UNCH | 1322.00B | 80.00A |
| 1810 | | | | | | | 67.00 - | 5.00 .066 | | | 3 | UNCH | 1416.00B | 89.00A |
| 1820 | | | | | | | 71.00 - | 5.00 .070 | | | 2 | UNCH | 1466.00B | 94.00A |
| 1850 | | | | | | | 84.00 - | 6.00 .085 | | | 1 | UNCH | 1626.00B | 111.00A |
| 1880 | | | | | | | 101.00 - | 6.00 .103 | | | 25 | UNCH | 1627.00B | 109.00A |
| 1900 | | | | | | | 115.00 - | 5.00 .119 | | | 6 | UNCH | 1738.00B | 101.00A |
| 1910 | | | | | | | 122.00 - | 6.00 .127 | | | 1 | UNCH | 1799.00B | 130.00A |
| 1925 | | | | | | | 135.00 - | 6.00 .141 | | | 25 | UNCH | 412.00B | 142.00A |
| 1950 | | | | | | | 158.00 - | 6.00 .166 | | | 16 | UNCH | 2062.00B | 165.00A |
| 1955 | | | | | | | 163.00 - | 7.00 .172 | | | 2 | UNCH | 483.00B | 170.00A |
| 1965 | | | | 181.00A | | | 174.00 - | 8.00 .184 | | | 3 | UNCH | 509.00B | 181.00A |
| 1975 | 201.00 | 201.00 | | *190.00A | | | 186.00 - | 8.00 .198 | | 1 | 4 + | 1 | 537.00B | 190.00A |
| 1980 | | | | | | | 192.00 - | 8.00 .205 | | | 36 | UNCH | 2284.00B | 200.00A |
| 1990 | | | | *213.00A | | | 206.00 - | 8.00 .220 | | | 1 | UNCH | 2361.00B | 213.00A |
| 2000 | | | | *227.00A | | | 221.00 - | 7.00 .236 | | | 8 | UNCH | 2441.00B | 227.00A |
| 2010 | | | | *243.00A | | | 238.00 - | 6.00 .254 | | | 20 | UNCH | 2522.00B | 243.00A |
| 2015 | 250.00 | 250.00 | | 250.00 | | | 247.00 - | 6.00 .263 | | 1 | ---- | 1 | 664.00B | 249.00A |
| 2020 | | | | *261.00A | | | 256.00 - | 6.00 .273 | | | 1 | UNCH | 2606.00B | 261.00A |
| 2030 | </ | | | | | | | | | | | | | |



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

| PG60 BULLETIN #101@ | | DJIA & MINI DOW OPTIONS | | | | | | Fri, May 26, 2017 | | PG60 | | |
|---------------------|------|-------------------------|------|------|----------|------|------|-------------------|-----|------|----------|---------|
| 1850 | ---- | ---- | ---- | ---- | 224.00 - | 4.00 | .150 | ---- | 5 | UNCH | 848.00B | 258.00A |
| 1860 | ---- | ---- | ---- | ---- | 235.00 - | 3.00 | .157 | ---- | 1 | UNCH | 874.00B | 270.00A |
| 1900 | ---- | ---- | ---- | ---- | 281.00 - | 3.00 | .190 | ---- | 104 | UNCH | 1000.00B | 305.00A |
| 2000 | ---- | ---- | ---- | ---- | 450.00 - | 4.00 | .306 | ---- | 19 | UNCH | 1392.00B | 467.00A |
| 2050 | ---- | ---- | ---- | ---- | 582.00 - | 3.00 | .389 | ---- | 106 | UNCH | 1635.00B | 580.00A |
| 2080 | ---- | ---- | ---- | ---- | 682.00 - | 2.00 | .447 | ---- | 2 | UNCH | 1802.00B | 692.00A |
| 2090 | ---- | ---- | ---- | ---- | 719.00 - | 1.00 | .468 | ---- | 3 | UNCH | 1861.00B | 729.00A |
| TOTAL | | | | | | | | | 0 | | | |
| MAR18 | | | | | | | | | 963 | | | |
| 1400 | ---- | ---- | ---- | ---- | 64.00 - | 6.00 | .031 | ---- | 95 | UNCH | 103.00 | 58.00 |
| 1900 | ---- | ---- | ---- | ---- | 453.00 - | 3.00 | .232 | ---- | 5 | UNCH | 622.00B | 519.00A |
| TOTAL | | | | | | | | | 0 | | | |

ADDITIONAL EQUITY & INDEX OPTIONS

| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING | RANGE | SETT. PRICE & PT. CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- HIGH | LOW | |
|----------|-------|-------|-------|-------|---------|----------|-------------------------|-------|------------|-----------------------|---------------|-------------------|----------|---------|
| EYM CALL | | | | | | | | | | | | | | |
| MAY17 | | | | | | | | | | | | | | |
| 2100 | 62.00 | | 62.00 | 62.00 | ---- | ---- | 57.00 - 15.00 | 1.000 | 3 | 3 | ---- | 4 | 114.00B | 10.00 |
| TOTAL | | | | | | | | | | 3 | 0 | 13 | | |
| JUN17 | | | | | | | | | | | | | | |
| 1770 | | | | | ---- | ---- | 3366.00 + | 3.00 | 1.000 | ---- | 3 | UNCH | 3252.00B | 2897.00 |
| TOTAL | | | | | | | | | | 0 | 3 | | | |
| JUL17 | | | | | | | | | | | | | | |
| 2090 | | | | | ---- | ---- | 355.00 - | 8.00 | .568 | ---- | 4 | UNCH | 415.00B | 177.00A |
| 2095 | | | | | ---- | ---- | 322.00 - | 7.00 | .541 | ---- | 1 | UNCH | 381.00B | 158.00A |
| 2140 | | | | | ---- | ---- | 93.00 - | 6.00 | .261 | ---- | 1 | UNCH | 165.00B | 45.00A |
| TOTAL | | | | | | | | | | 0 | 6 | | | |
| EYM PUT | | | | | | | | | | | | | | |
| MAY17 | | | | | | | | | | | | | | |
| 2025 | | | | | ---- | ---- | 1.00 - | 2.00 | ---- | ---- | 1 | UNCH | 293.00B | 60.00 |
| 2030 | | | | | ---- | ---- | 1.00 - | 2.00 | ---- | ---- | 2 | UNCH | 309.00B | 50.00A |
| 2035 | | | | | ---- | ---- | 1.00 - | 2.00 | .000 | ---- | 2 | UNCH | 326.00B | 63.00A |
| 2040 | | | | | ---- | ---- | 1.00 - | 3.00 | .000 | ---- | 2 | UNCH | 345.00B | 59.00A |
| 2045 | | | | | ---- | ---- | 1.00 - | 3.00 | .000 | ---- | 2 | UNCH | 373.00B | 57.00A |
| TOTAL | | | | | | | | | | 0 | 9 | 4 | | |
| JUN17 | | | | | | | | | | | | | | |
| 1980 | | | | | ---- | ---- | 32.00 - | 8.00 | .075 | ---- | 1 | UNCH | 166.00B | 113.00 |
| 2000 | | | | | ---- | ---- | 40.00 - | 9.00 | .097 | ---- | 4 | UNCH | 206.00B | 115.00A |
| 2100 | | | | | 64.00B | *51.00A | 41.00 - | 12.00 | .340 | ---- | 2 | UNCH | 162.00B | 51.00A |
| TOTAL | | | | | | | | | | 0 | 7 | | | |
| JUL17 | | | | | | | | | | | | | | |
| 2020 | | | | | ---- | 111.00A | 107.00 - | 5.00 | .190 | ---- | 1 | UNCH | 322.00B | 111.00A |
| 2030 | | | | | ---- | *122.00A | 119.00 - | 6.00 | .213 | ---- | 1 | UNCH | 353.00B | 122.00A |
| 2050 | | | | | 157.00B | *152.00A | 148.00 - | 8.00 | .268 | ---- | 4 | UNCH | 425.00B | 152.00A |
| 2070 | | | | | 199.00B | *193.00A | 188.00 - | 10.00 | .340 | ---- | 2 | UNCH | 508.00B | 193.00A |
| 2080 | | | | | 227.00B | *218.00A | 213.00 - | 10.00 | .383 | ---- | 4 | UNCH | 559.00B | 218.00A |
| 2085 | | | | | 240.00B | *232.00A | 227.00 - | 10.00 | .406 | ---- | 7 | UNCH | 586.00B | 232.00A |
| 2090 | | | | | 257.00B | *248.00A | 242.00 - | 10.00 | .431 | ---- | 1 | UNCH | 615.00B | 248.00A |
| TOTAL | | | | | | | | | | 0 | 20 | | | |

OPTIONS EOO'S, BLOCKS and EXERCISES

| PRODUCT | STRIKE PRICE | EEO VOLUME | BLOCK VOLUME | M-T-D BLOCK VOLUME | OPTION EXERCISES | M-T-D OPTION EXERCISES |
|----------|--------------|------------|--------------|--------------------|------------------|------------------------|
| EYM CALL | | | | | | |
| MAY17 | | | | | | |
| YM4 | CALL | | | | | |
| | 2075 | ---- | ---- | ---- | 7 | 7 |
| | 2090 | ---- | ---- | ---- | 2 | 2 |
| | 2100 | ---- | ---- | ---- | 3 | 3 |
| TOTALS | | 0 | 0 | 0 | 12 | 12 |