



FINAL

PG60 BULLETIN #222@

DJIA & MINI DOW OPTIONS

Thu, Nov 16, 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, DEC17, MAR18, JUN18, SEP18 and rows: MINI DOW FUT

Table with columns: EXPIRATION, NOV17, JAN18 and rows: EYM OPT

DJIA & MINI DOW OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, NOV 16

Table with columns: DEC17, MAR18, JUN18, SEP18 and rows: OYM 100.0-300.0

Table with columns: NOV17, DEC17, JAN18 and rows: EYM 100.0-300.0, YM3 100.0-300.0

MINI DOW FUTURES

Table with columns: 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, EXER CISES, 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.



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



FINAL

Table with columns: PG60, BULLETIN #222@, DJIA & MINI DOW OPTIONS, Thu, Nov 16, 2017, PG60. Rows include contract numbers (e.g., 2090, 2200, 2230) and their corresponding volume, open interest, and price data.



FINAL

PG60 BULLETIN #222@

DJIA & MINI DOW OPTIONS

Thu, Nov 16, 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													
1100							1.00 UNCH	---			1	UNCH	10.00	6.00A
1250							1.00 UNCH	.000			2	UNCH	95.00B	8.00A
1300							1.00 UNCH	.000			65	UNCH	116.00	7.00
1400							1.00 UNCH	.000			36	UNCH	156.00B	12.00A
1450							2.00 +	1.00	.001		2	UNCH	193.00B	5.00A
1550							2.00 +	1.00	.001		1	UNCH	289.00B	6.00A
1600							3.00 +	2.00	.002		315	UNCH	350.00B	7.00A
1650							4.00 +	2.00	.003		299	UNCH	422.00B	7.00A
1660							4.00 +	2.00	.003		5	UNCH	436.00B	8.00A
1700							4.00 +	2.00	.003		38	UNCH	507.00B	8.00A
1750							5.00 +	2.00	.004		35	UNCH	603.00B	9.00A
1790							6.00 +	2.00	.006		9	UNCH	693.00B	11.00A
1800							6.00 +	2.00	.006		75	UNCH	716.00B	11.00A
1820							7.00 +	2.00	.007		15	UNCH	768.00B	12.00A
1830							7.00 +	2.00	.007		1	UNCH	792.00B	12.00A
1850							7.00 +	1.00	.007		65	UNCH	848.00B	13.00A
1860							8.00 +	2.00	.008		1	UNCH	874.00B	13.00A
1900							9.00 +	1.00	.010		180	UNCH	1000.00B	15.00A
1950							11.00 UNCH	.013			171	UNCH	1178.00B	12.00A
1960							11.00 -	1.00	.013		1	UNCH	1222.00B	16.00A
1980							12.00 -	1.00	.015		1	UNCH	1299.00B	14.00A
1990							13.00 -	1.00	.017		2	UNCH	1347.00B	13.00A
1995							13.00 -	2.00	.017		2	UNCH	352.00B	14.00A
2000							13.00 -	2.00	.017		285	UNCH	1392.00B	14.00A
2010							14.00 -	2.00	.019		31	UNCH	1437.00B	15.00A
2020							14.00 -	3.00	.019		35	UNCH	1484.00B	15.00A
2025							16.00	4.00	.019		2	UNCH	414.00B	12.00
2040							17.00	5.00	.021		2	UNCH	1582.00B	17.00A
2045							17.00	6.00	.025		12	UNCH	462.00B	17.00A
2050							18.00	6.00	.023		142	UNCH	1635.00B	16.00
2060							18.00	7.00	.027		1	UNCH	1689.00B	18.00A
2070							18.00	7.00	.027		6	UNCH	1744.00B	19.00A
2075							19.00	7.00	.029		3	UNCH	543.00B	19.00A
2080							19.00	7.00	.029		12	UNCH	1802.00B	20.00A
2085							20.00	8.00	.029		3	UNCH	572.00B	20.00A
2090							21.00	8.00	.031		9	UNCH	1861.00B	21.00A
2095							21.00	8.00	.032		5	UNCH	606.00B	21.00A
2100							21.00	9.00	.033		128	UNCH	1922.00B	22.00A
2105							22.00	9.00	.035		1	UNCH	639.00B	22.00A
2110							23.00	9.00	.037		16	UNCH	1985.00B	23.00A
2115							23.00	11.00	.037		1	UNCH	674.00B	24.00A
2120							24.00	11.00	.039		29	UNCH	2050.00B	24.00A
2125							25.00	11.00	.041		6	UNCH	711.00B	25.00A
2130							26.00	12.00	.043		4	UNCH	2117.00B	26.00A
2140							27.00	14.00	.046		21	UNCH	2185.00B	27.00A
2150	32.00		32.00				29.00	15.00	.050	3	13 +	3	2255.00B	29.00A
2160							31.00	17.00	.054		154	UNCH	2327.00B	31.00A
2165							32.00	18.00	.057		5	UNCH	881.00B	32.00A
2170							34.00	19.00	.060		17	UNCH	2401.00B	31.00A
2175							35.00	20.00	.063		9	UNCH	932.00B	32.00A
2180							37.00	21.00	.067		171	UNCH	2476.00B	33.00A
2185							38.00	23.00	.069		2	UNCH	989.00B	35.00A
2190							40.00	24.00	.073		5	UNCH	2554.00B	36.00A
2195							42.00	25.00	.078	4	31 -	4	1045.00B	38.00A
2200							44.00	26.00	.082		65	UNCH	2633.00B	34.00
2205							46.00	28.00	.086		2	UNCH	1101.00B	41.00A
2210							48.00	30.00	.091		196	UNCH	2714.00B	38.00
2215							51.00	31.00	.097		50	UNCH	1164.00B	44.00A
2220							53.00	33.00	.102		278	UNCH	2796.00B	42.00
2225							56.00	34.00	.108		22	UNCH	1231.00B	48.00A
2230							59.00	36.00	.114		11	UNCH	2880.00B	51.00A
2235							62.00	38.00	.121		14	UNCH	1301.00B	54.00A
2240							65.00	40.00	.128		18	UNCH	2966.00B	52.00
2245							68.00	42.00	.135		4	UNCH	1375.00B	59.00A
2250	70.00		70.00				72.00	44.00	.144	2	50	UNCH	3053.00B	63.00A
2255							75.00	47.00	.152	5	50 -	4	1451.00B	66.00A
2260							80.00	49.00	.163		23	UNCH	3141.00B	70.00A
2265							84.00	52.00	.172	1	23 +	1	1531.00B	74.00A
2270							89.00	55.00	.184		38	UNCH	3230.00B	79.00A
2275	136.00		136.00				94.00	58.00	.195	1	36	UNCH	1614.00B	84.00A
2280							100.00	61.00	.209		9	UNCH	3217.00B	89.00A
2285							106.00	65.00	.223		11	UNCH	1700.00B	95.00A
2290	162.00		162.00				113.00	68.00	.238	1	34	UNCH	2506.00B	102.00A
2295	108.00		116.00B				120.00	73.00	.255	1	41 +	1	1788.00B	108.00A
2300	155.00		155.00				128.00	77.00	.272	115	435 -	28	2598.00B	116.00A
2305							137.00	81.00	.292		22	UNCH	1879.00B	120.00
2310	151.00		151.00				146.00	87.00	.313	10	12 +	7	2544.00B	134.00A
2315							156.00	92.00	.335		18	UNCH	1925.00B	143.00A
2320	201.00		201.00				168.00	97.00	.360	102	103 +	90	2633.00B	154.00A
2325	185.00		187.00B				181.00	103.00	.387	1	35 +	1	1569.00B	166.00A
2330	235.00		235.00				195.00	108.00	.415	2	39 -	2	2724.00B	178.00
2335							211.00	114.00	.446		3	UNCH	1665.00B	192.00
2340	240.00		240.00				229.00	119.00	.478	51	458 +	50	2816.00B	205.00
2345	238.00		246.00B				249.00	123.00	.512	2	4 +	2	1762.00B	224.00A
2350							271.00	128.00	.548		3	UNCH	2671.00B	242.00A
2360	310.00		312.00B				322.00	136.00	.621	20	21 +	20	2759.00B	286.00A
2375							416.00	144.00	.727		5	UNCH	784.00B	380.00A
2420							797.00	158.00	.919		2	UNCH	1021.00B	724.00A
TOTAL										321	4618 +	137		
MAR18														
1250							3.00 -	3.00	.001		1	UNCH	20.00	20.00
1300							3.00 -	5.00	.001		8	UNCH	22.00B	21.00
1400							6.00 -	5.00	.003		90	UNCH	103.00	32.00
1600							16.00 -	6.00	.010		1	UNCH	87.00B	52.00A
1700							26.00 -	6.00	.017		3	UNCH	238.00B	31.00A
1800							41.00 -	7.00	.028		1	UNCH	370.00B	43.00A
1900	67.00		67.00				65.00 -	9.00	.047	1	9	UNCH	622.00B	63.00A
1930							74.00 -	12.00	.054		1	UNCH	709.00B	69.00A
1940							76.00 -	13.00	.057		1	UNCH	735.00B	72.00A
1950							80.00 -	13.00	.060		1	UNCH	839.00B	75.00A
1970							87.00 -	16.00	.066		1	UNCH	901.00B	82.00A
2000							101.00 -	19.00	.076		189	UNCH	1003.00B	86.00A
2050							126.00 -	25.00	.099		135	UNCH	1197.00B	110.00A
2065							138.00 -	26.00	.107		4	UNCH	319.00B	119.00A
2085							149.00 -	29.00	.119		4	UNCH	352.00B	132.00A
2090							152.00 -	29.00	.123		21	UNCH	1358.00B	



FINAL

PG60	BULLETIN #222@	DJIA & MINI DOW OPTIONS								Thu, Nov 16, 2017		PG60	
JUN18	----	----	----	----	11.00 -	3.00	.005	----	----	5	UNCH	35.00	35.00
1250	----	----	----	----	23.00 -	4.00	.010	----	----	1	UNCH	60.00B	51.00A
1400	----	----	----	----	69.00A	----	----	----	----	1	UNCH	186.00B	60.00
1650	----	----	----	----	*82.00A	----	----	----	----	1	UNCH	205.00B	82.00A
1700	----	----	----	----	169.00A	----	.039	----	----	1	UNCH	513.00B	152.00A
1900	----	----	----	----	241.00A	----	.128	----	----	3	UNCH	739.00B	222.00A
2000	----	----	----	----	419.00A	----	.231	----	----	1	UNCH	1303.00B	385.00A
2150	----	----	----	----	436.00A	----	.240	----	----	1	UNCH	1459.00B	469.00A
2160	----	----	----	----	507.00A	----	.280	----	----	2	UNCH	1737.00B	579.00A
2200	----	----	----	----	618.00A	----	.340	----	----	1	UNCH	----	----
2250	----	----	----	----	----	----	----	----	----	0	----	----	----
TOTAL	----	----	----	----	----	----	----	----	----	17	----	----	----
SEP18	----	----	----	----	31.00 -	4.00	.012	----	----	80	UNCH	27.00	26.00A
1300	----	----	----	----	41.00A	----	.015	----	----	111	UNCH	41.00	31.00
1350	----	----	----	----	48.00A	----	.019	----	----	150	UNCH	43.00	39.00
1400	----	----	----	----	103.00 -	8.00	.041	----	----	1	UNCH	108.00	108.00
1600	----	----	----	----	540.00A	----	.227	----	----	2	UNCH	572.00B	504.00A
2100	----	----	----	----	613.00A	----	.258	----	----	1	UNCH	902.00B	574.00A
2140	----	----	----	----	955.00A	----	.400	----	----	2	UNCH	1040.00B	917.00A
2280	----	----	----	----	----	----	----	----	----	0	----	----	----
TOTAL	----	----	----	----	----	----	----	----	----	347	----	----	----

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	CONTRACT-- LOW		
EYM CALL															
NOV17															
2200	----	----	----	----	----	----	1424.00 + 158.00	1.000	----	----	4	UNCH	1485.00	230.00A	
2210	----	----	----	----	----	----	1324.00 + 158.00	1.000	----	----	6	UNCH	1385.00	182.00A	
2220	----	----	----	----	----	----	1224.00 + 157.00	1.000	----	----	1	UNCH	1285.00	140.00A	
2250	----	----	----	----	----	----	924.00 + 153.00	1.000	----	----	4	UNCH	980.00B	55.00A	
2255	----	----	----	----	----	----	874.00 + 152.00	1.000	----	----	6	UNCH	931.00B	46.00A	
2260	----	----	----	----	----	----	824.00 + 151.00	1.000	----	----	6	UNCH	887.00B	40.00A	
2275	----	----	----	----	----	----	675.00 + 146.00	.999	----	----	1	UNCH	748.00B	28.00A	
2285	----	----	----	----	----	----	575.00 + 141.00	.999	----	----	1	UNCH	661.00B	37.00A	
2300	----	----	----	----	----	----	426.00 + 129.00	.997	----	----	5	UNCH	542.00B	24.00A	
2305	----	----	349.00B	----	----	----	376.00 + 123.00	.996	----	----	15	UNCH	495.00B	21.00A	
2310	----	----	323.00B	----	----	----	327.00 + 117.00	.993	----	----	1	UNCH	450.00B	18.00A	
2320	----	----	281.00B	----	----	----	230.00 + 100.00	.975	----	----	1	UNCH	371.00B	53.00A	
2320	----	----	229.00B	----	----	----	136.00 + 72.00	.910	----	----	4	UNCH	299.00B	40.00A	
2330	----	----	156.00B	----	----	----	92.00 + 52.00	.819	----	----	1	UNCH	266.00B	34.00A	
2335	----	----	111.00B	----	----	----	54.00 + 30.00	.630	----	2	+	1	237.00B	27.00A	
2340	80.00	----	80.00	63.00	----	----	26.00 + 13.00	.348	----	6	25	UNCH	207.00B	18.00A	
2345	20.00	----	40.00B	19.00	----	----	10.00 + 3.00	.116	----	4	14	UNCH	179.00B	12.00A	
2350	----	----	20.00B	----	----	----	2.00 - 1.00	.013	----	1	31	+	1	155.00B	8.00A
2355	----	----	8.00B	----	----	----	1.00 UNCH	.003	----	----	2	UNCH	133.00B	12.00A	
2360	----	----	----	----	----	----	1.00 UNCH	.000	----	----	1	UNCH	110.00	8.00A	
2365	----	----	----	----	----	----	1.00 UNCH	.000	----	1	21	UNCH	93.00B	7.00A	
2370	----	----	----	----	----	----	1.00 UNCH	----	----	1	7	UNCH	77.00B	6.00A	
2375	----	----	----	----	----	----	1.00 UNCH	----	----	----	3	UNCH	63.00B	7.00A	
2380	----	----	----	----	----	----	1.00 UNCH	----	----	----	1	UNCH	9.00B	9.00A	
2430	----	----	----	----	----	----	----	----	----	----	14	163	+	2	
EYM CALL															
JAN18															
2320	----	----	543.00B	473.00A	----	----	539.00 + 64.00	.590	----	----	12	UNCH	603.00B	452.00A	
2325	----	----	508.00B	----	----	----	505.00 + 62.00	.572	----	----	1	UNCH	568.00B	422.00A	
2330	----	----	475.00B	----	----	----	471.00 + 60.00	.554	----	----	24	UNCH	534.00B	393.00A	
2335	----	----	442.00B	----	----	----	438.00 + 58.00	.535	----	----	59	UNCH	501.00B	365.00A	
2340	----	----	410.00B	----	----	----	406.00 + 56.00	.515	----	----	5	UNCH	469.00B	337.00A	
2345	378.00	----	382.00B	378.00	----	----	375.00 + 54.00	.494	----	1	2	+	1	439.00B	312.00A
2350	----	----	350.00B	----	----	----	345.00 + 50.00	.473	----	----	12	UNCH	408.00B	287.00A	
2380	----	----	199.00B	----	----	----	195.00 + 28.00	.338	----	----	1	UNCH	251.00B	161.00A	
2450	----	----	----	----	----	----	34.00 UNCH	.091	----	----	1	UNCH	63.00B	34.00	
TOTAL	----	----	----	----	----	----	----	----	----	1	117	+	1	----	
EYM PUT															
NOV17															
2035	----	----	----	----	----	----	1.00 UNCH	----	----	----	60	UNCH	176.00B	11.00A	
2060	----	----	----	----	----	----	1.00 UNCH	----	----	----	20	UNCH	210.00B	12.00A	
2070	----	----	----	----	----	----	1.00 UNCH	----	----	----	40	UNCH	227.00B	13.00A	
2100	----	----	----	----	----	----	1.00 UNCH	----	----	----	1	UNCH	284.00B	10.00A	
2125	----	----	----	----	----	----	1.00 - 1.00	----	----	----	1	UNCH	345.00B	12.00A	
2140	----	----	----	----	----	----	1.00 - 1.00	----	----	----	2	UNCH	386.00B	8.00A	
2160	----	----	----	----	----	----	1.00 - 1.00	----	----	----	50	UNCH	448.00B	9.00A	
2180	----	----	----	----	----	----	1.00 - 2.00	----	----	----	2	UNCH	525.00B	11.00A	
2200	----	----	----	----	----	----	1.00 - 3.00	----	----	----	3	UNCH	512.00B	11.00A	
2220	----	----	----	----	----	----	1.00 - 4.00	----	----	----	4	UNCH	618.00B	13.00A	
2225	----	----	----	----	----	----	1.00 - 5.00	----	----	----	6	UNCH	648.00B	14.00A	
2240	----	----	----	----	----	----	12.00 - 36.00	.040	----	----	2	UNCH	192.00B	100.00	
2240	----	----	*6.00A	----	----	----	1.00 - 6.00	----	----	----	2	UNCH	749.00B	6.00A	
2250	----	----	*6.00A	----	----	----	1.00 - 8.00	----	----	----	24	UNCH	827.00B	6.00A	
2255	----	----	*6.00A	----	----	----	1.00 - 9.00	----	----	----	1	UNCH	868.00B	6.00A	
2260	----	----	*6.00A	----	----	----	1.00 - 10.00	----	----	----	50	UNCH	911.00B	6.00A	
2265	----	----	*6.00A	----	----	----	1.00 - 12.00	----	----	1	9	-	1	940.00B	6.00A
2270	----	----	*7.00A	----	----	----	1.00 - 14.00	.000	----	----	12	UNCH	676.00B	7.00A	
2275	----	----	*2.00A	----	----	----	1.00 - 16.00	.000	----	----	7	UNCH	715.00B	2.00A	
2280	----	----	*7.00A	----	----	----	1.00 - 18.00	.000	----	----	3	UNCH	757.00B	7.00A	
2285	----	----	*7.00A	----	----	----	1.00 - 21.00	.000	----	----	1	UNCH	685.00B	7.00A	
2290	----	----	*7.00A	----	----	----	1.00 - 25.00	.000	----	----	40	UNCH	728.00B	7.00A	
2300	----	----	*7.00A	----	----	----	2.00 - 33.00	.002	----	----	4	UNCH	746.00B	7.00A	
2305	----	----	*7.00A	----	----	----	2.00 - 39.00	.003	----	----	41	UNCH	791.00B	7.00A	
2310	8.00	----	*7.00A	8.00	----	----	3.00 - 45.00	.006	----	1	9	-	1	549.00B	7.00A
2315	----	----	*7.00A	----	----	----	4.00 - 53.00	.011	----	----	4	UNCH	591.00B	7.00A	
2320	----	----	*8.00A	----	----	----	6.00 - 62.00	.024	----	----	3	UNCH	632.00B	8.00A	
2325	----	----	*10.00A	----	----	----	8.00 - 75.00	.043	----	----	1	UNCH	590.00B	10.00A	
2330	----	----	100.00A	----	----	----	103.00 - 101.00	.369	----	----	2	UNCH	341.00B	99.00A	
2330	79.00	----	*12.00A	80.00B	----	----	12.00 - 90.00	.089	----	5	15	UNCH	548.00B	12.00A	
2335	58.00	----	*17.00A	----	----	----	18.00 - 110.00	.180	----	4	6	+	3	589.00B	17.00A
2340	35.00	----	*26.00A	35.00	----	----	30.00 - 132.00	.369	----	2	3	UNCH			