



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG51 BULLETIN #231@

EURO DOLLAR CALL OPTIONS

Mon, Nov 30, 2020 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: NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, SEP21. Rows: EURO DLR FUT, EURO DLR OPT.

EXPIRATION:

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

Table with columns: NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, SEP21. Row: ZE 94.25-105.25, 91.25-105.25, 94.25-105.25, 94.25-105.25, 91.25-105.25, 94.25-105.25, 94.25-105.25, 91.25-105.25, 91.25-105.25.

EURO DOLLAR FUTURES

Main table 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. Rows include JAN21, FEB21, APR21, MAY21, DEC20, MAR21, JUN21, SEP21, DEC21, MAR22, JUN22, SEP22, DEC22, MAR23, JUN23, SEP23, DEC23, MAR24, JUN24, SEP24, DEC24, MAR25, JUN25, SEP25, DEC25, MAR26, JUN26, SEP26, DEC26, MAR27, JUN27, SEP27, DEC27, MAR28, JUN28, SEP28, DEC28, MAR29, SEP29.

ADDITIONAL EURO DOLLAR -FUTURES-

Table 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. Rows include MPC FUT (NOV20, MAR21, MAY21, AUG21), SON FUT (SEP20, DEC20, MAR21, JUN21, SEP21, DEC21, MAR22, JUN22, SEP22, DEC22, MAR23, JUN23, SEP23, DEC23, MAR24, JUN24), SR1 FUT (NOV20, DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21), and SR3 FUT (SEP20, DEC20, MAR21, JUN21, SEP21, DEC21, MAR22, JUN22, SEP22).

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.



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PG51 BULLETIN #231@

EURO DOLLAR CALL OPTIONS

Mon, Nov 30, 2020 PG51

Table with 13 columns: SR3 FUT, DEC22, MAR23, 99.8850, 99.8900, 99.8750, ---, 99.8800, (.12), 0.005, ---, 4013, 7209 +, 1931, 100.0300B, 99.8300A, ---, 99.8600, (.14), 0.005, ---, ---, 81, UNCH, 99.9700B, 99.8300A, ---, SR3 FUT, 0, 98838, 475188 +, 14289

EURODOLLAR CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sections for DEC20, JAN21, FEB21, and MAR21.



PRELIMINARY

PG51	BULLETIN #231@	EURO DOLLAR CALL OPTIONS											Mon, Nov 30, 2020	PG51
9850	----	----	----	1.290N	1.290	UNCH	1.000	----	----	----	79286	UNCH	1.360B	.060A
9862	----	----	----	1.165N	1.165	UNCH	1.000	----	----	----	82761	UNCH	1.240B	.050A
9875	----	----	----	1.040N	1.040	UNCH	1.000	----	----	----	52646	UNCH	1.110B	.050A
9887	----	----	----	0.915N	.915	UNCH	1.000	----	----	----	103568	UNCH	.990B	.050A
9900	----	----	----	0.790N	.790	UNCH	1.000	----	----	----	211296	UNCH	.860B	.050A
9912	----	----	----	0.665N	.665	UNCH	1.000	----	----	----	46935	UNCH	.740B	.040A
9925	----	----	----	0.540N	.540	UNCH	1.000	----	----	----	29415	UNCH	.620B	.030A
9937	----	----	----	0.417N	.415-	0.2	1.000	----	----	----	23889	UNCH	.500B	.030A
9950	----	----	----	0.292N	.292	UNCH	.987	----	----	----	85354	UNCH	.380B	.020
9962	----	----	----	0.170N	.170	UNCH	.912	----	----	----	89700	UNCH	.270B	.010
9975	----	----	----	0.052N	.050-	0.2	.738	----	----	----	301995	UNCH	.180B	.010
9981	----	----	----	0.012N	.010-	0.2	.317	----	8052	12	39659 +	5554	----	----
9987	----	CAB	CAB	----	.002-	0.2	.084	----	5537	537	428263 -	2669	.120B	.000
9993	----	----	----	0.002N	.002	UNCH	.008	----	----	----	2100	UNCH	----	----
10000	----	----	----	0.002N	CAB	----	.000	----	----	----	381020	UNCH	.090B	.000
10012	----	----	----	----	CAB	----	----	----	----	----	72411	UNCH	.060B	.000
10025	----	----	----	----	CAB	----	----	----	----	----	33644	UNCH	.040B	.010
10037	----	----	----	----	CAB	----	----	----	----	----	51262	UNCH	.030B	.000
10050	----	----	----	----	CAB	----	----	----	----	----	50887	UNCH	.030	.000A
10062	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.010	.010A
10075	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.010B	.000A
10087	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.010	.010
10100	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.010	.000A
10125	----	----	----	----	CAB	----	----	----	----	----	200	UNCH	.010	.010A
10137	----	----	----	----	CAB	----	----	----	----	----	10	UNCH	----	----
TOTAL									13589	549	2262717 +	1050		
APR21 9975	EURO DLR CALL	----	----	0.055N	.055	UNCH	.749	----	----	----	700	UNCH	----	----
9987	----	----	----	0.005N	.005	UNCH	.133	----	----	----	1411	UNCH	.010	.010
10000	----	----	----	----	CAB	----	.012	----	----	----	700	UNCH	----	----
TOTAL									0	0	2811			
MAY21 9975	EURO DLR CALL	----	----	0.062N	.062	UNCH	.692	----	2500	----	3200 +	2500	----	----
9981	----	----	----	0.022N	.020+	NEW	.399	----	6500	----	6000 +	6000	----	----
9987	----	----	----	0.007N	.007	UNCH	.166	----	1500	----	2910 +	1500	----	----
10000	----	----	----	0.002N	.002	UNCH	.047	----	----	----	700	UNCH	----	----
TOTAL									10500	0	12810 +	10000		
JUN21 9625	EURO DLR CALL	----	----	3.545N	3.545	UNCH	1.000	----	----	----	500	UNCH	3.620B	2.150A
9650	----	----	----	3.295N	3.295	UNCH	1.000	----	----	----	12500	UNCH	3.370B	.550A
9675	----	----	----	3.045N	3.045	UNCH	1.000	----	----	----	5320	UNCH	3.120B	.420A
9687	----	----	----	2.920N	2.920	UNCH	1.000	----	----	----	10200	UNCH	2.990B	.370A
9700	----	----	----	2.795N	2.795	UNCH	1.000	----	----	----	14273	UNCH	2.880B	.330A
9712	----	----	----	2.670N	2.670	UNCH	1.000	----	----	----	1725	UNCH	2.740B	.290A
9725	----	----	----	2.545N	2.545	UNCH	1.000	----	----	----	1525	UNCH	2.620B	.250A
9750	----	----	----	2.295N	2.295	UNCH	1.000	----	----	----	6310	UNCH	2.380B	.190A
9762	----	----	----	2.170N	2.170	UNCH	1.000	----	----	----	3075	UNCH	2.260B	.170A
9775	----	----	----	2.045N	2.045	UNCH	1.000	----	----	----	3520	UNCH	2.130B	.150A
9787	----	----	----	1.920N	1.920	UNCH	1.000	----	----	----	3047	UNCH	2.010B	.130A
9800	----	----	----	1.795N	1.795	UNCH	1.000	----	----	----	52861	UNCH	1.880B	.120A
9825	----	----	----	1.545N	1.545	UNCH	1.000	----	----	----	25360	UNCH	1.630B	.090A
9837	----	----	----	1.420N	1.420	UNCH	1.000	----	----	----	5009	UNCH	1.510B	.080A
9850	----	----	----	1.295N	1.295	UNCH	1.000	----	----	----	24974	UNCH	1.380B	.070A
9862	----	----	----	1.170N	1.170	UNCH	1.000	----	----	----	10529	UNCH	1.260B	.080A
9875	----	----	----	1.045N	1.045	UNCH	1.000	----	----	----	15612	UNCH	1.140B	.070A
9887	----	----	----	0.920N	.920	UNCH	1.000	----	----	----	29343	UNCH	1.010B	.070A
9900	----	----	----	0.795N	.795	UNCH	1.000	----	----	----	35390	UNCH	.890B	.060A
9912	----	----	----	0.670N	.670	UNCH	1.000	----	----	----	12225	UNCH	.770B	.050A
9925	----	----	----	0.545N	.545	UNCH	1.000	----	----	----	29137	UNCH	.650B	.040A
9937	----	----	----	0.420N	.420	UNCH	1.000	----	----	----	58032	UNCH	.530B	.040A
9950	----	----	----	0.297N	.297	UNCH	.964	----	----	----	224505	UNCH	.410B	.030
9962	----	----	----	0.175N	.175	UNCH	.912	----	2686	----	109931 -	1452	.300B	.020A
9975	----	----	----	0.057N	.057	UNCH	.725	----	5373	1	426951	UNCH	.200B	.010
9987	----	----	----	0.007N	.007	UNCH	.166	----	2696	10	172536 -	2676	.140B	.010
10000	----	----	----	0.005N	.005	UNCH	.075	----	2	2	204122	UNCH	.110B	.010
10012	----	----	----	0.002N	.002	UNCH	.033	----	----	----	60269	UNCH	.070B	.000
10025	----	----	----	----	CAB	----	.005	----	1	1	67542	UNCH	.050B	.010
10037	----	----	----	----	CAB	----	.000	----	----	----	31654	UNCH	.040	.010A
10050	----	----	----	----	CAB	----	.000	----	----	----	21436	UNCH	.030	.000
10062	----	----	----	----	CAB	----	----	----	----	----	40	UNCH	.010	.010
10075	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.020	.010A
10200	----	----	----	----	CAB	----	----	----	----	----	3	UNCH	.010	.010A
TOTAL									10758	14	1679476 -	4128		
SEP21 9650	EURO DLR CALL	----	----	3.290N	3.290	UNCH	1.000	----	----	----	400	UNCH	3.380B	.990A
9675	----	----	----	3.040N	3.040	UNCH	1.000	----	----	----	2613	UNCH	3.130B	.760A
9700	----	----	----	2.790N	2.790	UNCH	1.000	----	----	----	841	UNCH	2.880B	.510
9712	----	----	----	2.665N	2.665	UNCH	1.000	----	----	----	25	UNCH	2.760B	.530A
9725	----	----	----	2.540N	2.540	UNCH	1.000	----	----	----	6575	UNCH	2.640B	.390A
9737	----	----	----	2.415N	2.415	UNCH	1.000	----	----	----	775	UNCH	2.510B	.280A



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9750	----	----	----	2.290N	2.290	UNCH	1.000	----	----	----	8133	UNCH	2.390B	.250A	
9762	----	----	----	2.165N	2.165	UNCH	1.000	----	----	----	2275	UNCH	2.260B	.350A	
9775	----	----	----	2.040N	2.040	UNCH	1.000	----	----	----	9350	UNCH	2.140B	.250A	
9787	----	----	----	1.915N	1.915	UNCH	1.000	509	----	----	4361 -	509	2.020B	.180A	
9800	----	----	----	1.790N	1.790	UNCH	1.000	----	----	----	33369	UNCH	1.890B	.170	
9812	----	----	----	1.665N	1.665	UNCH	1.000	----	----	----	4845	UNCH	1.760B	.200A	
9825	----	----	----	1.540N	1.540	UNCH	1.000	----	----	----	25775	UNCH	1.640B	.170A	
9837	----	----	----	1.415N	1.415	UNCH	1.000	----	----	----	7798	UNCH	1.510B	.130A	
9850	----	----	----	1.290N	1.290	UNCH	1.000	----	----	----	19916	UNCH	1.390B	.130A	
9862	----	----	----	1.165N	1.165	UNCH	1.000	----	----	----	9951	UNCH	1.270B	.110A	
9875	----	----	----	1.040N	1.040	UNCH	1.000	----	----	----	15599	UNCH	1.140B	.090A	
9887	----	----	----	0.915N	.915	UNCH	1.000	----	----	----	2029	UNCH	1.020B	.080A	
9900	----	----	----	0.790N	.790	UNCH	1.000	----	----	----	90371	UNCH	.900B	.070A	
9912	----	----	----	0.665N	.665	UNCH	1.000	----	----	----	10183	UNCH	.780B	.060A	
9925	----	----	----	0.542N	.540-	0.2	1.000	----	----	----	15479	UNCH	.660B	.050A	
9937	----	----	----	0.420N	.417-	0.2	.974	----	----	----	26375	UNCH	.540B	.050A	
9950	----	----	----	0.295N	.295	UNCH	.938	----	----	----	35412	UNCH	.430B	.040A	
9962	----	----	----	0.172N	.175+	0.2	.864	----	----	----	59228	UNCH	.320B	.030A	
9975	----	----	----	0.060N	.060	UNCH	.665	----	550	550	91838 -	223	.230B	.020	
9987	----	----	----	0.015N	.012-	0.2	.207	----	3000	1350	148452 -	1969	.170B	.020A	
10000	----	----	----	0.010N	.007-	0.2	.096	----	552	552	217639 -	187	.130B	.010	
10012	----	----	----	0.007N	.005-	0.2	.054	----	----	----	41773	UNCH	.090B	.010A	
10025	----	----	----	0.005N	.002-	0.2	.026	----	----	----	58564	UNCH	.070B	.010	
10037	----	----	----	0.002N	CAB	----	.007	----	----	----	2789	UNCH	.060	.010	
10050	----	----	----	----	CAB	----	.001	----	----	----	18991	UNCH	.040B	.000	
10062	----	----	----	----	CAB	----	.000	----	----	----	270	UNCH	.020	.010A	
10075	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.000	.000	
10100	----	----	----	----	CAB	----	----	----	----	----	400	UNCH	.010	.010A	
TOTAL									4102	2452	972894 -	2888			
DEC21	EURO DLR CALL														
9700	----	----	----	2.755N	2.760+	0.5	1.000	----	----	----	551	UNCH	2.870B	.680A	
9712	----	----	----	2.630N	2.635+	0.5	1.000	----	----	----	25	UNCH	2.740B	.600A	
9725	----	----	----	2.505N	2.510+	0.5	1.000	----	----	----	875	UNCH	2.620B	.530A	
9737	----	----	----	2.380N	2.385+	0.5	1.000	----	----	----	5364	UNCH	2.490B	.470A	
9750	----	----	----	2.255N	2.260+	0.5	1.000	----	----	----	13529	UNCH	2.370B	.400	
9762	----	----	----	2.130N	2.135+	0.5	1.000	----	----	----	11915	UNCH	2.240B	.360A	
9775	----	----	----	2.005N	2.010+	0.5	1.000	----	----	----	13422	UNCH	2.120B	.320A	
9787	----	----	----	1.880N	1.885+	0.5	1.000	----	----	----	7931	UNCH	1.990B	.280A	
9800	----	----	----	1.755N	1.760+	0.5	1.000	----	----	----	16144	UNCH	1.870B	.160	
9812	----	----	----	1.630N	1.635+	0.5	1.000	----	----	----	7680	UNCH	1.750B	.210A	
9825	----	----	----	1.505N	1.510+	0.5	1.000	----	----	----	7866	UNCH	1.620B	.180A	
9837	----	----	----	1.380N	1.385+	0.5	1.000	----	----	----	8219	UNCH	1.500B	.170A	
9850	----	----	----	1.255N	1.260+	0.5	1.000	----	----	----	29223	UNCH	1.370B	.140A	
9862	----	----	----	1.130N	1.135+	0.5	1.000	----	----	----	16814	UNCH	1.250B	.120A	
9875	----	----	----	1.005N	1.010+	0.5	1.000	----	----	----	16479	UNCH	1.130B	.100A	
9887	----	----	----	0.880N	.885+	0.5	1.000	----	----	----	5530	UNCH	1.010B	.090A	
9900	----	----	----	0.755N	.760+	0.5	1.000	----	----	----	57694	UNCH	.890B	.070A	
9912	----	----	----	0.632N	.637+	0.5	.988	----	----	----	12561	UNCH	.770B	.070A	
9925	----	----	----	0.510N	.515+	0.5	.961	----	----	----	34964	UNCH	.650B	.070A	
9937	----	----	----	0.387N	.392+	0.5	.933	----	----	----	43720	UNCH	.540B	.060A	
9950	----	----	----	0.265N	.270+	0.5	.895	----	----	----	171425	UNCH	.430B	.040	
9962	----	----	----	0.145N	.150+	0.5	.812	----	----	----	60486	UNCH	.320B	.040	
9975	----	----	----	0.047N	.052+	0.5	.529	----	3675	1100	321265	UNCH	.240B	.020	
9987	----	----	----	0.020N	.017-	0.2	.211	----	3445	1795	86315 +	1452	.210	.020	
10000	----	----	----	0.015N	.012-	0.2	.121	----	224	224	276892 +	17	.140	.010	
10012	----	----	----	0.010N	.010	UNCH	.082	----	----	----	18829	UNCH	.110B	.020	
10025	----	----	----	0.007N	.007	UNCH	.056	----	----	----	24451	UNCH	.100	.010	
10037	----	----	----	0.005N	.005	UNCH	.036	----	----	----	255	UNCH	.060B	.020A	
10050	----	----	----	0.002N	.002	UNCH	.018	----	----	----	12401	UNCH	.070	.000	
10062	----	----	----	----	CAB	----	.007	----	----	----	140	UNCH	.050	.010A	
10075	----	----	----	----	CAB	----	.002	----	----	----	2	UNCH	.020	.010A	
10087	----	----	----	----	CAB	----	.000	----	----	----	100	UNCH	.020B	.010	
10100	----	----	----	----	CAB	----	.000	----	----	----	295	UNCH	.020	.010	
10200	----	----	----	----	CAB	----	----	----	----	----	8	UNCH	.010B	.000A	
TOTAL									7344	3119	1283370 +	1469			
MAR22	EURO DLR CALL														
9675	----	----	----	2.965N	3.015+	5.0	1.000	----	----	----	250	UNCH	2.990B	.980A	
9700	----	----	----	2.715N	2.765+	5.0	1.000	----	----	----	1	UNCH	2.860B	.790A	
9712	----	----	----	2.590N	2.640+	5.0	1.000	----	----	----	350	UNCH	2.720B	.710A	
9737	----	----	----	2.340N	2.390+	5.0	1.000	----	----	----	1087	UNCH	2.490B	.570A	
9750	----	----	----	2.215N	2.265+	5.0	1.000	----	----	----	500	UNCH	2.360B	.500A	
9762	----	----	----	2.090N	2.140+	5.0	1.000	----	----	----	400	UNCH	2.240B	.440A	
9775	----	----	----	1.965N	2.015+	5.0	1.000	----	----	----	5474	UNCH	2.120B	.390A	
9787	----	----	----	1.840N	1.890+	5.0	1.000	----	----	----	3425	UNCH	1.990B	.360A	
9800	----	----	----	1.715N	1.765+	5.0	1.000	----	----	----	6381	UNCH	1.870B	.320A	
9812	----	----	----	1.590N	1.640+	5.0	1.000	----	----	----	650	UNCH	1.740B	.280A	
9825	----	----	----	1.465N	1.515+	5.0	1.000	----	----	----	9596	UNCH	1.620B	.250A	
9837	----	----	----	1.340N	1.390+	5.0	1.000	----	----	----	10157	UNCH	1.500B	.220A	
9850	----	----	----	1.215N	1.265+	5.0	1.000	----	----	----	23315	UNCH	1.370B	.210A	



PRELIMINARY

PG51	BULLETIN #231@	EURO DOLLAR CALL OPTIONS										Mon, Nov 30, 2020	PG51		
9862	----	----	----	1.090N	1.140+	5.0	1.000	----	----	----	1895	UNCH	1.250B	.180A	
9875	----	----	----	0.965N	1.015+	5.0	1.000	----	----	----	7619	UNCH	1.130B	.210A	
9887	----	----	----	0.842N	.890+	4.7	1.000	----	----	----	950	UNCH	1.010B	.180A	
9900	----	----	----	0.717N	.767+	5.0	.997	----	----	----	21525	UNCH	.890B	.150A	
9912	----	----	----	0.595N	.645+	5.0	.971	----	----	----	900	UNCH	.770B	.130A	
9925	----	----	----	0.472N	.522+	5.0	.947	----	----	----	8050	UNCH	.660B	.100A	
9937	----	----	----	0.350N	.397+	4.7	.935	----	----	----	16265	UNCH	.550B	.080A	
9950	----	----	----	0.227N	.275+	4.7	.896	----	----	----	69433	UNCH	.440B	.060A	
9962	----	----	----	0.110N	.160+	5.0	.788	----	14075	500	86222	+	8235	.340B	.050A
9975	----	----	----	0.042N	.067+	2.5	.535	----	14201	501	138659	+	1389	.250B	.040A
9987	----	----	----	0.025N	.025	UNCH	.249	----	15856	1231	82866	+	6533	.190B	.030
10000	----	----	----	0.017N	.017	UNCH	.147	----	2032	2032	86149	+	72	.180	.020
10012	----	----	----	0.012N	.012	UNCH	.095	----	442	442	27147	+	150	.120	.010
10025	----	----	----	0.010N	.010	UNCH	.068	----	----	----	14060	UNCH	.100	.010	
10037	----	----	----	0.007N	.007	UNCH	.048	----	----	----	1936	UNCH	.070B	.020A	
10050	----	----	----	0.005N	.005	UNCH	.031	----	----	----	1125	UNCH	.090B	.010A	
10200	----	----	----	----	CAB	----	----	----	----	----	4	UNCH	.010	.010	
TOTAL									46606	4706	626391	+	16379		
JUN22	EURO DLR CALL														
9675	----	----	----	2.950N	3.005+	5.5	1.000	----	----	----	200	UNCH	3.050B	2.980A	
9687	----	----	----	2.825N	2.880+	5.5	1.000	----	----	----	350	UNCH	2.930B	2.850A	
9800	----	----	----	1.700N	1.755+	5.5	1.000	----	----	----	4	UNCH	1.840B	.520A	
9812	----	----	----	1.575N	1.630+	5.5	1.000	----	----	----	15	UNCH	1.720B	.460A	
9825	----	----	----	1.452N	1.505+	5.2	1.000	----	----	----	1000	UNCH	1.600B	.410A	
9837	----	----	----	1.327N	1.380+	5.2	1.000	----	----	----	2875	UNCH	1.470B	.350A	
9850	----	----	----	1.202N	1.255+	5.2	1.000	----	----	----	16892	UNCH	1.350B	.160	
9862	----	----	----	1.080N	1.132+	5.2	1.000	----	----	----	8650	UNCH	1.230B	.260	
9875	----	----	----	0.955N	1.010+	5.5	.989	----	----	----	2462	UNCH	1.110B	.230	
9887	----	----	----	0.832N	.885+	5.2	.985	----	----	----	1081	UNCH	.990B	.200A	
9900	----	----	----	0.707N	.762+	5.5	.965	----	----	----	28060	UNCH	.870B	.160	
9912	----	----	----	0.585N	.640+	5.5	.945	----	----	----	250	UNCH	.760B	.140A	
9925	----	----	----	0.462N	.517+	5.5	.922	----	----	----	8612	UNCH	.650B	.120A	
9937	----	----	----	0.342N	.395+	5.2	.894	----	----	----	16367	UNCH	.550B	.100A	
9950	----	----	----	0.222N	.275+	5.2	.842	----	1551	1401	44353	+	1	.440B	.070
9962	----	----	----	0.105N	.162+	5.7	.731	----	----	----	64387	UNCH	.340B	.060	
9975	----	----	----	0.052N	.077+	2.5	.505	----	8252	2802	110558	-	1028	.260B	.040
9987	----	----	----	0.032N	.032	UNCH	.267	----	10000	250	19877	+	7214	.200B	.040
10000	----	----	----	0.025N	.020-	0.5	.154	----	1553	1403	36282	-	509	.170B	.030
10012	----	----	----	0.017N	.015-	0.2	.104	----	----	----	1483	UNCH	.130B	.020	
10025	----	----	----	0.012N	.010-	0.2	.067	----	----	----	8288	UNCH	.100B	.020	
10037	----	----	----	0.010N	.007-	0.2	.047	----	----	----	1002	UNCH	.080	.020	
10050	----	----	----	0.007N	.005-	0.2	.031	----	30	30	1678	UNCH	.100	.010	
10075	----	----	----	0.002N	CAB	----	.007	----	----	----	4	UNCH	.010	.010	
10100	----	----	----	----	CAB	----	.001	----	----	----	100	UNCH	----	----	
TOTAL									21386	5886	374830	+	5678		
SEP22	EURO DLR CALL														
9675	----	----	----	2.935N	2.990+	5.5	1.000	----	----	----	110	UNCH	3.090B	2.920A	
9687	----	----	----	2.810N	2.865+	5.5	1.000	----	----	----	10	UNCH	2.960B	2.800A	
9737	----	----	----	2.310N	2.365+	5.5	1.000	----	----	----	250	UNCH	2.440B	2.210A	
9837	----	----	----	1.317N	1.372+	5.5	.990	----	----	----	7317	UNCH	1.480B	.390A	
9850	----	----	----	1.192N	1.247+	5.5	.986	----	----	----	5450	UNCH	1.360B	.340A	
9862	----	----	----	1.067N	1.122+	5.5	.982	----	----	----	1000	UNCH	1.230B	.290A	
9875	----	----	----	0.945N	1.000+	5.5	.966	----	----	----	604	UNCH	1.110B	.250A	
9887	----	----	----	0.822N	.877+	5.5	.951	----	----	----	600	UNCH	.990B	.220A	
9900	----	----	----	0.700N	.755+	5.5	.934	----	----	----	5860	UNCH	.870B	.180	
9912	----	----	----	0.577N	.632+	5.5	.915	----	----	----	575	UNCH	.750B	.160A	
9937	----	----	----	0.337N	.390+	5.2	.852	----	----	----	2608	UNCH	.540B	.110A	
9950	----	----	----	0.220N	.272+	5.2	.791	----	1364	1364	2139	-	137	.440B	.080A
9962	----	----	----	0.115N	.160+	4.5	.685	----	200	200	26630	UNCH	.340B	.070A	
9975	----	----	----	0.060N	.077+	1.7	.474	----	12278	2728	42409	+	5150	.270B	.050
9987	----	----	----	0.040N	.040	UNCH	.275	----	9400	250	16595	+	5586	.220B	.060A
10000	----	----	----	0.030N	.025-	0.5	.168	----	1364	1364	26085	+	597	.190B	.040A
10012	----	----	----	0.025N	.020-	0.5	.120	----	----	----	3450	UNCH	.140B	.030	
10025	----	----	----	0.020N	.017-	0.2	.094	----	----	----	1391	UNCH	.120B	.020A	
10037	----	----	----	0.015N	.015	UNCH	.074	----	1	1	1500	UNCH	.030B	.010	
10050	----	----	----	0.010N	.012+	0.2	.058	----	----	----	851	UNCH	.020B	.010	
10062	----	----	----	0.007N	.010+	NEW	.045	----	1	1	1	+	1	.010	.010
10075	----	----	----	0.005N	.007+	0.2	.033	----	----	----	1000	UNCH	----	----	
10112	----	----	----	----	CAB	----	.006	----	----	----	500	UNCH	----	----	
TOTAL									24608	5908	146935	+	11197		
DEC22	EURO DLR CALL														
9725	----	----	----	2.410N	2.450+	4.0	1.000	----	----	----	74	UNCH	2.560B	.600	
9800	----	----	----	1.665N	1.705+	4.0	1.000	----	----	----	51	UNCH	1.800B	.340	
9825	----	----	----	1.417N	1.457+	4.0	.985	----	----	----	700	UNCH	1.560B	.450A	
9837	----	----	----	1.295N	1.335+	4.0	.972	----	----	----	4344	UNCH	1.430B	.400A	
9850	----	----	----	1.172N	1.212+	4.0	.967	----	----	----	501	UNCH	1.310B	.350A	
9862	----	----	----	1.047N	1.087+	4.0	.962	----	----	----	511	UNCH	1.210B	.300A	
9875	----	----	----	0.925N	.965+	4.0	.948	----	----	----	1100	UNCH	1.090B	.260A	
9887	----	----	----	0.802N	.842+	4.0	.932	----	----	----	1765	UNCH	.960B	.220A	

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PRELIMINARY

PG51	BULLETIN #231@	EURO DOLLAR CALL OPTIONS										Mon, Nov 30, 2020	PG51	
9900	----	----	----	0.680N	.720+	4.0	.915	----	----	----	778	UNCH	.860B	.190A
9912	----	----	----	0.560N	.597+	3.7	.894	----	----	----	1970	UNCH	.740B	.160A
9925	----	----	----	0.440N	.477+	3.7	.861	----	----	----	2133	UNCH	.630B	.140A
9937	----	----	----	0.327N	.360+	3.2	.812	----	----	----	1054	UNCH	.520B	.110A
9950	----	----	----	0.220N	.252+	3.2	.724	----	----	----	1489	UNCH	.430B	.110A
9962	----	----	----	0.125N	.157+	3.2	.593	----	----	----	107341	UNCH	.340	.090A
9975	----	----	----	0.082N	.090+	0.7	.423	----	----	----	11617	UNCH	.280B	.060
9987	----	----	----	0.055N	.055	UNCH	.281	----	700	250	18993 +	550	.220B	.060
10000	----	----	----	0.040N	.040	UNCH	.197	----	34	34	18775 +	34	.210B	.040
10012	----	----	----	0.032N	.032	UNCH	.149	----	----	----	12325	UNCH	.150B	.040A
10025	----	----	----	0.025N	.025	UNCH	.111	----	----	----	1450	UNCH	.130B	.030A
10050	----	----	----	0.015N	.015	UNCH	.064	----	----	----	7700	UNCH	.100	.040A
TOTAL									734	284	194671 +	584		
MAR23 9775	EURO DLR CALL ----	----	----	1.897N	1.945+	4.7	1.000	----	----	----	20	UNCH	2.000B	1.710A
9862	----	----	----	1.030N	1.080+	5.0	.947	----	----	----	125	UNCH	1.170B	.310A
9937	----	----	----	0.330N	.367+	3.7	.770	----	----	----	600	UNCH	.520B	.120A
9950	----	----	----	0.225N	.262+	3.7	.686	----	----	----	900	UNCH	.430B	.100A
9962	----	----	----	0.142N	.172+	3.0	.566	----	----	----	8189	UNCH	.360B	.090A
9975	----	----	----	0.095N	.107+	1.2	.423	----	----	----	6178	UNCH	.300B	.080
9987	----	----	----	0.072N	.072	UNCH	.302	----	----	----	2007	UNCH	.260B	.080A
10000	----	----	----	0.055N	.055	UNCH	.224	----	----	----	8423	UNCH	.230B	.060A
10012	----	----	----	0.042N	.042	UNCH	.169	----	----	----	2100	UNCH	.200B	.080A
10025	----	----	----	0.032N	.032	UNCH	.128	----	----	----	2804	UNCH	.120B	.070A
10037	----	----	----	0.025N	.025	UNCH	.097	----	----	----	1000	UNCH	.060B	.060A
10050	----	----	----	0.020N	.020	UNCH	.076	----	----	----	3250	UNCH	.110	.020
TOTAL									0	0	35596			
JUN23 9950	EURO DLR CALL ----	----	----	0.230N	.252+	2.2	.616	----	----	----	1302	UNCH	.460B	.210A
9962	----	----	----	0.155N	.175+	2.0	.505	----	2250	----	7113 +	2000	.370B	.140A
9975	----	----	----	0.115N	.120+	0.5	.390	----	1000	----	5064 +	984	.300B	.120A
9987	----	----	----	0.087N	.087	UNCH	.297	----	----	----	5502	UNCH	.250B	.090A
10000	----	----	----	0.070N	.070	UNCH	.232	----	----	----	10310	UNCH	.210B	.080A
10012	----	----	----	0.057N	.057	UNCH	.186	----	----	----	4142	UNCH	.190B	.060
10025	----	----	----	0.045N	.045	UNCH	.146	----	----	----	850	UNCH	.160B	.100A
10037	----	----	----	0.035N	.035	UNCH	.114	----	----	----	1000	UNCH	.130B	.070A
10050	----	----	----	0.027N	.027	UNCH	.090	----	----	----	2003	UNCH	.120B	.070A
TOTAL									3250	0	37286 +	2984		
SEP23 9912	EURO DLR CALL ----	----	----	0.515N	.517+	0.2	.771	----	----	----	200	UNCH	----	.520A
9950	----	----	----	0.235N	.232-	0.2	.547	----	2850	----	3720 +	1250	.360B	.230A
9962	----	----	----	0.175N	.172-	0.2	.447	----	----	----	2150	UNCH	.220B	.170A
9975	----	----	----	0.132N	.130-	0.2	.358	----	----	----	9700	UNCH	.180B	.200A
9987	----	----	----	0.105N	.102-	0.2	.286	----	----	----	10001	UNCH	.140B	.140
10000	----	----	----	0.085N	.082-	0.2	.231	----	----	----	2850	UNCH	.160	.090
10012	----	----	----	0.070N	.067-	0.2	.188	----	----	----	1550	UNCH	.190	.120
10025	----	----	----	0.060N	.057-	0.2	.157	----	----	----	100	UNCH	----	----
TOTAL									2850	0	30271 +	1250		
DEC23 9900	EURO DLR CALL ----	----	----	0.595N	.605+	1.0	.764	----	----	----	42	UNCH	.320	.320
9950	----	----	----	0.240N	.245+	0.5	.500	----	----	----	2370	UNCH	.290B	.280
9962	----	----	----	0.182N	.187+	0.5	.418	----	----	----	400	UNCH	.230B	.260A
9975	----	----	----	0.142N	.145+	0.2	.343	----	----	----	500	UNCH	.180B	.220A
9987	----	----	----	0.112N	.115+	0.2	.281	----	----	----	2500	UNCH	.220	.200A
10000	----	----	----	0.092N	.095+	0.2	.233	----	----	----	750	UNCH	.190	.180A
10012	----	----	----	0.075N	.077+	0.2	.192	----	----	----	8600	UNCH	.200	.150
10037	----	----	----	0.052N	.052	UNCH	.131	----	----	----	1500	UNCH	----	----
TOTAL									0	0	16662			
MAR24 9950	EURO DLR CALL ----	----	----	0.255N	.247-	0.7	.466	----	----	----	1	UNCH	.450	.260A
9975	----	----	----	0.165N	.157-	0.7	.331	----	----	----	500	UNCH	.200B	.230A
10000	----	----	----	0.110N	.105-	0.5	.232	----	----	----	1	UNCH	.160	.160
TOTAL									0	0	502			
JUN24 9975	EURO DLR CALL ----	----	----	0.162N	.165+	0.2	.319	----	----	----	100	UNCH	----	----
9987	----	----	----	0.132N	.132	UNCH	.268	----	----	----	1100	UNCH	----	----
TOTAL									0	0	1200			