



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



FINAL

PG52 BULLETIN #223@

EURO DOLLAR PUT OPTIONS

Fri, Nov 16, 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

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CL.FARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include contract details for months like NOV18, DEC18, JAN19, FEB19, MAR19, APR19, JUN19, SEP19.

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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Table with multiple columns containing market data for Euro Dollar Put Options, including contract details, prices, and volumes for various months (DEC19, MAR20, JUN20, SEP20).

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9750	----	----	----	0.775N	.722-	5.2	.710	----	----	2111	UNCH	.780B	.270A	
9762	----	----	----	0.825N	.820-	5.5	.746	----	----	3613	UNCH	.880B	.320A	
9775	----	----	----	0.977N	.922-	5.5	.776	----	----	14531	UNCH	.990B	.370A	
9787	----	----	----	1.085N	1.027-	5.7	.803	----	----	19250	UNCH	1.090B	.430A	
9800	----	----	----	1.195N	1.135-	6.0	.827	----	----	300	UNCH	1.210B	.490A	
9825	----	----	----	1.422N	1.352-	7.0	.869	----	----	101	UNCH	1.580B	.520	
9850	----	----	----	1.655N	1.585-	7.0	.899	----	----	2	UNCH	.650	.560	
9925	----	----	----	2.385N	2.310-	7.5	.954	----	----	1	UNCH	1.930	1.010	
TOTAL DEC20	----	(FUTURES SETT.	96.9350 +	7.0)						5619	1261191 +	832		
9250	----	----	----	----			.000	----	----	1	UNCH	.000	.000	
9375	----	----	----	----			.001	----	----	10	UNCH	.010	.010	
9400	----	----	----	----			.003	----	----	41	UNCH	.040B	.010	
9425	----	----	----	0.002N	.002	UNCH	.006	----	----	4102	UNCH	.010	.010	
9450	----	----	----	0.005N	.005	UNCH	.012	----	----	113	UNCH	.020	.010A	
9475	----	----	----	0.007N	.007	UNCH	.019	----	----	3292	UNCH	.010	.010A	
9500	0.010	----	.010	0.010	.010	UNCH	.025	----	67500	239298 -	9804	.240	.010	
9525	----	----	----	0.015N	.015	UNCH	.038	----	----	90000	UNCH	.040B	.010	
9537	----	----	----	0.022N	.020-	0.2	.049	----	----	99000	UNCH	.030B	.020A	
9550	----	----	----	0.032N	.030-	0.2	.069	----	----	435801	UNCH	.280B	.020	
9562	----	----	----	0.042N	.040-	0.2	.087	----	----	96621	UNCH	.060B	.030	
9575	----	----	----	0.055N	.052-	0.2	.110	----	16500	80218 +	2797	.080	.030	
9587	----	----	----	0.072N	.070-	0.2	.138	----	----	163775	UNCH	.100B	.050A	
9600	----	----	----	0.095N	.090-	0.5	.169	----	10302	233237 +	10402	.400B	.050	
9612	----	----	----	0.122N	.112-	1.0	.202	----	----	18128	UNCH	.160B	.090A	
9625	----	----	----	0.152N	.140-	1.2	.240	----	----	103657	UNCH	.200B	.080	
9637	----	----	----	0.187N	.172-	1.5	.281	----	----	54453	UNCH	.240B	.100	
9650	----	----	----	0.230N	.212-	1.7	.327	----	8250	61024	UNCH	.290B	.080	
9662	----	----	----	0.277N	.257-	2.0	.374	----	8250	29642 +	1347	.350B	.140A	
9675	----	----	----	0.332N	.310-	2.2	.423	----	8250	27048 +	2477	.410B	.170A	
9687	----	----	----	0.395N	.367-	2.7	.473	----	3400	30915 +	250	.480B	.210A	
9700	----	----	----	0.465N	.432-	3.2	.523	----	----	68554	UNCH	.560B	.180	
9712	----	----	----	0.540N	.505-	3.5	.571	----	----	9556	UNCH	.640B	.380A	
9725	----	----	----	0.625N	.587-	3.7	.615	----	----	12300	UNCH	.730B	.430A	
9737	----	----	----	0.712N	.672-	4.0	.655	----	----	450	UNCH	.830B	.490A	
9750	----	----	----	0.807N	.760-	4.7	.693	----	----	1050	UNCH	.930B	.340A	
9762	----	----	----	0.902N	.855-	4.7	.727	----	----	150	UNCH	.450B	----	
9775	----	----	----	1.002N	.952-	5.0	.758	----	----	3650	UNCH	1.140B	.830A	
9787	----	----	----	1.107N	1.052-	5.5	.785	----	----	200	UNCH	----	----	
TOTAL MAR21	----	(FUTURES SETT.	96.9550 +	6.5)						122452	1866292 +	2515		
9350	----	----	----	0.002N	.002	UNCH	.006	----	----	30	UNCH	.010	.010	
9400	----	----	----	0.005N	.005	UNCH	.011	----	----	100	UNCH	.010	.010	
9425	----	----	----	0.007N	.007	UNCH	.017	----	----	10	UNCH	.010	.010A	
9450	----	----	----	0.010N	.010	UNCH	.023	----	----	10	UNCH	.020	.010A	
9475	----	----	----	0.015N	.017+	0.2	.038	----	----	5021	UNCH	.020	.010	
9500	----	----	----	0.035N	.035	UNCH	.071	----	----	158875	UNCH	.050B	.020	
9537	----	----	----	0.045N	.045	UNCH	.088	----	----	111910	UNCH	.260	.030	
9562	----	----	----	0.057N	.057	UNCH	.108	----	----	29586	UNCH	.080B	.050A	
9575	----	----	----	0.075N	.072-	0.2	.131	----	----	71491	UNCH	.100B	.050	
9587	----	----	----	0.095N	.092-	0.2	.159	----	----	108975	UNCH	.120B	.060A	
9600	----	----	----	0.117N	.115-	0.2	.189	----	----	101525	UNCH	.280B	.060	
9612	----	----	----	0.145N	.140-	0.5	.221	----	----	8724	UNCH	.190B	.100A	
9625	----	----	----	0.175N	.167-	0.7	.255	----	17500	67100 +	9500	.220B	.130A	
9637	----	----	----	0.210N	.202-	1.0	.292	----	----	1750	UNCH	.260B	.160A	
9650	----	----	----	0.252N	.240-	1.0	.334	----	----	4931	UNCH	.350B	.130	
9662	----	----	----	0.300N	.285-	1.5	.377	----	----	12935	UNCH	.370B	.240A	
9675	----	----	----	0.355N	.337-	1.7	.422	----	----	33449	UNCH	.430B	.280A	
9687	----	----	----	0.417N	.395-	2.2	.468	----	250	22600	UNCH	.500B	.330A	
9700	----	----	----	0.485N	.460-	2.5	.514	----	5000	25375 +	3500	.580B	.240A	
9712	----	----	----	0.560N	.530-	3.0	.558	----	----	4625	UNCH	.660B	.450A	
9737	----	----	----	0.727N	.692-	3.5	.637	----	----	8450	UNCH	.830B	.600A	
9750	----	----	----	0.817N	.780-	3.7	.673	----	----	50	UNCH	----	.680A	
9775	----	----	----	1.007N	.965-	4.2	.736	----	----	400	UNCH	----	----	
9787	----	----	----	1.107N	1.062-	4.5	.763	----	----	1050	UNCH	----	----	
9800	----	----	----	1.212N	1.165-	4.7	.787	----	----	250	UNCH	----	----	
TOTAL JUN21	----	(FUTURES SETT.	96.9650 +	6.0)						22750	779232 +	13000		
9400	----	----	----	0.005N	.005	UNCH	.010	----	----	30	UNCH	.010	.010	
9450	----	----	----	0.010N	.010	UNCH	.021	----	----	19110	UNCH	.020	.010	
9475	----	----	----	0.015N	.015	UNCH	.031	----	----	1051	UNCH	.030	.020	
9500	----	----	----	0.025N	.025	UNCH	.049	----	----	7956	UNCH	.040	.020	
9512	----	----	----	0.030N	.030	UNCH	.058	----	----	750	UNCH	.040	.040	
9525	----	----	----	0.037N	.035-	0.2	.067	----	----	70000	UNCH	.050	.030	
9537	----	----	----	0.047N	.045-	0.2	.083	----	----	100000	UNCH	.060B	.030	
9550	----	----	----	0.060N	.060	UNCH	.105	----	----	62709	UNCH	.080	.030	
9562	----	----	----	0.075N	.075	UNCH	.126	----	----	12508	UNCH	.100B	.050	
9575	----	----	----	0.092N	.090-	0.2	.147	----	932	113051	UNCH	.120	.050	
9587	----	----	----	0.115N	.110-	0.5	.173	----	1750	5735 -	1000	.150B	.100A	
9600	----	----	----	0.140N	.135-	0.5	.203	----	----	90510	UNCH	.180	.090	
9612	----	----	----	0.170N	.162-	0.7	.234	----	----	6550	UNCH	.210B	.120A	
9625	----	----	----	0.202N	.195-	0.7	.268	----	----	2737	UNCH	.250B	.150A	
9637	----	----	----	0.240N	.230-	1.0	.304	----	----	1850	UNCH	.300	.180A	
9650	----	----	----	0.282N	.270-	1.2	.342	----	----	14572	UNCH	.350	.200A	
9662	----	----	----	0.330N	.315-	1.5	.382	----	----	3600	UNCH	.400B	.260A	
9675	----	----	----	0.385N	.367-	1.7	.424	----	----	6895	UNCH	.460B	.300A	
9687	----	----	----	0.445N	.425-	2.0	.467	----	250	6350	UNCH	.520B	.350A	
9700	----	----	----	0.510N	.487-	2.2	.509	----	----	82803	UNCH	.600B	.280A	
9712	----	----	----	0.582N	.557-	2.5	.550	----	----	850	UNCH	.670B	.470A	
9775	----	----	----	1.022N	.982-	4.0	.720	----	----	1758	UNCH	1.140B	.850A	
9787	----	----	----	1.117N	1.077-	4.0	.747	----	----	650	UNCH	----	----	
9800	----	----	----	1.217N	1.172-	4.5	.773	----	----	2	UNCH	.690	.660A	
TOTAL SEP21	----	(FUTURES SETT.	96.9700 +	6.0)						2932	636647 -	1000		
9537	----	----	----	0.060N	.060	UNCH	.099	----	----	5601	UNCH	.080B	.070	
9550	----	----	----	0.075N	.075	UNCH	.119	----	1550	8220 -	100	.110	.080	
9562	----	----	----	0.090N	.090	UNCH	.139	----	1050	5050 -	751	.120B	----	
9575	----	----	----	0.110N	.107	0.2	.161	----	1225	7927	UNCH	.140B	.120A	
9587	----	----	----	0.132N	.130-	0.2	.187	----	----	2835	UNCH	.170B	----	
9600	----	----	----	0.157N	.155-	0.2	.215	----	----	5000	UNCH	.200	.090A	
9612	----	----	----	0.187N	.185-	0.2	.246	----	----	1000	UNCH	----	----	
9637	----	----	----	0.262N	.255-	0.7	.313	----	----	250	UNCH	----	----	
9650	----	----	----	0.307N	.297-	1.0	.350	----	----	4000	UNCH	.170	.170	
9675	----	----	----	0.410N	.395-	1.5	.427	----	----	11133	UNCH	.470B	.400A	
9687	----	----	----	0.470N	.452-	1.7	.467	----	250	7919 +	250	.530B	.460A	
9700	----	----	----	0.535N	.515-	2.0	.506	----	----	1155	UNCH	.490B	.270	
9712	----	----	----	0.607N	.587-	2.0	.545	----	----	25	UNCH	.560B	----	
9762	----	----	----	0.942N	.915-	2.7	.678	----	----	400	UNCH	----	----	
TOTAL DEC21	----	(FUTURES SETT.	96.9600 +	6.0)						4075	60515 -	101		
9500	----	----	----	0.042N	.040-	0.2	.067	----	----	105	UNCH	.100B	.090	
9537	----	----	----	0.070N										

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Fri, Nov 16, 2018 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
EURODOLLAR OPTIONS						
EURO DLR NOV18 ZE CALL CALL	9725	----	----	----	36537	36537
TOTALS		0	0	0	36537	36537
EURODOLLAR OPTIONS						
DEC18 ZE CALL	9725	----	----	10000	----	----
ZE	9737	----	----	10000	----	----
TOTALS		0	0	20000	0	0
EURODOLLAR OPTIONS						
EURO DLR NOV18 ZE PUT PUT	9725	----	----	5000	----	----
ZE	9737	----	----	----	75679	75679
ZE	9750	----	----	----	1675	3625
TOTALS		0	0	5000	77354	79304
EURODOLLAR OPTIONS						
DEC18 ZE PUT	9700	----	----	38500	----	----
ZE	9712	----	----	59500	----	----
ZE	9725	----	----	10000	----	----
ZE	9775	----	----	----	----	250
ZE	9787	----	----	----	----	5541
TOTALS		0	0	108000	0	5791
EURODOLLAR OPTIONS						
MAR19 ZE PUT	9687	----	----	68000	----	----
ZE	9700	----	----	102000	----	----
ZE	9712	----	----	34000	----	----
ZE	9750	----	----	----	----	3
ZE	9787	----	----	----	----	1184
ZE	9800	----	----	----	2000	6988
ZE	9812	----	----	----	----	6250
ZE	9825	----	----	----	----	13386
ZE	9850	----	----	----	----	750
ZE	9875	----	----	----	----	750
TOTALS		0	0	204000	2000	29311
EURODOLLAR OPTIONS						
JUN19 ZE PUT	9800	----	----	----	----	1257
ZE	9812	----	----	----	----	362
ZE	9825	----	----	----	----	1000
ZE	9837	----	----	----	----	1000
TOTALS		0	0	0	0	3619
EURODOLLAR OPTIONS						
SEP19 ZE PUT	9812	----	----	----	----	1846
TOTALS		0	0	0	0	1846
EURODOLLAR OPTIONS						
MAR20 ZE PUT	10000	----	----	----	----	65
TOTALS		0	0	0	0	65