

2020 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

PG52 BULLETIN #231@

EURO DOLLAR PUT OPTIONS

Mon, Nov 30, 2020 PG52

INTRADING 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, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include dates like DEC20, JAN21, FEB21, MAR21, APR21, MAY21, JUN21 and various strike prices.

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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9687	----	----	----	----	CAB	----	----	----	----	15331	UNCH	.520B	.000A	
9700	----	----	----	----	CAB	----	----	----	----	79553	UNCH	.600B	.000A	
9712	----	----	----	----	CAB	----	----	----	----	20031	UNCH	.670B	.000A	
9725	----	----	----	----	CAB	----	----	----	----	12400	UNCH	.760B	.000A	
9737	----	----	----	----	CAB	----	----	----	----	7250	UNCH	.850B	.000A	
9750	----	----	----	----	CAB	----	----	----	----	30052	UNCH	.940B	.000A	
9762	----	----	----	----	CAB	----	----	----	----	12731	UNCH	1.040B	.000A	
9775	----	----	----	----	CAB	----	----	----	----	19623	UNCH	1.140B	.000A	
9787	----	----	----	----	CAB	----	----	----	----	16511	UNCH	.730B	.000A	
9800	----	----	----	----	CAB	----	----	----	----	24314	UNCH	.930	.010A	
9812	----	----	----	----	CAB	----	----	----	----	11752	UNCH	.910B	.010A	
9825	----	----	----	----	CAB	----	----	----	----	15169	UNCH	1.010B	.010	
9837	----	----	----	----	CAB	----	----	----	----	16631	UNCH	1.100B	.010A	
9850	----	----	----	----	CAB	----	----	----	----	41445	UNCH	1.210B	.000	
9862	----	----	----	----	CAB	----	----	----	----	13891	UNCH	.240B	.000	
9875	----	----	----	----	CAB	----	----	----	----	34209	UNCH	1.350B	.000	
9887	----	----	----	----	CAB	----	----	----	----	10444	UNCH	1.450B	.000	
9900	----	----	----	----	CAB	----	----	----	----	29515	UNCH	1.360B	.000	
9912	----	----	----	----	CAB	----	----	----	----	9795	UNCH	1.470B	.010	
9925	----	----	----	----	CAB	----	----	----	----	.000	UNCH	1.590B	.000	
9937	----	----	----	----	CAB	----	----	----	----	.005	UNCH	1.710B	.000	
9950	----	----	----	----	CAB	----	----	----	----	.036	UNCH	1.170B	.000	
9962	----	0.002N	----	----	.002	UNCH	.036	----	----	193911	UNCH	1.290B	.010	
9975	----	0.005N	----	----	.005	UNCH	.085	----	----	139057	UNCH	1.410B	.010	
9987	----	0.012N	----	----	.012	UNCH	.270	1000	248916	+	1000	1.530B	.090A	
10000	----	0.087N	----	----	.087	UNCH	.829	----	207	----	1000	1.550B	.200A	
10000	----	0.210N	----	----	.210	UNCH	.922	----	----	----	1000	1699913	+	1000
TOTAL SEP21		(FUTURES SETT.	99.7900	.0 )										
9250	----	----	----	----	CAB	----	----	----	----	1	UNCH	.010	.000A	
9400	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010	.000A	
9450	----	----	----	----	CAB	----	----	----	----	250	UNCH	.010	.000A	
9475	----	----	----	----	CAB	----	----	----	----	250	UNCH	.020	.000A	
9525	----	----	----	----	CAB	----	----	----	----	200	UNCH	.010B	.000A	
9537	----	----	----	----	CAB	----	----	----	----	2514	UNCH	.080B	.000A	
9550	----	----	----	----	CAB	----	----	----	----	38255	UNCH	.110	.000	
9562	----	----	----	----	CAB	----	----	----	----	4314	UNCH	.120B	.000	
9575	----	----	----	----	CAB	----	----	----	----	7051	UNCH	.140B	.000	
9587	----	----	----	----	CAB	----	----	----	----	1098	UNCH	.170B	.000	
9600	----	----	----	----	CAB	----	----	----	----	18231	UNCH	.200	.000A	
9612	----	----	----	----	CAB	----	----	----	----	5167	UNCH	.110B	.000A	
9625	----	----	----	----	CAB	----	----	----	----	5868	UNCH	.220B	.000	
9637	----	----	----	----	CAB	----	----	----	----	5873	UNCH	.260B	.000A	
9650	----	----	----	----	CAB	----	----	----	----	43248	UNCH	.180B	.000A	
9662	----	----	----	----	CAB	----	----	----	----	1250	UNCH	.410B	.000A	
9675	----	----	----	----	CAB	----	----	----	----	14865	UNCH	.470B	.000A	
9687	----	----	----	----	CAB	----	----	----	----	12626	UNCH	.530B	.000A	
9700	----	----	----	----	CAB	----	----	----	----	16301	UNCH	.490B	.000A	
9712	----	----	----	----	CAB	----	----	----	----	4675	UNCH	.560B	.000A	
9725	----	----	----	----	CAB	----	----	----	----	22438	UNCH	.630B	.000A	
9737	----	----	----	----	CAB	----	----	----	----	5656	UNCH	.700B	.000A	
9750	----	----	----	----	CAB	----	----	----	----	20575	UNCH	.570B	.010	
9762	----	----	----	----	CAB	----	----	----	----	5600	UNCH	.640B	.010A	
9775	----	----	----	----	CAB	----	----	----	----	13112	UNCH	.720B	.010	
9787	----	----	----	----	CAB	----	----	----	----	27825	UNCH	.750B	.010A	
9800	----	----	----	----	CAB	----	----	----	----	180727	UNCH	.840B	.010	
9812	----	----	----	----	CAB	----	----	----	----	2012	UNCH	.930B	.010	
9825	----	----	----	----	CAB	----	----	----	----	279890	UNCH	1.020B	.010A	
9837	----	----	----	----	CAB	----	----	----	----	9461	UNCH	1.120B	.010A	
9850	----	----	----	----	CAB	----	----	----	----	92566	UNCH	1.220B	.010A	
9862	----	----	----	----	CAB	----	----	----	----	32500	UNCH	1.320B	.010A	
9875	----	----	----	----	CAB	----	----	----	----	14534	UNCH	1.360B	.010	
9887	----	----	----	----	CAB	----	----	----	----	14590	UNCH	1.460B	.010	
9900	----	----	----	----	CAB	----	----	----	----	.000	UNCH	1.570B	.010	
9912	----	----	----	----	CAB	----	----	----	----	.001	UNCH	1.470B	.010	
9925	----	----	----	----	CAB	----	----	----	----	.006	UNCH	1.590B	.010	
9937	----	0.002N	----	----	.002	UNCH	0.2	.028	----	10458	UNCH	1.710B	.010	
9950	----	0.005N	----	----	.005	UNCH	0.60	----	----	21756	UNCH	1.190B	.010	
9962	----	0.007N	----	----	.010+	UNCH	0.2	.131	5400	26413	+	2814	1.300B	.010
9975	----	0.020N	----	----	.020	UNCH	.328	----	4755	250927	+	2000	1.420B	.020
9987	----	0.100N	----	----	.097-	UNCH	0.2	.787	----	2983	UNCH	1.550B	.100A	
10000	----	0.220N	----	----	.217-	UNCH	0.2	.900	----	56	UNCH	1.550B	.220A	
TOTAL DEC21		(FUTURES SETT.	99.7600	+.5 )					10155	1317670	+	4814		
9400	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010	.000A	
9500	----	----	----	----	CAB	----	----	----	----	1252	UNCH	.100B	.000A	
9537	----	----	----	----	CAB	----	----	----	----	5000	UNCH	.040B	.000A	
9550	----	----	----	----	CAB	----	----	----	----	42705	UNCH	.080	.000A	
9575	----	----	----	----	CAB	----	----	----	----	8573	UNCH	.150B	.000A	
9587	----	----	----	----	CAB	----	----	----	----	1250	UNCH	.070B	.000A	
9600	----	----	----	----	CAB	----	----	----	----	4103	UNCH	.120B	.000A	
9612	----	----	----	----	CAB	----	----	----	----	4750	UNCH	.110B	.000A	
9625	----	----	----	----	CAB	----	----	----	----	19485	UNCH	.150B	.000A	
9637	----	----	----	----	CAB	----	----	----	----	1500	UNCH	.150B	.000A	
9650	----	----	----	----	CAB	----	----	----	----	40356	UNCH	.190	.000A	
9662	----	----	----	----	CAB	----	----	----	----	2150	UNCH	.210B	.000A	
9675	----	----	----	----	CAB	----	----	----	----	2000	UNCH	.250B	.000A	
9687	----	----	----	----	CAB	----	----	----	----	5101	UNCH	.290B	.000A	
9700	----	----	----	----	CAB	----	----	----	----	20724	UNCH	.330B	.000	
9712	----	----	----	----	CAB	----	----	----	----	11703	UNCH	.500	.000	
9725	----	----	----	----	CAB	----	----	----	----	20618	UNCH	.440B	.000	
9737	----	----	----	----	CAB	----	----	----	----	17447	UNCH	.500B	.010A	
9750	----	----	----	----	CAB	----	----	----	----	15289	UNCH	.840B	.010	
9762	----	----	----	----	CAB	----	----	----	----	43417	UNCH	.650B	.010	
9775	----	----	----	----	CAB	----	----	----	----	17289	UNCH	.720B	.000	
9787	----	----	----	----	CAB	----	----	----	----	29681	UNCH	.810B	.010	
9800	----	----	----	----	CAB	----	----	----	----	25844	UNCH	.890B	.010	
9812	----	----	----	----	CAB	----	----	----	----	9487	UNCH	.980B	.010	
9825	----	----	----	----	CAB	----	----	----	----	38031	UNCH	1.070B	.000	
9837	----	----	----	----	CAB	----	----	----	----	8991	UNCH	1.170B	.010	
9850	----	----	----	----	CAB	----	----	----	----	.000	UNCH	1.270B	.000	
9862	----	----	----	----	CAB	----	----	----	----	.000	UNCH	1.370B	.010	
9875	----	----	----	----	CAB	----	----	----	----	34168	UNCH	1.370B	.010	
9887	----	----	----	----	CAB	----	----	----	----	28066	UNCH	1.400B	.010	
9900	----	----	----	----	CAB	----	----	----	----	.002	UNCH	1.510B	.010	
9912	----	----	----	----	CAB	----	----	----	----	.007	UNCH	1.620B	.010	
9925	----	0.002N	----	----	.002	UNCH	.021	----	----	34432	UNCH	1.490B	.020A	
9937	----	0.005N	----	----	.005	UNCH	.041	----	----	46744	UNCH	1.610B	.010	
9950	----	0.007N	----	----	.007	UNCH	.065	----	----	28831	UNCH	1.720B	.010	
9962	0.015	.015	.015	0.015	.010	UNCH	.101	----	----	14738	UNCH	1.220B	.010	
9975	0.042N	.042	.042	0.042	.015	UNCH	.181	8150	51073	+	1468	1.330B	.020	
9987	0.140N	.142	.142	0.140	.042	UNCH	.462	4851	62023	+	1284	1.450B	.040	
10025	0.502N	.132-	.132-	0.502N	.497-	UNCH	0.7	.782	6988	+	UNCH	1.570B	.140A	
10025	0.502N	.497-	.497-	0.502N	.497-	UNCH	0.5	.944	250	UNCH	.620B	.470A		
TOTAL MAR22		(FUTURES SETT.	99.7650	+.5 )					13001	826635	-	184		
9400	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010	.000A	
9500	----	----	----	----	CAB	----	----	----	----	5500	UNCH	.120	.000A	
9537	----	----	----	----	CAB	----	----	----	----	30	UNCH	.180	.000A	
9600	----	----	----	----	CAB	----	----	----	----	11800	UNCH	.040B	.000A	
9625	----	----	----	----	CAB	----	----	----	----	5115	UNCH	.040B	.010	
9650	----	----	----	----	CAB	----	----	----	----	5170	UNCH	.050	.010A	
9662	----	----	----	----	CAB	----	----	----	----	13009	UNCH	.060	.010A	
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Mon, Nov 30, 2020 PG52

Time	Option	Price	Volume	Open Interest	Settle	Volume	Open Interest	Settle	Volume	Open Interest	Settle	Volume	Open Interest	Settle
9525	----	----	----	----	----	100	UNCH	.010B	----	----	----	100	UNCH	.010B
9537	----	----	----	----	----	1000	UNCH	.010	----	----	----	1000	UNCH	.010
9550	----	----	----	----	----	100	UNCH	.010B	----	----	----	100	UNCH	.010
9562	----	----	----	----	----	100	UNCH	.010	----	----	----	100	UNCH	.010
9575	----	----	----	----	----	100	UNCH	.010	----	----	----	100	UNCH	.010
9600	----	----	----	----	----	14450	UNCH	.040B	----	----	----	14450	UNCH	.040B
9612	----	----	----	----	----	750	UNCH	.030B	----	----	----	750	UNCH	.030B
9625	----	----	----	----	----	5550	UNCH	.030	----	----	----	5550	UNCH	.030
9637	----	----	----	----	----	2806	UNCH	.010B	----	----	----	2806	UNCH	.010B
9650	----	----	----	----	----	18950	UNCH	.050	----	----	----	18950	UNCH	.050
9662	----	----	----	----	----	534	UNCH	.050	----	----	----	534	UNCH	.050
9675	----	----	----	----	----	4730	UNCH	.070	----	----	----	4730	UNCH	.070
9687	----	----	----	----	----	950	UNCH	.050B	----	----	----	950	UNCH	.050B
9700	----	----	----	----	----	9486	UNCH	.520B	----	----	----	9486	UNCH	.520B
9712	----	----	----	----	----	2000	UNCH	.090B	----	----	----	2000	UNCH	.090B
9725	----	----	----	----	----	2860	UNCH	.090B	----	----	----	2860	UNCH	.090B
9737	----	----	----	----	----	20	UNCH	.150B	----	----	----	20	UNCH	.150B
9750	----	----	----	----	----	3456	UNCH	.160B	----	----	----	3456	UNCH	.160B
9762	----	----	----	----	----	1100	UNCH	.190B	----	----	----	1100	UNCH	.190B
9775	----	----	----	----	----	7354	UNCH	.230B	----	----	----	7354	UNCH	.230B
9787	----	----	----	----	----	2926	UNCH	.270B	----	----	----	2926	UNCH	.270B
9800	----	----	----	----	----	16754	UNCH	.330B	----	----	----	16754	UNCH	.330B
9812	----	----	----	----	----	639	UNCH	.390B	----	----	----	639	UNCH	.390B
9825	----	----	----	----	----	23550	UNCH	.460B	----	----	----	23550	UNCH	.460B
9837	----	----	----	----	----	4525	UNCH	.530B	----	----	----	4525	UNCH	.530B
9850	----	----	----	----	----	13624	UNCH	.610B	----	----	----	13624	UNCH	.610B
9862	----	----	----	----	----	15550	UNCH	.690B	----	----	----	15550	UNCH	.690B
9875	----	----	----	----	----	7150	UNCH	.770B	----	----	----	7150	UNCH	.770B
9887	----	----	----	----	----	8500	UNCH	.810B	----	----	----	8500	UNCH	.810B
9900	----	----	----	----	----	111526	UNCH	.860B	----	----	----	111526	UNCH	.860B
9912	----	----	----	----	----	9100	UNCH	.960B	----	----	----	9100	UNCH	.960B
9925	----	----	----	----	----	377	UNCH	1.050B	----	----	----	377	UNCH	1.050B
9937	----	----	----	----	----	5536	UNCH	1.160B	----	----	----	5536	UNCH	1.160B
9950	----	----	----	----	----	5986	UNCH	1.240B	----	----	----	5986	UNCH	1.240B
9962	----	----	----	----	----	27738	UNCH	1.350B	----	----	----	27738	UNCH	1.350B
9975	0.065	#.065	*.065	0.065	0.065	70796	UNCH	1.470B	----	----	----	70796	UNCH	1.470B
9987	----	----	----	0.207N	.152-	5.5	.722	----	----	----	57388	582907	6370	1.590B
TOTAL SEP22		(FUTURES SETT.	99.7400 +	5.5 )										
9400	----	----	----	----	----	30	UNCH	.010B	----	----	----	30	UNCH	.010B
9400	----	----	----	----	----	500	UNCH	.150	----	----	----	500	UNCH	.150
9425	----	----	----	----	----	6150	UNCH	.170B	----	----	----	6150	UNCH	.170B
9500	----	----	----	----	----	500	UNCH	.030	----	----	----	500	UNCH	.030
9525	----	----	----	----	----	100	UNCH	.010B	----	----	----	100	UNCH	.010B
9550	----	----	----	----	----	3600	UNCH	.020B	----	----	----	3600	UNCH	.020B
9575	----	----	----	----	----	3110	UNCH	.530B	----	----	----	3110	UNCH	.530B
9587	----	----	----	----	----	89	UNCH	.070B	----	----	----	89	UNCH	.070B
9700	----	----	----	----	----	11900	UNCH	.090	----	----	----	11900	UNCH	.090
9712	----	----	----	----	----	2275	UNCH	.100	----	----	----	2275	UNCH	.100
9725	----	----	----	----	----	2288	UNCH	.100B	----	----	----	2288	UNCH	.100B
9737	----	----	----	----	----	2777	UNCH	.120B	----	----	----	2777	UNCH	.120B
9750	----	----	----	----	----	4636	UNCH	.150B	----	----	----	4636	UNCH	.150B
9762	----	----	----	----	----	1500	UNCH	.170B	----	----	----	1500	UNCH	.170B
9775	----	----	----	0.002N	----	----	----	.005	----	----	----	6400	UNCH	.210
9787	----	----	----	0.002N	.002	UNCH	.009	----	----	----	2343	UNCH	.240	
9800	----	----	----	0.005N	.005	UNCH	.016	----	----	----	20750	UNCH	.290	
9812	----	----	----	0.005N	.005	UNCH	.017	----	----	----	608	UNCH	.330	
9825	----	----	----	0.005N	.005	UNCH	.018	----	----	----	2132	UNCH	.380B	
9837	----	----	----	0.007N	.007	UNCH	.026	----	----	----	6587	UNCH	.440B	
9850	----	----	----	0.007N	.007	UNCH	.028	----	----	----	16053	UNCH	.500B	
9862	----	----	----	0.007N	.007	UNCH	.031	----	----	----	1050	UNCH	.580B	
9875	----	----	----	0.010N	.010	UNCH	.041	----	----	50	10414	50	.670B	
9887	----	----	----	0.012N	.012	UNCH	.053	----	----	50	15850	50	.570B	
9900	----	----	----	0.015N	.015	UNCH	.066	----	----	11	15863	11	.650B	
9912	0.015	#.015	*.015	0.015	.017	UNCH	.083	----	300	10654	300	4.20B		
9925	----	----	----	0.022N	.020-	0.2	.104	----	----	----	22544	UNCH	.470B	
9937	----	----	----	0.027N	.025-	0.2	.140	----	----	----	12751	UNCH	.460B	
9950	----	----	----	0.035N	.032-	0.2	.198	----	4000	28621	+	2176	.500B	
9962	0.045	.045	*.045	0.045	.045-	1.0	.302	27294	138999	+	1782	.390B		
9975	----	----	----	0.125N	.087-	3.7	.512	15734	79887	-	813	.340B		
9987	----	----	----	0.230N	.175-	5.5	.712	----	480	UNCH	.440B	.200A		
10025	----	----	----	0.585N	.527-	5.7	.902	----	410	UNCH	.740B	.510A		
TOTAL DEC22		(FUTURES SETT.	99.7000 +	4.0 )				47439	431851	-	8			
9375	----	----	----	----	----	25	UNCH	.010B	----	----	----	25	UNCH	.010B
9400	----	----	----	----	----	60	UNCH	.010	----	----	----	60	UNCH	.010
9425	----	----	----	----	----	1600	UNCH	.010B	----	----	----	1600	UNCH	.010B
9500	----	----	----	----	----	69	UNCH	.010	----	----	----	69	UNCH	.010
9525	----	----	----	----	----	30	UNCH	.010	----	----	----	30	UNCH	.010
9550	----	----	----	----	----	60	UNCH	.010B	----	----	----	60	UNCH	.010B
9562	----	----	----	----	----	50	UNCH	.010	----	----	----	50	UNCH	.010
9575	----	----	----	----	----	3124	UNCH	.010B	----	----	----	3124	UNCH	.010B
9587	----	----	----	----	----	50	UNCH	.010B	----	----	----	50	UNCH	.010B
9600	----	----	----	----	----	3435	UNCH	.020B	----	----	----	3435	UNCH	.020B
9650	----	----	----	----	----	1000	UNCH	.030B	----	----	----	1000	UNCH	.030B
9662	----	----	----	----	----	4	UNCH	.060B	----	----	----	4	UNCH	.060B
9675	----	----	----	----	----	8100	UNCH	.070	----	----	----	8100	UNCH	.070
9687	----	----	----	----	----	50	UNCH	.040B	----	----	----	50	UNCH	.040B
9700	----	----	----	----	----	1121	UNCH	.250B	----	----	----	1121	UNCH	.250B
9712	----	----	----	----	----	249	UNCH	.060	----	----	----	249	UNCH	.060
9725	----	----	----	0.002N	.002	UNCH	.005	----	----	----	645	UNCH	.340B	
9737	----	----	----	0.002N	.002-	0.2	.007	----	----	----	1184	UNCH	.120B	
9750	----	----	----	0.007N	.005-	0.2	.013	----	----	----	2091	UNCH	.160B	
9762	----	----	----	0.007N	.005-	0.2	.014	----	----	----	138	UNCH	.180B	
9775	----	----	----	0.007N	.005-	0.2	.015	----	----	----	1322	UNCH	.220B	
9787	----	----	----	0.007N	.007	UNCH	.021	----	----	----	250	UNCH	.250B	
9800	----	----	----	0.007N	.007	UNCH	.022	----	----	----	8870	UNCH	.300B	
9812	----	----	----	0.010N	.010	UNCH	.029	----	----	----	2061	UNCH	.350B	
9825	----	----	----	0.010N	.010	UNCH	.031	----	----	----	1766	UNCH	.410B	
9837	----	----	----	0.012N	.012	UNCH	.039	----	----	----	4651	UNCH	.470B	
9850	----	----	----	0.012N	.012	UNCH	.042	----	----	----	2920	UNCH	.520B	
9862	----	----	----	0.012N	.012	UNCH	.045	----	----	----	450	UNCH	.550B	
9875	----	----	----	0.015N	.015	UNCH	.056	----	----	10400	UNCH	.580B		
9887	----	----	----	0.017N	.017	UNCH	.068	----	11	2763	+	11	.590B	
9900	----	----	----	0.020N	.020	UNCH	.083	----	----	17283	UNCH	.670B		
9912	----	----	----	0.025N	.022-	0.2	.101	----	----	10350	UNCH	.450B		
9925	----	----	----	0.030N	.027-	0.2	.131	----	----	10122	UNCH	.520B		
9937	----	----	----	0.042N	.035-	0.7	.177	1423	4403	+	1145	.500B		
9950	0.055	.055	*.055	0.055	.052-	0.7	.262	100	21141	UNCH	.550B	.060		
9962	----	----	----	0.090N	.082-	0.7	.391	1002	50918	+	338	.450B	.100A	
9975	----	----	----	0.172N	.140-	3.2	.561	151	58304	-	1	.410B	.160A	
TOTAL MAR23		(FUTURES SETT.	99.6900 +	5.0 )				2687	231059	+	1493			
9425	----	----	----	----	----	300	UNCH	.010B	----	----	----	300	UNCH	.010B
9525	----	----	----	----	----	70	UNCH	.010B	----	----	----			



FINAL

PG52	BULLETIN #231@	EURO DOLLAR PUT OPTIONS								Mon, Nov 30, 2020			PG52
9912	----	----	----	0.057N	.055-	0.2	.175	----	----	4750	UNCH	.140B	.080A
9925	----	----	----	0.072N	.065-	0.7	.216	----	----	1300	UNCH	.230B	.090A
9937	----	----	----	0.095N	.082-	1.2	.278	----	----	6601	UNCH	.280B	.110A
9950	----	----	----	0.130N	.112-	1.7	.365	----	----	5071	UNCH	.340B	.130A
9962	----	----	----	0.180N	.160-	2.0	.476	----	2250	8505 +	2000	.330B	.170A
9975	----	----	----	0.265N	.230-	3.5	.591	----	----	2560	UNCH	.390B	.240A
10000	----	----	----	0.470N	.430-	4.0	.752	----	----	300	UNCH	.540B	.450A
TOTAL									4250	67247 +	4000		
TOTAL		(FUTURES SETT.	99.5700 +	1.0 )									
9400	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010	.010
9600	----	----	----	----	CAB	----	.000	----	----	2000	UNCH	.020B	----
9750	----	----	----	0.010N	.007-	0.2	.019	----	----	80	UNCH	.040	.040A
9762	----	----	----	0.012N	.010-	0.2	.025	----	----	200	UNCH	.020B	.050A
9775	----	----	----	0.015N	.012-	0.2	.031	----	----	2250	UNCH	.070B	.050A
9787	----	----	----	0.017N	.015-	0.2	.037	----	----	250	UNCH	.020B	.060A
9800	----	----	----	0.020N	.017-	0.2	.044	----	1000	6450 +	1000	.030B	.060A
9812	----	----	----	0.022N	.020-	0.2	.051	----	----	2000	UNCH	.030B	.070A
9825	----	----	----	0.025N	.022-	0.2	.059	----	1000	3500 +	1000	.030B	.070A
9850	----	----	----	0.032N	.027-	0.5	.077	----	----	3887	UNCH	.040B	.080A
9862	----	----	----	0.037N	.032-	0.5	.092	----	----	10000	UNCH	.050B	.090A
9875	----	----	----	0.045N	.040-	0.5	.114	----	----	2225	UNCH	.100B	.090A
9887	----	----	----	0.055N	.047-	0.7	.138	----	----	3350	UNCH	.120B	.100A
9900	----	----	----	0.065N	.057-	0.7	.170	----	----	9250	UNCH	.140B	.070
9912	----	----	----	0.080N	.072-	0.7	.213	----	----	5000	UNCH	.230B	.100A
9925	----	----	----	0.100N	.092-	0.7	.270	----	----	700	UNCH	.280B	.120A
9937	----	----	----	0.130N	.120-	1.0	.342	----	----	1600	UNCH	.330B	.150A
9950	----	----	----	0.175N	.162-	1.2	.433	----	2850	7325 +	825	.320B	.200A
9962	----	----	----	0.240N	.227-	1.2	.532	----	----	1700	UNCH	.380B	.250A
TOTAL									4850	61797 +	2825		
TOTAL		(FUTURES SETT.	99.5150 +	1.0 )									
9800	----	----	----	0.032N	.032	UNCH	.068	----	1000	2050 +	1000	.120	.060
9825	----	----	----	0.037N	.037	UNCH	.084	----	1000	1000 +	1000	.040B	.090A
9850	----	----	----	0.047N	.047	UNCH	.111	----	----	250	UNCH	.690B	.080
9887	----	----	----	0.077N	.075-	0.2	.183	----	----	1000	UNCH	.090B	.130A
9900	----	----	----	0.092N	.090-	0.2	.220	----	----	2614	UNCH	.300	.130A
9950	----	----	----	0.235N	.230-	0.5	.478	----	----	1751	UNCH	.330B	.240A
9962	----	----	----	0.302N	.297-	0.5	.560	----	----	400	UNCH	.290B	.340A
TOTAL									2000	9065 +	2000		
TOTAL		(FUTURES SETT.	99.4600 +	.5 )									
9750	----	----	----	0.032N	.032	UNCH	.057	----	----	3000	UNCH	.190	.190
9850	----	----	----	0.065N	.065	UNCH	.137	----	----	250	UNCH	.140	.120A
9900	----	----	----	0.122N	.120-	0.2	.258	----	----	1	UNCH	.280B	.170
9912	----	----	----	0.150N	.147-	0.2	.309	----	----	5000	UNCH	.330B	.210A
9925	----	----	----	0.187N	.182-	0.5	.369	----	----	25	UNCH	.380B	.200A
9937	----	----	----	0.237N	.227-	1.0	.437	----	----	5000	UNCH	.430B	.280A
9950	----	----	----	0.300N	.287-	1.2	.510	----	----	10	UNCH	.470B	.330A
TOTAL									0	13286			
TOTAL		(FUTURES SETT.	99.4050 +	.5 )									
9800	----	----	----	0.065N	.065	UNCH	.110	----	----	3	UNCH	.080	.080
9850	----	----	----	0.102N	.102	UNCH	.178	----	----	1000	UNCH	.140	.140
9875	----	----	----	0.135N	.132-	0.2	.233	----	----	2000	UNCH	.130	.130
9900	----	----	----	0.180N	.177-	0.2	.308	----	----	126	UNCH	.240B	.160
TOTAL									0	3129			

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Customer Service: (312) 930-1000



FINAL

PG52 BULLETIN #231@

EURO DOLLAR PUT OPTIONS

Mon, Nov 30, 2020 PG52

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EURODOLLAR OPTIONS	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
EURO DLR DEC20 ZE	CALL 9800		----	----	----	----	1693
ZE	9825		----	----	----	----	450
ZE	9837		----	----	----	----	639
ZE	9850		----	----	----	----	6224
ZE	9862		----	----	----	----	30922
ZE	9875		----	----	----	----	30186
ZE	9887		----	----	----	----	23607
ZE	9900		----	----	----	----	12619
ZE	9912		----	----	----	----	29767
TOTALS			0	0	0	0	136107
MAR21 ZE	CALL 9750		----	----	----	----	617
ZE	9800		----	----	----	----	697
ZE	9812		----	----	----	----	804
ZE	9825		----	----	----	----	5263
ZE	9837		----	----	----	1835	5267
ZE	9850		----	----	----	----	5000
ZE	9862		----	----	----	----	7632
ZE	9875		----	----	----	----	1500
ZE	9887		----	----	----	----	1230
ZE	10000		----	----	10000	----	----
TOTALS			0	0	10000	1835	28010
JUN21 ZE	CALL 9800		----	----	----	----	2500
ZE	9825		----	----	----	----	9283
ZE	9837		----	----	----	----	844
ZE	9850		----	----	----	----	1700
ZE	9862		----	----	----	----	4323
ZE	9875		----	----	----	----	6086
TOTALS			0	0	0	0	24736
SEP21 ZE	CALL 9725		----	----	----	----	2000
ZE	9750		----	----	----	----	8300
ZE	9775		----	----	----	----	1193
ZE	9787		----	----	----	509	509
ZE	9800		----	----	----	----	8616
ZE	9825		----	----	----	----	500
ZE	9862		----	----	----	----	1100
ZE	9962		----	----	5000	----	----
ZE	9975		----	----	15000	----	----
TOTALS			0	0	20000	509	22218
DEC21 ZE	CALL 9750		----	----	----	----	3466
ZE	9762		----	----	----	----	3203
ZE	9775		----	----	----	----	700
ZE	9800		----	----	----	----	700
ZE	9812		----	----	----	----	313
ZE	9825		----	----	----	----	3596
TOTALS			0	0	0	0	11978
MAR22 ZE	CALL 9962		----	----	35000	----	----
TOTALS			0	0	35000	0	0
JUN22 ZE	CALL 9962		----	----	25000	----	----
TOTALS			0	0	25000	0	0
DEC22 ZE	CALL 9962		----	----	71830	----	----
TOTALS			0	0	71830	0	0
EURO DLR MAR21 ZE	PUT 9950		----	----	10000	----	----
TOTALS			0	0	10000	0	0
JUN21 ZE	PUT 9975		----	----	9500	----	----
TOTALS			0	0	9500	0	0