

2019 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 # 99@

EURO DOLLAR PUT OPTIONS

Thu, May 23, 2019 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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CL. FARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW		
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.)	(FUTURES SETT.)	(FUTURES SETT.)	(FUTURES SETT.)										
JUN19					97.4875	+ 1.8)										
9200							CAB				30	UNCH	.010B	.010		
9225							CAB				1	UNCH	.020B	.020		
9275							CAB				1	UNCH	.020B	.010A		
9300							CAB			25	UNCH	.020B	.020A	.020A		
9325							CAB			6	UNCH	.030	.030	.020A		
9375							CAB			20	UNCH	.030	.030A	.030A		
9400							CAB			6	UNCH	.070B	.040A	.040A		
9450							CAB			5	UNCH	.060	.060A	.060A		
9500							CAB			1011	UNCH	.100B	.010	.010		
9525							CAB			1	UNCH	.110B	.110A	.110A		
9550							CAB			14500	UNCH	.010	.000	.000		
9575							CAB			502	UNCH	.020	.020	.020		
9587							CAB			400	UNCH	.040	.000	.000		
9600							CAB			4199	UNCH	.190	.010	.010		
9612							CAB			6903	UNCH	.150	.000	.000		
9625							CAB			11056	UNCH	.080B	.000	.000		
9637							CAB			13078	UNCH	.020	.000	.000		
9650							CAB			57381	UNCH	.200	.000	.000		
9662							CAB			366458	UNCH	.490B	.000	.000		
9675							CAB			728209	UNCH	.530B	.000	.000		
9687							CAB			508531	UNCH	.580B	.000	.000		
9700							CAB			279291	UNCH	.630B	.000	.000		
9712							CAB			281367	UNCH	.690B	.000	.000		
9725							CAB			316665	UNCH	.760	.000	.000		
9737							CAB	.002+	0.2	.068	255388	UNCH	.810B	.000		
9750					0.037N			.027-	1.0	.597	91857	-	2316	.880B	.030A	
9762					0.157N			.140-	1.7	.939	28266		UNCH	.950B	.060A	
9775					0.280N			.262-	1.7	.938	61605		UNCH	1.010B	.070A	
9787					0.405N			.387-	1.7	.999	19262		UNCH	1.070B	.090A	
9800					0.530N			.512-	1.7	1.000	17075		UNCH	1.150B	.120A	
9812					0.655N			.637-	1.7	1.000	3400		UNCH	1.230B	.160A	
9825					0.780N			.762-	1.7	1.000	500		UNCH	1.350B	.200A	
9837					0.905N			.887-	1.7	1.000	1750		UNCH	1.400B	.260A	
9850					1.030N			1.012-	1.7	1.000	3100		UNCH	1.490B	.330A	
9862					1.155N			1.137-	1.7	1.000	1000		UNCH	1.580B	.520A	
9887					1.405N			1.387-	1.7	1.000	350		UNCH	1.780B	1.380A	
TOTAL											3650		3073202	-	2316	
JUL19	EURO DLR PUT				97.5300	+ 3.5)										
9687							CAB				1125	UNCH	.000	.000		
9700							CAB				19262	UNCH	.010	.000		
9712							CAB				42078	UNCH	.060B	.010		
9725							CAB				85853	UNCH	.110B	.000		
9737					0.002N			.002	UNCH	.004	3850	13817	-	1050	.190B	.000
9750	0.010		.010	.010	0.010			.010-	0.7	.149	48971	140203	+	12414	.290B	.010
9762					0.095N			.055-	4.0	.485	7033	18296	+	5133	.310B	.060A
9775					0.205N			.147-	5.7	.748	1100	1100		UNCH	.430B	.140A
TOTAL										59854	446089	+	16497			
AUG19	EURO DLR PUT				97.5850	+ 5.5)										
9700							CAB			.000	1	UNCH	.000	.000		
9712							CAB			.006	20600	UNCH	.010B	.000		
9725					0.002N			.002	UNCH	.030	4450	UNCH	----	.010A		
9737					0.005N			.005	UNCH	.065	20165	UNCH	.050B	.010A		
9750					0.032N			.020-	1.2	.212	3950	23198	+	13	.130B	.020A
9762					0.112N			.075-	3.7	.489	2725	7884	-	175	.200B	.080A
TOTAL										6675	76298	-	162			
SEP19	EURO DLR PUT				97.6300	+ 7.5)										
9200							CAB				30	UNCH	.010B	.010		
9500							CAB				1	UNCH	.110B	.110		
9550							CAB				3000	UNCH	.020	.020		
9562							CAB				225	UNCH	----	----		
9575							CAB				8088	UNCH	.110	.000		
9587							CAB				3875	UNCH	.000	.000		
9600							CAB				14410	UNCH	.150	.000		
9612							CAB				39149	UNCH	.010B	.010		
9625							CAB				54437	UNCH	.030	.010A		
9637							CAB				91049	UNCH	.030	.000		
9650							CAB				262390	UNCH	.180	.000		
9662							CAB				141107	UNCH	.080B	.000		
9675							CAB			.000	125776	UNCH	.220	.000		
9687							CAB			.000	124099	UNCH	.210B	.000		
9700							CAB				313520	UNCH	.290B	.000		
9712							CAB	.002+	0.2	.006	335811	UNCH	.300B	.000		
9725					0.002N			.002	UNCH	.030	2550	395000	+	1500	.500B	.000
9737					0.007N			.005-	0.2	.066	99223	426543	+	5764	.610B	.010
9750	0.025		.025	*.025	0.025			.025-	1.5	.234	107034	350100	+	2739	.730B	.030
9762					0.120N			.085-	3.5	.490	14226	228656	+	6759	.840B	.080A
9775					0.220N			.170-	5.0	.686	50383	UNCH	.970B	.110		
9787					0.330N			.270-	6.0	.816	16295	UNCH	1.090B	.130A		
9800					0.450N			.382-	6.7	.894	22504	UNCH	1.210B	.170A		
9812					0.572N			.500-	7.2	.944	5529	UNCH	1.330B	.210A		
9825					0.695N			.622-	7.2	.964	7050	UNCH	.900B	.250A		
9850					0.945N			.870-	7.5	.992	2200	UNCH	1.130B	.390A		
9862					1.070N			.995-	7.5	.997	750	UNCH	1.240B	.680A		
9875					1.195N			1.120-	7.5	.999	2100	UNCH	1.380B	.790A		
9900					1.445N			1.370-	7.5	.999	722	UNCH	1.630B	1.010A		
9912					1.570N			1.495-	7.5	.999	1442	UNCH	1.750B	1.120A		
9925					1.695N			1.620-	7.5	1.000	722	UNCH	1.840B	1.150A		
TOTAL										223033	3026963	+	11284			
OCT19	EURO DLR PUT				97.6500	+ 8.0)										
9712					0.002N			.002	UNCH	.021	1004	UNCH	.010	.010		
9725					0.005N			.005-	UNCH	.043	53900	UNCH	----	.010A		
9737					0.017N			.010-	0.7	.084	8200	95210	+	5500	.060	.010A
9750					0.055N			.035-	2.0	.213	4000	56432	+	4000	.110B	.040A
9762					0.120N			.082-								



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PG52 BULLETIN # 99@ EURO DOLLAR PUT OPTIONS Thu, May 23, 2019 PG52

Table with columns for contract codes (e.g., 9525, 9537, 9550), settlement status (e.g., UNCH, CAB), and values. Includes sub-sections for JUN20, SEP20, and MAR21.

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PG52	BULLETIN #	EURO DOLLAR PUT OPTIONS										Thu, May 23, 2019	PG52	
9750	----	----	----	0.142N		.120-	2.2	.234	----	----	16755	UNCH	.620B	.120A
9762	----	----	----	0.185N		.155-	3.0	.282	----	----	13306	UNCH	.530B	.160A
9775	----	----	----	0.235N		.197-	3.7	.334	----	----	6400	UNCH	.630B	.200A
9787	----	----	----	0.292N		.247-	4.5	.388	----	----	7200	UNCH	.710B	.250A
9800	----	----	----	0.360N		.305-	5.5	.443	----	----	2850	UNCH	.800B	.310A
9825	----	----	----	0.510N		.442-	6.7	.550	----	----	3	UNCH	.990B	.450A
TOTAL JUN21		(FUTURES SETT.	98.1050 +	12.5)						0	829657			
9400	----	----	----		CAB	----	----	----	----	30	UNCH	.010	.010	
9450	----	----	----		CAB	----	----	.000	----	17110	UNCH	.020	.010	
9475	----	----	----		CAB	----	----	.000	----	1051	UNCH	.030	.010A	
9500	----	----	----		CAB	----	----	.000	----	5911	UNCH	.040	.020	
9512	----	----	----		CAB	----	----	.000	----	750	UNCH	.040	.020A	
9525	----	----	----		CAB	----	----	.000	----	70000	UNCH	.050	.020A	
9537	----	----	----		CAB	----	----	.001	----	99750	UNCH	.060B	.020A	
9550	----	----	----	0.002N		.002-	0.2	.002	----	54461	UNCH	.080	.010	
9562	----	----	----	0.005N		.002-	0.2	.005	----	14515	+	500	.100B	
9575	----	----	----	0.005N		.002-	0.2	.007	----	109551	UNCH	.120	.030A	
9587	----	----	----	0.005N		.002-	0.2	.007	----	5927	UNCH	.150B	.010A	
9600	----	----	----	0.007N		.005-	0.2	.014	----	250	102955 +	250	.180	
9612	----	----	----	0.010N		.007-	0.2	.020	----	8050	UNCH	.210B	.010A	
9625	----	----	----	0.012N		.010-	0.2	.026	----	27519	UNCH	.250B	.020A	
9637	----	----	----	0.017N		.015-	0.2	.037	----	2550	UNCH	.300	.020A	
9650	----	----	----	0.022N		.020-	0.2	.048	----	24189	UNCH	.350	.030A	
9662	----	----	----	0.027N		.025-	0.2	.059	----	5600	UNCH	.400B	.040A	
9675	----	----	----	0.037N		.032-	0.5	.075	----	7359	UNCH	.460B	.040A	
9687	----	----	----	0.047N		.042-	0.5	.095	----	1500	7700 -	500	.520B	
9700	----	----	----	0.062N		.055-	0.7	.118	----	79430	UNCH	.600B	.060A	
9712	----	----	----	0.080N		.070-	1.0	.144	----	2300	UNCH	.670B	.070A	
9725	----	----	----	0.102N		.090-	1.2	.177	----	5197	UNCH	.760B	.090A	
9737	----	----	----	0.132N		.115-	1.7	.214	----	3350	UNCH	.850B	.120A	
9750	----	----	----	0.170N		.147-	2.2	.258	----	14251	UNCH	.940B	.150A	
9762	----	----	----	0.215N		.185-	3.0	.304	----	9570	UNCH	1.040B	.190A	
9775	----	----	----	0.265N		.230-	3.5	.353	----	2958	UNCH	1.140B	.240A	
9787	----	----	----	0.322N		.282-	4.0	.404	----	4865	UNCH	.730B	.290A	
9800	----	----	----	0.387N		.342-	4.5	.455	----	100	952 +	100	.930	
9812	----	----	----	0.457N		.407+	NEW	.505	----	750	750 +	750	.910B	
TOTAL SEP21		(FUTURES SETT.	98.0900 +	11.5)						3100	688601 +	1100		
9250	----	----	----		CAB	----	----	----	----	1	UNCH	.010	.010	
9400	----	----	----		CAB	----	----	.000	----	30	UNCH	.010	.010	
9450	----	----	----		CAB	----	----	.000	----	250	UNCH	.010	.010	
9475	----	----	----		CAB	----	----	.000	----	250	UNCH	.020	.010A	
9537	----	----	----		CAB	----	----	.005	----	2514	UNCH	.080B	.010	
9550	----	----	----	0.002N		.002	UNCH	.007	----	39005	UNCH	.110	.030	
9562	----	----	----	0.005N		.005	UNCH	.012	----	5564	UNCH	.120B	.010	
9575	----	----	----	0.007N		.007	UNCH	.018	----	6681	UNCH	.140B	.010A	
9587	----	----	----	0.010N		.010	UNCH	.023	----	1666	UNCH	.170B	.020	
9600	----	----	----	0.012N		.012	UNCH	.028	----	16200	UNCH	.200	.020A	
9612	----	----	----	0.015N		.015	UNCH	.034	----	4800	UNCH	.110B	.020	
9625	----	----	----	0.020N		.020	UNCH	.044	----	5200	UNCH	.220B	.060A	
9637	----	----	----	0.025N		.025	UNCH	.054	----	1000	UNCH	.260B	.030A	
9650	----	----	----	0.030N		.030	UNCH	.064	----	35900	UNCH	.180B	.030A	
9662	----	----	----	0.040N		.037-	0.2	.078	----	1500	UNCH	.470B	.040A	
9675	----	----	----	0.050N		.047-	0.2	.096	----	13624	UNCH	.470B	.050A	
9687	----	----	----	0.065N		.055-	0.7	.114	----	9701	UNCH	.530B	.060A	
9700	----	----	----	0.080N		.070-	1.0	.136	----	6851	UNCH	.490B	.070A	
9712	----	----	----	0.100N		.087-	1.2	.164	----	1175	UNCH	.560B	.090A	
9725	----	----	----	0.125N		.110-	1.5	.197	----	9300	UNCH	.630B	.120A	
9737	----	----	----	0.155N		.140-	1.5	.236	----	2523	UNCH	.700B	.140A	
9750	----	----	----	0.192N		.175-	1.7	.277	----	15878	UNCH	.570B	.180	
9762	----	----	----	0.237N		.215-	2.2	.321	----	2310	UNCH	.640B	.220A	
9775	----	----	----	0.290N		.260-	3.0	.367	----	5275	UNCH	.720B	.260A	
9787	----	----	----	0.350N		.312-	3.7	.415	----	4115	UNCH	.750B	.320A	
9800	----	----	----	0.415N		.372-	4.2	.463	----	200	UNCH	.840B	.380A	
TOTAL DEC21		(FUTURES SETT.	98.0550 +	11.0)						0	191513			
9400	----	----	----		CAB	----	----	.000	----	30	UNCH	.010	.010	
9500	----	----	----		CAB	----	----	.003	----	1242	UNCH	.100B	.090	
9550	----	----	----	0.005N		.005	UNCH	.011	----	5000	UNCH	.040B	.010	
9575	----	----	----	0.017N		.017	UNCH	.016	----	4261	UNCH	.080B	.010	
9587	----	----	----	0.012N		.012	UNCH	.026	----	8580	UNCH	.150B	.020	
9600	----	----	----	0.020N		.017-	0.2	.037	----	39902	UNCH	.120B	.020	
9612	----	----	----	0.025N		.022-	0.2	.046	----	4250	UNCH	.110B	.030	
9625	----	----	----	0.030N		.027-	0.2	.055	----	500	16250	UNCH	.150B	
9637	----	----	----	0.037N		.035-	0.2	.068	----	500	UNCH	.150B	.040A	
9650	----	----	----	0.047N		.042-	0.5	.081	----	41774	UNCH	.190	.040A	
9662	----	----	----	0.057N		.050-	0.7	.095	----	1050	UNCH	.210B	.050A	
9675	----	----	----	0.067N		.060-	0.7	.112	----	750	UNCH	.250B	.070A	
9687	----	----	----	0.082N		.072-	1.0	.133	----	5100	UNCH	.290B	.080A	
9700	----	----	----	0.102N		.090-	1.2	.159	----	4286	UNCH	.330B	.100A	
9712	----	----	----	0.125N		.110-	1.5	.187	----	10175	UNCH	.500	.120A	
9725	----	----	----	0.155N		.135-	2.0	.220	----	6509	UNCH	.440B	.140A	
9737	----	----	----	0.190N		.167-	2.2	.259	----	9020	UNCH	.500B	.170A	
9750	----	----	----	0.230N		.205-	2.5	.299	----	500	16519	UNCH	.840B	
9762	----	----	----	0.277N		.247-	3.0	.342	----	18313	UNCH	.650B	.250A	
9775	----	----	----	0.330N		.297-	3.2	.387	----	15925	UNCH	.720B	.300A	
9787	----	----	----	0.387N		.352-	3.5	.432	----	11590	UNCH	.810B	.350A	
9800	----	----	----	0.450N		.412-	3.7	.477	----	7000	UNCH	.890B	.410A	
9825	----	----	----	0.597N		.547-	5.0	.566	----	1	UNCH	1.070B	.560A	
TOTAL MAR22		(FUTURES SETT.	98.0350 +	10.5)						1000	266417			
9400	----	----	----		CAB	----	----	.000	----	30	UNCH	.010	.010	
9550	----	----	----	0.007N		.007	UNCH	.017	----	5500	UNCH	.120	.120	
9575	----	----	----	0.012N		.012	UNCH	.027	----	30	UNCH	.180	.140	
9600	----	----	----	0.022N		.020-	0.2	.041	----	5000	UNCH	----	----	
9650	----	----	----	0.050N		.047-	0.2	.088	----	500	UNCH	----	----	
9675	----	----	----	0.077N		.070-	0.7	.124	----	3000	UNCH	.100	.100	
9687	----	----	----	0.095N		.087-	0.7	.149	----	100	UNCH	----	----	
9700	----	----	----	0.117N		.107-	1.0	.176	----	7500	UNCH	.600	.120	
9712	----	----	----	0.142N		.130-	1.2	.205	----	350	UNCH	.570B	.140A	
9725	----	----	----	0.172N		.157-	1.5	.238	----	1000	UNCH	.190B	.170	

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PG52 BULLETIN # 99@

EURO DOLLAR PUT OPTIONS

Thu, May 23, 2019 PG52

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EURODOLLAR OPTIONS	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
EURO DLR JUN19 CALL							
ZE	9700		----	----	----	----	34951
ZE	9712		----	----	----	----	250
ZE	9725		----	----	----	----	5425
TOTALS			0	0	0	0	40626
EURO DLR JUL19 CALL							
ZE	9712		----	----	----	----	6640
ZE	9775		----	----	20000	----	----
TOTALS			0	0	20000	0	6640
EURO DLR SEP19 CALL							
ZE	9675		----	----	----	----	45
ZE	9687		----	----	----	----	1605
ZE	9700		----	----	----	----	203
ZE	9750		----	----	30000	----	----
ZE	9762		----	----	30000	----	----
ZE	9775		----	----	5000	----	----
TOTALS			0	0	65000	0	1853
EURO DLR DEC19 CALL							
ZE	9650		----	----	----	----	167
ZE	9662		----	----	----	----	3
ZE	9675		----	----	----	----	100
ZE	9687		----	----	----	----	1438
ZE	9700		----	----	----	2013	12019
ZE	9775		----	----	7500	----	----
ZE	9787		----	----	60000	----	----
ZE	9800		----	----	72500	----	----
ZE	9850		----	----	25000	----	----
TOTALS			0	0	165000	2013	13727
EURO DLR MAR20 CALL							
ZE	9675		----	----	----	----	1250
ZE	9687		----	----	----	1250	1250
ZE	9700		----	----	----	----	3105
ZE	9737		----	10000	30000	----	----
ZE	9762		----	----	20000	----	----
ZE	9775		----	10000	30000	----	----
ZE	9787		----	----	30000	----	----
ZE	9812		----	----	10000	----	----
ZE	9837		----	40000	40000	----	----
ZE	9875		----	40000	40000	----	----
TOTALS			0	100000	200000	1250	5605
EURO DLR JUN20 CALL							
ZE	9650		----	----	----	----	8301
ZE	9675		----	----	----	----	250
ZE	9687		----	----	----	----	950
TOTALS			0	0	0	0	9501
EURO DLR SEP20 CALL							
ZE	9675		----	----	----	----	750
TOTALS			0	0	0	0	750
EURO DLR JUN19 PUT							
ZE	9787		----	----	----	----	363
ZE	9800		----	----	----	----	4267
TOTALS			0	0	0	0	4630
EURO DLR SEP19 PUT							
ZE	9750		----	35000	35000	----	----
TOTALS			0	35000	35000	0	0
EURO DLR DEC19 PUT							
ZE	9700		----	----	19288	----	----
ZE	9725		----	----	10000	----	----
ZE	9737		----	----	21250	----	----
ZE	9750		----	----	10000	----	----
ZE	9762		----	----	29288	----	----
TOTALS			0	0	89826	0	0
EURO DLR MAR20 PUT							
ZE	9737		----	----	25000	----	----
TOTALS			0	0	25000	0	0
EURO DLR SEP20 PUT							
ZE	9775		----	----	10000	----	----
ZE	9787		----	----	10000	----	----
TOTALS			0	0	20000	0	0