



PRELIMINARY

PG39 BULLETIN #101@

EURO FX & CME\$INDEX OPTIONS

Fri, May 26, 2017 PG39

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) 1/2 TICK VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES									
EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18
EURO FX FUT	05/15	06/19	07/17	08/14	09/18	10/16	11/13	12/18	03/19
EURO FX OPT		06/09							
EURO FX OPT (EUR)	05/05	06/09	07/07	08/04	09/08	10/06		12/08	03/09
EFX WK1 (EUR)		06/02							
EFX WK2 (EUR)	05/12								
EFX WK3 (EUR)	05/19	06/16							
EFX WK4 (EUR)	05/26	06/23							
EFX WK5 (EUR)		06/30							

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES										
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26										
IT	MAY17	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5				
		96.5-125.0	94.0-122.5	94.5-124.0	95.0-125.0					
				97.5-125.5	100.0-125.5	100.5-125.0				
ZC	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18		
YT	85.0-127.5	85.0-170.0	84.5-126.5	84.5-126.5	84.5-126.5	84.5-133.0	84.5-133.0	84.5-150.0		

EURO FX & CME\$INDEX FUTURES										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
JUN17	1.12200	1.12460	1.11725	1.11895 ( .8937) - 26	327	161916	439702 + 2503	1.17815B	1.04275A	
JUL17	1.12345	1.12635B	1.11915A	1.12075 ( .8923) - 26	----	633	943 - 15	1.12990B	1.06350A	
AUG17	1.12485	1.12795B	1.12075A	1.12235 ( .8910) - 26	----	341	824 + 25	1.13150B	1.07495A	
SEP17	1.12765	1.12995B	1.12275A	1.12440 ( .8894) - 26	150	3370	8430 + 666	1.17875B	1.04840A	
DEC17	1.13290	1.13500B	1.12840A	1.12995 ( .8850) - 26	----	114	832 + 29	1.16500B	1.05460A	
MAR18	1.13505	1.13995B	1.13475A	1.13585 ( .8804) - 27	----	12	477 + 8	1.15455B	1.06155A	
JUN18	----	1.14555B	1.14100A	1.14180 ( .8758) - 26	----	----	154 UNCH	1.14955B	1.06885A	
DEC18	----	----	----	1.15455 ( .8661) - 24	----	----	2 UNCH	1.10260	1.09020	
TOTAL					477	166386	451364 + 3216			

EURO FX (EU) FIXING PRICE: Sep18 1.1180000										
ADDITIONAL EURO FX & CME\$INDEX -FUTURES-										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
BDI FUT										
JUN17	1200.600	127.700B	1198.000A	----	0.700	20	68 + 10	1251.500B	1195.900A	
TOTAL BDI FUT					0	20	68 + 10			
CHP FUT										
JUN17	----	114985B	.001486A	----	0000046	----	204 UNCH	.0015465B	.0014656A	
JUL17	----	114968B	.0014844A	----	0000046	----	49 UNCH	.0015057B	.0014632A	
TOTAL CHP FUT					0	0	253			
CNH FUT										
JUN17	6.8628	5.8641B	6.8413A	----	0.0189	61	805 - 13	7.2215	6.6351A	
JUL17	----	5.8799B	*6.8581A	----	0.0179	----	11 UNCH	6.9904B	6.8581A	
SEP17	6.9112	5.9136B	6.8928A	----	0.0175	10	401 + 4	7.2886B	6.7638A	
DEC17	6.958	6.963B	6.9525A	----	0.0163	10	145 + 10	7.359	6.8001	
MAR18	----	5.9961B	----	----	0.0155	----	1 UNCH	7.2999B	7.0229A	
TOTAL CNH FUT					0	81	1363 + 1			
INR/USD FUT										
MAY17	154.870	55.220	154.690	----	0.060	783	1143 - 36	156.220	152.570A	
JUN17	154.410	54.720	154.200A	----	0.040	1528	655 + 63	155.680	152.800A	
TOTAL INR/USD FUT					0	2311	1798 + 27			
MICRO INR/USD F										
MAY17	154.980	55.200B	154.700A	----	0.060	74	268 - 47	156.210B	152.570A	
JUN17	154.290	54.700B	154.210A	----	0.040	89	374 - 83	155.690B	152.790A	
TOTAL MICRO INR/USD F					0	163	642 - 130			

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---HIGH---	---LOW---
EURO FX C (EU)													
JUN17	----	----	----	----	22.80N	20.50-	23	.850	----	2	UNCH	52.00B	4.80A
1100	----	----	----	----	14.50N	12.60-	19	.695	----	1	UNCH	52.00B	3.40A
1110	----	----	----	----	8.00N	6.80-	12	.479	----	2	UNCH	46.80B	2.10A
1120	----	----	----	----	----	----	----	.000	----	1	UNCH	23.60B	1.80A
1200	----	----	----	----	----	----	----	.000	----	2	UNCH	20.70B	2.60A
1210	----	----	----	----	----	----	----	.000	----	8			
TOTAL JUN17									0	1	UNCH	7.10B	3.40A
1145	----	----	----	----	4.30N	3.80-	5	.232	----	1	UNCH		
TOTAL SEP17									0	1			
1100	----	----	----	----	34.30N	32.40-	19	.716	----	5	UNCH	41.80B	11.40A
1120	----	----	----	----	20.90N	19.50-	14	.548	----	37	UNCH	50.80B	6.90A
1150	----	----	----	----	8.30N	7.50-	8	.283	----	1	UNCH	34.60B	4.50A
1175	----	----	----	----	3.50N	3.20-	3	.139	----	2	UNCH	23.50B	2.60
1190	----	----	----	----	2.10N	2.00-	1	.091	----	1	UNCH	18.30B	3.00
TOTAL MAR18									0	46			
1100	----	----	----	----	53.80N	52.30-	15	.687	----	1	UNCH	40.70B	26.60A
TOTAL									0	1			
EURO FX CALL													
JUN17	910	----	----	----	211.60N	209.00-	26	1.000	----	79	UNCH	----	----
940	----	----	----	----	181.60N	179.00-	26	1.000	----	79	UNCH	----	----
1000	----	----	----	----	121.60N	119.00-	26	1.000	----	20	UNCH	149.80B	58.40A
1005	----	----	----	----	116.60N	114.00-	26	1.000	----	40	UNCH	145.10B	54.70A
1010	----	----	----	----	111.60N	109.00-	26	1.000	----	214	UNCH	146.70B	51.20A
1015	----	----	----	----	106.60N	104.00-	26	1.000	----	4	UNCH	142.20B	47.70A
1020	----	----	----	----	101.60N	99.00-	26	.999	----	326	UNCH	137.70B	44.40A
1025	----	----	----	----	96.60N	94.00-	26	.999	----	136	UNCH	133.30B	41.20A
1030	----	----	----	----	91.60N	89.00-	26	.999	----	492	UNCH	128.90B	38.10A
1035	----	----	----	----	86.60N	84.00-	26	.999	----	54	UNCH	124.60B	35.20A
1040	----	----	----	----	81.60N	79.00-	26	.999	----	155	UNCH	120.30B	31.70A
1045	----	----	----	----	76.60N	74.00-	26	.999	----	379	UNCH	116.00B	28.30A
1050	----	----	----	----	71.60N	69.00-	26	.998	----	928	UNCH	111.80B	25.00A
1055	----	----	----	----	66.60N	64.00-	26	.997	----	609	UNCH	107.60B	21.70A
1060	----	----	----	----	61.60N	59.00-	26	.995	----	652	UNCH	103.50B	18.70A
1065	----	----	----	----	56.70N	54.00-	27	.990	----	758	UNCH	99.40B	15.90A
1070	----	----	----	----	51.70N	49.10-	26	.985	----	4086	UNCH	95.40B	13.40A
1075	----	----	----	----	46.70N	44.10-	26	.980	----	1607	UNCH	91.40B	11.10
1080	----	----	----	----	41.80N	39.20-	26	.970	----	3374	UNCH	87.50B	9.10
1085	----	----	----	----	36.90N	34.40-	25	.955	----	1598	UNCH	88.70B	7.30

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Table with columns: EURO FX CALL, EURO FX CALL, and various numerical values representing option prices and volumes.

Table with columns: EURO FX P (EU), EURO FX P (EU), and various numerical values representing option prices and volumes.

Table with columns: EURO FX PUT, EURO FX PUT, and various numerical values representing option prices and volumes.

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.\*\*

ADDITIONAL EUROFX & CME\$INDEX CALLS & PUTS \*\*SETT. PRICE\*\*

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.

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1EU OPT	1EU OPT	(FUTURES SETT.	.00)											
1075	----	----	----	----	CAB	----	.000	----	----	325	UNCH	.00440B	.00010A	
1080	----	----	----	----	CAB	----	.002	----	----	823	UNCH	.00570B	.00005A	
1085	----	----	----	----	.00005N	----	.006	----	7	161	-	.00730B	.00005A	
1085	----	----	----	----	.03660N	----	-0.00260	.993	----	21	UNCH	.01530B	.00720	
1090	----	----	----	----	.03170N	----	-0.00270	.986	----	132	UNCH	.03770B	.00490A	
1090	----	----	----	----	.00005N	----	+0.00005	.013	----	17	712	UNCH	.00940B	.00010
1095	----	----	----	----	.02670N	----	-0.00260	.972	----	373	UNCH	.03280B	.00330A	
1095	----	----	----	----	.00010N	----	+0.00010	.027	----	16	205	UNCH	.01200B	.00010A
1100	----	----	----	----	.02180N	----	-0.00250	.943	----	347	UNCH	.02790B	.00210A	
1100	----	----	----	----	.00020N	----	+0.00020	.056	----	114	689	+	.01590B	.00020
1105	----	----	----	----	.01700N	----	-0.00230	.887	----	219	UNCH	.02310B	.00130A	
1105	----	----	----	----	.00040N	----	+0.00040	.112	----	215	983	+	.02010B	.00035
1110	----	----	----	----	.01250N	----	-0.00200	.787	----	2	515	+	.01850B	.00080A
1110	----	----	----	----	.00090N	----	+0.00070	.212	----	1378	1253	+	.02460B	.00070
1115	----	----	----	----	.00850N	----	-0.00160	.644	----	168	875	-	.01420B	.00050A
1115	----	----	----	----	.00190N	----	+0.00100	.355	----	1053	1847	+	.01080B	.00120A
1120	----	----	----	----	.00520N	----	-0.00110	.463	----	470	751	+	.01040B	.00035A
1120	----	----	----	----	.00360N	----	+0.00150	.536	----	799	981	+	.01310B	.00220A
1125	----	----	----	----	.00290N	----	-0.00070	.289	----	791	1058	+	.00740B	.00025A
1125	----	----	----	----	.00630N	----	+0.00200	.710	----	62	385	-	.01710B	.00400A
1130	----	----	----	----	.00150N	----	-0.00040	.158	----	763	1168	+	.00500B	.00020
1130	----	----	----	----	.00990N	----	+0.00230	.841	----	1	16	+	.01330B	.00720A
1135	----	----	----	----	.00070N	----	-0.00010	.086	----	217	483	+	.00330	.00025A
1135	----	----	----	----	.01410N	----	+0.00260	.913	----	11	UNCH	.01690B	.01070A	
1140	----	----	----	----	.00035N	----	-0.00005	.043	----	42	306	+	.00200B	.00020A
1140	----	----	----	----	.01870N	----	+0.00270	.956	----	2	UNCH	.02140B	.01450A	
1145	----	----	----	----	.00015N	----	+0.00005	.026	----	10	155	+	.00120B	.00010
1150	----	----	----	----	.00010N	----	UNCH	.013	----	19	34	+	.00070B	.00010
1155	----	----	----	----	.00005N	----	UNCH	.006	----	39	UNCH	.00050	.00010A	
1160	----	----	----	----	.00005N	----	UNCH	.002	----	117	UNCH	.00035B	.00010A	
1170	----	----	----	----	.00005N	----	UNCH	.000	----	5	UNCH	.00020B	.00005A	
TOTAL									6150	16838	+	2996		

3EU OPT	3EU OPT	(FUTURES SETT.	.00)											
1000	----	----	----	----	CAB	----	.000	----	----	16	UNCH	----	----	
1050	----	----	----	----	.00005N	----	+0.00005	.007	----	4	UNCH	.00015	.00010A	
1055	----	----	----	----	.00005N	----	+0.00005	.008	----	118	UNCH	----	.00015A	
1060	----	----	----	----	.00010N	----	+0.00005	.012	----	32	UNCH	.00050	.00010A	
1065	----	----	----	----	.00010N	----	+0.00010	.016	----	16	UNCH	.00035B	.00010A	
1070	----	----	----	----	.00015N	----	+0.00005	.017	----	37	UNCH	.00100	.00015A	
1075	----	----	----	----	.00020N	----	+0.00010	.026	----	196	UNCH	.00140	.00020A	
1080	----	----	----	----	.00030N	----	+0.00010	.035	----	128	UNCH	.00200	.00025	
1085	----	----	----	----	.00045N	----	+0.00015	.051	----	164	UNCH	.00300	.00040	
1090	----	----	----	----	.00060N	----	+0.00020	.068	----	466	UNCH	.00430	.00050	
1095	----	----	----	----	.03290N	----	-0.00230	.900	----	3	UNCH	----	----	
1095	----	----	----	----	.00090N	----	+0.00030	.099	----	11	165	UNCH	.00670B	.00080
1100	----	----	----	----	.02830N	----	-0.00220	.863	----	50	UNCH	.03410B	.00970A	
1100	----	----	----	----	.00130N	----	+0.00040	.136	----	30	341	UNCH	.00890	.00100A
1105	----	----	----	----	.00190N	----	+0.00060	.189	----	75	852	+	.01030B	.00150A
1105	----	----	----	----	.02390N	----	-0.00190	.810	----	2	480	UNCH	.02960B	.00750
1110	----	----	----	----	.01970N	----	-0.00180	.748	----	7	595	-	.02530B	.00700A
1110	----	----	----	----	.0270N	----	+0.00080	.251	----	19	1263	+	.01310B	.00210A
1115	----	----	----	----	.01590N	----	-0.00160	.671	----	1	426	-	.01230B	.00530A
1115	----	----	----	----	.00490N	----	+0.00100	.328	----	63	721	+	.01280	.00300A
1120	----	----	----	----	.01240N	----	-0.00130	.585	----	2	586	+	.01760B	.00400A
1120	----	----	----	----	.00550N	----	+0.00120	.414	----	26	569	+	.01380B	.00420A
1125	----	----	----	----	.00950N	----	-0.00110	.492	----	36	311	+	.01440B	.00290
1125	----	----	----	----	.00750N	----	-0.00150	.507	----	36	463	+	.01620B	.00590A
1130	----	----	----	----	.00700N	----	-0.00090	.398	----	635	970	+	.01150B	.00220A
1130	----	----	----	----	.01000N	----	+0.00170	.601	----	61	516	UNCH	.01980B	.00800A
1135	----	----	----	----	.00510N	----	-0.00070	.312	----	---	365	+	.00900B	.00160A
1135	----	----	----	----	.01310N	----	+0.00190	.687	----	---	220	UNCH	.02360B	.01050A
1140	----	----	----	----	.00360N	----	-0.00050	.237	----	---	130	UNCH	.00700B	.00110
1140	----	----	----	----	.01660N	----	+0.00210	.762	----	---	75	UNCH	.02770B	.01410A
1145	----	----	----	----	.00260N	----	-0.00040	.177	----	27	165	-	.00530B	.00090A
1145	----	----	----	----	.02060N	----	+0.00220	.822	----	---	7	UNCH	.02390B	.01750A
1150	----	----	----	----	.00180N	----	-0.00030	.127	----	8	458	-	.00400B	.00070
1150	----	----	----	----	.02480N	----	+0.00230	.872	----	---	10	UNCH	.02830B	.02120A
1155	----	----	----	----	.00130N	----	-0.00020	.094	----	21	131	-	.00290	.00100A
1155	----	----	----	----	.02930N	----	+0.00240	.905	----	---	1	UNCH	.03190B	.02520A
1160	----	----	----	----	.00090N	----	-0.00010	.069	----	12	36	+	.00220B	.00040
1165	----	----	----	----	.00070N	----	-0.00010	.052	----	20	49	+	.00160B	.00060
1170	----	----	----	----	.00045N	----	UNCH	.039	----	---	93	UNCH	.00120B	.00040A
1180	----	----	----	----	.00025N	----	UNCH	.021	----	---	10	UNCH	.00060B	.00030A
1205	----	----	----	----	.00005N	----	UNCH	.004	----	18	63	-	.00020B	.00015A
TOTAL									1103	11301	+	550		

4EU OPT	4EU OPT	(FUTURES SETT.	.00)											
890	----	----	----	----	CAB	----	----	----	----	----	10	.00005	.00005	
995	----	----	----	----	CAB	----	----	----	----	----	1	.00015	.00010A	
1010	----	----	----	----	CAB	----	----	----	----	----	5	.00030B	.00010A	
1015	----	----	----	----	CAB	----	----	----	----	60	.00040B	.00010A		
1020	----	----	----	----	CAB	----	----	----	----	122	.00050	.00010A		
1025	----	----	----	----	CAB	----	----	----	----	194	.00050B	.00010A		
1030	----	----	----	----	CAB	----	----	----	----	22	.00070	.00010A		
1035	----	----	----	----	CAB	----	----	----	----	56	.00080	.00010A		
1040	----	----	----	----	CAB	----	----	----	----	290	.00100B	.00010A		
1045	----	----	----	----	CAB	----	----	----	----	76	.00120B	.00015A		
1050	----	----	----	----	CAB	----	----	----	----	501	.00200	.00010A		
1055	----	----	----	----	CAB	----	----	----	----	828	.00280B	.00005A		
1060	----	----	----	----	CAB	----	----	----	----	113	.00320B	.00005A		
1065	----	----	----	----	CAB	----	----	----	----	316	.00450B	.00005A		
1070	----	----	----	----	CAB	----	----	----	----	556	.00460B	.00005		
1075	----	----	----	----	CAB	----	----	----	----	476	.00690	.00005		
1080	----	----	----	----	CAB	----	----	----	----	872	.00850	.00005A		
1085	----	----	----	----	.03660N	----	-0.00270	1.000	15	15	.04260B	.00600A		
1085	----	----	----	----	CAB	----	----	----	----	488	.01050B	.00005A		
1090	----	----	----	----	.03160N	----	-0.00270	1.000	991	991	.03760B	.00360		
1090	----	----	----	----	CAB	----	----	----	----	628	.01250B	.00005		
1095	----	----	----	----	.02660N	----	-0.00270	1.000	777	777	.03270B	.00230A		
1095	----	----	----	----	CAB	----	----	----	----	540	.01450B	.00005		
1100	----	----	----	----	.02160N	----	-0.00270	1.000	641	641	.02770B	.00130A		
1100	----	----	----	----	CAB	----	----	----	----	497	.01720B	.00005		
1105	----	----	----	----	.00005N	----	----	----	----	564	.01800B	.00005		
1105	----	----	----	----	.01660N	----	-0.00270	1.000	352	1	.02270B	.00080A		
1110	----	----	----	----	.01170N	----	-0.00280	1.000	581	---	581	.01780B	.00045A	
1110	----	----	----	----	.00005N	----	----	----	----	128	.00730B	.00005		
1115	----	----	----	----	.00020N	----	----	----	----	174	.00960B	.00005		
1115	----	----	----	----	.00680N	----	-0.00290	1.000	468	4	.01310B	.00030A		
1120	----	----	----	----	.00260N	----	----	----	----	1782	.00920	.00005		
1120	----	----	----	----	.00100N	----	UNCH	1.000	971	325	.01340B			



PRELIMINARY

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Table with columns: 4EU OPT, 4EU OPT, (FUTURES SETT. .00), .00310N, .00270, -0.00040, .197, 49, 111 +, 49, .00580B, .00250A, 1150, .00220N, -0.00020, .151, 391, UNCH, .00460B, .00180A, 1155, .00160N, .00140, -0.00020, .111, 70, 72 +, 19, .00350B, .00130A, 1160, .00110N, UNCH, .087, 13, 160 +, 2, .00260, .00100A, 1165, .00080N, UNCH, .065, 8, UNCH, .00180B, .00070A, 1175, .00045N, UNCH, .037, 11, UNCH, .00070B, .00040A, TOTAL, 560, 4280 +, 339

Table with columns: EUU OPT, EUU OPT, (FUTURES SETT. .00), CAB, .00005 +0.00005, .000, 146, UNCH, .01020B, .00005, 1005, .00005 +0.00005, .000, 153, UNCH, .01110B, .00020, 1010, .00005 +0.00005, .001, 343, UNCH, .01210B, .00015A, 1015, .00005 UNCH, .002, 285, UNCH, .01320B, .00010A, 1020, .00005 UNCH, .003, 35, UNCH, .08030B, .05260A, 1020, .00005 UNCH, .003, 840, UNCH, .01440B, .00010, 1025, .00010 +0.00005, .006, 592, UNCH, .01570B, .00010A, 1030, .09440 -0.00250, .993, 4, UNCH, .07280B, .04460A, 1030, .00010 UNCH, .006, 1830, UNCH, .01710B, .00010, 1035, .00010 UNCH, .007, 828, UNCH, .01860B, .00010, 1040, .00015 UNCH, .010, 561, UNCH, .02020B, .00015, 1045, .07950 -0.00250, .986, 49, UNCH, .05970B, .03390A, 1045, .00020 +0.00005, .013, 640, UNCH, .02190B, .00015A, 1050, .07450 -0.00260, .982, 16, UNCH, .05550B, .03050A, 1050, .00025 +0.00005, .017, 5, 326 +, 5, .02370B, .00020A, 1055, .06960 -0.00250, .979, 14, UNCH, .05140B, .02720A, 1055, .00030 +0.00005, .020, 421, UNCH, .02570B, .00025, 1060, .06470 -0.00250, .972, 90, UNCH, .04740B, .02400A, 1060, .00040 +0.00010, .027, 946, UNCH, .02780B, .00025, 1065, .05980 -0.00250, .965, 114, UNCH, .04480B, .02110A, 1065, .00050 +0.00010, .034, 1556 -, 1, .03010B, .00035A, 1070, .05490 -0.00250, .957, 157, UNCH, .04040B, .01840A, 1070, .00060 +0.00010, .042, 3, 1018, UNCH, .03250B, .00040, 1075, .05010 -0.00250, .944, 205, UNCH, .03620B, .01590A, 1075, .00080 +0.00010, .055, 26, 1032 -, 1, .03500B, .00050, 1080, .04540 -0.00240, .926, 164, UNCH, .05060, .01370A, 1080, .00110 +0.00020, .073, 13, 1056 +, 11, .03770B, .00070, 1085, .04070 -0.00240, .907, 164, UNCH, .04880B, .01160A, 1085, .00140 +0.00030, .092, 1083, UNCH, .04060B, .00090, 1090, .03620 -0.00230, .882, 72, UNCH, .04410B, .00090A, 1090, .00180 +0.00030, .117, 1498 -, 43, .03860B, .00120, 1095, .03180 -0.00220, .848, 921, UNCH, .03950B, .00840A, 1095, .00240 +0.00040, .151, 66, 1452 +, 13, .04680B, .00160, 1100, .02760 -0.00200, .807, 14, 1323 +, 4, .03510B, .00700, 1100, .00320 +0.00050, .192, 97, 1192 +, 7, .05010B, .00220A, 1105, .02360 -0.00190, .758, 607, UNCH, .03090B, .00580A, 1105, .00420 +0.00070, .241, 117, 1410 +, 53, .05360B, .00290A, 1110, .01980 -0.00180, .701, 911, UNCH, .02670B, .00480A, 1110, .00550 +0.00090, .298, 130, 1220 +, 3, .05730B, .00380A, 1115, .01640 -0.00160, .638, 61, 850 +, 42, .02300B, .00400, 1115, .00700 +0.00090, .361, 78, 1138 +, 47, .06110B, .00490A, 1120, .01340 -0.00140, .568, 249, 969 +, 197, .01950B, .00310, 1120, .00900 +0.00120, .431, 345, 617 +, 290, .06500B, .00630A, 1125, .01060 -0.00130, .495, 715, 1793 +, 239, .01650B, .00240, 1125, .01120 +0.00130, .504, 150, 768 +, 64, .06910B, .00810A, 1130, .00830 -0.00110, .422, 198, 2118 +, 139, .01370B, .00180, 1130, .01390 +0.00150, .577, 194, 466 +, 113, .05440B, .01020A, 1135, .00650 -0.00090, .353, 253, 775 +, 94, .01120B, .00140, 1135, .01710 +0.00180, .646, 143, 373 +, 95, .03680B, .01270A, 1140, .00500 -0.00060, .289, 7, 888 +, 1, .00910B, .00110A, 1140, .02060 +0.00200, .710, 8, UNCH, .02910B, .01620A, 1145, .00380 -0.00050, .232, 177, 1732 -, 159, .00740, .00090A, 1145, .02440 +0.00210, .767, 17, 45 +, 17, .03330B, .01950A, 1150, .00290 -0.00030, .185, 105, 935, UNCH, .00590B, .00070A, 1155, .00220 -0.00020, .146, 42, 902 +, 21, .00460, .00060, 1155, .03280 +0.00240, .853, 10, 26 +, 9, .03400B, .02680A, 1160, .00170 -0.00010, .116, 98, 867 -, 64, .00370, .00045A, 1160, .03730 +0.00250, .883, 1, UNCH, .03750B, .03080A, 1165, .00130 -0.00010, .091, 27, 662 +, 22, .00290, .00035A, 1170, .00100 UNCH, .071, 666, UNCH, .00230, .00030A, 1175, .00080 UNCH, .057, 110, UNCH, .00200B, .00025A, 1180, .00060 UNCH, .044, 7, 131 +, 7, .00170, .00020A, 1185, .00045 UNCH, .033, 77, 176 +, 34, .00140, .00025A, 1190, .00035 UNCH, .026, 4, 53 +, 1, .00120B, .00020A, 1195, .00030 UNCH, .022, 66, UNCH, .00100B, .00015A, 1200, .00025 UNCH, .018, 116, UNCH, .00080, .00015A, 1205, .00020 UNCH, .014, 47, UNCH, .00070, .00015A, 1210, .00015 UNCH, .011, 33, UNCH, .00060, .00010A, 1215, .00010 UNCH, .007, 1, UNCH, .00050B, .00010A, 1220, .00010 UNCH, .007, 12, UNCH, .00040B, .00010A, 1260, CAB, .000, 2, UNCH, .00010B, .01100A, TOTAL, 3508, 44928 +, 1260

Table with columns: AUG17, EUU OPT, (FUTURES SETT. .00), CAB, .00005 +0.00005, .001, 30, UNCH, .00250B, .00020A, 950, .00005 +0.00005, .001, 22, UNCH, .00280B, .00025A, 965, .00005 +0.00005, .002, 115, UNCH, .00310B, .00025A, 970, .00010 +0.00005, .004, 68, UNCH, .00350B, .00030A, 975, .00010 +0.00005, .005, 1, UNCH, .00450B, .00025A, 980, .00015 +0.00005, .007, 88, UNCH, .00500B, .00015A, 990, .00015 +0.00005, .007, 145, UNCH, .00560B, .00015, 995, .00015 +0.00005, .007, 62, UNCH, .00620B, .00020A, 1000, .00020 +0.00005, .010, 100, UNCH, .00700B, .00015A, 1005, .00020 +0.00005, .010, 53, UNCH, .00780B, .00025A, 1010, .00025 +0.00005, .013, 99, UNCH, .00870B, .00020, 1015, .00030 +0.00005, .016, 147, UNCH, .00960B, .00025A, 1020, .00035 +0.00005, .018, 10, 157 +, 5, .01070B, .00025, 1025, .00040 +0.00005, .021, 5, 157, UNCH, .01190B, .00035A, 1030, .00045 +0.00005, .024, 109, UNCH, .01320B, .00040, 1035, .00060 +0.00010, .032, 83, UNCH, .01460B, .00045A, 1040, .00070 +0.00010, .037, 133, UNCH, .01620B, .00060A, 1045, .00080 +0.00010, .043, 222, UNCH, .01790B, .00070A, 1050, .00100 +0.00010, .053, 311, UNCH, .01980B, .00070, 1055, .06520 -0.00250, .946, 111, UNCH, .05050B, .02630A, 1060, .00120 +0.00010, .064, 37, 273, UNCH, .02200, .00090, 1065, .06050 -0.00240, .935, 21, UNCH, .04620B, .02340A, 1070, .05580 -0.00240, .920, 40, UNCH, .04200B, .02060A, 1070, .00150 +0.00020, .079, 369, UNCH, .02410B, .00110, 1075, .05110 -0.00240, .905, 60, UNCH, .03800B, .01810A, 1075, .00180 +0.00020, .094, 15, 251 -, 11, .02660B, .00140, 1080, .04660 -0.00230, .882, 129, UNCH, .03790B, .01590A, 1080, .00230 +0.00030, .117, 18, 445 +, 3, .02930B, .00170, 1085, .04210 -0.00230, .859, 37, UNCH, .04990B, .01380A, 1085, .00280 +0.00030, .140, 6, 500 +, 6, .03210B, .00210, 1090, .03780 -0.00220, .830, 98, UNCH, .04540B, .01200A, 1090, .00350 +0.00040, .169, 50, 449 -, 7, .02930B, .00260A, 1095, .00440 +0.00060, .205, 31, 535 +, 3, .03010B, .00320A, 1095, .03370 -0.00200, .794, 2, 338 +, 1, .04110B, .01040A, 1100, .02970 -0.00190, .756, 205, UNCH, .03690B, .00900A, 1100, .00540 +0.00070, .243, 12, 308, UNCH, .02210B, .00400A, 1105, .00660 +0.00080, .286, 30, 346, UNCH, .02490B, .00490A, 1105, .02600 -0.00180, .713, 1, 178 +, 1, .03290B, .00780A, 1110, .00810 +0.00090, .335, 1, 470, UNCH, .02670B, .00610A, 1110, .02250 -0.00160, .664, 1, 214, UNCH, .02900B, .00700A, 1115, .00990 +0.00110, .388, 10, 158 -, 10, .02900B, .00740A, 1115, .01920 -0.00160, .611, 9, 307, UNCH, .02560B, .00600A, 1120, .01190 +0.00120, .443, 8, 319 -, 8, .03250B, .00900A, 1120, .01630 -0.00140, .556, 29, 314 +, 25, .02230B, .00490A, 1125, .01360 -0.00130, .499, 17, 472 +, 2, .01940, .00400, 1125, .01420 +0.00130, .500, 6, 432 +, 1, .02090B, .01100A

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PRELIMINARY

PG39 BULLETIN #101@

EURO FX & CME\$INDEX OPTIONS

Fri, May 26, 2017 PG39

EUU OPT	EUU OPT	(FUTURES SETT.	.00)															
1130	----	----	----	----	.01690	+ 0.00150	.558	----	23	238	+	13	.03500	.01310A				
1130	----	----	----	----	.01130	- 0.00110	.441	----	8	442	UNCH		.01650B	.00330A				
1135	----	----	----	----	.01990	+ 0.00160	.613	----	1	118	UNCH		.03520B	.01560A				
1135	----	----	----	----	.00930	- 0.00100	.386	----	12	313	-	2	.01410B	.00260				
1140	----	----	----	----	.02310	+ 0.00170	.666	----	23	29	+	20	.03200B	.01890A				
1140	----	----	----	----	.00760	- 0.00080	.333	----	28	348	-	2	.01200	.00220A				
1145	----	----	----	----	.02670	+ 0.00190	.716	----	10	15	+	4	.03590B	.02200A				
1145	----	----	----	----	.00610	- 0.00080	.283	----	4	306	-	1	.01000B	.00180A				
1150	----	----	----	----	.00500	- 0.00060	.240	----	2	732	+	1	.00840B	.00150A				
1150	----	----	----	----	.03050	+ 0.00200	.759	----	14	15	+	14	.03930B	.02550A				
1155	----	----	----	----	.03450	+ 0.00210	.798	----	1	13	+	1	.03580B	.02910A				
1155	----	----	----	----	.00400	- 0.00050	.201	----	1	288	UNCH		.00700B	.00120A				
1160	----	----	----	----	.03870	+ 0.00220	.832	----	1	3	+	1	.04000B	.03290A				
1160	----	----	----	----	.00320	- 0.00040	.167	----	9	337	-	3	.00580B	.00100A				
1165	----	----	----	----	.00260	- 0.00030	.139	----	61	290	+	28	.00480B	.00080A				
1165	----	----	----	----	.04310	+ 0.00230	.860	----	----	12	UNCH		.04340B	.03690A				
1170	----	----	----	----	.04760	+ 0.00240	.884	----	----	1	UNCH		.04320B	.04110A				
1170	----	----	----	----	.00210	- 0.00020	.115	----	1	135	+	1	.00390	.00070A				
1175	----	----	----	----	.00170	- 0.00020	.095	----	9	156	UNCH		.00320	.00060A				
1180	----	----	----	----	.00140	- 0.00010	.079	----	6	350	UNCH		.00270B	.00050A				
1185	----	----	----	----	.00120	UNCH	.068	----	12	114	+	12	.00220	.00040A				
1190	----	----	----	----	.00090	- 0.00010	.053	----	14	71	UNCH		.00190	.00035A				
1195	----	----	----	----	.00080	UNCH	.046	----	----	40	UNCH		.00150	.00040A				
1200	----	----	----	----	.00060	- 0.00010	.036	----	----	108	UNCH		.00130	.00030A				
1205	----	----	----	----	.00050	UNCH	.030	----	1	34	UNCH		.00110	.00025A				
1210	----	----	----	----	.00045	UNCH	.026	----	----	3	UNCH		.00090	.00015A				
1215	----	----	----	----	.00035	UNCH	.021	----	----	1	UNCH		.00070B	.00020A				
1220	----	----	----	----	.00030	UNCH	.018	----	----	17	UNCH		.00060B	.00015A				
1225	----	----	----	----	.00025	UNCH	.015	----	----	140	UNCH		.00050B	.00020A				
1235	----	----	----	----	.00015	UNCH	.009	----	----	19	UNCH		.00035B	.00015A				
1245	----	----	----	----	.00010	UNCH	.006	----	----	4	UNCH		.00020B	.00015				
TOTAL									545	14275	+	98						
SEP17	EUU OPT	(FUTURES SETT.	.00)															
860	----	----	----	----	CAB	----	----	----	----	30	UNCH		.00025	.00010A				
865	----	----	----	----	CAB	----	----	----	----	13	UNCH		.00030	.00010A				
870	----	----	----	----	CAB	----	.000	----	----	8	UNCH		.00035	.00010A				
880	----	----	----	----	CAB	----	.000	----	----	4	UNCH		.00045	.00010A				
890	----	----	----	----	CAB	----	.000	----	----	23	UNCH		.00060B	.00015A				
930	----	----	----	----	.00005	+ 0.00005	.000	----	----	272	UNCH		.00070B	.00010A				
935	----	----	----	----	.00005	+ 0.00005	.000	----	----	4	UNCH		.00830B	.00020A				
940	----	----	----	----	.00005	+ 0.00005	.001	----	----	258	UNCH		.00890B	.00015				
945	----	----	----	----	.00005	UNCH	.001	----	----	30	UNCH		.00950B	.00015A				
950	----	----	----	----	.00005	UNCH	.001	----	----	63	UNCH		.01280B	.00025A				
955	----	----	----	----	.00005	UNCH	.002	----	----	47	UNCH		.01360B	.00015A				
960	----	----	----	----	.00010	UNCH	.004	----	----	390	UNCH		.01440B	.00030A				
965	----	----	----	----	.00010	UNCH	.004	----	----	114	UNCH		.01530B	.00015A				
970	----	----	----	----	.00010	- 0.00005	.004	----	----	206	UNCH		.01620B	.00020				
975	----	----	----	----	.00015	UNCH	.006	----	----	79	UNCH		.01720B	.00020A				
980	----	----	----	----	.00020	UNCH	.008	----	----	82	UNCH		.01820B	.00030A				
985	----	----	----	----	.00020	UNCH	.008	----	----	113	UNCH		.01930B	.00020A				
990	----	----	----	----	.00025	UNCH	.010	----	----	171	UNCH		.02040B	.00030A				
995	----	----	----	----	.00030	UNCH	.013	----	----	66	UNCH		.02160B	.00035A				
1000	----	----	----	----	.12430	- 0.00260	.984	----	----	20	UNCH		.10250	.06900A				
1000	----	----	----	----	.00035	UNCH	.015	----	----	506	UNCH		.02290B	.00030A				
1005	----	----	----	----	.00040	UNCH	.017	----	----	149	UNCH		.02420B	.00035A				
1010	----	----	----	----	.00050	+ 0.00005	.021	----	----	619	UNCH		.02570B	.00035				
1015	----	----	----	----	.00060	+ 0.00010	.025	----	----	114	UNCH		.02710B	.00045A				
1020	----	----	----	----	.00070	+ 0.00010	.029	----	----	344	UNCH		.02870B	.00050A				
1025	----	----	----	----	.00080	+ 0.00010	.033	----	----	27	UNCH		.03040B	.00060A				
1030	----	----	----	----	.00090	+ 0.00010	.038	----	10	807	+	10	.03210B	.00070				
1035	----	----	----	----	.00100	+ 0.00010	.042	----	----	310	UNCH		.03390B	.00080A				
1040	----	----	----	----	.00120	+ 0.00010	.050	----	----	698	UNCH		.03590B	.00090				
1045	----	----	----	----	.08050	- 0.00250	.941	----	----	5	UNCH		.10750B	.03940A				
1045	----	----	----	----	.00140	+ 0.00010	.058	----	----	270	UNCH		.03790B	.00100A				
1050	----	----	----	----	.07570	- 0.00250	.932	----	----	185	UNCH		.10340B	.03470A				
1050	----	----	----	----	.00160	+ 0.00010	.067	----	61	766	+	57	.04000B	.00120				
1055	----	----	----	----	.07100	- 0.00250	.921	----	----	42	UNCH		.09930B	.03160A				
1055	----	----	----	----	.00190	+ 0.00020	.078	----	11	676	+	10	.04220B	.00140A				
1060	----	----	----	----	.06640	- 0.00240	.909	----	----	46	UNCH		.09530B	.02860A				
1060	----	----	----	----	.00220	+ 0.00020	.090	----	20	624	+	20	.04460B	.00170				
1065	----	----	----	----	.06170	- 0.00240	.894	----	----	56	UNCH		.09120B	.02590A				
1065	----	----	----	----	.00260	+ 0.00020	.105	----	1	410	-	1	.04700B	.00200				
1070	----	----	----	----	.05720	- 0.00240	.878	----	----	249	UNCH		.08720B	.02290A				
1070	----	----	----	----	.00300	+ 0.00020	.121	----	92	915	-	13	.04960B	.00230				
1075	----	----	----	----	.05270	- 0.00240	.860	----	----	345	UNCH		.08340B	.02050A				
1075	----	----	----	----	.00350	+ 0.00020	.139	----	47	810	-	17	.05230B	.00270A				
1080	----	----	----	----	.00410	+ 0.00030	.161	----	12	803	UNCH		.03510B	.00320				
1080	----	----	----	----	.04840	- 0.00230	.838	----	----	176	UNCH		.07950B	.01820A				
1085	----	----	----	----	.04410	- 0.00230	.812	----	----	271	UNCH		.07580B	.01610A				
1085	----	----	----	----	.00490	+ 0.00040	.187	----	----	518	UNCH		.03800B	.00380A				
1090	----	----	----	----	.00580	+ 0.00050	.215	----	37	1179	-	32	.03990B	.00450A				
1090	----	----	----	----	.04000	- 0.00220	.784	----	----	433	UNCH		.07220B	.01430A				
1095	----	----	----	----	.03610	- 0.00200	.752	----	----	368	UNCH		.06960B	.01260A				
1095	----	----	----	----	.00680	- 0.00050	.247	----	23	751	-	3	.06290B	.00540A				
1100	----	----	----	----	.00810	+ 0.00070	.283	----	63	671	+	10	.06580B	.00630A				
1100	----	----	----	----	.03240	- 0.00190	.716	----	6	856	+	6	.06500B	.01110				
1105	----	----	----	----	.00950	+ 0.00080	.321	----	----	507	UNCH		.06960B	.00750A				
1105	----	----	----	----	.02880	- 0.00180	.678	----	----	702	UNCH		.06210B	.00970A				
1110	----	----	----	----	.02550	- 0.00160	.636	----	1	1017	UNCH		.05960B	.00860				
1110	----	----	----	----	.01120	+ 0.00100	.363	----	11	1107	-	11	.07320B	.00880A				
1115	----	----	----	----	.02240	- 0.00150	.593	----	----	942	UNCH		.06530B	.00750A				
1115	----	----	----	----	.01300	+ 0.00110	.406	----	53	360	-	7	.07700B	.01030A				
1120	----	----	----	----	.01950	- 0.00140	.548	----	30	859	-	6	.05300B	.00650				
1120	----	----	----	----	.01520	+ 0.00130	.451	----	127	377	+	96	.07580B	.01200A				
1125	----	----	----	----	.01690	- 0.00120	.502	----	33	427	+	28	.05060B	.00570A				
1125	----	----	----	----	.01750	+ 0.00140	.497	----	27	94	-	11	.07950B	.01400A				
1130	----	----	----	----	.02010	+ 0.00150	.544	----	1	78	UNCH		.07560B	.01620A				
1130	----	----	----	----	.01450	- 0.00120	.455	----	9	1185	+	8	.04850B	.00500A				
1135	----	----	----	----	.02300	+ 0.00160	.590	----	7	98	+	6	.07930B	.01870A				
1135	----	----	----	----	.01240	- 0.00100	.409	----	33	622	+	11	.04550B	.00420				
1140	----	----	----	----	.01060	- 0.00090	.365	----	123	1088	-	20	.04260B	.00360A				
1140	----	----	----	----	.02610	+ 0.00170	.634	----	----	27	UNCH		.08300B	.02140A				
1145	----	----	----	----	.00890	- 0.00090												



PRELIMINARY

PG39 BULLETIN #101@

EURO FX & CME\$INDEX OPTIONS

Fri, May 26, 2017 PG39

EUU OPT	EUU OPT	(FUTURES SETT.	.00)																
1055	----	----	----	----	.00240	+0.00020	.086	----	----	27	UNCH	.00620B	.00180						
1060	----	----	----	----	.00270	+0.00020	.097	----	----	47	UNCH	.00720B	.00220						
1065	----	----	----	----	.00320	+0.00030	.112	----	----	38	UNCH	.00830B	.00260A						
1070	----	----	----	----	.00370	+0.00030	.128	----	----	7	UNCH	.00960B	.00300A						
1075	----	----	----	----	.00420	+0.00030	.145	----	----	20	UNCH	.01100B	.00340A						
1080	----	----	----	----	.00490	+0.00040	.165	----	----	104	UNCH	.01260B	.00400A						
1085	----	----	----	----	.00570	+0.00050	.188	----	----	21	UNCH	.01440B	.00460A						
1090	----	----	----	----	.00660	+0.00050	.213	----	----	21	UNCH	.01640B	.00540A						
1095	----	----	----	----	.00760	+0.00060	.240	----	----	10	UNCH	.01870B	.00620A						
1095	----	----	----	----	.04240	-0.00200	.759	----	----	118	UNCH	.04940B	.02090A						
1100	----	----	----	----	.00880	+0.00070	.270	----	----	17	UNCH	.02130	.00720A						
1100	----	----	----	----	.03860	-0.00200	.729	----	----	6	UNCH	.04530B	.01840A						
1105	----	----	----	----	.01010	+0.00080	.302	----	----	57	UNCH	.02400	.00830A						
1105	----	----	----	----	.03490	-0.00190	.697	----	----	6	UNCH	.04150B	.01610A						
1110	----	----	----	----	.01160	+0.00090	.336	----	----	68	UNCH	.02690	.00960A						
1110	----	----	----	----	.03150	-0.00170	.663	----	----	157	UNCH	.03780B	.01400A						
1115	----	----	----	----	.01330	+0.00100	.373	----	----	22	UNCH	.02840B	.01100A						
1115	----	----	----	----	.02820	-0.00160	.626	----	----	21	UNCH	.03420B	.01220A						
1120	----	----	----	----	.01520	+0.00110	.411	----	----	72	UNCH	.02170	.01260A						
1120	----	----	----	----	.02510	-0.00150	.588	----	----	10	UNCH	.03080B	.01050A						
1125	----	----	----	----	.01740	+0.00130	.451	----	----	20	UNCH	.02440	.01440A						
1125	----	----	----	----	.02230	-0.00130	.548	----	----	259	UNCH	.02810B	.00910A						
1130	----	----	----	----	.01970	+0.00140	.491	----	----	173	UNCH	.02550B	.01630A						
1130	----	----	----	----	.01970	-0.00120	.508	----	5	140	UNCH	.02510B	.00780A						
1135	----	----	----	----	.02230	+0.00160	.532	----	----	249	UNCH	.02850B	.01850A						
1135	----	----	----	----	.01730	-0.00100	.467	----	----	107	UNCH	.02230B	.00670A						
1140	----	----	----	----	.02510	+0.00170	.572	----	----	15	UNCH	.02610B	.02090A						
1140	----	----	----	----	.01510	-0.00090	.427	----	----	41	UNCH	.01980B	.00580A						
1145	----	----	----	----	.02810	+0.00180	.611	----	----	9	UNCH	.02900B	.02360A						
1145	----	----	----	----	.01320	-0.00070	.388	----	----	69	UNCH	.01750B	.00490A						
1150	----	----	----	----	.01140	-0.00070	.350	----	----	219	UNCH	.01540B	.00430A						
1155	----	----	----	----	.00990	-0.00060	.315	----	----	54	UNCH	.01350B	.00370A						
1160	----	----	----	----	.00850	-0.00050	.281	----	----	64	UNCH	.01180B	.00320A						
1165	----	----	----	----	.00730	-0.00050	.250	----	----	60	UNCH	.01030B	.00270A						
1170	----	----	----	----	.00630	-0.00040	.221	----	----	211	UNCH	.00910B	.00240A						
1175	----	----	----	----	.00550	-0.00030	.197	----	----	45	UNCH	.00780B	.00210						
1180	----	----	----	----	.00470	-0.00030	.173	----	----	99	UNCH	.00680B	.00180						
1185	----	----	----	----	.00410	-0.00020	.153	----	----	64	UNCH	.00590B	.00160A						
1190	----	----	----	----	.00350	-0.00020	.134	----	----	7	UNCH	.00510B	.00140A						
1195	----	----	----	----	.00300	-0.00020	.117	----	----	2	UNCH	.00450B	.00120A						
1200	----	----	----	----	.00260	-0.00020	.103	----	----	5	UNCH	.00390B	.00110A						
1205	----	----	----	----	.00230	-0.00010	.092	----	----	34	UNCH	.00340B	.00090A						
1210	----	----	----	----	.00200	-0.00010	.081	----	----	68	UNCH	.00300B	.00080A						
1215	----	----	----	----	.00170	-0.00010	.070	----	----	4	UNCH	.00260B	.00070A						
1220	----	----	----	----	.00150	-0.00010	.062	----	----	4	UNCH	.00230B	.00060A						
1225	----	----	----	----	.00130	-0.00010	.054	----	----	5	UNCH	.00200B	.00060A						
1230	----	----	----	----	.00120	UNCH	.050	----	----	35	UNCH	.00180	.00045A						
1280	----	----	----	----	.00030	UNCH	.013	----	----	17	UNCH	.00050B	.00035A						
TOTAL										10	3552								
DEC17	EUU OPT	(FUTURES SETT.	.00)		CAB	----	.000	----	----	1	UNCH	.00090B	.00015A						
870	----	----	----	----	.00005	UNCH	.001	----	----	25	UNCH	.00130B	.00015						
885	----	----	----	----	.00010	UNCH	.003	----	----	5	UNCH	.00150B	.00015A						
895	----	----	----	----	.00020	UNCH	.006	----	----	106	UNCH	.00900	.00020A						
920	----	----	----	----	.00025	UNCH	.007	----	----	70	UNCH	.00850B	.00030A						
935	----	----	----	----	.00030	UNCH	.009	----	----	195	UNCH	.00910B	.00035A						
940	----	----	----	----	.00035	UNCH	.010	----	----	109	UNCH	.00970B	.00040A						
945	----	----	----	----	.00040	UNCH	.012	----	----	245	UNCH	.01030B	.00045A						
950	----	----	----	----	.00045	UNCH	.013	----	----	7	UNCH	.01100B	.00045A						
955	----	----	----	----	.00050	UNCH	.015	----	----	40	UNCH	.01410B	.00060A						
960	----	----	----	----	.00060	UNCH	.018	----	----	19	UNCH	.01500B	.00060A						
965	----	----	----	----	.00060	UNCH	.018	----	----	55	UNCH	.01590B	.00070A						
970	----	----	----	----	.00070	UNCH	.021	----	----	130	UNCH	.01690B	.00060						
975	----	----	----	----	.00080	UNCH	.024	----	----	73	UNCH	.01790B	.00080A						
980	----	----	----	----	.00090	UNCH	.027	----	----	32	UNCH	.01910B	.00080A						
985	----	----	----	----	.00100	UNCH	.030	----	----	79	UNCH	.02020B	.00090A						
990	----	----	----	----	.00110	UNCH	.033	----	----	64	UNCH	.02410	.00100A						
995	----	----	----	----	.00130	+0.00010	.038	----	----	310	UNCH	.02600	.00100						
1000	----	----	----	----	.00140	UNCH	.042	----	----	142	UNCH	.02660	.00110						
1005	----	----	----	----	.00160	+0.00010	.047	----	----	241	UNCH	.02840B	.00130						
1010	----	----	----	----	.00180	+0.00010	.053	----	----	114	UNCH	.02990B	.00160A						
1015	----	----	----	----	.00200	+0.00010	.059	----	1	157	UNCH	.03150B	.00150						
1020	----	----	----	----	.00230	+0.00020	.067	----	----	390	UNCH	.03310B	.00190A						
1025	----	----	----	----	.00250	+0.00010	.073	----	----	173	UNCH	.03490B	.00220A						
1030	----	----	----	----	.00280	+0.00020	.081	----	----	228	UNCH	.03670B	.00240A						
1035	----	----	----	----	.00320	+0.00020	.091	----	1	632	UNCH	.03870B	.00260						
1040	----	----	----	----	.00360	+0.00030	.102	----	----	342	UNCH	.04070B	.00290						
1045	----	----	----	----	.00400	+0.00030	.113	----	----	210	UNCH	.04280B	.00330						
1050	----	----	----	----	.00450	+0.00030	.125	----	----	144	UNCH	.04500B	.00380A						
1055	----	----	----	----	.00510	+0.00040	.140	----	10	516	+	.04730B	.00430						
1060	----	----	----	----	.00550	+0.00020	.149	----	----	7	UNCH	.07740B	.03810A						
1065	----	----	----	----	.00600	+0.00020	.155	----	----	294	UNCH	.03840B	.03520A						
1065	----	----	----	----	.00570	+0.00040	.155	----	----	190	UNCH	.04370B	.00480A						
1070	----	----	----	----	.06600	-0.00210	.826	----	----	120	UNCH	.05470B	.02240A						
1070	----	----	----	----	.00650	+0.00060	.173	----	----	167	UNCH	.05030B	.00530						
1075	----	----	----	----	.06180	-0.00200	.808	----	----	98	UNCH	.06550B	.02940A						
1080	----	----	----	----	.00730	+0.00070	.191	----	11	579	-	.05280B	.00610A						
1080	----	----	----	----	.05770	-0.00200	.789	----	----	202	UNCH	.05150B	.02690A						
1085	----	----	----	----	.00810	+0.00060	.210	----	----	540	UNCH	.05540B	.00690A						
1085	----	----	----	----	.05380	-0.00190	.768	----	----	192	UNCH	.05410B	.02460A						
1085	----	----	----	----	.00910	+0.00070	.231	----	----	388	UNCH	.05660B	.00770A						
1090	----	----	----	----	.01020	+0.00080	.254	----	----	238	UNCH	.05930B	.00860						
1090	----	----	----	----	.04990	-0.00180	.745	----	----	226	UNCH	.05430B	.02240A						
1095	----	----	----	----	.01150	+0.00090	.280	----	----	100	UNCH	.05740B	.00980A						
1095	----	----	----	----	.04620	-0.00170	.719	----	----	273	UNCH	.04280B	.02040A						
1100	----	----	----	----	.01280	+0.00090	.305	----	1	232	+	.06020B	.01100A						
1100	----	----	----	----	.04260	-0.00160	.694	----	1	305	UNCH	.04710B	.01850A						
1105	----	----	----	----	.03910	-0.00160	.666	----	----	282	UNCH	.03780B	.01680A						
1105	----	----	----	----	.01430	+0.00100	.333	----	----	63	UNCH	.05710B	.01230A						
1110	----	----	----	----	.03580	-0.00150	.637	----	----	204	UNCH	.04060B	.01530A						
1110	----	----	----	----	.01600	+0.00110	.362	----	----	139	UNCH	.05680B	.01370A						
1115	----	----	----	----	.03260	-0.00150	.606	----	----	85	UNCH	.03830B	.01380A						
1115	----	----	----	----	.01780	+0.00120	.393	----	----	88	UNCH	.05850B	.01530A						
1120	----	----	----	----	.02970	-0.00130	.575	----	----	630	UNCH	.03510B	.01250						
1120	----	----	----	----	.01980	+0.00130	.424	----	----	68	UNCH	.05450B	.01700A						
1125	----	----	----	----	.02690	-0.00120	.543	----	----	86	UNCH	.03240B	.01130A						
1125	----	----	----	----	.02190	+0.00130	.456	----	10	46	+	.05610B	.01890A						
1130	----	----	----	----	.02430	+0.00150	.489	----	----	41	UNCH	.05990B	.02090A						
1130	----	----	----	----	.02420	-0.00120	.510	----	----	298	UNCH	.02950B	.01020A						
1135	----	----																	



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EUU OPT	EUU OPT	(FUTURES SETT. .00)										
1020	----	----	----	----	.00370	+0.00040	.084	----	----	300	UNCH	.01970B .00640A
1025	----	----	----	----	.00410	+0.00040	.092	----	----	20	UNCH	.02130B .00590A
1035	----	----	----	----	.00500	+0.00050	.111	----	----	70	UNCH	.02420B .00570
1065	----	----	----	----	.00880	+0.00070	.183	----	----	50	UNCH	.03500B .00790A
1070	----	----	----	----	.00970	+0.00080	.199	----	----	125	UNCH	.03710B .00870A
1080	----	----	----	----	.01160	+0.00080	.232	----	----	12	UNCH	.04170B .01040A
1090	----	----	----	----	.05940	-0.00170	.729	----	----	100	UNCH	.04650B .03050A
1090	----	----	----	----	.01400	+0.00100	.270	----	----	50	UNCH	.04590B .01250A
1095	----	----	----	----	.05580	-0.00160	.709	----	----	250	UNCH	.04160B .02820A
1095	----	----	----	----	.01530	+0.00100	.290	----	----	73	UNCH	.04790B .01360A
1100	----	----	----	----	.05230	-0.00150	.687	----	----	200	UNCH	.04010B .02610A
1100	----	----	----	----	.01680	+0.00110	.312	----	----	100	UNCH	.05130B .01490A
1105	----	----	----	----	.04890	-0.00150	.665	----	----	50	UNCH	.05200B .02410A
1105	----	----	----	----	.01840	+0.00120	.334	----	----	10	UNCH	.05420B .01620A
1110	----	----	----	----	.04560	-0.00140	.642	----	----	50	UNCH	.04850B .02220A
1110	----	----	----	----	.02000	+0.00120	.357	----	----	36	UNCH	.05160B .01770A
1115	----	----	----	----	.02180	+0.00130	.381	----	----	40	UNCH	.05200B .01940A
1120	----	----	----	----	.03940	-0.00130	.594	----	----	50	UNCH	.04210B .01880A
1120	----	----	----	----	.02370	+0.00140	.405	----	----	77	UNCH	.05520B .02110A
1125	----	----	----	----	.02580	+0.00150	.430	----	----	51	UNCH	.05850B .02290A
1130	----	----	----	----	.02790	+0.00150	.456	----	----	10	UNCH	.06190B .02490A
1145	----	----	----	----	.02610	-0.00090	.465	----	----	4	UNCH	.02990B .01240A
1150	----	----	----	----	.02390	-0.00080	.439	----	----	508	UNCH	.02820B .01140A
1160	----	----	----	----	.01980	-0.00070	.387	----	----	12	UNCH	.02390B .01000A
1165	----	----	----	----	.01790	-0.00070	.362	----	----	70	UNCH	.02200B .00920A
1170	----	----	----	----	.01630	-0.00060	.338	----	----	28	UNCH	.02020B .00840A
1175	----	----	----	----	.01470	-0.00060	.314	----	----	25	UNCH	.01850B .00780A
1180	----	----	----	----	.01330	-0.00050	.292	----	----	72	UNCH	.01700B .00710A
1190	----	----	----	----	.01080	-0.00040	.249	----	----	12	UNCH	.01420B .01030A
1200	----	----	----	----	.00880	-0.00030	.212	----	----	133	UNCH	.01190B .00500
1205	----	----	----	----	.00800	-0.00020	.196	----	----	12	UNCH	.01080B .00900A
TOTAL										0	2852	

OPTIONS E00'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
EURO FX CALL JUN17	EURO FX OPTIONS						
ZC	1095	----	----	250	----	----	0.00
ZC	1105	----	----	1000	----	----	0.00
ZC	1110	----	----	750	----	----	0.00
ZC	1115	----	----	750	----	----	0.00
ZC	1120	----	----	250	----	----	0.00
ZC	1125	----	----	250	----	----	0.00
ZC	1135	----	----	250	----	----	0.00
TOTALS		0	0	3500	0	0	0
EURO FX PUT JUN17	EURO FX OPTIONS						
ZC	1050	----	----	1550	----	----	0.00
ZC	1070	----	----	250	----	----	0.00
ZC	1080	----	----	750	----	----	0.00
ZC	1085	----	----	750	----	----	0.00
TOTALS		0	0	3300	0	0	0