



EURO DOLLAR CALL OPTIONS

2017 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

PG51 BULLETIN #140@

EURO DOLLAR CALL OPTIONS

Mon, Jul 24, 2017 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE #=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB=(CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

EURO DOLLAR CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, JUL17, AUG17, SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, JUN18. Rows: EURO DLR FUT, EURO DLR OPT.

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

Table with columns: JUL17, AUG17, SEP17, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18. Row: ZE 93.00-104.25, 93.00-104.25, 91.25-104.75, 93.00-104.25, 93.00-104.25, 91.00-104.75, 93.00-104.00, 91.00-104.75, 91.25-104.75

EURO DOLLAR FUTURES

Main table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE DISCOUNT, IMM PT. CHGE., INDEX #, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include dates from AUG17 to JUN27.

20462 1057312 L2905614 - 19680

EURODOLLAR CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include EURO DLR CALL, AUG17 9850, 9862, 9875, 9887, 9900, 9912, and various dates from SEP17 9700 to JUN27 9975.



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PG51	BULLETIN #140@	EURO DOLLAR CALL OPTIONS										Mon, Jul 24, 2017	PG51		
9987	----	----	----	----	CAB	----	----	----	----	----	1341	UNCH	.120B	.000	
10000	----	----	----	----	CAB	----	----	----	----	----	34079	UNCH	.090B	.000	
10012	----	----	----	----	CAB	----	----	----	----	----	1001	UNCH	.060B	.030	
10025	----	----	----	----	CAB	----	----	----	----	----	4400	UNCH	.040B	.020A	
10037	----	----	----	----	CAB	----	----	----	----	----	1020	UNCH	.020B	.010	
TOTAL										2852	852	1251886	+	998	
OCT17	EURO DLR CALL	----	----	0.180N	.170-	1.0	.912	----	1000	1000	1218	+	1000	.290B	.150A
9837	----	----	----	0.075N	.067-	0.7	.640	----	1500	1500	31799	+	550	.190B	.060A
9850	----	----	----	0.017N	.015-	0.2	.226	----	----	----	97704	UNCH	.110B	.010	
9862	----	----	----	0.002N	.002	UNCH	.046	----	500	500	59492	+	500	.060B	.010
9875	----	----	----	----				----			7641	UNCH	.030	.010A	
9887	----	----	----	----	CAB	----	.003	----	----	----	4000	UNCH	.010B	.010	
9900	----	----	----	----	CAB	----	.000	----	----	----	2800	UNCH	.010B	.000	
9912	----	----	----	----	CAB	----	----	----	----	----	3000	3000	204654	+	2050
TOTAL															
NOV17	EURO DLR CALL	----	----	0.082N	.075-	0.7	.619	----	----	----	10499	UNCH	.140B	.070A	
9850	----	----	----	0.022N	.020-	0.2	.255	----	----	----	30335	UNCH	.110B	.020A	
9862	----	----	----	0.005N	.005	UNCH	.075	----	----	----	15796	UNCH	.060B	.020A	
9875	----	----	----	----				----	0	0	56630				
TOTAL															
DEC17	EURO DLR CALL	----	----	1.925N	1.915-	1.0	1.000	----	----	----	100	UNCH	----	1.420A	
9662	----	----	----	1.675N	1.665-	1.0	1.000	----	----	----	100	UNCH	.970B	.930A	
9687	----	----	----	1.550N	1.540-	1.0	1.000	----	----	----	6546	UNCH	1.570	1.130A	
9700	----	----	----	1.300N	1.290-	1.0	1.000	----	----	----	80	UNCH	.760B	.950A	
9725	----	----	----	1.050N	1.040-	1.0	1.000	----	----	----	500	UNCH	.720B	.760A	
9750	----	----	----	0.925N	.915-	1.0	.999	----	----	----	2100	UNCH	1.290B	.680A	
9762	----	----	----	0.800N	.790-	1.0	.999	----	----	----	1807	UNCH	1.190B	.600A	
9775	----	----	----	0.675N	.665-	1.0	.998	----	----	----	24575	UNCH	1.130B	.480A	
9787	----	----	----	0.550N	.540-	1.0	.993	----	----	----	5763	UNCH	1.050	.360	
9800	----	----	----	0.425N	.415-	1.0	.971	----	----	----	5466	UNCH	1.030	.260A	
9812	----	----	----	0.302N	.295-	0.7	.939	----	----	----	24658	UNCH	.900	.180A	
9825	----	----	----	0.185N	.177-	0.7	.850	----	----	----	108495	UNCH	.870B	.110	
9837	----	----	----	0.092N	.087-	0.5	.596	----	43647	26198	298877	+	33375	.750B	.070
9850	----	----	----	0.032N	.030-	0.2	.296	----	7898	----	250990	+	3250	.650B	.030
9862	----	----	----	0.007N	.005-	0.2	.075	----	1049	----	474433	+	500	.570B	.010
9875	----	----	----	0.002N	.002	UNCH	.034	----	43646	43646	239674	+	23293	.570B	.010
9887	----	----	----	----				----			171626	UNCH	.510B	.000	
9900	----	----	----	----	CAB	----	.006	----	----	----	37365	UNCH	.440B	.010	
9912	----	----	----	----	CAB	----	.000	----	----	----	64521	UNCH	.380B	.000	
9925	----	----	----	----	CAB	----	.000	----	----	----	11177	UNCH	.320B	.020A	
9937	----	----	----	----	CAB	----	.000	----	----	----	53911	UNCH	.270B	.000	
9950	----	----	----	----	CAB	----	.000	----	----	----	29395	UNCH	.220B	.000	
9962	----	----	----	----	CAB	----	.000	----	----	----	25417	UNCH	.180B	.000	
9975	----	----	----	----	CAB	----	.000	----	----	----	14364	UNCH	.140B	.010	
9987	----	----	----	----	CAB	----	.000	----	----	----	105781	UNCH	.110B	.010A	
10000	----	----	----	----	CAB	----	.000	----	----	----	600	UNCH	.080B	.010	
10012	----	----	----	----	CAB	----	.000	----	----	----	353	UNCH	.060B	.010	
10025	----	----	----	----	CAB	----	.000	----	----	----	20	UNCH	.040B	.010	
10037	----	----	----	----	CAB	----	.000	----	----	----	4	UNCH	.030B	.020	
10050	----	----	----	----	CAB	----	.000	----	----	----	118	UNCH	.010	.010	
10100	----	----	----	----	CAB	----	.000	----	----	----	96240	69844	1958816	+	60418
TOTAL															
JAN18	EURO DLR CALL	----	----	0.065N	.060+	NEW	.419	----	250	----	250	+	250	----	----
9850	----	----	----	0.025N	.022-	0.2	.202	----	2500	----	10450	+	2250	.030B	----
9862	----	----	----	0.010N	.007-	0.2	.079	----	5000	----	25150	+	4500	----	----
9875	----	----	----	----				----	7750	0	35850	+	7000		
TOTAL															
MAR18	EURO DLR CALL	----	----	1.720N	1.710-	1.0	1.000	----	----	----	850	UNCH	----	1.250A	
9675	----	----	----	1.220N	1.210-	1.0	.999	----	----	----	170	UNCH	----	.900A	
9725	----	----	----	0.970N	.960-	1.0	.999	----	----	----	885	UNCH	1.090B	.530	
9750	----	----	----	0.720N	.710-	1.0	.992	----	----	----	15818	UNCH	1.130B	.480A	
9775	----	----	----	0.595N	.585-	1.0	.977	----	----	----	13300	UNCH	1.010B	.380A	
9787	----	----	----	0.472N	.462-	1.0	.955	----	----	----	21207	UNCH	.890B	.290A	
9800	----	----	----	0.350N	.342-	0.7	.912	----	----	----	11155	UNCH	1.090B	.210A	
9812	----	----	----	0.240N	.232-	0.7	.810	----	----	----	61952	UNCH	.980B	.160A	
9825	----	----	----	0.147N	.142-	0.5	.641	----	----	----	66224	UNCH	.870B	.100A	
9837	----	----	----	0.077N	.075-	0.2	.432	----	2200	750	161246	+	800	.760B	.060A
9850	----	----	----	0.035N	.032-	0.2	.238	----	1000	----	61433	+	850	.660B	.030
9862	----	----	----	0.015N	.012-	0.2	.109	----	----	----	265876	UNCH	.560B	.020	
9875	----	----	----	0.007N	.007	UNCH	.063	----	----	----	82342	UNCH	.490B	.020	
9887	----	----	----	0.002N	.005+	0.2	.039	----	----	----	104423	UNCH	.420B	.010	
9900	----	----	----	----				----			73132	UNCH	.320B	.010A	
9912	----	----	----	----	CAB	----	.007	----	----	----	49012	UNCH	.270B	.010	
9925	----	----	----	----	CAB	----	.002	----	----	----	20484	UNCH	.220B	.010	
9937	----	----	----	----	CAB	----	.000	----	----	----	28005	UNCH	.230	.000	
9950	----	----	----	----	CAB	----	.000	----	----	----	940	UNCH	.150B	.000	
9962	----	----	----	----	CAB	----	.000	----	----	----	1001	UNCH	.120	.020A	
9975	----	----	----	----	CAB	----	.000	----	----	----	550	UNCH	.090B	.010A	
9987	----	----	----	----	CAB	----	.000	----	----	----	10600	UNCH	.070B	.030A	
10000	----	----	----	----	CAB	----	.000	----	----	----					



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10012	----	----	----	----	CAB	----	----	----	----	----	5500	UNCH	.050B	----
10037	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.030B	.010
TOTAL											3200	750	1056125 +	1650
JUN18	EURO DLR CALL	----	----	1.410N	1.400-	1.0	.999	----	----	----	701	UNCH	1.510B	1.020A
9700	----	----	----	1.285N	1.275-	1.0	.999	----	----	----	50	UNCH	1.380B	.940A
9712	----	----	----	1.160N	1.150-	1.0	.999	----	----	----	250	UNCH	1.260B	.820A
9725	----	----	----	0.785N	.775-	1.0	.981	----	----	----	2850	UNCH	1.180B	.490A
9762	----	----	----	0.662N	.652-	1.0	.965	----	----	----	7452	UNCH	1.140B	.400A
9775	----	----	----	0.540N	.532-	0.7	.934	----	----	----	18566	UNCH	.930B	.320A
9787	----	----	----	0.422N	.415-	0.7	.890	----	----	----	8963	UNCH	.820	.240A
9800	----	----	----	0.315N	.307-	0.7	.804	----	----	----	41436	UNCH	.430B	.180A
9812	----	----	----	0.217N	.212-	0.5	.683	----	----	----	43319	UNCH	.720	.130A
9825	----	----	----	0.142N	.137-	0.5	.532	----	1250	----	50351 -	500	.810	.100
9837	----	----	----	0.085N	.080-	0.5	.373	----	1000	----	37720 -	500	.570B	.070
9850	----	----	----	0.047N	.042-	0.5	.234	----	3800	----	56422 -	2050	.670B	.040
9862	----	----	----	0.025N	.022-	0.2	.137	----	----	----	81223	UNCH	.580B	.030A
9875	----	----	----	0.012N	.012	UNCH	.080	----	----	----	82738	UNCH	.490B	.020
9887	----	----	----	0.007N	.007	UNCH	.049	----	----	----	317487	UNCH	.540B	.010
9900	----	----	----	0.005N	.005	UNCH	.032	----	----	----	34547	UNCH	.480B	.010A
9912	----	----	----	0.002N	.002	UNCH	.017	----	----	----	61353	UNCH	.410B	.010
9925	----	----	----	0.002N	.002	UNCH	.007	----	----	----	45766	UNCH	.360B	.010A
9937	----	----	----	----	CAB	----	.003	----	----	----	85266	UNCH	.210B	.010
9950	----	----	----	----	CAB	----	.001	----	----	----	9630	UNCH	.180B	.010A
9962	----	----	----	----	CAB	----	.000	----	----	----	3622	UNCH	.190B	.020A
9975	----	----	----	----	CAB	----	.000	----	----	----	1710	UNCH	.110B	.010
9987	----	----	----	----	CAB	----	.000	----	----	----	15013	UNCH	.150	.000
10000	----	----	----	----	CAB	----	.000	----	----	----	20	UNCH	.040B	.010
10037	----	----	----	----	CAB	----	.000	----	----	----	6050	0	1006455 -	3050
TOTAL														
SEP18	EURO DLR CALL	----	----	1.595N	1.585-	1.0	.998	----	----	----	150	UNCH	1.680B	1.130A
9675	----	----	----	1.470N	1.460-	1.0	.996	----	----	----	150	UNCH	1.550B	1.050A
9687	----	----	----	0.970N	.962-	0.7	.964	----	----	----	250	UNCH	1.050B	.620A
9737	----	----	----	0.847N	.840-	0.7	.952	----	----	----	906	UNCH	.930B	.520A
9750	----	----	----	0.725N	.717-	0.7	.938	----	----	----	140	UNCH	.810B	.440A
9762	----	----	----	0.605N	.597-	0.7	.912	----	----	----	615	UNCH	.750B	.360A
9775	----	----	----	0.490N	.482-	0.7	.868	----	----	----	2409	UNCH	.590B	.290A
9787	----	----	----	0.382N	.377-	0.5	.794	----	----	----	9902	UNCH	.590B	.230A
9800	----	----	----	0.290N	.285-	0.5	.699	----	----	----	28039	UNCH	.820	.180A
9812	----	----	----	0.210N	.205-	0.5	.585	----	----	----	32948	UNCH	.890	.140
9825	----	----	----	0.142N	.140-	0.2	.460	----	1000	----	35040 +	1000	.570B	.110A
9837	----	----	----	0.092N	.092	UNCH	.342	----	----	----	31685	UNCH	.660B	.080
9850	----	----	----	0.057N	.057	UNCH	.239	----	----	----	41008	UNCH	.580B	.050A
9862	----	----	----	0.035N	.035	UNCH	.159	----	----	----	32912	UNCH	.510B	.030A
9875	----	----	----	0.020N	.020	UNCH	.100	----	----	----	18818	UNCH	.440B	.020A
9887	----	----	----	0.012N	.012	UNCH	.065	----	----	----	32966	UNCH	.550B	.020A
9900	----	----	----	0.007N	.010+	0.2	.049	----	----	----	81814	UNCH	.490B	.010
9912	----	----	----	0.005N	.007+	0.2	.036	----	----	----	20293	UNCH	.430B	.020
9925	----	----	----	0.002N	.005+	0.2	.024	----	----	----	20664	UNCH	.380B	.010A
9937	----	----	----	----	.002+	0.2	.013	----	----	----	30140	UNCH	.190B	.010A
9950	----	----	----	----	CAB	----	.007	----	----	----	60582	UNCH	.160B	.010A
9962	----	----	----	----	CAB	----	.003	----	----	----	1711	UNCH	.200B	.010A
9975	----	----	----	----	CAB	----	.001	----	----	----	910	UNCH	.100B	.010
9987	----	----	----	----	CAB	----	.000	----	----	----	7595	UNCH	.100	.000
10000	----	----	----	----	CAB	----	.000	----	----	----	420	UNCH	.060B	.000
10012	----	----	----	----	CAB	----	.000	----	----	1000	0	492067 +	1000	
TOTAL														
DEC18	EURO DLR CALL	----	----	1.515N	1.505-	1.0	.989	----	----	----	500	UNCH	1.590B	1.070A
9675	----	----	----	1.390N	1.380-	1.0	.980	----	----	----	138	UNCH	1.470B	.960A
9687	----	----	----	1.020N	1.010-	1.0	.951	----	----	----	311	UNCH	1.090B	.650A
9725	----	----	----	0.777N	.767-	1.0	.919	----	----	----	1825	UNCH	.860B	.470A
9750	----	----	----	0.662N	.652-	1.0	.884	----	----	----	535	UNCH	.740B	.400A
9762	----	----	----	0.552N	.542-	1.0	.836	----	----	----	5592	UNCH	.640B	.330A
9775	----	----	----	0.450N	.442-	0.7	.772	----	----	----	5177	UNCH	.540B	.270A
9787	----	----	----	0.357N	.350-	0.7	.695	----	----	----	41700	UNCH	.960B	.220A
9800	----	----	----	0.272N	.267-	0.5	.604	----	----	----	23897	UNCH	.970	.170A
9812	----	----	----	0.200N	.197-	0.2	.505	----	1000	----	29295 +	400	.360B	.140
9825	----	----	----	0.142N	.140-	0.2	.403	----	----	----	13042	UNCH	.520B	.110A
9837	----	----	----	0.097N	.095-	0.2	.307	----	----	----	101075	UNCH	.560	.080A
9850	----	----	----	0.065N	.062-	0.2	.223	----	----	----	12815	UNCH	.660B	.060A
9862	----	----	----	0.042N	.042	UNCH	.161	----	10	10	19946 +	10	.470B	.040A
9875	----	----	----	0.027N	.027	UNCH	.111	----	----	----	16822	UNCH	.380	.030A
9900	----	----	----	0.017N	.017	UNCH	.075	----	15	15	214635 +	15	.400	.020
9912	----	----	----	0.012N	.012	UNCH	.054	----	----	----	8710	UNCH	.340	.020A
9925	----	----	----	0.007N	.007	UNCH	.034	----	10	10	11657 +	10	.310	.010
9937	----	----	----	0.005N	.005	UNCH	.023	----	----	----	4475	UNCH	.120B	.010
9950	----	----	----	0.002N	.002	UNCH	.012	----	----	----	48147	UNCH	.210B	.010
9962	----	----	----	----	CAB	----	.007	----	----	----	250	UNCH	.010B	.010
9975	----	----	----	----	CAB	----	.003	----	----	----	1876	UNCH	.190	.010A



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9987	----	----	----	----	----	CAB	----	.001	----	----	----	785	UNCH	.090	.010	
10000	----	----	----	----	----	CAB	----	.000	----	----	----	78255	UNCH	.110	.000	
10125	----	----	----	----	----	CAB	----	----	----	----	----	5	UNCH	.030B	.010	
TOTAL												1035	35	641465 +	435	
MAR19	EURO DLR CALL	----	----	----	----	0.975N	.967-	0.7	.919	----	----	9	UNCH	1.030B	.740A	
9725	----	----	----	----	----	0.857N	.852-	0.5	.897	----	----	25	UNCH	.920B	.630A	
9737	----	----	----	----	----	0.747N	.740-	0.7	.863	----	----	100	UNCH	.800B	.550A	
9750	----	----	----	----	----	0.637N	.630-	0.7	.823	----	----	10150	UNCH	.800B	.470A	
9762	----	----	----	----	----	0.537N	.530-	0.7	.770	----	----	1685	UNCH	.600	.360	
9775	----	----	----	----	----	0.442N	.437-	0.5	.707	----	----	25579	UNCH	1.020	.300A	
9787	----	----	----	----	----	0.355N	.352-	0.2	.635	----	----	24609	UNCH	1.070	.250A	
9800	----	----	----	----	----	0.277N	.275-	0.2	.555	----	----	28195	UNCH	.400B	.200A	
9812	----	----	----	----	----	0.212N	.210-	0.2	.470	----	1000	7104 +	800	.510B	.150	
9825	----	----	----	----	----	0.157N	.155-	0.2	.385	----	----	19000	UNCH	.730	.130A	
9837	----	----	----	----	----	0.112N	.112	UNCH	.305	----	----	61352	UNCH	.410B	.090A	
9850	----	----	----	----	----	0.077N	.080+	0.2	.235	----	----	10963	UNCH	.150B	.080A	
9862	----	----	----	----	----	0.052N	.055+	0.2	.175	----	----	24900	UNCH	.530B	.060	
9875	----	----	----	----	----	0.035N	.037+	0.2	.128	----	----	21850	UNCH	.190B	.040A	
9887	----	----	----	----	----	0.025N	.025	UNCH	.090	----	----	68239	UNCH	.070B	.030	
9900	----	----	----	----	----	0.017N	.017	UNCH	.065	----	----	8750	UNCH	.060B	.030A	
9912	----	----	----	----	----	0.012N	.012	UNCH	.048	----	----	7000	UNCH	.040B	.020	
9925	----	----	----	----	----	0.010N	.010	UNCH	.038	----	----	450	UNCH	.030B	.020A	
9937	----	----	----	----	----	0.007N	.007	UNCH	.028	----	----	45600	UNCH	.250B	.020	
9950	----	----	----	----	----	0.005N	.005	UNCH	.019	----	----	251	UNCH	.200	.020	
9962	----	----	----	----	----	0.002N	.002	UNCH	.010	----	----	225	UNCH	.020	.020	
9975	----	----	----	----	----					----	----	350	UNCH	.100	.100	
9987	----	----	----	----	----	CAB	----	----	.006	----	----	359	UNCH	.120B	.010A	
10000	----	----	----	----	----	CAB	----	----	.003	----	----	1000	0	369955 +	800	
TOTAL												1000	0	369955 +	800	
JUN19	EURO DLR CALL	----	----	----	----	0.945N	.937-	0.7	.877	----	----	508	UNCH	.930B	.710A	
9725	----	----	----	----	----	0.725N	.720-	0.5	.811	----	----	102	UNCH	.640	.600A	
9750	----	----	----	----	----	0.622N	.620-	0.2	.767	----	----	8314	UNCH	.580B	.500A	
9762	----	----	----	----	----	0.527N	.525-	0.2	.715	----	----	32003	UNCH	1.120	.420	
9775	----	----	----	----	----	0.440N	.437-	0.2	.656	----	----	40350	UNCH	.530B	.360A	
9787	----	----	----	----	----	0.360N	.357-	0.2	.590	----	----	52794	UNCH	.500B	.300A	
9800	----	----	----	----	----	0.287N	.285-	0.2	.519	----	1119	119	14455 +	769	.380B	.240A
9812	----	----	----	----	----	0.225N	.225	UNCH	.445	----	850	650	38227 +	850	.310B	.190A
9825	----	----	----	----	----	0.172N	.172	UNCH	.372	----	----	11481	UNCH	.250B	.140A	
9837	----	----	----	----	----	0.130N	.130	UNCH	.304	----	----	23440	UNCH	.620	.110A	
9850	----	----	----	----	----	0.095N	.095	UNCH	.241	----	----	15694	UNCH	.160B	.080A	
9862	----	----	----	----	----	0.067N	.067	UNCH	.186	----	----	14951	UNCH	.490B	.060A	
9875	----	----	----	----	----	0.047N	.047	UNCH	.140	----	----	2750	UNCH	.090B	.040	
9887	----	----	----	----	----	0.032N	.032	UNCH	.102	----	----	88376	UNCH	.080B	.030A	
9900	----	----	----	----	----	0.025N	.025	UNCH	.080	----	----	3501	UNCH	.050B	.030	
9912	----	----	----	----	----	0.017N	.017	UNCH	.058	----	----	5453	UNCH	.040B	.040	
9925	----	----	----	----	----	0.007N	.007	UNCH	.027	----	----	14210	UNCH	.240B	.020	
9937	----	----	----	----	----					----	----	100	UNCH	.110	.110	
9950	----	----	----	----	----	CAB	----	----	.006	----	----	2105	UNCH	.120B	.000	
9962	----	----	----	----	----	CAB	----	----	.003	----	----	1969	769	368814 +	1619	
TOTAL												1969	769	368814 +	1619	
SEP19	EURO DLR CALL	----	----	----	----	0.722N	.715-	0.7	.765	----	----	750	UNCH	.830	.630	
9750	----	----	----	----	----	0.627N	.620-	0.7	.721	----	----	12074	UNCH	----	.560A	
9762	----	----	----	----	----	0.535N	.530-	0.5	.671	----	----	15900	UNCH	.550B	.450A	
9775	----	----	----	----	----	0.450N	.447-	0.2	.616	----	----	18325	UNCH	.520B	.380A	
9787	----	----	----	----	----	0.372N	.370-	0.2	.557	----	----	5200	UNCH	.440B	.310A	
9800	----	----	----	----	----	0.302N	.300-	0.2	.493	----	----	3925	UNCH	.370B	.250A	
9812	----	----	----	----	----	0.242N	.240-	0.2	.428	----	----	2052	UNCH	.310B	.200A	
9825	----	----	----	----	----	0.190N	.190	UNCH	.365	----	----	10775	UNCH	.250B	.170A	
9837	----	----	----	----	----	0.147N	.147	UNCH	.305	----	----	30550	UNCH	.210B	.140A	
9850	----	----	----	----	----	0.112N	.112	UNCH	.249	----	----	21075	UNCH	.170B	.110A	
9862	----	----	----	----	----	0.085N	.085	UNCH	.201	----	----	11550	UNCH	.500B	.080A	
9875	----	----	----	----	----	0.062N	.062	UNCH	.157	----	----	8200	UNCH	.100B	.070A	
9887	----	----	----	----	----	0.045N	.047+	0.2	.124	----	----	10300	UNCH	.090	.050A	
9900	----	----	----	----	----	0.022N	.025+	0.2	.072	----	----	350	UNCH	----	.050A	
9912	----	----	----	----	----	0.017N	.020+	0.2	.058	----	----	100	UNCH	----	.040A	
9925	----	----	----	----	----	0.015N	.015	UNCH	.044	----	----	10000	UNCH	.240B	.030A	
9937	----	----	----	----	----	0.010N	.010	UNCH	.029	----	----	250	UNCH	----	----	
9950	----	----	----	----	----	0.005N	.005	UNCH	.016	----	----	1200	UNCH	.130B	.040	
TOTAL												0	0	162576		
DEC19	EURO DLR CALL	----	----	----	----	0.890N	.882-	0.7	.796	----	----	300	UNCH	.790	.720	
9725	----	----	----	----	----	0.695N	.687-	0.7	.722	----	----	6225	UNCH	.640B	.620A	
9750	----	----	----	----	----	0.605N	.597-	0.7	.677	----	----	2100	UNCH	.680	.410	
9762	----	----	----	----	----	0.520N	.515-	0.5	.628	----	----	15894	UNCH	.600	.420	
9775	----	----	----	----	----	0.440N	.437-	0.2	.575	----	----	5000	UNCH	.510B	.400	
9787	----	----	----	----	----	0.367N	.367	UNCH	.520	----	----	13751	UNCH	.680B	.310	
9800	----	----	----	----	----	0.302N	.302	UNCH	.462	----	----	705	UNCH	.370B	.340A	
9812	----	----	----	----	----	0.247N	.247	UNCH	.404	----	----	84625	UNCH	.310B	.280A	
9825	----	----	----	----	----	0.200N	.200	UNCH	.349	----	----	16000	UNCH	.260B	.230A	



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FINAL

PG51	BULLETIN #140@	EURO DOLLAR CALL OPTIONS									Mon, Jul 24, 2017			PG51
9850	----	----	----	0.160N	.160	UNCH	.297	----	----	----	14540	UNCH	.590	.180
9862	----	----	----	0.127N	.127	UNCH	.249	----	----	----	2200	UNCH	.170B	.170A
9875	----	----	----	0.097N	.097	UNCH	.204	----	----	----	47980	UNCH	.120B	.130A
9887	----	----	----	0.072N	.072	UNCH	.163	----	----	----	1500	UNCH	.180	.170
9900	----	----	----	0.052N	.055+	0.2	.130	----	----	----	43000	UNCH	.400B	.390A
9925	----	----	----	0.027N	.030+	0.2	.078	----	----	----	3750	UNCH	.050B	.050
9950	----	----	----	0.017N	.017	UNCH	.048	----	----	----	2020	UNCH	.250B	.030
9975	----	----	----	0.010N	.010	UNCH	.029	----	----	----	15	UNCH	.200B	----
9987	----	----	----	0.007N	.007	UNCH	.022	----	----	----	20	UNCH	----	----
10000	----	----	----	0.005N	.005	UNCH	.015	----	----	----	215	UNCH	.140B	.030
TOTAL										0 0	259840			
MAR20	EURO DLR CALL	----	----	0.695N	.692-	0.2	.689	----	----	----	6300	UNCH	----	----
9750	----	----	----	0.610N	.605-	0.5	.647	----	----	----	6050	UNCH	----	----
9762	----	----	----	0.527N	.525-	0.2	.601	----	----	----	5000	UNCH	.550	.550
9775	----	----	----	0.450N	.450	UNCH	.552	----	----	----	6741	UNCH	----	----
9787	----	----	----	0.382N	.382	UNCH	.501	----	----	----	14201	UNCH	----	----
9800	----	----	----	0.320N	.320	UNCH	.449	----	----	----	2000	UNCH	----	----
9812	----	----	----	0.265N	.265	UNCH	.397	----	----	----	42850	UNCH	----	----
9825	----	----	----	0.177N	.177	UNCH	.299	----	----	----	7700	UNCH	----	----
9850	----	----	----	0.145N	.145	UNCH	.256	----	----	----	1250	UNCH	----	----
9862	----	----	----	0.115N	.115	UNCH	.215	----	----	----	250	UNCH	----	----
9875	----	----	----	0.087N	.087	UNCH	.175	----	----	----	1500	UNCH	----	----
9887	----	----	----	0.065N	.065	UNCH	.139	----	----	----	1450	UNCH	----	----
9900	----	----	----	0.017N	.017	UNCH	.047	----	----	----	45	UNCH	.030	.030
9950	----	----	----	0.005N	.007+	0.2	.020	----	----	----	35	UNCH	----	----
TOTAL										0 0	95372			
JUN20	EURO DLR CALL	----	----	0.697N	.690-	0.7	.661	----	----	----	4000	UNCH	----	----
9750	----	----	----	0.615N	.607-	0.7	.621	----	----	----	1800	UNCH	----	----
9762	----	----	----	0.535N	.530-	0.5	.578	----	----	----	6000	UNCH	.540	.540
9775	----	----	----	0.462N	.457-	0.5	.532	----	----	----	7000	UNCH	----	----
9787	----	----	----	0.395N	.395	UNCH	.484	----	300 100	----	5500	UNCH	----	----
9800	----	----	----	0.125N	.125	UNCH	.217	----	----	----	250	UNCH	----	----
9875	----	----	----	0.075N	.075	UNCH	.147	----	----	----	350	UNCH	----	----
9900	----	----	----	0.057N	.057	UNCH	.119	----	----	----	2	UNCH	.370	.070
9912	----	----	----	0.025N	.025	UNCH	.059	----	----	----	62	UNCH	.030	.030
9950	----	----	----	0.010N	.010	UNCH	.026	----	----	----	10	UNCH	.120	.100
TOTAL										300 100	24974			
SEP20	EURO DLR CALL	----	----	0.685N	.677-	0.7	.642	----	----	----	800	UNCH	----	----
9750	----	----	----	0.532N	.525-	0.7	.559	----	----	----	25	UNCH	----	----
9775	----	----	----	0.465N	.460-	0.5	.514	----	----	----	3000	UNCH	----	----
9787	----	----	----	0.265N	.260-	0.5	.343	----	----	----	100	UNCH	----	----
9837	----	----	----	0.227N	.222-	0.5	.305	----	----	----	25	UNCH	----	----
9850	----	----	----	0.112N	.110-	0.2	.176	----	----	----	250	UNCH	----	----
9900	----	----	----							0 0	4200			
TOTAL										0 0	102			
DEC20	EURO DLR CALL	----	----	0.277N	.272-	0.5	.337	----	----	----	1	UNCH	.270	.240
9837	----	----	----	0.117N	.115-	0.2	.176	----	----	----	101	UNCH	.120	.120
9900	----	----	----							0 0	102			
TOTAL										0 0	8920			
MAR21	EURO DLR CALL	----	----	0.765N	.755-	1.0	.633	----	----	----	8450	UNCH	----	----
9737	----	----	----	0.685N	.677-	0.7	.598	----	----	----	50	UNCH	----	----
9750	----	----	----	0.540N	.532-	0.7	.523	----	----	----	400	UNCH	----	----
9775	----	----	----	0.425N	.417-	0.7	.444	----	----	----	10	UNCH	.420	.420
9800	----	----	----	0.265N	.260-	0.5	.306	----	----	----	10	UNCH	.330B	.320
9850	----	----	----							0 0	8920			
TOTAL										0 0	8920			
JUN21	EURO DLR CALL	----	----	0.350N	.345-	0.5	.366	----	----	----	10	UNCH	.330	.330
9825	----	----	----							0 0	10			
TOTAL										0 0	10			

OPTIONS EOO'S AND BLOCK'S

TICKER SYMBOL	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME
1YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS			
SEP17 E0	CALL 9837	0	5000
E0	9850	0	5000
DEC17 E0	CALL 9837	0	10000
2YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS			
SEP17 E2	CALL 9825	0	5000
E2	9837	0	5000
EURO DLR CALL EURODOLLAR OPTIONS			
DEC17 ZE	CALL 9850	0	10000