



2018 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 # 35@

EURO DOLLAR CALL OPTIONS

wed, Feb 21, 2018 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

EXPIRATION:	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18
EURO DLR FUT	02/19	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	12/17
EURO DLR OPT	02/16	03/19	04/13	05/11	06/18	07/13	08/10	09/17		12/17

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21

	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	DEC18
ZE	92.50-104.00	91.00-104.75	92.25-103.75	92.25-103.75	91.25-104.75	92.00-103.25	92.00-103.25	91.25-104.50	91.75-104.50

EURO DOLLAR FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	IMM DISCOUNT	INDEX % PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---		
											HIGH	LOW		
FEB18	----	----	----	----	98.1079	(	1.89)	UNCH	----	----	- 168954	98.5900B	98.1025	
APR18	97.8700	97.8750	*97.8300	----	97.8400	(	2.16)	- 4.0	250	20171	109281 -	1916	98.3300B	97.8300
MAY18	97.8250	97.8250	*97.7850A	----	97.7900	(	2.21)	- 3.5	----	9437	28071 +	2945	98.2400B	97.7850A
JUL18	97.7050	97.7050	*97.6900A	----	97.6900	(	2.31)	- 3.0	----	500	1166 +	500	97.9150B	97.6900A
AUG18	97.6750	97.6750	*97.5750A	----	97.6550	(	2.34)	- 2.5	----	1562	1565 +	1562	97.7050B	97.5750A
MAR18	97.9375	97.9425	97.9025	----	97.9075	(	2.09)	- 3.7	32895	398116	1397560 -	1395	99.2400	93.8650A
JUN18	97.7550	97.7550	97.7100	----	97.7250	(	2.27)	- 3.0	5155	345026	1577235 +	7189	99.2000	93.8450A
SEP18	97.6350	97.6400	97.5900	----	97.6050	(	2.39)	- 3.5	5326	376400	1415498 +	5561	99.1550	93.8350A
DEC18	97.5050	97.5100	97.4500	----	97.4650	(	2.53)	- 4.0	3559	427799	1836918 +	66216	99.1050	93.9100A
MAR19	97.4150	97.4250	97.3500	----	97.3700	(	2.63)	- 4.5	24219	347217	1390463 -	3429	99.0650	93.9050A
JUN19	97.3050	97.3200	97.2350	----	97.2550	(	2.74)	- 5.5	27860	374384	1305911 +	16785	99.0200	93.8800A
SEP19	97.2350	97.2450	97.1550	----	97.1800	(	2.82)	- 5.5	7307	276455	926355 -	6358	98.9750	93.8550A
DEC19	97.1550	97.1600	97.0700	----	97.0950	(	2.90)	- 6.0	7100	512086	1935949 +	29285	98.9050	93.8000A
MAR20	97.1350	97.1400	97.0450	----	97.0700	(	2.93)	- 6.0	5976	278400	920512 +	15936	98.8600	93.8400A
JUN20	97.1200	97.1250	97.0250	----	97.0550	(	2.94)	- 6.0	9440	237669	816450 +	37458	98.8150	94.0900A
SEP20	97.1050	97.1100	97.0150	----	97.0400	(	2.96)	- 6.0	350	166072	514228 +	3130	98.7700	94.0450A
DEC20	97.0700	97.0750	96.9800	----	97.0100	(	2.99)	- 5.5	10000	279348	584446 +	31530	98.7150	93.9850A
MAR21	97.0550	97.0650	96.9650	----	96.9950	(	3.00)	- 5.5	2420	112406	459612 +	8401	98.6700	94.2150A
JUN21	97.0450	97.0550	96.9550	----	96.9800	(	3.02)	- 6.0	2425	88247	264194 +	10795	98.6200	94.4650A
SEP21	97.0350	97.0400	96.9450	----	96.9650	(	3.03)	- 6.0	1410	65207	162659 -	4278	98.5750	94.8800A
DEC21	97.0150	97.0200	96.9250	----	96.9450	(	3.05)	- 6.0	10500	110515	229764 +	12193	98.5200B	94.8400A
MAR22	97.0050	97.0100	96.9150	----	96.9350	(	3.06)	- 6.0	----	44016	136585 -	2840	98.4800B	94.8950A
JUN22	96.9950	97.0000	96.9000	----	96.9200	(	3.08)	- 6.0	----	44833	85849 -	1643	98.4350	94.7950A
SEP22	----	96.9850	96.8850	----	96.9050	(	3.09)	- 6.0	----	41923	73270 +	1116	98.3950B	94.7750A
DEC22	96.9600	96.9650	96.8600	----	96.8850	(	3.11)	- 6.0	----	43012	92050 +	2823	98.3500B	94.7450A
MAR23	96.9300	96.9500	96.8500	----	96.8650	(	3.13)	- 6.5	----	2402	21976 -	901	98.3200B	94.7300A
JUN23	96.9150	96.9300B	96.8350A	----	96.8450	(	3.15)	- 6.5	----	1016	13305 -	1339	98.2850B	94.7550A
SEP23	96.9050	96.9200	96.8200A	----	96.8300	(	3.17)	- 6.5	----	873	12007 -	1047	98.2150	94.7600
DEC23	96.8850	96.9000	96.8050	----	96.8150	(	3.18)	- 6.0	----	829	7267 -	997	98.1600	94.7100
MAR24	96.8800	96.8800	96.8000	----	96.8050	(	3.19)	- 6.0	----	207	2875 +	69	98.1600	95.4300
JUN24	96.8500	96.8600	96.8150A	----	96.7850	(	3.21)	- 6.5	----	45	2915 +	30	98.1450	95.5400
SEP24	96.8500	96.8500	96.7850A	----	96.7750	(	3.22)	- 6.0	----	52	1361 +	21	98.1100	96.0800A
DEC24	96.8250	96.8350	96.7500	----	96.7550	(	3.24)	- 6.0	----	164	1480 +	28	98.1000	96.2550A
MAR25	----	----	----	----	96.7500	(	3.25)	- 6.0	----	73	221 -	16	98.0850	96.2400
JUN25	96.8000	96.8100	96.8000	----	96.7350	(	3.26)	- 6.0	----	43	336	UNCH	98.1100	96.2200A
SEP25	----	----	96.7500A	----	96.7250	(	3.27)	- 6.0	----	2	654	UNCH	98.0900	96.7050
DEC25	----	----	96.7300A	----	96.7100	(	3.29)	- 6.0	----	----	504	UNCH	98.0650	96.7100A
MAR26	----	----	96.7350A	----	96.7000	(	3.30)	- 6.0	----	----	336	UNCH	98.0100	96.7100
JUN26	----	----	96.7350A	----	96.6900	(	3.31)	- 6.0	----	----	227	UNCH	97.9850B	96.7100
SEP26	----	----	96.7200A	----	96.6800	(	3.32)	- 6.0	----	----	84	UNCH	97.9250B	96.6900
DEC26	----	----	96.7000A	----	96.6700	(	3.33)	- 6.0	----	----	55	UNCH	97.3900B	96.6800A
MAR27	----	----	96.7050A	----	96.6650	(	3.33)	- 6.0	----	----	60	UNCH	97.3800B	96.6850A
JUN27	----	----	96.7050A	----	96.6650	(	3.33)	- 6.0	----	----	11	UNCH	97.3700B	96.6850A
SEP27	----	----	96.6950A	----	96.6500	(	3.35)	- 6.0	----	----	48	UNCH	97.2600B	96.6750A
											156192	4606507	16331313 +	58460

EURODOLLAR CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT--	---		
											HIGH	LOW		
EURO DLR CALL														
MAR18	EURO DLR CALL													
9675	----	----	----	1.195N	1.157-	3.7	1.000	----	----	400	UNCH	----	1.250A	
9725	----	----	----	0.695N	.657-	3.7	.999	----	----	170	UNCH	----	.900A	
9750	----	----	----	0.445N	.407-	3.7	.995	----	----	535	UNCH	1.090B	.470A	
9762	----	----	----	0.320N	.285-	3.5	.966	----	----	250	UNCH	1.250B	.350A	
9775	----	----	----	0.197N	.162-	3.5	.917	----	----	22658	UNCH	1.130B	.170A	
9787	----	----	----	0.080N	.052-	2.7	.655	----	1000	1000	17470 +	900	1.010B	.070A
9800	----	----	----	0.010N	.007-	0.2	.147	----	31430	5030	75552 +	9295	.890B	.010
9812	----	----	----	0.002N	.002	UNCH	.040	----	5000	5000	177910 +	665	1.090B	.010
9825	----	----	----	----	CAB	----	.003	----	----	353314	UNCH	.980B	.000	
9837	----	----	----	----	CAB	----	.000	----	----	367549	UNCH	.870B	.000	
9850	----	----	----	----	CAB	----	----	----	----	484605	UNCH	.760B	.000	
9862	----	----	----	----	CAB	----	----	----	----	285693	UNCH	.660B	.000	
9875	----	----	----	----	CAB	----	----	----	----	302431	UNCH	.560B	.000	
9887	----	----	----	----	CAB	----	----	----	----	83337	UNCH	.490B	.010	
9900	----	----	----	----	CAB	----	----	----	----	135893	UNCH	.420B	.000	
9912	----	----	----	----	CAB	----	----	----	----	69521	UNCH	.320B	.000	
9925	----	----	----	----	CAB	----	----	----	----	49912	UNCH	.270B	.010	
9937	----	----	----	----	CAB	----	----	----	----	20484	UNCH	.220B	.010	
9950	----	----	----	----	CAB	----	----	----	----	28005	UNCH	.230	.000	
9962	----	----	----	----	CAB	----	----	----	----	940	UNCH	.150B	.000	
9975	----	----	----	----	CAB	----	----	----	----	1001	UNCH	.120	.020A	
9987	----	----	----	----	CAB									



FINAL

PG51	BULLETIN # 35@	EURO DOLLAR CALL OPTIONS										wed, Feb 21, 2018		PG51
9825	----	----	----	----	CAB	----	.006	----	2	2	228004	UNCH	.090B	.000
9837	----	----	----	----	CAB	----	.000	----	----	----	235881	UNCH	.020B	.000
9850	----	----	----	----	CAB	----	.000	----	----	----	17100	UNCH	.010B	----
9862	----	----	----	----	CAB	----	.000	----	----	----	6400	UNCH	----	----
TOTAL									28287	17337	936093	+	19225	
MAY18 9787	EURO DLR CALL	----	----	0.020N	.017-	0.2	.185	----	----	----	5015	UNCH	.100B	.020A
9800	----	----	----	0.010N	.007-	0.2	.080	----	----	----	49738	UNCH	.220B	.020
9812	----	----	----	0.005N	.002-	0.2	.028	----	----	----	86055	UNCH	.120B	.010
9825	----	----	----	0.002N	CAB	----	.006	----	----	----	14300	UNCH	.060B	.020A
TOTAL									0	0	155108			
JUN18 9700	EURO DLR CALL	----	----	0.755N	.725-	3.0	.999	----	----	----	4208	UNCH	1.510B	.730A
9750	----	----	----	0.257N	.230-	2.7	.929	----	3000	3000	5101	+	3000	1.290B .230A
9762	----	----	----	0.145N	.122-	2.2	.750	----	----	----	11758	UNCH	1.180B	.130A
9775	----	----	----	0.065N	.052-	1.2	.438	----	19375	18575	78053	+	2380	1.140B .060A
9787	----	----	----	0.027N	.022-	0.5	.209	----	31574	24124	165557	+	4800	.930B .030A
9800	----	----	----	0.012N	.010-	0.2	.097	----	48974	34774	317817	+	29241	.820 .020
9812	----	----	----	0.007N	.005-	0.2	.048	----	19124	19124	308303	+	12686	.430B .010
9825	----	----	----	0.005N	.002-	0.2	.023	----	10000	1000	252205	+	9000	.720 .010
9837	----	----	----	0.002N	CAB	----	.007	----	----	----	79018	UNCH	.810	.000
9850	----	----	----	0.002N	CAB	----	.001	----	----	----	150813	UNCH	.570B	.010
9862	----	----	----	----	CAB	----	.000	----	----	----	175314	UNCH	.670B	.010
9875	----	----	----	----	CAB	----	.000	----	----	----	71368	UNCH	.580B	.000
9887	----	----	----	----	CAB	----	.000	----	----	----	85411	UNCH	.490B	.020
9900	----	----	----	----	CAB	----	----	----	----	----	319461	UNCH	.540B	.010A
9912	----	----	----	----	CAB	----	----	----	----	----	34547	UNCH	.480B	.010A
9925	----	----	----	----	CAB	----	----	----	----	----	61653	UNCH	.410B	.000
9937	----	----	----	----	CAB	----	----	----	----	----	41128	UNCH	.360B	.000
9950	----	----	----	----	CAB	----	----	----	----	----	85266	UNCH	.210B	.010
9962	----	----	----	----	CAB	----	----	----	----	----	9630	UNCH	.180B	.010A
9975	----	----	----	----	CAB	----	----	----	----	----	3622	UNCH	.190B	.020A
9987	----	----	----	----	CAB	----	----	----	----	----	1710	UNCH	.110B	.010
10000	----	----	----	----	CAB	----	----	----	----	----	15013	UNCH	.150	.000
10037	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.040B	.010
TOTAL									132047	100597	2276976	+	61107	
JUL18 9762	EURO DLR CALL	----	----	0.092N	.077-	1.5	.463	----	----	----	200	UNCH	.200B	.080A
9775	----	----	----	0.050N	.040-	1.0	.271	----	----	----	6307	UNCH	.110B	.050A
9787	----	----	----	0.025N	.020-	0.5	.147	----	----	----	3750	UNCH	.080B	.030A
9800	----	----	----	0.012N	.010-	0.2	.077	----	800	800	106198	-	800	.040B .010
9812	----	----	----	0.007N	.007	UNCH	.053	----	----	----	11000	UNCH	.010	.010
9825	----	----	----	0.005N	.005	UNCH	.034	----	----	----	250	UNCH	----	----
TOTAL									800	800	127705	-	800	
AUG18 9787	EURO DLR CALL	#.025	*.025	0.025	.022+	NEW	.157	----	250	----	250	+	250	.030 .030
TOTAL									250	0	250	+	250	
SEP18 9675	EURO DLR CALL	----	----	0.890N	.855-	3.5	.999	----	----	----	75	UNCH	1.680B	1.000A
9737	----	----	----	0.275N	.245-	3.0	.850	----	----	----	6355	UNCH	1.050B	.250A
9750	----	----	----	0.177N	.155-	2.2	.674	----	----	----	906	UNCH	.930B	.160A
9762	----	----	----	0.105N	.090-	1.5	.468	----	----	----	19050	UNCH	.810B	.090A
9775	----	----	----	0.057N	.050-	0.7	.294	----	----	----	41065	UNCH	.760B	.050A
9787	----	----	----	0.032N	.027-	0.5	.175	----	----	----	30133	UNCH	.630B	.030A
9800	----	----	----	0.017N	.015-	0.2	.100	----	----	----	43120	UNCH	.590B	.020A
9812	----	----	----	0.010N	.007-	0.2	.053	----	----	----	79718	UNCH	.820	.010
9825	----	----	----	0.007N	.005-	0.2	.034	----	----	----	42650	UNCH	.890	.010
9837	----	----	----	0.005N	.002-	0.2	.018	----	----	----	50746	UNCH	.570B	.010
9850	----	----	----	0.002N	CAB	----	.007	----	----	----	69470	UNCH	.660B	.000
9862	----	----	----	----	CAB	----	.002	----	----	----	43326	UNCH	.580B	.010
9875	----	----	----	----	CAB	----	.000	----	----	----	33773	UNCH	.510B	.010
9887	----	----	----	----	CAB	----	.000	----	----	----	26863	UNCH	.440B	.020A
9900	----	----	----	----	CAB	----	.000	----	----	----	40966	UNCH	.550B	.010
9912	----	----	----	----	CAB	----	.000	----	----	----	82458	UNCH	.490B	.010
9925	----	----	----	----	CAB	----	----	----	----	----	20293	UNCH	.430B	.020
9937	----	----	----	----	CAB	----	----	----	----	----	20965	UNCH	.380B	.000
9950	----	----	----	----	CAB	----	----	----	----	----	30140	UNCH	.190B	.010A
9962	----	----	----	----	CAB	----	----	----	----	----	60582	UNCH	.160B	.010A
9975	----	----	----	----	CAB	----	----	----	----	----	1711	UNCH	.200B	.010A
9987	----	----	----	----	CAB	----	----	----	----	----	910	UNCH	.100B	.010
10000	----	----	----	----	CAB	----	----	----	----	----	7727	UNCH	.100	.000
10012	----	----	----	----	CAB	----	----	----	----	----	420	UNCH	.060B	.000
TOTAL									0	0	753422			
DEC18 9675	EURO DLR CALL	----	----	0.755N	.715-	4.0	.980	----	----	----	500	UNCH	1.590B	1.070A
9687	----	----	----	0.630N	.592-	3.7	.962	----	----	----	138	UNCH	1.470B	.740A
9712	----	----	----	0.390N	.357-	3.2	.869	----	----	----	1	UNCH	1.220B	.350A
9725	----	----	----	0.285N	.257-	2.7	.756	----	----	----	5009	UNCH	1.090B	.250A
9737	----	----	----	0.200N	.180-	2.0	.609	----	----	----	89	UNCH	.970B	.220A
9750	----	----	----	0.135N	.117-	1.7	.459	----	3550	1300	12673	+	2529	.940B .120A
9762	----	----	----	0.087N	.075-	1.2	.325	----	210	10	33556	+	210	.820B .080A

2018 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 # 35@			EURO DOLLAR CALL OPTIONS								wed, Feb 21, 2018			PG51
9775	----	----	----	0.055N	.047-	0.7	.222	----	1002	2	49352 +	402 .700B	.050		
9787	----	----	----	0.035N	.030-	0.5	.148	----	1000	----	196773 +	850 .590B	.040		
9800	----	----	----	0.022N	.020-	0.2	.100	----	1000	----	94396 +	200 .960B	.030A		
9812	----	----	----	0.015N	.012-	0.2	.065	----	100	100	73170	UNCH .970	.020A		
9825	----	----	----	0.010N	.007-	0.2	.040	----	----	----	71295	UNCH .360B	.010		
9837	----	----	----	0.007N	.005-	0.2	.027	----	----	----	61931	UNCH .520B	.010		
9850	----	----	----	0.005N	.002-	0.2	.014	----	----	----	70457	UNCH .560	.010		
9862	----	----	----	0.002N	CAB	----	.007	----	----	----	44643	UNCH .660B	.010		
9875	----	----	----	----	CAB	----	.003	----	----	----	40508	UNCH .470B	.000		
9887	----	----	----	----	CAB	----	.001	----	----	----	16502	UNCH .380	.000		
9900	----	----	----	----	CAB	----	.000	----	----	----	231397	UNCH .400	.000		
9912	----	----	----	----	CAB	----	.000	----	----	----	15002	UNCH .340	.020		
9925	----	----	----	----	CAB	----	.000	----	----	----	18563	UNCH .310	.000		
9937	----	----	----	----	CAB	----	.000	----	----	----	4475	UNCH .120B	.010		
9950	----	----	----	----	CAB	----	.000	----	----	----	49239	UNCH .210B	.010		
9962	----	----	----	----	CAB	----	----	----	----	----	250	UNCH .010B	.010		
9975	----	----	----	----	CAB	----	----	----	----	----	1876	UNCH .190	.010A		
9987	----	----	----	----	CAB	----	----	----	----	----	785	UNCH .090	.010		
10000	----	----	----	----	CAB	----	----	----	----	----	78255	UNCH .110	.000		
10125	----	----	----	----	CAB	----	----	----	----	----	5	UNCH .030B	.010		
TOTAL									6862	1412	1170840 +	4191			
MAR19	EURO DLR CALL														
9712	----	----	----	0.342N	.312-	3.0	.725	----	----	----	7134	UNCH 1.160	.310A		
9725	----	----	----	0.260N	.232-	2.7	.613	----	----	----	509	UNCH 1.030B	.280A		
9737	----	----	----	0.192N	.170-	2.2	.496	----	----	----	4600	UNCH .920B	.170A		
9750	----	----	----	0.137N	.122-	1.5	.387	----	----	----	28407	UNCH .800B	.120A		
9762	----	----	----	0.097N	.087-	1.0	.294	----	----	----	17320	UNCH .800B	.090A		
9775	----	----	----	0.067N	.060-	0.7	.216	----	624	624	24173 -	74 .600	.060		
9787	----	----	----	0.047N	.042-	0.5	.159	----	----	----	47775	UNCH 1.020	.050A		
9800	----	----	----	0.032N	.030-	0.2	.116	----	----	----	306498	UNCH 1.070	.030A		
9812	----	----	----	0.022N	.020-	0.2	.081	----	----	----	33496	UNCH .400B	.030A		
9825	----	----	----	0.015N	.015	UNCH	.060	----	100	100	63567	UNCH .510B	.020		
9837	----	----	----	0.012N	.012	UNCH	.049	----	----	----	32063	UNCH .730	.010		
9850	----	----	----	0.010N	.010	UNCH	.038	----	----	----	72521	UNCH .410B	.010		
9862	----	----	----	0.007N	.007	UNCH	.029	----	----	----	14937	UNCH .150B	.010		
9875	----	----	----	0.005N	.005	UNCH	.020	----	----	----	44267	UNCH .530B	.020A		
9887	----	----	----	0.002N	.002	UNCH	.011	----	----	----	28000	UNCH .190B	.010A		
9900	----	----	----	0.002N	CAB	----	.006	----	----	----	76851	UNCH .070B	.010		
9912	----	----	----	----	CAB	----	.003	----	----	----	8950	UNCH .060B	.010		
9925	----	----	----	----	CAB	----	.002	----	----	----	7000	UNCH .040B	.020		
9937	----	----	----	----	CAB	----	.001	----	----	----	450	UNCH .030B	.020A		
9950	----	----	----	----	CAB	----	.000	----	----	----	45600	UNCH .250B	.020		
9962	----	----	----	----	CAB	----	.000	----	----	----	251	UNCH .200	.020		
9975	----	----	----	----	CAB	----	.000	----	----	----	225	UNCH .020	.020		
9987	----	----	----	----	CAB	----	.000	----	----	----	383	UNCH .100	.100		
10000	----	----	----	----	CAB	----	.000	----	----	----	3569	UNCH .120B	.010A		
TOTAL									724	724	868546 -	74			
JUN19	EURO DLR CALL														
9687	----	----	----	0.482N	.437-	4.5	.776	----	----	----	5616	UNCH 1.370	.430A		
9725	----	----	----	0.240N	.212-	2.7	.504	----	8600	2550	9103 +	8202 .930B	.210A		
9737	----	----	----	0.182N	.160-	2.2	.412	----	1500	1000	35614	UNCH .280B	.160A		
9750	----	----	----	0.137N	.117-	2.0	.327	----	----	----	16592	UNCH .640	.120A		
9762	----	----	----	0.102N	.087-	1.5	.257	----	----	----	25918	UNCH .580B	.090A		
9775	----	----	----	0.075N	.065-	1.0	.199	----	----	----	50316	UNCH 1.120	.070A		
9787	----	----	----	0.055N	.047-	0.7	.151	----	----	----	66139	UNCH .590B	.050A		
9800	----	----	----	0.040N	.035-	0.5	.115	----	----	----	59043	UNCH .500B	.040A		
9812	----	----	----	0.030N	.025-	0.5	.085	----	----	----	30944	UNCH .400B	.030A		
9825	----	----	----	0.022N	.020-	0.2	.068	----	----	----	51786	UNCH .320B	.030A		
9837	----	----	----	0.017N	.017	UNCH	.057	----	----	----	23939	UNCH .260B	.020		
9850	----	----	----	0.015N	.015	UNCH	.048	----	----	----	36081	UNCH .620	.010		
9862	----	----	----	0.012N	.012	UNCH	.039	----	----	----	30639	UNCH .160B	.010		
9875	----	----	----	0.010N	.010	UNCH	.031	----	----	----	18218	UNCH .490B	.010		
9887	----	----	----	0.007N	.007	UNCH	.024	----	----	----	8250	UNCH .090B	.010		
9900	----	----	----	0.005N	.005	UNCH	.016	----	----	----	119691	UNCH .080B	.010		
9912	----	----	----	0.002N	.002	UNCH	.009	----	----	----	21696	UNCH .050B	.020A		
9925	----	----	----	0.002N	.002	UNCH	.006	----	----	----	6372	UNCH .040B	.010A		
9950	----	----	----	0.002N	CAB	----	.002	----	----	----	14210	UNCH .240B	.020		
9987	----	----	----	0.002N	CAB	----	.000	----	----	----	100	UNCH .110	.110		
10000	----	----	----	0.002N	CAB	----	.000	----	----	----	2105	UNCH .120B	.000		
TOTAL									10100	3550	632372 +	8202			
SEP19	EURO DLR CALL														
9675	----	----	----	0.550N	.510-	4.0	.759	----	----	----	6015	UNCH 1.460	.500A		
9725	----	----	----	0.242N	.217-	2.5	.456	----	11700	5650	15350 +	8491 .800B	.220A		
9737	----	----	----	0.192N	.170-	2.2	.381	----	----	----	5500	UNCH .700B	.170A		
9750	----	----	----	0.150N	.132-	1.7	.313	----	----	----	3436	UNCH .830	.140A		
9762	0.105	#.105	*.105	0.105	.102-	1.2	.254	----	2666	1333	40115	UNCH .460B	.100		
9775	----	----	----	0.087N	.080-	0.7	.205	----	----	----	41851	UNCH .550B	.080A		
9787	----	----	----	0.067N	.060-	0.7	.162	----	----	----	30629	UNCH .590B	.060A		
9800	----	----	----	0.052N	.047-	0.5	.130	----	----	----	32989	UNCH .500B	.050A		



FINAL

PG51	BULLETIN # 35@	EURO DOLLAR CALL OPTIONS										wed, Feb 21, 2018			PG51
9812	----	----	----	0.040N	.037-	0.2	.104	----	----	----	45294	UNCH	.420B	.040	
9825	----	----	----	0.030N	.030	UNCH	.084	----	500	500	9589 +	350	.340B	.030A	
9837	----	----	----	0.022N	.025+	0.2	.070	----	----	----	60317	UNCH	.280B	.020A	
9850	----	----	----	0.017N	.020+	0.2	.056	----	----	----	75430	UNCH	.220B	.020A	
9862	----	----	----	0.015N	.015	UNCH	.043	----	----	----	70692	UNCH	.170B	.020	
9875	----	----	----	0.012N	.012	UNCH	.036	----	----	----	69075	UNCH	.500B	.010	
9887	----	----	----	0.010N	.010	UNCH	.029	----	----	----	12700	UNCH	.100B	.010	
9900	----	----	----	0.007N	.007	UNCH	.022	----	----	----	10826	UNCH	.090	.010	
9912	----	----	----	0.005N	.005	UNCH	.015	----	----	----	600	UNCH	.060B	.010	
9925	----	----	----	0.002N	.002	UNCH	.008	----	----	----	1064	UNCH	.040B	.010A	
9937	----	----	----	0.002N	.002	UNCH	.005	----	----	----	100	UNCH	----	.020A	
9950	----	----	----	----	.002+	0.2	.003	----	----	----	10000	UNCH	.240B	.020A	
9975	----	----	----	----	CAB	----	.001	----	----	----	250	UNCH	----	----	
10000	----	----	----	----	CAB	----	.000	----	----	----	1200	UNCH	.130B	.040	
TOTAL									14866	7483	543022 +	8841			
DEC19	EURO DLR CALL	----	----	0.710N	.662-	4.7	.799	----	----	----	2554	UNCH	1.380B	.650A	
9650	----	----	----	0.365N	.332-	3.2	.554	----	----	----	200	UNCH	.580B	.330A	
9712	----	----	----	0.302N	.272-	3.0	.484	----	100	100	1850 +	100	.430B	.270A	
9725	----	----	----	0.247N	.222-	2.5	.417	----	----	----	12200	UNCH	.790	.230A	
9737	----	----	----	0.200N	.180-	2.0	.355	----	----	----	3146	UNCH	.620B	.180A	
9750	----	----	----	0.160N	.142-	1.7	.298	----	----	----	11227	UNCH	.640B	.150A	
9762	----	----	----	0.127N	.112-	1.5	.246	----	25	25	13368 +	25	.680	.120	
9775	----	----	----	0.100N	.090-	1.0	.204	----	7500	2500	97077	UNCH	.600	.100	
9787	----	----	----	0.077N	.070-	0.7	.165	----	----	----	8596	UNCH	.580B	.070A	
9800	----	----	----	0.060N	.055-	0.5	.134	----	3300	2500	26467 +	400	.680B	.060A	
9812	----	----	----	0.047N	.045-	0.2	.111	----	----	----	1727	UNCH	.420B	.040A	
9825	----	----	----	0.040N	.037-	0.2	.092	----	----	----	62676	UNCH	.350B	.030A	
9837	----	----	----	0.032N	.030-	0.2	.075	----	----	----	16000	UNCH	.290B	.030A	
9850	----	----	----	0.025N	.025	UNCH	.063	----	----	----	15741	UNCH	.590	.030	
9862	----	----	----	0.022N	.020-	0.2	.051	----	----	----	6550	UNCH	.190B	.020	
9875	----	----	----	0.020N	.017-	0.2	.044	----	----	----	86283	UNCH	.150B	.020	
9887	----	----	----	0.015N	.015	UNCH	.037	----	----	----	1700	UNCH	.180	.010	
9900	----	----	----	0.012N	.012	UNCH	.031	----	----	----	50517	UNCH	.400B	.010	
9912	----	----	----	0.010N	.010	UNCH	.025	----	----	----	3000	UNCH	.060B	.020A	
9925	----	----	----	0.007N	.007	UNCH	.019	----	----	----	11754	UNCH	.050B	.020A	
9950	----	----	----	0.005N	.002-	0.2	.007	----	----	----	2024	UNCH	.250B	.010	
9975	----	----	----	0.002N	.002	UNCH	.003	----	----	----	15	UNCH	.200B	----	
9987	----	----	----	0.002N	.002	UNCH	.002	----	----	----	20	UNCH	----	----	
10000	----	----	----	0.002N	.002	UNCH	.001	----	----	----	14700	UNCH	.140B	.010	
TOTAL									10925	5125	449392 +	525			
MAR20	EURO DLR CALL	----	----	0.327N	.297-	3.0	.474	----	----	----	5100	UNCH	.440B	.310A	
9712	----	----	----	0.272N	.247-	2.5	.415	----	----	----	650	UNCH	.730B	.250A	
9725	----	----	----	0.225N	.205-	2.0	.359	----	----	----	263	UNCH	.640B	.210A	
9737	----	----	----	0.185N	.167-	1.7	.308	----	----	----	8849	UNCH	.550B	.180A	
9750	----	----	----	0.150N	.135-	1.5	.260	----	----	----	6050	UNCH	.470B	.140A	
9762	----	----	----	0.122N	.110-	1.2	.220	----	----	----	6242	UNCH	.550	.120A	
9775	----	----	----	0.100N	.090-	1.0	.185	----	----	----	29766	UNCH	.330B	.090A	
9800	----	----	----	0.080N	.072-	0.7	.153	----	----	----	23675	UNCH	.280B	.070A	
9812	----	----	----	0.065N	.057-	0.7	.126	----	----	----	2500	UNCH	.230B	.060A	
9825	----	----	----	0.052N	.045-	0.7	.102	----	----	----	29711	UNCH	.180B	.050A	
9850	----	----	----	0.035N	.030-	0.5	.070	----	----	----	7700	UNCH	.120B	.040A	
9862	----	----	----	0.027N	.025-	0.2	.059	----	----	----	3000	UNCH	.080B	.030A	
9875	----	----	----	0.022N	.020-	0.2	.048	----	----	----	850	UNCH	.070B	.020A	
9887	----	----	----	0.017N	.017	UNCH	.041	----	----	----	1500	UNCH	.020B	.020A	
9900	----	----	----	0.015N	.015	UNCH	.035	----	----	----	2450	UNCH	.040	.040A	
9950	----	----	----	0.005N	.005	UNCH	.013	----	----	----	399	UNCH	.030	.010	
10000	----	----	----	----	CAB	----	.002	----	----	----	35	UNCH	.010	.010	
TOTAL									0	0	128740				
JUN20	EURO DLR CALL	----	----	0.352N	.325-	2.7	.470	----	----	----	3318	UNCH	.490B	.330A	
9712	----	----	----	0.297N	.277-	2.0	.417	----	----	----	2550	UNCH	.460B	.280A	
9725	----	----	----	0.250N	.235-	1.5	.367	----	----	----	1450	UNCH	.390B	.240A	
9737	----	----	----	0.210N	.197-	1.2	.321	----	----	----	4054	UNCH	.560B	.200A	
9750	----	----	----	0.175N	.165-	1.0	.278	----	----	----	3700	UNCH	.480B	.170A	
9762	----	----	----	0.145N	.135-	1.0	.238	----	----	----	13846	UNCH	.540	.140A	
9775	----	----	----	0.120N	.110-	1.0	.202	----	----	----	7004	UNCH	.340B	.110A	
9800	----	----	----	0.100N	.090-	1.0	.171	----	----	----	10569	UNCH	.290	.090A	
9812	----	----	----	0.080N	.075-	0.5	.145	----	64500	----	43341 +	10691	.220B	.070A	
9837	----	----	----	0.055N	.052-	0.2	.105	----	----	----	30369	UNCH	.140B	.070A	
9850	----	----	----	0.045N	.042-	0.2	.087	----	----	----	500	UNCH	.110B	.050A	
9875	----	----	----	0.030N	.030	UNCH	.063	----	----	----	1000	UNCH	.110B	.060A	
9887	----	----	----	0.025N	.025	UNCH	.053	----	----	----	1000	UNCH	.050B	.040A	
9900	----	----	----	0.020N	.020	UNCH	.043	----	----	----	3890	UNCH	.020B	.040A	
9912	----	----	----	0.017N	.017	UNCH	.037	----	----	----	2	UNCH	.370	.030A	
9925	----	----	----	0.015N	.015	UNCH	.032	----	----	----	5450	UNCH	.030	.020A	
9950	----	----	----	0.010N	.010	UNCH	.022	----	----	----	5072	UNCH	.030	.030	
9987	----	----	----	0.002N	.002	UNCH	.006	----	----	----	20	UNCH	.120	.010A	



FINAL

PG51	BULLETIN # 35@	EURO DOLLAR CALL OPTIONS										wed, Feb 21, 2018		PG51	
10000	----	----	----	----	CAB	----	.004	----	----	----	10280	UNCH	.020	.010	
10050	----	----	----	----	CAB	----	.001	----	----	----	5000	UNCH	----	----	
TOTAL											64500	0	152415	+ 10691	
SEP20	EURO DLR CALL	----	----	0.445N	.410+	NEW	.518	----	350	300	350	+	350	.550B	.420A
9700	----	----	----	0.382N	.350-	3.2	.467	----	----	----	15175	UNCH	.550B	.360A	
9712	----	----	----	0.327N	.300-	2.7	.418	----	----	----	11305	UNCH	.740B	.310A	
9725	----	----	----	0.277N	.257-	2.0	.371	----	----	----	2004	UNCH	.650B	.260A	
9737	----	----	----	0.235N	.217-	1.7	.327	----	----	----	1564	UNCH	.570B	.230A	
9750	----	----	----	0.197N	.182-	1.5	.286	----	----	----	3113	UNCH	.490B	.190A	
9762	----	----	----	0.167N	.155-	1.2	.250	----	----	----	31710	UNCH	.430B	.160A	
9775	----	----	----	0.140N	.130-	1.0	.216	----	----	----	35862	UNCH	.360B	.130A	
9787	----	----	----	0.115N	.107-	0.7	.185	----	----	----	8687	UNCH	.300B	.110A	
9800	----	----	----	0.077N	.075-	0.2	.136	----	----	----	10350	UNCH	.200B	.090A	
9825	----	----	----	0.065N	.062-	0.2	.116	----	----	----	100	UNCH	.160B	.070A	
9837	----	----	----	0.052N	.050-	0.2	.096	----	----	----	8000	UNCH	.130B	.060A	
9850	----	----	----	0.025N	.025	UNCH	.050	----	----	----	1785	UNCH	.040	.040	
9900	----	----	----	0.012N	.012	UNCH	.026	----	----	----	5001	UNCH	----	.020A	
9950	----	----	----	0.002N	.002	UNCH	.006	----	----	----	10032	UNCH	.010	.010	
10000	----	----	----	----	CAB	----	.001	----	----	----	5001	UNCH	----	----	
10050	----	----	----	----							350	300	150039	+ 350	
TOTAL															
DEC20	EURO DLR CALL	----	----	0.457N	.427-	3.0	.505	----	450	400	2700	+	400	.570B	.440A
9700	----	----	----	0.395N	.370-	2.5	.459	----	----	----	3336	UNCH	.500B	.380A	
9712	----	----	----	0.340N	.320-	2.0	.413	----	----	----	3525	UNCH	.440B	.330A	
9725	----	----	----	0.292N	.275-	1.7	.370	----	----	----	5295	UNCH	.380B	.280A	
9737	----	----	----	0.252N	.235-	1.7	.329	----	----	----	4010	UNCH	.350	.240A	
9750	----	----	----	0.212N	.200-	1.2	.290	----	----	----	7650	UNCH	.330	.210A	
9762	----	----	----	0.180N	.167-	1.2	.254	----	----	----	6200	UNCH	.220B	.170A	
9775	----	----	----	0.152N	.140-	1.2	.220	----	----	----	200	UNCH	.190B	.150A	
9787	----	----	----	0.127N	.120-	0.7	.193	----	----	----	3700	UNCH	.160	.120A	
9800	----	----	----	0.107N	.100-	0.7	.166	----	----	----	600	UNCH	.120B	.100A	
9812	----	----	----	0.075N	.070-	0.5	.122	----	----	----	1	UNCH	.270	.070A	
9837	----	----	----	0.062N	.057-	0.5	.103	----	----	----	580	UNCH	.090	.060	
9850	----	----	----	0.027N	.027	UNCH	.053	----	----	----	1100	UNCH	.120	.030	
9900	----	----	----	0.012N	.012	UNCH	.026	----	----	----	25	UNCH	----	----	
9950	----	----	----	0.007N	.007	UNCH	.016	----	----	----	1	UNCH	.030	.030	
10000	----	----	----	0.002N	.002	UNCH	.006	----	----	----	45	UNCH	.010	.010	
TOTAL											450	400	38968	+ 400	
MAR21	EURO DLR CALL	----	----	0.480N	.452+	NEW	.500	----	100	100	100	+	100	----	----
9700	----	----	----	0.417N	.392-	2.5	.456	----	----	----	2300	UNCH	----	----	
9712	----	----	----	0.310N	.290-	2.0	.371	----	----	----	8450	UNCH	----	----	
9737	----	----	----	0.265N	.247-	1.7	.331	----	----	----	3000	UNCH	----	----	
9750	----	----	----	0.225N	.207-	1.7	.292	----	----	----	1900	UNCH	----	----	
9762	----	----	----	0.190N	.175-	1.5	.256	----	----	----	400	UNCH	----	----	
9775	----	----	----	0.160N	.147-	1.2	.224	----	----	----	1050	UNCH	----	----	
9787	----	----	----	0.135N	.125-	1.0	.195	----	----	----	10	UNCH	.420	.420	
9800	----	----	----	0.065N	.057-	0.7	.102	----	----	----	10	UNCH	.330B	.320	
9850	----	----	----	0.005N	.005	UNCH	.011	----	----	----	125	UNCH	----	----	
10000	----	----	----	----							100	100	17345	+ 100	
TOTAL															
JUN21	EURO DLR CALL	----	----	0.210N	.195-	1.5	.265	----	----	----	1758	UNCH	----	----	
9775	----	----	----	0.177N	.162-	1.5	.232	----	----	----	650	UNCH	----	----	
9787	----	----	----	0.107N	.097-	1.0	.153	----	----	----	160	UNCH	.330	.330	
9825	----	----	----	0.005N	.005	UNCH	.011	----	----	----	125	UNCH	----	----	
10000	----	----	----	----							0	0	2693		
TOTAL															
SEP21	EURO DLR CALL	----	----	0.520N	.490-	3.0	.491	----	----	----	1150	UNCH	----	----	
9700	----	----	----	0.265N	.247-	1.7	.305	----	----	----	400	UNCH	----	----	
9762	----	----	----	0.030N	.027-	0.2	.045	----	----	----	5	UNCH	----	----	
9950	----	----	----	0.020N	.017-	0.2	.030	----	----	----	5	UNCH	----	----	
9975	----	----	----	0.012N	.010-	0.2	.019	----	----	----	125	UNCH	----	----	
10000	----	----	----	----							0	0	1685		
TOTAL															
DEC21	EURO DLR CALL	----	----	0.545N	.515-	3.0	.486	----	----	----	450	UNCH	----	----	
9700	----	----	----	0.010N	.010	UNCH	.019	----	----	----	25	UNCH	----	----	
10000	----	----	----	----							0	0	475		
TOTAL															

2018 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 # 35@

EURO DOLLAR CALL OPTIONS

Wed, Feb 21, 2018 PG51

OPTIONS EOO'S AND BLOCK'S

TICKER SYMBOL	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME
1YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS			
MAR18 EO CALL	9775	0	10000
APR18 EO CALL	9750	0	5000
SEP18 EO CALL	9800	0	10000
2YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS			
JUN18 E2 CALL	9762	0	10000
E2	9787	0	10000
EURO DLR CALL EURODOLLAR OPTIONS			
JUN18 ZE CALL	9800	0	5000
ZE	9825	0	5000
JUN20 ZE CALL	9812	0	64500