



PRELIMINARY

PG51 BULLETIN #101@

EURO DOLLAR CALL OPTIONS

Fri, May 26, 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 for expiration dates from MAY17 to MAR18 for EURO DLR FUT and EURO DLR OPT.

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26. Table with columns for series codes from MAY17 to MAR18.

EURO DOLLAR FUTURES

Main table for EURO DOLLAR FUTURES with columns for OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, IMM INDEX, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

37837 1747284 L4032365 + 114405

EURODOLLAR CALLS

Main table for EURODOLLAR CALLS with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG51	BULLETIN #101@	EURO DOLLAR CALL OPTIONS										Fri, May 26, 2017	PG51
9862	----	----	----	0.057N	.057	UNCH	.616	----	1536	1036	49018 +	319 .110B	.030
9875	----	----	----	0.015N	.012-	0.2	.197	----	3118	3118	157484 -	2262 .050B	.010
9887	----	----	----	0.005N	.002-	0.2	.044	----	2000	2000	216497 -	2000 .020	.000
9900	----	----	----	----	CAB	----	.003	----	----	----	8699	UNCH .010	.000
9912	----	----	----	----	CAB	----	.000	----	----	----	26822	UNCH .000	.000
TOTAL									6654	6154	469605 -	3943	
AUG17	EURO DLR CALL												
9850	----	----	----	0.162N	.162	UNCH	.884	----	1750	----	103288 +	1250 .220B	.100A
9862	----	----	----	0.067N	.067	UNCH	.593	----	3500	----	200802 +	2500 .120B	.040A
9875	----	----	----	0.020N	.020	UNCH	.243	----	9620	9620	112404 +	4133 .050	.010A
9887	----	----	----	0.005N	.005	UNCH	.072	----	----	----	31359	UNCH .020B	.010
9900	----	----	----	0.002N	CAB	----	.032	----	----	----	2213	UNCH .010	.000
9912	----	----	----	----	CAB	----	.006	----	----	----	140	UNCH .010B	.000A
TOTAL									14870	9620	450206 +	7883	
SEP17	EURO DLR CALL												
9700	----	----	----	1.655N	1.655	UNCH	1.000	----	----	----	10	UNCH 1.020B	.900A
9712	----	----	----	1.530N	1.530	UNCH	1.000	----	----	----	751	UNCH .940B	.910A
9725	----	----	----	1.405N	1.405	UNCH	1.000	----	----	----	3420	UNCH 1.180B	1.020A
9737	----	----	----	1.280N	1.280	UNCH	1.000	----	----	----	250	UNCH .790B	.930A
9750	----	----	----	1.155N	1.155	UNCH	1.000	----	----	----	500	UNCH .720B	.840A
9762	----	----	----	1.030N	1.030	UNCH	1.000	----	----	----	1250	UNCH .640B	.760A
9775	----	----	----	0.905N	.905	UNCH	1.000	----	----	----	2200	UNCH .570B	.650A
9787	----	----	----	0.780N	.780	UNCH	1.000	----	----	----	1803	UNCH 1.440B	.580A
9800	----	----	----	0.655N	.655	UNCH	.999	----	----	----	22021	UNCH 1.320B	.500A
9812	----	----	----	0.530N	.530	UNCH	.999	----	----	----	3918	UNCH 1.210B	.380A
9825	----	----	----	0.405N	.405	UNCH	.994	----	----	----	9035	UNCH 1.100B	.260A
9837	----	----	----	0.280N	.280	UNCH	.961	----	----	----	16911	UNCH .990B	.160A
9850	----	----	----	0.167N	.167	UNCH	.845	----	----	----	52114	UNCH .880B	.090A
9862	----	----	----	0.082N	.080-	0.2	.574	----	1669	1169	167248 +	726 .780B	.040A
9875	----	----	----	0.030N	.027-	0.2	.276	----	2761	761	218852 +	185 .690B	.020A
9887	----	----	----	0.010N	.007-	0.2	.094	----	----	----	378142	UNCH .600B	.010
9900	----	----	----	0.002N	.002	UNCH	.033	----	----	----	110091	UNCH .520B	.010
9912	----	----	----	----	CAB	----	.006	----	----	----	29945	UNCH .440B	.000
9925	----	----	----	----	CAB	----	.000	----	----	----	36975	UNCH .370B	.010A
9937	----	----	----	----	CAB	----	.000	----	----	----	14854	UNCH .310B	.010A
9950	----	----	----	----	CAB	----	----	----	----	----	20128	UNCH .250B	.000
9962	----	----	----	----	CAB	----	----	----	----	----	7066	UNCH .200B	.010A
9975	----	----	----	----	CAB	----	----	----	2	2	11652 +	1 .160B	.000
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									4432	1932	1150977 +	912	
OCT17	EURO DLR CALL												
9837	----	----	----	0.220N	.220	UNCH	.853	----	----	----	31	UNCH .290B	.150A
9850	----	----	----	0.127N	.125-	0.2	.658	----	10000	10000	6578 -	3900 .190B	.080A
9862	----	----	----	0.062N	.060-	0.2	.411	----	20000	20000	12124 -	7876 .110B	.040A
9875	----	----	----	0.025N	.025	UNCH	.209	----	10000	10000	11281 +	2384 .060B	.020A
9887	----	----	----	0.010N	.010	UNCH	.094	----	----	----	2281	UNCH .030	.010A
9900	----	----	----	0.005N	.005	UNCH	.047	----	----	----	4000	UNCH .010B	.010
TOTAL									40000	40000	36295 -	9392	
DEC17	EURO DLR CALL												
9662	----	----	----	1.955N	1.955	UNCH	1.000	----	----	----	100	UNCH ----	1.420A
9687	----	----	----	1.705N	1.705	UNCH	1.000	----	----	----	100	UNCH .970B	.930A
9700	----	----	----	1.580N	1.580	UNCH	1.000	----	----	----	6737	UNCH 1.500B	1.130A
9725	----	----	----	1.330N	1.330	UNCH	1.000	----	----	----	80	UNCH .760B	.950A
9750	----	----	----	1.080N	1.080	UNCH	.999	----	----	----	500	UNCH .720B	.760A
9762	----	----	----	0.955N	.955	UNCH	.999	----	----	----	2100	UNCH 1.290B	.680A
9775	----	----	----	0.830N	.830	UNCH	.997	----	----	----	1807	UNCH 1.190B	.600A
9787	----	----	----	0.705N	.705	UNCH	.992	----	----	----	21840	UNCH 1.130B	.480A
9800	----	----	----	0.580N	.580	UNCH	.977	----	----	----	5763	UNCH 1.050	.360
9812	----	----	----	0.457N	.457	UNCH	.955	----	----	----	5466	UNCH 1.030	.260A
9825	----	----	----	0.337N	.337	UNCH	.912	----	----	----	29033	UNCH .900	.180A
9837	----	----	----	0.230N	.230	UNCH	.808	----	----	----	100609	UNCH .870B	.110
9850	----	----	----	0.140N	.140	UNCH	.632	----	100	100	177523 +	97 .750B	.070
9862	----	----	----	0.075N	.075	UNCH	.425	----	22600	600	158214 +	5400 .650B	.040
9875	----	----	----	0.035N	.035	UNCH	.242	----	----	----	252669	UNCH .570B	.020
9887	----	----	----	0.017N	.017	UNCH	.131	----	----	----	86647	UNCH .570B	.020
9900	----	----	----	0.007N	.007	UNCH	.062	----	140	140	165039	UNCH .510B	.010
9912	----	----	----	0.005N	.005	UNCH	.039	----	----	----	37355	UNCH .440B	.010
9925	----	----	----	0.002N	.002	UNCH	.020	----	140	140	64376	UNCH .380B	.010
9937	----	----	----	----	CAB	----	.007	----	----	----	11177	UNCH .320B	.020A
9950	----	----	----	----	CAB	----	.002	----	----	----	53911	UNCH .270B	.000
9962	----	----	----	----	CAB	----	.000	----	----	----	29395	UNCH .220B	.000
9975	----	----	----	----	CAB	----	.000	----	----	----	25417	UNCH .180B	.000
9987	----	----	----	----	CAB	----	.000	----	----	----	14364	UNCH .140B	.010
10000	----	----	----	----	CAB	----	.000	----	----	----	105781	UNCH .110B	.010A
10012	----	----	----	----	CAB	----	----	----	----	----	600	UNCH .080B	.010
10025	----	----	----	----	CAB	----	----	----	----	----	353	UNCH .060B	.010



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10037	----	----	----	----	CAB	----	----	----	----	----	20	UNCH	.040B	.010
10050	----	----	----	----	CAB	----	----	----	----	----	4	UNCH	.030B	.020
10100	----	----	----	----	CAB	----	----	----	----	----	118	UNCH	.010	.010
TOTAL											22980	980	1357098 +	5497
MAR18	EURO DLR CALL	----	----	1.750N	1.750	UNCH	1.000	----	----	----	850	UNCH	----	1.250A
9675	----	----	----	1.250N	1.250	UNCH	.999	----	----	----	170	UNCH	----	.900A
9725	----	----	----	1.000N	1.000	UNCH	.997	----	----	----	910	UNCH	1.090B	.530
9750	----	----	----	0.750N	.750	UNCH	.981	----	----	----	15189	UNCH	1.130B	.480A
9775	----	----	----	0.627N	.627	UNCH	.964	----	----	----	13300	UNCH	1.010B	.380A
9787	----	----	----	0.507N	.505-	0.2	.944	----	----	----	21207	UNCH	.890B	.290A
9800	----	----	----	0.392N	.390-	0.2	.885	----	----	----	11255	UNCH	1.090B	.210A
9812	----	----	----	0.285N	.285	UNCH	.789	----	----	----	62123	UNCH	.980B	.160A
9825	----	----	----	0.197N	.197	UNCH	.655	----	----	----	64324	UNCH	.870B	.100A
9837	----	----	----	0.127N	.125-	0.2	.500	----	10	10	118986 +	10	.760B	.070A
9850	----	----	----	0.075N	.075	UNCH	.348	----	----	----	44799	UNCH	.660B	.050A
9862	----	----	----	0.042N	.042	UNCH	.223	----	49227	11367	131018 +	46882	.560B	.030A
9875	----	----	----	0.025N	.022-	0.2	.132	----	11265	11265	79646 +	11265	.490B	.020
9887	----	----	----	0.015N	.012-	0.2	.078	----	----	----	87714	UNCH	.420B	.010
9900	----	----	----	0.007N	.007	UNCH	.047	----	11265	11265	71852 +	6466	.320B	.010A
9912	----	----	----	0.005N	.005	UNCH	.031	----	----	----	45649	UNCH	.270B	.010
9925	----	----	----	0.002N	.002	UNCH	.016	----	----	----	20484	UNCH	.220B	.010
9937	----	----	----	----	CAB	----	.007	----	----	----	28005	UNCH	.230	.000
9950	----	----	----	----	CAB	----	.003	----	----	----	940	UNCH	.150B	.000
9962	----	----	----	----	CAB	----	.001	----	----	----	1001	UNCH	.120	.020A
9975	----	----	----	----	CAB	----	.000	----	----	----	550	UNCH	.090B	.010A
9987	----	----	----	----	CAB	----	.000	----	----	----	10600	UNCH	.070B	.030A
10000	----	----	----	----	CAB	----	.000	----	----	----	5500	UNCH	.050B	----
10012	----	----	----	----	CAB	----	.000	----	----	----	20	UNCH	.030B	.010
10037	----	----	----	----	CAB	----	.000	----	----	----	71767	33907	836092 +	64623
TOTAL											6055	3255	839491 +	1425
JUN18	EURO DLR CALL	----	----	1.415N	1.415	UNCH	.998	----	----	----	700	UNCH	1.510B	1.020A
9700	----	----	----	1.290N	1.290	UNCH	.996	----	----	----	50	UNCH	1.380B	.940A
9712	----	----	----	1.165N	1.165	UNCH	.992	----	----	----	250	UNCH	1.260B	.820A
9725	----	----	----	0.792N	.792	UNCH	.959	----	----	----	2750	UNCH	1.180B	.490A
9762	----	----	----	0.670N	.670	UNCH	.944	----	----	----	7452	UNCH	1.140B	.400A
9775	----	----	----	0.552N	.552	UNCH	.908	----	----	----	18566	UNCH	.930B	.320A
9787	----	----	----	0.442N	.442	UNCH	.847	----	----	----	9263	UNCH	.820	.240A
9800	----	----	----	0.342N	.342	UNCH	.766	----	----	----	41379	UNCH	.430B	.180A
9812	----	----	----	0.252N	.255+	0.2	.658	----	----	----	41576	UNCH	.720	.130A
9825	----	----	----	0.180N	.182+	0.2	.540	----	250	----	41747	UNCH	.810	.100
9837	----	----	----	0.122N	.125+	0.2	.418	----	1305	1305	30516 -	25	.570B	.070
9850	----	----	----	0.080N	.082+	0.2	.308	----	750	750	37104 +	580	.670B	.050A
9862	----	----	----	0.050N	.052+	0.2	.216	----	3750	1200	41793 +	870	.580B	.040A
9875	----	----	----	0.032N	.032	UNCH	.145	----	----	----	70815	UNCH	.490B	.030A
9887	----	----	----	0.022N	.022	UNCH	.102	----	----	----	243966	UNCH	.540B	.020A
9900	----	----	----	0.015N	.015	UNCH	.070	----	----	----	33188	UNCH	.480B	.020A
9912	----	----	----	0.010N	.010	UNCH	.048	----	----	----	57350	UNCH	.410B	.010
9925	----	----	----	0.007N	.007	UNCH	.035	----	----	----	45766	UNCH	.360B	.010A
9937	----	----	----	0.005N	.005	UNCH	.024	----	----	----	85265	UNCH	.210B	.010
9950	----	----	----	0.002N	.002	UNCH	.013	----	----	----	9630	UNCH	.180B	.010A
9962	----	----	----	----	CAB	----	.007	----	----	----	3622	UNCH	.190B	.020A
9975	----	----	----	----	CAB	----	.003	----	----	----	1710	UNCH	.110B	.010
9987	----	----	----	----	CAB	----	.001	----	----	----	15013	UNCH	.150	.000
10000	----	----	----	----	CAB	----	.000	----	----	----	20	UNCH	.040B	.010
10037	----	----	----	----	CAB	----	.000	----	----	----	6055	3255	839491 +	1425
TOTAL														
SEP18	EURO DLR CALL	----	----	1.575N	1.580+	0.5	.996	----	----	----	150	UNCH	1.670B	1.130A
9675	----	----	----	1.450N	1.455+	0.5	.993	----	----	----	150	UNCH	1.550B	1.050A
9687	----	----	----	0.952N	.957+	0.5	.956	----	----	----	250	UNCH	1.050B	.620A
9737	----	----	----	0.832N	.837+	0.5	.937	----	----	----	906	UNCH	.930B	.520A
9750	----	----	----	0.712N	.717+	0.5	.915	----	----	----	140	UNCH	.810B	.440A
9762	----	----	----	0.600N	.605+	0.5	.873	----	----	----	615	UNCH	.750B	.360A
9775	----	----	----	0.495N	.500+	0.5	.818	----	81	81	2409 -	81	.590B	.290A
9787	----	----	----	0.395N	.400+	0.5	.748	----	----	----	9952	UNCH	.590B	.230A
9800	----	----	----	0.310N	.312+	0.2	.663	----	----	----	31808	UNCH	.820	.180A
9812	----	----	----	0.237N	.240+	0.2	.565	----	----	----	23513	UNCH	.890	.140
9825	----	----	----	0.175N	.177+	0.2	.465	----	250	----	26020 +	250	.570B	.110A
9837	----	----	----	0.125N	.127+	0.2	.368	----	----	----	30650	UNCH	.660B	.080A
9850	----	----	----	0.085N	.087+	0.2	.280	----	----	----	41123	UNCH	.580B	.060A
9862	----	----	----	0.057N	.060+	0.2	.207	----	----	----	32620	UNCH	.510B	.050A
9875	----	----	----	0.040N	.040	UNCH	.148	----	----	----	18120	UNCH	.440B	.030A
9887	----	----	----	0.027N	.027	UNCH	.106	----	----	----	26041	UNCH	.550B	.030A
9900	----	----	----	0.020N	.020	UNCH	.078	----	572	572	80748 +	531	.490B	.020A
9912	----	----	----	0.015N	.015	UNCH	.059	----	----	----	19114	UNCH	.430B	.020
9925	----	----	----	0.010N	.010	UNCH	.041	----	----	----	20740	UNCH	.380B	.010A
9937	----	----	----	0.007N	.007	UNCH	.030	----	----	----	30140	UNCH	.190B	.010A
9950	----	----	----	0.005N	.005	UNCH	.021	----	----	----	60910	UNCH	.160B	.010A
9962	----	----	----	0.002N	.002	UNCH	.011	----	----	----	980	UNCH	.200B	.010A
9975	----	----	----	----				----	----	----				



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9987	----	----	----	----	CAB	----	.006	----	----	----	910	UNCH	.100B	.010
10000	----	----	----	----	CAB	----	.003	----	----	----	7595	UNCH	.100	.000
10012	----	----	----	----	CAB	----	.002	----	----	----	420	UNCH	.060B	.000
TOTAL										903 653	466024 +	700		
DEC18 9675	EURO DLR CALL	----	----	1.480N	1.485+	0.5	.981	----	----	----	500	UNCH	1.580B	1.070A
9687	----	----	----	1.355N	1.360+	0.5	.972	----	----	----	138	UNCH	1.460B	.960A
9725	----	----	----	0.987N	.995+	0.7	.932	----	----	----	311	UNCH	1.090B	.650A
9750	----	----	----	0.757N	.762+	0.5	.879	----	----	----	1825	UNCH	.860B	.470A
9762	----	----	----	0.647N	.655+	0.7	.839	----	----	----	544	UNCH	.740B	.400A
9775	----	----	----	0.545N	.550+	0.5	.789	----	----	----	5596	UNCH	.640B	.330A
9787	----	----	----	0.452N	.457+	0.5	.725	----	----	----	5177	UNCH	.540B	.270A
9800	----	----	----	0.367N	.370+	0.2	.653	----	500 500	33127 -	500	.960B	.220A	
9812	----	----	----	0.290N	.295+	0.5	.574	----	----	----	49089	UNCH	.970	.170A
9825	----	----	----	0.225N	.230+	0.5	.491	----	350 100	21407 +	100	.360B	.140	
9837	----	----	----	0.170N	.175+	0.5	.408	----	----	----	12358	UNCH	.520B	.110A
9850	----	----	----	0.127N	.130+	0.2	.330	----	1000 1000	63968 +	1000	.560	.090A	
9862	----	----	----	0.092N	.095+	0.2	.260	----	----	----	11844	UNCH	.660B	.070A
9875	----	----	----	0.065N	.067+	0.2	.199	----	----	----	17373	UNCH	.470B	.050A
9887	----	----	----	0.045N	.047+	0.2	.149	----	----	----	16914	UNCH	.380	.040A
9900	----	----	----	0.032N	.035+	0.2	.114	----	200	146123 +	200	.400	.030	
9912	----	----	----	0.022N	.025+	0.2	.084	----	----	----	8710	UNCH	.340	.020A
9925	----	----	----	0.015N	.017+	0.2	.061	----	----	----	4824	UNCH	.310	.020A
9937	----	----	----	0.012N	.012	UNCH	.045	----	----	----	4450	UNCH	.120B	.020
9950	----	----	----	0.010N	.010	UNCH	.036	----	----	----	45321	UNCH	.210B	.010
9962	----	----	----	0.007N	.007	UNCH	.027	----	----	----	250	UNCH	.010B	.010
9975	----	----	----	0.005N	.005	UNCH	.018	----	----	----	1876	UNCH	.190	.010A
9987	----	----	----	0.002N	.002	UNCH	.010	----	----	----	790	UNCH	.090	.010
10000	----	----	----	0.002N	.002	UNCH	.006	----	----	----	2909	UNCH	.110	.010
10125	----	----	----	----	CAB	----	.000	----	----	----	5	UNCH	.030B	.010
TOTAL										2050 1600	455429 +	800		
MAR19 9725	EURO DLR CALL	----	----	0.950N	.952+	0.2	.890	----	----	----	9	UNCH	.780B	.740A
9737	----	----	----	0.840N	.840	UNCH	.861	----	----	----	25	UNCH	.720B	.630A
9750	----	----	----	0.735N	.732-	0.2	.823	----	----	----	100	UNCH	.660B	.550A
9762	----	----	----	0.632N	.632	UNCH	.778	----	----	----	10150	UNCH	.800B	.470A
9775	----	----	----	0.540N	.537-	0.2	.726	----	----	----	1686	UNCH	.590B	.360
9787	----	----	----	0.452N	.450-	0.2	.667	----	----	----	37329	UNCH	1.020	.300A
9800	----	----	----	0.375N	.372-	0.2	.600	----	----	----	14141	UNCH	1.070	.250A
9812	----	----	----	0.305N	.302-	0.2	.530	----	250	21321 +	100	.400B	.200A	
9825	----	----	----	0.242N	.242	UNCH	.458	----	----	----	5181	UNCH	.510B	.150
9837	----	----	----	0.190N	.190	UNCH	.388	----	----	----	1200	UNCH	.730	.130A
9850	----	----	----	0.147N	.145-	0.2	.321	----	----	----	14266	UNCH	.410B	.100A
9862	----	----	----	0.112N	.107-	0.5	.258	----	3000 450	11950 +	2050	.150B	.080A	
9875	----	----	----	0.085N	.080-	0.5	.205	----	----	----	21550	UNCH	.530B	.060A
9887	----	----	----	0.062N	.060-	0.2	.161	----	----	----	12419	UNCH	.190B	.050
9900	----	----	----	0.047N	.045-	0.2	.126	----	----	----	25625	UNCH	.070B	.040
9925	----	----	----	0.025N	.025	UNCH	.075	----	500	6750 +	500	.040B	.030A	
9937	----	----	----	0.017N	.017	UNCH	.055	----	----	----	450	UNCH	.030B	.020A
9950	----	----	----	0.012N	.012	UNCH	.040	----	----	----	45600	UNCH	.250B	.020
9962	----	----	----	0.010N	.010	UNCH	.032	----	----	----	251	UNCH	.200	.020
9975	----	----	----	0.007N	.007	UNCH	.024	----	----	----	215	UNCH	.020	.020
9987	----	----	----	0.005N	.005	UNCH	.017	----	----	----	350	UNCH	.100	.100
10000	----	----	----	0.002N	.002	UNCH	.009	----	----	----	3569	UNCH	.120B	.010A
TOTAL										3750 450	234137 +	2650		
JUN19 9725	EURO DLR CALL	----	----	0.920N	.922+	0.2	.842	----	----	----	508	UNCH	.930B	.710A
9750	----	----	----	0.712N	.715+	0.2	.770	----	----	----	102	UNCH	.640	.600A
9762	----	----	----	0.617N	.620+	0.2	.725	----	----	----	8314	UNCH	.580B	.500A
9775	----	----	----	0.530N	.532+	0.2	.674	----	----	----	56001	UNCH	1.120	.420
9787	----	----	----	0.450N	.452+	0.2	.618	----	----	----	40100	UNCH	.530B	.370A
9800	----	----	----	0.377N	.380+	0.2	.558	----	----	----	40424	UNCH	.500B	.310A
9812	----	----	----	0.312N	.312	UNCH	.496	----	----	----	4650	UNCH	.380B	.250A
9825	----	----	----	0.255N	.255	UNCH	.434	----	----	----	27002	UNCH	.310B	.210A
9837	----	----	----	0.205N	.205	UNCH	.373	----	----	----	1831	UNCH	.250B	.140A
9850	----	----	----	0.162N	.162	UNCH	.316	----	----	----	26040	UNCH	.620	.130A
9862	----	----	----	0.127N	.127	UNCH	.263	----	----	----	16194	UNCH	.160B	.130A
9875	----	----	----	0.100N	.100	UNCH	.217	----	750 750	15500 +	750	.490B	.080A	
9887	----	----	----	0.077N	.077	UNCH	.176	----	----	----	2600	UNCH	.090B	.060A
9900	----	----	----	0.057N	.057	UNCH	.139	----	----	----	67692	UNCH	.080B	.050A
9925	----	----	----	0.032N	.032	UNCH	.085	----	----	----	5450	UNCH	.040B	.040
9950	----	----	----	0.020N	.020	UNCH	.054	----	----	----	14210	UNCH	.240B	.070A
9987	----	----	----	0.010N	.010	UNCH	.028	----	----	----	100	UNCH	.110	.110
10000	----	----	----	0.007N	.007	UNCH	.021	----	----	----	2100	UNCH	.120B	.030A
TOTAL										750 750	328818 +	750		
SEP19 9750	EURO DLR CALL	----	----	0.707N	.707	UNCH	.721	----	----	----	750	UNCH	.830	.630
9762	----	----	----	0.617N	.617	UNCH	.678	----	----	----	26000	UNCH	----	.560A
9775	----	----	----	0.532N	.532	UNCH	.631	----	----	----	15900	UNCH	.540B	.480A
9787	----	----	----	0.455N	.455	UNCH	.580	----	----	----	38475	UNCH	.470B	.410A

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PRELIMINARY

PG51	BULLETIN #101@	EURO DOLLAR CALL OPTIONS										Fri, May 26, 2017	PG51	
9800	----	----	----	0.385N	.385	UNCH	.526	----	----	----	5200	UNCH	.440B	.350A
9812	----	----	----	0.325N	.325	UNCH	.470	----	----	----	3750	UNCH	.320B	.300A
9825	----	----	----	0.270N	.270	UNCH	.415	----	----	----	2050	UNCH	----	.250A
9837	----	----	----	0.222N	.222	UNCH	.363	----	----	----	10775	UNCH	----	.210A
9850	----	----	----	0.180N	.180	UNCH	.312	----	----	----	30550	UNCH	----	----
9862	----	----	----	0.145N	.145	UNCH	.265	----	----	----	21075	UNCH	.170B	----
9875	----	----	----	0.117N	.115-	0.2	.222	----	----	----	12800	UNCH	.500B	.110A
9887	----	----	----	0.092N	.090-	0.2	.183	----	----	----	8200	UNCH	----	----
9900	----	----	----	0.072N	.070-	0.2	.149	----	----	----	10250	UNCH	.090	.080A
9925	----	----	----	0.045N	.042-	0.2	.098	----	----	----	100	UNCH	----	----
9937	----	----	----	0.035N	.035	UNCH	.081	----	----	----	100	UNCH	----	----
9950	----	----	----	0.027N	.027	UNCH	.066	----	----	----	10000	UNCH	.240B	.230A
9975	----	----	----	0.015N	.015	UNCH	.039	----	----	----	250	UNCH	----	----
10000	----	----	----	0.010N	.010	UNCH	.026	----	----	----	1200	UNCH	.130B	.040
TOTAL										0 0	197425			
DEC19	EURO DLR CALL	----	----	0.865N	.862-	0.2	.759	----	----	----	300	UNCH	.790	.720
9725	----	----	----	0.685N	.682-	0.2	.681	----	----	----	6225	UNCH	.640B	.620A
9750	----	----	----	0.602N	.600-	0.2	.637	----	----	----	3300	UNCH	.680	.410
9762	----	----	----	0.527N	.525-	0.2	.591	----	----	----	23276	UNCH	.600	.420
9775	----	----	----	0.455N	.452-	0.2	.543	----	----	----	5000	UNCH	.450	.400
9787	----	----	----	0.387N	.385-	0.2	.493	----	----	----	7800	UNCH	.680B	.360
9800	----	----	----	0.327N	.325-	0.2	.443	----	----	----	705	UNCH	.370B	.360
9812	----	----	----	0.275N	.275	UNCH	.394	----	----	----	7190	UNCH	.300	.300
9825	----	----	----	0.230N	.230	UNCH	.347	----	100 100	16000	UNCH	.230B	----	
9837	----	----	----	0.190N	.190	UNCH	.302	----	----	15215	UNCH	.590	.180	
9850	----	----	----	0.155N	.155	UNCH	.259	----	----	2200	UNCH	----	----	
9862	----	----	----	0.125N	.125	UNCH	.220	----	----	9830	UNCH	----	.130A	
9875	----	----	----	0.100N	.100	UNCH	.185	----	----	1500	UNCH	.180	.170	
9887	----	----	----	0.080N	.080	UNCH	.154	----	----	3050	UNCH	.400B	.390A	
9900	----	----	----	0.050N	.050	UNCH	.104	----	----	3500	UNCH	.050B	.050	
9925	----	----	----	0.032N	.032	UNCH	.071	----	----	2000	UNCH	.250B	.030	
9950	----	----	----	0.020N	.020	UNCH	.046	----	----	15	UNCH	.200B	----	
9975	----	----	----	0.012N	.012	UNCH	.030	----	----	215	UNCH	.140B	.030	
TOTAL									100 100	107321				
MAR20	EURO DLR CALL	----	----	0.685N	.682-	0.2	.654	----	----	----	6300	UNCH	----	----
9750	----	----	----	0.605N	.602-	0.2	.612	----	----	----	6050	UNCH	----	----
9762	----	----	----	0.532N	.530-	0.2	.569	----	----	----	4350	UNCH	----	----
9775	----	----	----	0.462N	.460-	0.2	.524	----	----	----	4850	UNCH	----	----
9787	----	----	----	0.400N	.397-	0.2	.478	----	----	----	5875	UNCH	----	----
9800	----	----	----	0.342N	.342	UNCH	.432	----	----	100	UNCH	----	----	
9812	----	----	----	0.207N	.207	UNCH	.302	----	----	2000	UNCH	----	----	
9825	----	----	----	0.172N	.172	UNCH	.264	----	----	1250	UNCH	----	----	
9837	----	----	----	0.142N	.142	UNCH	.228	----	----	250	UNCH	----	----	
9850	----	----	----	0.117N	.117	UNCH	.195	----	----	1500	UNCH	----	----	
9862	----	----	----	0.095N	.095	UNCH	.165	----	----	1450	UNCH	----	----	
9875	----	----	----	0.037N	.037	UNCH	.076	----	----	30	UNCH	----	----	
9887	----	----	----	0.015N	.015	UNCH	.034	----	----	30	UNCH	----	----	
TOTAL									0 0	34035				
JUN20	EURO DLR CALL	----	----	0.705N	.702-	0.2	.625	----	----	----	4000	UNCH	----	----
9750	----	----	----	0.625N	.622-	0.2	.588	----	----	----	1300	UNCH	----	----
9762	----	----	----	0.552N	.550-	0.2	.548	----	----	----	350	UNCH	----	----
9775	----	----	----	0.162N	.160-	0.2	.234	----	----	250	UNCH	----	----	
9875	----	----	----	0.105N	.102-	0.2	.168	----	----	250	UNCH	----	----	
9900	----	----	----	0.082N	.080-	0.2	.139	----	----	2	UNCH	.370	.070	
TOTAL									0 0	6152				
SEP20	EURO DLR CALL	----	----	0.712N	.707-	0.5	.605	----	----	----	800	UNCH	----	----
9750	----	----	----	0.565N	.562-	0.2	.531	----	----	25	UNCH	----	----	
9775	----	----	----	0.295N	.292-	0.2	.342	----	----	100	UNCH	----	----	
9837	----	----	----	0.255N	.252-	0.2	.308	----	----	25	UNCH	----	----	
9850	----	----	----	0.127N	.125-	0.2	.182	----	----	250	UNCH	----	----	
9900	----	----	----											
TOTAL									0 0	1200				
DEC20	EURO DLR CALL	----	----	0.290N	.290	UNCH	.332	----	----	----	1	UNCH	.270	.240
9837	----	----	----	0.112N	.112	UNCH	.169	----	----	100	UNCH	----	----	
9900	----	----	----											
TOTAL									0 0	101				
MAR21	EURO DLR CALL	----	----	0.790N	.787-	0.2	.602	----	----	----	8450	UNCH	----	----
9737	----	----	----	0.712N	.710-	0.2	.570	----	----	50	UNCH	----	----	
9750	----	----	----	0.297N	.295-	0.2	.310	----	----	10	UNCH	.330B	.320	
9850	----	----	----											
TOTAL									0 0	8510				

OPTIONS EOO'S AND BLOCK'S

TICKER SYMBOL	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME
1YR MIDCRV CALL	EURODOLLAR MIDCURVE OPTIONS		
JUL17	CALL		
EO	9837	0	10000
EO	9850	0	10000