



FINAL

PG52 BULLETIN #123@ EURO DOLLAR PUT OPTIONS wed, Jun 27, 2018 PG52

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

EURODOLLAR PUTS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
EURO DLR	PUT	EURO	DLR	PUT	(FUTURES	SETT.	97.6550 + .3)							
JUL18														
9700								CAB	----	----	----	2500	UNCH ----	
9712								CAB	----	.000	----	49757	UNCH ----	
9725								CAB	----	.002	250	71130	UNCH .010	
9737								CAB	----	.048	250	103625	UNCH .020B	
9750						0.007N		CAB	.005-	0.2	----	113961	UNCH .070	
9762						0.087N			.082-	0.5	----	42836	UNCH .160B	
9775						0.207N			.202-	0.5	----	17639	UNCH .270B	
9787						0.330N			.325-	0.5	----	500	UNCH .390B	
TOTAL											500	401948		
AUG18	EURO DLR PUT				(FUTURES	SETT.	97.6150 + .5)							
9712								CAB	----	.000	----	1250	UNCH ----	
9725								CAB	----	.002	250	62620	UNCH .010	
9737								CAB	----	.052	250	131883	UNCH .030B	
9750	0.015				#.015	*.015	0.015		.015	UNCH	13500	86812	UNCH .080B	
9762							0.095N		.092-	0.2	----	6079	UNCH .160B	
TOTAL											14000	288644		
SEP18	EURO DLR PUT				(FUTURES	SETT.	97.5500 + .5)							
9125								CAB	----	----	----	30	UNCH .010B	
9500								CAB	----	----	----	3000	UNCH .080B	
9537								CAB	----	----	----	30	UNCH .120B	
9587								CAB	----	----	----	10	UNCH .020B	
9600								CAB	----	----	----	5200	UNCH .360B	
9612								CAB	----	----	----	3330	UNCH .220B	
9625								CAB	----	----	----	3301	UNCH .230B	
9637								CAB	----	----	----	665	UNCH .280B	
9650								CAB	----	----	----	3280	UNCH .290B	
9662								CAB	----	----	----	1867	UNCH .320B	
9675								CAB	----	----	----	8120	UNCH .370B	
9687								CAB	----	----	----	7701	UNCH .400B	
9700								CAB	----	----	----	38279	UNCH .440B	
9712								CAB	----	.000	----	108310	UNCH .490B	
9725								CAB	----	.002	20550	254069	UNCH .4700	
9737						0.002N			.002	UNCH	49600	499449	UNCH .800B	
9750						0.025N			.022-	0.2	----	12101	405721	UNCH .770
9762	0.100				.100	.100	0.100		.102-	0.2	----	1325	168159	UNCH .125
9775							0.212N		.210-	0.2	----	200	223907	UNCH .200
9787							0.335N		.330-	0.5	----	151974	UNCH .850B	
9800							0.457N		.452-	0.5	----	125	145646	UNCH .125
9812							0.580N		.577-	0.2	320	120371	UNCH .320	
9825							0.705N		.700-	0.5	----	43514	UNCH .1.050B	
9837							0.830N		.825-	0.5	----	34815	UNCH .1.130B	
9850							0.955N		.950-	0.5	----	8550	UNCH .1.220B	
9862							1.080N		1.075-	0.5	----	6400	UNCH .1.300B	
9875							1.205N		1.200-	0.5	----	2329	UNCH .1.400B	
9887							1.330N		1.325-	0.5	----	3505	UNCH .1.490B	
TOTAL											83901	2251532		
OCT18	EURO DLR PUT				(FUTURES	SETT.	.00)							
9700							0.002N		.002	UNCH	----	11000	UNCH ----	
9712							0.005N		.005	UNCH	20000	147456	UNCH .020B	
9725							0.025N		.022-	0.2	11250	120749	UNCH .060B	
9737							0.085N		.077-	0.7	7600	53553	UNCH .7600	
9750							0.175N		.165-	1.0	----	2250	UNCH .190B	
TOTAL											38850	335008		
NOV18	EURO DLR PUT				(FUTURES	SETT.	.00)							
9712							0.007N		.007	UNCH	----	5604	UNCH .020	
9725							0.035N		.032-	0.2	----	250	UNCH .040B	
9737							0.095N		.087-	0.7	----	6250	UNCH .140B	
9750							0.185N		.175-	1.0	----	250	UNCH .200B	
TOTAL											0	12354		
DEC18	EURO DLR PUT				(FUTURES	SETT.	97.3700 + 1.5)							
9175								CAB	----	----	----	30	UNCH .010B	
9325								CAB	----	----	----	12	UNCH .030	
9475								CAB	----	----	----	10	UNCH .000B	
9500								CAB	----	----	----	1091	UNCH .010	
9525								CAB	----	----	----	50	UNCH .000B	
9550								CAB	----	----	----	10	UNCH .010B	
9575								CAB	----	----	----	500	UNCH .020	
9587								CAB	----	----	----	220	UNCH .020B	
9600								CAB	----	----	----	5123	UNCH .280	
9625								CAB	----	----	----	6919	UNCH .270B	
9637								CAB	----	----	----	5445	UNCH .310B	
9650								CAB	----	.000	----	40776	UNCH .340B	
9662								CAB	----	.000	----	10075	UNCH .380B	
9675								CAB	----	.000	----	100353	UNCH .420B	
9687							0.002N		.006	----	----	60476	UNCH .460B	
9700							0.002N		UNCH	.031	----	278598	UNCH .520	
9712							0.010N		.007-	0.2	1700	525035	UNCH .1700	
9725							0.040N		.037-	0.2	4451	602174	UNCH .120	
9737							0.107N		.097-	0.5	4100	324047	UNCH .400	
9750							0.190N		.182-	0.7	29200	384390	UNCH .12500	
9762							0.292N		.282-	1.0	29200	203969	UNCH .6387	
9775							0.407N		.395-	1.2	----	223785	UNCH .950B	
9787							0.527N		.515-	1.2	----	100067	UNCH .940B	
9800							0.650N		.635-	1.5	750	112624	UNCH .500	
9812							0.772N		.757-	1.5	----	72433	UNCH .1.070B	
9825							0.895N		.880-	1.5	20926	54903	UNCH .6689	
9837							1.020N		1.005-	1.5	15000	12249	UNCH .1.230B	
9850							1.145N		1.130-	1.5	----	12270	UNCH .1.320B	
9862							1.270N		1.255-	1.5	----	2280	UNCH .1.410B	
9875							1.395N		1.380-	1.5	----	6825	UNCH .1.500B	
9887							1.520N		1.505-	1.5	----	1950	UNCH .1.600B	
9900							1.645N		1.630-	1.5	----	5277	UNCH .1.700B	
TOTAL											99401	3153966		
MAR19	EURO DLR PUT				(FUTURES	SETT.	97.2550 + 2.5)							
9200								CAB	----	----	----	30	UNCH .010B	
9225								CAB	----	----	----	12	UNCH .020B	
9250								CAB	----	----	----	4	UNCH .020B	
9275								CAB	----	----	----	11	UNCH .020B	
9300								CAB	----	----	----	10	UNCH .030B	
9350								CAB	----	----	----	1	UNCH .040	
9400								CAB	----	----	----	6	UNCH .050	
9425								CAB	----	----	----	4	UNCH .070B	
9500								CAB	----	----	----	128	UNCH .010	
9575								CAB	----	----	----	370	UNCH .040B	
9587								CAB	----	----	----	1200	UNCH .160	
9600								CAB	----	.000	----	38091	UNCH .280	
9612								CAB	----	.000	----	50	UNCH .300B	
9625								CAB	----	.000	----	2746	UNCH .040	
9637								CAB	----	.002	----	13020	UNCH .350B	
9650								CAB	----	.007	----	34348	UNCH .390B	
9662							0.002N		.002	UNCH	----	35118	UNCH .430B	
9675							0.005N		.005	UNCH	52000	331136	UNCH .52000	
9687							0.012N		.012	UNCH	114500	584391	UNCH .103557	
9700							0.037N		.035-	0.2	----	82230	UNCH .28818	
9712							0.082N		.077-	0.5	19400	201555	UNCH .13791	
9725							0.147N		.137-	1.0	900	192375	UNCH .690	
9737							0.230N		.215-	1.5	----	129094	UNCH .740B	
9750							0.327N		.307-	2.0	----	128802	UNCH .810B	
9762							0.430N		.410-	2.0	----	49481	UNCH .870B	
9775							0.542N		.522-	2.0	----	62672	UNCH .940B	
9787							0.660N		.637-	2.2	----	11997	UNCH .990B	
9800							0.780N		.757-	2.2	----	38852	UNCH .1.070B	
9812							0.900N		.875-	2.5	----	15284	UNCH .1.150B	
9825							1.022N	</						



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9500	----	----	----	----	----	CAB	----	----	----	----	1011	UNCH	.100B	.010																	
9525	----	----	----	----	----	CAB	----	----	----	1	UNCH	.110B	.110A																		
9550	----	----	----	----	----	CAB	----	.000	----	12500	UNCH	.010	.010																		
9575	----	----	----	----	----	CAB	----	.000	1250	1000 +	498	.020	.020																		
9587	----	----	----	----	----	CAB	----	.001	----	400	UNCH	.040	.000																		
9600	----	----	----	----	----	CAB	----	.003	----	4199	UNCH	.190	.010																		
9612	----	----	----	----	----	CAB	----	.007	----	4500	UNCH	.150	.020A																		
9625	----	----	----	----	----		.002+	0.2	1250	8819	UNCH	.080B	.010																		
9637	----	----	----	0.002N	.005+	0.2	.030	----	----	9625	UNCH	.020	.010																		
9650	----	----	----	0.007N	.007	UNCH	.045	----	----	56887	UNCH	.200	.010																		
9662	----	----	----	0.015N	.015	UNCH	.083	2752	197116 +	2500	.490B	.010																			
9675	----	----	----	0.030N	.030	UNCH	.146	7500	440925 +	5000	.530B	.010A																			
9687	----	----	----	0.065N	.060	0.5	.242	4254	203779 +	2500	.580B	.020A																			
9700	----	----	----	0.112N	.105	0.7	.352	252	132741	UNCH	.630B	.030																			
9712	----	----	----	0.172N	.162	1.0	.464	1600	89545 +	1500	.690B	.030																			
9725	----	----	----	0.247N	.232	1.5	.570	----	----	65294	UNCH	.760	.030																		
9737	----	----	----	0.340N	.317	2.2	.663	----	----	132634	UNCH	.810B	.040A																		
9750	----	----	----	0.437N	.412	2.5	.738	----	----	62212	UNCH	.880B	.050A																		
9762	----	----	----	0.540N	.515	2.5	.797	----	----	26338	UNCH	.950B	.060A																		
9775	----	----	----	0.650N	.622	2.7	.847	----	----	65967	UNCH	1.010B	.070A																		
9787	----	----	----	0.762N	.735	2.7	.881	----	----	20475	UNCH	1.070B	.090A																		
9800	----	----	----	0.880N	.852	2.7	.906	----	----	58704	UNCH	1.150B	.120A																		
9812	----	----	----	1.000N	.970	3.0	.930	----	----	24646	UNCH	1.230B	.160A																		
9825	----	----	----	1.120N	1.090	3.0	.946	----	----	23404	UNCH	1.310B	.200A																		
9837	----	----	----	1.242N	1.212	3.0	.956	----	----	7672	UNCH	1.400B	.260A																		
9850	----	----	----	1.365N	1.335	3.0	.965	----	----	4100	UNCH	1.490B	.330A																		
9862	----	----	----	1.490N	1.460	3.0	.973	----	----	1000	UNCH	1.580B	.520A																		
9875	----	----	----	1.615N	1.585	3.0	.981	----	----	700	UNCH	1.680B	----																		
9887	----	----	----	1.740N	1.710	3.0	.989	----	----	1200	UNCH	1.780B	----																		
TOTAL SEP19		(FUTURES SETT.	97.1100 +	4.0)						18858	1657491 +	11998																			
9200	----	----	----	----	----	CAB	----	----	----	30	UNCH	.010B	.010																		
9500	----	----	----	----	----	CAB	----	.000	----	1	UNCH	.110B	.110																		
9550	----	----	----	----	----	CAB	----	.000	----	3000	UNCH	.020	.020																		
9575	----	----	----	----	----	CAB	----	.003	----	7758	UNCH	.110	.000																		
9587	----	----	----	----	----	CAB	----	.007	----	2000	UNCH	----	----																		
9600	----	----	----	0.002N	.002	UNCH	.013	----	----	11860	UNCH	.150	.000																		
9612	----	----	----	0.005N	.005	UNCH	.025	----	----	70150	UNCH	.010B	.010																		
9625	----	----	----	0.007N	.007	UNCH	.038	415	55445 +	415	.030	.010A																			
9637	----	----	----	0.012N	.012	UNCH	.060	----	----	64722	UNCH	.030	.010																		
9650	----	----	----	0.025N	.022	0.2	.099	----	----	18720	UNCH	.180	.010A																		
9662	----	----	----	0.047N	.042	0.5	.162	----	----	108425	UNCH	.080B	.020A																		
9675	----	----	----	0.082N	.072	1.0	.239	415	81766 +	415	.220	.020																			
9687	----	----	----	0.127N	.115	1.2	.328	500	64601	UNCH	.160	.020																			
9700	----	----	----	0.185N	.170	1.5	.419	----	----	55740	UNCH	.270	.030A																		
9712	----	----	----	0.252N	.235	1.7	.509	325	57318	UNCH	.300B	.040A																			
9725	----	----	----	0.332N	.310	2.2	.592	----	----	81156	UNCH	.390B	.040A																		
9737	----	----	----	0.422N	.395	2.7	.665	----	----	96958	UNCH	.480B	.050A																		
9750	----	----	----	0.517N	.490	2.7	.726	----	----	33450	UNCH	.580B	.070A																		
9762	----	----	----	0.620N	.590	3.0	.778	----	----	9864	UNCH	.690B	.080A																		
9775	----	----	----	0.727N	.697	3.0	.820	----	----	48766	UNCH	.800B	.110																		
9787	----	----	----	0.840N	.805	3.5	.856	----	----	16295	UNCH	.920B	.130A																		
9800	----	----	----	0.955N	.920	4.5	.883	----	----	24447	UNCH	1.040B	.170A																		
9812	----	----	----	1.070N	1.035	3.5	.903	----	----	7455	UNCH	1.160B	.210A																		
9825	----	----	----	1.190N	1.155	3.5	.918	----	----	6550	UNCH	.470B	.250A																		
9850	----	----	----	1.432N	1.395	3.7	.945	----	----	2200	UNCH	.570B	.390A																		
9862	----	----	----	1.557N	1.517	4.0	.957	----	----	750	UNCH	.670B	.680A																		
9875	----	----	----	1.680N	1.640	4.0	.964	----	----	2100	UNCH	----	.790A																		
TOTAL DEC19		(FUTURES SETT.	97.0700 +	4.5)						1655	1098527 +	830																			
9225	----	----	----	----	----	CAB	----	----	----	30	UNCH	.010B	.010																		
9250	----	----	----	----	----	CAB	----	.010	----	5	UNCH	.010	.010																		
9275	----	----	----	----	----	CAB	----	.010	----	5	UNCH	.010	.010																		
9300	----	----	----	----	----	CAB	----	.010	----	10	UNCH	.010	.010																		
9450	----	----	----	----	----	CAB	----	.000	----	110	UNCH	.010	.000																		
9475	----	----	----	----	----	CAB	----	.000	----	1325	UNCH	.000	.000																		
9500	----	----	----	----	----	CAB	----	.000	----	5183	UNCH	.050B	.000																		
9525	----	----	----	----	----	CAB	----	.000	----	2500	UNCH	.000	.000																		
9550	----	----	----	----	----	CAB	----	.003	----	1450	UNCH	.040B	.000																		
9562	----	----	----	----	----	CAB	----	.006	----	2000	UNCH	----	----																		
9575	----	----	----	0.002N	.002	UNCH	.012	----	----	3675	UNCH	.150	.010																		
9587	----	----	----	0.005N	.005	UNCH	.022	----	----	290	UNCH	.010	.010																		
9600	----	----	----	0.007N	.007	UNCH	.032	----	----	82806	UNCH	.110	.010																		
9612	----	----	----	0.012N	.012	UNCH	.050	----	----	80803	UNCH	.040	.020																		
9625	----	----	----	0.022N	.020	0.2	.076	125	81877	UNCH	.060B	.020A																			
9637	----	----	----	0.037N	.032	0.5	.114	525	88416 +	400	.080B	.020A																			
9650	----	----	----	0.062N	.055	0.7	.170	6235	208267 +	624	.270	.030																			
9662	----	----	----	0.095N	.085	1.0	.234	1030	67380 +	555	.140B	.030																			
9675	----	----	----	0.137N	.125	1.2	.305	----	----	141689	UNCH	.180B	.040																		
9687	----	----	----	0.190N	.172	1.7	.390	----	----	79304	UNCH	.230B	.040A																		
9700	----	----	----	0.250N	.230	2.0	.456	6464	117192 +	1520	.450B	.060																			
9712	----	----	----	0.320N	.297	2.2	.530	100	95221 +	100	.380B	.060A																			
9725	----	----	----	0.402N	.375	2.7	.599	----	----	68878	UNCH	.530B	.060A																		
9737	----	----	----	0.492N	.460	3.2	.661	----	----	52008	UNCH	.570B	.080A																		
9750	----	----	----	0.587N	.552	3.5	.715	----	----	53939	UNCH	.660B	.100A																		
9762	----	----	----	0.687N	.652	3.5	.759	----	----	22709	UNCH	.770B	.120A																		
9775	----	----	----	0.792N	.755	3.7	.799	12	44651 -	12	.880B	.140																			
9787	----	----	----	0.900N	.865	3.5	.831	----	----	21673	UNCH	.990B	.170A																		
9800	----	----	----	1.012N	.975	3.7	.857	----	----	26714	UNCH	1.110B	.220A																		
9812	----	----	----	1.125N	1.087	3.7	.883	----	----	1305	UNCH	1.230B	.260A																		
9825	----	----	----	1.242N	1.202	4.0	.900	----	----	975	UNCH	1.190B	.310A																		
9837	----	----	----	1.362N	1.320	4.2	.917	----	----	250	UNCH	.630B	.370A																		
9850	----	----	----	1.482N	1.440	4.2	.929	----	----	1975	UNCH	.870B	.450A																		
9862	----	----	----	1.602N	1.560	4.2	.940	----	----	250	UNCH	.650	.450																		
9875	----	----	----	1.725N	1.682	4.2	.951	----	----	2000	UNCH	----	----																		
TOTAL MAR20		(FUTURES SETT.	97.0600 +	4.5)						14491	1356865 +	2987																			
9250	----	----	----	----	----	CAB	----	----	----	30	UNCH	.040	.010																		
9500	----	----	----	----	----	CAB	----	.001	----	1280	UNCH	.020B	.010																		
9525	----	----	----	0.002N	.002	UNCH	.010	----	----	200	UNCH	.010B	.010																		
9550	----	----	----	0.005N	.005	UNCH	.019	----	----	210	UNCH	.050	.010																		
9562	----	----	----	0.007N	.007	UNCH	.028	1000	41000 +	1000	.020B	.010																			
9575	----	----	----	0.010N	.010	UNCH	.037	1125	57225	UNCH	.030B	.010A																			
9587	----	----	----	0.017N	.015	0.2	.053	----	----	34140	UNCH	.190	.010																		
9600	----	----	----	0.027N	.025	0.2	.081	----	----	91025	UNCH	.070B	.020A																		
9612	----	----	----	0.045N	.040	0.5	.117	----	----	38226	UNCH	.130	.020																		
9625	----	----	----	0.067N	.060	0.7	.161	----	----	31190	UNCH	1.10B	.030A																		
9637	----	----	----	0.097N	.087	1.0	.214	30000	80095 +	15000	.160B	.030A																			
9650	----	----	----	0.135N	.122	1.2	.273	----	----	46033	UNCH	.180B	.040A																		
9662	----	----	----	0.180N	.165	1.5	.335	----	----	31538	UNCH	.450	.050A																		
9675	----	----	----	0.232N	.215	1.7	.400	12000	25009 +	9450	.280B	.060A																			
9700	----	----	----	0.295N	.272	2.2	.466	----	----	49458	UNCH	.530	.080A																		
9712	----	----	----	0.367N	.340	2.7	.531	----	----	18090	UNCH	.430B	.100A																		
9725	----	----	----	0.442N	.417	2.5	.592	----	----	25100	UNCH																				



FINAL

PG52 BULLETIN #123@		EURO DOLLAR PUT OPTIONS										wed, Jun 27, 2018		PG52				
TOTAL SEP20		(FUTURES	SETT.	97.0700	+	5.5	)					9880	627883	+	3765			
9350	----	----	----	----	----	----	----	CAB	----	.000	----	----	30	UNCH	.010B	.010		
9375	----	----	----	----	----	----	----	CAB	----	----	----	----	10	UNCH	.010	.010		
9500	----	----	----	0.005N	----	----	----		.005	UNCH	.014	----	1850	UNCH	.010	.010		
9525	----	----	----	0.007N	----	----	----		.007	UNCH	.021	----	1000	UNCH	.020B	.020A		
9550	----	----	----	0.012N	----	----	----		.012	UNCH	.035	----	1000	UNCH	.030B	.020A		
9562	----	----	----	0.017N	----	----	----		.017	UNCH	.047	----	1190	UNCH	.040B	.020A		
9575	----	----	----	0.025N	----	----	----		.022-	0.2	.060	----	6737	UNCH	.060B	.020A		
9587	----	----	----	0.035N	----	----	----		.032-	0.2	.081	----	3500	UNCH	.070B	.030A		
9600	----	----	----	0.050N	----	----	----		.047-	0.2	.110	----	73651	UNCH	.190	.030A		
9612	----	----	----	0.070N	----	----	----		.065-	0.5	.141	----	20001	UNCH	.110B	.040A		
9625	----	----	----	0.095N	----	----	----		.090-	0.5	.181	----	38523	UNCH	.150B	.060A		
9637	----	----	----	0.125N	----	----	----		.117-	0.7	.221	----	11197	UNCH	.180B	.050A		
9650	----	----	----	0.160N	----	----	----		.150-	1.0	.265	----	27894	UNCH	.220B	.060		
9662	----	----	----	0.202N	----	----	----		.190-	1.2	.314	----	9250	UNCH	.260B	.080A		
9675	----	----	----	0.250N	----	----	----		.235-	1.5	.364	----	9300	UNCH	.310B	.090A		
9687	----	----	----	0.305N	----	----	----		.285-	2.0	.415	----	7944	UNCH	.360B	.110A		
9700	----	----	----	0.365N	----	----	----		.342-	2.2	.468	----	1550	18259	-	1450	600	.130A
9712	----	----	----	0.432N	----	----	----		.407-	2.5	.520	----	----	22149	UNCH	.510B	.160A	
9725	----	----	----	0.510N	----	----	----		.482-	2.7	.570	----	----	11095	UNCH	.600B	.190A	
9737	----	----	----	0.590N	----	----	----		.562-	2.7	.617	----	----	106	UNCH	.690B	.230A	
9750	----	----	----	0.680N	----	----	----		.647-	3.2	.659	----	----	2111	UNCH	.780B	.270A	
9762	----	----	----	0.772N	----	----	----		.740-	3.2	.697	----	----	3613	UNCH	.880B	.320A	
9775	----	----	----	0.870N	----	----	----		.832-	3.7	.732	----	----	14531	UNCH	.990B	.370A	
9787	----	----	----	0.970N	----	----	----		.930-	4.0	.795	----	----	19250	UNCH	1.090B	.430A	
9800	----	----	----	1.070N	----	----	----		1.030-	4.0	.795	----	----	450	UNCH	1.210B	.490A	
9825	----	----	----	1.287N	----	----	----		1.242-	4.5	.842	----	----	1	UNCH	1.440B	.520	
9850	----	----	----	1.515N	----	----	----		1.467-	4.7	.878	----	----	2	UNCH	.650	.560	
9825	----	----	----	2.235N	----	----	----		2.180-	5.5	.946	----	----	1	UNCH	1.930	1.010	
TOTAL DEC20		(FUTURES	SETT.	97.0650	+	5.5	)					1550	304645	-	1450			
9375	----	----	----	----	----	----	----	CAB	----	----	----	----	10	UNCH	.010	.010		
9400	----	----	----	----	----	----	----	CAB	----	----	----	----	31	UNCH	.040B	.010		
9425	----	----	----	----	----	----	----	CAB	----	----	----	----	4750	UNCH	.010	.010		
9450	----	----	----	----	----	----	----	CAB	----	----	----	----	3	UNCH	.020	.010A		
9500	----	----	----	0.005N	----	----	----		.005	UNCH	.014	----	10160	UNCH	.240	.010		
9550	----	----	----	0.022N	----	----	----		.020-	0.2	.049	----	42351	UNCH	.280B	.030A		
9562	----	----	----	0.030N	----	----	----		.027-	0.2	.065	----	1679	UNCH	.060B	.060A		
9575	----	----	----	0.040N	----	----	----		.035-	0.5	.080	----	25	17082	UNCH	.080	.040A	
9587	----	----	----	0.052N	----	----	----		.047-	0.5	.103	----	----	65068	UNCH	.090B	.050A	
9600	----	----	----	0.072N	----	----	----		.065-	0.7	.132	----	105	42369	+	5	.400B	.050
9612	----	----	----	0.095N	----	----	----		.085-	1.0	.164	----	----	11700	UNCH	.150B	.090A	
9625	----	----	----	0.122N	----	----	----		.112-	1.0	.201	----	----	90674	UNCH	.180B	.080	
9637	----	----	----	0.155N	----	----	----		.142-	1.2	.241	----	----	2900	UNCH	.220B	.100	
9650	----	----	----	0.192N	----	----	----		.177-	1.5	.283	----	----	15474	UNCH	.260B	.080	
9662	----	----	----	0.237N	----	----	----		.220-	1.7	.329	----	----	9405	UNCH	.300B	.140A	
9675	----	----	----	0.287N	----	----	----		.267-	2.0	.376	----	----	5651	UNCH	.350B	.170A	
9687	----	----	----	0.342N	----	----	----		.320-	2.2	.424	----	----	4874	UNCH	.410B	.210A	
9700	----	----	----	0.402N	----	----	----		.380-	2.2	.472	----	100	39310	-	100	.480B	.180
9712	----	----	----	0.470N	----	----	----		.442-	2.7	.520	----	----	9556	UNCH	.560B	.380A	
9725	----	----	----	0.545N	----	----	----		.512-	3.2	.567	----	----	12300	UNCH	.640B	.430A	
9737	----	----	----	0.627N	----	----	----		.590-	3.7	.611	----	----	450	UNCH	.730B	.490A	
9750	----	----	----	0.710N	----	----	----		.675-	3.5	.651	----	----	200	UNCH	.590B	.340A	
9762	----	----	----	0.800N	----	----	----		.762-	3.7	.689	----	----	150	UNCH	.450B	----	
9775	----	----	----	0.895N	----	----	----		.852-	4.2	.723	----	----	3650	UNCH	----	----	
9787	----	----	----	0.990N	----	----	----		.950-	4.0	.754	----	----	200	UNCH	----	----	
TOTAL MAR21		(FUTURES	SETT.	97.0750	+	5.5	)					230	389997	-	95			
9350	----	----	----	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010	.010		
9400	----	----	----	----	----	----	----	CAB	----	----	----	----	10	UNCH	.010	.010		
9450	----	----	----	0.002N	----	----	----		.002	UNCH	.007	----	10	UNCH	.010	.010		
9475	----	----	----	0.005N	----	----	----		.005	UNCH	.013	----	10	UNCH	.020	.020		
9500	----	----	----	0.010N	----	----	----		.010	UNCH	.024	----	20	UNCH	.020	.010		
9537	----	----	----	0.025N	----	----	----		.022-	0.2	.050	----	----	500	UNCH	.030B	----	
9550	----	----	----	0.032N	----	----	----		.030-	0.2	.064	----	----	3218	UNCH	.260	.180A	
9562	----	----	----	0.042N	----	----	----		.037-	0.5	.079	----	----	5049	UNCH	----	----	
9575	----	----	----	0.055N	----	----	----		.050-	0.5	.100	----	----	5250	UNCH	.060B	----	
9587	----	----	----	0.072N	----	----	----		.065-	0.7	.124	----	----	70622	UNCH	.080B	----	
9600	----	----	----	0.092N	----	----	----		.085-	0.7	.152	----	----	39355	UNCH	.280B	.060	
9612	----	----	----	0.117N	----	----	----		.107-	1.0	.183	----	----	13940	UNCH	.130B	.120A	
9625	----	----	----	0.147N	----	----	----		.135-	1.2	.218	----	200	48990	UNCH	.160B	.150	
9637	----	----	----	0.182N	----	----	----		.167-	1.5	.256	----	----	516	UNCH	.200B	.200A	
9650	----	----	----	0.220N	----	----	----		.205-	1.5	.296	----	----	4186	UNCH	.240B	.130	
9662	----	----	----	0.265N	----	----	----		.247-	1.7	.338	----	----	400	UNCH	.290B	.250A	
9675	----	----	----	0.312N	----	----	----		.292-	2.0	.380	----	----	19749	UNCH	.350B	.290A	
9687	----	----	----	0.367N	----	----	----		.345-	2.2	.425	----	----	14100	UNCH	.410B	.340A	
9700	----	----	----	0.427N	----	----	----		.402-	2.5	.470	----	100	23454	+	100	.480B	.240A
9712	----	----	----	0.495N	----	----	----		.467-	2.7	.515	----	----	4925	UNCH	.550B	.460A	
9737	----	----	----	0.645N	----	----	----		.612-	3.2	.600	----	----	8450	UNCH	.650	.600A	
9750	----	----	----	0.727N	----	----	----		.692-	3.5	.639	----	----	50	UNCH	----	----	
9775	----	----	----	0.905N	----	----	----		.867-	3.7	.709	----	----	400	UNCH	----	----	
9787	----	----	----	1.000N	----	----	----		.960-	4.0	.740	----	----	1050	UNCH	----	----	
TOTAL JUN21		(FUTURES	SETT.	97.0750	+	5.5	)					300	264264	+	100			
9400	----	----	----	0.010N	----	----	----		.010	UNCH	.018	----	----	30	UNCH	.010	.010	
9500	----	----	----	0.042N	----	----	----		.037-	0.5	.075	----	----	3250	UNCH	----	.080A	
9550	----	----	----	0.112N	----	----	----		.102-	1.0	.168	----	----	5200	UNCH	.100B	.090	
9600	----	----	----	0.140N	----	----	----		.127-	1.2	.199	----	----	3000	UNCH	----	.170A	
9612	----	----	----	0.225	----	----	----		.225-	2.0	.305	----	6670	6675	+	6670	.230	.200A
9700	0.225	----	----	0.455N	----	----	----		.430-	2.5	.472	----	3435	5700	+	950	.350B	.280A
9712	----	----	----	0.522N	----	----	----		.495-	2.7	.514	----	----	25	UNCH	----	----	
9775	----	----	----	0.925N	----	----	----		.887-	3.7	.699	----	----	1758	UNCH	----	----	
9787	----	----	----	1.017N	----	----	----		.977-	4.0	.730	----	----	650	UNCH	----	----	
9800	----	----	----	1.115N	----	----	----		1.070-	4.5	.759	----	----	2	UNCH	.690	.660A	
TOTAL SEP21		(FUTURES	SETT.	97.0750	+	5.5	)					10105	26290	+	7620			
9550	----	----	----	0.062N	----	----	----		.057-	0.5	.098	----	----	1505	UNCH	.110	.080	
9575	----	----	----	0.090N	----	----	----		.082-	0.7	.134							

OPTIONS EOO'S, BLOCKS and EXERCISES						
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
EURO DLR JUL18 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9712	----	----	----	----	740
	9762	----	----	20000	----	----
	9775	----	----	10000	----	----
TOTALS		0	0	30000	0	740
EURO DLR AUG18 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9712	----	----	----	3	3
TOTALS		0	0	0	3	3
EURO DLR SEP18 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9712	----	----	----	----	700
	9762	----	----	144200	----	----
	9775	----	----	55000	----	----
TOTALS		0	0	199200	0	700
EURO DLR DEC18 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9650	----	----	----	----	300
TOTALS		0	0	0	0	300
EURO DLR JUN19 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9762	----	----	20000	----	----
TOTALS		0	0	20000	0	0
EURO DLR DEC19 ZE	CALL CALL	EURODOLLAR OPTIONS				
	9700	----	----	10000	----	----
	9787	----	----	20000	----	----
TOTALS		0	0	30000	0	0
EURO DLR JUL18 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9737	----	----	12500	----	----
TOTALS		0	0	12500	0	0
EURO DLR SEP18 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9712	----	----	22500	----	----
	9725	----	----	65000	----	----
	9737	----	----	145000	----	----
	9750	----	----	75000	----	----
	9812	----	----	----	320	13222
	9825	----	----	----	----	20511
	9837	----	----	----	----	24766
	9850	----	----	----	----	21100
	9862	----	----	----	----	1500
	9887	----	----	----	----	1500
TOTALS		0	0	307500	320	82599
EURO DLR OCT18 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9725	----	----	35000	----	----
	9737	----	----	30000	----	----
TOTALS		0	0	65000	0	0
EURO DLR DEC18 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9725	----	----	10400	----	----
	9800	----	----	----	----	3450
	9812	----	----	----	----	222
	9825	----	----	----	20926	31950
	9837	----	----	----	15000	37875
	9850	----	----	----	----	2750
	9862	----	----	----	----	100
	9875	----	----	----	----	2825
	9887	----	----	----	----	195
	9900	----	----	----	----	8250
TOTALS		0	0	10400	35926	87617
EURO DLR MAR19 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9675	----	----	5000	----	----
	9687	----	----	10000	----	----
	9700	----	----	35000	----	----
	9712	----	----	30000	----	----
	9800	----	----	----	----	1494
	9812	----	----	----	----	50
	9825	----	----	----	----	5227
	9862	----	----	----	----	500
	9875	----	----	----	----	500
TOTALS		0	0	80000	0	7771
EURO DLR MAR20 ZE	PUT PUT	EURODOLLAR OPTIONS				
	10000	----	----	----	----	100
TOTALS		0	0	0	0	100
EURO DLR JUN20 ZE	PUT PUT	EURODOLLAR OPTIONS				
	9600	----	----	15000	----	----
TOTALS		0	0	15000	0	0