



FINAL

PG51 BULLETIN #123@ EURO DOLLAR CALL OPTIONS wed, Jun 27, 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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19
EURO DLR FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	06/17
EURO DLR OPT	06/18	07/13	08/10	09/17	10/12	11/16	12/17			03/18	06/17

EXPIRATION:

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27										
	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19	
ZE	91.25-104.75	92.00-103.25	92.00-103.25	91.25-104.50	91.75-103.00	91.75-103.00	91.75-104.50	91.75-104.50	91.50-104.50	

EURO DOLLAR FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	PRICE %	IMM PT.	INDEX CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----
JUL18	97.6550	97.6625	97.6525	----	97.6550	(	2.34)	+ 0.2	----	49861	221129 +	19038 97.9150B	97.5850
AUG18	97.6150	97.6200	97.6100	----	97.6150	(	2.38)	+ 0.5	----	20756	97694 +	9378 97.7450B	97.5400
SEP18	97.5450	97.5600	97.5450	----	97.5500	(	2.45)	+ 0.5	8806	265980	1302473 -	32948 99.1550	93.8350A
DEC18	97.3550	97.3800	97.3550	----	97.3700	(	2.63)	+ 1.5	6977	242451	1822188 +	1075 99.1050	93.9100A
MAR19	97.2300	97.2600	97.2250	----	97.2550	(	2.74)	+ 2.5	1393	244502	1323631 -	18277 99.0650	93.9050A
JUN19	97.1350	97.1700	97.1300	----	97.1650	(	2.83)	+ 3.0	2828	261493	1294898 +	12916 99.0200	93.8800A
SEP19	97.0700	97.1150	97.0650	----	97.1100	(	2.89)	+ 4.0	5728	249330	944862 -	3948 98.9750	93.8550A
DEC19	97.0250	97.0750	97.0200	----	97.0700	(	2.93)	+ 4.5	664	268066	1826204 -	3123 98.9050	93.8000A
MAR20	97.0150	97.0650	97.0100	----	97.0600	(	2.94)	+ 4.5	1339	173145	1003065 +	18988 98.8600	93.8400A
JUN20	97.0150	97.0700	97.0100	----	97.0650	(	2.93)	+ 5.0	1669	148506	856956 +	9581 98.8150	94.0900A
SEP20	97.0150	97.0750	97.0100	----	97.0700	(	2.93)	+ 5.5	13960	114914	751261 +	8254 98.7700	94.0450A
DEC20	97.0100	97.0700	97.0050	----	97.0650	(	2.93)	+ 5.5	1644	108444	761015 -	1859 98.7150	93.9850A
MAR21	97.0200	97.0800	97.0150	----	97.0750	(	2.92)	+ 5.5	----	76585	360709 +	7262 98.6700	94.2150A
JUN21	97.0200	97.0800	97.0150	----	97.0750	(	2.92)	+ 5.5	----	78795	264816 -	2572 98.6200	94.4650A
SEP21	97.0200	97.0750	97.0100	----	97.0750	(	2.92)	+ 5.5	2894	53366	224201 +	12058 98.5750	94.8800A
DEC21	97.0050	97.0700	97.0000	----	97.0650	(	2.93)	+ 5.5	50	45406	312523 +	618 98.5200B	94.8400A
MAR22	97.0100	97.0650	97.0000	----	97.0650	(	2.93)	+ 5.5	450	30551	123507 +	2393 98.4800B	94.8950A
JUN22	97.0050	97.0600	96.9950	----	97.0600	(	2.94)	+ 5.5	----	28644	107505 +	1493 98.4350	94.7950A
SEP22	97.0000	97.0550	96.9900	----	97.0550	(	2.94)	+ 5.5	----	23047	73817 +	902 98.3950B	94.7750A
DEC22	96.9800	97.0400	96.9750	----	97.0350	(	2.96)	+ 5.5	----	23582	121750 -	202 98.3500B	94.7450A
MAR23	96.9800	97.0350	96.9700	----	97.0300	(	2.97)	+ 5.5	----	20585	58359 +	23 98.3200B	94.7300A
JUN23	96.9600	97.0200	96.9550	----	97.0200	(	2.98)	+ 5.5	----	20698	25635 -	67 98.2850B	94.7550A
SEP23	96.9650	97.0050	96.9500A	----	97.0050	(	2.99)	+ 5.0	----	1222	16415 +	203 98.2150	94.7600
DEC23	96.9350	96.9850B	96.9300A	----	96.9850	(	3.01)	+ 5.0	----	1141	9400 +	379 98.1600	94.7100
MAR24	96.9400	96.9750	96.9200A	----	96.9750	(	3.02)	+ 5.0	----	830	6596 +	516 98.1600	95.4300
JUN24	96.9200	96.9600B	96.8950	----	96.9650	(	3.03)	+ 5.0	----	947	4709 +	916 98.1450	95.5400
SEP24	----	96.9300B	----	----	96.9500	(	3.05)	+ 5.0	----	7	2130	UNCH 98.1100	96.0800A
DEC24	96.9050	96.9100	96.9050	----	96.9300	(	3.07)	+ 4.5	----	15	1875 +	15 98.1000	96.2550A
MAR25	----	96.9050B	----	----	96.9200	(	3.08)	+ 4.5	----	----	463	UNCH 98.0850	96.2400
JUN25	96.8850	96.8850	96.8850	----	96.9100	(	3.09)	+ 5.0	----	3	536 +	3 98.1100	96.2200A
SEP25	----	----	----	----	96.9000	(	3.10)	+ 5.0	----	----	690	UNCH 98.0900	96.6050
DEC25	----	----	----	----	96.8850	(	3.11)	+ 5.0	----	----	511	UNCH 98.0650	96.5600
MAR26	----	----	----	----	96.8800	(	3.12)	+ 5.0	----	----	388	UNCH 98.0100	96.5650
JUN26	----	----	----	----	96.8700	(	3.13)	+ 5.0	----	----	303	UNCH 97.9850B	96.7100
SEP26	----	----	----	----	96.8650	(	3.13)	+ 5.0	----	----	71	UNCH 97.9250B	96.6900
DEC26	----	----	----	----	96.8550	(	3.14)	+ 5.0	----	----	82	UNCH 97.3900B	96.6550
MAR27	----	----	----	----	96.8450	(	3.15)	+ 5.0	----	----	101	UNCH 97.3800B	96.5800
JUN27	----	----	----	----	96.8400	(	3.16)	+ 5.0	----	----	31	UNCH 97.3700B	96.6850A
SEP27	----	----	----	----	96.8350	(	3.16)	+ 5.0	----	----	108	UNCH 97.2600B	96.6750A
DEC27	----	----	----	----	96.8250	(	3.17)	+ 5.0	----	----	13	UNCH 97.2100B	96.6800A
									48402	2552872	13922620 +	43015	

ADDITIONAL EURO DOLLAR -FUTURES-

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	PRICE %	IMM PT.	INDEX CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----
SR1 FUT													
JUN18	98.1650	#98.1650	98.1625	----	98.1625	(	1.83)	UNCH	----	232	2697 +	41 98.1650	98.1050
JUL18	98.0750	98.0800	98.0700	----	98.0750	(	1.92)	UNCH	----	298	1680 +	142 98.0850	98.0050
AUG18	98.0750	#98.0800	98.0750	----	98.0750	(	1.92)	UNCH	----	193	1607 +	106 98.0800	97.9950A
SEP18	98.0500	98.0550	98.0500	----	98.0450	(	1.95)	UNCH	----	129	1149 +	76 98.0550	97.9700A
OCT18	97.9000	97.9100	97.9000	----	97.9000	(	2.10)	+ 0.010	----	189	455 +	90 97.9300	97.8150
NOV18	97.8750	97.8900	97.8750	----	97.8850	(	2.11)	+ 0.010	----	54	80	UNCH 97.9450	97.8000A
TOTAL	SR1 FUT								0	1095	7668 +	455	
SR3 FUT													
JUN18	----	----	98.0750A	----	98.0750	(	1.92)	- 0.005	----	----	1863	UNCH 98.0750	97.9925A
SEP18	97.9150	97.9300	97.9150	----	97.9000	(	2.10)	+ 0.005	----	101	377 -	29 97.9700B	97.8050
DEC18	97.7400	97.7650	97.7400	----	97.7400	(	2.26)	+ 0.020	----	208	317 -	66 97.8700	97.6250
MAR19	97.6000	97.6350	97.6000	----	97.6100	(	2.39)	+ 0.030	----	137	639 -	5 97.7900B	97.2550A
JUN19	97.5050	97.5500	97.5050	----	97.5150	(	2.48)	+ 0.035	----	492	1467 -	18 97.7050	97.3550
SEP19	----	#97.4400B	----	----	97.4550	(	2.54)	+ 0.045	----	145	154 +	4 97.4400B	97.3600
DEC19	----	97.3750B	----	----	97.4050	(	2.59)	+ 0.045	----	----	150	UNCH 97.4050	97.3200A
MAR20	----	----	----	----	97.3800	(	2.62)	+ 0.045	----	----	150	UNCH 97.3750	97.3750
TOTAL	SR3 FUT								0	1083	5117 -	114	

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												
JUL18 9712	----	----	----	0.420N	.425+	0.5	.999	----	----	250	UNCH .400B	.430A
9725	----	----	----	0.295N	.300+	0.5	.997	----	----	1980	UNCH .370B	.240A
9737	----	----	----	0.170N	.175+	0.5	.951	----	----	1524	UNCH .270B	.120A
9750	----	----	----	0.052N	.055+	0.2	.833	----	----	39246	UNCH .190B	.030A
9762	----	----	----	0.007N	.007	UNCH	.167	----	2200	90627 -	1500 .200B	.010
9775	----	----	----	0.002N	.002	UNCH	.044	----	----	92584	UNCH .110B	.000
9787	----	----	----	----	CAB	----	.002	----	----	36546	UNCH .080B	.010
9800	----	----	----	----	CAB	----	.000	----	----	47077	UNCH .040B	.000
9812	----	----	----	----	CAB	----	----	----	----	45839	UNCH .010	.000
9825	----	----	----	----	CAB	----	----	----	----	25252	UNCH .000	.000
TOTAL								2200	0	380925 -	1500	
AUG18 9712	EURO DLR CALL	----	----	0.420N	.425+	0.5	.999	3	----	247 -	3 .500B	.360A
9737	----	----	----	0.170N	.175+	0.5	.947	----	----	500	UNCH .310B	.120A
9750	----	----	----	0.060N	.065+	0.5	.721	----	250	11526	UNCH .200B	.040A

FINAL														
PG51	BULLETIN #123@			EURO DOLLAR CALL OPTIONS							Wed, Jun 27, 2018			PG51
9762	----	----	----	0.015N	.017+	0.2	.253	----	250	----	18337 +	250 .120B	.010	
9775	----	----	----	0.005N	.005	UNCH	.076	----	----	----	8220	UNCH .080B	.010A	
9787	----	----	----	0.002N	.002	UNCH	.033	----	----	----	1508	UNCH .040B	.000	
9800	----	----	----	----	CAB	----	.005	----	----	----	250	UNCH .010B	----	
TOTAL									500	0	40588 +	247		
SEP18 9650	EURO DLR CALL 1.045	1.045	1.045	1.045	1.050+	0.5	1.000	----	41	----	14760 -	41 1.930B	1.030	
9675	----	----	----	0.795N	.800+	0.5	1.000	----	----	----	75	UNCH 1.680B	.730A	
9700	0.550	.550	.550	0.550	.550+	0.5	1.000	----	33	----	4968 -	33 1.430B	.480A	
9712	----	----	----	0.420N	.425+	0.5	.999	----	----	----	2300	UNCH 1.300B	.360A	
9737	0.160	.160	.160	0.160	.177+	0.5	.946	----	107	----	20303 -	78 1.050B	.130A	
9750	----	----	----	0.070N	.072+	0.2	.680	----	600	100	184167 +	500 .930B	.060A	
9762	0.022	.022	.022	0.022	.027+	0.2	.300	----	26123	7223	249114 +	10881 .810B	.020	
9775	----	----	----	0.007N	.010+	0.2	.118	----	18687	14287	348673 +	3162 .760B	.010A	
9787	----	----	----	0.005N	.005	UNCH	.056	----	750	750	128254 +	500 .630B	.010	
9800	----	----	----	0.002N	.002	UNCH	.027	----	----	----	44999	UNCH .590B	.000	
9812	----	----	----	----	.002+	0.2	.006	----	125	125	81855 +	125 .820	.000	
9825	----	CAB	CAB	----	CAB	----	.001	----	86	----	49150	UNCH .890	.000	
9837	----	----	----	----	CAB	----	.000	----	----	----	49258	UNCH .570B	.000	
9850	----	----	----	----	CAB	----	.000	----	----	----	69430	UNCH .660B	.000	
9862	----	----	----	----	CAB	----	----	----	----	----	43326	UNCH .580B	.010	
9875	----	----	----	----	CAB	----	----	----	----	----	33773	UNCH .510B	.010	
9887	----	----	----	----	CAB	----	----	----	----	----	26863	UNCH .440B	.020A	
9900	----	----	----	----	CAB	----	----	----	----	----	39536	UNCH .550B	.010	
9912	----	----	----	----	CAB	----	----	----	----	----	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									46552	22485	1616010 +	15016		
OCT18 9725	EURO DLR CALL ----	----	----	0.130N	.142+	1.2	.767	----	----	----	10500	UNCH .160B	.120A	
9737	----	----	----	0.065N	.072+	0.7	.489	----	1350	100	47831	UNCH .190B	.050A	
9750	----	----	----	0.030N	.035+	0.5	.269	----	3642	142	40069 -	775 .120B	.030A	
9762	----	----	----	0.015N	.017+	0.2	.142	----	2000	----	25113 +	63 .070B	.020A	
9775	----	----	----	0.007N	.010+	0.2	.080	----	7642	142	18358 +	7358 .030B	.010	
9787	----	----	----	0.005N	.007+	0.2	.054	----	----	----	1100	UNCH .020B	.010A	
9800	----	----	----	0.002N	.005+	0.2	.035	----	----	----	3000	UNCH .010	.010	
TOTAL									14634	384	145971 +	6646		
NOV18 9737	EURO DLR CALL ----	----	----	0.075N	.082+	0.7	.491	----	----	----	5800	UNCH .200B	.060A	
9750	----	----	----	0.040N	.045+	0.5	.295	----	----	----	44145	UNCH .070B	.040A	
9775	----	----	----	0.010N	.015+	0.5	.103	----	----	----	5241	UNCH .020	.020	
TOTAL									0	0	55186			
DEC18 9650	EURO DLR CALL 0.870	.870	.870	0.870	.870+	1.5	.999	----	16	----	4603	UNCH 1.450B	.800A	
9675	----	----	----	0.605N	.620+	1.5	.999	----	----	----	500	UNCH 1.590B	.690A	
9687	----	----	----	0.480N	.495+	1.5	.993	----	----	----	138	UNCH 1.470B	.430A	
9700	----	----	----	0.355N	.370+	1.5	.968	----	----	----	198	UNCH 1.340B	.310A	
9712	----	----	----	0.237N	.250+	1.2	.911	----	----	----	2500	UNCH 1.220B	.200A	
9725	0.155	.155	*.155	0.155	.157+	1.2	.715	----	1671	825	13068 +	1475 1.090B	.120A	
9737	----	----	----	0.082N	.092+	1.0	.492	----	1750	925	46295 -	498 .970B	.070	
9750	----	----	----	0.045N	.052+	0.7	.310	----	310	310	160205	UNCH .940B	.040	
9762	----	----	----	0.025N	.030+	0.5	.188	----	----	----	112380	UNCH .820B	.020	
9775	----	----	----	0.015N	.017+	0.2	.113	----	4951	4201	170264 -	843 .700B	.010	
9787	----	----	----	0.010N	.012+	0.2	.077	----	9402	8402	223583 +	1430 .590B	.010	
9800	----	----	----	0.007N	.007	UNCH	.047	----	----	----	120965	UNCH .960B	.010	
9812	----	CAB	CAB	----	.005	UNCH	.031	----	92	----	78699	UNCH .970	.010	
9825	----	----	----	0.002N	.002	UNCH	.016	----	----	----	62241	UNCH .360B	.000	
9837	----	----	----	----	CAB	----	.007	----	----	----	62223	UNCH .520B	.010	
9850	----	----	----	----	CAB	----	.003	----	----	----	59695	UNCH .560	.010	
9862	----	----	----	----	CAB	----	.001	----	----	----	44916	UNCH .660B	.010	
9875	----	----	----	----	CAB	----	.000	----	----	----	40526	UNCH .470B	.000	
9887	----	----	----	----	CAB	----	.000	----	----	----	16502	UNCH .380	.000	
9900	----	CAB	CAB	----	CAB	----	.000	----	675	----	231052 -	337 .400	.000	
9912	----	----	----	----	CAB	----	.000	----	----	----	15302	UNCH .340	.020	
9925	----	----	----	----	CAB	----	----	----	----	----	18436	UNCH .310	.000	
9937	----	----	----	----	CAB	----	----	----	----	----	4475	UNCH .120B	.010	
9950	----	----	----	----	CAB	----	----	----	----	----	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									18867	14663	1619176 +	1227		
MAR19	EURO DLR CALL													





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PG51	BULLETIN #123@										EURO DOLLAR CALL OPTIONS										Wed, Jun 27, 2018										PG51
DEC19 9625	EURO DLR CALL	----	----	0.785N	.827+	4.2	.923	----	----	----	2350	UNCH	1.070B	.670A																	
9650	0.605	.605	.605	0.605	.612+	3.5	.829	----	51	----	9643 -	51	1.380B	.470A																	
9687	----	----	----	0.337N	.362+	2.5	.619	----	----	----	2100	UNCH	.590B	.250A																	
9700	----	----	----	0.275N	.297+	2.2	.543	----	964	964	35986 +	662	.580B	.200A																	
9712	----	----	----	0.222N	.245+	2.2	.469	----	100	100	40283	UNCH	.430B	.150A																	
9725	----	----	----	0.182N	.200+	1.7	.400	----	----	----	45708	UNCH	.790	.120A																	
9737	----	----	----	0.150N	.162+	1.2	.338	----	----	----	12309	UNCH	.620B	.090A																	
9750	----	----	----	0.122N	.132+	1.0	.284	----	----	----	34931	UNCH	.640B	.070A																	
9762	----	----	----	0.100N	.110+	1.0	.240	----	----	----	18116	UNCH	.680	.060A																	
9775	----	----	----	0.082N	.090+	0.7	.200	----	----	----	95731	UNCH	.600	.050A																	
9787	----	----	----	0.067N	.075+	0.7	.168	----	----	----	26066	UNCH	.580B	.040A																	
9800	----	----	----	0.055N	.062+	0.7	.142	----	----	----	43867	UNCH	.680B	.030																	
9812	----	----	----	0.045N	.050+	0.5	.116	----	----	----	22371	UNCH	.420B	.030																	
9825	----	----	----	0.037N	.042+	0.5	.099	----	----	----	54981	UNCH	.350B	.020																	
9837	----	----	----	0.032N	.035+	0.2	.082	----	----	----	17493	UNCH	.290B	.020																	
9850	----	----	----	0.027N	.030+	0.2	.070	----	----	----	42722	UNCH	.590	.020																	
9862	----	----	----	0.022N	.025+	0.2	.059	----	----	----	6750	UNCH	.190B	.010																	
9875	----	----	----	0.017N	.020+	0.2	.048	----	----	----	82868	UNCH	.150B	.010																	
9887	----	----	----	0.015N	.017+	0.2	.041	----	----	----	20575	UNCH	.180	.010																	
9900	----	----	----	0.012N	.015+	0.2	.035	----	----	----	122475	UNCH	.400B	.010																	
9912	----	----	----	0.010N	.012+	0.2	.029	----	----	----	3125	UNCH	.060B	.010																	
9925	----	----	----	0.010N	.010	UNCH	.024	----	----	----	21854	UNCH	.050B	.010																	
9950	----	----	----	0.007N	.005-	0.2	.013	----	----	----	2024	UNCH	.250B	.010																	
9962	----	----	----	0.005N	.005	UNCH	.012	----	----	----	2000	UNCH	.010B	.010																	
9975	----	----	----	0.005N	.002-	0.2	.007	----	----	----	15	UNCH	.200B	----																	
9987	----	----	----	0.002N	.002	UNCH	.005	----	----	----	20	UNCH	.010B	----																	
10000	----	----	----	0.002N	.002	UNCH	.003	----	----	----	14835	UNCH	.140B	.000																	
TOTAL									1115	1064	781198 +	611																			
MAR20 9600	EURO DLR CALL	1.050	1.050	1.050	1.062+	4.5	.946	----	36	----	7750 -	36	1.300B	.880A																	
9687	----	----	----	0.367N	.395+	2.7	.599	----	----	----	1975	UNCH	.520B	.270A																	
9700	----	----	----	0.310N	.330+	2.0	.533	----	----	----	20612	UNCH	.510B	.220A																	
9712	----	----	----	0.260N	.277+	1.7	.468	----	----	----	9841	UNCH	.440B	.180A																	
9725	----	----	----	0.215N	.232+	1.7	.407	----	----	----	2814	UNCH	.730B	.140A																	
9737	----	----	----	0.177N	.195+	1.7	.352	----	----	----	763	UNCH	.640B	.120A																	
9750	----	----	----	0.147N	.162+	1.5	.303	----	6000	6000	27934 +	509	.550B	.090																	
9762	----	----	----	0.125N	.135+	1.0	.259	----	----	----	6051	UNCH	.470B	.080A																	
9775	----	----	----	0.105N	.115+	1.0	.223	----	----	----	21687	UNCH	.550	.070A																	
9787	----	----	----	0.090N	.097+	0.7	.191	----	----	----	32296	UNCH	.330B	.050A																	
9800	----	----	----	0.075N	.082+	0.7	.164	----	6000	6000	50012 -	50	.280B	.040A																	
9812	----	----	----	0.062N	.070+	0.7	.140	----	----	----	4100	UNCH	.230B	.040A																	
9825	----	----	----	0.052N	.060+	0.7	.121	----	125	125	35350 +	125	.180B	.030																	
9850	----	----	----	0.037N	.042+	0.5	.087	----	----	----	7779	UNCH	.120B	.020																	
9862	----	----	----	0.032N	.035+	0.2	.073	----	----	----	3002	UNCH	.080B	.020																	
9875	----	----	----	0.027N	.030+	0.2	.063	----	----	----	3850	UNCH	.070B	.020A																	
9887	----	----	----	0.022N	.025+	0.2	.053	----	----	----	1500	UNCH	.030B	.020A																	
9900	----	----	----	0.020N	.022+	0.2	.047	----	----	----	2900	UNCH	.040	.010																	
9950	----	----	----	0.010N	.012+	0.2	.026	----	----	----	399	UNCH	.030	.010																	
9975	----	----	----	0.005N	.007+	0.2	.016	----	----	----	500	UNCH	.010B	.010A																	
10000	----	----	----	0.002N	.002	UNCH	.006	----	----	----	35	UNCH	.010	.010																	
TOTAL									12161	12125	241150 +	548																			
JUN20 9675	EURO DLR CALL	----	----	0.475N	.502+	2.7	.649	----	----	----	949	UNCH	.440B	.380A																	
9687	----	----	----	0.405N	.435+	3.0	.590	----	----	----	4775	UNCH	.54																		



FINAL

PG51	BULLETIN #123@			EURO DOLLAR CALL OPTIONS							wed, Jun 27, 2018			PG51
9675	----	----	----	0.505N	.545+	4.0	.635	----	----	----	949	UNCH	.560B	.410A
9687	----	----	----	0.440N	.472+	3.2	.584	----	----	----	7681	UNCH	.620B	.350A
9700	0.405	#.405	.405	0.405	.410+	3.0	.531	----	1588	200	17622 -	1424	.550B	.300A
9712	----	----	----	0.327N	.355+	2.7	.479	----	----	----	24244	UNCH	.550B	.240
9725	----	----	----	0.282N	.307+	2.5	.429	----	----	----	13716	UNCH	.740B	.200A
9737	----	----	----	0.242N	.267+	2.5	.382	----	----	----	2003	UNCH	.650B	.180A
9750	----	----	----	0.210N	.232+	2.2	.340	----	----	----	1561	UNCH	.570B	.150A
9762	----	----	----	0.182N	.202+	2.0	.302	----	----	----	12468	UNCH	.490B	.130A
9775	----	----	----	0.157N	.175+	1.7	.267	----	----	----	31895	UNCH	.430B	.110A
9787	----	----	----	0.135N	.150+	1.5	.234	----	----	----	50562	UNCH	.360B	.090A
9800	----	----	----	0.115N	.127+	1.2	.204	----	----	----	15101	UNCH	.300B	.080A
9812	----	----	----	0.100N	.110+	1.0	.179	----	----	----	4175	UNCH	.240B	.070
9825	----	----	----	0.085N	.095+	1.0	.157	----	----	----	11100	UNCH	.200B	.060
9837	----	----	----	0.075N	.082+	0.7	.137	----	----	----	1100	UNCH	.160B	.070A
9850	----	----	----	0.065N	.072+	0.7	.121	----	----	----	8000	UNCH	.130B	.060A
9900	----	----	----	0.037N	.040+	0.2	.070	----	----	----	7750	UNCH	.040B	.040
9950	----	----	----	0.017N	.020+	0.2	.037	----	----	----	5001	UNCH	----	.020A
10000	----	----	----	0.007N	.010+	0.2	.019	----	----	----	10032	UNCH	.010B	.010
10050	----	----	----	----	.002+	0.2	.005	----	----	----	5001	UNCH	----	----
TOTAL									1588	200	229961 -	1424		
DEC20	EURO DLR CALL													
9675	----	----	----	0.537N	.570+	3.2	.623	----	----	----	949	UNCH	.700B	.410A
9687	----	----	----	0.472N	.502+	3.0	.575	----	----	----	11769	UNCH	.620B	.350A
9700	----	----	----	0.412N	.442+	3.0	.527	----	100	----	9802 -	50	.570B	.320A
9712	----	----	----	0.360N	.385+	2.5	.479	----	----	----	10585	UNCH	.500B	.280A
9725	----	----	----	0.315N	.335+	2.0	.432	----	----	----	4321	UNCH	.440B	.220A
9737	----	----	----	0.275N	.292+	1.7	.388	----	----	----	5308	UNCH	.380B	.190
9750	----	----	----	0.237N	.255+	1.7	.348	----	----	----	4255	UNCH	.350	.170A
9762	----	----	----	0.207N	.222+	1.5	.310	----	----	----	7400	UNCH	.330	.150A
9775	----	----	----	0.180N	.192+	1.2	.276	----	----	----	6250	UNCH	.240B	.130A
9787	----	----	----	0.155N	.167+	1.2	.245	----	----	----	2450	UNCH	.190B	.130A
9800	----	----	----	0.135N	.145+	1.0	.216	----	----	----	9105	UNCH	.160	.090
9812	----	----	----	0.117N	.125+	0.7	.190	----	----	----	600	UNCH	.130B	.100A
9825	----	----	----	0.100N	.107+	0.7	.167	----	----	----	17750	UNCH	.110B	.080A
9837	----	----	----	0.087N	.095+	0.7	.148	----	----	----	1007	UNCH	.270	.070A
9850	----	----	----	0.077N	.085+	0.7	.133	----	----	----	4797	UNCH	.110	.060
9862	----	----	----	0.067N	.075+	0.7	.118	----	----	----	1508	UNCH	.100	.060A
9875	----	----	----	0.057N	.065+	0.7	.103	----	----	----	510	UNCH	.060B	.050
9887	----	----	----	0.050N	.055+	0.5	.089	----	----	----	1	UNCH	.050B	.040
9900	----	----	----	0.045N	.047+	0.2	.078	----	----	----	1955	UNCH	.120	.030
9925	----	----	----	0.035N	.037+	0.2	.062	----	----	----	10	UNCH	.030	.030
9950	----	----	----	0.025N	.027+	0.2	.046	----	----	----	1010	UNCH	----	----
9975	----	----	----	0.017N	.020+	0.2	.034	----	----	----	1	UNCH	.030	.030
10000	----	----	----	0.012N	.015+	0.2	.026	----	----	----	530	UNCH	.010	.010
TOTAL									100	0	101873 -	50		
MAR21	EURO DLR CALL													
9650	----	----	----	0.720N	.757+	3.7	.703	----	----	----	27	UNCH	.760	.760
9675	----	----	----	0.572N	.605+	3.2	.619	----	----	----	949	UNCH	.580B	.470A
9687	----	----	----	0.507N	.537+	3.0	.574	----	----	----	8789	UNCH	.520B	.410A
9700	----	----	----	0.447N	.475+	2.7	.529	----	100	----	17604 +	100	.460B	.360A
9712	----	----	----	0.395N	.420+	2.5	.484	----	----	----	5775	UNCH	.400B	.310A
9737	----	----	----	0.305N	.325+	2.0	.399	----	----	----	8450	UNCH	.310B	.240A
9750	----	----	----	0.267N	.285+	1.7	.360	----	----	----	3000	UNCH	.270B	.200A
9762	----	----	----	0.232N	.250+	1.7	.324	----	----	----	1900	UNCH	.240B	.180A
9775	----	----	----	0.202N	.217+	1.5	.290	----	----	----	1400	UNCH	.210B	.190A
9787	----	----	----	0.177N	.190+	1.2	.259	----	----	----	1050	UNCH	.160B	.170A
9800	----	----	----	0.155N	.167+	1.2	.231	----	----	----	29000	UNCH	.420	.120
9850	----	----	----	0.090N	.097+	0.7	.144	----	----	----	10	UNCH	.330B	.100A
9900	----	----	----	0.052N	.055+	0.2	.086	----	----	----	800	UNCH	----	.060A
9950	----	----	----	0.027N	.030+	0.2	.049	----	----	----	1000	UNCH	----	----
10000	----	----	----	0.017N	.020+	0.2	.032	----	----	----	625	UNCH	----	----
TOTAL									100	0	80379 +	100		
JUN21	EURO DLR CALL													
9700	----	----	----	0.475N	.502+	2.7	.527	----	100	----	2950 +	100	----	----
9712	----	----	----	0.422N	.447+	2.5	.485	----	----	----	25	UNCH	----	----
9775	----	----	----	0.225N	.240+	1.5	.300	----	----	----	1758	UNCH	----	----
9787	----	----	----	0.197N	.210+	1.2	.269	----	----	----	650	UNCH	----	----
9800	----	----	----	0.172N	.182+	1.0	.240	----	----	----	700	UNCH	.180	.140
9812	----	----	----	0.150N	.160+	1.0	.215	----	----	----	3000	UNCH	----	----
9825	----	----	----	0.130N	.140+	1.0	.191	----	----	----	160	UNCH	.330	.330
10000	----	----	----	0.017N	.017	UNCH	.029	----	----	----	125	UNCH	----	----
TOTAL									100	0	9368 +	100		
SEP21	EURO DLR CALL													
9700	----	----	----	0.507N	.535+	2.7	.526	----	----	----	1150	UNCH	.510	.510
9712	----	----	----	0.455N	.480+	2.5	.486	----	----	----	25	UNCH	----	----
9762	----	----	----	0.287N	.305+	1.7	.343	----	----	----	400	UNCH	----	----
9800	----	----	----	0.202N	.215+	1.2	.257	----	----	----	1000	UNCH	.170B	----
9950	----	----	----	0.037N	.040+	0.2	.060	----	----	----	5	UNCH	----	----
9975	----	----	----	0.025N	.027+	0.2	.043	----	----	----	5	UNCH	----	----
10000	----	----	----	0.015N	.017+	0.2	.029	----	----	----	125	UNCH	----	----

FINAL																
PG51 BULLETIN #123@				EURO DOLLAR CALL OPTIONS								wed, Jun 27, 2018			PG51	
TOTAL												0	0	2710		
DEC21	EURO DLR CALL															
9700	----	----	----	0.520N	.547+	2.7	.522	----	----	----	550	UNCH	----	----		
9712	----	----	----	0.467N	.492+	2.5	.484	----	----	----	25	UNCH	----	----		
9900	----	----	----	0.080N	.085+	0.5	.112	----	----	----	500	UNCH	----	----		
10000	----	----	----	0.020N	.020	UNCH	.032	----	----	----	25	UNCH	----	----		
TOTAL												0	0	1100		
MAR22	EURO DLR CALL															
9687	----	----	----	0.602N	.630+	2.7	.558	----	----	----	100	UNCH	----	----		
9712	----	----	----	0.497N	.517+	2.0	.485	----	----	----	350	UNCH	----	----		
TOTAL												0	0	450		
OPTIONS EOO'S AND BLOCK'S																
TICKER SYMBOL		STRIKE PRICE		EOO VOLUME		BLOCK VOLUME										
1YR MIDCRV CALL		EURODOLLAR MIDCURVE OPTIONS														
AUG18	CALL															
EO		9750		0		20000										