



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

PG53 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, May 26, 2017 PG53

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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 PRODCUT 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.

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR CONTRACTS LAST TRADE DATES										
EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	
WK1 MDCRV OPT	05/05	06/02								
WK2 MDCRV OPT		06/09								
WK3 MDCRV OPT	05/19									
WK4 MDCRV OPT	05/26									
BU5 OPT	05/12	06/16	07/14	08/11	09/15					
1YR MIDCRV OPT	05/12	06/16	07/14	08/11	09/15	10/13	11/10	12/15	03/16	
2YR MIDCRV OPT	05/12	06/16	07/14	08/11	09/15	10/13	11/10	12/15	03/16	
3YR MIDCRV OPT	05/12	06/16	07/14	08/11	09/15	10/13	11/10	12/15	03/16	
4YR MIDCRV OPT	05/12	06/16	07/14	08/11	09/15	10/13	11/10	12/15	03/16	
5YR MIDCRV OPT	05/12	06/16	07/14	08/11	09/15	10/13	11/10	12/15	03/16	
ED SPRD OPT	05/12	06/16	07/14	08/11	09/15			12/15	03/16	

EXPIRATION:	MAY17	JUN17
5YR MIDCRV OPT		06/16
E3W OPT		06/02
E3W OPT	05/26	

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26										
1K	MAY17	WEEK 1 9275-10400	WEEK 2 9300-10400	WEEK 3 9275-10400	WEEK 4 9275-10400					
	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	
E0	92.50-104.00	92.50-104.75	92.50-104.00	92.50-104.00	92.50-104.50	92.50-103.75	92.50-103.75	92.25-103.75	92.25-103.75	
E2	92.00-103.75	92.00-104.50	92.00-103.50	92.00-103.50	92.00-104.25	92.25-103.50	92.50-103.50	92.00-103.50	92.00-103.50	
E5	91.50-103.00	91.50-104.00	91.50-103.00	91.50-103.00	91.50-103.75	91.75-103.00	91.75-103.00	91.50-103.00	91.50-103.00	
	JUN17									
E5	91.50-104.00									

1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
1YR MIDCRV CALL												
JUN17	1YR MIDCRV CALL		(FUTURES SETT. .00)									
E0	9712	----	----	----	1.290N		1.290 UNCH	1.000	----	----	116	UNCH 1.255 1.215A
	9775	----	----	----	0.665N		.665 UNCH	.999	----	----	1650	UNCH 1.200B .330A
	9787	----	----	----	0.540N		.540 UNCH	.999	----	----	1801	UNCH 1.080B .225A
	9800	----	----	----	0.415N		.415 UNCH	.995	----	----	8968	UNCH .965B .145A
	9812	----	----	----	0.290N		.290 UNCH	.965	----	----	65590	UNCH .850B .085A
	9825	----	----	----	0.170N		.170 UNCH	.916	----	----	102286	UNCH .740B .050
	9837	0.075	.075	.075	0.075		.070- 25	.635	----	234	196503	UNCH .665B .030A
	9850	0.020	.020	.020	0.020		.020- 25	.251	----	1690	168017 +	1131 .560B .010
	9862	----	----	----	0.005N		.005 UNCH	.071	----	300	94101 -	108 .595B .005
	9875	----	----	----	----		CAB	.031	----	----	89239	UNCH .495B .005
	9887	----	----	----	----		CAB	.005	----	----	142763	UNCH .405B .002
	9900	----	----	----	----		CAB	.000	----	----	22383	UNCH .330B .002A
	9912	----	----	----	----		CAB	.000	----	----	45100	UNCH .260B .002
	9925	----	----	----	----		CAB	----	----	----	6126	UNCH .195B .010
	9937	----	----	----	----		CAB	----	----	----	8186	UNCH .135B .002
	9950	----	----	----	----		CAB	----	----	----	9250	UNCH .100B .005A
	9962	----	----	----	----		CAB	----	----	----	6060	UNCH .065B .002
	9975	----	----	----	----		CAB	----	----	----	2321	UNCH .035B .005
	9987	----	----	----	----		CAB	----	----	----	530	UNCH .020B .002
	10000	----	----	----	----		CAB	----	----	----	2400	UNCH .010B .002
TOTAL										1450	973390 +	1023
2YR MIDCRV CALL												
JUL17	2YR MIDCRV CALL		(FUTURES SETT. .00)									
E0	9787	----	----	----	0.452N		.457+ 50	.973	----	----	113	UNCH .550B .170A
	9800	----	----	----	0.330N		.335+ 50	.945	----	----	17012	UNCH .425B .110A
	9812	----	----	----	0.215N		.217+ 25	.868	----	----	33565	UNCH .310B .065A
	9825	----	----	----	0.120N		.120 UNCH	.670	----	10500	144274 -	3263 .200B .040A
	9837	----	----	----	0.055N		.055 UNCH	.405	----	37600	153247 -	21618 .115B .025A
	9850	----	----	----	0.020N		.020 UNCH	.186	----	10750	327218 +	10000 .070B .010
	9862	----	----	----	0.007N		.007 UNCH	.077	----	----	21102	UNCH .035 .005A
	9875	----	----	----	0.002N		.002 UNCH	.028	----	----	2791	UNCH .020B .010A
	9887	----	----	----	----		CAB	.006	----	----	747	UNCH .010B .005
	9900	----	----	----	----		CAB	.001	----	----	180	UNCH .005B .002A
TOTAL										52900	700249 -	14881
3YR MIDCRV CALL												
AUG17	3YR MIDCRV CALL		(FUTURES SETT. .00)									
E0	9787	----	----	----	0.455N		.460+ 50	.955	----	----	500	UNCH .550B .195A
	9800	----	----	----	0.337N		.340+ 25	.913	----	----	11133	UNCH .430B .135A
	9812	----	----	----	0.227N		.230+ 25	.809	----	----	20455	UNCH .315B .095A
	9825	----	----	----	0.137N		.137 UNCH	.636	----	200	140535	UNCH .215B .060A
	9837	----	----	----	0.072N		.072 UNCH	.423	----	2374	136213 -	100 .130B .035A
	9850	----	----	----	0.035N		.035 UNCH	.241	----	12100	312532 +	432 .075B .020
	9862	----	----	----	0.015N		.015 UNCH	.119	----	----	2513	UNCH .045B .015A
	9875	----	----	----	0.007N		.007 UNCH	.061	----	----	115	UNCH .025B .010A
	9887	----	----	----	0.002N		.002 UNCH	.023	----	----	250	UNCH .010B .005
	9900	----	----	----	----		CAB	.007	----	----	300	UNCH .005B .002
TOTAL										8950	624546 +	332
4YR MIDCRV CALL												
SEP17	4YR MIDCRV CALL		(FUTURES SETT. .00)									
E0	9737	----	----	----	0.950N		.955+ 50	.997	----	----	111	UNCH 1.350B .575A
	9775	----	----	----	0.580N		.585+ 50	.962	----	----	2990	UNCH .980B .275A
	9787	----	----	----	0.460N		.465+ 50	.928	----	----	1754	UNCH .865B .200A
	9800	----	----	----	0.345N		.350+ 50	.867	----	----	35671	UNCH .750B .140
	9812	----	----	----	0.240N		.245+ 50	.763	----	----	66604	UNCH .635B .095
	9825	----	----	----	0.155N		.157+ 25	.612	----	500	48262 +	400 .530B .065A
	9837	----	----	----	0.090N		.092+ 25	.437	----	206	89958 +	106 .430B .040A
	9850	----	----	----	0.047N		.050+ 25	.278	----	100	66216 -	100 .200B .025
	9862	----	----	----	0.025N		.025 UNCH	.159	----	100	66805 +	100 .395B .015A
	9875	----	----	----	0.012N		.012 UNCH	.086	----	----	13675	UNCH .315B .015A
	9887	----	----	----	0.007N		.007 UNCH	.052	----	2	10994	UNCH .190B .005
	9900	----	----	----	0.005N		.005 UNCH	.033	----	2	10921 -	2 .135B .005
	9912	----	----	----	0.002N		.002 UNCH	.017	----	----	180	UNCH .095B .002
	9925	----	----	----	----		CAB	.007	----	----	7925	UNCH .060B .020
	9937	----	----	----	----		CAB	.002	----	----	3200	UNCH .040B .015A
	10000	----	----	----	----		CAB	.000	----	----	12950	UNCH .005 .002
TOTAL										100	438216 +	504
5YR MIDCRV CALL												
OCT17	5YR MIDCRV CALL		(FUTURES SETT. .00)									
E0	9812	----	----	----	0.200N		.202+ 25	.623	----	----	10900	UNCH .280B .125A
	9825	----	----	----	0.132N		.132 UNCH	.483	----	----	3330	UNCH .200B .080A
	9837	----	----	----	0.082N		.082 UNCH	.346	----	----	1250	UNCH .135B .060A
	9850	----	----	----	0.050N		.050 UNCH	.233	----	----	2606	UNCH .085B .030A
	9862	----	----	----	0.027N		.027 UNCH	.144	----	----	1800	UNCH .055B .030A

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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1YR MIDCRV CALL	1YR MIDCRV CALL	(FUTURES SETT.	.00)									
TOTAL								0	19886			
DEC17	1YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9762	----	----	----	0.622N	.627+	50	.907	----	----	1	UNCH	.420B .330A
9775	----	----	----	0.507N	.512+	50	.866	----	----	25119	UNCH	.590B .260A
9787	----	----	----	0.402N	.405+	25	.801	----	----	38010	UNCH	.480B .200A
9800	----	----	----	0.307N	.310+	25	.710	----	----	40136	UNCH	.395B .145A
9812	----	----	----	0.227N	.230+	25	.603	----	----	46153	UNCH	.305B .100A
9825	----	----	----	0.160N	.160	UNCH	.486	----	540	61464 +	271	.225B .070A
9837	----	----	----	0.107N	.107	UNCH	.370	----	2000	84413 +	80	.160B .050A
9850	----	----	----	0.070N	.070	UNCH	.268	----	----	103462	UNCH	.110B .040A
9862	----	----	----	0.045N	.045	UNCH	.187	----	----	70597	UNCH	.080B .025A
9875	----	----	----	0.027N	.027	UNCH	.124	----	----	2290	UNCH	.055B .020A
9887	----	----	----	0.017N	.017	UNCH	.082	----	----	4000	UNCH	.035 .010A
9900	----	----	----	0.012N	.012	UNCH	.059	----	----	3420	UNCH	.025 .010A
9912	----	----	----	0.007N	.007	UNCH	.037	----	----	8744	UNCH	.020B .005
9925	----	----	----	0.005N	.005	UNCH	.025	----	----	250	UNCH	.002B .002
9937	----	----	----	0.002N	.002	UNCH	.013	----	----	8000	UNCH	.005 .002A
9950	----	----	----	----	----	----	.007	----	----	4000	UNCH	.002B ----
					CAB							
TOTAL								1000	500059 +	351		
MAR18	1YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9775	----	----	----	0.492N	.490-	25	.783	----	----	150	UNCH	.380B .330A
9787	----	----	----	0.397N	.395-	25	.712	----	----	11150	UNCH	.365B .275A
9800	----	----	----	0.312N	.310-	25	.629	----	----	12256	UNCH	.390B .220A
9812	----	----	----	0.240N	.240	UNCH	.538	----	700	20387 +	600	.310B .170A
9825	----	----	----	0.180N	.180	UNCH	.445	----	100	6984	UNCH	.240B .125A
9837	----	----	----	0.130N	.130	UNCH	.356	----	----	1000	UNCH	.180B .090A
9850	----	----	----	0.092N	.092	UNCH	.276	----	----	64059	UNCH	.135B .065A
9862	----	----	----	0.065N	.065	UNCH	.208	----	----	22973	UNCH	.095B .055A
9875	----	----	----	0.045N	.045	UNCH	.153	----	----	200	UNCH	.070B .035
9887	----	----	----	0.030N	.030	UNCH	.109	----	----	1180	UNCH	.045B .030A
9912	----	----	----	0.015N	.015	UNCH	.058	----	----	1180	UNCH	.015B ----
TOTAL								700	141519 +	600		
JUN17	2YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9712	----	----	----	0.990N	.990	UNCH	1.000	----	----	160	UNCH	1.085B .505A
9725	----	----	----	0.865N	.865	UNCH	1.000	----	----	73	UNCH	.965B .400A
9737	----	----	----	0.740N	.740	UNCH	.999	----	----	45	UNCH	.840B .305A
9750	----	----	----	0.615N	.615	UNCH	.999	----	----	60	UNCH	.715B .220A
9762	----	----	----	0.490N	.490	UNCH	.994	----	----	25901	UNCH	.635B .155A
9775	----	----	----	0.367N	.365-	25	.970	----	----	30160	UNCH	.540B .105A
9787	----	----	----	0.245N	.245	UNCH	.934	----	----	40980	UNCH	.450B .070A
9800	----	----	----	0.137N	.135-	25	.779	----	750	87127 +	250	.470 .045A
9812	----	----	----	0.060N	.057-	25	.474	----	1350	69159 +	400	.665B .025A
9825	----	----	----	0.022N	.020-	25	.205	----	5350	90509 +	638	.615B .010
9837	----	----	----	0.007N	.007	UNCH	.081	----	----	86588	UNCH	.700B .005
9850	----	----	----	0.002N	.002	UNCH	.028	----	4000	63526	UNCH	.605B .002
9862	----	----	----	----	----	----	.005	----	----	38166	UNCH	.515B .005
9875	----	----	----	----	----	----	.000	----	----	51864	UNCH	.435B .002
9887	----	----	----	----	----	----	.000	----	----	9038	UNCH	.360B .002
9900	----	----	----	----	----	----	.000	----	----	18043	UNCH	.295B .002
9912	----	----	----	----	----	----	.000	----	----	8750	UNCH	.235B .002
9925	----	----	----	----	----	----	.000	----	----	10650	UNCH	.185B .005
9937	----	----	----	----	----	----	.000	----	----	10615	UNCH	.135B .002
9950	----	----	----	----	----	----	.000	----	----	1250	UNCH	.100B .010A
9962	----	----	----	----	----	----	.000	----	----	7035	UNCH	.075B .002
9975	----	----	----	----	----	----	.000	----	----	750	UNCH	.050B .010A
9987	----	----	----	----	----	----	.000	----	----	850	UNCH	.035B .005
10000	----	----	----	----	----	----	.000	----	----	2250	UNCH	.002B .005A
TOTAL								2100	653549 +	1288		
JUL17	2YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9712	----	----	----	0.930N	.930	UNCH	.999	----	----	24	UNCH	.740B .575
9762	----	----	----	0.435N	.435	UNCH	.954	----	----	3576	UNCH	.535B .155A
9775	----	----	----	0.320N	.317-	25	.896	----	----	11168	UNCH	.420B .110A
9787	----	----	----	0.212N	.210-	25	.780	----	----	6612	UNCH	.310B .075
9800	----	----	----	0.127N	.125-	25	.592	----	----	21162	UNCH	.215B .050A
9812	----	----	----	0.067N	.067	UNCH	.387	----	3237	39246 +	1500	.140B .035A
9825	----	----	----	0.032N	.032	UNCH	.219	----	----	37696	UNCH	.095B .020A
9837	----	----	----	0.017N	.015-	25	.113	----	----	19295	UNCH	.060B .010A
9850	----	----	----	0.010N	.007-	25	.058	----	----	14447	UNCH	.035B .010
9862	----	----	----	0.007N	.005-	25	.037	----	105	7196 +	10	.020B .005A
9875	----	----	----	0.005N	.002-	25	.019	----	----	500	UNCH	.015B .005
9887	----	----	----	0.002N	.002	UNCH	.007	----	----	630	UNCH	.010B .005
9900	----	----	----	----	----	----	.002	----	----	671	UNCH	.005B .002A
TOTAL								3100	162223 +	1510		
AUG17	2YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9750	----	----	----	0.562N	.562	UNCH	.949	----	----	450	UNCH	.660B .235A
9762	----	----	----	0.445N	.442-	25	.915	----	----	7650	UNCH	.545B .175A
9775	----	----	----	0.335N	.332-	25	.836	----	----	500	UNCH	.430B .130A
9787	----	----	----	0.237N	.235-	25	.719	----	----	5057	UNCH	.325B .095A
9800	----	----	----	0.155N	.152-	25	.571	----	----	20925	UNCH	.235B .065A
9812	----	----	----	0.095N	.092-	25	.411	----	250	16013 +	230	.160B .050A
9825	----	----	----	0.055N	.052-	25	.269	----	----	5614	UNCH	.110B .030A
9837	----	----	----	0.032N	.030-	25	.167	----	----	5580	UNCH	.070B .020
TOTAL								100	61789 +	230		
SEP17	2YR MIDCRV CALL	(FUTURES SETT.	.00)									
EZ												
9750	----	----	----	0.567N	.567	UNCH	.918	----	----	12375	UNCH	.715B .245A
9762	----	----	----	0.457N	.457	UNCH	.863	----	----	16996	UNCH	.620B .190A
9775	----	----	----	0.352N	.350-	25	.791	----	----	30826	UNCH	.530B .140A
9787	----	----	----	0.260N	.257-	25	.684	----	----	39891	UNCH	.445B .105A
9800	----	----	----	0.182N	.180-	25	.558	----	----	59142	UNCH	.365B .075A
9812	----	----	----	0.120N	.120	UNCH	.427	----	----	91024	UNCH	.295B .050A
9825	----	----	----	0.075N	.075	UNCH	.305	----	----	37331	UNCH	.235B .035A
9837	----	----	----	0.047N	.045-	25	.205	----	----	19804	UNCH	.435B .030A
9850	----	----	----	0.027N	.025-	25	.127	----	----	159032	UNCH	.440B .020A
9862	----	----	----	0.015N	.015	UNCH	.080	----	----	35964	UNCH	.355B .020A
9875	----	----	----	0.010N	.010	UNCH	.053	----	----	127837	UNCH	.285B .010A
9887	----	----	----	0.007N	.007	UNCH	.039	----	----	26093	UNCH	.165B .010
9900	----	----	----	0.005N	.005	UNCH	.026	----	----	1960	UNCH	.110B .005
9925	----	----	----	----	----	----	.007	----	----	7500	UNCH	.060B .035A
9937	----	----	----	----	----	----	.003	----	----	3560	UN	



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PRELIMINARY

PG53 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, May 26, 2017 PG53

2YR MIDCRV CALL	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9725	----	----	0.752N	.752	UNCH	.905	----	----	75	UNCH	.850B	.395A
9737	----	----	0.640N	.640	UNCH	.866	----	----	2326	UNCH	.735B	.325A
9750	----	----	0.535N	.532-	25	.814	----	----	4373	UNCH	.625B	.265A
9762	----	----	0.437N	.435-	25	.746	----	----	18947	UNCH	.525B	.210A
9775	----	----	0.347N	.345-	25	.668	----	----	17721	UNCH	.430B	.165A
9787	----	----	0.270N	.270	UNCH	.579	----	----	24165	UNCH	.345B	.125A
9800	----	----	0.202N	.202	UNCH	.486	----	400	23784 -	200	.270B	.095A
9812	----	----	0.147N	.147	UNCH	.393	----	----	12129	UNCH	.210B	.070A
9825	----	----	0.105N	.105	UNCH	.307	----	----	16378	UNCH	.160B	.055A
9837	----	----	0.072N	.072	UNCH	.231	----	250	64014 +	250	.120B	.040A
9850	----	----	0.050N	.050	UNCH	.170	----	----	302359	UNCH	.090	.030A
9862	----	----	0.035N	.035	UNCH	.125	----	----	21426	UNCH	.065B	.020A
9875	----	----	0.025N	.022-	25	.086	----	----	9150	UNCH	.040B	.015A
9887	----	----	0.017N	.015-	25	.060	----	----	2980	UNCH	.030B	.010A
9900	----	----	0.012N	.010-	25	.041	----	----	180	UNCH	.020B	.010
9937	----	----	0.002N	.002	UNCH	.011	----	----	1600	UNCH	.005	.002
9950	----	----	----	----	CAB	.006	----	----	180	UNCH	.002B	.002
TOTAL								550	521810 +	50		

MAR18 E3	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9750	----	----	0.537N	.532-	50	.747	----	----	700	UNCH	.550B	.370A
9762	----	----	0.447N	.442-	50	.683	----	----	7509	UNCH	.510B	.305A
9775	----	----	0.365N	.360-	50	.613	----	----	31259	UNCH	.440B	.260A
9787	----	----	0.295N	.290-	50	.538	----	----	28199	UNCH	.365B	.210A
9800	----	----	0.232N	.230-	25	.461	----	----	26313	UNCH	.295B	.165A
9812	----	----	0.180N	.177-	25	.387	----	----	2000	UNCH	.235B	.130A
9825	----	----	0.137N	.135-	25	.317	----	----	55360	UNCH	.185B	.100A
9837	----	----	0.102N	.100-	25	.253	----	----	26500	UNCH	.140B	.075A
9850	----	----	0.075N	.075	UNCH	.200	----	----	148800	UNCH	.105B	.055A
9862	----	----	0.055N	.055	UNCH	.155	----	----	2500	UNCH	.080B	.040A
9912	----	----	0.015N	.015	UNCH	.049	----	----	300	UNCH	.015B	.015A
TOTAL								0	329440			

JUN17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9700	----	----	0.895N	.890-	50	.999	----	----	200	UNCH	1.385B	.400A
9712	----	----	0.770N	.765-	50	.999	----	----	40	UNCH	1.260B	.310A
9725	----	----	0.645N	.640-	50	.999	----	----	1280	UNCH	1.140B	.230A
9737	----	----	0.520N	.515-	50	.994	----	----	11948	UNCH	1.020B	.170A
9750	----	----	0.395N	.392-	25	.972	----	----	13397	UNCH	.905B	.120A
9762	----	----	0.275N	.272-	25	.920	----	----	43289	UNCH	.790B	.080A
9775	----	----	0.165N	.162-	25	.787	----	250	35238	UNCH	.680B	.055A
9787	----	----	0.082N	.077-	50	.535	----	1150	29567 +	590	.580B	.035A
9800	----	----	0.035N	.032-	25	.274	----	134	55802 +	134	.480B	.020
9812	----	----	0.012N	.012	UNCH	.118	----	----	60167	UNCH	.390B	.010
9825	----	----	0.005N	.005	UNCH	.049	----	----	30627	UNCH	.675B	.010
9837	----	----	0.002N	.002	UNCH	.023	----	----	27718	UNCH	.580B	.002
9850	----	----	----	----	CAB	.006	----	----	49489	UNCH	.495B	.002
9862	----	----	----	----	CAB	.001	----	----	17227	UNCH	.415B	.005A
9875	----	----	----	----	CAB	.000	----	----	3880	UNCH	.345B	.005
9887	----	----	----	----	CAB	.000	----	----	3059	UNCH	.280B	.005
9900	----	----	----	----	CAB	.000	----	----	1960	UNCH	.225B	.002
9912	----	----	----	----	CAB	.000	----	----	11890	UNCH	.175B	.005
9925	----	----	----	----	CAB	.000	----	----	10630	UNCH	.125B	.002
9937	----	----	----	----	CAB	.000	----	----	1620	UNCH	.095B	.002
9950	----	----	----	----	CAB	.000	----	----	4655	UNCH	.070B	.020
9962	----	----	----	----	CAB	.000	----	----	150	UNCH	.020B	.015A
9975	----	----	----	----	CAB	.000	----	----	1600	UNCH	.020	.015A
10000	----	----	----	----	CAB	.000	----	----	3400	UNCH	.002B	.025A
TOTAL								600	418833 +	724		

JUL17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9737	----	----	0.480N	.477-	25	.943	----	----	923	UNCH	.570B	.180A
9750	----	----	0.362N	.360-	25	.892	----	----	2480	UNCH	.455B	.130A
9762	----	----	0.235N	.232-	25	.792	----	----	4758	UNCH	.345B	.095A
9775	----	----	0.165N	.160-	50	.641	----	----	35108	UNCH	.250B	.070A
9787	----	----	0.095N	.092-	25	.455	----	137	23180	UNCH	.175B	.050A
9800	----	----	0.050N	.047-	25	.281	----	----	5942	UNCH	.120B	.030A
9812	----	----	0.025N	.025	UNCH	.162	----	----	18381	UNCH	.080B	.015A
9825	----	----	0.012N	.012	UNCH	.087	----	----	8600	UNCH	.050B	.015
9837	----	----	0.005N	.007+	25	.052	----	----	140	UNCH	.035B	.015A
9850	----	----	0.002N	.005+	25	.033	----	----	38270	UNCH	.020B	.005
TOTAL								0	137782			

AUG17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9737	----	----	0.490N	.485-	50	.910	----	----	450	UNCH	.530B	.205A
9750	----	----	0.380N	.375-	50	.839	----	----	180	UNCH	.435B	.155A
9762	----	----	0.277N	.275-	25	.739	----	----	20730	UNCH	.365B	.115A
9775	----	----	0.192N	.190-	25	.610	----	250	5215 +	249	.270B	.090A
9787	----	----	0.125N	.122-	25	.465	----	----	6856	UNCH	.195B	.065A
9800	----	----	0.077N	.075-	25	.327	----	----	350	UNCH	.140B	.045A
9812	----	----	0.045N	.045	UNCH	.217	----	----	500	UNCH	.095B	.030A
9837	----	----	0.015N	.015	UNCH	.083	----	----	180	UNCH	.045B	.015A
9850	----	----	0.007N	.010+	25	.055	----	----	300	UNCH	.030B	.010A
TOTAL								0	34761 +	249		

SEP17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9687	----	----	0.977N	.975-	25	.965	----	----	42	UNCH	1.070B	.515A
9725	----	----	0.615N	.610-	50	.914	----	----	200	UNCH	.750B	.280A
9737	----	----	0.500N	.497-	25	.864	----	----	12571	UNCH	.655B	.220A
9750	----	----	0.397N	.395-	25	.793	----	300	21099 +	300	.565B	.170A
9762	----	----	0.302N	.300-	25	.701	----	300	39144	UNCH	.480B	.130A
9775	----	----	0.220N	.217-	25	.591	----	----	28407	UNCH	.400B	.095A
9787	----	----	0.152N	.150-	25	.471	----	420	16840 -	280	.330B	.070A
9800	----	----	0.102N	.100-	25	.355	----	100	25243	UNCH	.270B	.050A
9812	----	----	0.067N	.065-	25	.254	----	----	13162	UNCH	.450B	.035A
9825	----	----	0.042N	.040-	25	.172	----	100	11250	UNCH	.430B	.025A
9837	----	----	0.027N	.025-	25	.115	----	----	4300	UNCH	.445B	.020A
9850	----	----	0.017N	.015-	25	.073	----	----	24180	UNCH	.360B	.015A
9862	----	----	0.010N	.010	UNCH	.049	----	----	300	UNCH	.295B	.010A
9875	----	----	0.005N	.007+	25	.036	----	----	2485	UNCH	.230B	.005A
9887	----	----	0.002N	.005+	25	.024	----	----	980	UNCH	.180B	.005
9900	----	----	----	.002+	25	.013	----	----	750	UNCH	.095B	.002
9925	----	----	----	----	CAB	.003	----	----	7500	UNCH	.005B	.030A
9937	----	----	----	----	CAB	.001	----	----	3200	UNCH	.002B	.020A
9950	----	----	----	----	CAB	.000	----	----	180	UNCH	.002B	.002
9962	----	----	----	----	CAB	.000	----	----	140	UNCH	.002B	.002



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PRELIMINARY

PG53 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, May 26, 2017 PG53

3YR MIDCRV CALL	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9750	----	----	0.402N	.397-	50	.690	----	----	11953	UNCH	.485B	.205A
9762	----	----	0.322N	.317-	50	.611	----	----	18411	UNCH	.400B	.165A
9775	----	----	0.250N	.245-	50	.525	----	100	35795	UNCH	.320B	.130A
9787	----	----	0.190N	.187-	25	.438	----	25	20687	UNCH	.250B	.100A
9800	----	----	0.142N	.140-	25	.356	----	----	14708	UNCH	.195B	.075A
9812	----	----	0.105N	.102-	25	.281	----	----	16982	UNCH	.150B	.055A
9825	----	----	0.075N	.072-	25	.215	----	----	23366	UNCH	.115B	.045A
9837	----	----	0.052N	.052	UNCH	.164	----	----	4760	UNCH	.085B	.035A
9850	----	----	0.037N	.037	UNCH	.123	----	----	540	UNCH	.070B	.025A
9862	----	----	0.025N	.025	UNCH	.087	----	----	950	UNCH	.050B	.020A
9875	----	----	0.017N	.017	UNCH	.063	----	----	14500	UNCH	.035B	.015A
9887	----	----	0.012N	.012	UNCH	.046	----	----	400	UNCH	.025B	.010A
9912	----	----	0.007N	.007	UNCH	.027	----	----	180	UNCH	.010B	.005
9925	----	----	0.005N	.005	UNCH	.019	----	----	180	UNCH	.005B	.005
TOTAL								0	182199			

MAR18 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)										
9750	----	----	0.422N	.417-	50	.642	----	----	3050	UNCH	.455B	.310A
9762	----	----	0.347N	.342-	50	.573	----	----	780	UNCH	.415B	.255A
9775	----	----	0.280N	.275-	50	.501	----	1000	3450 +	350	.345B	.210A
9825	----	----	0.102N	.100-	25	.240	----	----	8000	UNCH	.135B	.075A
9887	----	----	0.025N	.020-	50	.062	----	----	862	UNCH	.030B	.020
TOTAL								1000	16142 +	350		

JUN17 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9725	----	----	0.467N	.462-	50	.975	----	----	525	UNCH	.595B	.150A
9737	----	----	0.345N	.340-	50	.948	----	----	3470	UNCH	.505B	.105A
9750	----	----	0.227N	.220-	75	.889	----	----	1908	UNCH	.420B	.070A
9762	----	----	0.127N	.120-	75	.691	----	----	21585	UNCH	.345B	.050A
9775	----	----	0.060N	.055-	50	.412	----	----	1050	UNCH	.355B	.035A
9787	----	----	0.025N	.022-	25	.197	----	----	10724	UNCH	.285B	.020A
9800	----	----	0.012N	.010-	25	.090	----	----	3150	UNCH	.520B	.010A
9812	----	----	0.007N	.007	UNCH	.059	----	----	2875	UNCH	.625B	.010
9825	----	----	0.005N	.005	UNCH	.036	----	----	8104	UNCH	.535B	.010A
9837	----	----	0.002N	.002	UNCH	.018	----	----	20770	UNCH	.450B	.010A
9850	----	----				.006	----	----	17100	UNCH	.375B	.010A
9862	----	----				.002	----	----	550	UNCH	.310B	.045A
9875	----	----				.000	----	----	2000	UNCH	.250B	.035A
9937	----	----					----	----	250	UNCH	.055B	.025A
TOTAL								0	94061			

JUL17 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9725	----	----	0.430N	.425-	50	.925	----	----	5900	UNCH	.505B	.160A
9737	----	----	0.315N	.310-	50	.859	----	----	3100	UNCH	.390B	.120A
9750	----	----	0.212N	.210-	25	.731	----	----	800	UNCH	.290B	.085A
9762	----	----	0.132N	.130-	25	.559	----	----	2000	UNCH	.205B	.060A
9800	----	----	0.020N	.020	UNCH	.130	----	----	4000	UNCH	.065B	.020A
9825	----	----	0.005N	.005	UNCH	.036	----	----	2000	UNCH	.025B	.015A
TOTAL								0	17800			

AUG17 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9750	----	----	0.240N	.237-	25	.682	----	----	2000	UNCH	.300B	.130A
9762	----	----	0.162N	.160-	25	.546	----	----	300	UNCH	.225B	.095A
9775	----	----	0.105N	.102-	25	.405	----	----	182	UNCH	.165B	.060A
TOTAL								0	2482			

SEP17 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9712	----	----	0.565N	.560-	50	.893	----	----	500	UNCH	.640B	.265A
9725	----	----	0.457N	.452-	50	.836	----	----	1650	UNCH	.530B	.210A
9737	----	----	0.355N	.352-	25	.754	----	----	400	UNCH	.425B	.165A
9750	----	----	0.265N	.262-	25	.654	----	----	1450	UNCH	.340B	.125A
9762	----	----	0.190N	.187-	25	.539	----	100	320 +	100	.445B	.100A
9787	----	----	0.087N	.085-	25	.310	----	----	4694	UNCH	.475B	.055A
9800	----	----	0.057N	.055-	25	.220	----	----	250	UNCH	.475B	.040A
9812	----	----	0.037N	.035-	25	.150	----	----	4100	UNCH	.485B	.030A
9825	----	----	0.025N	.022-	25	.101	----	----	983	UNCH	.410B	.020A
9837	----	----	0.017N	.015-	25	.069	----	----	10350	UNCH	.330B	.015A
9875	----	----	0.005N	.005	UNCH	.023	----	----	25250	UNCH	.095B	.005
TOTAL								0	49947 +	100		

DEC17 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9737	----	----	0.375N	.370-	50	.660	----	----	400	UNCH	.440B	.225A
9750	----	----	0.297N	.292-	50	.580	----	----	4800	UNCH	.355B	.180A
9800	----	----	0.095N	.090-	50	.256	----	----	2	UNCH	.125B	.070A
TOTAL								0	5202			

MAR18 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9737	----	----	0.395N	.392-	25	.616	----	----	5320	UNCH	.425B	.310A
9750	----	----	0.322N	.320-	25	.547	----	----	3350	UNCH	.370B	.255A
9787	----	----	0.157N	.155-	25	.337	----	----	69	UNCH	.180B	.135A
TOTAL								0	8739			

JUN17 E5	5YR MIDCRV CALL	5YR MIDCRV CALL	(FUTURES SETT. .00)									
9837	----	----	----			.001	----	----	2000	UNCH	----	----
9850	----	----	----			.000	----	----	2000	UNCH	----	----
TOTAL								0	4000			

E3W CALL MAY17 EF4	E3W CALL	(FUTURES SETT. .00)										
9800	----	----					----	----	800		.0500B	.0100A
9812	----	----					----	----	800		.0150B	.0050A
TOTAL								0	0 -	1600		

JUN17 EF1	E3W CALL	(FUTURES SETT. .00)										
9787	----	----	.0575N	.0500-	0.0075	.560	----	----	256	UNCH	.0750B	.0400A
TOTAL								0	256			

ADDITIONAL EURODOLLAR PRODUCTS CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
9837	----	----	----	----	----	----	CAB	----	.001	----	2000	UNCH	----
9850	----	----	----	----	----	----	CAB	----	.000	----	2000	UNCH	----
TOTAL										0	4000		

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