

MIDCURVE PUT OPTIONS

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CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG54 BULLETIN #180@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Sep 19, 2017 PG54

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

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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW			
OCT17 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	
9650	----	----	----	----	----	----	CAB	----	----	----	----	1	UNCH	.002	.002		
9725	----	----	----	----	----	----	CAB	----	----	----	----	800	UNCH	.002B	.002		
9737	----	----	----	----	----	----	CAB	----	----	----	----	300	UNCH	.005B	.005		
9750	----	----	----	----	----	----	CAB	----	----	----	----	18500	UNCH	.010B	.002		
9762	----	----	----	----	----	----	CAB	----	----	----	----	39300	UNCH	.020B	.005A		
9775	----	----	----	----	----	----	CAB	----	.000	----	----	28833	UNCH	.035B	.002		
9787	----	----	----	----	----	----	CAB	----	.003	----	----	7478	UNCH	.070B	.010A		
9800	----	----	----	----	0.002N	----	.002	UNCH	.042	----	----	76234	UNCH	.115B	.002		
9812	----	----	----	----	0.015N	----	.015	UNCH	.206	----	510	50880	UNCH	.175B	.005A		
9825	----	----	----	----	0.060N	----	.062+	25	.582	----	100	500	47099	-	400	.245B	.010A
9837	----	----	----	----	0.157N	----	.160+	25	.864	----	----	----	12872	UNCH	.330B	.035A	
9850	----	----	----	----	0.275N	----	.277+	25	.963	----	----	----	1578	UNCH	.390B	.105A	
TOTAL										100	1010	283875	-	400			
NOV17 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	
9750	----	----	----	----	----	----	CAB	----	.001	----	----	3470	UNCH	.005B	.010A		
9762	----	----	----	----	----	----	CAB	----	.006	----	----	16950	UNCH	.010B	.002		
9775	----	----	----	----	----	----	.002+	25	.025	----	----	9465	UNCH	.020B	.015A		
9787	----	----	----	----	0.005N	----	.005	UNCH	.052	----	----	41973	UNCH	.045B	.002		
9800	----	----	----	----	0.010N	----	.010	UNCH	.109	----	----	91445	UNCH	.075B	.005		
9812	----	----	----	----	0.030N	----	.032+	25	.286	----	----	69636	UNCH	.125B	.010		
9825	----	----	----	----	0.082N	----	.085+	25	.555	----	100	50876	+	30	.195B	.020A	
9837	----	----	----	----	0.170N	----	.172+	25	.790	----	----	28349	UNCH	.290B	.050A		
TOTAL										100	1010	312164	+	30			
DEC17 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	
9625	----	----	----	----	----	----	CAB	----	----	----	----	2159	UNCH	.002B	.002		
9650	----	----	----	----	----	----	CAB	----	----	----	----	180	UNCH	.002B	.002		
9662	----	----	----	----	----	----	CAB	----	----	----	----	360	UNCH	.002B	.002		
9675	----	----	----	----	----	----	CAB	----	----	----	----	660	UNCH	.030B	.005		
9687	----	----	----	----	----	----	CAB	----	----	----	----	10500	UNCH	.035B	.002		
9700	----	----	----	----	----	----	CAB	----	.000	----	----	15631	UNCH	.050B	.005		
9712	----	----	----	----	----	----	CAB	----	.000	----	----	8200	UNCH	.065B	.005		
9725	----	----	----	----	----	----	CAB	----	.000	----	----	27811	UNCH	.085B	.005		
9737	----	----	----	----	----	----	CAB	----	.002	----	----	47768	UNCH	.110B	.002A		
9750	----	----	----	----	----	----	CAB	----	.007	----	----	187237	UNCH	.145B	.002		
9762	----	----	----	----	0.002N	----	.002	UNCH	.021	----	400	103586	-	150	.175B	.002	
9775	----	----	----	----	0.005N	----	.005	UNCH	.042	----	700	195981	-	218	.220B	.002	
9787	----	----	----	----	0.010N	----	.010	UNCH	.083	----	200	179415	-	200	.285B	.005	
9800	----	----	----	----	0.022N	----	.020-	25	.162	----	12500	26398	388824	-	2868	.360B	.010
9812	----	----	----	----	0.050N	----	.050	UNCH	.329	----	18700	19042	465248	+	11602	.445B	.015
9825	0.100	----	.100	.100	0.100	----	.105+	25	.542	----	7200	9452	226082	+	2798	.540B	.035
9837	----	----	----	.175A	0.175A	----	.187+	25	.738	----	----	89551	UNCH	.520	.070A		
9850	----	----	----	----	0.287N	----	.290+	25	.875	----	----	1945	UNCH	.585B	.130A		
9862	----	----	----	----	0.402N	----	.407+	50	.935	----	----	775	UNCH	.510B	.230A		
TOTAL										39000	56602	1951913	+	10964			
JAN18 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	
9750	----	----	----	----	0.002N	----	.002	UNCH	.019	----	----	1250	UNCH	.005	.005		
9762	----	----	----	----	0.005N	----	.005	UNCH	.038	----	----	1000	UNCH	----	----		
9775	----	----	----	----	0.010N	----	.010	UNCH	.073	----	----	24841	UNCH	.010	.005		
9787	----	----	----	----	0.022N	----	.020-	25	.138	----	1500	52350	+	1250	.040B	.010A	
9800	----	----	----	----	0.045N	----	.042-	25	.255	----	1500	44562	+	744	.075B	.020	
9812	----	----	----	----	0.085N	----	.085	UNCH	.420	----	1500	67350	+	902	.125B	.030A	
9825	----	----	----	----	0.150N	----	.150	UNCH	.598	----	----	29239	UNCH	.185B	.055A		
9837	----	----	----	----	0.235N	----	.235	UNCH	.758	----	----	5576	UNCH	.265B	.100A		
TOTAL										0	61102	226168	+	2896			
FEB18 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	
9762	----	----	----	----	0.005N	----	.007+	NEW	.051	----	300	300	+	300	----	.010A	
9787	----	----	----	----	0.027N	----	.027	UNCH	.164	----	300	3100	+	300	.025B	.025A	
9800	----	----	----	----	0.055N	----	.055	UNCH	.281	----	----	8100	UNCH	.055B	.025A		
9812	----	----	----	----	0.100N	----	.097-	25	.428	----	----	4300	UNCH	.095B	.040A		
9825	----	----	----	----	0.165N	----	.165	UNCH	.586	----	----	4300	UNCH	.160B	.070A		
TOTAL										0	61702	20100	+	600			
MAR18 EO 1YR MIDCRV PUT (FUTURES SETT. .00)																	



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1YR MIDCRV PUT

MAR18	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9625	----	----	----	CAB	----	.000	----	----	200	UNCH	.005	.005	
9662	----	----	----	CAB	----	.000	----	----	1	UNCH	.002B	.002	
9700	----	----	----	.002+	25	.007	----	----	17997	UNCH	.005	.005	
9712	----	----	----	.002+	25	.014	----	----	2300	UNCH	.005	.005	
9725	----	----	0.002N	.005+	25	.026	----	----	9200	UNCH	.025	.010A	
9737	----	----	0.005N	.007+	25	.039	----	----	33056	UNCH	.040	.010A	
9750	----	----	0.007N	.010+	25	.054	----	----	74420	UNCH	.055B	.010A	
9762	----	----	0.012N	.012	UNCH	.072	----	----	36736	UNCH	.145B	.010	
9775	----	----	0.020N	.020	UNCH	.113	----	----	43370	UNCH	.195B	.010A	
9787	----	----	0.037N	.035-	25	.185	----	----	107178	UNCH	.250B	.015A	
9800	----	----	0.065N	.065	UNCH	.298	----	----	67303	UNCH	.320B	.025A	
9812	----	----	0.110N	.110	UNCH	.434	----	550 500	75403 +	250	.395B	.045A	
9825	----	----	0.172N	.175+	25	.580	----	1850 575	36580 -	50	.475B	.080A	
9837	----	----	0.255N	.257+	25	.712	----	----	17951	UNCH	.575B	.125A	
TOTAL								2400 62777	521695 +	200			

JUN18	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
E0	9737	----	0.015N	.015	UNCH	.066	----	----	725	UNCH	.045B	.015	
	9750	----	0.025N	.022-	25	.096	----	----	76494	UNCH	.060B	.015A	
	9762	----	0.037N	.035-	25	.141	----	----	24297	UNCH	.095B	.020A	
	9775	----	0.057N	.055-	25	.204	----	----	76890	UNCH	.130B	.025A	
	9787	0.080	#.080	*.080	0.080	.082-	25	.283	40 40	170450	UNCH	.175B	.040A
	9800	----	0.122N	.122	UNCH	.379	----	9000	78227 +	7950	.230B	.060A	
	9812	----	0.172N	.175+	25	.485	----	2000	105152 +	1950	.295B	.090A	
	9825	----	0.240N	.242+	25	.594	----	6000	28505 +	878	.375B	.130A	
	9837	----	0.320N	.320	UNCH	.697	----	----	120	UNCH	.465B	.185A	
TOTAL								17040 62817	560860 +	10778			

OCT17	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
E2	9712	----	----	----	CAB	----	.000	----	20000	UNCH	.005B	.002	
	9725	----	----	----	CAB	----	.000	----	750	UNCH	.030B	.015A	
	9737	----	----	----	CAB	----	.001	----	9218	UNCH	.050B	.010A	
	9750	----	----	----	CAB	----	.006	----	36837	UNCH	.080B	.005	
	9762	----	0.002N	.002	UNCH	.026	----	----	14339	UNCH	.120B	.002	
	9775	----	0.005N	.005	UNCH	.056	----	1000	54903 -	650	.175B	.005	
	9787	----	0.012N	.012	UNCH	.143	----	1000 400	32046 +	23	.235B	.005A	
	9800	----	0.042N	.042	UNCH	.384	----	500 3320	43528 -	401	.310B	.010A	
	9812	----	0.110N	.112+	25	.692	----	----	22928	UNCH	.390B	.025	
	9825	----	0.212N	.215+	25	.886	----	----	19510	UNCH	.420B	.055A	
	9837	----	0.330N	.335+	50	.947	----	----	465	UNCH	.535B	.135A	
TOTAL								2500 66537	254524 -	1028			

NOV17	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
E2	9737	----	0.002N	.002	UNCH	.019	----	----	3000	UNCH	.035B	.002	
	9750	----	0.005N	.005	UNCH	.038	----	----	35700	UNCH	.050B	.005	
	9762	----	0.007N	.007	UNCH	.060	----	----	34004	UNCH	.080B	.005	
	9775	----	0.012N	.012	UNCH	.106	----	5900	39099 -	771	.115B	.010A	
	9787	----	0.032N	.032	UNCH	.232	----	----	42241	UNCH	.170B	.010	
	9800	----	0.070N	.070	UNCH	.420	----	9900	17830 -	7487	.245B	.020A	
	9812	----	0.137N	.137	UNCH	.636	----	----	21854	UNCH	.330B	.045A	
	9825	----	0.230N	.232+	25	.800	----	----	12701	UNCH	.430B	.085A	
TOTAL								15800 66537	206429 -	8258			

DEC17	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
E2	9550	----	----	----	CAB	----	----	----	750	UNCH	.002B	----	
	9600	----	----	----	CAB	----	----	----	1800	UNCH	.025B	.002	
	9612	----	----	----	CAB	----	----	----	6500	UNCH	.025B	.005	
	9625	----	----	----	CAB	----	----	----	6855	UNCH	.035B	.010A	
	9637	----	----	----	CAB	----	----	----	7065	UNCH	.045B	.002	
	9650	----	----	----	CAB	----	.000	----	39700	UNCH	.060B	.002	
	9662	----	----	----	CAB	----	.000	----	58450	UNCH	.075B	.010A	
	9675	----	----	----	CAB	----	.000	----	47008	UNCH	.090B	.002	
	9687	----	----	----	CAB	----	.000	----	71806	UNCH	.115B	.002	
	9700	----	----	----	CAB	----	.002	----	115909	UNCH	.140B	.002	
	9712	----	----	----	CAB	----	.007	----	34826	UNCH	.175B	.002	
	9725	----	0.002N	.002	UNCH	.017	----	283	131105 -	283	.210B	.005	
	9737	----	0.005N	.005	UNCH	.033	----	----	88206	UNCH	.265B	.005	
	9750	----	0.007N	.007	UNCH	.051	----	----	111701	UNCH	.330B	.010	
	9762	----	0.015N	.015	UNCH	.096	----	5900	150411 +	2900	.400B	.010	
	9775	----	0.027N	.027	UNCH	.166	----	16000	227150 +	8845	.525B	.015A	
	9787	----	0.055N	.055	UNCH	.286	----	16900	133860 +	1200	.565B	.020A	
	9800	0.095	.095	.095	0.095	.097	UNCH	.438	12500 500	146986 -	10025	.655B	.035A



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2YR MIDCRV PUT

	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9812	----	----	0.165N	.165	UNCH	.604	----	----	----	72875	UNCH	.755B	.065A
9825	----	----	0.250N	.252+	25	.746	----	----	----	50360	UNCH	.860B	.110A
9837	----	----	0.352N	.357+	50	.842	----	----	----	12900	UNCH	.970B	.175A

51300 67320 1516223 + 2637

TOTAL

JAN18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9712	----	----	0.005N	.005	UNCH	.027	----	----	----	300	UNCH	.005	.005
9725	----	----	0.007N	.007	UNCH	.040	----	----	----	250	UNCH	.010B	----
9737	----	----	0.010N	.010	UNCH	.056	----	----	----	2000	UNCH	.015B	----
9750	----	----	0.017N	.017	UNCH	.093	----	----	----	750	UNCH	----	.010A
9762	----	----	0.027N	.027	UNCH	.143	----	----	----	4300	UNCH	.060B	.015A
9775	----	----	0.050N	.047-	25	.227	----	43500	14300	68265 +	56375	.095B	.020A
9787	----	----	0.082N	.080-	25	.342	----	----	----	5650	UNCH	.145B	.035A
9800	----	----	0.135N	.132-	25	.482	----	21750	7150	31694 +	27646	.210B	.055A
9812	----	----	0.205N	.202-	25	.622	----	----	----	10409	UNCH	.285B	.090
9825	----	----	0.295N	.292-	25	.740	----	----	----	550	UNCH	.375B	.140A

65250 88770 124168 + 84021

TOTAL

MAR18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9587	----	----	----	CAB	----	.000	----	----	----	75	UNCH	.005	.005
9637	----	----	----	CAB	----	.001	----	----	----	500	UNCH	.005B	.015A
9675	----	----	0.002N	.002	UNCH	.012	----	----	----	300	UNCH	.005	.005
9687	----	----	0.005N	.005	UNCH	.022	----	----	----	4500	UNCH	.020B	.015A
9700	----	----	0.007N	.007	UNCH	.033	----	----	----	137041	UNCH	.100B	.010
9712	----	----	0.010N	.010	UNCH	.045	----	----	----	82387	UNCH	.135B	.015A
9725	----	----	0.015N	.012-	25	.058	----	----	----	75720	UNCH	.170B	.010
9737	----	----	0.022N	.020-	25	.089	----	----	----	5436	UNCH	.215B	.020A
9750	----	----	0.032N	.032	UNCH	.135	----	----	----	42831	UNCH	.265B	.020A
9762	----	----	0.050N	.050	UNCH	.195	----	----	----	42945	UNCH	.325B	.025A
9775	----	----	0.077N	.077	UNCH	.276	----	2500	100	75007	UNCH	.390B	.040A
9787	----	----	0.115N	.117+	25	.376	----	----	----	21705	UNCH	.465B	.060A
9800	----	----	0.170N	.170	UNCH	.485	----	2050	500	93378 +	1579	.545B	.085A
9812	----	----	0.240N	.237-	25	.597	----	----	----	14285	UNCH	.630B	.125A
9825	----	----	0.322N	.320-	25	.700	----	----	----	5208	UNCH	.515B	.175A

4550 89370 601318 + 1579

TOTAL

JUN18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	0.020N	.020	UNCH	.067	----	----	----	1000	UNCH	.055B	.015A
9737	----	----	0.055N	.052-	25	.160	----	----	----	7900	UNCH	.135B	.030A
9750	----	----	0.075N	.072-	25	.211	----	----	----	1100	UNCH	.170B	.045A
9762	----	----	0.102N	.100-	25	.273	----	----	----	182500	UNCH	.220B	.060A
9775	----	----	0.137N	.135-	25	.344	----	9000	----	16527 +	9000	.275B	.080A
9800	----	----	0.240N	.237-	25	.512	----	250	----	101250 +	250	.415B	.140A
9812	----	----	0.310N	.305-	50	.599	----	6000	----	27376 +	6000	.495B	.185A
9825	----	----	0.387N	.387	UNCH	.679	----	----	----	440	UNCH	.585B	.245A

15250 89370 338093 + 15250

TOTAL

3YR MIDCRV PUT

OCT17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9675	----	----	----	CAB	----	----	----	----	----	1000	UNCH	.015B	----
9712	----	----	----	CAB	----	.000	----	----	----	469	UNCH	.055B	.010A
9725	----	----	----	CAB	----	.000	----	----	----	13105	UNCH	.080B	.005
9737	----	----	----	CAB	----	.005	----	----	----	1799	UNCH	.115B	.010A
9750	----	----	0.002N	.002	UNCH	.027	----	----	----	5105	UNCH	.165B	.015
9762	----	----	0.005N	.005	UNCH	.060	----	----	----	28913	UNCH	.225B	.005
9775	----	----	0.020N	.020	UNCH	.198	----	250	400	33502 +	200	.295B	.010A
9787	----	----	0.062N	.060-	25	.453	----	50	600	33441 +	650	.360B	.015
9800	----	----	0.137N	.135-	25	.727	----	----	----	24078	UNCH	.390B	.035A
9812	----	----	0.242N	.240-	25	.894	----	----	----	13677	UNCH	.500B	.075A

300 90370 155089 + 850

TOTAL

NOV17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	----	CAB	----	.002	----	----	----	2800	UNCH	.010B	.002
9712	----	----	----	CAB	----	.007	----	----	----	1600	UNCH	.030B	.010A
9725	----	----	0.002N	.002	UNCH	.020	----	----	----	12000	UNCH	.050B	.015A
9737	----	----	0.005N	.005	UNCH	.039	----	----	----	1400	UNCH	.075B	.010
9750	----	----	0.012N	.010-	25	.076	----	----	----	1820	UNCH	.115B	.025A
9762	----	----	0.022N	.020-	25	.146	----	----	----	26588	UNCH	.165B	.015A
9775	----	----	0.047N	.045-	25	.281	----	----	----	1355	UNCH	.230B	.020A
9787	----	----	0.095N	.092-	25	.468	----	----	100	40056 +	100	.310B	.035A
9800	----	----	0.167N	.165-	25	.657	----	----	----	30821	UNCH	.405B	.060A
9812	----	----	0.262N	.260-	25	.803	----	----	----	4019	UNCH	.510B	.110A



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PG54 BULLETIN #180@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Sep 19, 2017 PG54

3YR MIDCRV PUT

TOTAL													0	90470	122459	+	100
DEC17	3YR MIDCRV PUT	(FUTURES SETT.															
E3			.00)														
9575	----	----	----	----	CAB	----	----	----	----	----	180	UNCH	.030B	.005			
9600	----	----	----	----	CAB	----	.000	----	----	----	18027	UNCH	.045B	.010			
9612	----	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.055B	.015			
9625	----	----	----	----	CAB	----	.000	----	----	----	27593	UNCH	.070B	.035A			
9637	----	----	----	----	CAB	----	.000	----	----	----	3884	UNCH	.085B	.002			
9650	----	----	----	----	CAB	----	.001	----	----	----	35870	UNCH	.100B	.002			
9662	----	----	----	----	CAB	----	.003	----	----	----	36124	UNCH	.120B	.002			
9675	----	----	----	0.002N	CAB	----	.007	----	----	----	100952	UNCH	.155B	.002			
9687	----	----	----	0.002N	.002	UNCH	.014	----	----	----	19312	UNCH	.175B	.005			
9700	----	----	----	0.005N	.005	UNCH	.027	----	----	----	41678	UNCH	.225B	.005			
9712	----	----	----	0.007N	.007	UNCH	.040	----	----	----	28530	UNCH	.270B	.010			
9725	----	----	----	0.010N	.010	UNCH	.056	----	----	----	52479	UNCH	.325B	.010			
9737	----	----	----	0.015N	.015	UNCH	.084	----	----	----	43563	UNCH	.395B	.010A			
9750	----	----	----	0.025N	.025	UNCH	.134	----	----	500	84971	UNCH	.470B	.015A			
9762	----	----	----	0.045N	.042-	25	.214	----	----	----	29589	UNCH	.550B	.020			
9775	----	----	----	0.077N	.075-	25	.333	----	----	500	69378	+	500	.640B	.035A		
9787	----	----	----	0.127N	.125-	25	.475	----	----	----	40152	UNCH	.640B	.055A			
9800	----	----	----	0.197N	.195-	25	.620	----	----	----	19755	UNCH	.675B	.090A			
9812	----	----	----	0.285N	.285	UNCH	.742	----	----	----	21287	UNCH	.590B	.135A			
9825	----	----	----	0.387N	.387	UNCH	.834	----	----	----	99	UNCH	.630B	.215A			
9862	----	----	----	0.735N	.735	UNCH	.957	----	----	----	99	UNCH	.785B	.660A			

TOTAL													0	91470	673702	+	500
JAN18	3YR MIDCRV PUT	(FUTURES SETT.															
E3			.00)														
9712	----	----	----	0.012N	.012	UNCH	.059	----	----	----	372	UNCH	----	----			
9737	----	----	----	0.027N	.027	UNCH	.127	----	----	300	4735	UNCH	.040B	.015			
9750	----	----	----	0.042N	.042	UNCH	.187	----	----	----	3065	UNCH	.060B	.025A			
9762	----	----	----	0.067N	.067	UNCH	.274	----	----	----	43302	UNCH	.095B	.035A			
9775	----	----	----	0.107N	.107	UNCH	.388	----	----	----	4732	UNCH	.140B	.050A			
9787	----	----	----	0.162N	.162	UNCH	.514	----	750	100	13008	+	850	.205B	.080A		
9800	----	----	----	0.235N	.237+	25	.638	----	----	----	22737	UNCH	.245B	.120A			
9812	----	----	----	0.322N	.325+	25	.747	----	----	----	21639	UNCH	.325B	.175A			

TOTAL													750	91870	113590	+	850
FEB18	3YR MIDCRV PUT	(FUTURES SETT.															
E3			.00)														
9787	----	----	----	0.185N	.185	UNCH	.512	----	----	----	250	UNCH	.185B	.100A			
9800	----	----	----	0.257N	.257	UNCH	.622	----	----	----	200	UNCH	.260B	.145A			

TOTAL													0	91870	450
MAR18	3YR MIDCRV PUT	(FUTURES SETT.													
E3			.00)												
9612	----	----	----	----	CAB	----	.001	----	----	----	300	UNCH	.005B	.005	
9625	----	----	----	----	CAB	----	.003	----	----	----	547	UNCH	.005B	.002	
9637	----	----	----	----	CAB	----	.006	----	----	----	582	UNCH	.020B	.005	
9650	----	----	----	0.002N	.002	UNCH	.011	----	----	----	675	UNCH	.020	.005	
9675	----	----	----	0.007N	.007	UNCH	.031	----	----	----	610	UNCH	.105B	.020A	
9700	----	----	----	0.015N	.015	UNCH	.061	----	----	----	17246	UNCH	.170B	.010	
9712	----	----	----	0.022N	.022	UNCH	.088	----	----	----	17583	UNCH	.210B	.015A	
9725	----	----	----	0.032N	.032	UNCH	.122	----	----	----	34915	UNCH	.260B	.020A	
9737	----	----	----	0.047N	.047	UNCH	.171	----	----	----	9621	UNCH	.315B	.030A	
9750	----	----	----	0.070N	.070	UNCH	.235	----	----	----	4738	UNCH	.375B	.040A	
9762	----	----	----	0.102N	.102	UNCH	.316	----	----	----	12387	UNCH	.445B	.055A	
9775	----	----	----	0.145N	.147+	25	.410	----	----	----	22935	UNCH	.525B	.080A	
9787	----	----	----	0.202N	.205+	25	.511	----	----	----	34344	UNCH	.605B	.115A	
9800	----	----	----	0.272N	.275+	25	.610	----	----	----	25794	UNCH	.690B	.160A	
9812	----	----	----	0.355N	.357+	25	.700	----	----	----	417	UNCH	.780B	.215A	
9825	----	----	----	0.450N	.452+	NEW	.777	----	1600	221	1821	+	1821	.685B	.295A

TOTAL													1600	92091	184515	+	1821
JUN18	3YR MIDCRV PUT	(FUTURES SETT.															
E3			.00)														
9712	----	----	----	0.052N	.052	UNCH	.149	----	----	----	20005	UNCH	.065B	.035A			
9725	----	----	----	0.072N	.072	UNCH	.194	----	----	----	23600	UNCH	.115B	.050A			
9737	----	----	----	0.097N	.097	UNCH	.247	----	----	----	500	UNCH	.115B	.060A			
9750	----	----	----	0.127N	.127	UNCH	.307	----	----	----	10500	UNCH	.155B	.080A			
9762	----	----	----	0.167N	.167	UNCH	.377	----	----	----	218375	UNCH	.200B	.105A			
9775	----	----	----	0.217N	.217	UNCH	.454	----	----	----	4777	UNCH	.250B	.140A			
9787	----	----	----	0.277N	.277	UNCH	.533	----	250	----	8873	+	50	.315B	.180A		
9800	----	----	----	0.347N	.347	UNCH	.612	----	----	----	145580	UNCH	.355B	.240A			
9812	----	----	----	0.430N	.430	UNCH	.685	----	----	----	1000	UNCH	.345B	.300A			

TOTAL													250	92091	433210	+	50
OCT17	4YR MIDCRV PUT	(FUTURES SETT.															
E4			.00)														

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PG54 BULLETIN #180@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Sep 19, 2017 PG54

4YR MIDCRV PUT

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
OCT17	9737	----	----	0.007N	.007	UNCH	.066	----	----	----	1000	UNCH	.135B	.025A
	9750	----	----	0.015N	.015	UNCH	.133	----	----	----	1250	UNCH	.240B	.010A
	9762	----	----	0.035N	.032-	25	.279	----	----	----	600	UNCH	.315B	.015A
	9775	----	----	0.085N	.082-	25	.544	----	----	3	2252 -	3	.350B	.025A
	9787	----	----	0.170N	.170	UNCH	.779	----	----	----	4275	UNCH	.460B	.050A

TOTAL 0 92094 9377 - 3

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
NOV17	9775	----	----	0.117N	.115-	25	.530	----	----	----	5	UNCH	.365B	.045A
E4	9787	----	----	0.200N	.197-	25	.701	----	----	----	200	UNCH	.195B	.080A

TOTAL 0 92094 205

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
DEC17	9625	----	----	----		CAB	.000	----	----	----	75	UNCH	.030	.025A
E4	9650	----	----	----		CAB	.003	----	----	----	1500	UNCH	.145B	.002
	9712	----	----	0.012N	.012	UNCH	.067	----	----	----	1010	UNCH	.355B	.010
	9725	----	----	0.020N	.020	UNCH	.105	----	----	----	65500	UNCH	.415B	.025A
	9737	----	----	0.035N	.032-	25	.164	----	----	----	4424	UNCH	.480B	.020A
	9750	----	----	0.057N	.055-	25	.256	----	----	----	22643	UNCH	.555B	.030A
	9762	----	----	0.095N	.092-	25	.380	----	----	221	9513	UNCH	.550B	.045A
	9775	----	----	0.150N	.147-	25	.522	----	1600	----	11307 +	1600	.635B	.070A
	9787	----	----	0.225N	.222-	25	.662	----	----	----	650	UNCH	.480B	.110A

TOTAL 1600 92315 116622 + 1600

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
JAN18	9750	----	----	0.087N	.087	UNCH	.319	----	----	----	2000	UNCH	.125B	.045A
E4	9787	----	----	0.265N	.265	UNCH	.674	----	----	----	500	UNCH	.220B	.155A

TOTAL 0 92315 2500

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
FEB18	9775	----	----	0.210N	.210	UNCH	.547	----	----	----	500	UNCH	.215B	.125A
E4														

TOTAL 0 92315 500

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
MAR18	9687	----	----	0.022N	.022	UNCH	.082	----	----	----	69	UNCH	.185B	.015A
E4	9712	----	----	0.042N	.042	UNCH	.148	----	----	----	2000	UNCH	.275B	.030A
	9725	----	----	0.062N	.062	UNCH	.203	----	----	----	1750	UNCH	.335B	.040A
	9737	----	----	0.087N	.087	UNCH	.269	----	----	----	6700	UNCH	.395B	.050A
	9750	----	----	0.122N	.122	UNCH	.351	----	----	----	3450	UNCH	.470B	.070A
	9762	----	----	0.167N	.167	UNCH	.443	----	----	----	2250	UNCH	.545B	.100A
	9775	----	----	0.227N	.227	UNCH	.543	----	----	----	250	UNCH	.635B	.140A
	9787	----	----	0.305N	.305	UNCH	.638	----	----	----	200	UNCH	.550B	.195A

TOTAL 0 92315 16669

DATE	STRIKE	4YR MIDCRV PUT	(FUTURES SETT. .00)											
JUN18	9712	----	----	0.087N	.087	UNCH	.220	----	----	----	6000	UNCH	.105B	.060A
E4	9725	----	----	0.115N	.115	UNCH	.275	----	----	----	32500	UNCH	.135B	.075A
	9762	----	----	0.242N	.242	UNCH	.483	----	----	----	100	UNCH	.295B	.165A
	9775	----	----	0.307N	.307	UNCH	.561	----	----	----	125	UNCH	.365B	.210A

TOTAL 0 92315 38725

WK4 MDCRV PUT

DATE	STRIKE	WK4 MDCRV PUT	(FUTURES SETT. .00)											
SEP17	9825	----	----	0.040N	.040	UNCH	.673	----	----	426	926 +	426	.035B	.005A
4K														

TOTAL 0 92741 926 + 426

92,741.00

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

DATE	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
E3W PUT															
SEP17	9762	----	----	----	----	----	----	CAB	----	----	----	800	UNCH	----	----
EF4	9775	----	----	----	----	.0025N	----	.0025 UNCH	.037	----	----	1600	UNCH	----	----
	9787	----	----	----	----	.0300N	----	.0250- .0050	.393	----	----	900	UNCH	.0250B	.0050A
	9800	----	----	----	----	.1150N	----	.1125- .0025	.887	----	----	150	UNCH	.1150B	.0150A
	9812	----	----	----	----	.2325N	----	.2325 UNCH	.974	----	----	610	UNCH	.2350B	.0550A
EF5															
	9762	----	----	----	----	.0025N	----	.0025 UNCH	.033	----	----	600	UNCH	----	----
	9787	----	----	----	----	.0400N	----	.0400 UNCH	.432	----	----	600	UNCH	.0400B	.0350A
TOTAL											0	5260			



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PG54 BULLETIN #180@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Sep 19, 2017 PG54

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
1YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E0 CALL	9900	----	----	40000	----	----	0.00
TOTALS		0	0	40000	0	0	0
MAR18 E0 CALL							
E0	9825	----	----	10000	----	----	0.00
E0	9837	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
JUN18 E0 CALL							
E0	9887	----	----	18000	----	----	0.00
TOTALS		0	0	18000	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E0 PUT	9800	----	10000	10000	----	----	5,000.00
E0	9812	----	10000	30000	----	----	0.00
E0	9825	----	----	20000	----	----	0.00
TOTALS		5000	20000	60000	0	0	5000
JAN18 E0 PUT							
E0	9787	----	----	20000	----	----	0.00
E0	9800	----	----	20000	----	----	0.00
E0	9812	----	----	40000	----	----	0.00
E0	9825	----	----	10000	----	----	0.00
TOTALS		0	0	90000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E2 CALL	9700	----	----	----	----	59	0.00
E2	9887	----	40000	40000	----	----	0.00
E2	9900	----	----	40000	----	----	0.00
TOTALS		0	40000	80000	0	59	0
JUN18 E2 CALL							
E2	9887	----	----	15000	----	----	0.00
TOTALS		0	0	15000	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E2 PUT	9787	----	10000	50000	----	----	0.00
E2	9812	----	----	20000	----	----	0.00
TOTALS		0	10000	70000	0	0	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
NOV17 E3 CALL	9812	----	----	10000	----	----	0.00
E3	9825	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
NOV17 E3 PUT	9787	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
JUN18 E3 PUT							
E3	9762	----	----	45000	----	----	0.00
E3	9800	----	----	30000	----	----	0.00
TOTALS		0	0	75000	0	0	0