

MIDCURVE PUT OPTIONS

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

PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 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	
1YR MIDCRV PUT															
JUN17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
9687	----	----	----	----	----		CAB	----	----	----	----	90	UNCH	.005 .005	
9712	----	----	----	----	----		CAB	----	----	----	----	540	UNCH	.015B .002	
9725	----	----	----	----	----		CAB	----	----	----	----	6360	UNCH	.025 .010A	
9737	----	----	----	----	----		CAB	----	----	----	----	13675	UNCH	.035 .002	
9750	----	----	----	----	----		CAB	----	----	----	----	18801	UNCH	.045B .002	
9762	----	----	----	----	----		CAB	----	----	----	----	41073	UNCH	.065 .005	
9775	----	----	----	----	----		CAB	----	.000	----	----	162256	UNCH	.090B .002	
9787	----	----	----	----	----		CAB	----	.000	----	----	182532	UNCH	.120B .002A	
9800	----	----	----	----	----		CAB	----	.004	----	----	379274	UNCH	.160B .002	
9812	----	----	----	----	----		CAB	----	.034	----	----	542932	UNCH	.215B .002	
9825	----	----	----	----	0.005N		.005	UNCH	.083	----	334	374323 +	34	.285B .005	
9837	----	----	----	----	0.032N		.030-	25	.364	----	31500	3772	220467 -	8326	.365B .025
9850	----	----	----	----	0.107N		.105-	25	.748	----	2000	240	32229 +	460	.455B .050A
9862	----	----	----	----	0.215N		.215	UNCH	.928	----	----	23496	UNCH	.575B .075A	
9875	----	----	----	----	0.335N		.335	UNCH	.968	----	----	12328	UNCH	.695B .110A	
9887	----	----	----	----	0.460N		.460	UNCH	.994	----	----	40814	UNCH	.820B .135A	
9900	----	----	----	----	0.585N		.585	UNCH	.999	----	----	6747	UNCH	.940B .180A	
9912	----	----	----	----	0.710N		.710	UNCH	.999	----	----	8809	UNCH	1.065B .230A	
TOTAL										33500	4346	2066746 -	7832		
1YR MIDCRV PUT															
JUL17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
9687	----	----	----	----	----		CAB	----	----	----	----	610	UNCH	.002B .002	
9700	----	----	----	----	----		CAB	----	----	----	----	1860	UNCH	.002B .002	
9712	----	----	----	----	----		CAB	----	----	----	----	6404	UNCH	.005B .002	
9725	----	----	----	----	----		CAB	----	----	----	----	5463	UNCH	.020B .002	
9737	----	----	----	----	----		CAB	----	.000	----	----	1180	UNCH	.030B .010	
9750	----	----	----	----	----		CAB	----	.000	----	----	28780	UNCH	.045B .005	
9762	----	----	----	----	----		CAB	----	.001	----	----	50899	UNCH	.065B .005	
9775	----	----	----	----	----		CAB	----	.006	----	----	40273	UNCH	.095B .002	
9787	----	----	----	----	0.002N		.002	UNCH	.026	----	----	59230	UNCH	.130B .002	
9800	----	----	----	----	0.005N		.005	UNCH	.054	----	300	149084 -	300	.190B .005A	
9812	----	----	----	----	0.015N		.012-	25	.131	----	----	185941	UNCH	.260B .015A	
9825	----	----	----	----	0.045N		.040-	50	.329	----	13950	6700	59744 +	1755	.355B .030A
9837	----	----	----	----	0.105N		.100-	50	.594	----	----	9674	UNCH	.460B .070A	
9937	----	----	----	----	1.050N		1.045-	50	1.000	----	----	1	UNCH	1.040 1.040	
9950	----	----	----	----	1.175N		1.170-	50	1.000	----	----	3	UNCH	1.175 1.165	
TOTAL										13950	11346	599146 +	1455		
1YR MIDCRV PUT															
AUG17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
9700	----	----	----	----	----		CAB	----	----	----	----	5625	UNCH	.005 .005	
9725	----	----	----	----	----		CAB	----	.000	----	----	360	UNCH	.002B .002	
9750	----	----	----	----	----		CAB	----	.002	----	----	25247	UNCH	.030B .005A	
9762	----	----	----	----	----		CAB	----	.007	----	----	25000	UNCH	.050B .002	
9775	----	----	----	----	0.002N		.002	UNCH	.022	----	----	37458	UNCH	.080B .010A	
9787	----	----	----	----	0.005N		.005	UNCH	.044	----	----	21219	UNCH	.130B .005	
9800	----	----	----	----	0.012N		.010-	25	.086	----	10000	5000	104109 -	12900	.195B .010A
9812	----	----	----	----	0.027N		.025-	25	.190	----	38750	5450	288311 +	29562	.270B .020
9825	----	----	----	----	0.062N		.057-	50	.363	----	20200	----	76728 +	13200	.365B .050A
9837	----	----	----	----	0.122N		.117-	50	.576	----	274	48934 +	74	.395B .085A	
9850	----	----	----	----	0.210N		.205-	50	.758	----	----	3250	UNCH	.460B .155A	
TOTAL										68950	22070	636241 +	29936		
1YR MIDCRV PUT															
SEP17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
9650	----	----	----	----	----		CAB	----	----	----	----	180	UNCH	.010B .002	
9662	----	----	----	----	----		CAB	----	----	----	----	1430	UNCH	.002B .002	
9675	----	----	----	----	----		CAB	----	----	----	----	680	UNCH	.020B .002	
9687	----	----	----	----	----		CAB	----	.000	----	----	2360	UNCH	.030B .002	
9700	----	----	----	----	----		CAB	----	.000	----	----	8857	UNCH	.040B .002	
9712	----	----	----	----	----		CAB	----	.000	----	----	1000	UNCH	.050B .015A	
9725	----	----	----	----	----		CAB	----	.000	----	----	10931	UNCH	.065B .002	
9737	----	----	----	----	----		CAB	----	.002	----	----	17753	UNCH	.085B .005	
9750	----	----	----	----	----		CAB	----	.007	----	----	80867	UNCH	.105B .005	
9762	----	----	----	----	0.002N		.002	UNCH	.019	----	----	56087	UNCH	.135B .005	
9775	----	----	----	----	0.005N		.005	UNCH	.037	----	----	192649	UNCH	.180B .010	
9787	----	----	----	----	0.010N		.010	UNCH	.071	----	----	51107	UNCH	.225B .010	
9800	----	----	----	----	0.020N		.020	UNCH	.132	----	4500	188841 -	350	.280B .020A	
9812	----	----	----	----	0.040N		.040	UNCH	.236	----	10250	34218	106712 +	5978	.345B .035A
9825	----	----	----	----	0.080N		.077-	25	.387	----	5750	39200	73567 -	3269	.420B .055A



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PRELIMINARY

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1YR MIDCRV PUT

9837	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.140N	.137-	25	.562	----	5850	29806	58011 +	2662	.505B	.075A
9850	----	----	0.222N	.220-	25	.721	----	----	----	1263	UNCH	.600B	.105A
9862	----	----	0.325N	.320-	50	.840	----	----	----	15	UNCH	.715B	.145A
9875	----	----	0.437N	.432-	50	.913	----	----	----	1170	UNCH	.805B	.190A
9887	----	----	0.557N	.552-	50	.947	----	----	----	4000	UNCH	.915B	.250A

TOTAL 21850 129794 857480 + 5021

OCT17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.005N	.005	UNCH	.028	----	----	----	300	UNCH	.005B	.005
9737	----	----	0.007N	.007	UNCH	.042	----	----	----	28788	UNCH	.010B	.010
9762	----	----	0.010N	.010	UNCH	.058	----	----	----	58375	UNCH	.020B	.010
9775	----	----	0.017N	.017	UNCH	.097	----	----	----	29350	UNCH	.035B	.015A
9787	----	----	0.032N	.032	UNCH	.164	----	----	----	2100	UNCH	.070B	.030A
9800	----	----	0.055N	.055	UNCH	.254	----	----	----	57875	UNCH	.115B	.045A
9812	----	----	0.095N	.092-	25	.376	----	----	----	12250	UNCH	.175B	.075A
9825	----	----	0.152N	.147-	50	.516	----	----	----	1450	UNCH	.245B	.120A
9850	----	----	0.320N	.315-	50	.766	----	----	----	300	UNCH	----	----

TOTAL 0 129794 190788

NOV17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.010N	.010	UNCH	.051	----	2000	----	2000 +	2000	----	.010A
9750	----	----	0.015N	.015	UNCH	.076	----	4000	----	4000 +	4000	----	.015A
9762	----	----	0.042N	.042	UNCH	.187	----	2000	----	2000 +	2000	.045B	.040A

TOTAL 8000 129794 8000 + 8000

DEC17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)	----	CAB	----	.000	----	----	----	2159	UNCH	.002B	.002
9625	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.002B	.002
9650	----	----	----	CAB	----	.000	----	----	----	360	UNCH	.002B	.002
9662	----	----	----	CAB	----	.001	----	----	----	660	UNCH	.030B	.005
9675	----	----	----	CAB	----	.003	----	----	----	10500	UNCH	.035B	.002
9687	----	----	----	----	25	.007	----	----	----	15875	UNCH	.050B	.005
9700	----	----	0.002N	----	UNCH	.013	----	----	----	8200	UNCH	.065B	.005
9712	----	----	0.005N	----	UNCH	.025	----	----	----	27775	UNCH	.085B	.005
9725	----	----	0.007N	----	UNCH	.037	----	----	----	46231	UNCH	.110B	.010
9737	----	----	0.012N	----	UNCH	.060	----	----	----	179377	UNCH	.145B	.015A
9750	----	----	0.020N	----	UNCH	.092	----	----	----	107314	UNCH	.175B	.015
9762	----	----	0.030N	----	UNCH	.133	----	----	----	207294	UNCH	.220B	.030A
9775	----	----	0.050N	----	25	.198	----	----	----	90665	UNCH	.285B	.045
9787	----	----	0.080N	----	25	.289	----	----	----	167183	UNCH	.360B	.065A
9800	----	----	0.122N	----	25	.396	----	----	----	41916	UNCH	.445B	.100A
9812	----	----	0.180N	----	50	.513	----	----	699	26862 +	599	.540B	.145A
9825	----	----	0.252N	----	50	.629	----	----	----	273	UNCH	.520	.205A

TOTAL 0 130493 932824 + 599

MAR18 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.002N	.002	UNCH	.006	----	----	----	200	UNCH	.005	.005
9625	----	----	0.017N	.015-	25	.058	----	----	----	8200	UNCH	.025	.020A
9662	----	----	0.025N	.022-	25	.083	----	----	----	1900	UNCH	.040	.025
9725	----	----	0.035N	.032-	25	.116	----	----	----	60250	UNCH	.055B	.035A
9737	----	----	0.050N	.047-	25	.160	----	----	----	29300	UNCH	.145B	.050A
9750	----	----	0.070N	.067-	25	.216	----	----	----	2600	UNCH	.195B	.070A
9762	----	----	0.100N	.097-	25	.287	----	----	----	12692	UNCH	.250B	.090A
9775	----	----	0.140N	.137-	25	.370	----	----	----	14181	UNCH	.320B	.125A
9787	----	----	0.190N	.190	UNCH	.461	----	600	100	19737 +	600	.395B	.165A
9800	----	----	0.255N	.255	UNCH	.554	----	100	----	1627 +	100	.475B	.220A
9812	----	----	0.327N	.327	UNCH	.643	----	----	----	2250	UNCH	.575B	.285A

TOTAL 700 130593 152938 + 700

2YR MIDCRV PUT

JUN17 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)	----	CAB	----	----	----	----	----	1000	UNCH	.002B	.005A
9612	----	----	----	CAB	----	----	----	----	----	330	UNCH	.020B	.002
9625	----	----	----	CAB	----	----	----	----	----	5000	UNCH	.025B	.005A
9637	----	----	----	CAB	----	----	----	----	----	964	UNCH	.040B	.010A
9650	----	----	----	CAB	----	----	----	----	----	13603	UNCH	.045B	.002
9662	----	----	----	CAB	----	----	----	----	----	25872	UNCH	.060B	.005
9675	----	----	----	CAB	----	----	----	----	----	16838	UNCH	.070B	.005
9687	----	----	----	CAB	----	----	----	----	----	108005	UNCH	.100B	.005
9700	----	----	----	CAB	----	----	----	----	----	73214	UNCH	.120B	.005
9712	----	----	----	CAB	----	----	----	----	----	210116	UNCH	.150B	.010A
9725	----	----	----	CAB	----	.000	----	----	----	199259	UNCH	.190B	.005A



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2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9750	----	----	----	CAB	----	----	----	----	----	163775	UNCH	.235B	.002	
9762	----	----	----	CAB	----	----	----	----	----	146181	UNCH	.285B	.005	
9775	----	----	0.002N	CAB	----	.029	----	500	2550	158550 +	2125	.350B	.002	
9787	----	----	0.005N	.005	UNCH	.065	----	1000	5100	103025 -	3500	.420B	.005	
9800	----	----	0.022N	.020-	25	.220	----	500	6350	93639 -	4594	.500B	.020A	
9812	----	----	0.070N	.067-	25	.525	----	600	1750	63785 +	2000	.590B	.055A	
9825	----	----	0.157N	.155-	25	.794	----	----	200	11388 -	200	.690B	.075A	
9837	----	----	0.267N	.267	UNCH	.918	----	----	----	3864	UNCH	.795B	.100A	
9850	----	----	0.387N	.387	UNCH	.971	----	----	----	11215	UNCH	.905B	.130A	
9862	----	----	0.510N	.510	UNCH	.994	----	----	----	14027	UNCH	1.025B	.165A	
9875	----	----	0.635N	.635	UNCH	.999	----	----	----	12446	UNCH	1.150B	.205A	
9887	----	----	0.760N	.760	UNCH	.999	----	----	----	1362	UNCH	.830B	.255A	

TOTAL 2600 146543 1437458 - 4169

JUL17 E2 2YR MIDCRV PUT

JUL17 E2 2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9637	----	----	----	CAB	----	----	----	----	----	180	UNCH	.002B	.002	
9662	----	----	----	CAB	----	----	----	----	----	180	UNCH	.010B	.005	
9700	----	----	----	CAB	----	.000	----	----	----	9750	UNCH	.050B	.002	
9712	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.070B	.005	
9725	----	----	----	CAB	----	.001	----	----	----	20200	UNCH	.095B	.010A	
9737	----	----	----	CAB	----	.007	----	----	----	8194	UNCH	.125B	.010A	
9750	----	----	0.002N	.002	UNCH	.022	----	----	----	35249	UNCH	.175B	.005	
9762	----	----	0.005N	.005	UNCH	.045	----	----	----	59519	UNCH	.240B	.010A	
9775	----	----	0.015N	.012-	25	.103	----	----	----	24250	UNCH	.315B	.015A	
9787	----	----	0.032N	.030-	25	.219	----	----	150	15883 -	150	.405B	.030A	
9800	----	----	0.072N	.070-	25	.407	----	3100	----	41576 +	2400	.510B	.060	
9812	----	----	0.137N	.137	UNCH	.612	----	----	142	7998 +	92	.475B	.105A	
9825	----	----	0.227N	.227	UNCH	.780	----	----	----	80	UNCH	.575B	.175A	

TOTAL 3100 146835 223239 + 2342

AUG17 E2 2YR MIDCRV PUT

AUG17 E2 2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9700	----	----	----	CAB	----	.002	----	----	----	800	UNCH	.035B	.002	
9712	----	----	----	CAB	----	.007	----	----	----	4250	UNCH	.055B	.002	
9725	----	----	0.002N	.002	UNCH	.017	----	----	----	8200	UNCH	.085B	.010A	
9737	----	----	0.005N	.005	UNCH	.033	----	----	----	11900	UNCH	.130B	.005A	
9750	----	----	0.007N	.007	UNCH	.050	----	----	----	18444	UNCH	.190B	.010A	
9762	----	----	0.015N	.012-	25	.084	----	----	----	27259	UNCH	.260B	.015	
9775	----	----	0.030N	.027-	25	.163	----	----	----	22779	UNCH	.335B	.030A	
9787	----	----	0.057N	.055-	25	.280	----	----	----	17166	UNCH	.425B	.050A	
9800	----	----	0.100N	.097-	25	.428	----	100	----	13048	UNCH	.525B	.080A	
9812	----	----	0.165N	.162-	25	.588	----	----	150	14252 +	130	.440B	.130A	
9825	----	----	0.250N	.247-	25	.730	----	----	----	250	UNCH	.550B	.200A	

TOTAL 100 146985 138348 + 130

SEP17 E2 2YR MIDCRV PUT

SEP17 E2 2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9575	----	----	----	CAB	----	----	----	----	----	5000	UNCH	.020B	.002	
9600	----	----	----	CAB	----	----	----	----	----	6830	UNCH	.030B	.002	
9612	----	----	----	CAB	----	----	----	----	----	3135	UNCH	.005B	.002	
9625	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.050B	.005	
9637	----	----	----	CAB	----	.000	----	----	----	930	UNCH	.060B	.005	
9650	----	----	----	CAB	----	.000	----	----	----	112038	UNCH	.075B	.010A	
9662	----	----	----	CAB	----	.000	----	----	----	15826	UNCH	.090B	.002	
9675	----	----	----	CAB	----	.001	----	----	11150	129371 +	1250	.110B	.010A	
9687	----	----	----	CAB	----	.003	----	----	----	41877	UNCH	.130B	.010	
9700	----	----	0.002N	.002	UNCH	.007	----	----	----	74358	UNCH	.160B	.005	
9712	----	----	0.005N	.002-	25	.015	----	----	5575	193112 -	1882	.195B	.010A	
9725	----	----	0.007N	.005-	25	.029	----	----	----	122572	UNCH	.235B	.015A	
9737	----	----	0.010N	.010	UNCH	.054	----	----	----	132154	UNCH	.280B	.010A	
9750	----	----	0.015N	.015	UNCH	.081	----	2500	750	118913 +	2250	.330B	.020A	
9762	----	----	0.027N	.027	UNCH	.136	----	2500	750	52606 +	750	.390B	.025A	
9775	----	----	0.047N	.045-	25	.208	----	2500	750	83447 +	2000	.460B	.045	
9787	----	----	0.080N	.077-	25	.315	----	2500	750	64466 +	3000	.535B	.065A	
9800	----	----	0.127N	.125-	25	.441	----	----	----	69913	UNCH	.615B	.085A	
9812	----	----	0.190N	.190	UNCH	.572	----	----	----	33892	UNCH	.705B	.110A	
9825	----	----	0.270N	.270	UNCH	.694	----	----	----	79	UNCH	.800B	.140A	
9837	----	----	0.367N	.365-	25	.794	----	----	----	2300	UNCH	.905B	.155A	
9850	----	----	0.472N	.470-	25	.872	----	----	----	1700	UNCH	1.010B	.225A	
9862	----	----	0.582N	.582	UNCH	.919	----	----	----	3500	UNCH	1.110B	.280A	

TOTAL 10000 166710 1268020 + 7368

OCT17 E2 2YR MIDCRV PUT

OCT17 E2 2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9725	----	----	0.015N	.015	UNCH	.068	----	----	----	250	UNCH	.030B	.015A	
9737	----	----	0.025N	.022-	25	.099	----	----	----	4342	UNCH	.050B	.025A	
9750	----	----	0.037N	.035-	25	.146	----	----	----	1800	UNCH	.080B	.035A	



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PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 2017 PG54

2YR MIDCRV PUT

9762	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.057N	.055-	25	.213	----	----	----	2000	UNCH	.120B	.050A
9775	----	----	0.087N	.085-	25	.300	----	----	----	1300	UNCH	.175B	.075A
9787	----	----	0.130N	.127-	25	.404	----	----	----	1284	UNCH	.235B	.115A
9800	----	----	0.187N	.185-	25	.517	----	----	----	6078	UNCH	.310B	.160A

TOTAL

0 166710 17054

DEC17 2YR MIDCRV PUT

DEC17 EZ	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9550	----	----	----	CAB	----	.000	----	----	----	750	UNCH	.002B	----
9600	----	----	----	CAB	----	.001	----	----	----	1800	UNCH	.025B	.002
9612	----	----	----	CAB	----	.002	----	----	----	6500	UNCH	.025B	.005
9625	----	----	----	CAB	----	.003	----	----	----	6855	UNCH	.035B	.010A
9637	----	----	0.002N	CAB	----	.006	----	----	----	7065	UNCH	.045B	.010
9650	----	----	0.002N		UNCH	.010	----	----	----	37095	UNCH	.060B	.005
9662	----	----	0.005N		UNCH	.020	----	----	----	58757	UNCH	.075B	.010A
9675	----	----	0.007N		UNCH	.029	----	----	----	42725	UNCH	.090B	.010
9687	----	----	0.010N		UNCH	.038	----	----	----	70492	UNCH	.115B	.010A
9700	----	----	0.012N		UNCH	.049	----	----	----	108598	UNCH	.140B	.015A
9712	----	----	0.017N		UNCH	.068	----	----	----	38138	UNCH	.175B	.020A
9725	----	----	0.025N		UNCH	.094	----	----	----	131873	UNCH	.210B	.030A
9737	----	----	0.037N		UNCH	.133	----	----	----	116233	UNCH	.265B	.040A
9750	----	----	0.057N	.055-	25	.185	----	----	4	54231 +	4	.330B	.055A
9762	----	----	0.085N	.082-	25	.253	----	250	----	39150 +	250	.400B	.075A
9775	----	----	0.120N	.117-	25	.331	----	----	----	39539	UNCH	.525B	.105A
9787	----	----	0.165N	.165	UNCH	.420	----	----	----	56272	UNCH	.565B	.145A
9800	----	----	0.222N	.222	UNCH	.513	----	300	100	25631 -	200	.655B	.200A
9812	----	----	0.292N	.292	UNCH	.606	----	----	----	51178	UNCH	.755B	.260A

TOTAL

550 166814 892882 + 54

MAR18 2YR MIDCRV PUT

MAR18 EZ	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9587	----	----	----	CAB	----	.003	----	----	----	75	UNCH	.005	.005
9637	----	----	0.007N		UNCH	.024	----	----	----	500	UNCH	----	.015A
9700	----	----	0.030N		UNCH	.090	----	----	----	209350	UNCH	.100B	.030A
9712	----	----	0.040N		UNCH	.117	----	----	----	45080	UNCH	.135B	.040A
9725	----	----	0.055N		UNCH	.154	----	----	----	91390	UNCH	.170B	.055A
9750	----	----	0.100N		UNCH	.252	----	----	----	700	UNCH	.265B	.095A
9762	----	----	0.135N		UNCH	.316	----	----	----	7859	UNCH	.325B	.125A
9775	----	----	0.177N		UNCH	.386	----	----	----	50123	UNCH	.390B	.165A
9787	----	----	0.230N		UNCH	.461	----	----	----	28199	UNCH	.465B	.210A
9800	----	----	0.292N	.295+	25	.538	----	----	----	57627	UNCH	.545B	.265A

TOTAL

0 166814 490903

3YR MIDCRV PUT

JUN17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----	----	CAB	----	----	----	----	----	150	UNCH	.025B	.005A
9600	----	----	----	CAB	----	----	----	----	----	750	UNCH	.040B	.010A
9612	----	----	----	CAB	----	----	----	----	----	6832	UNCH	.045B	.005A
9625	----	----	----	CAB	----	----	----	----	----	15658	UNCH	.060B	.005A
9637	----	----	----	CAB	----	----	----	----	----	140	UNCH	.075B	.005A
9650	----	----	----	CAB	----	----	----	----	----	32440	UNCH	.095B	.005
9662	----	----	----	CAB	----	----	----	----	----	9221	UNCH	.115B	.005
9675	----	----	----	CAB	----	----	----	----	----	34985	UNCH	.140B	.010
9687	----	----	----	CAB	----	----	----	----	----	6271	UNCH	.170B	.005
9700	----	----	----	CAB	----	.000	----	----	----	30644	UNCH	.210B	.005
9712	----	----	----	CAB	----	.000	----	----	----	13104	UNCH	.250B	.005A
9725	----	----	----	CAB	----	.000	----	----	----	54220	UNCH	.300B	.005
9737	----	----	----	CAB	----	.005	----	----	----	52125	UNCH	.360B	.010A
9750	----	----	----			.002+	25	.027	----	51254	UNCH	.425B	.005A
9762	----	----	0.005N	.007+	25	.079	----	----	----	72487	UNCH	.495B	.010A
9775	0.020	.020	*.020	0.020	.022+	25	.212	----	2000	134	30859 +	850	.575B .020A
9787	----	----	0.062N	.062	UNCH	.464	----	600	550	11859 +	513	.660B	.055A
9800	----	----	0.140N	.142+	25	.725	----	----	----	11656	UNCH	.755B	.075A
9812	----	----	0.242N	.247+	50	.881	----	----	----	16578	UNCH	.855B	.095A
9825	----	----	0.360N	.365+	50	.950	----	----	----	250	UNCH	.965B	.120A
9837	----	----	0.482N	.487+	50	.976	----	----	----	9989	UNCH	1.075B	.155A
9850	----	----	0.605N	.610+	50	.993	----	----	----	19153	UNCH	1.195B	.200A
9862	----	----	0.730N	.735+	50	.998	----	----	----	17323	UNCH	1.310B	.250A
9875	----	----	0.855N	.860+	50	.999	----	----	----	200	UNCH	.995B	.300A

TOTAL

2600 167498 498148 + 1363

JUL17 3YR MIDCRV PUT

JUL17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	----	CAB	----	----	----	----	----	180	UNCH	.010B	.002
9637	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.025B	.005
9650	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.030B	.002



PRELIMINARY

PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 2017 PG54

3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9662	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.045B	.002
9675	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.060B	.015
9687	----	----	----	CAB	----	.002	----	----	----	1942	UNCH	.085B	.005
9700	----	----	----	CAB	----	.007	----	----	----	163	UNCH	.110B	.015A
9712	----	----	----		.002+	25	.018	----	----	2779	UNCH	.145B	.005
9725	----	----	0.002N		.005+	25	.035	----	----	14952	UNCH	.195B	.015
9737	----	----	0.005N		.007+	25	.056	----	----	67131	UNCH	.250B	.010A
9750	----	----	0.012N		.015+	25	.107	----	----	52376	UNCH	.330B	.015
9762	----	----	0.030N		.032+	25	.207	----	----	19887	UNCH	.415B	.035A
9775	----	----	0.065N		.065	UNCH	.358	----	----	35662	UNCH	.500B	.060A
9787	----	----	0.120N		.122+	25	.544	----	----	137	46359 +	137	.605B .105A
9800	----	----	0.200N		.202+	25	.718	----	----	150	UNCH	.615B	.165A

TOTAL 0 167635 242301 + 137

AUG17 3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9625	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.005B	.002
9637	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.005B	.002
9675	----	----	----	CAB	----	.002	----	----	----	272	UNCH	.050B	.005
9687	----	----	----		.002+	25	.007	----	----	250	UNCH	.075B	.005
9700	----	----	0.002N		.002	UNCH	.016	----	----	16500	UNCH	.105B	.005
9712	----	----	0.005N		.005	UNCH	.031	----	----	250	UNCH	.145B	.015A
9725	----	----	0.007N		.007	UNCH	.048	----	----	40000	UNCH	.205B	.010A
9737	----	----	0.015N		.015	UNCH	.089	----	----	19550	UNCH	.270B	.020A
9750	----	----	0.030N		.030	UNCH	.160	----	----	1779	UNCH	.345B	.030
9762	----	----	0.052N		.055+	25	.260	----	----	5480	UNCH	.430B	.050A
9775	----	----	0.092N		.095+	25	.389	----	----	23526	UNCH	.525B	.085A
9787	----	----	0.150N		.152+	25	.534	----	----	13642	UNCH	.475B	.130A
9800	----	----	0.227N		.230+	25	.672	----	----	400	UNCH	.575B	.190A

TOTAL 0 167635 122009

SEP17 3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9600	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.075B	.005
9625	----	----	----	CAB	----	.001	----	----	----	200	UNCH	.105B	.002
9650	----	----	----	CAB	----	.006	----	----	----	3930	UNCH	.145B	.010
9662	----	----	----		.002+	25	.012	----	----	684	UNCH	.175B	.005
9675	----	----	0.002N		.005+	25	.023	----	----	10358	UNCH	.205B	.005
9687	----	----	0.002N		.007+	50	.034	----	----	13669	UNCH	.240B	.020A
9700	----	----	0.005N		.010+	50	.046	----	----	39142	UNCH	.280B	.015A
9712	----	----	0.010N		.012+	25	.060	----	----	38812	UNCH	.330B	.025A
9725	----	----	0.017N		.017	UNCH	.085	----	----	12084	UNCH	.380B	.020A
9737	----	----	0.027N		.030+	25	.135	----	----	17749	UNCH	.440B	.030A
9750	----	----	0.047N		.050+	25	.206	----	----	30850	UNCH	.505B	.045
9762	----	----	0.077N		.080+	25	.298	----	4500	30099 -	1078	.575B	.070A
9775	----	----	0.120N		.122+	25	.408	----	4724	23672 -	2117	.655B	.085A
9787	----	----	0.177N		.180+	25	.528	----	300	13209 -	300	.740B	.110A
9800	----	----	0.252N		.255+	25	.644	----	----	1051	UNCH	.835B	.145A
9825	----	----	0.442N		.445+	25	.827	----	----	8152	UNCH	1.035B	.225A
9837	----	----	0.550N		.552+	25	.884	----	----	1700	UNCH	1.100B	.275A
9850	----	----	0.665N		.667+	25	.926	----	----	6000	UNCH	1.220B	.330A

TOTAL 4800 172359 251541 - 3495

OCT17 3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9712	----	----	0.022N		.022	UNCH	.094	----	----	369	UNCH	.055B	.025
9762	----	----	0.120N		.120	UNCH	.366	----	----	1650	UNCH	.225B	.110A
9775	----	----	0.170N		.170	UNCH	.469	----	500	2650 -	300	.295B	.155A
9787	----	----	0.232N		.240+	75	.573	----	----	1400	UNCH	.360B	.210A

TOTAL 500 172359 6069 - 300

DEC17 3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9575	----	----	----	CAB	----	.003	----	----	----	180	UNCH	.030B	.005
9600	----	----	0.002N		.002	UNCH	.009	----	----	21250	UNCH	.045B	.010
9612	----	----	0.002N		.005+	25	.017	----	----	180	UNCH	.055B	.015
9625	----	----	0.002N		.005+	25	.018	----	----	26593	UNCH	.070B	.035A
9637	----	----	0.005N		.007+	25	.026	----	----	1037	UNCH	.085B	.020A
9650	----	----	0.007N		.010+	25	.034	----	----	28398	UNCH	.100B	.015A
9662	----	----	0.010N		.012+	25	.043	----	----	18372	UNCH	.120B	.020A
9675	----	----	0.015N		.015	UNCH	.053	----	----	42778	UNCH	.155B	.015
9687	----	----	0.020N		.020	UNCH	.071	----	----	2550	UNCH	.175B	.025A
9700	----	----	0.027N		.027	UNCH	.095	----	----	26900	UNCH	.225B	.030
9712	----	----	0.040N		.040	UNCH	.132	----	----	14028	UNCH	.270B	.040A
9725	----	----	0.057N		.057	UNCH	.179	----	----	38527	UNCH	.325B	.055A
9737	----	----	0.082N		.082	UNCH	.239	----	----	8728	UNCH	.395B	.080A
9750	----	----	0.115N		.115	UNCH	.309	----	----	4058	UNCH	.470B	.110A
9762	----	----	0.157N		.157	UNCH	.388	----	----	16410	UNCH	.550B	.145A



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PRELIMINARY

PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 2017 PG54

3YR MIDCRV PUT

3YR MIDCRV PUT	(FUTURES SETT. .00)												
9775	----	----	0.210N	.210	UNCH	.474	----	----	3100	24575 +	2403	.640B	.190A
9787	----	----	0.275N	.277+	25	.561	----	----	25	3800	UNCH	.640B	.250A
9800	----	----	0.350N	.355+	50	.643	----	----	----	110	UNCH	.675B	.315A
9825	----	----	0.532N	.535+	25	.784	----	----	----	99	UNCH	.565B	.495A
9862	----	----	0.855N	.860+	50	.912	----	----	----	99	UNCH	----	1.245A

TOTAL 0 175484 278672 + 2403

MAR18 E3 3YR MIDCRV PUT

MAR18 E3 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9725	----	----	0.100N	.097-	25	.235	----	----	----	9250	UNCH	.260B	.100A
9750	----	----	0.170N	.170	UNCH	.357	----	----	----	3050	UNCH	.375B	.165A
9762	----	----	0.217N	.217	UNCH	.426	----	----	----	780	UNCH	.445B	.210A
9775	----	----	0.275N	.275	UNCH	.498	----	1000	----	3450 +	350	.525B	.260A

TOTAL 1000 175484 16530 + 350

4YR MIDCRV PUT

JUN17 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9662	----	----			CAB	----	----	----	----	600	UNCH	.160B	.025A
9687	----	----			CAB	----	.000	----	----	3200	UNCH	.235B	.020A
9700	----	----			CAB	----	.001	----	----	3000	UNCH	.280B	.020
9712	----	----			CAB	----	.006	----	----	9029	UNCH	.335B	.015A
9725	----	----	0.002N	.002	UNCH	.024	----	----	----	13110	UNCH	.395B	.015A
9737	----	----	0.005N	.005	UNCH	.051	----	----	----	18103	UNCH	.460B	.010A
9750	----	----	0.012N	.010-	25	.110	----	----	----	6861	UNCH	.535B	.015A
9762	----	----	0.037N	.035-	25	.308	----	----	----	23500	UNCH	.620B	.035A
9775	----	----	0.095N	.095	UNCH	.587	----	----	----	600	UNCH	.710B	.065A
9787	----	----	0.185N	.187+	25	.802	----	----	----	239	UNCH	.805B	.085A
9812	----	----	0.417N	.422+	50	.940	----	----	----	2525	UNCH	.970B	.140A
9825	----	----	0.540N	.545+	50	.963	----	----	----	6204	UNCH	.755B	.175A
9837	----	----	0.662N	.667+	50	.981	----	----	----	20770	UNCH	.855B	.220A
9850	----	----	0.785N	.790+	50	.993	----	----	----	11750	UNCH	.960B	.275A
9862	----	----	0.910N	.915+	50	.997	----	----	----	550	UNCH	1.075B	.335A

TOTAL 0 175484 120041

JUL17 E4 4YR MIDCRV PUT

JUL17 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9725	----	----	0.010N	.010	UNCH	.074	----	----	----	5900	UNCH	.290B	.015A
9737	----	----	0.020N	.020	UNCH	.140	----	----	----	3100	UNCH	.355B	.025A
9750	----	----	0.042N	.045+	25	.268	----	----	----	800	UNCH	.390B	.045A
9762	----	----	0.087N	.090+	25	.440	----	----	2000	2099 +	2000	.460B	.080

TOTAL 0 177484 11899 + 2000

AUG17 E4 4YR MIDCRV PUT

AUG17 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9750	----	----	0.070N	.072+	25	.317	----	----	----	2000	UNCH	.335B	.075A
9762	----	----	0.117N	.120+	25	.453	----	----	----	300	UNCH	.425B	.115A
9775	----	----	0.185N	.187+	25	.594	----	----	----	182	UNCH	.475B	.170A

TOTAL 0 177484 2482

SEP17 E4 4YR MIDCRV PUT

SEP17 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9587	----	----			CAB	----	.000	----	----	2500	UNCH	.002B	.030A
9625	----	----			CAB	----	.001	----	----	5000	UNCH	.135B	.015A
9662	----	----	0.002N	.002	UNCH	.014	----	----	----	2500	UNCH	.225B	.030A
9712	----	----	0.022N	.022	UNCH	.106	----	----	----	500	UNCH	.410B	.025A
9725	----	----	0.037N	.037	UNCH	.163	----	----	----	2650	UNCH	.475B	.040A
9737	----	----	0.060N	.062+	25	.245	----	----	----	4000	UNCH	.540B	.060A
9750	----	----	0.095N	.097+	25	.345	----	----	----	1970	UNCH	.615B	.095A
9762	----	----	0.145N	.147+	NEW	.460	----	----	100	100 +	100	.695B	.115A
9775	----	----	0.212N	.212	UNCH	.580	----	----	----	750	UNCH	.785B	.140A
9812	----	----	0.490N	.492+	25	.849	----	----	----	100	UNCH	1.025B	.265A
9825	----	----	0.602N	.605+	25	.898	----	----	----	983	UNCH	1.145B	.320A
9837	----	----	0.720N	.722+	25	.930	----	----	----	3100	UNCH	.895B	.370A

TOTAL 0 177584 24153 + 100

DEC17 E4 4YR MIDCRV PUT

DEC17 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	0.005N	.005	UNCH	.019	----	----	----	75	UNCH	.030	.025A
9737	----	----	0.132N	.132	UNCH	.339	----	----	----	400	UNCH	.480B	.130A
9750	----	----	0.177N	.177	UNCH	.419	----	----	----	4800	UNCH	.555B	.175A

TOTAL 0 177584 5275

MAR18 E4 4YR MIDCRV PUT

MAR18 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	0.065N	.065	UNCH	.165	----	----	----	69	UNCH	.185B	.080A
9737	----	----	0.187N	.190+	25	.383	----	----	----	5300	UNCH	.395B	.200A
9750	----	----	0.237N	.240+	25	.452	----	----	----	3350	UNCH	.470B	.250A

TOTAL 0 177584 8719



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PRELIMINARY

PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 2017 PG54

WK1 MDCRV PUT

JUN17	WK1 MDCRV PUT	(FUTURES SETT. .00)												
1K														
9825	----	----	----	0.002N	.002	UNCH	.044	----	----	----	200	UNCH	----	----
9837	----	----	----	0.015N	.012-	25	.271	----	----	----	1050	UNCH	.025	.015A
9850	----	----	----	0.095N	.092-	25	.852	----	----	----	200	UNCH	----	----

TOTAL 0 177584 1450

WK4 MDCRV PUT

MAY17	WK4 MDCRV PUT	(FUTURES SETT. .00)												
4K														
9825	----	----	----	CAB	----	----	----	----	----	----	750	.010	.010	

TOTAL 0 177584 0 - 750

**177,584.00**

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
E3W PUT														
MAY17	E3W PUT	(FUTURES SETT. .00)												
EF4														
9762	----	----	----	----	----		CAB	----	----	----	800	.0300B	.0050A	
9775	----	----	----	----	----		CAB	----	----	----	800	.0850B	.0050A	
9787	----	----	----	----	.0100N		CAB	----	----	----	200	.0400B	.0050	
TOTAL										0	0 -	1800		
JUN17	E3W PUT	(FUTURES SETT. .00)												
EF1														
9787	----	----	----	----	.0375N		.0350-	.0025	.439	----	256	UNCH	.0650B	.0300A
TOTAL										0	256			





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PRELIMINARY

PG54 BULLETIN #101@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, May 26, 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 EURODOLLAR MIDCURVE OPTIONS							
JUN17 E0	9850	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
JUL17 CALL EURODOLLAR MIDCURVE OPTIONS							
JUL17 E0	9825	----	----	55000	----	----	0.00
E0	9837	----	10000	100000	----	----	0.00
E0	9850	----	10000	225000	----	----	0.00
E0	9862	----	----	12000	----	----	0.00
TOTALS		0	20000	392000	0	0	0
AUG17 CALL EURODOLLAR MIDCURVE OPTIONS							
AUG17 E0	9825	----	----	145000	----	----	0.00
E0	9837	----	----	30000	----	----	0.00
E0	9850	----	----	230000	----	----	0.00
TOTALS		0	0	405000	0	0	0
DEC17 CALL EURODOLLAR MIDCURVE OPTIONS							
DEC17 E0	9812	----	----	16000	----	----	0.00
E0	9825	----	----	12000	----	----	0.00
TOTALS		0	0	28000	0	0	0
1YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
JUN17 E0	9800	----	----	10000	----	----	0.00
E0	9812	----	----	31640	----	----	0.00
E0	9825	----	----	59909	----	----	0.00
E0	9837	----	10000	10000	----	----	0.00
E0	9900	----	----	----	----	8018	0.00
TOTALS		0	10000	111549	0	8018	0
JUL17 PUT EURODOLLAR MIDCURVE OPTIONS							
JUL17 E0	9800	----	----	35000	----	----	0.00
E0	9812	----	----	70000	----	----	0.00
TOTALS		0	0	105000	0	0	0
AUG17 PUT EURODOLLAR MIDCURVE OPTIONS							
AUG17 E0	9787	----	----	20000	----	----	0.00
E0	9800	----	10000	64400	----	----	0.00
E0	9812	----	20000	180000	----	----	0.00
E0	9825	----	10000	10000	----	----	0.00
TOTALS		0	40000	274400	0	0	0
SEP17 PUT EURODOLLAR MIDCURVE OPTIONS							
SEP17 E0	9800	----	----	5000	----	----	0.00
E0	9825	----	----	5000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC17 PUT EURODOLLAR MIDCURVE OPTIONS							
DEC17 E0	9762	----	----	16000	----	----	0.00
E0	9775	----	----	12000	----	----	0.00
TOTALS		0	0	28000	0	0	0
2YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS							
JUN17 E2	9825	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
SEP17 CALL EURODOLLAR MIDCURVE OPTIONS							
SEP17 E2	9850	----	----	25000	----	----	0.00
TOTALS		0	0	25000	0	0	0
MAR18 CALL EURODOLLAR MIDCURVE OPTIONS							
MAR18 E2	9800	----	----	20000	----	----	0.00
E2	9850	----	----	24000	----	----	0.00
TOTALS		0	0	44000	0	0	0
2YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
JUN17 E2	9775	----	----	10000	----	----	0.00
E2	9787	----	----	10000	----	----	0.00
E2	9800	----	----	10000	----	----	0.00
E2	9887	----	----	----	----	43	0.00
TOTALS		0	0	30000	0	43	0
DEC17 PUT EURODOLLAR MIDCURVE OPTIONS							
DEC17 E2	9675	----	----	35000	----	----	0.00
E2	9687	----	----	62000	----	----	0.00
E2	9737	----	----	7500	----	----	0.00
E2	9812	----	----	5000	----	----	0.00
TOTALS		0	0	109500	0	0	0
MAR18 PUT EURODOLLAR MIDCURVE OPTIONS							
MAR18 E2	9700	----	----	73500	----	----	0.00
E2	9712	----	----	39000	----	----	0.00
E2	9725	----	----	9000	----	----	0.00
E2	9775	----	----	12500	----	----	0.00
E2	9800	----	----	65000	----	----	0.00
TOTALS		0	0	199000	0	0	0
3YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
JUN17 E3	9875	----	----	----	----	1100	0.00
TOTALS		0	0	0	0	1100	0