



PRELIMINARY

PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 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--	LOW	
1YR MIDCRV PUT															
DEC17	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
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	----	----	----	----	15631	UNCH	.050B .005	
9712	----		----	----	----		CAB	----	----	----	----	8200	UNCH	.065B .005	
9725	----		----	----	----		CAB	----	----	----	----	27811	UNCH	.085B .005	
9737	----		----	----	----		CAB	----	----	----	----	46236	UNCH	.110B .002A	
9750	----		----	----	----		CAB	----	----	----	----	185393	UNCH	.145B .002	
9762	----		----	----	----		CAB	----	----	----	----	101191	UNCH	.175B .002	
9775	----		CAB	CAB	----		CAB	----	.039	----	20000	----	218842 + 17432	.220B .002	
9787	----		----	----	0.020N		.010-	100	.150	----	5000	11484	604469 + 409	.285B .005	
9800	----		----	----	0.077N		.045-	325	.499	----	16450	4650	632371 + 3536	.360B .010	
9812	----		----	----	0.182N		.135-	475	.849	----	250	----	281637 - 250	.445B .015	
9825	----		----	----	0.302N		.255-	475	.936	----	----	----	169730	UNCH	.540B .035
9837	----		----	----	0.425N		.375-	500	.970	----	----	----	64161	UNCH	.520 .070A
9850	----		----	----	0.550N		.500-	500	.994	----	----	----	1920	UNCH	.585B .130A
9862	----		----	----	0.675N		.625-	500	.999	----	----	----	775	UNCH	.685B .230A
TOTAL										41700	16134	2372226 +	21127		
1YR MIDCRV PUT															
JAN18	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
9725	----		----	----	----		CAB	----	.000	----	----	----	400	UNCH	----
9737	----		----	----	----		CAB	----	.000	----	----	----	1750	UNCH	----
9750	----		----	----	----		CAB	----	.005	----	----	----	5550	UNCH	.005 .005
9762	----		CAB	CAB	----		CAB	----	.033	----	7000	800	31824 - 3142	.015 .002	
9775	0.015		.015	.015	0.015		.007-	100	.097	----	11250	10500	208104 + 1727	.030B .005	
9787	----		----	----	0.060N		.032-	275	.309	----	3000	955	72685 + 2830	.070 .010A	
9800	----		----	----	0.137N		.092-	450	.605	----	----	650	82053 + 263	.140B .020	
9812	----		----	----	0.242N		.187-	550	.825	----	----	----	52114	UNCH	.245B .030A
9825	----		----	----	0.360N		.302-	575	.922	----	----	----	24389	UNCH	.365B .055A
9837	----		----	----	0.482N		.422-	600	.971	----	----	----	5429	UNCH	.490B .100A
TOTAL										21250	29039	484298 +	1678		
1YR MIDCRV PUT															
FEB18	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
9725	----		----	----	----		CAB	----	.001	----	----	----	7264	UNCH	.005 .002
9737	----		----	----	----		CAB	----	.006	----	----	----	19350	UNCH	----
9750	----		----	----	0.005N		.002-	25	.026	----	----	----	10387	UNCH	.010B .005
9762	----		----	----	0.012N		.007-	50	.072	----	36000	500	151415 + 2682	.025B .010A	
9775	----		----	----	0.035N		.020-	150	.170	----	----	1000	109168 + 862	.050B .015A	
9787	----		----	----	0.080N		.055-	250	.359	----	38500	500	162722 - 26772	.090B .025A	
9800	----		----	----	0.155N		.115-	400	.578	----	----	----	18663	UNCH	.155B .025A
9812	----		----	----	0.252N		.202-	500	.765	----	----	----	10081	UNCH	.255B .040A
9825	----		----	----	0.365N		.310-	550	.880	----	----	----	5516	UNCH	.370B .070A
TOTAL										74500	31039	494566 -	23228		
1YR MIDCRV PUT															
MAR18	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
9625	----		----	----	----		CAB	----	----	----	----	----	200	UNCH	.005 .005
9662	----		----	----	----		CAB	----	----	----	----	----	1	UNCH	.002B .002
9700	----		----	----	----		CAB	----	.000	----	----	----	18297	UNCH	.005 .005
9712	----		----	----	----		CAB	----	.001	----	----	----	2300	UNCH	.005 .005
9725	----		----	----	----		CAB	----	.007	----	----	----	9450	UNCH	.025 .010A
9737	----		----	----	0.002N		CAB	----	.021	----	----	10938	40618 + 9155	.040 .005A	
9750	----		----	----	0.007N		.005-	25	.043	----	----	----	92009	UNCH	.055B .005A
9762	----		----	----	0.017N		.010-	75	.086	----	----	7292	234738 - 5746	.145B .010	
9775	----		----	----	0.045N		.030-	150	.206	----	----	2300	367109 - 1379	.195B .010A	
9787	----		----	----	0.092N		.067-	250	.376	----	2000	2000	194052 + 543	.250B .015A	
9800	----		----	----	0.167N		.127-	400	.568	----	----	----	147520	UNCH	.320B .025A
9812	----		----	----	0.262N		.212-	500	.739	----	----	100	71531 - 100	.395B .045A	
9825	----		----	----	0.370N		.317-	525	.850	----	----	----	36397	UNCH	.475B .080A
9837	----		----	----	0.487N		.430-	575	.914	----	----	----	17951	UNCH	.575B .125A
9862	----		----	----	0.732N		.672-	600	.966	----	----	----	1080	UNCH	.735B .285A
9887	----		----	----	0.980N		.920-	600	.992	----	----	----	540	UNCH	.985B .800A
TOTAL										2000	53669	1233793 +	2473		
1YR MIDCRV PUT															
APR18	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
9725	----		----	----	0.005N		.002-	25	.020	----	----	----	16931	UNCH	----

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PRELIMINARY

PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 2017 PG54

1YR MIDCRV PUT

9737	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.010N	.005-	50	.039	----	----	----	71600	UNCH	----	.015A
9750	----	----	0.020N	.012-	75	.087	----	----	----	51254	UNCH	.035B	.015A
9762	----	----	0.042N	.030-	125	.176	----	----	----	236542	UNCH	.060B	.025
9775	----	----	0.082N	.060-	225	.301	----	----	----	64547	UNCH	.095B	.050A
9787	----	----	0.142N	.110-	325	.455	----	350	1550	63048 +	100	.155B	.090A
9800	----	----	0.222N	.180-	425	.608	----	----	----	1216	UNCH	.225B	.145A

TOTAL 350 55219 505138 + 100

MAY18 EO

9750	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.030N	.022-	75	.124	----	----	----	1000	UNCH	.025B	.025A
9762	----	----	0.055N	.040-	150	.203	----	----	----	1000	UNCH	.050B	.040A
9775	----	----	0.095N	.072-	225	.320	----	----	----	1000	UNCH	.095B	.070A

TOTAL 0 55219 3000

JUN18 EO

9712	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.007N	.005-	25	.029	----	----	----	3950	UNCH	.015	.010A
9725	----	----	0.012N	.007-	50	.045	----	----	----	48609	UNCH	.030B	.010A
9737	----	----	0.020N	.015-	50	.082	----	----	----	70440	UNCH	.045B	.015
9750	----	----	0.037N	.027-	100	.139	----	----	----	135484	UNCH	.060B	.015A
9762	----	----	0.065N	.050-	150	.225	----	----	----	55704	UNCH	.095B	.020A
9775	----	----	0.107N	.085-	225	.335	----	----	----	106064	UNCH	.130B	.025A
9787	----	----	0.167N	.135-	325	.462	----	350	1550	154841 -	1000	.180B	.040A
9800	----	----	0.245N	.202-	425	.592	----	----	----	84938	UNCH	.245B	.060A
9812	----	----	0.332N	.285-	475	.707	----	----	----	105502	UNCH	.335B	.090A
9825	----	----	0.435N	.382-	525	.800	----	----	----	36105	UNCH	.440B	.130A
9837	----	----	0.547N	.490-	575	.869	----	----	----	120	UNCH	.550B	.185A
9875	----	----	0.907N	.845-	625	.961	----	----	----	1293	UNCH	.910B	.440A

TOTAL 350 56769 803050 - 1000

SEP18 EO

9712	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.022N	.015-	75	.066	----	----	----	8650	UNCH	.040B	.020A
9725	----	----	0.035N	.025-	100	.103	----	----	----	17300	UNCH	.055B	.030A
9737	----	----	0.052N	.040-	125	.153	----	----	----	15750	UNCH	.080B	.045A
9750	----	----	0.077N	.062-	150	.219	----	----	----	75879	UNCH	.110B	.065A
9762	----	----	0.115N	.092-	225	.298	----	----	----	14925	UNCH	.145B	.085A
9775	----	----	0.165N	.135-	300	.392	----	----	----	102657	UNCH	.190B	.110A
9787	----	----	0.230N	.190-	400	.494	----	----	----	22312	UNCH	.250B	.140A
9800	----	----	0.305N	.257-	475	.598	----	----	----	83078	UNCH	.315B	.185A
9812	----	----	0.392N	.337-	550	.693	----	----	----	2650	UNCH	.395B	.245A
9825	----	----	0.487N	.432-	550	.772	----	----	----	225	UNCH	.465B	.450A

TOTAL 0 56769 343426

2YR MIDCRV PUT

9550	2YR MIDCRV PUT	(FUTURES SETT. .00)		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	----	----	----	----	----	39700	UNCH	.060B	.002
9662	----	----		CAB	----	----	----	----	----	58450	UNCH	.075B	.010A
9675	----	----		CAB	----	----	----	----	----	47008	UNCH	.090B	.002
9687	----	----		CAB	----	----	----	----	----	71806	UNCH	.115B	.002
9700	----	----		CAB	----	----	----	----	----	115909	UNCH	.140B	.002
9712	----	----		CAB	----	.000	----	----	----	37069	UNCH	.175B	.002
9725	----	----		CAB	----	.000	----	----	300	130706 -	300	.210B	.005
9737	----	----		CAB	----	.005	----	----	----	75685	UNCH	.265B	.002
9750	----	----		CAB	CAB	----	.031	19500	20574	176151 -	3554	.330B	.002
9762	----	----	0.015N	.005-	100	.071	----	5000	27526	257393 +	5204	.400B	.005
9775	0.035	.035	.025	.025-	275	.274	----	19750	18895	283073 -	2926	.525B	.015A
9787	----	----	0.132N	.080-	525	.610	----	800	80	168256 +	250	.565B	.020A
9800	----	----	0.242N	.175-	675	.871	----	----	2000	191929 -	950	.655B	.035A
9812	----	----	0.362N	.292-	700	.964	----	----	----	51295	UNCH	.755B	.065A
9825	----	----	0.485N	.415-	700	.995	----	----	----	42303	UNCH	.860B	.110A
9837	----	----	0.610N	.540-	700	.999	----	----	----	12900	UNCH	.970B	.175A
9850	----	----	0.735N	.665-	700	.999	----	----	----	160	UNCH	.740B	.270A

TOTAL 45050 126144 1782763 - 2276

JAN18 E2

9712	2YR MIDCRV PUT	(FUTURES SETT. .00)		CAB	----	.001	----	----	----	3550	UNCH	.005	.005
9725	----	----	0.002N	CAB	----	.006	----	----	----	9770	UNCH	.015B	.005A
9737	----	----	0.005N		25	.026	----	----	----	39946	UNCH	.025B	.005A
9750	----	----	0.012N		50	.073	----	----	----	43953	UNCH	.045B	.010A



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PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 2017 PG54

2YR MIDCRV PUT

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9762	----	----	----	0.037N	.020-	175	.176	----	----	250	42167	UNCH	.080B .015A
9775	----	----	----	0.087N	.055-	325	.376	----	----	50	77030	UNCH	.135B .020A
9787	----	----	----	0.167N	.117-	500	.612	----	----	----	21666	UNCH	.210B .035A
9800	----	----	----	0.272N	.210-	625	.800	----	----	----	36472	UNCH	.300B .055A
9812	----	----	----	0.387N	.320-	675	.909	----	----	----	10409	UNCH	.405B .090
9825	----	----	----	0.510N	.440-	700	.954	----	----	430	728 +	178	.515B .140A

TOTAL 0 126874 285691 + 178

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
FEB18 E2													
9712	----	----	----	0.002N	CAB	----	.007	----	----	----	18400	UNCH	.015 .010A
9725	----	----	----	0.005N	.002-	25	.022	----	----	----	5450	UNCH	.025B .005A
9737	----	----	----	0.012N	.007-	50	.059	----	----	----	20160	UNCH	.040B .010A
9750	----	----	----	0.030N	.017-	125	.125	----	----	----	10750	UNCH	.065B .015A
9762	----	----	----	0.062N	.040-	225	.243	----	----	----	11520	UNCH	.105B .025A
9775	----	----	----	0.112N	.082-	300	.407	----	----	----	10050	UNCH	.160B .035A
9787	----	----	----	0.190N	.145-	450	.584	----	----	----	8375	UNCH	.230B .050A
9800	----	----	----	0.287N	.230-	575	.741	----	----	----	130	UNCH	.320B .075A
9812	----	----	----	0.397N	.332-	650	.853	----	----	----	1635	UNCH	.420B .115A

TOTAL 0 126874 86470

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
MAR18 E2													
9587	----	----	----	----	CAB	----	----	----	----	----	75	UNCH	.005 .005
9637	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.005B .015A
9675	----	----	----	----	CAB	----	.000	----	----	----	3554	UNCH	.005 .005
9687	----	----	----	----	CAB	----	.002	----	----	----	6810	UNCH	.020B .005
9700	----	----	----	0.002N	CAB	----	.007	----	----	----	120822	UNCH	.100B .005
9712	----	----	----	0.005N	.002-	25	.019	----	----	----	86298	UNCH	.135B .005
9725	----	----	----	0.010N	.005-	50	.037	----	----	----	96832	UNCH	.170B .010
9737	----	----	----	0.022N	.012-	100	.082	----	----	----	47375	UNCH	.215B .015A
9750	----	----	----	0.042N	.027-	150	.160	----	----	50	102374 -	48	.265B .020A
9762	----	----	----	0.077N	.055-	225	.274	----	----	3000	108030 -	3000	.325B .025A
9775	----	----	----	0.132N	.100-	325	.419	----	----	1540	117753 -	580	.390B .040A
9787	----	----	----	0.207N	.162-	450	.572	----	----	----	43569	UNCH	.465B .060A
9800	----	----	----	0.300N	.245-	550	.712	----	----	----	74213	UNCH	.545B .085A
9812	----	----	----	0.402N	.345-	575	.816	----	----	----	16429	UNCH	.630B .125A
9825	----	----	----	0.517N	.452-	650	.887	----	----	----	7156	UNCH	.535B .175A
9837	----	----	----	0.637N	.570-	675	.928	----	----	----	210	UNCH	.640B .250A

TOTAL 0 131464 832000 - 3628

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
APR18 E2													
9750	----	----	----	0.067N	.047-	200	.216	----	----	----	2450	UNCH	.110B .050A
9762	----	----	----	0.107N	.080-	275	.323	----	----	----	1796	UNCH	.160B .085A
9775	----	----	----	0.165N	.130-	350	.451	----	----	----	5400	UNCH	.215B .125A
9787	----	----	----	0.240N	.195-	450	.583	----	----	----	898	UNCH	.290B .180A
9800	----	----	----	0.330N	.277-	525	.703	----	----	----	1450	UNCH	.375B .255A

TOTAL 0 131464 11994

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
MAY18 E2													
9750	----	----	----	0.077N	.062-	150	.243	----	----	----	6500	UNCH	.080B .065A

TOTAL 0 131464 6500

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
JUN18 E2													
9650	----	----	----	0.002N	CAB	----	.006	----	----	----	600	UNCH	.015B .005
9700	----	----	----	0.015N	.012-	25	.056	----	----	----	2500	UNCH	.055B .015A
9712	----	----	----	0.025N	.020-	50	.086	----	----	----	4500	UNCH	.070B .020A
9725	----	----	----	0.040N	.032-	75	.130	----	----	----	8360	UNCH	.095B .025A
9737	----	----	----	0.062N	.050-	125	.188	----	----	----	12788	UNCH	.135B .030A
9750	----	----	----	0.095N	.075-	200	.262	----	----	----	58781	UNCH	.170B .045A
9762	----	----	----	0.140N	.112-	275	.355	----	200	10950	165522 -	1950	.220B .060A
9775	----	----	----	0.197N	.162-	350	.460	----	----	----	39381	UNCH	.275B .080A
9787	----	----	----	0.270N	.227-	425	.567	----	----	----	32919	UNCH	.340B .105A
9800	----	----	----	0.355N	.302-	525	.670	----	----	10950	102100 +	1334	.415B .140A
9812	----	----	----	0.452N	.392-	600	.761	----	----	----	36376	UNCH	.495B .185A
9825	----	----	----	0.557N	.495-	625	.832	----	----	----	440	UNCH	.595B .245A

TOTAL 200 153364 464267 - 616

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
SEP18 E2													
9675	----	----	----	0.020N	.017-	25	.060	----	----	----	300	UNCH	.040B .020A
9700	----	----	----	0.042N	.035-	75	.111	----	----	----	3700	UNCH	.070B .035A
9712	----	----	----	0.057N	.047-	100	.147	----	----	10	1431	UNCH	.100B .050A
9725	----	----	----	0.080N	.065-	150	.192	----	----	----	47300	UNCH	.125B .070A
9737	----	----	----	0.110N	.090-	200	.251	----	----	----	23297	UNCH	.160B .095A
9750	----	----	----	0.147N	.122-	250	.320	----	----	10	105760 +	10	.205B .125A
9775	----	----	----	0.255N	.217-	375	.484	----	----	1100	19734 +	1100	.315B .205A



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PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 2017 PG54

2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT. .00)													
9787	----	----	0.325N	.282-	425	.572	----	----	----	75900	UNCH	.385B	.260A	
9812	----	----	0.500N	.447-	525	.730	----	----	----	125	UNCH	.550B	.395A	

TOTAL 0 154484 277547 + 1110

3YR MIDCRV PUT

DEC17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9575	----	----								180	UNCH	.030B	.005	
9600	----	----								18027	UNCH	.045B	.010	
9612	----	----								180	UNCH	.055B	.015	
9625	----	----								27993	UNCH	.070B	.035A	
9637	----	----								3884	UNCH	.085B	.002	
9650	----	----								35870	UNCH	.100B	.002	
9662	----	----								36124	UNCH	.120B	.002	
9675	----	----								102187	UNCH	.155B	.002	
9687	----	----								16486	UNCH	.175B	.005	
9700	----	----					.000	----	----	40285	UNCH	.225B	.005	
9712	----	----					.000	----	----	26280	UNCH	.270B	.005	
9725	----	----	0.002N				.005	----	----	49744	UNCH	.325B	.002	
9737	----	----	0.005N				.030	----	200	64683 + 87		.395B	.002A	
9750	----	----	0.015N	.005-	100	.067	----	2000	----	112402 + 1500		.470B	.010A	
9762	----	----	0.050N	.022-	275	.241	----	7750	4002	105773 - 3750		.550B	.020	
9775	----	----	0.122N	.072-	500	.552	----	1000	----	138104 + 1000		.640B	.035A	
9787	----	----	0.227N	.162-	650	.813	----	----	----	85190	UNCH	.640B	.055A	
9800	----	----	0.345N	.277-	675	.920	----	----	----	18990	UNCH	.675B	.090A	
9812	----	----	0.467N	.397-	700	.972	----	----	----	21287	UNCH	.590B	.135A	
9825	----	----	0.590N	.520-	700	.994	----	----	----	99	UNCH	.630B	.215A	
9862	----	----	0.965N	.895-	700	.999	----	----	----	99	UNCH	.920B	.660A	

TOTAL 10750 158686 903867 - 1163

JAN18 E3

JAN18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9650	----	----								300	UNCH	.002	.002	
9700	----	----					.001	----	----	300	UNCH	.015	.010A	
9712	----	----	0.002N				.006	----	----	4372	UNCH	.020B	----	
9725	----	----	0.007N	.002-	50	.026	----	----	----	1684	UNCH	.035B	.005A	
9737	----	----	0.015N	.010-	50	.085	----	40000	----	20415 + 10064		.065B	.010A	
9750	----	----	0.037N	.022-	150	.177	----	80000	3328	42886 + 1486		.105B	.025A	
9762	----	----	0.085N	.052-	325	.349	----	47000	----	41338 - 2405		.165B	.035A	
9775	----	----	0.160N	.112-	475	.569	----	----	----	24052	UNCH	.240B	.050A	
9787	----	----	0.260N	.200-	600	.755	----	----	200	17028	UNCH	.335B	.080A	
9800	----	----	0.372N	.305-	675	.880	----	----	----	22463	UNCH	.440B	.120A	
9812	----	----	0.490N	.422-	675	.938	----	----	----	21639	UNCH	.555B	.175A	

TOTAL 167000 162214 196477 + 9145

FEB18 E3

FEB18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9712	----	----	0.007N	.005-	25	.036	----	----	----	1000	UNCH	.035B	.010A	
9725	----	----	0.017N	.010-	75	.070	----	----	----	2685	UNCH	.055B	.015A	
9737	----	----	0.035N	.022-	125	.139	----	----	----	1548	UNCH	.085B	.025A	
9750	----	----	0.065N	.045-	200	.245	----	----	----	3869	UNCH	.130B	.035A	
9762	----	----	0.115N	.082-	325	.387	----	----	----	5678	UNCH	.190B	.050A	
9775	----	----	0.187N	.142-	450	.551	----	----	----	2214	UNCH	.265B	.070A	
9787	----	----	0.280N	.225-	550	.700	----	----	----	480	UNCH	.355B	.100A	
9800	----	----	0.385N	.322-	625	.816	----	----	----	200	UNCH	.455B	.145A	

TOTAL 0 162214 17674

MAR18 E3

MAR18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9612	----	----					.000	----	----	300	UNCH	.005B	.005	
9625	----	----					.000	----	----	547	UNCH	.005B	.002	
9637	----	----					.000	----	----	582	UNCH	.020B	.005	
9650	----	----					.001	----	----	1575	UNCH	.020	.005	
9675	----	----	0.002N				.007	----	----	310	UNCH	.105B	.010A	
9687	----	----	0.005N	.002-	25	.016	----	----	----	834	UNCH	.135B	.010	
9700	----	----	0.007N	.005-	25	.031	----	----	----	16626	UNCH	.170B	.010	
9712	----	----	0.012N	.007-	50	.048	----	----	510	20796	UNCH	.210B	.010	
9725	----	----	0.025N	.017-	75	.099	----	----	----	39661	UNCH	.260B	.020A	
9737	----	----	0.047N	.032-	150	.169	----	----	----	59076	UNCH	.315B	.030A	
9750	----	----	0.082N	.060-	225	.273	----	----	----	37114	UNCH	.375B	.040A	
9762	----	----	0.135N	.102-	325	.403	----	1400	----	30422 + 1305		.445B	.055A	
9775	----	----	0.205N	.162-	425	.544	----	----	----	25633	UNCH	.525B	.080A	
9787	----	----	0.292N	.242-	500	.675	----	----	----	33372	UNCH	.605B	.115A	
9800	----	----	0.392N	.337-	550	.781	----	----	----	19561	UNCH	.690B	.160A	
9812	----	----	0.502N	.440-	625	.861	----	----	----	684	UNCH	.780B	.215A	
9825	----	----	0.620N	.552-	675	.917	----	----	----	2021	UNCH	.685B	.295A	



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PRELIMINARY

PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 2017 PG54

3YR MIDCRV PUT

TOTAL									1400	162724	289114 +	1305		
APR18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9712	----	----	----	0.027N	.020-	75	.096	----	----	----	250	UNCH	.065B	.020A
9762	----	----	----	0.167N	.132-	350	.439	----	250	----	3200 +	250	.245B	.135A

TOTAL									250	162724	3450 +	250		
JUN18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9700	----	----	----	0.032N	.025-	75	.097	----	----	----	300	UNCH	.075B	.030A
9712	----	----	----	0.050N	.037-	125	.139	----	----	----	33930	UNCH	.095B	.035A
9725	----	----	----	0.072N	.057-	150	.197	----	----	----	29700	UNCH	.130B	.050A
9737	----	----	----	0.105N	.085-	200	.269	----	----	----	213750	UNCH	.170B	.060A
9750	----	----	----	0.147N	.122-	250	.355	----	----	----	17750	UNCH	.220B	.080A
9762	----	----	----	0.202N	.170-	325	.450	----	----	300	61582	UNCH	.285B	.105A
9775	----	----	----	0.272N	.232-	400	.551	----	----	----	10525	UNCH	.355B	.140A
9787	----	----	----	0.352N	.307-	450	.646	----	----	----	9424	UNCH	.440B	.180A
9800	----	----	----	0.445N	.397-	475	.730	----	----	----	145580	UNCH	.460B	.240A
9812	----	----	----	0.547N	.495-	525	.801	----	----	----	1000	UNCH	.550B	.300A

TOTAL									0	163024	523541			
SEP18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9687	----	----	----	0.047N	.042-	50	.124	----	----	----	1000	UNCH	.090B	.045A
9700	----	----	----	0.065N	.057-	75	.161	----	----	----	3104	UNCH	.115B	.060A
9712	----	----	----	0.087N	.075-	125	.204	----	----	----	34250	UNCH	.150B	.080A
9737	----	----	----	0.155N	.132-	225	.324	----	----	----	5500	UNCH	.235B	.140A
9750	----	----	----	0.202N	.175-	275	.398	----	----	----	5106	UNCH	.290B	.180A
9762	----	----	----	0.257N	.230-	275	.479	----	200	300	14213 +	300	.350B	.225A
9775	----	----	----	0.325N	.295-	300	.560	----	250	1850	2415 +	1350	.425B	.280A
9787	----	----	----	0.405N	.367-	375	.639	----	----	----	550	UNCH	.505B	.345A

TOTAL									450	165174	66138 +	1650		
4YR MIDCRV PUT														

DEC17 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)											
9625	----	----	----		CAB	----	----	----	----	----	75	UNCH	.030	.025A
9650	----	----	----		CAB	----	----	----	----	----	1500	UNCH	.145B	.002
9712	----	----	----	0.002N	CAB	----	.005	----	----	----	490	UNCH	.355B	.005A
9725	----	----	----	0.005N	.002-	25	.029	----	----	----	23076	UNCH	.415B	.010A
9737	----	----	----	0.010N	.007-	25	.084	----	----	----	7561	UNCH	.480B	.015
9750	----	----	----	0.037N	.020-	175	.216	----	----	----	22921	UNCH	.555B	.025A
9762	----	----	----	0.102N	.067-	350	.512	----	----	----	5191	UNCH	.550B	.045A
9775	----	----	----	0.197N	.150-	475	.790	----	----	----	8299	UNCH	.635B	.070A
9787	----	----	----	0.315N	.262-	525	.917	----	----	----	650	UNCH	.480B	.110A

TOTAL									0	165174	69763			
JAN18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)											
9750	----	----	----	0.070N	.050-	200	.324	----	----	----	2000	UNCH	.185B	.045A
9787	----	----	----	0.337N	.287-	500	.863	----	----	----	500	UNCH	.220B	.155A

TOTAL									0	165174	2500			
FEB18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)											
9750	----	----	----	0.100N	.080-	200	.368	----	----	----	300	UNCH	.210B	.065A
9775	----	----	----	0.255N	.212-	425	.675	----	----	----	500	UNCH	.380B	.125A

TOTAL									0	165174	800			
MAR18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)											
9687	----	----	----	0.010N	.005-	50	.031	----	----	----	69	UNCH	.185B	.015A
9700	----	----	----	0.015N	.010-	50	.057	----	----	----	24000	UNCH	.225B	.015A
9712	----	----	----	0.025N	.020-	50	.105	----	----	----	2000	UNCH	.275B	.020A
9725	----	----	----	0.045N	.035-	100	.170	----	----	1500	3000 +	1250	.335B	.035A
9737	----	----	----	0.077N	.057-	200	.259	----	----	----	6700	UNCH	.395B	.050A
9750	----	----	----	0.122N	.097-	250	.383	----	----	1500	4617 +	817	.470B	.070A
9762	----	----	----	0.187N	.155-	325	.521	----	----	----	2250	UNCH	.545B	.100A
9775	----	----	----	0.270N	.230-	400	.654	----	----	----	250	UNCH	.635B	.140A
9787	----	----	----	0.367N	.322-	450	.764	----	----	----	1850	UNCH	.550B	.195A

TOTAL									0	168174	44736 +	2067		
JUN18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)											
9700	----	----	----	0.047N	.040-	75	.141	----	----	----	100	UNCH	.105B	.045A
9712	----	----	----	0.067N	.060-	75	.197	----	----	----	6000	UNCH	.140B	.060A
9725	----	----	----	0.097N	.085-	125	.263	----	----	----	34000	UNCH	.185B	.075A
9762	----	----	----	0.257N	.227-	300	.534	----	----	----	950	UNCH	.380B	.165A
9775	----	----	----	0.335N	.300-	350	.628	----	----	----	125	UNCH	.465B	.210A

TOTAL									0	168174	41175			
SEP18	4YR MIDCRV PUT	(FUTURES SETT.	.00)											

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PRELIMINARY

PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 2017 PG54

4YR MIDCRV PUT

SEP18	4YR MIDCRV PUT	(FUTURES SETT. .00)												
E4	9712	----	----	----	0.115N	.100-	150	.253	----	----	----	600	UNCH	.200B .105A
	9750	----	----	----	0.250N	.222-	275	.463	----	----	----	200	UNCH	.370B .230A
TOTAL											0	168174	800	

WK4 MDCRV PUT

NOV17	WK4 MDCRV PUT	(FUTURES SETT. .00)												
4K	9800	----	----	----	0.052N	.010-	425	.499	----	----	----	1000	UNCH	.055B .015A
TOTAL											0	168174	1000	

168,174.00

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 NOV17 EF4	E3W PUT	(FUTURES SETT. .00)											
9750	----	----	----	----	----		CAB	----	.000	----	700	UNCH	----
9762	----	----	----	----	.0075N		CAB	----	.039	----	700	UNCH	.0250B .0025A
9775	----	----	----	----	.0925N			.0275-	.0650	.735	300	UNCH	.0950B .0350A
TOTAL											0	1700	



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PRELIMINARY

PG54 BULLETIN #226@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Nov 22, 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	9800	----	----	15000	----	----	0.00
E0	9812	----	10000	15000	----	----	0.00
E0	9825	----	----	7370	----	----	0.00
E0	9837	----	----	10000	----	----	0.00
TOTALS		0	10000	47370	0	0	0
JAN18 CALL							
E0	9837	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
MAR18 CALL							
E0	9825	----	----	59437	----	----	0.00
E0	9837	----	----	49437	----	----	0.00
E0	9862	----	----	27850	----	----	0.00
TOTALS		0	0	136724	0	0	0
JUN18 CALL							
E0	9812	----	15000	45000	----	----	0.00
TOTALS		0	15000	45000	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E0	9787	----	----	176000	----	----	0.00
E0	9800	----	----	40000	----	----	0.00
TOTALS		0	0	216000	0	0	0
JAN18 PUT							
E0	9762	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
FEB18 PUT							
E0	9762	----	20000	55000	----	----	0.00
E0	9787	----	20000	20000	----	----	0.00
TOTALS		0	40000	75000	0	0	0
MAR18 PUT							
E0	9762	----	----	40000	----	----	0.00
E0	9787	----	----	10000	----	----	0.00
E0	9800	----	----	10000	----	----	0.00
TOTALS		0	0	60000	0	0	0
APR18 PUT							
E0	9762	----	----	22500	----	----	0.00
E0	9787	----	----	10000	----	----	0.00
TOTALS		0	0	32500	0	0	0
JUN18 PUT							
E0	9725	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E2	9787	----	----	15000	----	----	0.00
E2	9800	----	----	5000	----	----	0.00
TOTALS		0	0	20000	0	0	0
MAR18 CALL							
E2	9787	----	----	10000	----	----	0.00
E2	9800	----	----	10000	----	----	0.00
E2	9850	----	----	32500	----	----	0.00
TOTALS		0	0	52500	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
DEC17 E2	9750	----	----	20000	----	----	0.00
E2	9762	----	----	20000	----	----	0.00
E2	9775	----	----	10000	----	----	0.00
E2	9787	----	----	10000	----	----	0.00
TOTALS		0	0	60000	0	0	0
MAR18 PUT							
E2	9700	----	----	12500	----	----	0.00
E2	9750	----	----	10000	----	----	0.00
TOTALS		0	0	22500	0	0	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
JUN18 E3	9787	----	10000	30000	----	----	0.00
TOTALS		0	10000	30000	0	0	0