



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 #143@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Thu, Jul 27, 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														
AUG17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9700	----	----	----	----	----		CAB	----	----	----	----	5625	UNCH	.005 .005
9725	----	----	----	----	----		CAB	----	----	----	----	360	UNCH	.002B .002
9750	----	----	----	----	----		CAB	----	----	----	----	25247	UNCH	.030B .005A
9762	----	----	----	----	----		CAB	----	----	----	----	23850	UNCH	.050B .002
9775	----	----	----	----	----		CAB	----	----	----	----	37458	UNCH	.080B .010A
9787	----	----	----	----	----		CAB	----	.000	----	----	27904	UNCH	.130B .005
9800	----	----	----	----	----		CAB	----	.003	----	----	72513	UNCH	.195B .005
9812	----	----	----	----	0.002N		.002	UNCH	.042	----	10250 3000	131997 - 8000		.270B .002
9825	----	----	----	----	0.007N		.010+	25	.181	----	400	113093 - 200		.365B .010
9837	----	----	----	----	0.052N		.060+	75	.673	----	200	49950	UNCH	.395B .055A
9850	----	----	----	----	0.157N		.167+	100	.949	----	----	4150	UNCH	.460B .125A
9900	----	----	----	----	0.655N		.665+	100	1.000	----	----	40	UNCH	.775B .575A
TOTAL										10250	3600	492187 -	8200	
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	----	----	----	----	2360	UNCH	.030B .002
9700	----	----	----	----	----		CAB	----	----	----	----	8857	UNCH	.040B .002
9712	----	----	----	----	----		CAB	----	----	----	----	1000	UNCH	.050B .015A
9725	----	----	----	----	----		CAB	----	----	----	----	10931	UNCH	.065B .002
9737	----	----	----	----	----		CAB	----	----	----	----	18407	UNCH	.085B .005
9750	----	----	----	----	----		CAB	----	----	----	----	80677	UNCH	.105B .005
9762	----	----	----	----	----		CAB	----	.000	----	----	50032	UNCH	.135B .002
9775	----	----	----	----	----		CAB	----	.000	----	----	184761	UNCH	.180B .002
9787	----	----	----	----	----		CAB	----	.005	----	----	62333	UNCH	.225B .002
9800	----	----	----	----	0.002N		.002	UNCH	.032	----	----	176060	UNCH	.280B .005
9812	----	----	----	----	0.007N		.007	UNCH	.095	----	273	317338 - 273		.345B .010
9825	----	----	----	----	0.027N		.027	UNCH	.286	----	746	155985 + 746		.420B .030A
9837	----	----	----	----	0.080N		.082+	25	.604	----	2823	66424 + 1337		.505B .075A
9850	----	----	----	----	0.170N		.177+	75	.851	----	----	14612	UNCH	.600B .105A
9862	----	----	----	----	0.285N		.295+	100	.940	----	----	547	UNCH	.715B .145A
9875	----	----	----	----	0.407N		.417+	100	.971	----	----	1170	UNCH	.805B .190A
9887	----	----	----	----	0.530N		.540+	100	.993	----	----	4000	UNCH	.915B .250A
TOTAL										0	7442	1157784 +	1810	
1YR MIDCRV PUT														
OCT17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9650	----	----	----	----	----		CAB	----	----	----	----	1	UNCH	.002 .002
9725	----	----	----	----	----		CAB	----	.000	----	----	800	UNCH	.002B .002
9737	----	----	----	----	----		CAB	----	.002	----	----	300	UNCH	.005B .005
9750	----	----	----	----	----		CAB	----	.007	----	----	18500	UNCH	.010B .002
9762	----	----	----	----	0.002N		.002	UNCH	.020	----	300	39300 - 200		.020B .005A
9775	----	----	----	----	0.005N		.005	UNCH	.040	----	----	29508	UNCH	.035B .010A
9787	----	----	----	----	0.007N		.007	UNCH	.065	----	600	3800	UNCH	.070B .010A
9800	----	----	----	----	0.015N		.017+	25	.141	----	----	66990	UNCH	.115B .020
9812	----	----	----	----	0.035N		.040+	50	.281	----	300	22576 + 300		.175B .040A
9825	----	----	----	----	0.080N		.085+	50	.490	----	----	20651	UNCH	.245B .085A
9837	----	----	----	----	0.155N		.160+	50	.709	----	----	422	UNCH	.330B .145A
9850	----	----	----	----	0.252N		.260+	75	.867	----	----	578	UNCH	.390B .225A
TOTAL										0	8642	203426 +	100	
1YR MIDCRV PUT														
NOV17 EO	1YR MIDCRV PUT		(FUTURES SETT.		.00)									
9750	----	----	----	----	----		CAB	----	.007	----	----	5170	UNCH	.005B .010A
9762	----	----	----	----	0.002N		.002	UNCH	.021	----	----	41500	UNCH	.010B .015A
9775	----	----	----	----	0.005N		.005	UNCH	.041	----	----	12215	UNCH	.020B .015A
9787	----	----	----	----	0.012N		.012	UNCH	.091	----	----	6723	UNCH	.045B .015A
9800	----	----	----	----	0.025N		.025	UNCH	.171	----	----	28123	UNCH	.075B .025A
9812	----	----	----	----	0.050N		.052+	25	.309	----	----	17523	UNCH	.125B .050A
9825	----	----	----	----	0.095N		.100+	50	.491	----	----	8552	UNCH	.195B .100A
TOTAL										0	8642	119806		
1YR MIDCRV PUT														
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	----	.000	----	----	660	UNCH	.030B .005



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1YR MIDCRV PUT

1YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	----	CAB	----	.000	----	----	10500	UNCH	.035B	.002	
9700	----	----	----	CAB	----	.000	----	----	15575	UNCH	.050B	.005	
9712	----	----	----	CAB	----	.000	----	----	8200	UNCH	.065B	.005	
9725	----	----	----	CAB	----	.002	----	----	27775	UNCH	.085B	.005	
9737	----	----	----	CAB	----	.007	----	----	44865	UNCH	.110B	.002A	
9750	----	----	0.002N	.002	UNCH	.018	----	----	155786	UNCH	.145B	.005	
9762	----	----	0.005N	.005	UNCH	.035	----	----	102648	UNCH	.175B	.010A	
9775	----	----	0.007N	.010+	25	.066	----	3405	213037 +	3205	.220B	.010	
9787	----	----	0.017N	.017	UNCH	.112	----	100	120720	UNCH	.285B	.020A	
9800	----	----	0.035N	.035	UNCH	.201	----	3015	179630 +	2705	.360B	.035A	
9812	----	----	0.065N	.065	UNCH	.330	----	----	82563	UNCH	.445B	.065A	
9825	----	----	0.112N	.115+	25	.492	----	10	48634 +	10	.540B	.115A	
9837	----	----	0.182N	.187+	50	.657	----	----	18348	UNCH	.520	.170A	
9850	----	----	0.272N	.280+	75	.793	----	740	1240 +	740	.585B	.245A	
TOTAL								0	15912	1032880 +	6660		

JAN18 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9750	----	----	0.007N	.007	UNCH	.043	----	----	500	UNCH	.005	.005	
9762	----	----	0.012N	.012	UNCH	.070	----	----	1000	UNCH	----	----	
9775	----	----	0.022N	.022	UNCH	.117	----	----	1500	UNCH	----	----	
9800	----	----	0.062N	.065+	25	.285	----	----	1550	UNCH	.075B	.070A	
9812	----	----	0.102N	.105+	25	.409	----	----	400	UNCH	.125B	.110A	
9825	----	----	0.160N	.162+	NEW	.550	----	600	600 +	600	.185B	.165A	
TOTAL								600	15912	5550 +	600		

MAR18 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	----	CAB	----	.000	----	----	200	UNCH	.005	.005	
9662	----	----	----	CAB	----	.000	----	----	1	UNCH	.002B	.002	
9700	----	----	----	CAB	----	.007	----	----	11728	UNCH	.005	.005	
9712	----	----	0.002N	.002	UNCH	.014	----	----	2300	UNCH	.005	.005	
9725	----	----	0.005N	.005	UNCH	.026	----	----	8200	UNCH	.025	.010A	
9737	----	----	0.007N	.007	UNCH	.038	----	----	34890	UNCH	.040	.010A	
9750	----	----	0.012N	.012	UNCH	.061	----	----	63850	UNCH	.055B	.015A	
9762	----	----	0.020N	.020	UNCH	.095	----	----	32650	UNCH	.145B	.020	
9775	----	----	0.032N	.032	UNCH	.145	----	----	37528	UNCH	.195B	.035	
9787	----	----	0.052N	.052	UNCH	.216	----	----	20063	UNCH	.250B	.055A	
9800	----	----	0.080N	.082+	25	.309	----	----	32843	UNCH	.320B	.085A	
9812	----	----	0.122N	.127+	50	.422	----	100	30108 +	100	.395B	.125A	
9825	----	----	0.180N	.185+	50	.543	----	2000	1600	16772 +	3050	.475B	.180A
9837	----	----	0.252N	.260+	75	.662	----	----	2250	UNCH	.575B	.245A	
TOTAL								2000	17612	293383 +	3150		

JUN18 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9737	----	----	0.022N	.025+	25	.091	----	----	325	UNCH	.045B	.025A	
9750	----	----	0.032N	.035+	25	.123	----	----	22143	UNCH	.060B	.035A	
9762	----	----	0.047N	.050+	25	.168	----	----	10000	UNCH	.095B	.050A	
9775	----	----	0.070N	.072+	25	.228	----	----	100	UNCH	.130B	.075A	
9787	----	----	0.100N	.102+	25	.301	----	----	1241	UNCH	.175B	.105A	
9800	----	----	0.140N	.142+	25	.386	----	----	6000	UNCH	.230B	.145A	
9812	----	----	0.192N	.195+	25	.479	----	1062	2082 -	308	.295B	.190A	
TOTAL								0	18674	41891 -	308		

AUG17 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	----	CAB	----	----	----	----	800	UNCH	.035B	.002	
9712	----	----	----	CAB	----	----	----	----	4250	UNCH	.055B	.002	
9725	----	----	----	CAB	----	----	----	----	8200	UNCH	.085B	.010A	
9737	----	----	----	CAB	----	----	----	----	10730	UNCH	.130B	.005A	
9750	----	----	----	CAB	----	----	----	1000	28002 +	1000	.190B	.002A	
9762	----	----	----	CAB	----	.000	----	----	47344	UNCH	.260B	.005A	
9775	----	----	----	CAB	----	.003	----	2000	30832	UNCH	.335B	.002	
9787	----	----	0.002N	.002	UNCH	.040	----	3000	64202 -	2459	.425B	.005	
9800	----	----	0.015N	.015	UNCH	.203	----	3000	1596	45688 -	500	.525B	.015A
9812	----	----	0.057N	.060+	25	.587	----	200	36442	UNCH	.440B	.060A	
9825	----	----	0.150N	.157+	75	.887	----	----	330	UNCH	.550B	.130A	
TOTAL								6200	23270	276820 -	1959		

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	----	----	----	----	1	UNCH	.050B	.005	
9637	----	----	----	CAB	----	----	----	----	930	UNCH	.060B	.005	



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2YR MIDCRV PUT

	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9650	----	----	----	CAB	----	----	----	----	112038	UNCH	.075B	.010A		
9662	----	----	----	CAB	----	----	----	----	15826	UNCH	.090B	.002		
9675	----	----	----	CAB	----	----	----	----	136659	UNCH	.110B	.010A		
9687	----	----	----	CAB	----	.000	----	----	41789	UNCH	.130B	.002		
9700	----	----	----	CAB	----	.000	----	----	76930	UNCH	.160B	.002		
9712	----	----	----	CAB	----	.000	----	----	192279	UNCH	.195B	.002		
9725	----	----	----	CAB	----	.002	----	----	129173	UNCH	.235B	.015A		
9737	----	----	----	CAB	----	.007	----	----	148001	UNCH	.280B	.010A		
9750	----	----	0.002N	.002	UNCH	.021	----	2000	100	118420 -	1900	.330B	.005A	
9762	----	----	0.005N	.005	UNCH	.042	----	----	----	94651	UNCH	.390B	.005	
9775	0.010	.010	*.010	0.010	.007-	25	.068	----	4750	600	105031 -	300	.460B	.010
9787	----	----	0.020N	.020	UNCH	.161	----	9375	3250	122097 +	12000	.535B	.020	
9800	----	----	0.045N	.045	UNCH	.319	----	3600	976	97303 -	67	.615B	.045A	
9812	----	----	0.095N	.097+	25	.547	----	2000	----	66755 -	1250	.705B	.095A	
9825	----	----	0.175N	.180+	50	.761	----	----	----	3323	UNCH	.800B	.140A	
9837	----	----	0.280N	.287+	75	.888	----	----	----	2858	UNCH	.905B	.155A	
9850	----	----	0.395N	.405+	100	.952	----	----	----	1834	UNCH	1.010B	.225A	
9862	----	----	0.517N	.527+	100	.976	----	----	----	3500	UNCH	1.110B	.280A	

TOTAL 21725 28196 1484363 + 8483

OCT17 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9725	----	----	0.002N	.002	UNCH	.017	----	----	750	UNCH	.030B	.015A		
9737	----	----	0.005N	.005	UNCH	.034	----	----	4342	UNCH	.050B	.010A		
9750	----	----	0.007N	.007	UNCH	.052	----	2000	11500	32881 +	7731	.080B	.010A	
9762	----	----	0.015N	.015	UNCH	.099	----	1000	10425 -	114	.120B	.015A		
9775	----	----	0.027N	.030+	25	.180	----	2000	11500	39763 +	7436	.175B	.030A	
9787	----	----	0.055N	.057+	25	.303	----	1000	11912 -	114	.235B	.055A		
9800	----	----	0.100N	.102+	25	.464	----	2750	20885 +	1786	.310B	.095A		
9812	----	----	0.167N	.170+	25	.638	----	----	6721	UNCH	.390B	.155A		
9837	----	----	0.360N	.367+	75	.881	----	----	315	UNCH	.535B	.315A		

TOTAL 4000 55946 127994 + 16725

NOV17 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9737	----	----	0.010N	.010	UNCH	.055	----	----	1000	UNCH	.035B	.010A		
9750	----	----	0.015N	.015	UNCH	.084	----	----	2384	UNCH	.050B	.015A		
9762	----	----	0.025N	.025	UNCH	.134	----	500	914	UNCH	.080B	.025A		
9775	----	----	0.045N	.045	UNCH	.218	----	500	4734 +	500	.115B	.045A		
9787	----	----	0.075N	.077+	25	.333	----	----	300	UNCH	.170B	.070A		
9800	----	----	0.122N	.125+	25	.470	----	----	3755	UNCH	.245B	.115A		
9812	----	----	0.187N	.192+	50	.614	----	----	50	UNCH	.330B	.170A		

TOTAL 0 56946 13137 + 500

DEC17 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9550	----	----	----	CAB	----	----	----	----	750	UNCH	.002B	----		
9600	----	----	----	CAB	----	.000	----	----	1800	UNCH	.025B	.002		
9612	----	----	----	CAB	----	.000	----	----	6500	UNCH	.025B	.005		
9625	----	----	----	CAB	----	.000	----	----	6855	UNCH	.035B	.010A		
9637	----	----	----	CAB	----	.000	----	----	7065	UNCH	.045B	.002		
9650	----	----	----	CAB	----	.001	----	----	39700	UNCH	.060B	.002		
9662	----	----	----	CAB	----	.003	----	----	58450	UNCH	.075B	.010A		
9675	----	----	----	CAB	----	.006	----	----	45212	UNCH	.090B	.005		
9687	----	----	0.002N	.002	UNCH	.013	----	----	70084	UNCH	.115B	.005		
9700	----	----	0.005N	.005	UNCH	.024	----	1500	108023 +	1500	.140B	.010A		
9712	----	----	0.007N	.007	UNCH	.036	----	----	39253	UNCH	.175B	.010A		
9725	----	----	0.010N	.010	UNCH	.049	----	1500	141151 -	209	.210B	.015A		
9737	----	----	0.015N	.015	UNCH	.073	----	----	90233	UNCH	.265B	.020A		
9750	----	----	0.022N	.022	UNCH	.108	----	----	102276	UNCH	.330B	.025A		
9762	----	----	0.037N	.037	UNCH	.167	----	----	112437	UNCH	.400B	.035A		
9775	----	----	0.060N	.060	UNCH	.247	----	----	103518	UNCH	.525B	.055A		
9787	----	----	0.095N	.095	UNCH	.351	----	----	126845	UNCH	.565B	.090A		
9800	----	----	0.142N	.145+	25	.473	----	1000	1096	81550 +	346	.655B	.135	
9812	----	----	0.207N	.212+	50	.599	----	----	45706	UNCH	.755B	.190A		
9825	----	----	0.290N	.295+	50	.715	----	----	777	UNCH	.860B	.260A		
9837	----	----	0.385N	.390+	50	.808	----	----	67	UNCH	.970B	.345A		

TOTAL 1000 61042 1188252 + 1637

MAR18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9587	----	----	----	CAB	----	.000	----	----	75	UNCH	.005	.005		
9637	----	----	----	CAB	----	.006	----	----	500	UNCH	.005B	.015A		
9687	----	----	0.010N	.010	UNCH	.038	----	----	1500	UNCH	.020B	.015A		
9700	----	----	0.015N	.015	UNCH	.055	----	3000	1000	208982 +	202	.100B	.015	
9712	----	----	0.020N	.020	UNCH	.073	----	----	63430	UNCH	.135B	.020A		
9725	----	----	0.027N	.027	UNCH	.099	----	----	75990	UNCH	.170B	.030A		
9737	----	----	0.040N	.040	UNCH	.138	----	----	2976	UNCH	.215B	.040A		



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PG54 BULLETIN #143@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Thu, Jul 27, 2017 PG54

2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT. .00)												
9750	----	----	0.057N	.057	UNCH	.188	----	----	----	26400	UNCH	.265B	.055A
9762	----	----	0.082N	.082	UNCH	.252	----	----	----	14937	UNCH	.325B	.075A
9775	----	----	0.115N	.117+	25	.329	----	----	----	57576	UNCH	.390B	.110A
9787	----	----	0.157N	.160+	25	.416	----	----	----	17553	UNCH	.465B	.150A
9800	----	----	0.212N	.215+	25	.510	----	1500	500	77738 +	200	.545B	.200A
9812	----	----	0.280N	.282+	25	.606	----	----	----	300	UNCH	.630B	.260A

TOTAL 4500 62542 547957 + 402

JUN18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	0.025N	.030+	50	.090	----	----	----	1000	UNCH	.055B	.035A
9737	----	----	0.070N	.075+	50	.198	----	----	----	7900	UNCH	.135B	.075A
9800	----	----	0.282N	.287+	50	.535	----	----	----	350	UNCH	.415B	.275A

TOTAL 0 62542 9250

3YR MIDCRV PUT

AUG17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----			CAB	----	----	----	----	180	UNCH	.005B	.002
9637	----	----			CAB	----	----	----	----	180	UNCH	.005B	.002
9675	----	----			CAB	----	----	----	----	272	UNCH	.050B	.005
9687	----	----			CAB	----	----	----	----	250	UNCH	.075B	.005
9700	----	----			CAB	----	----	----	----	16500	UNCH	.105B	.005
9712	----	----			CAB	----	----	----	----	2755	UNCH	.145B	.002
9725	----	----			CAB	----	.000	----	----	41847	UNCH	.205B	.005
9737	----	----			CAB	----	.000	----	----	22288	UNCH	.270B	.005
9750	----	----			CAB	----	.004	----	----	17780	UNCH	.345B	.010A
9762	----	----	0.002N	.002	UNCH	.035	----	----	----	35006	UNCH	.430B	.005A
9775	----	----	0.010N	.012+	25	.156	----	4000	----	38203	UNCH	.525B	.015A
9787	----	----	0.042N	.045+	25	.452	----	4000	800	18711 -	1590	.475B	.040A
9800	----	----	0.115N	.127+	125	.789	----	----	----	8462	UNCH	.575B	.105A

TOTAL 8000 63342 202434 - 1590

SEP17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9600	----	----			CAB	----	----	----	----	180	UNCH	.075B	.005
9625	----	----			CAB	----	----	----	----	200	UNCH	.105B	.002
9650	----	----			CAB	----	----	----	----	3930	UNCH	.145B	.010
9662	----	----			CAB	----	.000	----	----	684	UNCH	.175B	.005
9675	----	----			CAB	----	.000	----	----	10291	UNCH	.205B	.002A
9687	----	----			CAB	----	.000	----	----	30826	UNCH	.240B	.005A
9700	----	----			CAB	----	.002	----	----	43777	UNCH	.280B	.005
9712	----	----			CAB	----	.007	----	----	41860	UNCH	.330B	.005
9725	----	----	0.002N	.002	UNCH	.020	----	----	----	11497	UNCH	.380B	.010A
9737	----	----	0.005N	.005	UNCH	.039	----	----	----	37299	UNCH	.440B	.005
9750	----	----	0.010N	.010	UNCH	.077	----	----	80	48752 +	80	.505B	.015A
9762	----	----	0.020N	.020	UNCH	.147	----	----	550	38164 -	142	.575B	.020
9775	----	----	0.040N	.045+	50	.285	----	375	----	28148 -	275	.655B	.045A
9787	----	----	0.085N	.090+	50	.474	----	2000	3100	24921 -	3493	.740B	.080A
9800	----	----	0.155N	.162+	75	.674	----	----	----	12067	UNCH	.835B	.140
9812	----	----	0.247N	.257+	100	.831	----	----	----	206	UNCH	.930B	.180A
9825	----	----	0.357N	.370+	125	.918	----	----	80	8151 -	1	1.035B	.225A
9837	----	----	0.475N	.490+	150	.958	----	----	----	1700	UNCH	1.100B	.275A
9850	----	----	0.597N	.612+	150	.978	----	----	----	6000	UNCH	1.220B	.330A

TOTAL 2375 67152 348653 - 3831

OCT17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9712	----	----	0.005N	.005	UNCH	.032	----	----	----	369	UNCH	.055B	.010A
9750	----	----	0.030N	.032+	25	.172	----	----	----	1000	UNCH	.165B	.030A
9762	----	----	0.050N	.055+	50	.270	----	----	----	1599	UNCH	.225B	.050A
9775	----	----	0.087N	.095+	75	.407	----	----	----	10783	UNCH	.295B	.080A
9787	----	----	0.145N	.155+	100	.561	----	----	----	8082	UNCH	.360B	.130A
9800	----	----	0.222N	.235+	125	.706	----	----	----	624	UNCH	.390B	.190A
9812	----	----	0.317N	.332+	150	.819	----	----	----	165	UNCH	.500B	.270A

TOTAL 0 67152 22622

NOV17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9712	----	----	0.010N	.012+	NEW	.061	----	----	1250	1250 +	1250	.030B	.010A
9737	----	----	0.025N	.027+	NEW	.132	----	----	750	750 +	750	.075B	.025A
9750	----	----	0.042N	.045+	25	.202	----	----	----	850	UNCH	.115B	.040A
9775	----	----	0.110N	.117+	75	.420	----	----	----	784	UNCH	.230B	.100A
9787	----	----	0.167N	.177+	100	.551	----	----	----	431	UNCH	.310B	.150A

TOTAL 0 69152 4065 + 2000

DEC17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----			CAB	----	.000	----	----	180	UNCH	.030B	.005



PRELIMINARY

PG54 BULLETIN #143@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Thu, Jul 27, 2017 PG54

3YR MIDCRV PUT

6000	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9600	----	----	----	CAB	----	.000	----	----	----	18027	UNCH	.045B	.010
9612	----	----	----	CAB	----	.000	----	----	----	180	UNCH	.055B	.015
9625	----	----	----	CAB	----	.001	----	----	----	27593	UNCH	.070B	.035A
9637	----	----	----	CAB	----	.003	----	----	----	1037	UNCH	.085B	.020A
9650	----	----	----	CAB	----	.006	----	----	2500	35670 -	704	.100B	.005
9662	----	----	0.002N	.002	UNCH	.012	----	----	----	19272	UNCH	.120B	.005
9675	----	----	0.005N	.005	UNCH	.023	----	1000	----	69201	UNCH	.155B	.010
9687	----	----	0.007N	.007	UNCH	.035	----	----	----	2938	UNCH	.175B	.010
9700	----	----	0.010N	.010	UNCH	.047	----	----	2500	29753 -	482	.225B	.015A
9712	----	----	0.015N	.017+	25	.077	----	----	----	17649	UNCH	.270B	.015A
9725	----	----	0.025N	.025	UNCH	.108	----	----	125	49484 +	98	.325B	.025A
9737	----	----	0.040N	.040	UNCH	.162	----	----	250	10410 -	25	.395B	.035A
9750	----	----	0.062N	.062	UNCH	.234	----	----	645	30027 +	99	.470B	.055A
9762	----	----	0.092N	.095+	25	.325	----	----	----	20399	UNCH	.550B	.085A
9775	----	----	0.135N	.140+	50	.430	----	----	----	38474	UNCH	.640B	.125A
9787	----	----	0.192N	.200+	75	.544	----	----	4800	22819 +	748	.640B	.175A
9800	----	----	0.265N	.275+	100	.655	----	----	----	523	UNCH	.675B	.235A
9812	----	----	0.352N	.362+	100	.752	----	----	----	63	UNCH	.590B	.310A
9825	----	----	0.450N	.465+	150	.825	----	----	----	99	UNCH	.630B	.395A
9862	----	----	0.787N	.810+	225	.942	----	----	----	99	UNCH	.785B	.950A
TOTAL									1000	79972	393897 -	266	

JAN18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9737	----	----	0.057N	.062+	50	.212	----	----	----	1500	UNCH	----	----
9762	----	----	0.122N	.127+	50	.374	----	----	----	1500	UNCH	----	----
9775	----	----	0.172N	.177+	50	.474	----	600	----	800 +	600	----	----
TOTAL								600	79972	3800 +	600		

MAR18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	0.002N	.002	UNCH	.010	----	----	----	300	UNCH	.005B	.005
9625	----	----	0.002N	.005+	25	.018	----	----	----	247	UNCH	.005B	.005
9650	----	----	0.007N	.010+	25	.034	----	----	----	975	UNCH	.020	.010
9675	----	----	0.015N	.015	UNCH	.054	----	----	----	610	UNCH	.105B	.020A
9700	----	----	0.032N	.032	UNCH	.106	----	----	----	9341	UNCH	.170B	.030
9712	----	----	0.045N	.045	UNCH	.141	----	----	----	13051	UNCH	.210B	.040A
9725	----	----	0.062N	.062	UNCH	.187	----	----	----	27325	UNCH	.260B	.055A
9737	----	----	0.085N	.087+	25	.246	----	----	----	7150	UNCH	.315B	.075A
9750	----	----	0.115N	.120+	50	.314	----	----	----	3050	UNCH	.375B	.105A
9762	----	----	0.155N	.162+	75	.393	----	----	----	10183	UNCH	.445B	.140A
9775	----	----	0.205N	.215+	100	.478	----	100	1000	11832 +	202	.525B	.185A
9787	----	----	0.267N	.280+	125	.564	----	----	----	28200	UNCH	.605B	.240A
TOTAL								100	80972	112264 +	202		

JUN18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9712	----	----	0.080N	.085+	50	.204	----	----	----	20000	UNCH	----	----
9725	----	----	0.105N	.110+	50	.252	----	----	----	250	UNCH	.115B	----
9762	----	----	0.225N	.232+	75	.439	----	----	----	350	UNCH	----	----
9775	----	----	0.280N	.290+	100	.509	----	100	747	2268 +	694	----	----
TOTAL								100	81719	22868 +	694		

AUG17 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
9725	----	----	----	CAB	----	.004	----	----	----	9862	UNCH	.295B	.010A
9737	----	----	0.002N	.002	UNCH	.032	----	----	----	12000	UNCH	.260B	.005A
9750	----	----	0.007N	.007	UNCH	.100	----	----	----	2000	UNCH	.335B	.010A
9762	----	----	0.030N	.030	UNCH	.334	----	----	----	6314	UNCH	.425B	.025A
9775	----	----	0.082N	.095+	125	.707	----	----	----	5489	UNCH	.475B	.065A
9787	----	----	0.180N	.202+	225	.904	----	----	----	391	UNCH	.580B	.135A
TOTAL								0	81719	36056			

SEP17 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
9587	----	----	----	CAB	----	----	----	----	----	2500	UNCH	.002B	.030A
9625	----	----	----	CAB	----	.000	----	----	----	5000	UNCH	.135B	.015A
9662	----	----	----	CAB	----	.000	----	----	----	2500	UNCH	.225B	.030A
9700	----	----	0.002N	.002	UNCH	.019	----	----	----	8027	UNCH	.355B	.020A
9712	----	----	0.005N	.005	UNCH	.037	----	----	----	9027	UNCH	.410B	.005
9725	----	----	0.010N	.010	UNCH	.072	----	----	----	2150	UNCH	.475B	.015A
9737	----	----	0.017N	.017	UNCH	.126	----	9000	3250	16250 +	12250	.540B	.020A
9750	----	----	0.035N	.037+	25	.241	----	----	----	2370	UNCH	.615B	.035A
9762	----	----	0.067N	.075+	75	.411	----	----	----	300	UNCH	.695B	.060A
9775	----	----	0.125N	.137+	125	.612	----	----	----	1050	UNCH	.785B	.105A
9812	----	----	0.430N	.450+	200	.955	----	----	----	100	UNCH	1.025B	.265A
9825	----	----	0.550N	.572+	225	.977	----	----	----	983	UNCH	1.145B	.320A



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PG54 BULLETIN #143@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Thu, Jul 27, 2017 PG54

4YR MIDCRV PUT													
9837	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.672N	.695+	225	.992	----	----	----	3100	UNCH	.895B	.370A
										9000	84969	53357 +	12250
TOTAL													
OCT17 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.187N	.202+	150	.649	----	----	----	103	UNCH	.350B	.155A
										0	84969	103	
TOTAL													
DEC17 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.077N	.085+	75	.291	----	----	----	400	UNCH	.480B	.070A
9625	----	----	----			.006	----	----	----	75	UNCH	.030	.025A
9737	----	----	0.115N	.125+	100	.390	----	----	----	5700	UNCH	.555B	.105A
9750	----	----	0.232N	.247+	150	.609	----	----	----	500	UNCH	.635B	.200A
9775	----	----											
										0	84969	6675	
TOTAL													
MAR18 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.040N	.042+	25	.131	----	----	----	69	UNCH	.185B	.040A
9687	----	----	0.080N	.082+	25	.228	----	----	----	500	UNCH	.275B	.070A
9712	----	----	0.105N	.110+	50	.289	----	----	350	1750	UNCH	.335B	.095A
9725	----	----	0.137N	.147+	100	.363	----	----	----	5300	UNCH	.395B	.125A
9737	----	----	0.182N	.195+	125	.444	----	----	----	3450	UNCH	.470B	.165A
9750	----	----	0.240N	.255+	150	.529	----	----	----	2250	UNCH	.545B	.210A
9762	----	----											
										0	85319	13319	
TOTAL													
JUN18 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.317N	.332+	150	.552	----	----	----	100	UNCH	----	----
9762	----	----											
										0	85319	100	
TOTAL													
WK4 MDCRV PUT													
JUL17 4K	WK4 MDCRV PUT	(FUTURES SETT. .00)	----			.027	----	----	----	1500	UNCH	.005B	.002A
9825	----	----											
										0	85319	1500	
TOTAL													

85,319.00

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 JUL17 EF4													
(FUTURES SETT. .00)													
9750	----	----	----	----	CAB	----	----	----	600	UNCH	----	.0050A	
9762	----	----	----	----	CAB	.000	----	----	1200	UNCH	.0050	.0050	
9775	----	----	----	----	CAB	.015	----	----	1600	UNCH	.0700B	.0025A	
9787	----	----	----	.0100N	.0125+	.0025	.328	----	1150	UNCH	.0650B	.0150A	
										0	4550		
TOTAL													
AUG17 EF1	E3W PUT	(FUTURES SETT. .00)	.0300N	.0350+	.0050	.439	----	----	580	UNCH	.0700B	.0350	
9787	----	----											
										0	580		
TOTAL													



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PG54 BULLETIN #143@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Thu, Jul 27, 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							
AUG17 CALL							
E0	9837	----	----	10000	----	----	0.00
E0	9850	----	----	85000	----	----	0.00
TOTALS		0	0	95000	0	0	0
SEP17 CALL							
E0	9837	----	----	15000	----	----	0.00
E0	9850	----	----	15000	----	----	0.00
TOTALS		0	0	30000	0	0	0
DEC17 CALL							
E0	9837	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
AUG17 PUT							
E0	9812	----	----	213250	----	----	0.00
E0	9825	----	----	30000	----	----	0.00
TOTALS		0	0	243250	0	0	0
SEP17 PUT							
E0	9812	----	----	35000	----	----	0.00
E0	9825	----	----	25000	----	----	0.00
TOTALS		0	0	60000	0	0	0
OCT17 PUT							
E0	9750	----	----	10283	----	----	0.00
E0	9762	----	----	20566	----	----	0.00
E0	9800	----	----	25877	----	----	0.00
TOTALS		0	0	56726	0	0	0
DEC17 PUT							
E0	9800	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
SEP17 CALL							
E2	9825	----	----	15000	----	----	0.00
E2	9837	----	----	15000	----	----	0.00
TOTALS		0	0	30000	0	0	0
DEC17 CALL							
E2	9837	----	----	75000	----	----	0.00
E2	9850	----	----	13700	----	----	0.00
TOTALS		0	0	88700	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
DEC17 PUT							
E2	9787	----	----	50000	----	----	0.00
E2	9800	----	----	50000	----	----	0.00
TOTALS		0	0	100000	0	0	0