



FINAL

PG54 BULLETIN # 35@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Feb 21, 2018 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														
MAR18	1YR MIDCRV PUT		(FUTURES SETT. .00)											
EO														
9625	----		----	----	----		CAB	----	----	----	----	200	UNCH	.005 .005
9662	----		----	----	----		CAB	----	----	----	----	1	UNCH	.002B .002
9700	----		----	----	----		.002+	25	.026	----	----	18099	UNCH	.005 .002
9712	0.005		#.005	*.005	0.005		.005+	25	.060	----	30000	23168	61712 +	49812 .005 .002
9725	0.020		#.020	*.020	0.020		.020+	100	.211	----	3050	19313	63141 +	6027 .025 .002
9737	----		----	----	0.042N		.065+	225	.513	----	17907	12500	212162 -	4072 .070 .002
9750	0.140		#.140	.140	0.140		.152+	350	.784	----	22950	2075	266827 -	7898 .165B .005A
9762	----		----	----	0.222N		.265+	425	.905	----	----	10	188991	UNCH .280B .010
9775	----		----	----	0.342N		.385+	425	.955	----	----	----	162025	UNCH .400B .010A
9787	----		----	----	0.465N		.507+	425	.979	----	----	----	120244	UNCH .520B .015A
9800	----		----	----	0.587N		.630+	425	.994	----	----	----	121589	UNCH .645B .025A
9812	----		----	----	0.710N		.755+	450	.998	----	----	----	62124	UNCH .770B .045A
9825	----		----	----	0.835N		.880+	450	.999	----	----	----	33015	UNCH .895B .080A
9837	----		----	----	0.960N		1.005+	450	.999	----	----	----	14412	UNCH 1.015B .125A
9862	----		----	----	1.210N		1.255+	450	1.000	----	----	----	2880	UNCH 1.255B .285A
TOTAL										73907	57066	1327422 +	43869	
APR18 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9700	----		----	----	0.010N		.015+	50	.126	----	200	2000	14150 +	2100 .015B .005
9712	----		----	----	0.025N		.040+	150	.279	----	25950	3650	112594 +	17800 .040B .002
9725	0.075		#.075	.075	0.075		.090+	275	.490	----	39350	25037	222956 +	22534 .095 .010
9737	----		----	----	0.130N		.167+	375	.694	----	12700	12500	203941 -	6512 .180B .010A
9750	----		----	----	0.222N		.270+	475	.828	----	----	3362	107835 +	490 .285B .015A
9762	----		----	----	0.332N		.382+	500	.909	----	----	----	105333	UNCH .395B .025
9775	----		----	----	0.452N		.505+	525	.935	----	----	----	36650	UNCH .515B .050A
9787	----		----	----	0.572N		.627+	550	.954	----	----	3050	38556 -	550 .635B .090A
9800	----		----	----	0.695N		.750+	550	.970	----	----	----	1216	UNCH .760B .145A
9812	----		----	----	0.817N		.872+	550	.984	----	----	----	44	UNCH .885B .220A
TOTAL										78200	106665	843275 +	35862	
MAY18 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9700	----		----	----	0.017N		.025+	75	.169	----	----	----	2600	UNCH .025B ----
9712	----		----	----	0.040N		.057+	175	.316	----	----	----	9000	UNCH .060B .010
9725	----		----	----	0.082N		.110+	275	.492	----	2600	----	19947 +	1000 .115B .010A
9737	----		----	----	0.150N		.187+	375	.658	----	----	1250	24256 +	922 .195B .010A
9750	----		----	----	0.237N		.282+	450	.788	----	----	----	13456	UNCH .295B .025A
9762	----		----	----	0.342N		.392+	500	.868	----	----	----	7897	UNCH .405B .040A
9775	----		----	----	0.457N		.507+	500	.923	----	----	----	2200	UNCH .520B .070A
9800	----		----	----	0.695N		.747+	525	.969	----	----	----	1000	UNCH .760B .175A
TOTAL										2600	107915	80356 +	1922	
JUN18 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9662	----		----	----	0.005N		.005	50	.034	----	----	----	827	UNCH ---- ----
9675	----		----	----	0.007N		.007	50	.053	----	----	3349	17576 +	2749 .005B ----
9687	----		----	----	0.012N		.017+	50	.111	----	2500	100	6809 +	1900 .015B .015
9700	----		----	----	0.027N		.037+	100	.207	----	21000	24456	118430 -	1470 .040 .010A
9712	----		----	----	0.055N		.072+	175	.339	----	53210	47700	311585 +	63157 .075B .010A
9725	----		----	----	0.100N		.127+	275	.493	----	30050	32349	297180 -	453 .135B .010A
9737	----		----	----	0.167N		.202+	350	.640	----	27105	1850	214704 +	19730 .210B .015
9750	----		----	----	0.252N		.295+	425	.759	----	----	----	148596	UNCH .305B .015A
9762	----		----	----	0.352N		.397+	450	.845	----	----	----	205264	UNCH .410B .020A
9775	----		----	----	0.460N		.512+	525	.896	----	----	----	64864	UNCH .525B .025A
9787	----		----	----	0.577N		.632+	550	.924	----	----	----	72593	UNCH .645B .040A
9800	----		----	----	0.697N		.752+	550	.949	----	----	----	64104	UNCH .765B .060A
9812	----		----	----	0.820N		.875+	550	.962	----	----	----	107867	UNCH .885B .090A
9825	----		----	----	0.942N		.997+	550	.975	----	----	----	30330	UNCH 1.010B .130A
9837	----		----	----	1.065N		1.120+	550	.986	----	----	----	120	UNCH 1.135B .185A
9875	----		----	----	1.440N		1.495+	550	.998	----	----	----	1293	UNCH 1.510B .440A
TOTAL										133865	217719	1662142 +	85613	
JUL18 1YR MIDCRV PUT (FUTURES SETT. .00)														
EO														
9675	----		----	----	0.020N		.022+	25	.120	----	----	----	5000	UNCH ---- ----
9687	----		----	----	0.035N		.042+	75	.202	----	----	----	1000	UNCH .040B .020A
9700	----		----	----	0.062N		.075+	125	.311	----	----	----	6000	UNCH .075B .025A
9712	----		----	----	0.102N		.125+	225	.441	----	----	----	2000	UNCH .130B .045A
9725	----		----	----	0.160N		.192+	325	.571	----	1875	250	8267 +	1625 .200B .030
9737	----		----	----	0.235N		.277+	425	.685	----	----	----	3801	UNCH .280B .090A



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1YR MIDCRV PUT

1YR MIDCRV PUT		(FUTURES SETT. .00)													
TOTAL				1875	217969	26068	+	1625							
SEP18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)													
9625	----	----	0.002N	.005+	25	.026	----	----	----	100	UNCH	.005B	.005		
9650	----	----	0.010N	.012+	NEW	.062	----	5000	----	5000	+	5000	.005B	----	
9662	----	----	0.017N	.022+	50	.104	----	----	----	4300	UNCH	.020	.010		
9675	----	----	0.030N	.037+	75	.160	----	2500	----	9720	+	2000	.035B	.015A	
9687	----	----	0.050N	.062+	125	.240	----	10000	500	22300	+	7750	.065B	.010A	
9700	----	----	0.082N	.100+	175	.339	----	4100	----	55846	+	1250	.100B	.010A	
9712	----	----	0.127N	.152+	250	.449	----	6600	700	65971	+	4977	.155B	.015A	
9725	----	----	0.187N	.220+	325	.560	----	5850	1000	92534	+	1696	.225B	.025A	
9737	----	----	0.260N	.297+	375	.661	----	1600	----	27902	-	1100	.310B	.040A	
9750	----	----	0.345N	.390+	450	.747	----	1000	----	114524	+	190	.400B	.060A	
9762	----	----	0.445N	.492+	475	.815	----	----	----	19878	UNCH	.505B	.085A		
9775	----	----	0.552N	.600+	475	.866	----	----	----	89948	UNCH	.615B	.110A		
9787	----	----	0.665N	.715+	500	.902	----	----	----	26603	UNCH	.730B	.140A		
9800	----	----	0.782N	.832+	500	.929	----	----	----	80763	UNCH	.850B	.185A		
9812	----	----	0.900N	.952+	525	.949	----	----	----	2650	UNCH	.970B	.245A		
9825	----	----	1.022N	1.075+	525	.960	----	----	----	201	UNCH	1.015B	.450A		

1YR MIDCRV PUT		(FUTURES SETT. .00)													
TOTAL				36650	220169	618240	+	21763							
DEC18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)													
9625	----	----	0.012N	.015+	25	.062	----	----	----	150	UNCH	.015B	.010A		
9637	----	----	0.020N	.022+	25	.089	----	----	----	6500	UNCH	.015B	.015A		
9650	----	----	0.032N	.037+	50	.135	----	----	----	27637	UNCH	.035B	.020A		
9662	----	----	0.050N	.057+	75	.191	----	----	----	17733	UNCH	.055B	.025A		
9675	----	----	0.075N	.087+	125	.262	----	----	----	62557	UNCH	.090B	.040A		
9687	----	----	0.110N	.127+	175	.343	----	----	----	86986	UNCH	.130B	.035A		
9700	----	----	0.152N	.177+	250	.430	----	----	----	183999	UNCH	.180B	.050		
9712	----	----	0.207N	.237+	300	.520	----	----	----	83096	UNCH	.245B	.050A		
9725	----	----	0.275N	.307+	325	.607	----	----	----	82912	UNCH	.320B	.075A		
9737	----	----	0.352N	.392+	400	.687	----	----	----	102600	UNCH	.405B	.105A		
9750	----	----	0.442N	.485+	425	.754	----	----	----	49855	UNCH	.495B	.145A		
9762	----	----	0.540N	.587+	475	.810	----	----	----	8600	UNCH	.600B	.195A		

1YR MIDCRV PUT		(FUTURES SETT. .00)													
TOTAL				0	220169	712625									
MAR19 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)													
9675	----	----	0.120N	.135+	150	.313	----	----	----	41200	UNCH	.130B	.045A		
9700	----	----	0.205N	.230+	250	.456	----	----	----	44520	UNCH	.230B	.090A		
9725	----	----	0.330N	.365+	350	.604	----	----	----	44052	UNCH	.365B	.165A		
9737	----	----	0.407N	.445+	375	.672	----	----	----	350	UNCH	.450B	.215A		

2YR MIDCRV PUT		(FUTURES SETT. .00)													
TOTAL				0	220169	130122									
MAR18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)													
9587	----	----	----	CAB	----	----	----	----	----	75	UNCH	.005	.005		
9637	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.005B	.015A		
9650	----	----	----	CAB	----	.005	----	----	----	100	UNCH	.002	.002		
9662	----	----	0.002N	.002	UNCH	.022	----	----	----	9201	UNCH	.005B	.005		
9675	----	----	0.005N	.007+	25	.066	----	----	----	28391	UNCH	.010B	.005		
9687	----	----	0.012N	.020+	75	.165	----	1000	17002	40172	+	6553	.025	.002	
9700	----	----	0.032N	.050+	175	.357	----	3000	30096	169235	-	13298	.100B	.002	
9712	----	----	0.077N	.110+	325	.613	----	17700	12083	141154	-	4696	.135B	.005	
9725	----	----	0.157N	.205+	475	.805	----	7000	4200	202332	+	251	.220B	.005	
9737	----	----	0.262N	.317+	550	.903	----	9500	3786	202494	+	3364	.335B	.015A	
9750	----	----	0.380N	.437+	575	.945	----	2000	----	111373	-	725	.455B	.020A	
9762	----	----	0.500N	.560+	600	.966	----	----	----	104413	UNCH	.575B	.025A		
9775	----	----	0.622N	.682+	600	.983	----	----	----	134779	UNCH	.700B	.040A		
9787	----	----	0.745N	.805+	600	.994	----	----	----	51374	UNCH	.825B	.060A		
9800	----	----	0.870N	.930+	600	.998	----	----	----	73233	UNCH	.950B	.085A		
9812	----	----	0.995N	1.055+	600	.999	----	----	----	9394	UNCH	1.075B	.125A		
9825	----	----	1.120N	1.180+	600	.999	----	----	----	6073	UNCH	1.195B	.175A		
9837	----	----	1.245N	1.305+	600	.999	----	----	----	210	UNCH	1.240B	.250A		

2YR MIDCRV PUT		(FUTURES SETT. .00)													
TOTAL				40200	287336	1284503	-	8551							
APR18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)													
9650	----	----	0.005N	.005	UNCH	.036	----	----	100	101	+	100	.005B	.005	
9662	----	----	0.010N	.010	UNCH	.070	----	----	----	30000	UNCH	.015B	----		
9675	----	----	0.017N	.020+	25	.134	----	----	100	55118	UNCH	.025	.005		
9687	----	----	0.035N	.045+	100	.257	----	----	----	49021	UNCH	.050B	.002		
9700	----	----	0.067N	.087+	200	.420	----	250	----	81515	-	250	.095B	.005A	
9712	----	----	0.120N	.152+	325	.597	----	500	780	89405	+	120	.165B	.010A	
9725	----	----	0.197N	.240+	425	.749	----	----	----	49443	UNCH	.260B	.015A		



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2YR MIDCRV PUT

9737	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.292N	.345+	525	.851	----	----	----	40519	UNCH	.365B	.025A
9750	----	----	----	0.405N	.460+	550	.909	----	----	----	16110	UNCH	.480B	.045A
9762	----	----	----	0.522N	.580+	575	.941	----	----	----	8056	UNCH	.600B	.075A
9775	----	----	----	0.642N	.702+	600	.958	----	----	----	9188	UNCH	.720B	.120A
9787	----	----	----	0.765N	.825+	600	.972	----	----	----	1898	UNCH	.845B	.180A
9800	----	----	----	0.887N	.947+	600	.985	----	----	----	2450	UNCH	.965B	.255A

TOTAL 750 288316 432824 - 30

MAY18 E2

9650	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.010N	.010	UNCH	.060	----	----	----	1	UNCH	.015B	.010
9662	----	----	----	0.017N	.020+	25	.111	----	----	----	900	UNCH	.020B	.002
9675	----	----	----	0.030N	.035+	50	.183	----	----	100	19033 -	100	.040B	.015A
9687	----	----	----	0.052N	.065+	125	.296	----	----	600	17336 +	591	.070B	.005
9700	----	----	----	0.087N	.110+	225	.434	----	----	354	22455 +	254	.120B	.010A
9712	----	----	----	0.142N	.175+	325	.580	----	----	500	11305	UNCH	.185B	.015A
9725	----	----	----	0.217N	.260+	425	.710	----	----	----	13439	UNCH	.275B	.020A
9737	----	----	----	0.310N	.360+	500	.808	----	----	----	7410	UNCH	.375B	.035A
9750	----	----	----	0.415N	.470+	550	.874	----	----	----	6021	UNCH	.490B	.055A
9762	----	----	----	0.527N	.582+	550	.921	----	----	----	1478	UNCH	.605B	.100A

TOTAL 0 289870 99378 + 745

JUN18 E2

9600	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.002N	.002	UNCH	.013	----	----	----	500	UNCH	----	----
9625	----	----	----	0.007N	.007	UNCH	.038	----	----	----	1077	UNCH	.010B	.010
9637	----	----	----	0.012N	.012	UNCH	.062	----	2500	----	13206 +	400	.010B	.010A
9650	----	----	----	0.017N	.020+	25	.096	----	----	300	10324	UNCH	.020B	.005
9662	----	----	----	0.027N	.032+	50	.148	----	8500	1100	22107 -	2448	.035B	.005A
9675	----	----	----	0.045N	.055+	100	.227	----	----	1100	97275 -	525	.055	.010A
9687	----	----	----	0.072N	.087+	150	.326	----	11000	1140	135723 +	8140	.090B	.010A
9700	----	----	----	0.112N	.135+	225	.444	----	12000	400	129716 +	11555	.145B	.010A
9712	----	----	----	0.167N	.200+	325	.567	----	450	6090	141635 -	1057	.210B	.015A
9725	----	----	----	0.240N	.280+	400	.682	----	12000	100	95791 +	8052	.295B	.025A
9737	----	----	----	0.330N	.372+	425	.776	----	----	----	182755	UNCH	.390B	.030A
9750	----	----	----	0.427N	.477+	500	.847	----	----	----	62098	UNCH	.500B	.045A
9762	----	----	----	0.537N	.590+	525	.897	----	----	----	93786	UNCH	.610B	.060A
9775	----	----	----	0.652N	.707+	550	.930	----	----	----	37937	UNCH	.730B	.080A
9787	----	----	----	0.770N	.827+	575	.952	----	----	----	32487	UNCH	.850B	.105A
9800	----	----	----	0.892N	.950+	575	.965	----	----	----	102100	UNCH	.970B	.140A
9812	----	----	----	1.015N	1.072+	575	.976	----	----	----	36037	UNCH	1.095B	.185A
9825	----	----	----	1.137N	1.195+	575	.987	----	----	----	440	UNCH	1.220B	.245A

TOTAL 46450 300100 1194994 + 24117

JUL18 E2

9675	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.065N	.067+	25	.252	----	----	----	400	UNCH	.070B	.040A
9700	----	----	----	0.137N	.157+	200	.462	----	----	----	1100	UNCH	.160B	.085A
9712	----	----	----	0.195N	.225+	300	.574	----	----	----	5518	UNCH	.230B	.080A
9725	----	----	----	0.267N	.307+	400	.676	----	----	----	8123	UNCH	.315B	.120A

TOTAL 0 300100 15141

SEP18 E2

9612	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.012N	.015+	25	.058	----	----	----	8075	UNCH	.015B	.010
9625	----	----	----	0.017N	.020+	25	.077	----	----	----	5600	UNCH	.025	.005
9637	----	----	----	0.027N	.030+	25	.111	----	5000	5000	15258 +	8098	.030B	.025A
9650	----	----	----	0.040N	.045+	50	.156	----	----	1250	38132 -	1000	.050B	.010A
9662	----	----	----	0.057N	.067+	100	.217	----	2500	5000	32136 +	2226	.070B	.020A
9675	----	----	----	0.085N	.100+	150	.292	----	2500	----	30839 +	2064	.100B	.015
9687	----	----	----	0.122N	.142+	200	.378	----	5572	2000	14461 -	2434	.145B	.020A
9700	----	----	----	0.170N	.195+	250	.469	----	5572	2000	39684 +	3450	.200B	.030A
9712	----	----	----	0.227N	.260+	325	.561	----	5822	3365	30362 -	282	.270B	.040A
9725	----	----	----	0.297N	.337+	400	.648	----	----	----	77508	UNCH	.350B	.055A
9737	----	----	----	0.380N	.427+	475	.724	----	----	----	26936	UNCH	.440B	.080A
9750	----	----	----	0.475N	.525+	500	.790	----	----	----	57193	UNCH	.540B	.115A
9762	----	----	----	0.577N	.627+	500	.843	----	----	----	7310	UNCH	.645B	.155A
9775	----	----	----	0.685N	.740+	550	.881	----	----	----	31438	UNCH	.755B	.205A
9787	----	----	----	0.800N	.855+	550	.912	----	----	----	75500	UNCH	.870B	.260A
9812	----	----	----	1.037N	1.095+	575	.947	----	----	----	125	UNCH	1.110B	.395A

TOTAL 26966 318715 490557 + 12122

DEC18 E2

9587	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.015N	.015	UNCH	.050	----	----	----	150	UNCH	----	.015A
9600	----	----	----	0.020N	.020	UNCH	.066	----	----	----	41187	UNCH	.025B	.015
9612	----	----	----	0.027N	.027	UNCH	.089	----	----	----	535	UNCH	.030B	.020
9625	----	----	----	0.040N	.040	UNCH	.122	----	----	----	2000	UNCH	.045B	.015A
9637	----	----	----	0.055N	.057+	25	.164	----	----	----	20000	UNCH	.065B	.040A



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FINAL

PG54 BULLETIN # 35@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Feb 21, 2018 PG54

2YR MIDCRV PUT

6650	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9650	----	----	0.075N	.080+	50	.214	----	----	1	125250	UNCH	.090B	.050A
9662	----	----	0.102N	.110+	75	.274	----	----	----	59610	UNCH	.120B	.040A
9675	----	----	0.135N	.147+	125	.341	----	----	----	14150	UNCH	.155B	.055A
9687	----	----	0.177N	.195+	175	.415	----	----	6	7490 +	6	.205B	.080A
9700	----	----	0.230N	.250+	200	.492	----	----	----	9185	UNCH	.260B	.060
9712	----	----	0.290N	.317+	275	.569	----	----	----	41379	UNCH	.330B	.085A
9725	----	----	0.360N	.397+	375	.641	----	----	----	84145	UNCH	.405B	.110A
9737	----	----	0.442N	.482+	400	.707	----	----	----	7657	UNCH	.495B	.155A
9750	----	----	0.532N	.577+	450	.765	----	----	----	4955	UNCH	.590B	.195A
9762	----	----	0.632N	.677+	450	.816	----	----	----	6178	UNCH	.690B	.250A

TOTAL 0 318722 423871 + 6

MAR19 2YR MIDCRV PUT

MAR19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9712	----	----	0.340N	.362+	225	.568	----	----	----	691	UNCH	.375B	.190A

TOTAL 0 318722 691

3YR MIDCRV PUT

MAR18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9612	----	----	----	CAB	----	.000	----	----	----	300	UNCH	.005B	.005
9625	----	----	----	CAB	----	.001	----	----	----	547	UNCH	.005B	.002
9637	----	----	----	CAB	----	.005	----	----	----	1582	UNCH	.020B	.005
9650	----	----	0.002N	.002	UNCH	.021	----	----	----	2867	UNCH	.020	.005
9662	----	----	0.005N	.007+	25	.059	----	----	----	1501	UNCH	.080B	.002
9675	----	----	0.012N	.015+	25	.123	----	3000	----	16724 +	1100	.105B	.005
9687	----	----	0.025N	.037+	125	.276	----	2750	3134	47856 +	1500	.135B	.010
9700	----	----	0.060N	.085+	250	.509	----	15900	30431	60642 -	20898	.170B	.005
9712	----	----	0.127N	.167+	400	.731	----	----	----	84219	UNCH	.210B	.010
9725	----	----	0.225N	.272+	475	.867	----	----	----	76290	UNCH	.290B	.015A
9737	----	----	0.337N	.390+	525	.927	----	----	----	91790	UNCH	.410B	.030A
9750	----	----	0.457N	.510+	525	.964	----	----	----	39542	UNCH	.530B	.040A
9762	----	----	0.577N	.632+	550	.982	----	----	----	44370	UNCH	.655B	.055A
9775	----	----	0.700N	.755+	550	.994	----	----	----	25729	UNCH	.780B	.080A
9787	----	----	0.825N	.880+	550	.998	----	----	----	33372	UNCH	.905B	.115A
9800	----	----	0.950N	1.005+	550	.999	----	----	----	16889	UNCH	1.025B	.160A
9812	----	----	1.075N	1.130+	550	.999	----	----	----	584	UNCH	1.135B	.215A
9825	----	----	1.200N	1.255+	550	.999	----	----	----	1521	UNCH	1.260B	.295A

TOTAL 21650 352287 546325 - 18298

APR18 3YR MIDCRV PUT

APR18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.002N	.002	UNCH	.017	----	----	----	1	UNCH	.010B	.005
9637	----	----	0.005N	.005	UNCH	.034	----	----	----	1	UNCH	.010B	.010
9650	----	----	0.010N	.010	UNCH	.065	----	----	----	1004	UNCH	.015	.010A
9662	----	----	0.017N	.020+	25	.123	----	----	----	550	UNCH	.030	.015A
9675	----	----	0.030N	.040+	100	.221	----	----	----	6300	UNCH	.050B	.002
9687	----	----	0.057N	.075+	175	.360	----	----	1400	32137 -	213	.090B	.005
9700	----	----	0.102N	.127+	250	.527	----	1500	200	6027 +	913	.145B	.010A
9712	----	----	0.170N	.207+	375	.685	----	----	----	4005	UNCH	.220B	.015A
9725	----	----	0.257N	.305+	475	.806	----	----	----	10880	UNCH	.320B	.025A
9737	----	----	0.362N	.415+	525	.883	----	----	----	4525	UNCH	.425B	.045A
9750	----	----	0.475N	.530+	550	.937	----	----	----	6510	UNCH	.545B	.075A
9762	----	----	0.595N	.650+	550	.967	----	----	----	9256	UNCH	.665B	.120A

TOTAL 1500 353887 81196 + 700

MAY18 3YR MIDCRV PUT

MAY18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9600	----	----	0.002N	.002	UNCH	.014	----	----	----	308	UNCH	.005B	----
9625	----	----	0.007N	.007	UNCH	.041	----	----	----	308	UNCH	.010B	----
9637	----	----	0.010N	.012+	25	.066	----	----	----	800	UNCH	.020B	.015A
9650	----	----	0.017N	.020+	25	.104	----	----	----	10481	UNCH	.030B	.020A
9662	----	----	0.030N	.035+	50	.169	----	----	1000	4504 -	625	.045	.010
9675	----	----	0.050N	.060+	100	.263	----	600	266	9400 +	100	.070B	.015A
9687	----	----	0.082N	.097+	150	.383	----	----	----	22571	UNCH	.115B	.025A
9700	----	----	0.127N	.152+	250	.521	----	1500	100	10897 +	1500	.170B	.020A
9712	----	----	0.195N	.230+	350	.654	----	----	----	28342	UNCH	.240B	.025A
9725	----	----	0.280N	.322+	425	.765	----	----	----	8444	UNCH	.335B	.035A
9737	----	----	0.377N	.427+	500	.844	----	----	----	7370	UNCH	.440B	.060A

TOTAL 2100 355253 103425 + 975

JUN18 3YR MIDCRV PUT

JUN18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9600	----	----	0.005N	.007+	25	.033	----	----	400	5700 -	400	.010B	----
9612	----	----	0.007N	.010+	25	.045	----	----	----	11628	UNCH	.015B	----
9625	----	----	0.012N	.015+	25	.067	----	250	1881	26498 +	1731	.020B	.015A
9637	----	----	0.017N	.022+	50	.098	----	500	2861	33144 +	1500	.030B	.015A
9650	----	----	0.027N	.035+	75	.145	----	----	51100	59002 +	44752	.045	.005



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FINAL

PG54 BULLETIN # 35@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Feb 21, 2018 PG54

3YR MIDCRV PUT

3YR MIDCRV PUT	(FUTURES SETT. .00)												
9662	----	----	0.045N	.055+	100	.212	----	10250	51600	143729 +	50509	.065B	.010A
9675	----	----	0.067N	.082+	150	.296	----	10000	625	41760 +	651	.095B	.010A
9687	----	----	0.102N	.125+	225	.402	----	10000	100	43276 +	9800	.140B	.015A
9700	----	----	0.152N	.182+	300	.517	----	13000	12435	79010 +	4828	.195B	.020A
9712	----	----	0.217N	.255+	375	.631	----	1500	100	54796	UNCH	.270B	.030A
9725	----	----	0.297N	.342+	450	.731	----	----	----	144955	UNCH	.355B	.045A
9737	----	----	0.390N	.440+	500	.810	----	----	----	103376	UNCH	.455B	.060A
9750	----	----	0.495N	.547+	525	.871	----	----	----	45118	UNCH	.565B	.080A
9762	----	----	0.607N	.662+	550	.911	----	----	----	50764	UNCH	.675B	.105A
9775	----	----	0.722N	.782+	600	.934	----	----	----	11309	UNCH	.795B	.140A
9787	----	----	0.845N	.902+	575	.955	----	----	----	9424	UNCH	.920B	.180A
9800	----	----	0.967N	1.025+	575	.966	----	----	----	145580	UNCH	1.040B	.240A
9812	----	----	1.090N	1.147+	575	.977	----	----	----	1000	UNCH	1.015B	.300A

TOTAL 45500 476355 1010069 + 113371

JUL18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	0.180N	.207+	275	.528	----	1875	----	5625 +	1875	.210B	.080A

TOTAL 1875 476355 5625 + 1875

SEP18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.030N	.037+	75	.121	----	----	----	18647	UNCH	.045B	.015A
9637	----	----	0.042N	.052+	100	.162	----	----	----	19900	UNCH	.065B	.015
9650	----	----	0.062N	.072+	100	.213	----	----	----	4929	UNCH	.085B	.020A
9662	----	----	0.087N	.100+	125	.276	----	----	----	31225	UNCH	.115B	.015A
9675	----	----	0.120N	.135+	150	.350	----	----	----	10930	UNCH	.150B	.025A
9687	----	----	0.162N	.182+	200	.435	----	----	----	8500	UNCH	.200B	.030A
9700	----	----	0.215N	.242+	275	.523	----	2000	----	29495 +	2000	.260B	.045A
9712	----	----	0.280N	.315+	350	.610	----	----	----	40599	UNCH	.330B	.060A
9725	----	----	0.355N	.395+	400	.691	----	----	----	7312	UNCH	.410B	.085A
9737	----	----	0.445N	.487+	425	.762	----	----	----	24402	UNCH	.500B	.120A
9750	----	----	0.542N	.590+	475	.819	----	----	----	12032	UNCH	.600B	.160A
9762	----	----	0.645N	.695+	500	.867	----	----	----	36351	UNCH	.710B	.210A
9775	----	----	0.757N	.807+	500	.903	----	----	----	5553	UNCH	.820B	.275A
9787	----	----	0.872N	.925+	525	.928	----	----	----	550	UNCH	.940B	.345A

TOTAL 2000 476355 250425 + 2000

DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.060N	.067+	75	.170	----	----	----	850	UNCH	.070B	.055A
9650	----	----	0.102N	.112+	100	.261	----	----	----	2250	UNCH	.120B	.025A
9662	----	----	0.132N	.145+	125	.320	----	----	----	22878	UNCH	.165B	.035A
9675	----	----	0.170N	.187+	175	.386	----	----	----	22950	UNCH	.205B	.050A
9687	----	----	0.215N	.237+	225	.457	----	----	----	14000	UNCH	.255B	.060A
9700	----	----	0.270N	.297+	275	.531	----	950	----	36233 +	950	.315B	.080A
9712	----	----	0.335N	.365+	300	.604	----	----	----	12071	UNCH	.385B	.105A
9725	----	----	0.410N	.445+	350	.674	----	----	----	10850	UNCH	.460B	.140A
9737	----	----	0.492N	.532+	400	.736	----	----	----	36500	UNCH	.545B	.185A
9750	----	----	0.585N	.630+	450	.791	----	----	----	10694	UNCH	.640B	.235A

TOTAL 950 476355 169276 + 950

MAR19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9675	----	----	0.217N	.230+	125	.405	----	----	----	685	UNCH	.250B	.115A
9700	----	----	0.315N	.340+	250	.532	----	----	----	450	UNCH	.360B	.180A
9725	----	----	0.455N	.485+	300	.657	----	----	----	1500	UNCH	.500B	.280A

TOTAL 0 476355 2635

4YR MIDCRV PUT

MAR18 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9662	----	----	0.007N	.010+	NEW	.082	----	----	1000	1000 +	1000	.035B	.010A
9675	----	----	0.017N	.022+	50	.181	----	----	----	4500	UNCH	.055B	.015A
9687	----	----	0.037N	.055+	175	.379	----	----	----	6068	UNCH	.185B	.010
9700	----	----	0.087N	.120+	325	.626	----	----	----	15687	UNCH	.225B	.015A
9712	----	----	0.167N	.215+	475	.810	----	----	----	3683	UNCH	.275B	.015A
9725	----	----	0.272N	.325+	525	.918	----	----	----	3878	UNCH	.335B	.030A
9737	----	----	0.390N	.445+	550	.960	----	----	----	25731	UNCH	.455B	.045A
9750	----	----	0.510N	.567+	575	.980	----	----	----	7767	UNCH	.580B	.070A
9762	----	----	0.632N	.690+	575	.994	----	----	----	2350	UNCH	.705B	.100A
9775	----	----	0.755N	.815+	600	.998	----	----	----	250	UNCH	.830B	.140A
9787	----	----	0.880N	.940+	600	.999	----	----	----	1850	UNCH	.550B	.195A

TOTAL 0 477355 72764 + 1000

APR18 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9662	----	----	0.022N	.030+	75	.170	----	----	----	2100	UNCH	.040B	.020A
9687	----	----	0.077N	.097+	200	.438	----	----	----	500	UNCH	.115B	.025A



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FINAL

PG54 BULLETIN # 35@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Feb 21, 2018 PG54

4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	0.132N	.162+	300	.607	----	450	350	1800 +	800	.180B	.015A
9725	----	----	0.307N	.355+	475	.853	----	----	----	200	UNCH	.365B	.040A
9737	----	----	0.415N	.470+	550	.910	----	----	----	4425	UNCH	.475B	.065A

TOTAL 450 477705 9025 + 800

MAY18 E4 4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9725	----	----	0.325N	.370+	450	.810	----	----	----	450	UNCH	.380B	.060A
9737	----	----	0.430N	.477+	475	.883	----	----	----	450	UNCH	.485B	.095A

TOTAL 0 477705 900

JUN18 E4 4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9637	----	----	0.022N	.025+	25	.111	----	----	----	2000	UNCH	.035B	.010A
9650	----	----	0.035N	.040+	50	.167	----	----	----	6180	UNCH	.050B	.025A
9687	----	----	0.127N	.150+	225	.457	----	----	500	6085 -	95	.170B	.020A
9700	----	----	0.182N	.215+	325	.573	----	----	----	100	UNCH	.235B	.025A
9712	----	----	0.255N	.295+	400	.681	----	----	250	6345 +	250	.310B	.040A
9725	----	----	0.342N	.387+	450	.770	----	----	----	34000	UNCH	.400B	.065A
9750	----	----	0.550N	.602+	525	.891	----	----	----	1	UNCH	.610B	.125A
9762	----	----	0.665N	.720+	550	.923	----	----	----	950	UNCH	.725B	.165A
9775	----	----	0.782N	.840+	575	.945	----	----	----	125	UNCH	.845B	.210A

TOTAL 0 478455 55786 + 155

JUL18 E4 4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9700	----	----	0.210N	.240+	300	.579	----	----	----	460	UNCH	.250B	.100A

TOTAL 0 478455 460

SEP18 E4 4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9687	----	----	0.187N	.210+	225	.477	----	----	----	2000	UNCH	.230B	.045A
9700	----	----	0.245N	.275+	300	.566	----	----	----	600	UNCH	.295B	.065A
9712	----	----	0.317N	.350+	325	.650	----	----	----	1300	UNCH	.370B	.085A
9750	----	----	0.597N	.637+	400	.845	----	----	----	4350	UNCH	.650B	.200A
9762	----	----	0.702N	.750+	475	.882	----	----	----	229	UNCH	.755B	.265A

TOTAL 0 478455 8479

DEC18 E4 4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.067N	.075+	75	.187	----	----	----	5000	UNCH	.090B	.035A
9662	----	----	0.152N	.167+	150	.353	----	----	----	4000	UNCH	.180B	.080A
9675	----	----	0.195N	.212+	175	.420	----	----	----	800	UNCH	.225B	.065A
9700	----	----	0.300N	.332+	325	.565	----	----	----	850	UNCH	.350B	.100A
9737	----	----	0.535N	.580+	450	.762	----	----	----	50	UNCH	.590B	.220A

TOTAL 0 478455 10700

5YR MIDCRV PUT

DEC18 E5 5YR MIDCRV PUT

	5YR MIDCRV PUT	(FUTURES SETT. .00)											
9675	----	----	0.225N	.242+	175	.460	----	----	----	1600	UNCH	----	----
9700	----	----	0.342N	.367+	250	.607	----	----	----	1600	UNCH	----	----

TOTAL 0 478455 3200

478,455.00



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FINAL

PG54 BULLETIN # 35@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Feb 21, 2018 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							
MAR18 E0	9750	----	----	55000	----	----	0.00
E0	9762	----	----	7500	----	----	0.00
E0	9775	----	10000	55000	----	----	0.00
E0	9800	----	----	10000	----	----	0.00
E0	9812	----	----	20000	----	----	0.00
TOTALS		0	10000	147500	0	0	0
APR18 CALL							
E0	9750	----	5000	31500	----	----	0.00
TOTALS		0	5000	31500	0	0	0
JUN18 CALL							
E0	9750	----	----	35000	----	----	0.00
E0	9787	----	----	10000	----	----	0.00
E0	9800	----	----	20000	----	----	0.00
TOTALS		0	0	65000	0	0	0
SEP18 CALL							
E0	9737	----	----	10000	----	----	0.00
E0	9800	----	10000	10000	----	----	0.00
TOTALS		0	10000	20000	0	0	0
DEC18 CALL							
E0	9825	----	----	14400	----	----	0.00
TOTALS		0	0	14400	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
MAR18 E0	9725	----	----	10000	----	----	0.00
E0	9737	----	----	117500	----	----	0.00
E0	9750	----	----	107500	----	----	0.00
E0	9825	----	----	----	----	381	0.00
E0	9837	----	----	----	----	575	0.00
TOTALS		0	0	235000	0	956	0
APR18 PUT							
E0	9725	----	5000	31500	----	----	0.00
E0	9737	----	5000	31500	----	----	0.00
TOTALS		0	10000	63000	0	0	0
JUN18 PUT							
E0	9675	----	----	10000	----	----	0.00
E0	9700	----	----	10000	----	----	0.00
E0	9712	----	----	95000	----	----	0.00
E0	9725	----	----	67500	----	----	0.00
E0	9737	----	----	45000	----	----	0.00
E0	9750	----	----	17500	----	----	0.00
TOTALS		0	0	245000	0	0	0
SEP18 PUT							
E0	9700	----	----	10000	----	----	0.00
E0	9725	----	----	20000	----	----	0.00
TOTALS		0	0	30000	0	0	0
DEC18 PUT							
E0	9650	----	----	20000	----	----	0.00
E0	9700	----	----	10000	----	----	0.00
E0	9725	----	----	10000	----	----	0.00
TOTALS		0	0	40000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
MAR18 E2	9725	----	----	10000	----	----	0.00
E2	9737	----	----	40000	----	----	0.00
TOTALS		0	0	50000	0	0	0
APR18 CALL							
E2	9750	----	----	6000	----	----	0.00
TOTALS		0	0	6000	0	0	0
JUN18 CALL							
E2	9762	----	10000	10000	----	----	0.00
E2	9787	----	10000	10000	----	----	0.00
TOTALS		0	20000	20000	0	0	0
DEC18 CALL							
E2	9787	----	----	20000	----	----	0.00
E2	9800	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
MAR18 E2	9700	----	----	10000	----	----	0.00
E2	9712	----	----	20001	----	----	0.00
E2	9725	----	----	5000	----	----	0.00
E2	9812	----	----	----	----	100	0.00
TOTALS		0	0	35001	0	100	0
DEC18 PUT							
E2	9650	----	----	50000	----	----	0.00
E2	9662	----	----	50000	----	----	0.00
E2	9712	----	----	40000	----	----	0.00
E2	9725	----	----	36000	----	----	0.00



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FINAL

PG54	BULLETIN # 35@	MIDCURVE, BUNDLE, CALENDAR SPREAD	EURO	DOLLAR	AND TOMMI	MIDCURVE PUT OPTIONS	Wed, Feb 21, 2018	PG54
TOTALS			0	0	176000	0	0	0
4YR MIDCRV CALL	EURODOLLAR MIDCURVE OPTIONS							
MAR18 CALL								
E4	9712	----	----	30000	----	----	0.00	
TOTALS			0	0	30000	0	0	0
3YR MIDCRV CALL	EURODOLLAR MIDCURVE OPTIONS							
JUN18 CALL								
E3	9775	----	----	30500	----	----	0.00	
TOTALS			0	0	30500	0	0	0
3YR MIDCRV PUT	EURODOLLAR MIDCURVE OPTIONS							
MAR18 PUT								
E3	9700	----	10000	10000	----	----	0.00	
E3	9800	----	----	----	----	1000	0.00	
TOTALS			0	10000	10000	0	1000	0