



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG54 BULLETIN # 76@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Apr 20, 2018 PG54

2YR MIDCRV PUT

Table with columns: TOTAL, JUL18 E2, 2YR MIDCRV PUT, (FUTURES SETT. .00), and various numerical values for dates 9612 through 9825. Includes sub-totals for 5250, 66309, 1328957, and 12125.

Table with columns: TOTAL, AUG18 E2, 2YR MIDCRV PUT, (FUTURES SETT. .00), and various numerical values for dates 9675 through 9712. Includes sub-totals for 0, 66309, and 32345.

Table with columns: TOTAL, SEP18 E2, 2YR MIDCRV PUT, (FUTURES SETT. .00), and various numerical values for dates 9600 through 9812. Includes sub-totals for 400, 66609, 6191, and 691.

Table with columns: TOTAL, DEC18 E2, 2YR MIDCRV PUT, (FUTURES SETT. .00), and various numerical values for dates 9587 through 9762. Includes sub-totals for 1000, 66609, 1021612, and 600.

Table with columns: TOTAL, MAR19 E2, 2YR MIDCRV PUT, (FUTURES SETT. .00), and various numerical values for dates 9550 through 9712. Includes sub-totals for 250, 67109, and 815355.

Table with columns: TOTAL, 3YR MIDCRV PUT, and sub-totals for 0, 67609, 44568, and 250.

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PG54 BULLETIN # 76@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Apr 20, 2018 PG54

3YR MIDCRV PUT

MAY18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	----	CAB	----	----	----	----	----	308	UNCH	.005B	----
9625	----	----	----	----	CAB	----	.000	----	----	----	308	UNCH	.010B	----
9637	----	----	----	----	CAB	----	.000	----	----	----	800	UNCH	.020B	.015A
9650	----	----	----	----	CAB	----	.005	----	----	----	37921	UNCH	.030B	.010A
9662	----	----	----	0.002N	.002	UNCH	.031	----	----	----	8189	UNCH	.045	.002
9675	----	----	----	0.007N	.010+	25	.114	----	2750	1000	17168 -	1835	.070B	.010A
9687	----	----	----	0.025N	.035+	100	.320	----	2000	501	51813 -	1776	.115B	.015
9700	----	----	----	0.072N	.092+	200	.624	----	3100	100	20630 +	3098	.170B	.020A
9712	----	----	----	0.157N	.190+	325	.844	----	----	----	37907	UNCH	.240B	.025A
9725	----	----	----	0.267N	.305+	375	.944	----	----	----	7944	UNCH	.345B	.035A
9737	----	----	----	0.387N	.427+	400	.973	----	----	----	7370	UNCH	.460B	.060A
TOTAL									7850	69210	190358 -	513		

JUN18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	----	CAB	----	.000	----	----	----	2250	UNCH	.010B	----
9612	----	----	----	----	CAB	----	.001	----	----	----	11128	UNCH	.015B	----
9625	----	----	----	----	CAB	----	.007	----	----	----	26498	UNCH	.020B	.010A
9637	----	----	----	0.002N	.002	UNCH	.022	----	----	----	33144	UNCH	.030B	.010A
9650	----	----	----	0.007N	.007	UNCH	.058	----	----	----	43482	UNCH	.045	.005
9662	----	----	----	0.015N	.017+	25	.122	----	----	43025	78803 -	17406	.065B	.010A
9675	----	----	----	0.030N	.037+	75	.231	----	8500	----	60785 +	4350	.095B	.010A
9687	----	----	----	0.060N	.075+	150	.389	----	----	3188	39835 +	48	.140B	.015A
9700	----	----	----	0.112N	.132+	200	.575	----	3325	----	75599 +	2022	.195B	.020A
9712	----	----	----	0.190N	.220+	300	.736	----	----	----	67546	UNCH	.270B	.030A
9725	----	----	----	0.287N	.322+	350	.851	----	----	----	145831	UNCH	.365B	.045A
9737	----	----	----	0.397N	.435+	375	.926	----	----	----	103332	UNCH	.470B	.060A
9750	----	----	----	0.517N	.555+	375	.961	----	----	----	44039	UNCH	.590B	.080A
9762	----	----	----	0.640N	.677+	375	.980	----	----	----	50764	UNCH	.710B	.105A
9775	----	----	----	0.762N	.800+	375	.992	----	----	----	11309	UNCH	.830B	.140A
9787	----	----	----	0.885N	.925+	400	.997	----	----	----	9424	UNCH	.955B	.180A
9800	----	----	----	1.010N	1.050+	400	.999	----	----	----	132578	UNCH	1.080B	.240A
9812	----	----	----	1.135N	1.175+	400	.999	----	----	----	1000	UNCH	1.200B	.300A
TOTAL									11825	115423	937347 -	10986		

JUL18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	----	CAB	----	.007	----	----	----	250	UNCH	----	----
9612	----	----	----	0.002N	.002	UNCH	.017	----	----	----	500	UNCH	----	----
9650	----	----	----	0.012N	.017+	50	.102	----	----	----	501	UNCH	.050B	.020
9662	----	----	----	0.025N	.032+	75	.173	----	----	----	257	UNCH	.070B	.030A
9675	----	----	----	0.047N	.060+	125	.281	----	----	----	125	UNCH	.110B	.030
9700	----	----	----	0.137N	.160+	225	.566	----	2000	----	13394 -	750	.210B	.080A
9712	----	----	----	0.212N	.242+	300	.704	----	----	----	5157	UNCH	.290B	.115A
TOTAL									2000	115423	20184 -	750		

AUG18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9675	----	----	----	0.065N	.075+	100	.304	----	----	----	4250	UNCH	.110B	.050A
9712	----	----	----	0.235N	.260+	250	.680	----	----	----	7300	UNCH	.300B	.155A
TOTAL									0	115423	11550			

SEP18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	0.005N	.007+	25	.035	----	----	----	200	UNCH	.020B	.010A
9612	----	----	----	0.007N	.010+	25	.047	----	----	----	6400	UNCH	.030B	.015A
9625	----	----	----	0.012N	.017+	50	.077	----	2000	7451	36034 +	4433	.045B	.015A
9637	----	----	----	0.020N	.027+	75	.115	----	----	----	28816	UNCH	.065B	.015
9650	----	----	----	0.032N	.042+	100	.168	----	----	200	12470 +	100	.085B	.020A
9662	----	----	----	0.052N	.065+	125	.240	----	2500	5451	33684 -	435	.115B	.015A
9675	----	----	----	0.082N	.097+	150	.329	----	----	----	19957	UNCH	.150B	.025A
9687	----	----	----	0.125N	.142+	175	.435	----	----	----	14800	UNCH	.200B	.030A
9700	----	----	----	0.180N	.202+	225	.549	----	----	250	33133 +	50	.260B	.045A
9712	----	----	----	0.252N	.280+	275	.658	----	----	----	27118	UNCH	.330B	.060A
9725	----	----	----	0.335N	.367+	325	.753	----	----	----	7562	UNCH	.415B	.085A
9737	----	----	----	0.432N	.467+	350	.832	----	----	----	24402	UNCH	.515B	.120A
9750	----	----	----	0.540N	.577+	375	.887	----	----	----	12032	UNCH	.620B	.160A
9762	----	----	----	0.655N	.692+	375	.928	----	----	----	36351	UNCH	.730B	.210A
9775	----	----	----	0.772N	.812+	400	.951	----	----	----	5553	UNCH	.850B	.275A
9787	----	----	----	0.895N	.935+	400	.963	----	----	----	550	UNCH	.970B	.345A
TOTAL									4500	128775	299062 +	4148		

DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	0.015N	.017+	25	.064	----	----	----	100	UNCH	.040B	.015A
9625	----	----	----	0.032N	.037+	50	.125	----	----	----	2100	UNCH	.070B	.030A
9637	----	----	----	0.047N	.055+	75	.172	----	----	----	125	UNCH	.100B	.035A
9650	----	----	----	#.075B	.075B	.080+	125	.231	----	----	63414	UNCH	.120B	.025A

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3YR MIDCRV PUT

3YR MIDCRV PUT	(FUTURES SETT. .00)												
9662	----	----	0.095N	.110+	150	.297	----	----	4500	28640 -	250	.165B	.035A
9675	----	----	0.132N	.147+	150	.374	----	----	----	15500	UNCH	.205B	.050A
9687	----	----	0.177N	.197+	200	.459	----	----	----	35962	UNCH	.255B	.060A
9700	----	----	0.235N	.260+	250	.548	----	----	2350	45814 -	1221	.315B	.080A
9712	----	----	0.305N	.332+	275	.634	----	----	----	20221	UNCH	.385B	.105A
9725	----	----	0.387N	.417+	300	.714	----	----	----	10850	UNCH	.465B	.140A
9737	----	----	0.480N	.510+	300	.783	----	----	----	29550	UNCH	.555B	.185A
9750	----	----	0.580N	.612+	325	.841	----	----	----	10694	UNCH	.655B	.235A

TOTAL 0 135625 262970 - 1471

MAR19 3YR MIDCRV PUT

MAR19 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----	0.012N	.015+	25	.046	----	----	----	1	UNCH	----	.020A
9637	----	----	0.075N	.087+	125	.215	----	1000	200	4000 +	500	.120B	.070A
9650	----	----	0.100N	.115+	150	.268	----	----	2700	5451 +	1000	.150B	.075A
9675	----	----	0.170N	.190+	200	.395	----	----	----	685	UNCH	.250B	.115A
9687	----	----	0.217N	.240+	225	.468	----	----	50	200	UNCH	.285B	.145A
9700	----	----	0.275N	.302+	275	.543	----	----	1350	2792 +	750	.360B	.180A
9725	----	----	0.422N	.452+	300	.687	----	----	----	1500	UNCH	.500B	.280A

TOTAL 1000 139925 14629 + 2250

JUN19 3YR MIDCRV PUT

9700	----	----	0.312N	.337+	250	.541	----	----	----	570	UNCH	----	----
------	------	------	--------	-------	-----	------	------	------	------	-----	------	------	------

TOTAL 0 139925 570

4YR MIDCRV PUT

MAY18 4YR MIDCRV PUT

MAY18 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	0.030N	.045+	150	.388	----	----	----	1000	UNCH	.140B	.015A
9700	----	----	0.085N	.112+	275	.692	----	----	----	8988	UNCH	.205B	.025A
9712	----	----	0.175N	.215+	400	.887	----	----	----	2000	UNCH	.285B	.035A
9725	----	----	0.290N	.332+	425	.968	----	----	----	450	UNCH	.380B	.060A
9737	----	----	0.412N	.455+	425	.994	----	----	----	450	UNCH	.490B	.095A

TOTAL 0 139925 12888

JUN18 4YR MIDCRV PUT

JUN18 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	0.007N	.007	UNCH	.051	----	----	----	2000	UNCH	.035B	.010A
9650	----	----	0.010N	.012+	25	.085	----	----	----	5680	UNCH	.050B	.020A
9662	----	----	0.015N	.020+	50	.139	----	----	----	8650	UNCH	.075B	.010A
9687	----	----	0.070N	.085+	150	.431	----	----	----	6085	UNCH	.170B	.020A
9700	----	----	0.125N	.150+	250	.619	----	1650	100	20003 +	1450	.235B	.025A
9712	----	----	0.205N	.237+	325	.784	----	----	----	6360	UNCH	.310B	.040A
9725	----	----	0.305N	.345+	400	.888	----	----	----	34000	UNCH	.400B	.065A
9750	----	----	0.540N	.585+	450	.963	----	----	----	1	UNCH	.615B	.125A
9762	----	----	0.662N	.707+	450	.980	----	----	----	950	UNCH	.735B	.165A
9775	----	----	0.785N	.830+	450	.992	----	----	----	125	UNCH	.860B	.210A

TOTAL 1650 140025 83854 + 1450

JUL18 4YR MIDCRV PUT

JUL18 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	0.007N	.012+	50	.073	----	----	----	500	UNCH	.045B	.015A
9650	----	----	0.015N	.022+	75	.123	----	----	----	1000	UNCH	.065B	.025A
9675	----	----	0.055N	.067+	125	.310	----	----	----	500	UNCH	.130B	.040A
9700	----	----	0.150N	.175+	250	.604	----	----	----	460	UNCH	.250B	.095A

TOTAL 0 140025 2460

SEP18 4YR MIDCRV PUT

SEP18 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	0.132N	.152+	200	.461	----	----	----	2400	UNCH	.230B	.045A
9700	----	----	0.190N	.217+	275	.577	----	----	----	600	UNCH	.295B	.065A
9712	----	----	0.265N	.297+	325	.686	----	----	----	1300	UNCH	.370B	.085A
9750	----	----	0.565N	.607+	425	.891	----	----	----	4350	UNCH	.650B	.200A
9762	----	----	0.680N	.722+	425	.930	----	----	----	229	UNCH	.755B	.265A

TOTAL 0 140025 8879

DEC18 4YR MIDCRV PUT

DEC18 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	0.035N	.042+	75	.137	----	----	----	5000	UNCH	.090B	.030A
9637	----	----	0.050N	.060+	100	.184	----	----	----	340	UNCH	.115B	.040A
9662	----	----	0.100N	.112+	125	.308	----	----	----	4000	UNCH	.180B	.075A
9675	----	----	0.140N	.152+	125	.388	----	----	----	970	UNCH	.225B	.065A
9687	----	----	0.187N	.205+	175	.477	----	----	----	800	UNCH	.285B	.085A
9700	----	----	0.245N	.270+	250	.567	----	----	----	1600	UNCH	.350B	.100A
9737	----	----	0.487N	.527+	400	.799	----	----	----	50	UNCH	.590B	.220A

TOTAL 0 140025 12760

MAR19 4YR MIDCRV PUT

9650	----	----	0.105N	.122+	175	.281	----	----	----	300	UNCH	.115B	.085A
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4YR MIDCRV PUT

MAR19 4YR MIDCRV PUT (FUTURES SETT. .00)

TOTAL 0 140025 300

5YR MIDCRV PUT

DEC18 5YR MIDCRV PUT (FUTURES SETT. .00)

E5	9675	----	----	----	0.142N	.165+	225	.412	----	----	----	1600	UNCH	----	----
	9687	0.200	#.200	.200	0.200	.217+	275	.502	----	500	----	1500 +	500	.200	.140A
	9700	----	----	----	0.257N	.290+	325	.592	----	----	----	1600	UNCH	----	----

TOTAL 500 140025 4700 + 500

WK3 MDCRV PUT

APR18 WK3 MDCRV PUT (FUTURES SETT. .00)

3K	9700	----	----	----	CAB	----	----	----	----	----	----	----	400	----	----
	9712	----	----	0.002N	CAB	----	----	----	----	----	----	----	800	----	----
	9725	----	----	0.077N	.095+	175	1.000	400	----	----	----	----	400	.095B	.025A

TOTAL 0 140025 0 - 1600

140,025.00

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 APR18 EF3		E3W PUT											
	9687	----	----	----	.0025N		CAB	----	500	----	500	----	----
	9700	----	----	----	.0300N		.0500+	.0200	1.000	500	500	.0550B	.0250A
TOTAL										0	0 -	1000	



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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							
MAY18 E0 CALL	9762	----	----	18675	----	----	0.00
TOTALS		0	0	18675	0	0	0
JUN18 E0 CALL	9800	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC18 E0 CALL	9750	----	----	15000	----	----	0.00
TOTALS		0	0	15000	0	0	0
JUN19 E0 CALL	9775	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
MAY18 E0 PUT	9775	----	----	----	----	305	0.00
TOTALS		0	0	0	0	305	0
JUN18 E0 PUT	9700	----	----	10000	----	----	0.00
E0	9712	----	----	30000	----	----	0.00
E0	9800	----	----	----	----	6323	0.00
E0	9812	----	----	----	2150	28503	0.00
E0	9825	----	----	----	1100	15294	0.00
E0	9875	----	----	----	----	1158	0.00
TOTALS		0	0	40000	3250	51278	0
SEP18 E0 PUT	9812	----	----	----	----	821	0.00
TOTALS		0	0	0	0	821	0
DEC18 E0 PUT	9675	----	----	15000	----	----	0.00
TOTALS		0	0	15000	0	0	0
JUN19 E0 PUT	9675	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
JUN18 E2 PUT	9800	----	----	----	7412	7412	0.00
E2	9812	----	----	----	----	23255	0.00
E2	9825	----	----	----	----	12881	0.00
TOTALS		0	0	0	7412	43548	0
DEC18 E2 PUT	9662	----	----	5000	----	----	0.00
E2	9675	----	----	15000	----	----	0.00
E2	9687	----	----	10000	----	----	0.00
TOTALS		0	0	30000	0	0	0
WK3 MDCRV PUT EURO DOLLAR MIDCURVE WK3 OPTIONS							
APR18 3K PUT	9725	----	----	----	400	400	0.00
TOTALS		0	0	0	400	400	0
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
JUN18 E3 PUT	9800	----	----	----	----	16002	0.00
E3	9812	----	----	----	----	5000	0.00
TOTALS		0	0	0	0	21002	0