



2018 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 #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 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-- HIGH	LOW
1YR MIDCRV PUT														
JUL18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9637	----		----	----	----		CAB	----	.000	----	----	5250	UNCH	----
9650	----		----	----	----		CAB	----	.000	----	----	500	UNCH	.005 .005
9662	----		----	----	----		CAB	----	.004	----	----	19544	UNCH	.005 .002
9675	----		----	----	----		CAB	----	.034	----	----	18883	UNCH	.020B .005A
9687	----		----	----	0.007N		.005-	25	.081	----	25	92580	UNCH	.050B .005
9700	----		----	----	0.035N		.035	UNCH	.367	----	225	97959 +	125	.095B .015A
9712	----		----	----	0.112N		.110-	25	.700	----	125	42592	UNCH	.185B .035A
9725	----		----	----	0.217N		.217	UNCH	.871	----	----	29508	UNCH	.295B .030
9737	----		----	----	0.335N		.335	UNCH	.947	----	----	3957	UNCH	.415B .090A
9762	----		----	----	0.580N		.582+	25	.993	----	----	250	UNCH	.650B .205A
TOTAL										0	375	311023 +	125	
AUG18 EO														
AUG18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9650	----		----	----	----		CAB	----	.006	----	----	4025	UNCH	.002 .002
9662	----		----	----	----		CAB	----	.027	----	----	10211	UNCH	.015B .005A
9675	----		----	----	0.005N		.005	UNCH	.058	----	----	25057	UNCH	.035B .005A
9687	----		----	----	0.022N		.020-	25	.186	----	----	39562	UNCH	.060B .015A
9700	----		----	----	0.065N		.062-	25	.413	----	----	60650	UNCH	.115B .025A
9712	----		----	----	0.140N		.140	UNCH	.632	----	----	27976	UNCH	.200B .050A
9725	----		----	----	0.237N		.237	UNCH	.784	----	----	4900	UNCH	.305B .090A
TOTAL										0	375	172381		
SEP18 EO														
SEP18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9612	----		----	----	----		CAB	----	.000	----	----	125	UNCH	.002 .002
9625	----		----	----	----		CAB	----	.001	----	----	100	UNCH	.005B .005
9637	----		----	----	----		CAB	----	.007	----	----	625	UNCH	.005B .002A
9650	----		----	----	0.002N		.002	UNCH	.023	----	----	19163	UNCH	.015B .005A
9662	----		----	----	0.007N		.005-	25	.046	----	----	53680	UNCH	.025B .005
9675	----		----	----	0.017N		.015-	25	.119	----	----	216159	UNCH	.045 .010A
9687	----		----	----	0.042N		.040-	25	.254	----	2000	177	238505 +	665 .080B .010A
9700	----		----	----	0.090N		.087-	25	.433	----	4500	1900	253280 +	2176 .130B .010A
9712	----		----	----	0.165N		.162-	25	.606	----	1000	177	420378 -	450 .215B .015A
9725	----		----	----	0.257N		.255-	25	.740	----	----	109327	UNCH	.315B .025A
9737	----		----	----	0.362N		.362	UNCH	.828	----	----	25795	UNCH	.425B .040A
9750	----		----	----	0.472N		.472	UNCH	.890	----	----	114324	UNCH	.545B .060A
9762	----		----	----	0.590N		.590	UNCH	.929	----	----	18278	UNCH	.665B .085A
9775	----		----	----	0.710N		.710	UNCH	.956	----	----	89948	UNCH	.785B .110A
9787	----		----	----	0.832N		.832	UNCH	.971	----	----	20428	UNCH	.910B .140A
9800	----		----	----	0.955N		.955	UNCH	.984	----	----	54289	UNCH	1.035B .185A
9812	----		----	----	1.080N		1.080	UNCH	.992	----	----	448	UNCH	1.160B .245A
9825	----		----	----	1.205N		1.205	UNCH	.996	----	----	182	UNCH	1.275B .450A
TOTAL										7500	2629	1635034 +	2391	
OCT18 EO														
OCT18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9625	----		----	----	----		CAB	----	.007	----	----	2500	UNCH	.002 .002
9637	----		----	----	0.002N		.002	UNCH	.021	----	----	14143	UNCH	.005B ----
9650	----		----	----	0.007N		.007	UNCH	.055	----	----	18780	UNCH	.015B .010A
9662	----		----	----	0.020N		.020	UNCH	.123	----	----	17181	UNCH	.035B .015A
9675	----		----	----	0.042N		.042	UNCH	.224	----	----	46000	UNCH	.070B .030A
9687	----		----	----	0.082N		.082	UNCH	.359	----	450	16286	UNCH	.120B .045A
9700	----		----	----	0.142N		.145+	25	.504	----	----	15260	UNCH	.190B .070A
9712	----		----	----	0.220N		.225+	50	.634	----	----	425	UNCH	.280B .110A
TOTAL										450	2629	130575		
NOV18 EO														
NOV18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9637	----		----	----	0.007N		.007	UNCH	.047	----	----	5000	UNCH	.010B .010A
9650	----		----	----	0.015N		.015	UNCH	.087	----	----	2500	UNCH	.020B .015A
9662	----		----	----	0.032N		.030-	25	.155	----	125	10343 +	125	.050B .020A
9675	----		----	----	0.060N		.060	UNCH	.258	----	----	12468	UNCH	.090B .040A
9687	----		----	----	0.102N		.105+	25	.379	----	----	10218	UNCH	.140B .060A
9700	----		----	----	0.162N		.165+	25	.504	----	----	9685	UNCH	.210B .090A
9712	----		----	----	0.240N		.242+	25	.619	----	----	450	UNCH	.295B .130A
TOTAL										0	2754	50664 +	125	
DEC18 EO														
DEC18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9562	----		----	----	----		CAB	----	.000	----	----	600	UNCH	.002 .002
9625	----		----	----	0.007N		.007	UNCH	.041	----	----	13198	UNCH	.015B .005



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PG54 BULLETIN #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 2018 PG54

1YR MIDCRV PUT

	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9637	----	----	----	0.012N	.012	UNCH	.067	----	----	----	42525	UNCH	.025 .010A
9650	----	----	----	0.022N	.022	UNCH	.112	----	----	----	104602	UNCH	.035B .015A
9662	0.045	.045	.045	0.045	.040-	25	.179	----	3000	----	175785 +	625	.070B .025A
9675	----	----	----	0.072N	.072	UNCH	.278	----	3500	125	261536 +	1600	.105B .040A
9687	----	----	----	0.117N	.120+	25	.390	----	9500	----	214581 +	3928	.155 .035A
9700	----	----	----	0.177N	.182+	50	.503	----	3500	----	304807 +	3500	.225B .050
9712	----	----	----	0.255N	.260+	50	.608	----	----	----	156332	UNCH	.310B .050A
9725	----	----	----	0.340N	.345+	50	.699	----	----	----	86403	UNCH	.405B .075A
9737	----	----	----	0.437N	.445+	75	.771	----	----	----	88721	UNCH	.505B .105A
9750	----	----	----	0.545N	.550+	50	.831	----	----	----	40888	UNCH	.620B .145A
9762	----	----	----	0.655N	.660+	50	.872	----	----	----	8600	UNCH	.735B .195A
9812	----	----	----	1.130N	1.135+	50	.961	----	----	----	22110	UNCH	1.230B .840A

TOTAL 19500 2879 1520688 + 9653

MAR19 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	----	0.012N	.012	UNCH	.054	----	----	----	1000	UNCH	.015B .010A
9625	----	----	----	0.020N	.020	UNCH	.082	----	----	----	4500	UNCH	.030B .015A
9637	----	----	----	0.035N	.035	UNCH	.129	----	----	----	9984	UNCH	.060B .025A
9650	----	----	----	0.052N	.055+	25	.185	----	----	----	34969	UNCH	.085B .035A
9662	----	----	----	0.080N	.085+	50	.256	----	----	----	26200	UNCH	.115B .055A
9675	----	----	----	0.120N	.125+	50	.337	----	----	----	96946	UNCH	.155B .045A
9687	----	----	----	0.170N	.177+	75	.425	----	----	----	131309	UNCH	.215B .065A
9700	----	----	----	0.232N	.240+	75	.512	----	----	----	64182	UNCH	.285B .090A
9712	----	----	----	0.305N	.312+	75	.596	----	----	----	25758	UNCH	.365B .120A
9725	----	----	----	0.392N	.400+	75	.669	----	----	----	45033	UNCH	.460B .165A
9737	----	----	----	0.482N	.492+	100	.733	----	----	----	2014	UNCH	.560B .215A

TOTAL 0 2879 441895

JUN19 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	----	0.025N	.025	UNCH	.085	----	----	----	10	UNCH	---- .030A
9637	----	----	----	0.060N	.062+	25	.175	----	----	----	10	UNCH	.070B .045A
9650	----	----	----	0.085N	.090+	50	.232	----	----	----	5000	UNCH	.110B .065A
9662	----	----	----	0.117N	.125+	75	.295	----	----	----	1000	UNCH	.150B .085A
9675	----	----	----	0.160N	.167+	75	.364	----	----	----	14895	UNCH	.200B .115A
9700	----	----	----	0.275N	.282+	75	.510	----	----	----	4339	UNCH	.330B .205A
9712	----	----	----	0.347N	.355+	75	.580	----	----	----	3000	UNCH	.410B .255A

TOTAL 0 2879 28254

SEP19 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9700	----	----	----	0.302N	.305+	25	.506	----	----	----	250	UNCH	----

TOTAL 0 2879 250

2YR MIDCRV PUT

JUL18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	----		CAB	----	----	----	----	----	300	UNCH	----
9625	----	----	----		CAB	----	.000	----	----	----	500	UNCH	.010B .005
9637	----	----	----		CAB	----	.000	----	----	----	2100	UNCH	.015B .005A
9650	----	----	----		CAB	----	.005	----	----	----	14550	UNCH	.025B .002
9662	----	----	----	0.002N	CAB	----	.029	----	----	----	14715	UNCH	.045B .005A
9675	----	----	----	0.007N	.005-	25	.065	----	----	125	32277 +	125	.075B .005A
9687	----	----	----	0.025N	.025	UNCH	.247	----	2500	1020	54471 +	1270	.125B .020A
9700	0.075	#.075	*.075	0.075	.075	UNCH	.535	----	1500	1100	26354 +	334	.210B .040A
9712	----	----	----	0.165N	.165	UNCH	.776	----	----	125	10826 +	125	.315B .075A
9725	----	----	----	0.272N	.275+	25	.903	----	----	----	9123	UNCH	.425B .120A

TOTAL 4000 5249 165216 + 1854

AUG18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9650	----	----	----	0.002N	.002	UNCH	.025	----	----	----	58415	UNCH	.035B .005A
9662	----	----	----	0.007N	.007	UNCH	.067	----	----	----	28000	UNCH	.060B .010A
9675	----	----	----	0.022N	.022	UNCH	.167	----	250	175	75849	UNCH	.090B .020A
9687	----	----	----	0.055N	.055	UNCH	.329	----	----	350	26217 +	350	.145B .035A
9700	----	----	----	0.110N	.112+	25	.522	----	500	275	25415 +	500	.230B .060A
9712	----	----	----	0.192N	.195+	25	.693	----	----	----	250	UNCH	.320B .100A

TOTAL 750 6049 214146 + 850

SEP18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9600	----	----	----		CAB	----	.002	----	----	----	743	UNCH	.010B .002
9612	----	----	----		CAB	----	.007	----	----	----	8425	UNCH	.015B .002A
9625	----	----	----	0.002N	.002	UNCH	.018	----	----	----	91094	UNCH	.025 .005
9637	----	----	----	0.005N	.005	UNCH	.035	----	----	----	58026	UNCH	.030B .010A
9650	----	----	----	0.010N	.010	UNCH	.067	----	1325	----	76513 +	250	.050B .010A
9662	----	----	----	0.022N	.022	UNCH	.134	----	----	----	72825	UNCH	.080B .020A
9675	----	----	----	0.045N	.045	UNCH	.233	----	2650	----	157183 +	1000	.115B .015



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2YR MIDCRV PUT

9687	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.082N	.085+	25	.369	----	2500	4000	180588 +	3000	.170B	.020A
9700	----	----	0.140N	.142+	25	.517	----	1825	8300	359452 -	575	.250B	.030A
9712	----	----	0.217N	.222+	50	.653	----	----	4000	71852 +	1474	.345B	.040A
9725	----	----	0.312N	.317+	50	.761	----	----	----	77400	UNCH	.450B	.055A
9737	----	----	0.417N	.422+	50	.836	----	----	----	25986	UNCH	.565B	.080A
9750	----	----	0.530N	.535+	50	.890	----	----	----	61610	UNCH	.680B	.115A
9762	----	----	0.647N	.652+	50	.925	----	----	----	7310	UNCH	.805B	.155A
9775	----	----	0.767N	.772+	50	.949	----	----	----	29688	UNCH	.925B	.205A
9787	----	----	0.890N	.895+	50	.963	----	----	----	70850	UNCH	1.050B	.260A
9812	----	----	1.135N	1.140+	50	.986	----	----	----	125	UNCH	1.300B	.395A

TOTAL 8300 22349 1349670 + 5149

OCT18 E2 2YR MIDCRV PUT

(FUTURES SETT. .00)

9575	2YR MIDCRV PUT	(FUTURES SETT. .00)	----	CAB	----	.001	----	----	----	125	UNCH	.002	.002
9612	----	----	0.002N	.002	UNCH	.016	----	----	----	2750	UNCH	.005B	.002A
9625	----	----	0.005N	.005	UNCH	.031	----	----	----	5500	UNCH	.015B	.005A
9650	----	----	0.020N	.017-	25	.097	----	----	----	5150	UNCH	.050B	.020A
9662	----	----	0.037N	.035-	25	.171	----	----	----	2900	UNCH	.085B	.035A
9675	----	----	0.065N	.065	UNCH	.273	----	----	50	2650	UNCH	.130B	.050A
9687	----	----	0.107N	.110+	25	.393	----	----	----	2650	UNCH	.195B	.075A
9700	----	----	0.165N	.170+	50	.519	----	----	----	1546	UNCH	.285B	.110A

TOTAL 0 22399 23271

NOV18 E2 2YR MIDCRV PUT

(FUTURES SETT. .00)

9600	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.002N	.002	UNCH	.015	----	----	----	7800	UNCH	----	----
9612	----	----	0.005N	.005	UNCH	.028	----	----	----	15600	UNCH	.010B	.015A
9637	----	----	0.015N	.015	UNCH	.076	----	----	----	7800	UNCH	.035B	.015A
9687	----	----	0.127N	.132+	50	.406	----	----	750	1000 +	750	.210B	.095A
9737	----	----	0.450N	.457+	NEW	.779	----	----	250	250 +	250	.585B	.315A

TOTAL 0 23399 32450 + 1000

DEC18 E2 2YR MIDCRV PUT

(FUTURES SETT. .00)

9587	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.002N	.002	UNCH	.013	----	----	----	150	UNCH	.010B	.015A
9600	----	----	0.005N	.005	UNCH	.025	----	----	----	18679	UNCH	.025B	.005
9612	----	----	0.007N	.007	UNCH	.037	----	----	----	144997	UNCH	.030B	.010A
9625	----	----	0.012N	.012	UNCH	.060	----	----	----	68450	UNCH	.045B	.010A
9637	----	----	0.022N	.022	UNCH	.099	----	----	----	141290	UNCH	.065B	.020
9650	----	----	0.037N	.037	UNCH	.152	----	----	----	296380	UNCH	.095B	.035A
9662	----	----	0.062N	.062	UNCH	.225	----	----	125	237923	UNCH	.130B	.040A
9675	----	----	0.097N	.100+	25	.316	----	----	----	67321	UNCH	.175B	.055A
9687	----	----	0.145N	.150+	50	.415	----	----	2274	138791	UNCH	.235B	.080A
9700	----	----	0.205N	.212+	75	.514	----	----	2274	108570 +	58	.310B	.060
9712	----	----	0.280N	.287+	75	.609	----	----	----	92457	UNCH	.400B	.085A
9725	----	----	0.365N	.372+	75	.692	----	----	----	50032	UNCH	.500B	.110A
9737	----	----	0.462N	.470+	75	.761	----	----	----	20103	UNCH	.605B	.155A
9750	----	----	0.567N	.575+	75	.816	----	----	----	4955	UNCH	.720B	.195A
9762	----	----	0.675N	.682+	75	.860	----	----	2274	8244 +	1212	.835B	.250A
9787	----	----	0.905N	.912+	75	.921	----	----	----	999	UNCH	1.080B	.395A
9800	----	----	1.025N	1.030+	50	.944	----	----	----	1000	UNCH	1.200B	.485A

TOTAL 0 30346 1400341 + 1270

MAR19 E2 2YR MIDCRV PUT

(FUTURES SETT. .00)

9550	2YR MIDCRV PUT	(FUTURES SETT. .00)	----	CAB	----	.006	----	----	----	20	UNCH	----	.010A
9575	----	----	0.005N	.005	UNCH	.021	----	----	----	4510	UNCH	.025B	.020A
9600	----	----	0.012N	.012	UNCH	.049	----	----	----	611	UNCH	.040B	.015A
9612	----	----	0.020N	.020	UNCH	.073	----	----	----	284	UNCH	.055B	.025A
9625	----	----	0.030N	.032+	25	.109	----	----	----	304	UNCH	.075B	.035A
9637	----	----	0.047N	.050+	25	.155	----	----	----	45551	UNCH	.100B	.025
9650	----	----	0.070N	.072+	25	.209	----	----	----	59012	UNCH	.130B	.040
9662	----	----	0.100N	.105+	50	.275	----	----	----	18100	UNCH	.170B	.085A
9675	----	----	0.140N	.145+	50	.347	----	----	----	260	UNCH	.215B	.090A
9687	----	----	0.190N	.195+	50	.425	----	----	----	19804	UNCH	.280B	.115A
9700	----	----	0.250N	.255+	50	.505	----	600	----	15174 +	350	.355B	.145A
9712	----	----	0.320N	.327+	75	.581	----	----	----	3241	UNCH	.440B	.190A

TOTAL 600 30346 166871 + 350

JUN19 E2 2YR MIDCRV PUT

(FUTURES SETT. .00)

9650	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.102N	.107+	50	.247	----	----	----	1000	UNCH	.160B	.100A
9687	----	----	0.230N	.235+	50	.435	----	----	----	1250	UNCH	.320B	.205A
9700	----	----	0.287N	.295+	75	.504	----	----	----	100	UNCH	.395B	.255A

TOTAL 0 30346 2350

3YR MIDCRV PUT

JUL18 3YR MIDCRV PUT (FUTURES SETT. .00)



PRELIMINARY

PG54 BULLETIN #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 2018 PG54

3YR MIDCRV PUT

JUL18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9600	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	----	----
9612	----	----	----	----	CAB	----	----	----	----	----	500	UNCH	----	----
9625	----	----	----	----	CAB	----	.000	----	----	----	2000	UNCH	.020B	.010A
9650	----	----	----	----	CAB	----	.005	----	----	----	4500	UNCH	.050B	.010A
9662	----	----	----	0.002N	CAB	----	.029	----	----	----	5507	UNCH	.070B	.005A
9675	----	----	----	0.005N	.005	UNCH	.065	----	----	200	22264 -	200	.110B	.005A
9687	----	----	----	0.020N	.022+	25	.232	----	----	250	17687 -	168	.160B	.020A
9700	----	----	----	0.067N	.072+	50	.523	----	1200	6752	22441 +	4085	.250B	.060A
9712	----	----	----	0.152N	.160+	75	.772	----	----	----	6182	UNCH	.360B	.100A
9725	----	----	----	0.262N	.270+	75	.902	----	----	----	790	UNCH	.475B	.160A

1200 37548 82121 + 3717

TOTAL

AUG18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	----	----	CAB	----	.006	----	----	----	125	UNCH	.020B	.005A
9650	----	----	----	0.002N	.002	UNCH	.024	----	----	----	125	UNCH	.045B	.010A
9662	----	----	----	0.010N	.007-	25	.066	----	----	----	366	UNCH	.075B	.010
9675	----	----	----	0.022N	.022	UNCH	.165	----	----	----	4044	UNCH	.115B	.020A
9687	----	----	----	0.052N	.052	UNCH	.320	----	----	----	10390	UNCH	.180B	.045A
9700	----	----	----	0.105N	.107+	25	.515	----	----	2162	8760 +	1962	.270B	.080A
9712	----	----	----	0.182N	.190+	75	.689	----	----	----	7360	UNCH	.370B	.125A

0 39710 31170 + 1962

TOTAL

SEP18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9600	----	----	----	----	CAB	----	.002	----	----	----	200	UNCH	.020B	.010A
9612	----	----	----	----	CAB	----	.007	----	----	----	13025	UNCH	.030B	.010
9625	----	----	----	0.002N	.002	UNCH	.018	----	----	----	18959	UNCH	.045B	.002
9637	----	----	----	0.005N	.005	UNCH	.035	----	----	----	18583	UNCH	.065B	.005
9650	----	----	----	0.010N	.010	UNCH	.067	----	4000	----	16277 +	750	.085B	.020A
9662	----	----	----	0.020N	.020	UNCH	.124	----	4000	950	23947 +	2250	.115B	.015A
9675	----	----	----	0.042N	.042	UNCH	.226	----	4000	1175	30304 +	4300	.150B	.025A
9687	----	----	----	0.077N	.080+	25	.360	----	----	950	22262 -	138	.205B	.030A
9700	----	----	----	0.132N	.137+	50	.511	----	----	550	34535 +	96	.285B	.045A
9712	----	----	----	0.207N	.215+	75	.653	----	----	----	29713	UNCH	.385B	.060A
9725	----	----	----	0.302N	.310+	75	.764	----	----	----	7562	UNCH	.490B	.085A
9737	----	----	----	0.405N	.412+	75	.847	----	----	----	23152	UNCH	.605B	.120A
9750	----	----	----	0.517N	.527+	100	.897	----	----	----	12032	UNCH	.725B	.160A
9762	----	----	----	0.635N	.645+	100	.933	----	----	----	36351	UNCH	.830B	.210A
9775	----	----	----	0.755N	.765+	100	.958	----	----	----	5553	UNCH	.955B	.275A
9787	----	----	----	0.877N	.887+	100	.972	----	----	----	550	UNCH	1.080B	.345A

12000 43335 293005 + 7258

TOTAL

OCT18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	----	0.005N	.005	UNCH	.031	----	----	----	500	UNCH	.025B	.005A
9637	----	----	----	0.010N	.010	UNCH	.058	----	----	----	1000	UNCH	.045B	.010A
9650	----	----	----	0.017N	.020+	25	.106	----	----	----	1000	UNCH	.070B	.020A
9662	----	----	----	0.035N	.037+	25	.177	----	----	----	1500	UNCH	.110B	.030A
9675	----	----	----	0.062N	.065+	25	.273	----	----	----	3350	UNCH	.160B	.055A
9687	----	----	----	0.102N	.107+	50	.391	----	----	----	625	UNCH	.225B	.090A

0 43335 7975

TOTAL

NOV18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	----	0.125N	.130+	50	.405	----	----	----	250	UNCH	.235B	.120A

0 43335 250

TOTAL

DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9587	----	----	----	0.002N	.002	UNCH	.013	----	----	----	125	UNCH	.015B	.005A
9600	----	----	----	0.005N	.005	UNCH	.025	----	----	----	797	UNCH	.040B	.010A
9612	----	----	----	0.007N	.007	UNCH	.037	----	----	----	125	UNCH	.055B	.015A
9625	----	----	----	0.012N	.015+	25	.068	----	----	----	13450	UNCH	.070B	.015
9637	----	----	----	0.022N	.025+	25	.105	----	----	----	125	UNCH	.100B	.020A
9650	----	----	----	0.037N	.040+	25	.157	----	----	----	80118 -	6296	.120B	.025A
9662	----	----	----	0.062N	.065+	25	.229	----	----	----	30567	UNCH	.165B	.035A
9675	----	----	----	0.095N	.100+	50	.316	----	----	----	41304	UNCH	.205B	.050A
9687	----	----	----	0.142N	.147+	50	.413	----	----	----	48240 -	910	.265B	.060A
9700	----	----	----	0.202N	.207+	50	.515	----	18600	50	67991 +	13825	.345B	.080A
9712	----	----	----	0.275N	.282+	75	.612	----	----	----	20321	UNCH	.435B	.105A
9725	----	----	----	0.357N	.367+	100	.697	----	----	----	11490	UNCH	.530B	.140A
9737	----	----	----	0.452N	.462+	100	.771	----	----	----	29550	UNCH	.640B	.185A
9750	----	----	----	0.557N	.567+	100	.829	----	----	----	10694	UNCH	.750B	.235A

18600 43385 354897 + 6619

TOTAL

MAR19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----	----	0.002N	.005+	25	.020	----	----	----	1	UNCH	.015B	.020A



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PRELIMINARY

PG54 BULLETIN #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 2018 PG54

3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9575	----	----	----	0.005N	.007+	25	.029	----	----	6750	26100 -	6000	.025B .010A
9600	----	----	----	0.015N	.015	UNCH	.056	----	----	----	5350	UNCH	.060B .020A
9612	----	----	----	0.022N	.022	UNCH	.080	----	----	----	10950 -	350	.075B .025A
9625	----	----	----	0.032N	.035+	25	.115	----	750	----	5500 +	500	.095B .035A
9637	----	----	----	0.050N	.050	UNCH	.156	----	----	----	5599 -	28	.120B .050A
9650	----	----	----	0.072N	.072	UNCH	.211	----	----	----	15051 -	250	.150B .070A
9675	----	----	----	0.140N	.145+	50	.351	----	----	----	3641	UNCH	.250B .115A
9687	----	----	----	0.190N	.195+	50	.430	----	----	2250	27312 -	2250	.315B .145A
9700	----	----	----	0.250N	.255+	50	.511	----	2100	----	11290 +	700	.385B .180A
9712	----	----	----	0.320N	.325+	50	.591	----	----	----	2000	UNCH	.465B .230A
9725	----	----	----	0.402N	.407+	50	.664	----	750	----	800 -	250	.555B .280A

TOTAL													
	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
JUN19 E3	----	----	----	0.057N	.057	UNCH	.152	----	2000	----	3114 +	1250	.060B ----
9625	----	----	----	0.105N	.105	UNCH	.247	----	----	----	1034	UNCH	.115B .110A
9650	----	----	----	0.232N	.235+	25	.439	----	----	----	6690	UNCH	.350B .225A
9687	----	----	----	0.292N	.295+	25	.509	----	----	----	1844	UNCH	.370B .285A
9700	----	----	----	0.440N	.442+	NEW	.642	----	2000	----	1500 +	1500	----
9725	----	----	----										

TOTAL													
										4000	52385	14182 +	2750

4YR MIDCRV PUT

	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
JUL18 E4	----	----	----			CAB	----	.000	----	----	500	UNCH	.045B .015A
9637	----	----	----			CAB	----	.005	----	----	1000	UNCH	.065B .025A
9650	----	----	----	0.007N	.005-	25	.067	----	----	----	500	UNCH	.130B .020A
9675	----	----	----	0.027N	.025-	25	.257	----	----	----	9400	UNCH	.185B .025A
9687	----	----	----	0.077N	.077	UNCH	.562	----	----	----	460	UNCH	.285B .070A
9700	----	----	----										

TOTAL													
	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
SEP18 E4	----	----	----	0.010N	.010	UNCH	.068	----	----	----	1000	UNCH	.095B .015A
9650	----	----	----	0.022N	.022	UNCH	.136	----	----	----	1200	UNCH	.130B .025A
9662	----	----	----	0.045N	.045	UNCH	.238	----	----	----	1000	UNCH	.175B .035A
9675	----	----	----	0.082N	.085+	25	.377	----	----	----	3310	UNCH	.230B .045A
9687	----	----	----	0.140N	.142+	25	.530	----	----	----	600	UNCH	.320B .065A
9700	----	----	----	0.217N	.222+	50	.672	----	----	----	1300	UNCH	.420B .085A
9712	----	----	----	0.535N	.540+	50	.907	----	----	----	4350	UNCH	.765B .200A
9750	----	----	----	0.652N	.657+	50	.943	----	----	----	229	UNCH	.885B .265A
9762	----	----	----										

TOTAL													
	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
DEC18 E4	----	----	----	0.017N	.015-	25	.069	----	----	----	2778	UNCH	.090B .025A
9625	----	----	----	0.027N	.025-	25	.108	----	----	----	340	UNCH	.115B .030A
9637	----	----	----	0.042N	.040-	25	.161	----	----	----	30	UNCH	.145B .040A
9650	----	----	----	0.067N	.065-	25	.237	----	----	----	3750 -	250	.180B .065A
9662	----	----	----	0.102N	.102	UNCH	.329	----	----	----	970	UNCH	.225B .065A
9675	----	----	----	0.150N	.152+	25	.432	----	----	----	1300	UNCH	.290B .085A
9687	----	----	----	0.210N	.215+	50	.536	----	11600	----	13350 +	11600	.370B .100A
9700	----	----	----	0.467N	.480+	125	.788	----	----	----	50	UNCH	.675B .220A
9737	----	----	----										

TOTAL													
	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
MAR19 E4	----	----	----	0.005N	.005	UNCH	.020	----	----	----	250	UNCH	.020 .010
9562	----	----	----	0.077N	.077	UNCH	.222	----	----	----	300	UNCH	.160B .075A
9650	----	----	----	0.200N	.202+	25	.445	----	----	----	550	UNCH	.335B .180A
9687	----	----	----	0.260N	.262+	25	.528	----	----	----	100	UNCH	.410B .230A
9700	----	----	----										

TOTAL													
	4YR MIDCRV PUT	(FUTURES SETT.	.00)										
JUN19 E4	----	----	----	0.085N	.085	UNCH	.209	----	----	----	500	UNCH	---- .090A

TOTAL													
										0	52385	500	

5YR MIDCRV PUT

	5YR MIDCRV PUT	(FUTURES SETT.	.00)										
DEC18 E5	----	----	----	0.110N	.115+	50	.357	----	----	----	1600	UNCH	---- ----
9675	----	----	----	0.155N	.162+	75	.460	----	----	----	300	UNCH	.210 .140A
9687	----	----	----	0.220N	.230+	100	.566	----	----	----	1600	UNCH	---- ----
9700	----	----	----										

TOTAL													
										0	52385	3500	

TE2 OPT

	TE2 OPT	(FUTURES SETT.	.00)										
SEP18	----	----	----										

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PRELIMINARY

PG54 BULLETIN #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 2018 PG54

TE2 OPT													
SEP18	TE2 OPT	(FUTURES SETT.	.00)										
TE2	9725	----	----	0.015N	.015	UNCH	.215	----	----	----	2800	UNCH	----
TOTAL											0	52385	2800
TE3 OPT													
SEP18	TE3 OPT	(FUTURES SETT.	.00)										
TE3	9725	----	----	0.102N	.107+	50	.573	----	----	----	7251	UNCH	----
TOTAL											0	52385	7251
WK4 MDCRV PUT													
JUN18	WK4 MDCRV PUT	(FUTURES SETT.	.00)										
4K	9675	----	----	----	CAB	----	----	----	----	----	----	400	----
	9687	----	----	----	CAB	----	----	----	----	----	----	800	----
	9700	----	----	0.002N	CAB	----	----	----	----	----	----	800	.045B .010A
	9712	----	----	0.082N	.080-	25	1.000	400	----	----	----	400	----
TOTAL											0	52385	0 - 2400
WK5 MDCRV PUT													
JUN18	WK5 MDCRV PUT	(FUTURES SETT.	.00)										
5K	9687	----	----	0.002N	.002	UNCH	.043	----	----	----	500	UNCH	----
	9700	----	----	0.015N	.017+	25	.294	----	----	----	1000	UNCH	.020B .020A
	9712	----	----	0.092N	.092	UNCH	.799	----	----	----	500	UNCH	----
TOTAL											0	52385	2000

52,385.00

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE	& PT.CHGE.	DELTA	EXER	VOLUME	OPEN	CONTRACT
E3W PUT	E3W PUT	(FUTURES SETT.	.00)										
JUN18	9675	----	----	----	.0025+	.0025	.033	----	----	1000	UNCH	----	----
EP3	9687	----	----	.0025N	.0075+	.0050	.123	----	----	1000	UNCH	----	.0250A
TOTAL											0	2000	
TE2 OPT													
SEP18	TE2 OPT	(FUTURES SETT.	.00)										
TE2	9725	----	----	.0150N	.0150	UNCH	.215	----	----	2800	UNCH	----	----
TOTAL											0	2800	
TE3 OPT													
SEP18	TE3 OPT	(FUTURES SETT.	.00)										
TE3	9725	----	----	.1025N	.1075+	.0050	.573	----	----	7251	UNCH	----	----
TOTAL											0	7251	



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PRELIMINARY

PG54 BULLETIN #120@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Jun 22, 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 EURODOLLAR MIDCURVE OPTIONS							
AUG18 E0 CALL	9725	----	----	20000	----	----	0.00
E0	9750	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
NOV18 E0 CALL							
E0	9825	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC18 E0 CALL							
E0	9700	----	----	2500	----	----	0.00
E0	9712	----	----	2500	----	----	0.00
E0	9725	----	----	2500	----	----	0.00
TOTALS		0	0	7500	0	0	0
1YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
JUL18 E0 PUT	9687	----	----	20000	----	----	0.00
E0	9700	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
AUG18 E0 PUT							
E0	9675	----	----	10000	----	----	0.00
E0	9687	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
SEP18 E0 PUT							
E0	9687	----	----	30000	----	----	0.00
E0	9700	----	----	40000	----	----	0.00
E0	9712	----	----	50000	----	----	0.00
TOTALS		0	0	120000	0	0	0
DEC18 E0 PUT							
E0	9675	----	----	20000	----	----	0.00
E0	9712	----	----	35500	----	----	0.00
TOTALS		0	0	55500	0	0	0
2YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS							
NOV18 E2 CALL	9825	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC18 E2 CALL							
E2	9775	----	----	20000	----	----	0.00
E2	9787	----	----	32500	----	----	0.00
E2	9800	----	----	10000	----	----	0.00
TOTALS		0	0	62500	0	0	0
2YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
AUG18 E2 PUT	9650	----	----	10000	----	----	0.00
E2	9675	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
SEP18 E2 PUT							
E2	9650	----	----	8500	----	----	0.00
E2	9662	----	----	8500	----	----	0.00
E2	9687	----	----	28500	----	----	0.00
E2	9700	----	----	40000	----	----	0.00
TOTALS		0	0	85500	0	0	0
DEC18 E2 PUT							
E2	9650	----	----	98750	----	----	0.00
E2	9662	----	----	98750	----	----	0.00
E2	9687	----	----	14750	----	----	0.00
E2	9700	----	----	27500	----	----	0.00
E2	9712	----	----	32250	----	----	0.00
TOTALS		0	0	272000	0	0	0
WK4 MDCRV PUT EURODOLLAR MIDCURVE WK4 OPTIONS							
JUN18 4K PUT	9712	----	----	----	400	400	0.00
TOTALS		0	0	0	400	400	0
3YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS							
JUN19 E3 CALL	9775	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0