

MIDCURVE PUT OPTIONS

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



FINAL

PG54 BULLETIN #136@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Jul 17, 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 | | | | | | | | | | | | | | |
| AUG18 | 1YR MIDCRV PUT | | (FUTURES SETT. | | .00) | | | | | | | | | |
| EO | | | | | | | | | | | | | | |
| 9650 | ---- | | ---- | ---- | | | CAB | ---- | .000 | ---- | ---- | 4025 | UNCH | .002 .002 |
| 9662 | ---- | | ---- | ---- | | | CAB | ---- | .004 | ---- | ---- | 10211 | UNCH | .015B .005A |
| 9675 | ---- | | ---- | ---- | 0.002N | | .002 | UNCH | .035 | ---- | ---- | 35714 | UNCH | .035B .005A |
| 9687 | ---- | | ---- | ---- | 0.007N | | .007 | UNCH | .108 | ---- | 4500 | 54845 + 750 | .060B | .010 |
| 9700 | ---- | | ---- | ---- | 0.032N | | .032 | UNCH | .372 | ---- | 10100 | 69798 - 1675 | .115B | .025A |
| 9712 | ---- | | ---- | ---- | 0.107N | | .110+ | 25 | .724 | ---- | ---- | 32275 | UNCH | .200B .050A |
| 9725 | ---- | | ---- | ---- | 0.212N | | .220+ | 75 | .888 | ---- | ---- | 4970 | UNCH | .305B .090A |
| TOTAL | | | | | | | | | | 14600 | 6998 | 211838 - | 925 | |
| 1YR MIDCRV PUT | | | | | | | | | | | | | | |
| SEP18 | 1YR MIDCRV PUT | | (FUTURES SETT. | | .00) | | | | | | | | | |
| EO | | | | | | | | | | | | | | |
| 9612 | ---- | | ---- | ---- | | | CAB | ---- | .000 | ---- | ---- | 125 | UNCH | .002 .002 |
| 9625 | ---- | | ---- | ---- | | | CAB | ---- | .000 | ---- | ---- | 100 | UNCH | .005B .005 |
| 9637 | ---- | | ---- | ---- | | | CAB | ---- | .001 | ---- | ---- | 625 | UNCH | .005B .002A |
| 9650 | ---- | | ---- | ---- | | | CAB | ---- | .006 | ---- | ---- | 19020 | UNCH | .015B .002 |
| 9662 | ---- | | ---- | ---- | 0.002N | | .002 | UNCH | .028 | ---- | ---- | 53575 | UNCH | .025B .005 |
| 9675 | ---- | | ---- | ---- | 0.007N | | .007 | UNCH | .078 | ---- | ---- | 225462 | UNCH | .045 .010A |
| 9687 | ---- | | ---- | ---- | 0.022N | | .022 | UNCH | .200 | ---- | 3000 | 277315 - 50 | .080B | .010A |
| 9700 | ---- | | ---- | ---- | 0.062N | | .065+ | 25 | .423 | ---- | 3000 | 273058 - 1500 | .130B | .010A |
| 9712 | ---- | | ---- | ---- | 0.135N | | .140+ | 50 | .645 | ---- | ---- | 428409 | UNCH | .215B .015A |
| 9725 | ---- | | ---- | ---- | 0.232N | | .240+ | 75 | .794 | ---- | ---- | 104515 | UNCH | .315B .025A |
| 9737 | ---- | | ---- | ---- | 0.342N | | .350+ | 75 | .889 | ---- | ---- | 25795 | UNCH | .425B .040A |
| 9750 | ---- | | ---- | ---- | 0.460N | | .467+ | 75 | .942 | ---- | ---- | 114324 | UNCH | .545B .060A |
| 9762 | ---- | | ---- | ---- | 0.580N | | .590+ | 100 | .963 | ---- | ---- | 18278 | UNCH | .665B .085A |
| 9775 | ---- | | ---- | ---- | 0.702N | | .712+ | 100 | .980 | ---- | ---- | 89948 | UNCH | .785B .110A |
| 9787 | ---- | | ---- | ---- | 0.825N | | .835+ | 100 | .992 | 1650 | ---- | 18778 - 1650 | .910B | .140A |
| 9800 | ---- | | ---- | ---- | 0.950N | | .960+ | 100 | .997 | ---- | ---- | 54289 | UNCH | 1.035B .185A |
| 9812 | ---- | | ---- | ---- | 1.075N | | 1.085+ | 100 | .999 | ---- | ---- | 448 | UNCH | 1.160B .245A |
| 9825 | ---- | | ---- | ---- | 1.200N | | 1.210+ | 100 | .999 | 17 | ---- | 165 - 17 | 1.275B | .450A |
| TOTAL | | | | | | | | | | 6000 | 7698 | 1704229 - | 3217 | |
| 1YR MIDCRV PUT | | | | | | | | | | | | | | |
| OCT18 | 1YR MIDCRV PUT | | (FUTURES SETT. | | .00) | | | | | | | | | |
| EO | | | | | | | | | | | | | | |
| 9625 | ---- | | ---- | ---- | | | CAB | ---- | .007 | ---- | ---- | 2500 | UNCH | .002 .002 |
| 9637 | ---- | | ---- | ---- | 0.002N | | .002 | UNCH | .021 | ---- | ---- | 14143 | UNCH | .005B ---- |
| 9650 | ---- | | ---- | ---- | 0.005N | | .005 | UNCH | .041 | ---- | ---- | 18780 | UNCH | .015B .010A |
| 9662 | ---- | | ---- | ---- | 0.012N | | .012 | UNCH | .093 | ---- | ---- | 26731 | UNCH | .035B .015A |
| 9675 | ---- | | ---- | ---- | 0.027N | | .027 | UNCH | .182 | ---- | 44 | 81300 | UNCH | .070B .030A |
| 9687 | ---- | | ---- | ---- | 0.060N | | .062+ | 25 | .333 | ---- | 44 | 27019 | UNCH | .120B .045A |
| 9700 | ---- | | ---- | ---- | 0.115N | | .120+ | 50 | .506 | ---- | 120 | 30564 | UNCH | .190B .070A |
| 9712 | ---- | | ---- | ---- | 0.192N | | .200+ | 75 | .661 | ---- | ---- | 425 | UNCH | .280B .110A |
| TOTAL | | | | | | | | | | 0 | 7906 | 201462 | | |
| 1YR MIDCRV PUT | | | | | | | | | | | | | | |
| NOV18 | 1YR MIDCRV PUT | | (FUTURES SETT. | | .00) | | | | | | | | | |
| EO | | | | | | | | | | | | | | |
| 9625 | ---- | | ---- | ---- | 0.002N | | .002 | UNCH | .018 | ---- | ---- | 402 | UNCH | .005B .005 |
| 9637 | ---- | | ---- | ---- | 0.005N | | .005 | UNCH | .035 | ---- | ---- | 5000 | UNCH | .010B .010A |
| 9650 | ---- | | ---- | ---- | 0.010N | | .010 | UNCH | .067 | ---- | ---- | 2500 | UNCH | .020B .015A |
| 9662 | ---- | | ---- | ---- | 0.022N | | .022 | UNCH | .132 | ---- | ---- | 10093 | UNCH | .050B .020A |
| 9675 | ---- | | ---- | ---- | 0.045N | | .047+ | 25 | .235 | ---- | ---- | 11718 | UNCH | .090B .040A |
| 9687 | ---- | | ---- | ---- | 0.082N | | .085+ | 25 | .361 | ---- | ---- | 9968 | UNCH | .140B .060A |
| 9700 | ---- | | ---- | ---- | 0.140N | | .142+ | 25 | .504 | ---- | 470 | 9035 + 320 | .210B | .090A |
| 9712 | ---- | | ---- | ---- | 0.215N | | .220+ | 50 | .638 | ---- | ---- | 450 | UNCH | .295B .130A |
| TOTAL | | | | | | | | | | 0 | 8376 | 49166 + | 320 | |
| 1YR MIDCRV PUT | | | | | | | | | | | | | | |
| DEC18 | 1YR MIDCRV PUT | | (FUTURES SETT. | | .00) | | | | | | | | | |
| EO | | | | | | | | | | | | | | |
| 9562 | ---- | | ---- | ---- | | | CAB | ---- | .000 | ---- | ---- | 600 | UNCH | .002 .002 |
| 9625 | ---- | | ---- | ---- | 0.005N | | .005 | UNCH | .031 | ---- | ---- | 12710 | UNCH | .015B .005 |
| 9637 | ---- | | ---- | ---- | 0.007N | | .007 | UNCH | .047 | ---- | ---- | 37168 | UNCH | .025 .010A |
| 9650 | ---- | | ---- | ---- | 0.015N | | .015 | UNCH | .087 | ---- | ---- | 104126 | UNCH | .035B .015A |
| 9662 | ---- | | ---- | ---- | 0.030N | | .030 | UNCH | .155 | ---- | 1250 | 2250 | 196316 - 17 | .070B .025A |
| 9675 | ---- | | ---- | ---- | 0.057N | | .057 | UNCH | .254 | ---- | 6000 | 10000 | 265064 - 2050 | .105B .040A |
| 9687 | ---- | | ---- | ---- | 0.097N | | .100+ | 25 | .375 | ---- | 8000 | ---- | 234398 + 441 | .155 .035A |
| 9700 | ---- | | ---- | ---- | 0.155N | | .160+ | 50 | .504 | ---- | 10250 | 7040 | 364967 - 200 | .225B .050 |
| 9712 | ---- | | ---- | ---- | 0.230N | | .237+ | 75 | .623 | ---- | ---- | 140476 | UNCH | .310B .050A |
| 9725 | ---- | | ---- | ---- | 0.317N | | .325+ | 75 | .724 | ---- | ---- | 88031 | UNCH | .405B .075A |
| 9737 | ---- | | ---- | ---- | 0.420N | | .427+ | 75 | .800 | ---- | ---- | 82437 | UNCH | .505B .105A |
| 9750 | ---- | | ---- | ---- | 0.527N | | .537+ | 100 | .856 | ---- | ---- | 40888 | UNCH | .620B .145A |
| 9762 | ---- | | ---- | ---- | 0.642N | | .652+ | 100 | .895 | ---- | ---- | 7600 | UNCH | .735B .195A |
| 9812 | ---- | | ---- | ---- | 1.122N | | 1.132+ | 100 | .976 | ---- | ---- | 22110 | UNCH | 1.230B .840A |



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1YR MIDCRV PUT

| 1YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | | | | |
|----------------|----------------|---------------------|-------|----------------------------|-------|------|------|------|-------|------|----------|-------|-------|-------|--|
| TOTAL | | | | 25500 27666 1596891 - 1826 | | | | | | | | | | | |
| MAR19 E0 | 1YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9612 | 0.010 | #.010 | *.010 | 0.010 | .007- | 25 | .037 | ---- | 1250 | 625 | 2500 + | 1500 | .015B | .010A | |
| 9625 | ---- | ---- | ---- | 0.015N | .015 | UNCH | .068 | ---- | ---- | 1000 | 7500 + | 1000 | .030B | .015A | |
| 9637 | ---- | ---- | ---- | 0.025N | .027+ | 25 | .111 | ---- | ---- | ---- | 10996 | UNCH | .060B | .025A | |
| 9650 | ---- | ---- | ---- | 0.042N | .045+ | 25 | .166 | ---- | 5000 | 9875 | 55444 + | 6750 | .085B | .035A | |
| 9662 | ---- | ---- | ---- | 0.067N | .070+ | 25 | .235 | ---- | 14700 | ---- | 89575 + | 14675 | .115B | .055A | |
| 9675 | ---- | ---- | ---- | 0.105N | .107+ | 25 | .321 | ---- | 16200 | 4000 | 158205 + | 14225 | .155B | .045A | |
| 9687 | ---- | ---- | ---- | 0.152N | .157+ | 50 | .415 | ---- | 14700 | 5250 | 207948 + | 15675 | .215B | .065A | |
| 9700 | ---- | ---- | ---- | 0.212N | .217+ | 50 | .510 | ---- | ---- | 3000 | 70195 - | 128 | .285B | .090A | |
| 9712 | ---- | ---- | ---- | 0.285N | .290+ | 50 | .601 | ---- | ---- | ---- | 25758 | UNCH | .365B | .120A | |
| 9725 | ---- | ---- | ---- | 0.370N | .377+ | 75 | .681 | ---- | ---- | ---- | 45033 | UNCH | .460B | .165A | |
| 9737 | ---- | ---- | ---- | 0.462N | .470+ | 75 | .750 | ---- | ---- | ---- | 2014 | UNCH | .560B | .215A | |

| TOTAL | | (FUTURES SETT. .00) | | 51850 51416 675168 + 53697 | | | | | | | | | | | |
|----------|----------------|---------------------|------|----------------------------|-------|------|------|------|------|------|-------|------|-------|-------|--|
| JUN19 E0 | 1YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9500 | ---- | ---- | ---- | CAB | ---- | .001 | ---- | ---- | ---- | ---- | 1 | UNCH | .002 | .002 | |
| 9612 | ---- | ---- | ---- | 0.022N | .022 | UNCH | .079 | ---- | ---- | ---- | 10 | UNCH | ---- | .030A | |
| 9637 | ---- | ---- | ---- | 0.050N | .050 | UNCH | .154 | ---- | ---- | ---- | 10 | UNCH | .070B | .045A | |
| 9650 | ---- | ---- | ---- | 0.072N | .072 | UNCH | .208 | ---- | ---- | ---- | 5000 | UNCH | .110B | .065A | |
| 9662 | ---- | ---- | ---- | 0.102N | .105+ | 25 | .273 | ---- | ---- | ---- | 1000 | UNCH | .150B | .085A | |
| 9675 | ---- | ---- | ---- | 0.142N | .147+ | 50 | .347 | ---- | ---- | ---- | 14895 | UNCH | .200B | .115A | |
| 9687 | ---- | ---- | ---- | 0.192N | .197+ | 50 | .423 | ---- | ---- | ---- | 200 | UNCH | .260B | .155A | |
| 9700 | ---- | ---- | ---- | 0.252N | .257+ | 50 | .501 | ---- | ---- | ---- | 11084 | UNCH | .330B | .205A | |
| 9712 | ---- | ---- | ---- | 0.322N | .330+ | 75 | .577 | ---- | ---- | ---- | 3000 | UNCH | .410B | .255A | |

| TOTAL | | (FUTURES SETT. .00) | | 0 51416 35200 | | | | | | | | | | | |
|----------|----------------|---------------------|------|---------------|-------|----|------|------|------|------|-----|------|------|------|--|
| SEP19 E0 | 1YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9700 | ---- | ---- | ---- | 0.285N | .290+ | 50 | .493 | ---- | ---- | ---- | 400 | UNCH | ---- | ---- | |

| TOTAL | | (FUTURES SETT. .00) | | 0 51416 400 | | | | | | | | | | | |
|----------|----------------|---------------------|------|-------------|-------|------|------|------|-------|------|---------|-------|-------|-------|--|
| AUG18 E2 | 2YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9650 | ---- | ---- | ---- | CAB | ---- | .005 | ---- | ---- | ---- | ---- | 54142 | UNCH | .035B | .002 | |
| 9662 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .028 | ---- | ---- | ---- | 29106 | UNCH | .060B | .010A | |
| 9675 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .062 | ---- | ---- | ---- | 78025 | UNCH | .090B | .010 | |
| 9687 | ---- | ---- | ---- | 0.017N | .017 | UNCH | .192 | ---- | 35000 | 51 | 59138 + | 25225 | .145B | .020A | |
| 9700 | ---- | ---- | ---- | 0.057N | .060+ | 25 | .474 | ---- | 70150 | 1751 | 91652 + | 62414 | .230B | .050A | |
| 9712 | ---- | ---- | ---- | 0.137N | .142+ | 50 | .746 | ---- | 35000 | 50 | 35050 + | 32900 | .320B | .100A | |

| TOTAL | | (FUTURES SETT. .00) | | 140150 53268 347113 + 120539 | | | | | | | | | | | |
|----------|----------------|---------------------|------|------------------------------|--------|------|------|------|------|------|----------|------|--------|-------|--|
| SEP18 E2 | 2YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9600 | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | ---- | 743 | UNCH | .010B | .002 | |
| 9612 | ---- | ---- | ---- | CAB | ---- | .002 | ---- | ---- | ---- | ---- | 8425 | UNCH | .015B | .002A | |
| 9625 | ---- | ---- | ---- | CAB | ---- | .007 | ---- | ---- | ---- | ---- | 91094 | UNCH | .025 | .005 | |
| 9637 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .020 | ---- | ---- | ---- | 56068 | UNCH | .030B | .010A | |
| 9650 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .040 | ---- | ---- | ---- | 84600 | UNCH | .050B | .005 | |
| 9662 | ---- | ---- | ---- | 0.010N | .010 | UNCH | .078 | ---- | ---- | ---- | 79524 | UNCH | .080B | .015 | |
| 9675 | ---- | ---- | ---- | 0.020N | .020 | UNCH | .149 | ---- | 2000 | 169 | 163383 + | 169 | .115B | .015 | |
| 9687 | ---- | ---- | ---- | 0.047N | .047 | UNCH | .294 | ---- | ---- | 100 | 265364 - | 1009 | .170B | .020A | |
| 9700 | ---- | ---- | ---- | 0.095N | .097+ | 25 | .483 | ---- | 1900 | 732 | 347302 + | 1050 | .250B | .030A | |
| 9712 | ---- | ---- | ---- | 0.170N | .175+ | 50 | .665 | ---- | ---- | ---- | 71605 | UNCH | .345B | .040A | |
| 9725 | ---- | ---- | ---- | 0.267N | .272+ | 50 | .799 | ---- | ---- | ---- | 77400 | UNCH | .450B | .055A | |
| 9737 | ---- | ---- | ---- | 0.375N | .382+ | 75 | .884 | ---- | ---- | ---- | 25986 | UNCH | .565B | .080A | |
| 9750 | ---- | ---- | ---- | 0.492N | .502+ | 100 | .922 | ---- | ---- | ---- | 61610 | UNCH | .680B | .115A | |
| 9762 | ---- | ---- | ---- | 0.610N | .620+ | 100 | .952 | ---- | ---- | ---- | 7310 | UNCH | .805B | .155A | |
| 9775 | ---- | ---- | ---- | 0.732N | .742+ | 100 | .968 | ---- | ---- | ---- | 29688 | UNCH | .925B | .205A | |
| 9787 | ---- | ---- | ---- | 0.855N | .865+ | 100 | .983 | 2000 | ---- | ---- | 68850 - | 2000 | 1.050B | .260A | |
| 9812 | ---- | ---- | ---- | 1.105N | 1.115+ | 100 | .997 | ---- | ---- | ---- | 125 | UNCH | 1.300B | .395A | |

| TOTAL | | (FUTURES SETT. .00) | | 3900 54269 1439077 - 1790 | | | | | | | | | | | |
|----------|----------------|---------------------|------|---------------------------|-------|------|------|------|------|------|------|------|-------|-------|--|
| OCT18 E2 | 2YR MIDCRV PUT | (FUTURES SETT. .00) | | | | | | | | | | | | | |
| 9575 | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | ---- | 125 | UNCH | .002 | .002 | |
| 9600 | ---- | ---- | ---- | CAB | ---- | .002 | ---- | ---- | ---- | ---- | 1 | UNCH | .002 | .002 | |
| 9612 | ---- | ---- | ---- | CAB | ---- | .007 | ---- | ---- | ---- | ---- | 2750 | UNCH | .005B | .002A | |
| 9625 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .018 | ---- | ---- | ---- | 5925 | UNCH | .015B | .005A | |
| 9637 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .034 | ---- | ---- | ---- | 5000 | UNCH | .030B | .010A | |
| 9650 | ---- | ---- | ---- | 0.010N | .010 | UNCH | .065 | ---- | ---- | ---- | 5450 | UNCH | .050B | .015A | |
| 9662 | ---- | ---- | ---- | 0.020N | .017- | 25 | .111 | ---- | ---- | ---- | 2900 | UNCH | .085B | .025A | |
| 9675 | ---- | ---- | ---- | 0.037N | .035- | 25 | .199 | ---- | ---- | ---- | 2650 | UNCH | .130B | .035A | |
| 9687 | ---- | ---- | ---- | 0.072N | .070- | 25 | .333 | ---- | ---- | ---- | 2650 | UNCH | .195B | .065A | |
| 9700 | ---- | ---- | ---- | 0.122N | .125+ | 25 | .487 | ---- | 200 | ---- | 2251 | UNCH | .285B | .110A | |



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2YR MIDCRV PUT

| 2YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | | |
|----------------|----------------|---------------------|---------------------|-------|------|------|------|------|-------|-------|------|-------|-----------|
| TOTAL | | | | | | | | 200 | 54269 | 29702 | | | |
| NOV18 E2 | 2YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9575 | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | ---- | ---- | 1 | UNCH | .002 .002 |
| 9600 | ---- | ---- | ---- | ---- | CAB | ---- | .007 | ---- | ---- | ---- | 7800 | UNCH | ---- |
| 9612 | ---- | ---- | 0.002N | .002 | UNCH | .016 | ---- | ---- | ---- | 17800 | UNCH | .010B | .015A |
| 9637 | ---- | ---- | 0.012N | .012 | UNCH | .066 | ---- | ---- | ---- | 10000 | UNCH | .035B | .015A |
| 9650 | ---- | ---- | 0.020N | .020 | UNCH | .102 | ---- | ---- | ---- | 125 | UNCH | .060B | .020A |
| 9675 | ---- | ---- | 0.057N | .060+ | 25 | .252 | ---- | ---- | ---- | 125 | UNCH | .145B | .055A |
| 9687 | ---- | ---- | 0.097N | .097 | UNCH | .363 | ---- | ---- | ---- | 1125 | UNCH | .210B | .090A |
| 9700 | ---- | ---- | 0.150N | .152+ | 25 | .489 | ---- | ---- | ---- | 325 | UNCH | .285B | .130A |
| 9737 | ---- | ---- | 0.405N | .412+ | 75 | .797 | ---- | ---- | ---- | 250 | UNCH | .585B | .315A |

| | | | | | | | | | | | | | |
|----------|----------------|------|---------------------|-------|------|------|------|-------|-------|--------|------|--------|-------------|
| TOTAL | | | | | | | | 0 | 54269 | 37551 | | | |
| DEC18 E2 | 2YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9587 | ---- | ---- | ---- | ---- | CAB | ---- | .007 | ---- | ---- | ---- | 525 | UNCH | .010B .002 |
| 9600 | ---- | ---- | 0.002N | .002 | UNCH | .014 | ---- | ---- | ---- | 17373 | UNCH | .025B | .005 |
| 9612 | ---- | ---- | 0.005N | .005 | UNCH | .027 | ---- | ---- | ---- | 140133 | UNCH | .030B | .010A |
| 9625 | 0.010 | .010 | .010 | .010 | UNCH | .050 | ---- | 4000 | 4000 | 40456 | - | 1079 | .045B .010A |
| 9637 | ---- | ---- | 0.017N | .017 | UNCH | .082 | ---- | ---- | ---- | 141101 | UNCH | .065B | .015A |
| 9650 | ---- | ---- | 0.027N | .027 | UNCH | .123 | ---- | 1000 | 3000 | 290633 | + | 3000 | .095B .025A |
| 9662 | ---- | ---- | 0.045N | .045 | UNCH | .186 | ---- | 10600 | ---- | 276875 | + | 600 | .130B .040A |
| 9675 | ---- | ---- | 0.075N | .075 | UNCH | .275 | ---- | 5000 | ---- | 106785 | UNCH | .175B | .055A |
| 9687 | ---- | ---- | 0.115N | .115 | UNCH | .377 | ---- | 22100 | 800 | 211495 | + | 5795 | .235B .080A |
| 9700 | ---- | ---- | 0.170N | .172+ | 25 | .490 | ---- | 1500 | 900 | 153580 | - | 1281 | .310B .060 |
| 9712 | ---- | ---- | 0.240N | .245+ | 50 | .599 | ---- | ---- | ---- | 76131 | UNCH | .400B | .085A |
| 9725 | ---- | ---- | 0.322N | .327+ | 50 | .696 | ---- | ---- | ---- | 63694 | UNCH | .500B | .110A |
| 9737 | ---- | ---- | 0.417N | .425+ | 75 | .775 | ---- | ---- | ---- | 20103 | UNCH | .605B | .155A |
| 9750 | ---- | ---- | 0.522N | .532+ | 100 | .833 | ---- | ---- | ---- | 4955 | UNCH | .720B | .195A |
| 9762 | ---- | ---- | 0.635N | .645+ | 100 | .876 | ---- | ---- | ---- | 8244 | UNCH | .835B | .250A |
| 9787 | ---- | ---- | 0.865N | .875+ | 100 | .938 | ---- | ---- | ---- | 999 | UNCH | 1.080B | .395A |
| 9800 | ---- | ---- | 0.987N | .997+ | 100 | .950 | ---- | ---- | ---- | 1000 | UNCH | 1.200B | .485A |

| | | | | | | | | | | | | | |
|----------|----------------|------|---------------------|-------|------|------|------|-------|-------|---------|------|-------|-------------|
| TOTAL | | | | | | | | 44200 | 62969 | 1554082 | + | 7035 | |
| MAR19 E2 | 2YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9550 | ---- | ---- | ---- | ---- | CAB | ---- | .006 | ---- | ---- | ---- | 20 | UNCH | ---- .010A |
| 9575 | ---- | ---- | 0.005N | .005 | UNCH | .021 | ---- | ---- | ---- | 4510 | UNCH | .025B | .020A |
| 9600 | ---- | ---- | 0.010N | .010 | UNCH | .040 | ---- | ---- | ---- | 611 | UNCH | .040B | .015A |
| 9612 | ---- | ---- | 0.015N | .015 | UNCH | .059 | ---- | ---- | ---- | 284 | UNCH | .055B | .025A |
| 9625 | ---- | ---- | 0.022N | .022 | UNCH | .084 | ---- | 10000 | ---- | 11429 | + | 9600 | .075B .030A |
| 9637 | ---- | ---- | 0.035N | .035 | UNCH | .123 | ---- | ---- | ---- | 38746 | UNCH | .100B | .025 |
| 9650 | ---- | ---- | 0.052N | .052 | UNCH | .172 | ---- | 12750 | 400 | 55937 | - | 1157 | .130B .040 |
| 9662 | ---- | ---- | 0.077N | .077 | UNCH | .234 | ---- | ---- | ---- | 15740 | UNCH | .170B | .075A |
| 9675 | ---- | ---- | 0.112N | .112 | UNCH | .308 | ---- | ---- | ---- | 1035 | UNCH | .215B | .090A |
| 9687 | ---- | ---- | 0.155N | .157+ | 25 | .391 | ---- | ---- | ---- | 19365 | UNCH | .280B | .115A |
| 9700 | ---- | ---- | 0.210N | .212+ | 25 | .477 | ---- | ---- | ---- | 22883 | UNCH | .355B | .145A |
| 9712 | ---- | ---- | 0.277N | .280+ | 25 | .564 | ---- | ---- | ---- | 4350 | UNCH | .440B | .190A |

| | | | | | | | | | | | | | |
|----------|----------------|------|---------------------|-------|------|------|------|-------|-------|--------|------|-------|-------------|
| TOTAL | | | | | | | | 22750 | 63369 | 174910 | + | 8443 | |
| JUN19 E2 | 2YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9450 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | 1 | UNCH | .002 .002 |
| 9650 | ---- | ---- | 0.082N | .082 | UNCH | .212 | ---- | ---- | ---- | 1000 | UNCH | .160B | .080A |
| 9687 | ---- | ---- | 0.192N | .195+ | 25 | .402 | ---- | ---- | ---- | 1250 | UNCH | .320B | .185A |
| 9700 | ---- | ---- | 0.247N | .250+ | 25 | .474 | ---- | 3250 | 200 | 9375 | + | 2876 | .395B .240A |

| | | | | | | | | | | | | | |
|-------|--|--|--|--|--|--|--|------|-------|-------|---|------|--|
| TOTAL | | | | | | | | 3250 | 63569 | 11626 | + | 2876 | |
|-------|--|--|--|--|--|--|--|------|-------|-------|---|------|--|

3YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|------|---------------------|------|------|------|------|------|------|-------|------|-------|-------------|
| AUG18 E3 | 3YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9637 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | 125 | UNCH | .020B .005A |
| 9650 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | 125 | UNCH | .045B .010A |
| 9662 | ---- | ---- | ---- | ---- | CAB | ---- | .004 | ---- | ---- | ---- | 750 | UNCH | .075B .002 |
| 9675 | ---- | ---- | 0.002N | .002 | UNCH | .034 | ---- | ---- | ---- | 4173 | UNCH | .115B | .010A |
| 9687 | ---- | ---- | 0.010N | .010 | UNCH | .124 | ---- | ---- | ---- | 16434 | UNCH | .180B | .020A |
| 9700 | ---- | ---- | 0.040N | .040 | UNCH | .370 | ---- | 1250 | 2550 | 24383 | + | 800 | .270B .035A |
| 9712 | ---- | ---- | 0.110N | .110 | UNCH | .678 | ---- | ---- | 900 | 9228 | + | 900 | .370B .090A |

| | | | | | | | | | | | | | |
|----------|----------------|------|---------------------|-------|------|------|------|------|-------|-------|-------|-------|-------------|
| TOTAL | | | | | | | | 1250 | 67019 | 55218 | + | 1700 | |
| SEP18 E3 | 3YR MIDCRV PUT | | (FUTURES SETT. .00) | | | | | | | | | | |
| 9600 | ---- | ---- | ---- | ---- | CAB | ---- | .000 | ---- | ---- | ---- | 200 | UNCH | .020B .010A |
| 9612 | ---- | ---- | ---- | ---- | CAB | ---- | .002 | ---- | ---- | ---- | 13025 | UNCH | .030B .010 |
| 9625 | ---- | ---- | ---- | ---- | CAB | ---- | .007 | ---- | ---- | ---- | 18959 | UNCH | .045B .002 |
| 9637 | ---- | ---- | 0.002N | .002 | UNCH | .019 | ---- | ---- | ---- | 20445 | UNCH | .065B | .005 |
| 9650 | ---- | ---- | 0.002N | .005+ | 25 | .038 | ---- | ---- | ---- | 34863 | UNCH | .085B | .020A |



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FINAL

PG54 BULLETIN #136@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Jul 17, 2018 PG54

3YR MIDCRV PUT

| | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|------|----------------|----------------|-------|--------|-------|------|------|------|------|------|---------|------|--------|-------|
| 9662 | ---- | ---- | ---- | 0.007N | .007 | UNCH | .060 | ---- | ---- | ---- | 23642 | UNCH | .115B | .010 |
| 9675 | ---- | ---- | ---- | 0.017N | .015- | 25 | .117 | ---- | ---- | 847 | 47907 - | 847 | .150B | .015A |
| 9687 | ---- | ---- | ---- | 0.037N | .035- | 25 | .237 | ---- | ---- | ---- | 22295 | UNCH | .205B | .030A |
| 9700 | 0.075 | .075 | *.075 | 0.075 | .075- | 25 | .418 | ---- | 1500 | ---- | 41436 + | 100 | .285B | .045A |
| 9712 | ---- | ---- | ---- | 0.145N | .145 | UNCH | .614 | ---- | ---- | ---- | 29888 | UNCH | .385B | .060A |
| 9725 | ---- | ---- | ---- | 0.235N | .237+ | 25 | .767 | ---- | ---- | ---- | 6862 | UNCH | .490B | .085A |
| 9737 | ---- | ---- | ---- | 0.340N | .345+ | 50 | .867 | ---- | ---- | ---- | 23152 | UNCH | .605B | .120A |
| 9750 | ---- | ---- | ---- | 0.455N | .462+ | 75 | .917 | ---- | ---- | ---- | 12032 | UNCH | .725B | .160A |
| 9762 | ---- | ---- | ---- | 0.577N | .582+ | 50 | .950 | ---- | ---- | ---- | 36351 | UNCH | .830B | .210A |
| 9775 | ---- | ---- | ---- | 0.697N | .702+ | 50 | .967 | ---- | ---- | ---- | 5553 | UNCH | .955B | .275A |
| 9787 | ---- | ---- | ---- | 0.822N | .827+ | 50 | .983 | ---- | ---- | ---- | 550 | UNCH | 1.080B | .345A |

TOTAL 1500 67866 337160 - 747

| OCT18 E3 | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|----------|----------------|----------------|------|--------|-------|------|------|------|------|------|--------|------|-------|-------|
| 9600 | ---- | ---- | ---- | | | CAB | ---- | .002 | ---- | ---- | 1 | UNCH | .010B | .002 |
| 9625 | ---- | ---- | ---- | | .002+ | 25 | .017 | ---- | ---- | ---- | 500 | UNCH | .025B | .005A |
| 9637 | ---- | ---- | ---- | 0.002N | .005+ | 25 | .033 | ---- | ---- | ---- | 1125 | UNCH | .045B | .010A |
| 9650 | ---- | ---- | ---- | 0.007N | .007 | UNCH | .051 | ---- | ---- | ---- | 1650 | UNCH | .070B | .015A |
| 9662 | ---- | ---- | ---- | 0.015N | .015 | UNCH | .096 | ---- | ---- | ---- | 2500 | UNCH | .110B | .025A |
| 9675 | ---- | ---- | ---- | 0.032N | .030- | 25 | .173 | ---- | ---- | 750 | 3250 - | 100 | .160B | .030A |
| 9687 | ---- | ---- | ---- | 0.060N | .057- | 25 | .291 | ---- | ---- | ---- | 625 | UNCH | .225B | .055A |
| 9700 | ---- | ---- | ---- | 0.107N | .105+ | NEW | .442 | ---- | 1250 | 1825 | 2821 + | 2821 | .315B | .095A |
| 9712 | ---- | ---- | ---- | 0.175N | .172- | 25 | .597 | ---- | ---- | 775 | 875 + | 775 | .395B | .160A |

TOTAL 1250 71216 13347 + 3496

| NOV18 E3 | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|----------|----------------|----------------|------|--------|------|------|------|------|------|------|------|------|-------|-------|
| 9575 | ---- | ---- | ---- | | | CAB | ---- | .001 | ---- | ---- | 1 | UNCH | .002 | .002 |
| 9625 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .029 | ---- | ---- | ---- | 125 | UNCH | .035B | .010 |
| 9637 | ---- | ---- | ---- | 0.007N | .007 | UNCH | .044 | ---- | ---- | ---- | 125 | UNCH | .055B | .015A |
| 9662 | ---- | ---- | ---- | 0.027N | .027 | UNCH | .137 | ---- | ---- | ---- | 125 | UNCH | .120B | .030A |
| 9687 | ---- | ---- | ---- | 0.082N | .082 | UNCH | .327 | ---- | ---- | ---- | 250 | UNCH | .235B | .080A |
| 9700 | ---- | ---- | ---- | 0.132N | .132 | UNCH | .452 | ---- | ---- | ---- | 4000 | UNCH | .320B | .125A |

TOTAL 0 71216 4626

| DEC18 E3 | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|----------|----------------|----------------|------|--------|-------|------|------|------|------|------|---------|-------|-------|------------|
| 9587 | ---- | ---- | ---- | | | CAB | ---- | .007 | ---- | ---- | 200 | 575 + | 200 | .015B .002 |
| 9600 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .014 | ---- | ---- | ---- | 797 | UNCH | .040B | .005 |
| 9612 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .026 | ---- | ---- | ---- | 125 | UNCH | .055B | .015A |
| 9625 | ---- | ---- | ---- | 0.007N | .007 | UNCH | .039 | ---- | ---- | ---- | 13450 | UNCH | .070B | .015 |
| 9637 | ---- | ---- | ---- | 0.012N | .015+ | 25 | .072 | ---- | ---- | ---- | 125 | UNCH | .100B | .020A |
| 9650 | ---- | ---- | ---- | 0.022N | .025+ | 25 | .112 | ---- | 5000 | ---- | 91472 + | 5000 | .120B | .025A |
| 9662 | ---- | ---- | ---- | 0.037N | .040+ | 25 | .168 | ---- | ---- | 250 | 30167 | UNCH | .165B | .035A |
| 9675 | ---- | ---- | ---- | 0.062N | .065+ | 25 | .248 | ---- | ---- | ---- | 39960 | UNCH | .205B | .050A |
| 9687 | ---- | ---- | ---- | 0.100N | .102+ | 25 | .347 | ---- | ---- | ---- | 51215 | UNCH | .265B | .060A |
| 9700 | ---- | ---- | ---- | 0.150N | .152+ | 25 | .457 | ---- | ---- | 450 | 64992 - | 25 | .345B | .080A |
| 9712 | ---- | ---- | ---- | 0.217N | .220+ | 25 | .570 | ---- | ---- | 450 | 20321 | UNCH | .435B | .105A |
| 9725 | ---- | ---- | ---- | 0.297N | .300+ | 25 | .673 | ---- | ---- | ---- | 11490 | UNCH | .530B | .140A |
| 9737 | ---- | ---- | ---- | 0.390N | .392+ | 25 | .761 | ---- | ---- | ---- | 29550 | UNCH | .640B | .185A |
| 9750 | ---- | ---- | ---- | 0.492N | .497+ | 50 | .826 | ---- | ---- | ---- | 10694 | UNCH | .750B | .235A |

TOTAL 5000 72566 364933 + 5175

| MAR19 E3 | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|----------|----------------|----------------|------|--------|-------|------|------|------|------|------|-------|------|-------|-------|
| 9500 | ---- | ---- | ---- | | | CAB | ---- | .000 | ---- | ---- | 1 | UNCH | .002 | .002 |
| 9562 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .011 | ---- | ---- | ---- | 1 | UNCH | .015B | .020A |
| 9575 | ---- | ---- | ---- | 0.005N | .005 | UNCH | .020 | ---- | ---- | ---- | 26100 | UNCH | .025B | .010A |
| 9600 | ---- | ---- | ---- | 0.010N | .010 | UNCH | .040 | ---- | ---- | ---- | 5350 | UNCH | .060B | .020A |
| 9612 | ---- | ---- | ---- | 0.015N | .015 | UNCH | .058 | ---- | ---- | ---- | 14906 | UNCH | .075B | .025A |
| 9625 | ---- | ---- | ---- | 0.022N | .022 | UNCH | .083 | ---- | ---- | ---- | 6200 | UNCH | .095B | .035A |
| 9637 | ---- | ---- | ---- | 0.035N | .035 | UNCH | .121 | ---- | ---- | ---- | 6114 | UNCH | .120B | .040A |
| 9650 | ---- | ---- | ---- | 0.052N | .050- | 25 | .164 | ---- | ---- | ---- | 18051 | UNCH | .150B | .050A |
| 9662 | ---- | ---- | ---- | 0.075N | .072- | 25 | .222 | ---- | ---- | ---- | 2000 | UNCH | .195B | .070A |
| 9675 | ---- | ---- | ---- | 0.105N | .105 | UNCH | .294 | ---- | ---- | ---- | 5178 | UNCH | .250B | .100A |
| 9687 | ---- | ---- | ---- | 0.145N | .147+ | 25 | .376 | ---- | ---- | ---- | 27412 | UNCH | .315B | .140A |
| 9700 | ---- | ---- | ---- | 0.197N | .200+ | 25 | .463 | ---- | ---- | 750 | 32149 | UNCH | .385B | .180A |
| 9712 | ---- | ---- | ---- | 0.265N | .267+ | 25 | .551 | ---- | ---- | ---- | 2000 | UNCH | .465B | .230A |
| 9725 | ---- | ---- | ---- | 0.340N | .342+ | 25 | .634 | ---- | ---- | ---- | 1100 | UNCH | .555B | .280A |

TOTAL 0 73316 146562

| JUN19 E3 | 3YR MIDCRV PUT | (FUTURES SETT. | .00) | | | | | | | | | | | |
|----------|----------------|----------------|------|--------|------|------|------|------|------|------|------|------|-------|-------|
| 9537 | ---- | ---- | ---- | 0.002N | .002 | UNCH | .010 | ---- | ---- | ---- | 1 | UNCH | .002 | .002 |
| 9600 | ---- | ---- | ---- | 0.022N | .022 | UNCH | .070 | ---- | ---- | ---- | 7250 | UNCH | .030B | ---- |
| 9625 | ---- | ---- | ---- | 0.042N | .042 | UNCH | .123 | ---- | ---- | ---- | 3614 | UNCH | .060B | .050A |
| 9637 | ---- | ---- | ---- | 0.060N | .060 | UNCH | .163 | ---- | ---- | ---- | 4749 | UNCH | .085B | .070A |
| 9650 | ---- | ---- | ---- | 0.082N | .082 | UNCH | .211 | ---- | ---- | ---- | 1284 | UNCH | .115B | .080A |



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FINAL

PG54 BULLETIN #136@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Jul 17, 2018 PG54

3YR MIDCRV PUT

| | | | | | | | | | | | | | |
|------|----------------|---------------------|--------|-------|----|------|------|------|------|--------|------|-------|-------|
| 9687 | 3YR MIDCRV PUT | (FUTURES SETT. .00) | 0.187N | .190+ | 25 | .398 | ---- | ---- | ---- | 6690 | UNCH | .350B | .185A |
| 9700 | ---- | ---- | 0.240N | .242+ | 25 | .471 | ---- | 3250 | ---- | 5500 + | 1841 | .370B | .235A |
| 9712 | ---- | ---- | 0.305N | .307+ | 25 | .546 | ---- | ---- | ---- | 4749 | UNCH | .385B | .295A |
| 9725 | ---- | ---- | 0.377N | .380+ | 25 | .618 | ---- | ---- | ---- | 2000 | UNCH | ---- | .400A |

TOTAL 3250 73316 35837 + 1841

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|------|------|------|------|------|------|------|------|-------|-------|
| AUG18 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.042N | .042 | UNCH | .393 | ---- | ---- | ---- | 1750 | UNCH | .300B | .040A |
| 9700 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 1750

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|-------|------|------|------|------|------|------|------|-------|-------|
| SEP18 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.005N | .002- | 25 | .023 | ---- | ---- | ---- | 1000 | UNCH | .095B | .015A |
| 9650 | ---- | ---- | 0.010N | .007- | 25 | .061 | ---- | ---- | ---- | 1200 | UNCH | .130B | .020A |
| 9662 | ---- | ---- | 0.020N | .015- | 50 | .119 | ---- | ---- | ---- | 1021 | UNCH | .175B | .020A |
| 9687 | ---- | ---- | 0.037N | .035- | 25 | .243 | ---- | ---- | ---- | 3310 | UNCH | .230B | .035A |
| 9700 | ---- | ---- | 0.077N | .077 | UNCH | .433 | ---- | ---- | ---- | 1900 | UNCH | .320B | .065A |
| 9712 | ---- | ---- | 0.145N | .147+ | 25 | .634 | ---- | ---- | ---- | 1300 | UNCH | .420B | .085A |
| 9750 | ---- | ---- | 0.460N | .470+ | 100 | .929 | ---- | ---- | ---- | 4350 | UNCH | .765B | .200A |
| 9762 | ---- | ---- | 0.580N | .590+ | 100 | .963 | ---- | ---- | ---- | 229 | UNCH | .885B | .265A |

TOTAL 0 73316 14310

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|-------|-----|------|------|-----|------|-------|-----|-------|-------|
| OCT18 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.115N | .112+ | NEW | .467 | ---- | 200 | ---- | 200 + | 200 | .230B | .110A |
| 9700 | ---- | ---- | | | | | | | | | | | |

TOTAL 200 73316 200 + 200

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|-------|------|------|------|------|------|-------|------|-------|-------|
| DEC18 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.010N | .010 | UNCH | .049 | ---- | ---- | ---- | 2778 | UNCH | .090B | .025A |
| 9625 | ---- | ---- | 0.015N | .015 | UNCH | .073 | ---- | ---- | ---- | 340 | UNCH | .115B | .030A |
| 9637 | ---- | ---- | 0.025N | .025 | UNCH | .115 | ---- | ---- | ---- | 30 | UNCH | .145B | .025A |
| 9662 | ---- | ---- | 0.042N | .042 | UNCH | .178 | ---- | ---- | ---- | 3750 | UNCH | .180B | .040A |
| 9675 | ---- | ---- | 0.067N | .067 | UNCH | .259 | ---- | ---- | ---- | 970 | UNCH | .225B | .065A |
| 9687 | ---- | ---- | 0.105N | .105 | UNCH | .360 | ---- | ---- | ---- | 1300 | UNCH | .290B | .085A |
| 9700 | ---- | ---- | 0.157N | .157 | UNCH | .475 | ---- | ---- | ---- | 15800 | UNCH | .370B | .100A |
| 9737 | ---- | ---- | 0.402N | .405+ | 25 | .779 | ---- | ---- | ---- | 50 | UNCH | .675B | .220A |

TOTAL 0 73316 25018

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|-------|------|------|------|------|------|-----|------|-------|-------|
| MAR19 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.005N | .002- | 25 | .011 | ---- | ---- | ---- | 250 | UNCH | .020 | .010 |
| 9562 | ---- | ---- | 0.055N | .055 | UNCH | .177 | ---- | ---- | ---- | 300 | UNCH | .160B | .055A |
| 9650 | ---- | ---- | 0.155N | .155 | UNCH | .394 | ---- | ---- | ---- | 550 | UNCH | .335B | .150A |
| 9687 | ---- | ---- | 0.210N | .210 | UNCH | .484 | ---- | ---- | ---- | 100 | UNCH | .410B | .200A |
| 9700 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 1200

4YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|-------|----|------|------|------|------|-----|------|------|-------|
| JUN19 E4 | 4YR MIDCRV PUT | (FUTURES SETT. .00) | 0.060N | .065+ | 50 | .175 | ---- | ---- | ---- | 500 | UNCH | ---- | .090A |
| 9637 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 500

5YR MIDCRV PUT

| | | | | | | | | | | | | | |
|----------|----------------|---------------------|--------|------|------|------|------|------|------|------|------|------|-------|
| DEC18 E5 | 5YR MIDCRV PUT | (FUTURES SETT. .00) | 0.082N | .082 | UNCH | .299 | ---- | ---- | ---- | 1600 | UNCH | ---- | ---- |
| 9675 | ---- | ---- | 0.120N | .120 | UNCH | .403 | ---- | ---- | ---- | 300 | UNCH | .210 | .140A |
| 9687 | ---- | ---- | 0.175N | .175 | UNCH | .523 | ---- | ---- | ---- | 1600 | UNCH | ---- | ---- |
| 9700 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 3500

TE2 OPT

| | | | | | | | | | | | | | |
|-----------|---------|---------------------|--------|-------|----|------|------|------|------|------|------|------|------|
| SEP18 TE2 | TE2 OPT | (FUTURES SETT. .00) | 0.025N | .027+ | 25 | .299 | ---- | ---- | ---- | 3000 | UNCH | ---- | ---- |
| 9725 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 3000

TE3 OPT

| | | | | | | | | | | | | | |
|-----------|---------|---------------------|--------|-------|----|------|------|------|------|------|------|------|-------|
| SEP18 TE3 | TE3 OPT | (FUTURES SETT. .00) | 0.112N | .120+ | 75 | .609 | ---- | ---- | ---- | 7251 | UNCH | ---- | .115A |
| 9725 | ---- | ---- | | | | | | | | | | | |

TOTAL 0 73316 7251

WK3 MDCRV PUT

| | | | | | | | | | | | | | |
|----------|---------------|---------------------|--------|-------|------|------|------|------|------|-----|------|------|------|
| JUL18 3K | WK3 MDCRV PUT | (FUTURES SETT. .00) | 0.002N | .002 | UNCH | .033 | ---- | ---- | ---- | 400 | UNCH | ---- | ---- |
| 9687 | ---- | ---- | 0.007N | .007 | UNCH | .200 | ---- | ---- | ---- | 800 | UNCH | ---- | ---- |
| 9700 | ---- | ---- | 0.080N | .087+ | 75 | .941 | ---- | ---- | ---- | 400 | UNCH | ---- | ---- |
| 9712 | ---- | ---- | | | | | | | | | | | |



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FINAL

PG54 BULLETIN #136@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Tue, Jul 17, 2018 PG54

WK3 MDCRV PUT

WK3 MDCRV PUT (FUTURES SETT. .00)

TOTAL 0 73316 1600
73,316.00

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 |
|-------------------------|---------|-------|------|------|---------|-------|--------------------------|-------|---------------|-----------------------------|------------------|--------------------------|
| TE2 OPT SEP18 TE2 | TE2 OPT | | | | | | (FUTURES SETT. .00) | | | | | |
| 9725 | ---- | | ---- | ---- | .0250N | | .0275+ .0025 | .299 | ---- | ---- | 3000 | UNCH ---- |
| TOTAL | | | | | | | | | | 0 | 3000 | |
| TE3 OPT SEP18 TE3 | TE3 OPT | | | | | | (FUTURES SETT. .00) | | | | | |
| 9725 | ---- | | ---- | ---- | .1125N | | .1200+ .0075 | .609 | ---- | ---- | 7251 | UNCH ---- .1150A |
| TOTAL | | | | | | | | | | 0 | 7251 | |

OPTIONS E00'S, BLOCKS and EXERCISES

| PRODUCT | STRIKE PRICE | E00 VOLUME | BLOCK VOLUME | M-T-D BLOCK VOLUME | OPTION EXERCISES | M-T-D OPTION EXERCISES | Transfer VOLUME |
|--------------------------------|-------------------------------------|---------------|-----------------|--------------------------|---------------------|------------------------------|--------------------|
| 1YR MIDCRV PUT SEP18 E0 | EURODOLLAR MIDCURVE OPTIONS 9787 | ---- | ---- | ---- | 1650 | 1650 | 0.00 |
| E0 | 9825 | ---- | ---- | ---- | 17 | 17 | 0.00 |
| TOTALS | | 0 | 0 | 0 | 1667 | 1667 | 0 |
| MAR19 E0 | PUT 9662 | ---- | ---- | 20000 | ---- | ---- | 0.00 |
| E0 | 9675 | ---- | ---- | 20000 | ---- | ---- | 0.00 |
| E0 | 9687 | ---- | ---- | 20000 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 60000 | 0 | 0 | 0 |
| 2YR MIDCRV CALL MAR19 E2 | EURODOLLAR MIDCURVE OPTIONS 9750 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 10000 | 0 | 0 | 0 |
| 2YR MIDCRV PUT SEP18 E2 | EURODOLLAR MIDCURVE OPTIONS 9687 | ---- | ---- | 20000 | ---- | ---- | 0.00 |
| E2 | 9787 | ---- | ---- | ---- | 2000 | 2000 | 0.00 |
| TOTALS | | 0 | 0 | 20000 | 2000 | 2000 | 0 |
| DEC18 E2 | PUT 9625 | ---- | ---- | 12500 | ---- | ---- | 0.00 |
| E2 | 9675 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| E2 | 9700 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 32500 | 0 | 0 | 0 |
| MAR19 E2 | PUT 9650 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 10000 | 0 | 0 | 0 |
| 3YR MIDCRV CALL SEP18 E3 | EURODOLLAR MIDCURVE OPTIONS 9650 | ---- | ---- | ---- | 500 | 500 | 0.00 |
| TOTALS | | 0 | 0 | 0 | 500 | 500 | 0 |
| DEC18 E3 | CALL 9700 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| E3 | 9712 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| E3 | 9737 | ---- | ---- | 10000 | ---- | ---- | 0.00 |
| TOTALS | | 0 | 0 | 30000 | 0 | 0 | 0 |