

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 #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 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														
OCT18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9662	----		----	----	----		.002+	25	----	----	----	----	UNCH	.035B .002A
9675	----		----	----	----		.002+	25	----	----	----	----	UNCH	.070B .005
9687	----		----	----	----		.065	UNCH	1.000	----	----	----	UNCH	.145B .015A
9700	----		----	----	----		.190	UNCH	1.000	----	----	----	UNCH	.270B .050A
9712	----		----	----	----		.315	UNCH	1.000	----	----	----	UNCH	.395B .110A
TOTAL										0	0	0		
NOV18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9625	----		----	----	----		CAB	----	.000	----	----	552	UNCH	.005B .005
9637	----		----	----	----		CAB	----	.004	----	----	6000	UNCH	.010B .002
9650	----		----	----	0.002N		CAB	----	.036	----	----	31186	UNCH	.020B .005
9662	----		----	----	0.007N		.007	UNCH	.113	----	----	34446	UNCH	.050B .010A
9675	----		----	----	0.037N		.042+	50	.414	----	1150	2950	174539 +	3150 .090B .020A
9687	----		----	----	0.107N		.122+	150	.725	----	----	44995	UNCH	.170B .035A
9700	----		----	----	0.210N		.232+	225	.874	----	----	38432	UNCH	.280B .080A
9712	----		----	----	0.325N		.350+	250	.947	----	----	4300	UNCH	.400B .130A
9725	----		----	----	0.445N		.472+	275	.974	----	----	1000	UNCH	.520B .185A
TOTAL										1150	2950	335450 +	3150	
DEC18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9562	----		----	----	----		CAB	----	----	----	----	600	UNCH	.002 .002
9600	----		----	----	----		CAB	----	.000	----	----	5125	UNCH	.002 .002
9612	----		----	----	----		CAB	----	.001	----	----	1263	UNCH	.002 .002
9625	----		----	----	----		CAB	----	.006	----	----	13085	UNCH	.015B .002
9637	----		----	----	0.002N		CAB	----	.028	----	----	77217	UNCH	.025 .010A
9650	----		----	----	0.007N		.005-	25	.061	----	2000	7542	262895 +	4121 .035B .005
9662	----		----	----	0.022N		.020-	25	.195	----	2100	5014	410155 -	3136 .070B .015A
9675	----		----	----	0.060N		.065+	50	.438	----	1250	127	577667 -	2 .105B .025
9687	----		----	----	0.132N		.145+	125	.664	----	125	451859	UNCH	.185B .035A
9700	----		----	----	0.227N		.247+	200	.807	----	1250	----	382573 +	1250 .290B .050
9712	----		----	----	0.337N		.360+	225	.891	----	----	111765	UNCH	.405B .050A
9725	----		----	----	0.452N		.477+	250	.942	----	----	85010	UNCH	.525B .075A
9737	----		----	----	0.570N		.597+	275	.963	----	----	51724	UNCH	.650B .105A
9750	----		----	----	0.692N		.722+	300	.981	----	----	36880	UNCH	.770B .145A
9762	----		----	----	0.815N		.845+	300	.992	----	----	7260	UNCH	.895B .195A
9775	----		----	----	0.940N		.970+	300	.997	----	----	802	UNCH	1.020B .260A
9787	----		----	----	1.065N		1.095+	300	.999	----	----	970	UNCH	1.145B .510A
9812	----		----	----	1.315N		1.345+	300	.999	----	----	3991	UNCH	1.395B .840A
TOTAL										6600	15758	2480841 +	2233	
JAN19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9612	----		----	----	----		CAB	----	.007	----	----	375	UNCH	.002 .002
9625	----		----	----	0.002N		.002	UNCH	.024	----	----	125	UNCH	.005B .005A
9637	----		----	----	0.007N		.007	UNCH	.065	----	----	3643	UNCH	.020B .010A
9650	----		----	----	0.020N		.020	UNCH	.152	----	----	22925	UNCH	.035B .015A
9662	----		----	----	0.047N		.050+	25	.304	----	150	41431	UNCH	.080B .020A
9675	----		----	----	0.100N		.107+	75	.492	----	----	30982	UNCH	.150B .040A
9687	----		----	----	0.175N		.187+	125	.657	----	100	19012	UNCH	.235B .075A
9700	----		----	----	0.267N		.287+	200	.774	----	----	42484	UNCH	.340B .125A
9712	----		----	----	0.372N		.395+	225	.851	----	----	7100	UNCH	.455B .195A
TOTAL										150	15858	168077		
FEB19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----		----	----	----		CAB	----	.007	----	----	125	UNCH	.002 .002
9612	----		----	----	0.002N		.002	UNCH	.021	----	----	125	UNCH	.005 .005
9650	----		----	----	0.032N		.035+	25	.201	----	----	4596	UNCH	.050B .020A
9662	----		----	----	0.067N		.072+	50	.340	----	----	7549	UNCH	.100B .035A
9675	----		----	----	0.122N		.130+	75	.493	----	----	10306	UNCH	.170B .060A
9687	----		----	----	0.195N		.210+	150	.631	----	----	5535	UNCH	.255B .095A
TOTAL										0	15858	28236		
MAR19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----		----	----	0.005N		.002-	25	.018	----	----	1509	UNCH	.005 .005
9612	----		----	----	0.007N		.005-	25	.035	----	----	20700	UNCH	.015B .005
9625	----		----	----	0.012N		.010-	25	.066	----	----	34216	UNCH	.030B .015A
9637	----		----	----	0.022N		.020-	25	.122	----	250	626467 +	250 .060B .015A	
9650	----		----	----	0.045N		.045	UNCH	.226	----	----	191337	UNCH	.085B .025A



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PG54 BULLETIN #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 2018 PG54

1YR MIDCRV PUT

9662	1YR MIDCRV PUT	(FUTURES SETT. .00)	0.082N	.085+	25	.354	----	4250	----	985630	-	2042	.115B	.040A
9675	----	----	0.137N	.145+	75	.493	----	1500	250	307983	-	300	.185B	.045A
9687	----	----	0.210N	.222+	125	.620	----	4000	----	577426	UNCH		.265B	.065A
9700	----	----	0.295N	.312+	175	.724	----	----	----	98662	UNCH		.365B	.090A
9712	----	----	0.395N	.415+	200	.803	----	----	----	22926	UNCH		.470B	.120A
9725	----	----	0.502N	.525+	225	.860	----	----	----	48783	UNCH		.580B	.165A
9737	----	----	0.612N	.637+	250	.901	----	----	----	2014	UNCH		.700B	.215A
9775	----	----	0.970N	1.000+	300	.957	----	----	----	70	UNCH		1.060B	.580A

TOTAL 10000 16108 2917723 - 2092

APR19 E0 1YR MIDCRV PUT

9675	----	----	----	.170+	NEW	.499	----	----	250	250 +	250	----	----
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TOTAL 0 16358 250 + 250

JUN19 E0 1YR MIDCRV PUT

9500	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002	.002
9575	----	----	0.005N	.005	UNCH	.025	----	----	----	1	UNCH	.005	.005
9587	----	----	0.007N	.007	UNCH	.037	----	----	----	735	UNCH	.010B	.005
9600	----	----	0.012N	.012	UNCH	.059	----	----	----	4308	UNCH	.015B	----
9612	----	----	0.020N	.022+	25	.097	----	----	----	22098	UNCH	.025B	.015A
9625	----	----	0.035N	.037+	25	.148	----	----	----	18075	UNCH	.050B	.025A
9637	----	----	0.057N	.062+	50	.220	----	3000	20	84520 +	3020	.080B	.035A
9650	----	----	0.092N	.097+	50	.305	----	3000	20	42087 +	3010	.120B	.050A
9662	----	----	0.137N	.145+	75	.400	----	3000	20	24300 +	3010	.175B	.075A
9675	----	----	0.195N	.205+	100	.498	----	----	----	45000	UNCH	.245B	.110A
9687	----	----	0.265N	.277+	125	.592	----	----	----	41255	UNCH	.325B	.155A
9700	----	----	0.345N	.362+	175	.676	----	----	----	13697	UNCH	.410B	.205A
9712	----	----	0.435N	.455+	200	.747	----	----	----	3000	UNCH	.510B	.255A
9737	----	----	0.640N	.662+	225	.853	----	----	----	220	UNCH	.725B	.380A

TOTAL 9000 16418 299297 + 9040

SEP19 E0 1YR MIDCRV PUT

9600	----	----	0.030N	.030	UNCH	.103	----	----	1783	6451 +	783	.035B	.025A
9625	----	----	0.067N	.067	UNCH	.199	----	----	----	20000	UNCH	.075B	.045A
9650	----	----	0.135N	.142+	75	.340	----	5500	500	23342 +	3192	.165B	.090A
9662	----	----	0.182N	.192+	100	.417	----	7500	500	18500 +	4500	.225B	.115A
9675	----	----	0.240N	.250+	100	.495	----	2650	----	24100 +	2050	.290B	.155A
9687	----	----	0.307N	.320+	125	.572	----	----	----	100	UNCH	.365B	.200A
9700	----	----	0.387N	.400+	125	.642	----	----	----	500	UNCH	.450B	.255A

TOTAL 15650 19201 92993 + 10525

DEC19 E0 1YR MIDCRV PUT

9625	----	----	0.102N	.107+	50	.245	----	----	----	4000	UNCH	.120B	.110A
9650	----	----	0.180N	.187+	75	.366	----	----	----	4000	UNCH	.210B	.185A
9687	----	----	0.357N	.370+	125	.563	----	----	----	50	UNCH	----	----

TOTAL 0 19201 8050

2YR MIDCRV PUT

OCT18 E2 2YR MIDCRV PUT

9675	----	----	----	.002+	25	----	----	----	----	----	UNCH	.130B	.002
9687	----	----	----	.095	UNCH	1.000	----	----	----	----	UNCH	.205B	.020A
9700	----	----	----	.220	UNCH	1.000	----	----	----	----	UNCH	.330B	.055A
9712	----	----	----	.345	UNCH	1.000	----	----	----	----	UNCH	.455B	.120A

TOTAL 0 19201 0

NOV18 E2 2YR MIDCRV PUT

9575	----	----	----	CAB	----	----	----	----	----	1	UNCH	.002	.002
9600	----	----	----	CAB	----	.000	----	----	----	7800	UNCH	----	----
9612	----	----	----	CAB	----	.000	----	----	----	12938	UNCH	.010B	.002
9625	----	----	----	CAB	----	.005	----	----	----	6550	UNCH	.020B	.002A
9637	----	----	0.002N	CAB	----	.029	----	1000	----	50729 -	1000	.035B	.005
9650	----	----	0.007N	.007	UNCH	.084	----	1500	----	43594 -	750	.060B	.005
9662	----	----	0.025N	.025	UNCH	.236	----	----	----	34821	UNCH	.100B	.010A
9675	----	----	0.070N	.075+	50	.499	----	4500	----	78533 +	3500	.145B	.020A
9687	----	----	0.145N	.160+	150	.728	----	2000	----	32750 +	1500	.230B	.045A
9700	----	----	0.245N	.265+	200	.870	----	300	----	15183 -	200	.340B	.085A
9712	----	----	0.357N	.382+	250	.934	----	----	----	350	UNCH	.460B	.150A
9737	----	----	0.597N	.625+	275	.993	----	----	----	250	UNCH	.705B	.315A
9750	----	----	0.720N	.750+	300	.998	----	----	----	30	UNCH	.830B	.400A

TOTAL 9300 19201 283529 + 3050

DEC18 E2 2YR MIDCRV PUT

9575	----	----	----	CAB	----	.000	----	----	----	115	UNCH	.010B	.002
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2YR MIDCRV PUT

	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9587	----	----	----	CAB	----	.000	----	----	525	UNCH	.010B	.002		
9600	----	----	----	CAB	----	.001	----	----	17123	UNCH	.025B	.005		
9612	----	----	----	CAB	----	.006	----	----	114356	UNCH	.030B	.002		
9625	----	----	0.002N	.002	UNCH	.024	----	100	25832 +	100	.045B	.005		
9637	----	----	0.007N	.007	UNCH	.066	----	200	130049 -	200	.065B	.010A		
9650	----	----	0.020N	.017-	25	.142	----	3000	500	197591 -	741	.095B	.010	
9662	----	----	0.045N	.047+	25	.302	----	2000	100	344537	UNCH	.130B	.020	
9675	----	----	0.095N	.102+	75	.499	----	3750	4056	257354 +	3500	.175B	.035A	
9687	----	----	0.170N	.182+	125	.677	----	4000	250	299918 -	3250	.250B	.060A	
9700	----	----	0.265N	.282+	175	.803	----	750	1350	252246 +	1172	.355B	.060	
9712	0.375	#.375	*.375	0.375	.395+	225	.877	----	500	----	42633 +	500	.470B	.085A
9725	----	----	0.485N	.510+	250	.923	----	----	----	54400	UNCH	.590B	.110A	
9737	----	----	0.605N	.630+	250	.953	----	----	----	18921	UNCH	.710B	.155A	
9750	----	----	0.725N	.752+	275	.969	----	----	----	4607	UNCH	.830B	.195A	
9762	----	----	0.847N	.875+	275	.983	----	----	----	8244	UNCH	.955B	.250A	
9787	----	----	1.095N	1.125+	300	.996	----	----	----	999	UNCH	1.205B	.395A	
9800	----	----	1.220N	1.250+	300	.998	----	----	----	5450	UNCH	1.330B	.485A	
TOTAL								14000	25757	1774900 +	1081			

JAN19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	0.005N	.002-	25	.020	----	----	----	20857	UNCH	.010B	.005
9625	----	----	0.007N	.005-	25	.040	----	----	----	10425	UNCH	.015B	.010
9637	----	----	0.015N	.012-	25	.089	----	----	----	20200	UNCH	.030B	.010A
9650	----	----	0.030N	.030	UNCH	.181	----	----	----	18436	UNCH	.060B	.020
9662	----	----	0.060N	.062+	25	.315	----	----	----	1841	UNCH	.105B	.025A
9675	----	----	0.107N	.115+	75	.473	----	800	----	27731 +	300	.170B	.045A
9687	----	----	0.175N	.190+	150	.625	----	----	----	7367	UNCH	.250B	.075A
9700	----	----	0.262N	.285+	225	.742	----	----	----	325	UNCH	.350B	.120A
TOTAL								800	25757	107182 +	300		

FEB19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9600	----	----	0.005N	.005	UNCH	.030	----	----	----	250	UNCH	.005	.005
9612	----	----	0.007N	.007	UNCH	.046	----	----	----	500	UNCH	.010B	.010A
9625	----	----	0.012N	.012	UNCH	.075	----	----	----	375	UNCH	.025B	.010
9637	----	----	0.025N	.025	UNCH	.135	----	----	----	325	UNCH	.045B	.025A
9650	----	----	0.047N	.047	UNCH	.225	----	----	----	13000	UNCH	.075B	.030A
9662	----	----	0.082N	.085+	25	.344	----	----	----	300	UNCH	.125B	.045A
9675	----	----	0.132N	.140+	75	.477	----	----	1	241	UNCH	.190B	.065A
9687	----	----	0.200N	.215+	150	.604	----	----	----	302	UNCH	.275B	.100A
TOTAL								0	25758	15293			

MAR19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9550	----	----	----	CAB	----	.001	----	----	----	20	UNCH	----	.010A
9575	----	----	0.002N	CAB	----	.007	----	----	----	4510	UNCH	.025B	.020A
9600	----	----	0.007N	.005-	25	.030	----	----	----	10836	UNCH	.040B	.010
9612	----	----	0.012N	.010-	25	.056	----	----	----	1859	UNCH	.055B	.010A
9625	----	----	0.020N	.020	UNCH	.101	----	----	----	46426	UNCH	.075B	.015A
9637	----	----	0.035N	.035	UNCH	.162	----	----	----	57156	UNCH	.100B	.020A
9650	----	----	0.060N	.062+	25	.253	----	----	125	67991 +	125	.130B	.030A
9662	----	----	0.097N	.102+	50	.361	----	----	----	96375	UNCH	.170B	.050A
9675	----	----	0.150N	.160+	100	.480	----	----	----	61744	UNCH	.215B	.075A
9687	----	----	0.217N	.232+	150	.594	----	----	----	59336	UNCH	.290B	.115A
9700	----	----	0.297N	.317+	200	.692	----	----	----	32189	UNCH	.380B	.145A
9712	----	----	0.392N	.415+	225	.772	----	----	----	7853	UNCH	.480B	.190A
9800	----	----	1.197N	1.230+	325	.978	----	----	----	250	UNCH	1.310B	.845A
9812	----	----	1.320N	1.355+	350	.988	----	----	----	500	UNCH	1.435B	.955A
9837	----	----	1.570N	1.605+	350	.996	----	----	----	500	UNCH	1.505B	1.185A
TOTAL								0	25883	447545 +	125		

JUN19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9450	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002	.002
9612	----	----	0.030N	.030	UNCH	.112	----	----	----	2350	UNCH	.065B	.020
9625	----	----	0.047N	.045-	25	.158	----	----	----	4560	UNCH	.085B	.035A
9637	----	----	0.070N	.070	UNCH	.222	----	----	----	2100	UNCH	.115B	.045A
9650	----	----	0.102N	.105+	25	.300	----	----	----	1903	UNCH	.160B	.060A
9662	----	----	0.145N	.150+	50	.384	----	----	----	37000	UNCH	.205B	.085A
9675	----	----	0.197N	.205+	75	.473	----	----	----	3415	UNCH	.260B	.115A
9687	----	----	0.262N	.275+	125	.561	----	----	----	3345	UNCH	.330B	.160A
9700	----	----	0.337N	.352+	150	.643	----	----	100	29073	UNCH	.415B	.210A
9712	----	----	0.425N	.442+	175	.713	----	----	----	2730	UNCH	.505B	.270A
TOTAL								0	25983	86477			

SEP19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9612	----	----	0.057N	.057	UNCH	.159	----	----	----	50	UNCH	.075B	.045A



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PRELIMINARY

PG54 BULLETIN #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 2018 PG54

2YR MIDCRV PUT

2YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	0.110N	.110	UNCH	.265	----	----	----	8050	UNCH	.140B	.075A
9650	----	----	0.147N	.150+	25	.331	----	----	----	600	UNCH	.185B	.095A
9662	----	----	0.190N	.197+	75	.400	----	----	----	500	UNCH	.235B	.125A
9675	----	----	0.242N	.252+	100	.472	----	500	----	2250 +	100	.295B	.160A
9687	----	----	0.305N	.315+	100	.544	----	----	----	217	UNCH	.370B	.205A
9700	----	----	0.377N	.390+	125	.614	----	----	----	1000	UNCH	.445B	.255A

TOTAL 500 25983 12667 + 100

3YR MIDCRV PUT

OCT18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9675	----	----	----	.002+	25	----	----	----	----	----	UNCH	.160B	.002A
9687	----	----	----	.055	UNCH	1.000	----	----	----	----	UNCH	.225B	.020A
9700	----	----	----	.180	UNCH	1.000	----	----	----	----	UNCH	.315B	.045A
9712	----	----	----	.305	UNCH	1.000	----	----	----	----	UNCH	.420B	.105A
9787	----	----	----	1.055	UNCH	1.000	----	----	----	----	UNCH	1.170B	.750A

TOTAL 0 25983 0

NOV18 E3

NOV18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----	----	CAB	----	----	----	----	----	1	UNCH	.002	.002
9625	----	----	----	CAB	----	.006	----	----	----	125	UNCH	.035B	.010
9637	----	----	0.002N	CAB	----	.027	----	----	----	826	UNCH	.055B	.005
9650	----	----	0.007N	.005-	25	.058	----	----	----	68342	UNCH	.080B	.005
9662	----	----	0.020N	.020	UNCH	.187	----	----	1	28469	UNCH	.120B	.015A
9675	----	----	0.055N	.057+	25	.415	----	----	200	32839 +	100	.170B	.020A
9687	----	----	0.117N	.127+	100	.670	----	----	----	10688	UNCH	.235B	.040A
9700	----	----	0.210N	.227+	175	.844	----	----	----	8970	UNCH	.320B	.080A
9712	----	----	0.317N	.342+	250	.929	----	----	----	100	UNCH	.425B	.140A

TOTAL 0 26184 150360 + 100

DEC18 E3

DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9587	----	----	----	CAB	----	.000	----	----	----	675	UNCH	.015B	.002
9600	----	----	----	CAB	----	.001	----	----	----	797	UNCH	.040B	.005
9612	----	----	----	CAB	----	.007	----	----	----	125	UNCH	.055B	.010A
9625	----	----	0.002N	.002	UNCH	.023	----	----	----	15701	UNCH	.070B	.005
9637	----	----	0.007N	.007	UNCH	.061	----	----	----	2071	UNCH	.100B	.010A
9650	----	----	0.017N	.017	UNCH	.130	----	----	----	136354	UNCH	.120B	.010
9662	----	----	0.040N	.040	UNCH	.257	----	----	500	114817	UNCH	.165B	.020
9675	----	----	0.080N	.085+	50	.437	----	6900	575	86359 +	3350	.205B	.030A
9687	----	----	0.145N	.157+	125	.621	----	----	----	37240	UNCH	.265B	.060A
9700	----	----	0.232N	.250+	175	.766	----	----	----	100665	UNCH	.345B	.080A
9712	----	----	0.335N	.357+	225	.860	----	----	----	21628	UNCH	.435B	.105A
9725	----	----	0.447N	.472+	250	.918	----	----	----	11590	UNCH	.555B	.140A
9737	----	----	0.565N	.590+	250	.950	----	----	----	29550	UNCH	.675B	.185A
9750	----	----	0.685N	.712+	275	.980	----	----	----	10694	UNCH	.795B	.235A

TOTAL 6900 27259 568266 + 3350

JAN19 E3

JAN19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9587	----	----	0.002N	CAB	----	.002	----	----	----	375	UNCH	.002	.002
9612	----	----	0.007N	.002-	50	.019	----	----	----	125	UNCH	.010B	.005A
9637	----	----	0.017N	.012-	50	.085	----	----	----	7780	UNCH	.035B	.010A
9650	----	----	0.032N	.027-	50	.164	----	----	----	375	UNCH	.060B	.015A
9662	----	----	0.057N	.057	UNCH	.288	----	----	----	7675	UNCH	.100B	.025A
9675	----	----	0.100N	.105+	50	.437	----	----	----	1385	UNCH	.160B	.045A
9687	----	----	0.162N	.172+	100	.589	----	----	----	582	UNCH	.240B	.075A
9700	----	----	0.245N	.257+	125	.724	----	----	----	2471	UNCH	.330B	.120A
9712	----	----	0.337N	.357+	200	.820	----	----	----	4936	UNCH	.435B	.180A

TOTAL 0 27259 25704

FEB19 E3

FEB19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9562	----	----	----	CAB	----	.003	----	----	----	125	UNCH	.002	.002
9600	----	----	0.005N	.005	UNCH	.029	----	----	----	125	UNCH	.010	.010
9612	----	----	0.010N	.007-	25	.044	----	----	----	125	UNCH	.015B	.010A
9637	----	----	0.027N	.027	UNCH	.137	----	----	----	375	UNCH	.050B	.020A
9675	----	----	0.125N	.130+	50	.447	----	----	----	125	UNCH	.180B	.065A

TOTAL 0 27259 875

MAR19 E3

MAR19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)											
9500	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002	.002
9562	----	----	----	CAB	----	.007	----	----	----	1	UNCH	.015B	.020A
9575	----	----	0.002N	.002	UNCH	.014	----	----	----	26100	UNCH	.025B	.005A
9587	----	----	0.005N	.005	UNCH	.026	----	----	----	1125	UNCH	.040B	.010A
9600	----	----	0.007N	.007	UNCH	.039	----	----	----	7350	UNCH	.060B	.010A
9612	----	----	0.012N	.012	UNCH	.063	----	----	----	15306	UNCH	.075B	.010A



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PRELIMINARY

PG54 BULLETIN #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 2018 PG54

3YR MIDCRV PUT

3YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	0.022N	.020-	25	.097	----	----	----	7045	UNCH	.095B	.015A
9637	----	----	0.037N	.035-	25	.156	----	250	----	16275	UNCH	.120B	.025A
9650	----	----	0.060N	.060	UNCH	.238	----	----	----	23908	UNCH	.150B	.035A
9662	----	----	0.095N	.097+	25	.340	----	250	----	24926 +	209	.195B	.050A
9675	----	----	0.142N	.147+	50	.452	----	500	----	28681	UNCH	.250B	.075A
9687	----	----	0.205N	.215+	100	.567	----	----	----	27922	UNCH	.315B	.110A
9700	----	----	0.280N	.292+	125	.673	----	----	100	61261	UNCH	.385B	.160A
9712	----	----	0.370N	.385+	150	.764	----	----	----	3850	UNCH	.465B	.220A
9725	----	----	0.470N	.490+	200	.830	----	----	----	1100	UNCH	.565B	.280A

TOTAL 1000 27359 244851 + 209

JUN19 E3 3YR MIDCRV PUT

JUN19 E3 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9537	----	----	0.002N	.005+	25	.019	----	----	----	1	UNCH	.005B	.002
9600	----	----	0.025N	.025	UNCH	.089	----	----	----	7250	UNCH	.035B	.020A
9625	----	----	0.052N	.050-	25	.164	----	----	----	3614	UNCH	.070B	.035A
9637	----	----	0.075N	.072-	25	.222	----	----	----	4749	UNCH	.100B	.045A
9650	----	----	0.105N	.105	UNCH	.294	----	----	----	2501	UNCH	.140B	.065
9662	----	----	0.145N	.147+	25	.376	----	----	----	4663	UNCH	.190B	.090A
9675	----	----	0.195N	.202+	75	.463	----	----	----	13000	UNCH	.250B	.120A
9687	----	----	0.257N	.270+	125	.550	----	----	----	7159	UNCH	.350B	.160A
9700	----	----	0.330N	.345+	150	.632	----	----	----	6897	UNCH	.405B	.210A
9712	----	----	0.415N	.432+	175	.706	----	----	----	4899	UNCH	.495B	.265A
9725	----	----	0.505N	.527+	225	.768	----	----	----	2000	UNCH	.585B	.340A

TOTAL 0 27359 56733

SEP19 E3 3YR MIDCRV PUT

SEP19 E3 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	0.085N	.087+	25	.216	----	----	----	50	UNCH	.110B	.060A
9650	----	----	0.147N	.150+	25	.331	----	----	----	40	UNCH	.185B	.105A
9675	----	----	0.242N	.250+	75	.472	----	500	----	1900 +	150	.300B	.170A

TOTAL 500 27359 1990 + 150

DEC19 E3 3YR MIDCRV PUT

DEC19 E3 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9650	----	----	0.192N	.202+	100	.361	----	----	----	2740	UNCH	.230B	.165A

TOTAL 0 27359 2740

4YR MIDCRV PUT

OCT18 E4 4YR MIDCRV PUT

OCT18 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	----	.060	UNCH	1.000	----	----	----	----	UNCH	.215B	.025A
9700	----	----	----	.185	UNCH	1.000	----	----	----	----	UNCH	.295B	.060A

TOTAL 0 27359 0

NOV18 E4 4YR MIDCRV PUT

NOV18 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9650	----	----	0.007N	.005-	25	.059	----	----	----	3	UNCH	.055B	.010
9662	----	----	0.025N	.022-	25	.201	----	----	----	2250	UNCH	.090B	.015A
9675	----	----	0.057N	.060+	25	.425	----	----	----	1100	UNCH	.200B	.025A
9687	----	----	0.117N	.132+	150	.676	----	----	----	1	UNCH	.235B	.050A

TOTAL 0 27359 3354

DEC18 E4 4YR MIDCRV PUT

DEC18 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	0.005N	.005	UNCH	.039	----	----	----	2778	UNCH	.090B	.010A
9637	----	----	0.010N	.010	UNCH	.075	----	----	----	607	UNCH	.115B	.010
9650	----	----	0.020N	.020	UNCH	.142	----	----	----	891	UNCH	.145B	.015A
9662	----	----	0.042N	.042	UNCH	.266	----	----	----	5638	UNCH	.180B	.020
9675	----	----	0.082N	.087+	50	.445	----	----	----	970	UNCH	.225B	.040A
9687	----	----	0.145N	.157+	125	.632	----	----	----	1300	UNCH	.290B	.065A
9700	----	----	0.235N	.250+	150	.781	----	----	----	15800	UNCH	.370B	.100A
9737	----	----	0.565N	.592+	275	.963	----	----	----	50	UNCH	.675B	.220A

TOTAL 0 27359 28034

MAR19 E4 4YR MIDCRV PUT

MAR19 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----	0.002N	.002	UNCH	.013	----	----	----	250	UNCH	.020	.010
9650	----	----	0.065N	.065	UNCH	.253	----	----	----	300	UNCH	.160B	.040A
9687	----	----	0.212N	.225+	125	.585	----	----	----	550	UNCH	.335B	.125A
9700	----	----	0.290N	.307+	175	.687	----	----	----	100	UNCH	.410B	.170A

TOTAL 0 27359 1200

JUN19 E4 4YR MIDCRV PUT

JUN19 E4 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	0.080N	.080	UNCH	.239	----	----	----	500	UNCH	.105B	.055A

TOTAL 0 27359 500

5YR MIDCRV PUT

DEC18 E5 5YR MIDCRV PUT

DEC18 E5 5YR MIDCRV PUT	(FUTURES SETT. .00)												
-------------------------	---------------------	--	--	--	--	--	--	--	--	--	--	--	--

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PRELIMINARY

PG54 BULLETIN #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 2018 PG54

5YR MIDCRV PUT

DEC18	5YR MIDCRV PUT	(FUTURES SETT. .00)											
9675	----	----	0.105N	.112+	75	.539	----	----	----	1600	UNCH	----	----
9687	----	----	0.180N	.192+	125	.726	----	----	----	300	UNCH	.210	.140A
9700	----	----	0.275N	.295+	200	.854	----	----	----	1600	UNCH	----	----

TOTAL 0 27359 3500
TE4 OPT

OCT18	TE4 OPT	(FUTURES SETT. .00)											
TE4	----	----		.002+	25	1.000	----	----	----	----	UNCH	.055B	.010A

TOTAL 0 27359 0

27,359.00

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	E3W PUT	(FUTURES SETT. .00)												
OCT18	----	----												
EF3	----	----												
9687	----	----	.0725N				.0950+	.0225	.837	----	250	UNCH	.1750B	.0500A
TOTAL										0	250			
TE4 OPT	TE4 OPT	(FUTURES SETT. .00)												
OCT18	----	----												
TE4	----	----												
9687	----	----					.0025+	.0025	1.000	----	----	UNCH	.0550B	.0100A
TOTAL										0	0			



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PRELIMINARY

PG54 BULLETIN #199@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Mon, Oct 15, 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							
OCT18 CALL							
E0	9637	----	----	----	----	458	0.00
E0	9650	----	----	----	----	932	0.00
E0	9662	----	----	----	----	152	0.00
E0	9675	----	----	----	----	15920	0.00
TOTALS		0	0	0	0	17462	0
NOV18 CALL							
E0	9687	----	----	20000	----	----	0.00
E0	9712	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
DEC18 CALL							
E0	9700	----	----	20000	----	----	0.00
E0	9725	----	----	40000	----	----	0.00
TOTALS		0	0	60000	0	0	0
MAR19 CALL							
E0	9700	----	----	3246	----	----	0.00
E0	9712	----	----	3246	----	----	0.00
E0	9725	----	----	3246	----	----	0.00
TOTALS		0	0	9738	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 PUT							
E0	9687	----	----	----	----	120675	0.00
E0	9700	----	----	----	----	64587	0.00
E0	9712	----	----	----	----	14513	0.00
TOTALS		0	0	0	0	199775	0
JUN19 PUT							
E0	9637	----	3000	3000	----	----	0.00
E0	9650	----	3000	3000	----	----	0.00
E0	9662	----	3000	3000	----	----	0.00
TOTALS		0	9000	9000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
OCT18 CALL							
E2	9662	----	----	----	----	350	0.00
E2	9675	----	----	----	----	5702	0.00
TOTALS		0	0	0	0	6052	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 PUT							
E2	9687	----	----	----	----	25210	0.00
E2	9700	----	----	----	----	43151	0.00
E2	9712	----	----	----	----	12017	0.00
TOTALS		0	0	0	0	80378	0
DEC18 PUT							
E2	9662	----	----	33750	----	----	0.00
E2	9675	----	----	101250	----	----	0.00
E2	9687	----	----	22500	----	----	0.00
TOTALS		0	0	157500	0	0	0
4YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 PUT							
E4	9687	----	----	----	----	2	0.00
E4	9700	----	----	----	----	201	0.00
TOTALS		0	0	0	0	203	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
OCT18 CALL							
E3	9675	----	----	----	----	8305	0.00
TOTALS		0	0	0	0	8305	0
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 PUT							
E3	9687	----	----	----	----	14298	0.00
E3	9700	----	----	----	----	22550	0.00
E3	9712	----	----	----	----	11536	0.00
E3	9787	----	----	----	----	413	0.00
TOTALS		0	0	0	0	48797	0
TE4 OPT EURO DOLLAR 9-MONTH MID-CURVE OPTION							
OCT18 PUT							
TE4	9687	----	----	----	----	214	0.00
TOTALS		0	0	0	0	214	0