

MIDCURVE PUT OPTIONS

2019 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 # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 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															
FEB19	1YR MIDCRV PUT		(FUTURES SETT.		.00)										
EO															
9600	----		----	----	----		CAB	----	----	----	----	125	UNCH	.002 .002	
9612	----		----	----	----		CAB	----	----	----	----	125	UNCH	.005 .005	
9625	----		----	----	----		CAB	----	----	----	----	3000	UNCH	---- .010A	
9637	----		----	----	----		CAB	----	----	----	----	13092	UNCH	.025B .010A	
9650	----		----	----	----		CAB	----	----	----	----	18352	UNCH	.050B .005A	
9662	----		----	----	----		CAB	----	.000	----	----	33468	UNCH	.100B .002	
9675	----		----	----	----		CAB	----	.000	----	----	55251	UNCH	.170B .002	
9687	----		----	----	----		CAB	----	.005	----	----	34201	UNCH	.255B .002	
9700	----		----	----	0.002N		CAB	----	.029	----	----	44891	UNCH	.355B .005	
9712	----		----	----	0.007N		.005-	25	.065	----	800	200	75100	UNCH	.460B .010A
9725	----		----	----	0.022N		.022	UNCH	.229	----	7100	4851	92278 +	4860	.575B .015A
9737	0.090		.090	.090	0.090		.072+	50	.511	----	4370	13999	80699 -	503	.695B .030A
9750	----		----	----	0.145N		.157+	125	.757	----	----	4284	15471 +	3580	.815B .060A
9762	----		----	----	0.247N		.267+	200	.885	----	----	----	390	UNCH	.940B .115A
TOTAL										12270	23334	466443 +	7937		
MAR19 1YR MIDCRV PUT (FUTURES SETT. .00)															
EO															
9600	----		----	----	----		CAB	----	----	----	----	1509	UNCH	.005 .005	
9612	----		----	----	----		CAB	----	----	----	----	25581	UNCH	.015B .005	
9625	----		----	----	----		CAB	----	----	----	----	16700	UNCH	.030B .005	
9637	----		----	----	----		CAB	----	.000	----	----	605517	UNCH	.060B .002	
9650	----		----	----	----		CAB	----	.000	----	----	238426	UNCH	.085B .002	
9662	----		----	----	----		CAB	----	.001	----	400	807296	UNCH	.115B .002	
9675	----	CAB	CAB	----	----		CAB	----	.006	----	250	498472	UNCH	.185B .002	
9687	----		----	----	0.005N		.002-	25	.023	----	27045	200	538328	UNCH	.265B .005
9700	----		----	----	0.007N		.007	UNCH	.064	----	4300	6025	149122 -	4292	.365B .010A
9712	----		----	----	0.017N		.017	UNCH	.141	----	46100	13301	190207 +	24288	.470B .015A
9725	----		----	----	0.045N		.047+	25	.305	----	4540	15600	216343 +	5567	.580B .025A
9737	----		----	----	0.095N		.102+	75	.507	----	13000	3590	139890 +	12573	.700B .050A
9750	0.195		#.195	.185	0.185		.182+	125	.691	----	1250	2825	33598 +	800	.820B .085A
9762	----		----	----	0.267N		.282+	150	.822	----	----	4800	UNCH	.940B .140A	
9775	----		----	----	0.377N		.395+	175	.899	----	----	70	UNCH	1.060B .220A	
TOTAL										96485	65275	3465859 +	38936		
APR19 1YR MIDCRV PUT (FUTURES SETT. .00)															
EO															
9625	----		----	----	----		CAB	----	.000	----	----	6708	UNCH	.020B .020A	
9637	----		----	----	----		CAB	----	.002	----	----	12500	UNCH	.040B .020A	
9650	----		----	----	----		CAB	----	.007	----	----	27908	UNCH	.075B .010A	
9662	----		----	----	0.002N		.002	UNCH	.017	----	----	22659	UNCH	.130B .015A	
9675	----		----	----	0.005N		.005	UNCH	.033	----	----	14311	UNCH	.200B .005A	
9687	----		----	----	0.007N		.007	UNCH	.051	----	----	41281	UNCH	.285B .010A	
9700	----		----	----	0.015N		.015	UNCH	.096	----	----	37651	UNCH	.380B .010A	
9712	----		----	----	0.030N		.030	UNCH	.175	----	3000	----	35869 +	2750	.480B .020A
9725	----		----	----	0.060N		.062+	25	.304	----	500	1100	18152 +	474	.595B .030
9737	----		----	----	0.107N		.115+	75	.456	----	500	250	21288 +	500	.710B .055A
9750	----		----	----	0.175N		.187+	125	.603	----	----	2277	UNCH	.825B .090A	
9762	----		----	----	0.262N		.275+	125	.728	----	----	1500	UNCH	.945B .140A	
TOTAL										4000	66625	242104 +	3724		
MAY19 1YR MIDCRV PUT (FUTURES SETT. .00)															
EO															
9650	----		----	----	0.002N		.002	UNCH	.015	----	----	5000	UNCH	.025B .015A	
9662	----		----	----	0.005N		.005	UNCH	.029	----	----	5000	UNCH	.045B .010A	
9675	----		----	----	0.007N		.007	UNCH	.044	----	----	1000	UNCH	.080B .010	
9687	----		----	----	0.012N		.012	UNCH	.073	----	----	3400	UNCH	.185B .010A	
9700	----		----	----	0.022N		.022	UNCH	.123	----	----	5298	UNCH	.190B .015A	
9712	----		----	----	0.042N		.045+	25	.214	----	10250	----	10811 +	8975	.195B .025A
9725	----		----	----	0.077N		.082+	50	.332	----	----	991	UNCH	.270B .045A	
9737	----		----	----	0.127N		.135+	75	.462	----	----	4833	UNCH	.360B .070A	
9750	----		----	----	0.197N		.210+	125	.588	----	----	4659	UNCH	.460B .110A	
TOTAL										10250	66625	40992 +	8975		
JUN19 1YR MIDCRV PUT (FUTURES SETT. .00)															
EO															
9500	----		----	----	----		.002+	25	----	----	----	1	UNCH	.002 .002	
9525	----		----	----	----		.002+	25	----	----	----	141	UNCH	----	
9537	----		----	----	----		.002+	25	.000	----	----	282	UNCH	----	
9575	----		----	----	----		.002+	25	.000	----	----	1	UNCH	.005 .005	
9587	----		----	----	----		.002+	25	.000	----	----	735	UNCH	.010B .005	



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PRELIMINARY

PG54 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 PG54

1YR MIDCRV PUT

6600	1YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	----	.002+	25	.001	----	----	----	4308	UNCH	.015B	----
9612	----	----	----	----	.002+	25	.003	----	----	----	48465	UNCH	.025B	.015A
9625	----	----	----	----	.002+	25	.006	----	----	----	42715	UNCH	.050B	.005A
9637	----	----	----	0.002N	.002	UNCH	.014	----	----	----	122153	UNCH	.080B	.005A
9650	----	----	----	0.005N	.005	UNCH	.026	----	----	----	49916	UNCH	.120B	.010A
9662	----	----	----	0.007N	.007	UNCH	.039	----	----	----	51615	UNCH	.175B	.010A
9675	----	----	----	0.012N	.012	UNCH	.063	----	500	----	52761 -	500	.245B	.010A
9687	----	----	----	0.020N	.020	UNCH	.098	----	----	----	83826	UNCH	.325B	.015A
9700	0.040	.040	.040	0.040	.035	UNCH	.158	----	250	100	120847 +	100	.410B	.025
9712	----	----	----	0.060N	.062+	25	.247	----	2000	375	67942 +	1517	.510B	.035A
9725	----	----	----	0.097N	.102+	50	.352	----	2000	375	46013 +	2267	.615B	.055A
9737	----	----	----	0.150N	.157+	75	.467	----	2000	650	63361 +	770	.725B	.085A
9750	----	----	----	0.220N	.230+	100	.578	----	1000	----	21868	UNCH	.835B	.130A
9762	----	----	----	0.302N	.312+	100	.675	----	----	----	3500	UNCH	.925B	.180A
9787	----	----	----	0.500N	.515+	150	.815	----	----	----	100	UNCH	1.165B	.330A

TOTAL 7750 68125 780550 + 4154

JUL19	1YR MIDCRV PUT	(FUTURES SETT.	.00)											
EO	9737	----	----	0.157N	.165+	NEW	.442	----	----	100	100 +	100	.165B	----

TOTAL 0 68225 100 + 100

SEP19	1YR MIDCRV PUT	(FUTURES SETT.	.00)											
EO	9575	----	----	----	CAB	----	.001	----	----	----	275	UNCH	.015B	.015
	9600	----	----	----	CAB	----	.006	----	----	----	6657	UNCH	.035B	.015A
	9612	----	----	0.002N	.002	UNCH	.011	----	----	----	3000	UNCH	.055B	.010A
	9625	----	----	0.005N	.005	UNCH	.021	----	----	----	27775	UNCH	.075B	.015A
	9637	----	----	0.007N	.007	UNCH	.032	----	----	----	9061	UNCH	.120B	.020A
	9650	----	----	0.010N	.012+	25	.050	----	----	----	42412	UNCH	.165B	.010
	9662	----	----	0.015N	.017+	25	.069	----	----	----	29070	UNCH	.225B	.015A
	9675	----	----	0.025N	.027+	25	.102	----	2000	----	38376 -	1788	.290B	.020A
	9687	----	----	0.040N	.042+	25	.147	----	----	----	22522	UNCH	.365B	.030A
	9700	----	----	0.062N	.065+	25	.207	----	----	----	39203	UNCH	.450B	.045A
	9712	----	----	0.092N	.097+	50	.280	----	----	----	12478	UNCH	.540B	.060A
	9725	----	----	0.135N	.142+	75	.364	----	----	----	17013	UNCH	.640B	.085A
	9737	0.210	#.210	*.210	0.210	.197+	75	.450	----	1000	5660 +	476	.745B	.120A
	9750	----	----	0.255N	.265+	100	.535	----	----	----	20934	UNCH	.855B	.165A
	9762	----	----	0.332N	.342+	100	.614	----	----	----	1482	UNCH	.965B	.220A
	9775	----	----	0.420N	.432+	125	.683	----	----	----	350	UNCH	1.085B	.285A

TOTAL 3000 68225 276268 - 1312

DEC19	1YR MIDCRV PUT	(FUTURES SETT.	.00)											
EO	9550	----	----	----	CAB	----	.002	----	----	----	1	UNCH	.002	.002
	9600	----	----	0.005N	.005	UNCH	.019	----	----	----	1110	UNCH	.055B	.005
	9612	----	----	0.007N	.007	UNCH	.027	----	----	----	1000	UNCH	----	----
	9625	----	----	0.010N	.010	UNCH	.037	----	----	----	4115	UNCH	.120B	.010A
	9637	----	----	0.015N	.015	UNCH	.053	----	----	----	4500	UNCH	.105B	.015A
	9650	----	----	0.020N	.022+	25	.075	----	----	----	1750	UNCH	.210B	.020A
	9662	----	----	0.030N	.032+	25	.104	----	----	----	4000	UNCH	.265B	.030A
	9675	----	----	0.047N	.050+	25	.146	----	----	----	11000	UNCH	.335B	.040A
	9687	----	----	0.070N	.072+	25	.196	----	----	----	8505	UNCH	.240B	.050A
	9700	----	----	0.100N	.102+	25	.254	----	----	----	19205	UNCH	.490B	.075A
	9712	----	----	0.137N	.142+	50	.321	----	----	----	21267	UNCH	.380B	.100A
	9725	----	----	0.185N	.192+	75	.392	----	----	----	4617	UNCH	.350B	.130A
	9737	----	----	0.242N	.250+	75	.464	----	750	----	7150 +	436	.430B	.170A
	9750	----	----	0.307N	.320+	125	.534	----	----	----	7532	UNCH	.420B	.220A
	9762	----	----	0.385N	.397+	125	.599	----	----	----	100	UNCH	.425B	.280A

TOTAL 750 68225 95852 + 436

2YR MIDCRV PUT

FEB19	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
E2	9600	----	----	----	CAB	----	----	----	----	----	7500	UNCH	.005	.002
	9612	----	----	----	CAB	----	----	----	----	----	1500	UNCH	.010B	.002
	9625	----	----	----	CAB	----	----	----	----	----	940	UNCH	.025B	.005A
	9637	----	----	----	CAB	----	----	----	----	----	1095	UNCH	.045B	.010A
	9650	----	----	----	CAB	----	.000	----	----	----	16276	UNCH	.075B	.020A
	9662	----	----	----	CAB	----	.000	----	----	----	3376	UNCH	.125B	.010A
	9675	----	----	----	CAB	----	.001	----	----	----	26940	UNCH	.190B	.010A
	9687	----	----	----	CAB	----	.006	----	----	----	25340	UNCH	.275B	.002A
	9700	----	----	0.002N	.002	UNCH	.024	----	----	----	15901	UNCH	.365B	.005A
	9712	0.005	#.005	*.005	0.005	.005	UNCH	.051	----	5000	38941 +	1500	.470B	.005A
	9725	----	----	0.012N	.012	UNCH	.123	----	850	114	51879 +	200	.585B	.010A
	9737	----	----	0.035N	.037+	25	.299	----	1450	4457	9765 +	4576	.700B	.015A
	9750	----	----	0.085N	.092+	75	.550	----	600	125	50475 +	475	.820B	.035A



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2YR MIDCRV PUT

9762	2YR MIDCRV PUT	(FUTURES SETT.	.00)	0.162N	.180+	175	.763	----	----	----	13925	UNCH	.940B	.070A
9775	----	----	----	0.265N	.287+	225	.890	----	----	----	530	UNCH	1.060B	.120A

TOTAL 7900 72921 264383 + 6751

MAR19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9550	----	----	----		CAB	----	----	----	----	----	20	UNCH	----	.010A	
9575	----	----	----		CAB	----	----	----	----	----	4510	UNCH	.025B	.020A	
9600	----	----	----		CAB	----	----	----	----	----	15761	UNCH	.040B	.010	
9612	----	----	----		CAB	----	----	----	----	----	20838	UNCH	.055B	.005	
9625	----	----	----		CAB	----	.000	----	----	----	56928	UNCH	.075B	.015A	
9637	----	----	----		CAB	----	.000	----	----	----	60815	UNCH	.100B	.005	
9650	----	----	----		CAB	----	.000	----	----	----	91270	UNCH	.130B	.002	
9662	----	----	----		CAB	----	.001	----	----	----	220789	UNCH	.170B	.010A	
9675	----	----	----		CAB	----	.006	----	----	500	193357	UNCH	.215B	.002	
9687	----	----	----	0.002N	.002	UNCH	.020	----	----	----	175857	UNCH	.290B	.005A	
9700	----	CAB	CAB	----	.005	UNCH	.041	----	750	----	136110	UNCH	.380B	.010A	
9712	0.010	.010	*.010	0.010	.012	UNCH	.093	----	1750	500	124561	-	1250	.480B	.010A
9725	0.030	#.030	*.030	0.030	.030+	25	.196	----	250	----	63864	UNCH	.590B	.020A	
9737	----	----	----	0.060N	.067+	75	.356	----	----	348	60587	+	348	.705B	.030A
9750	----	----	----	0.115N	.125+	100	.535	----	----	174	52348	-	174	.820B	.055A
9762	----	----	----	0.192N	.207+	150	.697	----	----	----	17338	UNCH	.940B	.095A	
9775	----	----	----	0.287N	.307+	200	.814	----	----	----	150	UNCH	1.065B	.150A	
9800	----	----	----	0.507N	.532+	250	.937	----	----	----	250	UNCH	1.310B	.315A	
9812	----	----	----	0.627N	.652+	250	.967	----	----	----	500	UNCH	1.435B	.415A	
9837	----	----	----	0.875N	.900+	250	.993	----	----	----	250	UNCH	1.505B	.635A	

TOTAL 2750 74443 1296103 - 1076

APR19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9650	----	----	----		CAB	----	.006	----	----	----	3500	UNCH	.085B	.010A	
9662	----	----	----	0.002N	.002	UNCH	.015	----	----	----	3500	UNCH	.130B	.015A	
9675	----	----	----	0.005N	.005	UNCH	.030	----	----	----	5150	UNCH	.195B	.005A	
9687	----	----	----	0.007N	.007	UNCH	.046	----	----	----	4650	UNCH	.270B	.010A	
9700	----	----	----	0.012N	.015+	25	.086	----	----	----	6700	UNCH	.360B	.010A	
9712	----	----	----	0.025N	.027+	25	.148	----	----	125	7850	+	125	.455B	.015A
9725	----	----	----	0.047N	.052+	50	.247	----	----	125	3725	+	125	.565B	.030A
9737	----	----	----	0.082N	.092+	100	.375	----	----	125	7523	+	125	.675B	.045A
9750	----	----	----	0.137N	.150+	125	.516	----	----	----	13769	UNCH	.790B	.075A	

TOTAL 0 74818 56367 + 375

MAY19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9675	----	----	----	0.007N	.007	UNCH	.041	----	----	----	1000	UNCH	.125B	.020A
9700	----	----	----	0.020N	.020	UNCH	.104	----	----	----	1000	UNCH	.190B	.015A
9725	----	----	----	0.065N	.067+	25	.274	----	----	----	400	UNCH	.230B	.040A

TOTAL 0 74818 2400

JUN19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)												
9450	----	----	----		CAB	----	----	----	----	----	1	UNCH	.002	.002	
9587	----	----	----		CAB	----	.001	----	----	----	11697	UNCH	.030B	.002	
9600	----	----	----		CAB	----	.003	----	----	----	2072	UNCH	.040B	.020A	
9612	----	----	----		CAB	----	.006	----	----	----	5414	UNCH	.065B	.020	
9625	----	----	----	0.002N	.002	UNCH	.012	----	----	----	14405	UNCH	.085B	.015A	
9637	----	----	----	0.005N	.005	UNCH	.022	----	----	----	12293	UNCH	.115B	.015A	
9650	----	----	----	0.007N	.007	UNCH	.033	----	----	----	2265	UNCH	.160B	.010A	
9662	----	----	----	0.010N	.010	UNCH	.045	----	----	----	23794	UNCH	.205B	.015A	
9675	----	----	----	0.012N	.012	UNCH	.059	----	----	----	22550	UNCH	.260B	.010A	
9687	----	----	----	0.017N	.020+	25	.091	----	----	----	56800	UNCH	.330B	.015A	
9700	----	----	----	0.030N	.032+	25	.139	----	----	----	81049	UNCH	.415B	.020A	
9712	----	----	----	0.050N	.055+	50	.211	----	3100	----	18591	+	2600	.505B	.035A
9725	----	----	----	0.082N	.087+	50	.300	----	3100	----	35494	+	850	.605B	.050A
9737	----	----	----	0.127N	.135+	75	.404	----	3100	----	13096	+	700	.705B	.080A
9750	----	----	----	0.187N	.197+	100	.511	----	----	125	39156	UNCH	.815B	.115A	
9762	----	----	----	0.260N	.272+	125	.612	----	----	----	1725	UNCH	.930B	.160A	
9775	----	----	----	0.342N	.357+	150	.701	----	----	----	5067	UNCH	1.050B	.220A	
9875	----	----	----	1.240N	1.265+	250	.978	----	----	----	120	UNCH	2.040B	1.010A	
9900	----	----	----	1.490N	1.515+	250	.993	----	----	----	120	UNCH	2.235B	1.245A	

TOTAL 9300 74943 345709 + 4150

SEP19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9575	----	----	----		CAB	----	.001	----	----	----	36125	UNCH	.020B	.020A
9600	----	----	----		CAB	----	.006	----	----	----	2250	UNCH	.055B	.010A
9612	----	----	----	0.002N	.002	UNCH	.011	----	----	----	300	UNCH	.075B	.020A
9625	----	----	----	0.005N	.005	UNCH	.021	----	----	----	1000	UNCH	.105B	.010A
9637	----	----	----	0.007N	.007	UNCH	.031	----	----	----	6067	UNCH	.140B	.015
9650	----	----	----	0.010N	.010	UNCH	.041	----	----	----	2767	UNCH	.185B	.015A



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PG54 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 PG54

2YR MIDCRV PUT

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9662	----	----	----	0.015N	.015	UNCH	.060	----	----	----	4258	UNCH	.235B .015A
9675	----	----	----	0.025N	.025	UNCH	.093	----	----	----	20660	UNCH	.295B .020A
9687	----	----	----	0.040N	.040	UNCH	.137	----	----	----	15150	UNCH	.370B .030A
9700	----	----	----	0.062N	.062	UNCH	.195	----	----	----	22593	UNCH	.445B .045A
9712	----	----	----	0.092N	.095+	25	.266	----	----	----	20000	UNCH	.535B .065A
9725	----	----	----	0.132N	.137+	50	.344	----	----	----	13350	UNCH	.630B .090A
9737	----	----	----	0.182N	.187+	50	.425	----	----	----	3475	UNCH	.725B .125A
9750	----	----	----	0.242N	.250+	75	.508	----	----	----	1900	UNCH	.835B .170A
9762	----	----	----	0.312N	.322+	100	.587	----	----	----	2958	UNCH	.945B .225A

TOTAL 0 74943 152853

DEC19 E2

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9562	----	----	----		CAB	----	.003	----	----	----	1	UNCH	.005 .005
9625	----	----	----	0.010N	.010	UNCH	.036	----	----	----	3900	UNCH	.010 .010
9637	----	----	----	0.015N	.015	UNCH	.052	----	----	----	12000	UNCH	---- .015A
9650	----	----	----	0.022N	.022	UNCH	.074	----	----	----	17250	UNCH	.025B .035A
9662	----	----	----	0.032N	.035+	25	.107	----	----	----	5250	UNCH	.040B .030A
9675	----	----	----	0.047N	.052+	50	.148	----	----	----	550	UNCH	.305B .045A
9712	----	----	----	0.135N	.145+	100	.318	----	----	----	2000	UNCH	.205B .110A
9725	----	----	----	0.182N	.192+	100	.386	----	----	----	20800	UNCH	.265B .140A
9737	----	----	----	0.237N	.247+	100	.456	----	----	----	7000	UNCH	.330B .185A
9750	----	----	----	0.302N	.312+	100	.526	----	----	----	2500	UNCH	.405B .235A
9762	----	----	----	0.377N	.387+	100	.592	----	----	----	8000	UNCH	.425B .295A

TOTAL 0 74943 79251

MAR20 E2

	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9650	----	----	----	0.037N	.040+	25	.107	----	----	----	3000	UNCH	.040B .040A
9662	----	----	----	0.052N	.055+	25	.140	----	----	----	3000	UNCH	.055B .055A

TOTAL 0 74943 6000

3YR MIDCRV PUT

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
FEB19 E3													
9562	----	----	----		CAB	----	----	----	----	----	125	UNCH	.002 .002
9600	----	----	----		CAB	----	----	----	----	----	125	UNCH	.010 .010
9612	----	----	----		CAB	----	----	----	----	----	125	UNCH	.015B .010A
9625	----	----	----		CAB	----	----	----	----	----	261	UNCH	.030B .010A
9637	----	----	----		CAB	----	----	----	----	----	500	UNCH	.050B .015A
9650	----	----	----		CAB	----	----	----	----	----	3915	UNCH	.080B .005
9662	----	----	----		CAB	----	----	----	----	----	10397	UNCH	.125B .005
9675	----	----	----		CAB	----	.000	----	----	----	17431	UNCH	.180B .005
9687	----	----	----		CAB	----	.000	----	----	----	52069	UNCH	.260B .005
9700	----	----	----	0.002N	CAB	----	.005	----	----	----	800	UNCH	.350B .005A
9712	----	----	----	0.005N	.002-	25	.033	----	2500	----	10521 +	2250	.450B .005
9725	----	----	----	0.015N	.015	UNCH	.152	----	7500	----	33683 +	5164	.560B .010A
9737	----	----	----	0.042N	.047+	50	.370	----	5000	----	16447 +	4351	.675B .020A
9750	----	----	----	0.102N	.115+	125	.631	----	----	----	2775	UNCH	.790B .045A
9762	----	----	----	0.192N	.212+	200	.814	----	----	----	650	UNCH	.915B .090A

TOTAL 15000 74943 149824 + 11765

MAR19 E3

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9500	----	----	----		CAB	----	----	----	----	----	1	UNCH	.002 .002
9562	----	----	----		CAB	----	----	----	----	----	1	UNCH	.015B .020A
9575	----	----	----		CAB	----	----	----	----	----	26100	UNCH	.025B .005A
9587	----	----	----		CAB	----	----	----	----	----	1373	UNCH	.040B .005
9600	----	----	----		CAB	----	----	----	----	----	7350	UNCH	.060B .010A
9612	----	----	----		CAB	----	----	----	----	----	15307	UNCH	.075B .010A
9625	----	----	----		CAB	----	.000	----	----	----	12520	UNCH	.095B .015A
9637	----	----	----		CAB	----	.000	----	----	----	16460	UNCH	.120B .005
9650	----	----	----		CAB	----	.000	----	----	----	25827	UNCH	.150B .015A
9662	----	----	----		CAB	----	.001	----	----	----	26630	UNCH	.195B .010A
9675	----	----	----	0.002N	CAB	----	.006	----	----	----	31197	UNCH	.250B .002A
9687	----	----	----	0.002N	.002	UNCH	.021	----	----	----	45370	UNCH	.315B .005A
9700	----	----	----	0.005N	.007+	25	.058	----	----	----	63850	UNCH	.385B .010A
9712	----	----	----	0.012N	.015+	25	.113	----	----	----	15533	UNCH	.465B .010A
9725	----	----	----	0.032N	.037+	50	.237	----	----	----	20974	UNCH	.565B .020A
9737	----	----	----	0.070N	.077+	75	.407	----	----	100	31145	UNCH	.680B .040A
9750	----	----	----	0.132N	.145+	125	.594	----	----	600	19200	UNCH	.795B .070A
9762	----	----	----	0.217N	.232+	150	.752	----	----	----	600	UNCH	.915B .120A

TOTAL 0 75643 359438

APR19 E3

	3YR MIDCRV PUT	(FUTURES SETT.	.00)										
9600	----	----	----		CAB	----	.000	----	----	----	2958	UNCH	.010B ----
9650	----	----	----		CAB	----	.002	----	----	----	2958	UNCH	.080B .025A



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PRELIMINARY

PG54 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 PG54

3YR MIDCRV PUT

3YR MIDCRV PUT	(FUTURES SETT. .00)												
9675	----	----	0.005N	.002-	25	.019	----	----	----	750	UNCH	.185B	.010A
9687	----	----	0.007N	.007	UNCH	.050	----	----	----	12612	UNCH	.255B	.010A
9700	----	----	0.015N	.017+	25	.104	----	----	----	1000	UNCH	.340B	.015A
9712	----	----	0.030N	.035+	50	.186	----	----	----	26236	UNCH	.435B	.020A
9725	----	----	0.057N	.065+	75	.302	----	----	----	300	UNCH	.545B	.035A
9737	----	----	0.102N	.112+	100	.445	----	500	----	14661 +	250	.655B	.060A
9750	----	----	0.167N	.180+	125	.592	----	----	----	2700	UNCH	.770B	.100A
9762	----	----	0.252N	.267+	150	.719	----	----	----	1429	UNCH	.890B	.155A

TOTAL 500 75643 65604 + 250

MAY19 3YR MIDCRV PUT

MAY19 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9762	----	----	0.270N	.287+	175	.690	----	----	----	100	UNCH	.540B	.175A

TOTAL 0 75643 100

JUN19 3YR MIDCRV PUT

JUN19 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9537	----	----				.000	----	----	----	1	UNCH	.005B	.002
9587	----	----				.000	----	----	----	100	UNCH	.025B	.015A
9600	----	----				.001	----	----	----	7250	UNCH	.035B	.020A
9612	----	----				.003	----	----	----	250	UNCH	.050B	.002
9625	----	----				.006	----	----	----	3614	UNCH	.070B	.010A
9637	----	----	0.002N	.002	UNCH	.014	----	----	----	5174	UNCH	.100B	.015A
9650	----	----	0.005N	.005	UNCH	.026	----	----	----	22552	UNCH	.140B	.005
9662	----	----	0.007N	.007	UNCH	.039	----	----	----	4883	UNCH	.190B	.010A
9675	----	----	0.012N	.012	UNCH	.063	----	----	----	20775	UNCH	.250B	.010
9687	----	----	0.020N	.022+	25	.104	----	----	----	25604	UNCH	.350B	.015A
9700	----	----	0.035N	.037+	25	.162	----	----	----	22638	UNCH	.405B	.025A
9712	----	----	0.060N	.062+	25	.243	----	----	----	43408	UNCH	.495B	.040A
9725	----	----	0.095N	.100+	50	.344	----	----	----	26381	UNCH	.585B	.060A
9737	----	----	0.145N	.152+	75	.457	----	500	----	8118	UNCH	.660B	.095A
9750	----	----	0.210N	.222+	125	.570	----	1000	----	6816 -	400	.390B	.140A
9875	----	----	1.305N	1.330+	250	.988	----	----	----	295	UNCH	1.360B	1.105A
9887	----	----	1.430N	1.455+	250	.993	----	----	----	29	UNCH	1.485B	1.225A
9900	----	----	1.555N	1.580+	250	.996	----	----	----	58	UNCH	1.495B	1.345A
10000	----	----	2.555N	2.580+	250	.999	----	----	----	50	UNCH	----	----

TOTAL 1000 76143 197996 - 400

SEP19 3YR MIDCRV PUT

SEP19 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----				.000	----	----	----	750	UNCH	.020B	.020A
9612	----	----	0.002N	.002	UNCH	.012	----	----	----	1600	UNCH	.080B	.015A
9625	----	----	0.005N	.005	UNCH	.022	----	----	----	8250	UNCH	.110B	.020A
9650	----	----	0.010N	.010	UNCH	.044	----	----	----	4240	UNCH	.185B	.010A
9662	----	----	0.017N	.017	UNCH	.072	----	----	----	5565	UNCH	.240B	.015A
9675	----	----	0.027N	.030+	25	.112	----	----	----	20717	UNCH	.300B	.025A
9687	----	----	0.045N	.047+	25	.163	----	----	----	34093	UNCH	.365B	.035A
9700	----	----	0.070N	.072+	25	.228	----	----	----	19443	UNCH	.445B	.055A
9712	----	----	0.102N	.107+	50	.305	----	----	----	47850	UNCH	.530B	.075A
9725	----	----	0.147N	.155+	75	.392	----	----	----	11600	UNCH	.625B	.110A
9737	----	----	0.205N	.212+	75	.481	----	250	----	4400	UNCH	.720B	.150A
9750	----	----	0.277N	.285+	75	.567	----	----	----	3969	UNCH	.825B	.205A
9762	----	----	0.355N	.365+	100	.646	----	----	----	250	UNCH	.940B	.265A
9837	----	----	0.977N	.995+	175	.915	----	----	----	300	UNCH	1.410B	.810A
9862	----	----	1.215N	1.230+	150	.951	----	----	----	300	UNCH	1.655B	1.030A
9875	----	----	1.335N	1.355+	200	.960	----	----	----	300	UNCH	1.380B	1.145A
9887	----	----	1.457N	1.477+	200	.968	----	----	----	200	UNCH	1.500B	1.260A
9925	----	----	1.830N	1.850+	200	.984	----	----	----	200	UNCH	----	----

TOTAL 250 76143 164027

DEC19 3YR MIDCRV PUT

DEC19 3YR MIDCRV PUT	(FUTURES SETT. .00)												
9550	----	----				.002	----	----	----	1	UNCH	.002	.002
9637	----	----	0.015N	.017+	25	.061	----	----	----	750	UNCH	.015	.015A
9650	----	----	0.025N	.027+	25	.090	----	----	----	2700	UNCH	.230B	.025A
9675	----	----	0.055N	.057+	25	.167	----	----	----	100	UNCH	.310B	.045A
9687	----	----	0.080N	.082+	25	.221	----	----	----	228	UNCH	.090B	.065A
9725	----	----	0.207N	.215+	75	.430	----	----	----	5100	UNCH	.280B	.160A
9737	----	----	0.267N	.277+	100	.504	----	750	----	2097 +	750	.300B	.205A

TOTAL 750 76143 10976 + 750

4YR MIDCRV PUT

MAR19 4YR MIDCRV PUT

MAR19 4YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----					----	----	----	250	UNCH	.020	.010
9650	----	----				.001	----	----	----	300	UNCH	.160B	.015A
9687	----	----	0.005N	.005	UNCH	.042	----	----	----	550	UNCH	.335B	.010A
9700	----	----	0.010N	.012+	25	.096	----	----	----	100	UNCH	.410B	.015A



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PRELIMINARY

PG54 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 PG54

4YR MIDCRV PUT

4YR MIDCRV PUT		(FUTURES SETT. .00)											
TOTAL				0 76143 1200									
JUN19 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9612	----	----	----	CAB	----	.003	----	----	----	1	UNCH	.050B	.030A
9637	----	----	0.002N	.002	UNCH	.015	----	----	----	500	UNCH	.105B	.015A
9737	----	----	0.190N	.205+	150	.564	----	----	----	200	UNCH	.220B	.135A

TOTAL				0 76143 701									
SEP19 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)											
9687	----	----	0.060N	.065+	50	.217	----	----	----	2	UNCH	.390B	.050A

TOTAL				0 76143 2									
TE3 OPT													

APR19 TE3	TE3 OPT	(FUTURES SETT. .00)											
9700	----	----	0.020N	.025+	50	.156	----	----	----	1000	UNCH	----	----
9712	----	----	0.042N	.047+	50	.270	----	----	----	1000	UNCH	----	----

TOTAL				0 76143 2000									
TE4 OPT													

FEB19 TE4	TE4 OPT	(FUTURES SETT. .00)											
9675	----	----	----	CAB	----	.006	----	----	----	3000	UNCH	----	.015A
9687	----	----	----	.002+	25	.027	----	----	----	6000	UNCH	----	.030A
9700	----	----	0.002N	.005+	25	.057	----	----	----	3250	UNCH	.030B	.030A
9712	----	----	0.010N	.012+	25	.144	----	----	----	1250	UNCH	.075B	.015A
9725	----	----	0.037N	.042+	50	.384	----	----	----	3000	UNCH	.150B	.025A

TOTAL				0 76143 16500									
-------	--	--	--	---------------	--	--	--	--	--	--	--	--	--

MAR19 TE4	TE4 OPT	(FUTURES SETT. .00)											
9687	----	----	0.005N	.005	UNCH	.044	----	----	----	500	UNCH	----	----
9700	----	----	0.010N	.010	UNCH	.090	----	----	----	5000	UNCH	.020	.015A
9712	----	----	0.025N	.025	UNCH	.205	----	----	----	1500	UNCH	.030B	.020A
9725	----	----	0.060N	.065+	50	.415	----	----	----	7500	UNCH	.165B	.040A
9737	----	----	0.127N	.137+	100	.637	----	----	----	2050	UNCH	.155B	.075A
9750	----	----	0.222N	.232+	100	.802	----	----	----	2500	UNCH	.245B	.130A

TOTAL				0 76143 19050									
WK4 MDCRV PUT													

JAN19 4K	WK4 MDCRV PUT	(FUTURES SETT. .00)											
9712	----	----	0.002N	.002	UNCH	.035	----	250	250	500 +	500	----	.005A
9725	----	----	0.005N	.005	UNCH	.095	----	500	500	1000 +	1000	----	.010A
9737	----	----	0.032N	.040+	75	.522	----	250	250	700 +	500	.050B	.030A

TOTAL				1000 77143 2200 + 2000									
-------	--	--	--	------------------------	--	--	--	--	--	--	--	--	--

77,143.00

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
TE3 OPT	TE3 OPT	(FUTURES SETT. .00)												
APR19 TE3	TE3 OPT	(FUTURES SETT. .00)												
9700	----	----	.0200N	.0250	.0050	.156	----	----	----	1000	UNCH	----	----	
9712	----	----	.0425N	.0475	.0050	.270	----	----	----	1000	UNCH	----	----	
TOTAL				0 2000										
TE4 OPT	TE4 OPT	(FUTURES SETT. .00)												
FEB19 TE4	TE4 OPT	(FUTURES SETT. .00)												
9675	----	----	----	----	CAB	----	.006	----	----	3000	UNCH	----	.0150A	
9687	----	----	----	----	.0025+	.0025	.027	----	----	6000	UNCH	----	.0300A	
9700	----	----	.0025N	.0050+	.0025	.057	----	----	----	3250	UNCH	.0300B	.0300A	
9712	----	----	.0100N	.0125+	.0025	.144	----	----	----	1250	UNCH	.0750B	.0150A	
9725	----	----	.0375N	.0425+	.0050	.384	----	----	----	3000	UNCH	.1500B	.0250A	
TOTAL				0 16500										
MAR19 TE4	TE4 OPT	(FUTURES SETT. .00)												
9687	----	----	.0050N	.0050	UNCH	.044	----	----	----	500	UNCH	----	----	
9700	----	----	.0100N	.0100	UNCH	.090	----	----	----	5000	UNCH	.0200	.0150A	
9712	----	----	.0250N	.0250	UNCH	.205	----	----	----	1500	UNCH	.0300B	.0200A	
9725	----	----	.0600N	.0650+	.0050	.415	----	----	----	7500	UNCH	.1650B	.0400A	
9737	----	----	.1275N	.1375+	.0100	.637	----	----	----	2050	UNCH	.1550B	.0750A	
9750	----	----	.2225N	.2325+	.0100	.802	----	----	----	2500	UNCH	.2450B	.1300A	
TOTAL				0 19050										



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PRELIMINARY

PG54 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jan 16, 2019 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							
FEB19 E0 CALL	9675	----	----	----	----	775	0.00
E0	9737	----	----	10000	----	----	0.00
E0	9762	----	18000	30500	----	----	0.00
TOTALS		0	18000	40500	0	775	0
MAR19 E0 CALL							
E0	9662	----	----	----	----	150	0.00
E0	9675	----	----	----	----	3505	0.00
E0	9687	----	13315	13315	----	----	0.00
E0	9712	----	15000	35000	----	----	0.00
E0	9725	----	10500	30500	----	----	0.00
E0	9737	----	----	38750	----	----	0.00
E0	9750	----	----	111250	----	----	0.00
E0	9762	----	----	77500	----	----	0.00
E0	9775	----	----	10000	----	----	0.00
TOTALS		0	38815	316315	0	3655	0
JUN19 E0 CALL							
E0	9737	----	----	10000	----	----	0.00
E0	9775	----	----	10000	----	----	0.00
E0	9800	----	20000	20000	----	----	0.00
E0	9850	----	20000	20000	----	----	0.00
TOTALS		0	40000	60000	0	0	0
1YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
FEB19 E0 PUT	9737	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
MAR19 E0 PUT							
E0	9687	----	27045	27045	----	----	0.00
E0	9712	----	37500	47500	----	----	0.00
E0	9725	----	----	92500	----	----	0.00
E0	9737	----	12000	42000	----	----	0.00
TOTALS		0	76545	209045	0	0	0
JUN19 E0 PUT							
E0	9700	----	----	10000	----	----	0.00
E0	9737	----	----	20000	----	----	0.00
E0	9750	----	----	10000	----	----	0.00
TOTALS		0	0	40000	0	0	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
FEB19 E2 CALL	9675	----	----	----	----	702	0.00
E2	9687	----	----	----	1250	3016	0.00
E2	9700	----	----	----	1000	1000	0.00
TOTALS		0	0	0	2250	4718	0
MAR19 E2 CALL							
E2	9612	----	----	----	----	618	0.00
E2	9662	----	----	----	----	410	0.00
E2	9675	----	----	----	----	3878	0.00
E2	9750	----	----	6825	----	----	0.00
E2	9762	----	----	6825	----	----	0.00
TOTALS		0	0	13650	0	4906	0
JUN19 E2 CALL							
E2	9800	----	----	40000	----	----	0.00
E2	9825	----	----	20000	----	----	0.00
TOTALS		0	0	60000	0	0	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
MAR19 E2 PUT	9725	----	----	6825	----	----	0.00
TOTALS		0	0	6825	0	0	0
JUN19 E2 PUT							
E2	9750	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
FEB19 E3 CALL	9662	----	----	----	----	100	0.00
E3	9675	----	----	----	----	1279	0.00
E3	9687	----	----	----	----	550	0.00
TOTALS		0	0	0	0	1929	0
MAR19 E3 CALL							
E3	9675	----	----	----	----	3500	0.00
TOTALS		0	0	0	0	3500	0
JUN19 E3 CALL							
E3	9575	----	----	----	----	321	0.00
E3	9637	----	----	----	----	321	0.00
E3	9775	----	----	40000	----	----	0.00
TOTALS		0	0	40000	0	642	0
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
JUN19 E3 PUT	9712	----	----	40000	----	----	0.00



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PG54	BULLETIN # 11@	MIDCURVE, BUNDLE, CALENDAR SPREAD	EURO	DOLLAR	AND TOMMI	MIDCURVE PUT OPTIONS	Wed, Jan 16, 2019	PG54
E3	9887	----	----	----	----	321	0.00	
E3	9900	----	----	----	----	642	0.00	
TOTALS		0	0	40000	0	963	0	