

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 #198@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Oct 12, 2018 PG54

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
1YR MIDCRV PUT														
OCT18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9625	----		----	----	----		CAB	----	----	----	----	2500	.002	.002
9637	----		----	----	----		CAB	----	----	----	----	20312	.005B	.002
9650	----		----	----	----		CAB	----	----	----	----	11771	.015B	.002
9662	----		----	----	----		CAB	----	----	600	400	35858	.035B	.002A
9675	----		----	----	0.002N		CAB	----	----	2700	800	50913	.070B	.005
9687	----		----	----	0.072N		.065-	75	1.000	20675	5600	124726	.145B	.015A
9700	----		----	----	0.195N		.190-	50	1.000	64587	2	64589	.270B	.050A
9712	----		----	----	0.320N		.315-	50	1.000	14513	----	14513	.395B	.110A
TOTAL										8900	1608	0 - 325182		
NOV18 EO														
NOV18 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9625	----		----	----	----		CAB	----	.000	----	----	552	UNCH	.005B .005
9637	----		----	----	----		CAB	----	.005	----	----	6000	UNCH	.010B .002
9650	----		----	----	0.002N		.002	UNCH	.034	500	----	31186	UNCH	.020B .005
9662	----		----	----	0.010N		.007-	25	.102	1000	100	34446 -	100	.050B .010A
9675	----		----	----	0.040N		.037-	25	.349	500	302	171389 +	200	.090B .020A
9687	----		----	----	0.112N		.107-	50	.645	----	5	44995 +	5	.170B .035A
9700	----		----	----	0.215N		.210-	50	.824	----	----	38432	UNCH	.280B .080A
9712	----		----	----	0.330N		.325-	50	.911	----	----	4300	UNCH	.400B .130A
9725	----		----	----	0.450N		.445-	50	.955	----	----	1000	UNCH	.520B .185A
TOTAL										2000	2015	332300 +	105	
DEC18 EO														
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		.002	UNCH	.027	----	----	77217	UNCH	.025 .010A
9650	----		----	----	0.007N		.007	UNCH	.074	----	8685	258774 +	3552	.035B .005
9662	----		----	----	0.022N		.022	UNCH	.189	9200	13970	413291 -	4579	.070B .015A
9675	----		----	----	0.062N		.060-	25	.390	3700	1189	577669	UNCH	.105B .025
9687	0.140		.140	.140	0.140		.132-	25	.606	516	10925	451859 -	200	.185B .035A
9700	----		----	----	0.232N		.227-	50	.762	----	354	381323 +	118	.290B .050
9712	----		----	----	0.342N		.337-	50	.855	----	5000	111765 -	2069	.405B .050A
9725	----		----	----	0.460N		.452-	75	.916	----	29	85010 -	11	.525B .075A
9737	----		----	----	0.577N		.570-	75	.949	----	----	51724	UNCH	.650B .105A
9750	----		----	----	0.697N		.692-	50	.967	----	----	36880	UNCH	.770B .145A
9762	----		----	----	0.820N		.815-	50	.982	----	----	7260	UNCH	.895B .195A
9775	----		----	----	0.945N		.940-	50	.992	----	----	802	UNCH	1.020B .260A
9787	----		----	----	1.070N		1.065-	50	.997	----	----	970	UNCH	1.145B .510A
9812	----		----	----	1.320N		1.315-	50	.999	----	----	3991	UNCH	1.395B .840A
TOTAL										13416	42167	2478608 -	3189	
JAN19 EO														
JAN19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9612	----		----	----	0.002N		CAB	----	.007	----	----	375	UNCH	.002 .002
9625	----		----	----	0.005N		.002-	25	.023	----	----	125	UNCH	.005B .005A
9637	----		----	----	0.010N		.007-	25	.062	----	----	3643	UNCH	.020B .010A
9650	----		----	----	0.020N		.020	UNCH	.143	----	----	22925	UNCH	.035B .015A
9662	----		----	----	0.050N		.047-	25	.278	----	----	41431	UNCH	.080B .020A
9675	----		----	----	0.102N		.100-	25	.451	----	----	30982	UNCH	.150B .040A
9687	----		----	----	0.177N		.175-	25	.613	----	----	19012	UNCH	.235B .075A
9700	----		----	----	0.272N		.267-	50	.740	----	----	42484	UNCH	.340B .125A
9712	----		----	----	0.377N		.372-	50	.823	----	----	7100	UNCH	.455B .195A
TOTAL										0	42167	168077		
FEB19 EO														
FEB19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----		----	----	0.002N		CAB	----	.007	----	----	125	UNCH	.002 .002
9612	----		----	----	0.005N		.002-	25	.020	----	----	125	UNCH	.005 .005
9650	----		----	----	0.035N		.032-	25	.184	----	----	4596	UNCH	.050B .020A
9662	----		----	----	0.070N		.067-	25	.313	----	----	7549	UNCH	.100B .035A
9675	----		----	----	0.125N		.122-	25	.459	----	----	10306	UNCH	.170B .060A
9687	----		----	----	0.197N		.195-	25	.597	----	----	5535	UNCH	.255B .095A
TOTAL										0	42167	28236		
MAR19 EO														
MAR19 EO	1YR MIDCRV PUT		(FUTURES SETT. .00)											
9600	----		----	----	0.005N		.005	UNCH	.030	----	----	1509	UNCH	.005 .005
9612	----		----	----	0.007N		.007	UNCH	.045	----	----	20700	UNCH	.015B .005



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1YR MIDCRV PUT

6625	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.012N	.012	UNCH	.074	----	79	34216 -	258	.030B	.015A	
9637	----	----	0.022N	.022	UNCH	.125	----	529	626217 -	267	.060B	.015A	
9650	----	----	0.045N	.045	UNCH	.215	----	590	191337 -	150	.085B	.025A	
9662	----	----	0.082N	.082	UNCH	.333	----	5500	7687 987672 +	7171	.115B	.040A	
9675	----	----	0.140N	.137-	25	.463	----	1022	308283 +	322	.185B	.045A	
9687	----	----	0.212N	.210-	25	.587	----	125	577426	UNCH	.265B	.065A	
9700	----	----	0.297N	.295-	25	.694	----	511	98662 +	338	.365B	.090A	
9712	----	----	0.397N	.395-	25	.776	----	----	22926	UNCH	.470B	.120A	
9725	----	----	0.505N	.502-	25	.838	----	----	48783	UNCH	.580B	.165A	
9737	----	----	0.617N	.612-	50	.885	----	----	2014	UNCH	.700B	.215A	
9775	----	----	0.975N	.970-	50	.956	----	----	70	UNCH	1.060B	.580A	

TOTAL 5500 52710 2919815 + 7156

JUN19 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9500	----	----			CAB	.000	----	----	1	UNCH	.002	.002	
9575	----	----	0.005N	.005	UNCH	.024	----	----	1	UNCH	.005	.005	
9587	----	----	0.007N	.007	UNCH	.036	----	----	735	UNCH	.010B	.005	
9600	----	----	0.012N	.012	UNCH	.057	----	3000	4308 4308 +	4308	.015B	----	
9612	----	----	0.022N	.020-	25	.088	----	----	22098	UNCH	.025B	.015A	
9625	----	----	0.037N	.035-	25	.138	----	----	4343 18075 +	273	.050B	.025A	
9637	----	----	0.062N	.057-	50	.205	----	3000	81500	UNCH	.080B	.035A	
9650	----	----	0.095N	.092-	25	.289	----	----	35 39077 -	35	.120B	.050A	
9662	----	----	0.140N	.137-	25	.380	----	----	21290	UNCH	.175B	.075A	
9675	----	----	0.197N	.195-	25	.476	----	----	45000	UNCH	.245B	.110A	
9687	----	----	0.270N	.265-	50	.569	----	----	41255	UNCH	.325B	.155A	
9700	----	----	0.350N	.345-	50	.654	----	----	13697	UNCH	.410B	.205A	
9712	----	----	0.440N	.435-	50	.727	----	----	3000	UNCH	.510B	.255A	
9737	----	----	0.645N	.640-	50	.836	----	----	220	UNCH	.725B	.380A	

TOTAL 6000 61396 290257 + 4546

SEP19 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9600	----	----	0.030N	.030	UNCH	.101	----	----	14 5668 -	14	.035B	.025A	
9625	----	----	0.070N	.067-	25	.194	----	----	20000	UNCH	.075B	.045A	
9650	----	----	0.137N	.135-	25	.324	----	2000	4014 20150 +	6000	.165B	.090A	
9662	----	----	0.185N	.182-	25	.399	----	2000	4000 14000 +	6000	.225B	.115A	
9675	----	----	0.242N	.240-	25	.476	----	750	4000 22050 +	4250	.290B	.155A	
9687	----	----	0.310N	.307-	25	.553	----	----	100	UNCH	.365B	.200A	
9700	----	----	0.390N	.387-	25	.623	----	----	500	UNCH	.450B	.255A	

TOTAL 4750 73424 82468 + 16236

DEC19 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	0.102N	.102	UNCH	.235	----	----	4000	UNCH	.120B	.110A	
9650	----	----	0.180N	.180	UNCH	.352	----	----	4000	UNCH	.210B	.185A	
9687	----	----	0.360N	.357-	25	.547	----	----	50	UNCH	----	----	

TOTAL 0 73424 8050

2YR MIDCRV PUT

OCT18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----			CAB	----	----	----	----	----	125	.002	.002
9600	----	----			CAB	----	----	----	----	----	1	.002	.002
9612	----	----			CAB	----	----	----	----	----	2750	.005B	.002A
9625	----	----			CAB	----	----	----	----	----	5925	.015B	.005A
9637	----	----			CAB	----	----	----	----	----	13400	.030B	.010A
9650	----	----			CAB	----	----	----	----	----	33837	.050B	.002
9662	----	----			CAB	----	----	----	----	----	51972	.085B	.002A
9675	----	----	0.012N		CAB	----	----	13896	4432	----	28112	.130B	.002
9687	----	----	0.102N	.095-	75	1.000	25210	----	1	----	25210	.205B	.020A
9700	----	----	0.225N	.220-	50	1.000	43151	----	----	----	43151	.330B	.055A
9712	----	----	0.350N	.345-	50	1.000	11817	----	----	----	11817	.455B	.120A

TOTAL 13896 77857 0 - 216300

NOV18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----			CAB	----	----	----	1	UNCH	.002	.002	
9600	----	----			CAB	----	.000	----	7800	UNCH	----	----	
9612	----	----			CAB	----	.001	----	12938	UNCH	.010B	.002	
9625	----	----	0.002N		CAB	----	.006	----	6550	UNCH	.020B	.002A	
9637	----	----	0.005N	.002-	25	.028	----	----	51729	UNCH	.035B	.005	
9650	----	----	0.010N	.007-	25	.078	----	----	44344	UNCH	.060B	.005	
9662	----	----	0.030N	.025-	50	.215	----	----	375 34821	UNCH	.100B	.010A	
9675	----	----	0.072N	.070-	25	.442	----	----	125 75033	UNCH	.145B	.020A	
9687	----	----	0.150N	.145-	50	.665	----	----	125 31250	UNCH	.230B	.045A	
9700	----	----	0.250N	.245-	50	.817	----	----	15383	UNCH	.340B	.085A	
9712	----	----	0.362N	.357-	50	.904	----	----	350	UNCH	.460B	.150A	



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2YR MIDCRV PUT

9737	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.605N	.597-	75	.978	----	----	----	250	UNCH	.705B	.315A
9750	----	----	0.727N	.720-	75	.992	----	----	----	30	UNCH	.830B	.400A

0 78482 280479

TOTAL

DEC18 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9575	----	----	----	CAB	----	.000	----	----	----	115	UNCH	.010B	.002
9587	----	----	----	CAB	----	.000	----	----	----	525	UNCH	.010B	.002
9600	----	----	----	CAB	----	.001	----	----	----	17123	UNCH	.025B	.005
9612	----	----	0.002N	CAB	----	.007	----	----	----	114356	UNCH	.030B	.002
9625	----	----	0.005N		.002-	25	.023	----	----	25732	UNCH	.045B	.005
9637	----	----	0.010N		.007-	25	.062	----	----	130249	UNCH	.065B	.010A
9650	----	----	0.022N		.020-	25	.143	----	10500 8401	198332 +	10025	.095B	.010
9662	----	----	0.050N		.045-	50	.275	----	----	2364 344537	UNCH	.130B	.020
9675	----	----	0.100N		.095-	50	.455	----	1500 1013	253854	UNCH	.175B	.035A
9687	0.185	.185	.185		.170-	50	.628	----	120 1475	303168 -	751	.250B	.060A
9700	----	----	0.270N		.265-	50	.759	----	----	125 251074	UNCH	.355B	.060
9712	----	----	0.377N		.372-	50	.846	----	----	42133	UNCH	.470B	.085A
9725	----	----	0.490N		.485-	50	.900	----	----	54400	UNCH	.590B	.110A
9737	----	----	0.610N		.605-	50	.931	----	----	18921	UNCH	.710B	.155A
9750	----	----	0.730N		.725-	50	.957	----	----	4607	UNCH	.830B	.195A
9762	----	----	0.852N		.847-	50	.971	----	----	8244	UNCH	.955B	.250A
9787	----	----	1.100N		1.095-	50	.992	----	----	999	UNCH	1.205B	.395A
9800	----	----	1.225N		1.220-	50	.996	----	----	5450	UNCH	1.330B	.485A

12120 91860 1773819 + 9274

TOTAL

JAN19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9612	----	----	0.005N		.005	UNCH	.033	----	----	20857	UNCH	.010B	.005
9625	----	----	0.007N		.007	UNCH	.051	----	----	10425	UNCH	.015B	.010
9637	----	----	0.015N		.015	UNCH	.095	----	----	20200	UNCH	.030B	.010A
9650	----	----	0.032N		.030-	25	.171	----	----	18436	UNCH	.060B	.020
9662	----	----	0.062N		.060-	25	.289	----	----	1841	UNCH	.105B	.025A
9675	----	----	0.110N		.107-	25	.433	----	----	27431	UNCH	.170B	.045A
9687	----	----	0.180N		.175-	50	.580	----	----	7367	UNCH	.250B	.075A
9700	----	----	0.267N		.262-	50	.705	----	----	325	UNCH	.350B	.120A

0 91860 106882

TOTAL

FEB19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9600	----	----	0.005N		.005	UNCH	.029	----	----	250	UNCH	.005	.005
9612	----	----	0.007N		.007	UNCH	.044	----	----	500	UNCH	.010B	.010A
9625	----	----	0.015N		.012-	25	.072	----	----	375	UNCH	.025B	.010
9637	----	----	0.027N		.025-	25	.129	----	----	325	UNCH	.045B	.025A
9650	----	----	0.050N		.047-	25	.213	----	----	13000	UNCH	.075B	.030A
9662	----	----	0.085N		.082-	25	.321	----	----	300	UNCH	.125B	.045A
9675	----	----	0.135N		.132-	25	.443	----	----	1 241 +	1	.190B	.065A
9687	----	----	0.205N		.200-	50	.567	----	----	302	UNCH	.275B	.100A

0 91861 15293 + 1

TOTAL

MAR19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9550	----	----	----	CAB	----	.003	----	----	----	20	UNCH	----	.010A
9575	----	----	0.002N		.002	UNCH	.014	----	----	4510	UNCH	.025B	.020A
9600	----	----	0.007N		.007	UNCH	.039	----	----	10836	UNCH	.040B	.010
9612	----	----	0.012N		.012	UNCH	.063	----	----	1859	UNCH	.055B	.010A
9625	----	----	0.022N		.020-	25	.097	----	----	46426	UNCH	.075B	.015A
9637	----	----	0.037N		.035-	25	.155	----	250	57156 +	250	.100B	.020A
9650	----	----	0.062N		.060-	25	.236	----	250 125	67866 +	150	.130B	.030A
9662	----	----	0.100N		.097-	25	.337	----	250 250	96375	UNCH	.170B	.050A
9675	----	----	0.152N		.150-	25	.449	----	250 125	61744 +	54	.215B	.075A
9687	----	----	0.222N		.217-	50	.560	----	----	59336	UNCH	.290B	.115A
9700	----	----	0.302N		.297-	50	.661	----	----	32189	UNCH	.380B	.145A
9712	----	----	0.397N		.392-	50	.744	----	----	7853	UNCH	.480B	.190A
9800	----	----	1.202N		1.197-	50	.969	----	----	250	UNCH	1.310B	.845A
9812	----	----	1.325N		1.320-	50	.979	----	----	500	UNCH	1.435B	.955A
9837	----	----	1.575N		1.570-	50	.993	----	----	500	UNCH	1.505B	1.185A

1000 92361 447420 + 454

TOTAL

JUN19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9450	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002	.002
9612	----	----	0.030N		.030	UNCH	.108	----	----	2350	UNCH	.065B	.020
9625	----	----	0.047N		.047	UNCH	.157	----	4308	4560 +	4308	.085B	.035A
9637	----	----	0.072N		.070-	25	.214	----	----	2100	UNCH	.115B	.045A
9650	----	----	0.105N		.102-	25	.286	----	----	1903	UNCH	.160B	.060A
9662	----	----	0.147N		.145-	25	.365	----	----	37000	UNCH	.205B	.085A
9675	----	----	0.200N		.197-	25	.450	----	----	3415	UNCH	.260B	.115A
9687	----	----	0.265N		.262-	25	.536	----	----	3345	UNCH	.330B	.160A



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FINAL

PG54 BULLETIN #198@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Oct 12, 2018 PG54

2YR MIDCRV PUT

9700	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.342N	.337-	50	.616	----	----	100	29073 +	100	.415B	.210A
9712	----	----	0.430N	.425-	50	.689	----	----	----	2730	UNCH	.505B	.270A

TOTAL 0 96769 86477 + 4408

SEP19 2YR MIDCRV PUT

SEP19 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)	0.060N	.057-	25	.156	----	----	50 <th>UNCH <th>.075B</th> <th>.045A</th> </th>	UNCH <th>.075B</th> <th>.045A</th>	.075B	.045A
9637	----	----	0.112N	.110-	25	.258	----	----	8050	UNCH	.140B	.075A
9650	----	----	0.147N	.147	UNCH	.320	----	----	600	UNCH	.185B	.095A
9662	----	----	0.190N	.190	UNCH	.385	----	----	500	UNCH	.235B	.125A
9675	----	----	0.242N	.242	UNCH	.455	----	----	2150	UNCH	.295B	.160A
9687	----	----	0.305N	.305	UNCH	.527	----	----	217	UNCH	.370B	.205A
9700	----	----	0.377N	.377	UNCH	.595	----	----	1000	UNCH	.445B	.255A

TOTAL 0 96769 12567

3YR MIDCRV PUT

OCT18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)	CAB	----	----	----	----	----	----	1 <th>.010B</th> <th>.002</th>	.010B	.002
9625	----	----	CAB	----	----	----	----	----	500	.025B	.005A	
9637	----	----	CAB	----	----	----	----	----	875	.045B	.010A	
9650	----	----	CAB	----	----	----	----	----	4958	.070B	.002	
9662	----	----	CAB	----	----	----	----	----	7551	.110B	.002	
9675	----	----	0.005N	CAB	----	----	----	2	21587	.160B	.002A	
9687	----	----	0.062N	.055-	75	1.000	14298	----	14298	.225B	.020A	
9700	----	----	0.180N	.180	UNCH	1.000	22550	----	22550	.315B	.045A	
9712	----	----	0.305N	.305	UNCH	1.000	11536	----	11536	.420B	.105A	
9787	----	----	1.055N	1.055	UNCH	1.000	413	----	413	1.170B	.750A	

TOTAL 0 96771 0 - 84269

NOV18 3YR MIDCRV PUT

NOV18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)	CAB	----	----	----	----	----	1 <th>UNCH <th>.002</th> <th>.002</th> </th>	UNCH <th>.002</th> <th>.002</th>	.002	.002	
9625	----	----	0.002N	CAB	----	.006	----	----	125	UNCH	.035B	.010	
9637	----	----	0.005N	.002-	25	.026	----	----	826	UNCH	.055B	.005	
9650	----	----	0.010N	.007-	25	.072	----	379	68342 +	129	.080B	.005	
9662	----	----	0.025N	.020-	50	.172	----	250	1401	28469 -	907	.120B	.015A
9675	----	----	0.060N	.055-	50	.369	----	3600	2350	32739 +	1600	.170B	.020A
9687	----	----	0.120N	.117-	25	.600	----	----	862	10688 +	66	.235B	.040A
9700	----	----	0.212N	.210-	25	.780	----	----	8970	UNCH	.320B	.080A	
9712	----	----	0.320N	.317-	25	.896	----	----	100	UNCH	.425B	.140A	

TOTAL 3850 101763 150260 + 888

DEC18 3YR MIDCRV PUT

DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)	CAB	----	.000	----	----	----	675 <th>UNCH</th> <th>.015B</th> <th>.002</th>	UNCH	.015B	.002
9600	----	----	CAB	----	.001	----	----	----	797	UNCH	.040B	.005
9612	----	----	0.002N	CAB	----	.007	----	----	125	UNCH	.055B	.010A
9625	----	----	0.005N	.002-	25	.022	----	----	15701	UNCH	.070B	.005
9637	----	----	0.010N	.007-	25	.058	----	----	2071	UNCH	.100B	.010A
9650	----	----	0.020N	.017-	25	.123	----	629	136354	UNCH	.120B	.010
9662	----	----	0.042N	.040-	25	.240	----	325	114817 -	125	.165B	.020
9675	----	----	0.082N	.080-	25	.399	----	6375	83009 +	38	.205B	.030A
9687	----	----	0.147N	.145-	25	.575	----	1250	37240 +	800	.265B	.060A
9700	----	----	0.232N	.232	UNCH	.723	----	----	100665	UNCH	.345B	.080A
9712	----	----	0.335N	.335	UNCH	.828	----	----	21628	UNCH	.435B	.105A
9725	----	----	0.447N	.447	UNCH	.895	----	----	11590	UNCH	.555B	.140A
9737	----	----	0.565N	.565	UNCH	.928	----	----	29550	UNCH	.675B	.185A
9750	----	----	0.685N	.685	UNCH	.955	----	----	10694	UNCH	.795B	.235A

TOTAL 0 110342 564916 + 713

JAN19 3YR MIDCRV PUT

JAN19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)	0.002N	.002 <th>UNCH <th>.015</th> <th>----</th> <th>----</th> <th>375 <th>UNCH</th> <th>.002</th> <th>.002</th> </th></th>	UNCH <th>.015</th> <th>----</th> <th>----</th> <th>375 <th>UNCH</th> <th>.002</th> <th>.002</th> </th>	.015	----	----	375 <th>UNCH</th> <th>.002</th> <th>.002</th>	UNCH	.002	.002	
9612	----	----	0.007N	.007	UNCH	.043	----	----	125	UNCH	.010B	.005A	
9637	----	----	0.017N	.017	UNCH	.100	----	----	7780	UNCH	.035B	.010A	
9650	----	----	0.032N	.032	UNCH	.171	----	----	375	UNCH	.060B	.015A	
9662	----	----	0.060N	.057-	25	.272	----	----	7675	UNCH	.100B	.025A	
9675	----	----	0.102N	.100-	25	.406	----	350	250	1385 +	600	.160B	.045A
9687	----	----	0.165N	.162-	25	.551	----	----	582	UNCH	.240B	.075A	
9700	----	----	0.247N	.245-	25	.681	----	----	2471	UNCH	.330B	.120A	
9712	----	----	0.342N	.337-	50	.787	----	----	4936	UNCH	.435B	.180A	

TOTAL 350 110592 25704 + 600

FEB19 3YR MIDCRV PUT

FEB19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)	CAB	----	.003	----	----	----	125 <th>UNCH</th> <th>.002</th> <th>.002</th>	UNCH	.002	.002
9600	----	----	0.007N	.005-	25	.028	----	----	125	UNCH	.010	.010
9612	----	----	0.010N	.010	UNCH	.052	----	----	125	UNCH	.015B	.010A



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FINAL

PG54 BULLETIN #198@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Oct 12, 2018 PG54

3YR MIDCRV PUT

9637	3YR MIDCRV PUT	(FUTURES SETT. .00)	0.030N	.027-	25	.131	----	----	250	375 +	250	.050B	.020A
9675	----	----	0.127N	.125-	25	.420	----	----	----	125	UNCH	.180B	.065A

0 110842 875 + 250

TOTAL

MAR19 3YR MIDCRV PUT

(FUTURES SETT. .00)

9500	----	----	----	CAB	----	.000	----	----	----	1	UNCH	.002	.002
9562	----	----	0.002N	CAB	----	.007	----	----	----	1	UNCH	.015B	.020A
9575	----	----	0.005N		25	.014	----	----	----	26100	UNCH	.025B	.005A
9587	----	----	0.007N		25	.026	----	----	----	1125	UNCH	.040B	.010A
9600	0.010	#.010	*.010	0.010	.007-	25	.038	----	2000	7350 +	2000	.060B	.010A
9612	----	----	0.015N		25	.061	----	----	368	15306	UNCH	.075B	.010A
9625	----	----	0.025N		25	.101	----	----	----	7045	UNCH	.095B	.015A
9637	----	----	0.040N		25	.156	----	----	----	16275	UNCH	.120B	.025A
9650	----	----	0.062N		25	.229	----	----	679	23908 +	327	.150B	.035A
9662	----	----	0.097N		25	.322	----	----	184	24717	UNCH	.195B	.050A
9675	----	----	0.145N		25	.428	----	----	1042	28681 -	208	.250B	.075A
9687	----	----	0.207N		25	.538	----	----	----	27922	UNCH	.315B	.110A
9700	----	----	0.282N		25	.642	----	----	529	61261	UNCH	.385B	.160A
9712	----	----	0.372N		25	.732	----	----	----	3850	UNCH	.465B	.220A
9725	----	----	0.472N		25	.805	----	----	----	1100	UNCH	.565B	.280A

2000 113644 244642 + 2119

TOTAL

JUN19 3YR MIDCRV PUT

(FUTURES SETT. .00)

9537	----	----	0.005N	.002-	25	.011	----	----	----	1	UNCH	.005B	.002
9600	----	----	0.025N	.025	UNCH	.087	----	----	----	7250	UNCH	.035B	.020A
9625	----	----	0.052N	.052	UNCH	.164	----	----	----	3614	UNCH	.070B	.035A
9637	----	----	0.075N	.075	UNCH	.219	----	----	----	4749	UNCH	.100B	.045A
9650	----	----	0.107N	.105-	25	.285	----	----	----	2501	UNCH	.140B	.065
9662	----	----	0.147N	.145-	25	.361	----	----	----	4663	UNCH	.190B	.090A
9675	----	----	0.197N	.195-	25	.444	----	----	3000	13000 +	2900	.250B	.120A
9687	----	----	0.257N	.257	UNCH	.529	----	----	----	7159	UNCH	.350B	.160A
9700	----	----	0.327N	.330+	25	.611	----	----	----	6897	UNCH	.405B	.210A
9712	----	----	0.412N	.415+	25	.685	----	----	----	4899	UNCH	.495B	.265A
9725	----	----	0.505N	.505	UNCH	.752	----	----	----	2000	UNCH	.585B	.340A

0 116644 56733 + 2900

TOTAL

SEP19 3YR MIDCRV PUT

(FUTURES SETT. .00)

9625	----	----	0.087N	.085-	25	.208	----	----	----	50	UNCH	.110B	.060A
9650	----	----	0.152N	.147-	50	.320	----	----	----	40	UNCH	.185B	.105A
9675	----	----	0.245N	.242-	25	.455	----	----	----	1750	UNCH	.300B	.170A

0 116644 1840

TOTAL

DEC19 3YR MIDCRV PUT

(FUTURES SETT. .00)

9650	----	----	0.195N	.192-	25	.348	----	----	----	2740	UNCH	.230B	.165A
------	------	------	--------	-------	----	------	------	------	------	------	------	-------	-------

0 116644 2740

TOTAL

4YR MIDCRV PUT

OCT18 4YR MIDCRV PUT

(FUTURES SETT. .00)

9675	----	----	0.005N	CAB	----	----	----	----	----	----	200	.180B	.010A
9687	----	----	0.065N	.060-	50	1.000	2	----	2	----	2	.215B	.025A
9700	----	----	0.187N	.185-	25	1.000	201	----	----	----	201	.295B	.060A

0 116646 0 - 403

TOTAL

NOV18 4YR MIDCRV PUT

(FUTURES SETT. .00)

9650	----	----	0.007N	.007	UNCH	.072	----	----	----	3	UNCH	.055B	.010
9662	----	----	0.027N	.025-	25	.195	----	----	----	2250	UNCH	.090B	.015A
9675	----	----	0.060N	.057+	NEW	.379	----	----	1100	1100 +	1100	.200B	.025A
9687	----	----	0.120N	.117-	25	.613	----	----	----	1	UNCH	.235B	.050A

0 117746 3354 + 1100

TOTAL

DEC18 4YR MIDCRV PUT

(FUTURES SETT. .00)

9625	----	----	0.005N	.005	UNCH	.037	----	----	----	2778	UNCH	.090B	.010A
9637	----	----	0.010N	.010	UNCH	.071	----	----	----	607	UNCH	.115B	.010
9650	----	----	0.022N	.020-	25	.134	----	----	56	891 -	56	.145B	.015A
9662	----	----	0.045N	.042-	25	.249	----	----	----	5638	UNCH	.180B	.020
9675	----	----	0.085N	.082-	25	.407	----	----	----	970	UNCH	.225B	.040A
9687	----	----	0.147N	.145-	25	.584	----	----	----	1300	UNCH	.290B	.065A
9700	----	----	0.237N	.235-	25	.730	----	----	----	15800	UNCH	.370B	.100A
9737	----	----	0.565N	.565	UNCH	.949	----	----	----	50	UNCH	.675B	.220A

0 117802 28034 - 56

TOTAL

MAR19 4YR MIDCRV PUT

(FUTURES SETT. .00)

9562	----	----	0.002N	.002	UNCH	.013	----	----	----	250	UNCH	.020	.010
------	------	------	--------	------	------	------	------	------	------	-----	------	------	------



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FINAL

PG54 BULLETIN #198@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Oct 12, 2018 PG54

4YR MIDCRV PUT

9650	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.065N	.065	UNCH	.243	----	----	----	300	UNCH	.160B	.040A
9687	----	----	0.215N	.212-	25	.557	----	----	----	550	UNCH	.335B	.125A
9700	----	----	0.292N	.290-	25	.661	----	----	----	100	UNCH	.410B	.170A

TOTAL									0	117802	1200		
JUN19 E4	4YR MIDCRV PUT	(FUTURES SETT. .00)	0.080N	.080	UNCH	.232	----	----	----	500	UNCH	.105B	.055A

TOTAL									0	117802	500		
-------	--	--	--	--	--	--	--	--	---	--------	-----	--	--

5YR MIDCRV PUT

DEC18 E5	5YR MIDCRV PUT	(FUTURES SETT. .00)	0.107N	.105-	25	.491	----	----	----	1600	UNCH	----	----
9675	----	----	0.182N	.180-	25	.669	----	----	----	300	UNCH	.210	.140A
9687	----	----	0.277N	.275-	25	.808	----	----	----	1600	UNCH	----	----

TOTAL									0	117802	3500		
-------	--	--	--	--	--	--	--	--	---	--------	------	--	--

TE4 OPT

OCT18 TE4	TE4 OPT	(FUTURES SETT. .00)	0.012N	CAB	----	----	214	----	----	----	251	.055B	.010A
9687	----	----											

TOTAL									0	117802	0 -	251	
-------	--	--	--	--	--	--	--	--	---	--------	-----	-----	--

117,802.00

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	----	----	.0775N			.0725	NEW	.726	----	----	250 +	250	.1750B	.0500A
TOTAL										0	250 +	250		
TE4 OPT	TE4 OPT	(FUTURES SETT. .00)												
OCT18 TE4														
9687	----	----	.0125N			CAB	----	----	214	----	----	251	.0550B	.0100A
TOTAL										0	0 -	251		



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FINAL

PG54 BULLETIN #198@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Fri, Oct 12, 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 E0 CALL	9637	----	----	----	458	458	0.00
E0	9650	----	----	----	932	932	0.00
E0	9662	----	----	----	152	152	0.00
E0	9675	----	----	----	15920	15920	0.00
E0	9700	----	----	70000	----	----	0.00
TOTALS		0	0	70000	17462	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 E0 PUT	9687	----	----	----	120675	120675	0.00
E0	9700	----	----	----	64587	64587	0.00
E0	9712	----	----	----	14513	14513	0.00
TOTALS		0	0	0	199775	199775	0
2YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
OCT18 E2 CALL	9662	----	----	----	350	350	0.00
E2	9675	----	----	----	5702	5702	0.00
E2	9687	----	----	20000	----	----	0.00
E2	9700	----	----	20000	----	----	0.00
TOTALS		0	0	40000	6052	6052	0
2YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 E2 PUT	9687	----	----	----	25210	25210	0.00
E2	9700	----	----	----	43151	43151	0.00
E2	9712	----	----	----	11817	12017	0.00
TOTALS		0	0	0	80178	80378	0
DEC18 E2 PUT	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 E4 PUT	9687	----	----	----	2	2	0.00
E4	9700	----	----	----	201	201	0.00
TOTALS		0	0	0	203	203	0
3YR MIDCRV CALL EURO DOLLAR MIDCURVE OPTIONS							
OCT18 E3 CALL	9675	----	----	----	8305	8305	0.00
TOTALS		0	0	0	8305	8305	0
3YR MIDCRV PUT EURO DOLLAR MIDCURVE OPTIONS							
OCT18 E3 PUT	9687	----	----	----	14298	14298	0.00
E3	9700	----	----	----	22550	22550	0.00
E3	9712	----	----	----	11536	11536	0.00
E3	9787	----	----	----	413	413	0.00
TOTALS		0	0	0	48797	48797	0
TE4 OPT EURO DOLLAR 9-MONTH MID-CURVE OPTION							
OCT18 TE4 PUT	9687	----	----	----	214	214	0.00
TOTALS		0	0	0	214	214	0