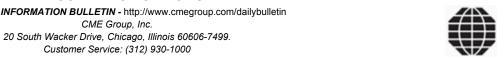
#### 54 Side 01

## MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI **MIDCURVE PUT OPTIONS**

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin CME Group, Inc.





**FINAL** 

PG54	BULLETIN #123@	MIDCURVE. BUNDLE. CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS	Wed, Jun 27, 2018 PG54
ruj4	DULLETIN #14J@	MIDCURVE, DUNDLE, CALENDAR SPREAD EURO DULLAR AND TOMMI MIDCURVE PUT OPTIONS	wed, Juli 27, 2010 FC

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME OF 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 EXCERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT

	00511				SETT.PRICE		<b>.</b>			GLOBEX	OP		CONTRA	
STRIKE 1YR MIDC	OPEN RANGE RV PUT	HIGH	LOW	CLOSING RA	NGE & PT.CHGE.		DELTA	CISES	VOLUME	VOLUME	INTERE	ST	HIGH	LOW
JUL18	1YR MIDCRV PUT	(FUTURES	SETT0	0)										
E0 9637					CAB						5250	UNCH		
9650					CAB						500	UNCH	.005	.005
9662					CAB		.000				19544	UNCH	.005	.002
9675					CAB		.003		1000		18783	UNCH	.020в	.005A
9687				0.002N	.002	UNCH	.039		7000	600	92243 +	163	.050в	.005
9700				0.020N	.015- .062-	50 225	.195 .544		7000 6000	18812 1599	92952 -	8382	.095B	.015A
9712 9725				0.085N 0.190N	.157-	325	.812		1000		43020 + 29008 -	478 500	.185в .295в	.035A .030
9737				0.310N	.272-	375	.921				3957	UNCH	.415B	.090A
9762				0.555N	.515-	400	.994				250	UNCH	.650в	.205A
TOTAL									15000	21011	305507 -	8241		
AUG18 E0	1YR MIDCRV PUT	(FUTURES	SETT0	0)										
9650					CAB		.006				4025	UNCH	.002	.002
9662					.002+	25	.024				10211	UNCH	.015в	.005A
9675				0.005N	.005	UNCH	.051		100		33680	UNCH 01	.035B	.005A
9687				0.015N 0.050N	.012- .037-	25 125	.121		100		43735 - 61624	81	.060B	.015A
9700 9712				0.050N 0.117N	.037-	225	.527		1500	1865	61624 28111 +	UNCH 135	.115в .200в	.025A .050A
9725				0.212N	.185-	275	.713				4970	UNCH	.305в	.090A
TOTAL									1600	22876	186356 +	54		
SEP18 E0 9612	1YR MIDCRV PUT	(FUTURES	SETT0	0)	CAB		.000				125	UNCH	.002	.002
9625					CAB		.002				100	UNCH	.005в	.005
9637					САВ		.007				625	UNCH	.005в	.002A
9650				0.002N	.002	UNCH	.021				19163	UNCH	.015в	.002
9662				0.005N	.005	UNCH	.042				53430	UNCH	.025в	.005
9675				0.012N	.010-	25	.082		5000	2500	219814 -	220	.045	.010A
9687	0.030	.030	*.030	0.030	.027-	50	.186		5000	2516	253225 +	4164	.080в	.010A
9700				0.075N	.062-	125	.341		750	5423	289495 +	150	.130в	.010A
9712				0.142N	.125-	175	.519		4950	1829	418406 -	66	.215в	.015A
9725				0.232N	.207-	250	.672		250	1458	109165 -	162	.315в	.025A
9737				0.337N	.307-	300	.782				25795	UNCH	.425B	.040A
9750				0.447N	.417-	300	.855				114324	UNCH	.545в	.060A
9762				0.565N	.530-	350	.906				18278	UNCH	.665в	.085A
9775				0.685N 0.807N	.650- .770-	350 375	.934 .959				89948 20428	UNCH	.785в .910в	.110A
9787 9800				0.807N 0.930N	.892-	375	.972				54289	UNCH	1.035B	.140a .185a
9812				1.055N	1.015-	400	.985				448	UNCH	1.160B	.245A
9825				1.180N	1.140-	400	.992				182	UNCH	1.275B	.450A
TOTAL									15950	36602	1687240 +	3866		
OCT18 E0	1YR MIDCRV PUT	(FUTURES	SETT0	0)										
9625					.002+	25	.017				2500	UNCH	.002	.002
9637				0.002N	.005+	25	.032				14143	UNCH	.005в	
9650				0.007N	.007	UNCH	.050				18780	UNCH	.015B	.010A
9662				0.015N	.015 .030-	UNCH	.093				21331	UNCH	.035B	.015A
9675 9687				0.035N 0.070N	.060-	50 100	.167 .281			575	48400 16286	UNCH	.070в .120в	.030a .045a
9700				0.070N 0.125N	.107-	175	.419				15260	UNCH	.120B	.070A
9712				0.200N	.175-	250	.559				425	UNCH	.280в	.110A
TOTAL									0	37177	137125			
NOV18 E0	1YR MIDCRV PUT	(FUTURES	SETT0	0)										
9637				0.007N	.007	UNCH	.043				5000	UNCH	.010в	.010A
9650				0.012N	.012	UNCH	.071				2500	UNCH	.020в	.015A
9662				0.025N	.022-	25	.119				10093	UNCH	.050в	.020A
9675				0.050N	.045-	50	.204				11718	UNCH	.090в	.040A
9687				0.090N	.080-	100	.310			500	9968	UNCH	.140в	.060A
9700 9712				0.147N 0.220N	.130- .195-	175 250	.430 .551			250	8500 - 450	100 UNCH	.210в .295в	.090A .130A
3112				J.220N	. = 3		. 331					5.1011	.2330	50A
TOTAL DEC18	1YR MIDCRV PUT	(FUTURES	SETT0	0)					0	37927	48229 -	100		
9562					САВ		.000				600	UNCH	.002	.002

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



PG54	PIII I ETTN #123@	MTDCUPVE	PLINDLE C	CALENDAD CDD	PEAD FURD DOL	I AP AND	TOMMT	MTDCUB	VE DUT	OPTIO	NC WAd	Jun '	27, 2018	PG54
-	BULLETIN #123@	MIDCURVE,	BUNDLE, C	ALENDAK SPR	READ EURO DOL	LAK AND	LOMMIT	MIDCUR	VE PUI	01110	ns weu,	Juli	27, 2016	PG54
1YR MIDCE	RV PUT													
	1YR MIDCRV PUT	(FUTURE	S SETT(	00)										
9637				0.007N	.007	UNCH	.044			1000	42525	UNCH	.025	.010A
9650				0.015N	.015	UNCH	.080				104602	UNCH	.035в	.015A
9662				0.032N	.030-	25	.140		1250	3450	172977 -	1448	.070в	.025A
9675				0.060N	.052-	75	.219		250	1875	263780 +	25	.105B	.040A
9687				0.102N	.090-	125	.322		1000	2730	213211 -	455	.155	.035A
9700				0.160N	.142-	175	.435		600	5760	311855 -	1116	.225в	.050
9712				0.235N	.210-	250	. 547			2280	153328 -	165	.310в	.050A
9725				0.320N	.290-	300	.647				88243	UNCH	.405в	.075A
9737				0.417N	.385-	325	.729				88721	UNCH	.505в	.105A
9750				0.522N	.487-	350	.795				40888	UNCH	.620в	.145A
9762				0.630N	.595-	350	.848				8600	UNCH	.735в	.195A
9812				1.105N	1.062-	425	.952				22110	UNCH	1.230B	.840A
TOTAL									3100	55022	1524638 -	3159		
MAR19 EO	1YR MIDCRV PUT	(FUTURE	S SETT(	00)										
9612				0.007N	.007	UNCH	.035				1000	UNCH	.015B	.010A
9625				0.015N	.015	UNCH	.063				4625	UNCH	.030в	.015A
9637	0.025	#.025	*.025	0.025	.025-	25	.098		750		10484 +	500	.060в	.025A
9650				0.045N	.040-	50	.145				37319	UNCH	.085в	.035A
9662				0.070N	.062-	75	.206		1000	125	27075 +	625	.115в	.055A
9675				0.107N	.097-	100	.284				100446	UNCH	.155B	.045A
9687				0.155N	.142-	125	.368		500		131809 +	500	.215B	.065A
9700	0.200	#.200	.200	0.200	.197-	175	.456		250	350	65832 -	50	.285в	.090A
9712				0.290N	.265-	250	.543				25758	UNCH	.365в	.120A
9725				0.372N	.342-	300	.623				45033	UNCH	.460в	.165A
9737				0.462N	.432-	300	.694				2014	UNCH	.560в	.215A
TOTAL									2500	55497	451395 +	1575		
JUN19	1YR MIDCRV PUT	(FUTURE	S SETT(	00)										
E0 9612				0.022N	.020-	25	.069				10	UNCH		.030A
9637				0.052N	.045-	75	.137				10	UNCH	.070в	.045A
9650				0.032N 0.077N	.067-	100	.189				5000	UNCH	.110в	.065A
					.097-	125	.248				1000			
9662				0.110N								UNCH	.150B	.085A
9675				0.152N	.135-	175	.314				14895	UNCH	.200в	.115A
9687				0.202N	.182-	200	.386				200	UNCH	.260в	.155A
9700				0.262N	.240-	225	.460				6550	UNCH	.330в	.205A
9712				0.332N	.305-	275	.533				3000	UNCH	.410в	.255A
									0	55407				
TOTAL		_							0	55497	30665			
SEP19 E0	1YR MIDCRV PUT	(FUTURE	S SETT(	00)										
9700				0.297N	.275-	225	.462				300	UNCH		
TOTAL									0	55497	300			
2YR MIDCE	RV PUT													
JUL18	2YR MIDCRV PUT	(FUTURE	S SETT(	00)										
E2					САВ						300	UNCH		
9612					CAB						500	UNCH	.010в	.005
9625							.000							
9637					CAB		.000				2100	UNCH	.015в	.005A
9650					CAB						14550	UNCH	.025B	.002
9662					CAB		.004		2500	999	15226 +	511	.045B	.005A
9675	0.010	010	* 010	0.010	.002+ .007-	25 50	.031		2500 7250	3871 28793	33773 -	129	.075B	.002A
9687	0.010	.010	*.010	0.010			.095				59176 +	3305	.125B	.005
9700				0.052N	.035-	175	.326		3000	5886	28867 +	487	.210B	.035A
9712				0.135N	.097-	375	.632		2000		10083 -	743	.315B	.075A
9725				0.245N	.200-	450	.823				9123	UNCH	.425B	.120A
									14750	05046	473.00	2.5		
TOTAL	200 000			202					14750	95046	173698 +	3431		
AUG18 E2	2YR MIDCRV PUT	(FUTURE	S SETT(	00)										
9650				0.002N	.002	UNCH	.022			250	58415	UNCH	.035в	.005A
9662				0.005N	.005	UNCH	.044			4500	28410 +	1335	.060в	.010A
9675				0.015N	.012-	25	.100			375	75349	UNCH	.090в	.015
9687				0.040N	.030-	100	.211		2000	2250	22453 -	2846	.145в	.035A
9700				0.090N	.070-	200	.389			6276	24562 -	1201	.230в	.060A
9712				0.167N	.137-	300	.581			2000	2150 +	1900	.320в	.100A
TOTAL									2000	110697	7 211339 -	812		
SEP18 E2	2YR MIDCRV PUT	(FUTURE	S SETT0	00)										
9600					CAB		.002				743	UNCH	.010в	.002
9612					CAB		.007				8425	UNCH	.015в	.002A
9625					.002+	25	.017				91094	UNCH	.025	.005
9637				0.002N	.005+	25	.032				58026	UNCH	.030в	.010A
9650				0.007N	.007	UNCH	.049				76203	UNCH	.050в	.010A
9662				0.015N	.012-	25	.082				76500	UNCH	.080в	.020A

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.



54

CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

					FINAL									
PG54 I	BULLETIN #123@	MIDCURVE,	BUNDLE,	CALENDAR SPE	READ EURO DOL	LAR AND	TOMMI	MIDCUR	VE PUT	OPTION	s Wed,	Jun 2	27, 2018	PG54
2YR MIDCR	RV PUT													
		_												
9675	2YR MIDCRV PUT	(FUTURE	S SETT.	.00) 0.035N	.027-	75	.159			500	164183 +	500	.115в	.015
9687				0.070N	.055-	150	.272		34100	10400	221725 +	32137	.170в	.020A
9700				0.122N	.100-	225	.415		1000	100	343252 -	500	.250в	.030A
9712				0.197N	.167-	300	.562				71852	UNCH	.345в	.040A
9712				0.290N	.252-	375	.690				77400	UNCH	. 450в	.055A
					.352-	425	.785				25986	UNCH		
9737				0.395N									.565B	.080A
9750				0.505N	.457-	475	.856				61610	UNCH	.680в	.115A
9762				0.622N	.572-	500	.902				7310	UNCH	.805в	.155A
9775				0.742N	.690-	525	.936				29688	UNCH	.925в	.205A
9787				0.862N	.812-	500	.951				70850	UNCH	1.050B	.260A
9812				1.110N	1.057-	525	.975				125	UNCH	1.300B	.395A
TOTAL									35100	121697	1384972 +	32137		
OCT18	2YR MIDCRV PUT	(FUTURE	S SETT.	.00)										
E2 9575					CAB		.001				125	UNCH	.002	.002
9612				0.002N	.002	UNCH	.015				2750	UNCH	.005в	.002A
9625				0.002N	.005	UNCH	.029				5500	UNCH	.015в	.005A
9650				0.015N	.012-	25	.071				5150	UNCH	.050B	.015A
9662				0.027N	.025-	25	.127				2900	UNCH	.085B	.025A
9675				0.052N	.045-	75	.205				2650	UNCH	.130в	.045A
9687				0.092N	.077-	150	.310				2650	UNCH	.195в	.075A
9700				0.150N	.127-	225	.433				1546	UNCH	.285в	.110A
TOTAL									0	121697	23271			
NOV18	2YR MIDCRV PUT	(FUTURE	S SETT.	.00)										
E2 9600				0.002N	.002	UNCH	.014				7800	UNCH		
9612				0.005N	.005	UNCH	.026				15600	UNCH	.010в	.015A
9612				0.003N 0.012N	.003	UNCH	.062				7800	UNCH	.010в	.015A
9687				0.117N	.097-	200	.332				1000	UNCH	.210в	.095A
9737				0.427N	.387-	400	.734				250	UNCH	.585в	.315A
TOTAL									0	121697	32450			
DEC18	2YR MIDCRV PUT	(FUTURE	S SETT.	.00)										
E2 9587					.002+	25	.013				150	UNCH	.010в	.015A
9600				0.002N	.005+	25	.024				18679	UNCH	.025в	.005
9612				0.005N	.007+	25	.035		5000		140133 -	3250	.030в	.010A
9625				0.010N	.010	UNCH	.048		5000		61052 -	4000	.045в	.010A
					.015-	25	.070							
9637				0.017N							141290	UNCH	.065в	.020
9650				0.030N	.027-	25	.116		3000	3990	291390 -	4990	.095в	.035A
9662				0.052N	.047-	50	.179		8000	2000	236173 -	375	.130в	.040A
9675				0.085N	.075-	100	.256				67321	UNCH	.175B	.055A
9687				0.130N	.115-	150	.347		3000	3990	134465 -	4326	.235B	.080A
9700				0.190N	.167-	225	.446		2000	6240	94260 -	136	.310в	.060
9712				0.262N	.235-	275	.545		2800		94628 +	2171	.400в	.085A
9725				0.345N	.312-	325	.636			872	50056 +	24	.500в	.110A
9737				0.440N	.402-	375	.716				20103	UNCH	.605в	.155A
9750				0.542N	.502-	400	.781				4955	UNCH	.720в	.195A
9762				0.650N	.607-	425	.831				8244	UNCH	.835в	.250A
								_						
9787				0.882N	.832-	500 525	.905				999	UNCH	1.080B	.395A
9800				1.002N	.950-	525	.929				1000	UNCH	1.200в	.485A
									20000	120700				
TOTAL									28800	т38/89	1364898 -	14882		
MAR19 E2	2YR MIDCRV PUT	(FUTURE	S SETT.	.00)										
9550					CAB		.006				20	UNCH		.010A
9575				0.005N	.005	UNCH	.020				4510	UNCH	.025в	.020A
9600				0.010N	.010	UNCH	.039				611	UNCH	.040в	.015A
9612				0.015N	.015	UNCH	.057				284	UNCH	.055в	.025A
9625				0.025N	.022-	25	.081				304	UNCH	.075в	.030A
9623				0.023N 0.040N	.035-	50	.118				45551	UNCH	.100в	.030A
9650				0.062N	.052-	100	.165				59562	UNCH	.130B	.040
9662				0.092N	.077-	150	.223				18100	UNCH	.170в	.080A
9675				0.130N	.110-	200	.291		650		660 +	400	.215B	.090A
9687				0.177N	.155-	225	.369				19804	UNCH	.280в	.115A
9700				0.235N	.210-	250	.450				15174	UNCH	.355в	.145A
9712				0.305N	.275-	300	.530			1500	4350 +	1109	.440в	.190A
TOTAL									650	140289	168930 +	1509		
JUN19	2YR MIDCRV PUT	(FUTURF	S SETT.	.00)										
E2					002	100	206	_			1000	III.C.	1600	000*
9650				0.092N	.082-	100	.206				1000	UNCH	.160в	.090A
9687				0.217N	.197-	200	.388				1250	UNCH	.320в	.205A
9700				0.277N	.255-	225	.457				100	UNCH	.395в	.255A
TOTAL									0	140289	2350			

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.



54

CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

DC[4	DILL ETTI #1220	MED CURVE - 5			FINAL		T01#4T	MEDGUID	\/F BUT		- 1.1.2.4	7	2010	DCF4
PG54 I	BULLETIN #123@ RV PUT	MIDCURVE, E	BUNDLE, CA	LENDAR SP	READ EURO DOL	LAR AND	TOMMI	MIDCUR	VE PUT	OPTIONS	s wea,	Jun 2	27, 2018	PG54
JUL18	3YR MIDCRV PUT	(FUTURES	SETT00	)										
E3 9600			JEII00		CAB						250	UNCH		
9612					CAB						500	UNCH		
9625					CAB						2000	UNCH	.020в	.010A
9650					CAB		.000				4500	UNCH	.050в	.010A
9662					CAB		.004				5507	UNCH	.070в	.005A
9675				0.002N	.002	UNCH	.030				21164	UNCH	.110в	.005A
9687	0.010	#.010	*.010		.007-	50	.094		200	291	17901 +	191	.160в	.010A
9700				0.050N	.032-	175	.312		1750	750	24541 +	1472	.250в	.035
9712				0.132N	.092-	400	.624		750		5932 -	250	.360в	.095A
9725				0.240N	.192-	475	.832				790	UNCH	.475в	.160A
TOTAL									2700	141330	83085 +	1413		
AUG18	3YR MIDCRV PUT	(FUTURES	SETT00	)										
E3 9637					CAB		.007				125	UNCH	.020в	.005A
9650				0.002N	.002	UNCH	.021				125	UNCH	.045в	.010A
9662				0.005N	.005	UNCH	.043				366	UNCH	.075в	.010
9675				0.015N	.012-	25	.099			50	4144 +	50	.115в	.015
9687				0.040N	.030-	100	.208		4950		9914 -	476	.180в	.035A
9700				0.087N	.067-	200	.381			50	9602	UNCH	.270в	.070A
9712				0.162N	.130-	325	.577		750		7900 +	540	.370в	.125A
TOTAL									5700	141430	32176 +	114		
SEP18	3YR MIDCRV PUT	(FUTURES	SETT00	)										
E3 9600					САВ		.000				200	UNCH	.020в	.010A
9612					САВ		.002				13025	UNCH	.030в	.010
9625					САВ		.007				18959	UNCH	.045в	.002
9637				0.002N	.002	UNCH	.019				18583	UNCH	.065в	.005
9650				0.007N	.007	UNCH	.049		14000		22374 +	6097	.085в	.020A
9662				0.017N	.012-	50	.082				23947	UNCH	.115в	.015A
9675				0.035N	.027-	75	.158		14000		37954 +	7650	.150в	.025A
9687				0.067N	.055-	125	.270				22262	UNCH	.205в	.030A
9700				0.120N	.097-	225	.408			500	34654 +	244	.285в	.045A
9712				0.192N	.162-	300	.557				29713	UNCH	.385в	.060A
9725				0.282N	.247-	350	.687				7562	UNCH	.490в	.085A
9737				0.387N	.345-	425	.789				23152	UNCH	.605в	.120A
9750				0.497N	.450-	475	.862				12032	UNCH	.725в	.160A
9762				0.615N	.565-	500	.909				36351	UNCH	.830в	.210A
9775				0.735N	.685-	500	.936				5553	UNCH	.955в	.275A
9787				0.857N	.805-	525	.960				550	UNCH	1.080в	.345A
TOTAL									28000	141930	306871 +	13991		
OCT18	3YR MIDCRV PUT	(FUTURES	SETT00	)										
E3 9625				0.005N	.002-	25	.017				500	UNCH	.025в	.005A
9637				0.007N	.005-	25	.032				1000	UNCH	.045в	.010A
9650				0.017N	.012-	50	.071				1000	UNCH	.070в	.015A
9662				0.032N	.025-	75	.127				1500	UNCH	.110в	.025A
9675				0.055N	.045-	100	.205				3350	UNCH	.160в	.045A
9687				0.095N	.077-	175	.310				625	UNCH	.225в	.080A
TOTAL									0	141930	7975			
NOV18 E3	3YR MIDCRV PUT	(FUTURES	SETT00	)										
9687				0.117N	.097-	200	.332				250	UNCH	.235в	.105A
TOTAL									0	141930	250			
DEC18	3YR MIDCRV PUT	(FUTURES	SETT00	)										
E3 9587					CAB		.007				125	UNCH	.015в	.005A
9600				0.002N	.002	UNCH	.014				797	UNCH	.040в	.010A
9612				0.007N	.005-	25	.026				125	UNCH	.055в	.015A
9625				0.012N	.010-	25	.048				13450	UNCH	.070в	.015
9637				0.020N	.017-	25	.078				125	UNCH	.100в	.020A
9650				0.032N	.030-	25	.122				80118	UNCH	.120в	.025A
9662				0.055N	.047-	75	.179			750	30817 +	250	.165в	.035A
9675				0.087N	.075-	125	.256				41429	UNCH	.205в	.050A
9687				0.132N	.112-	200	.345			125	48115	UNCH	.265в	.060A
9700				0.190N	.165-	250	.446		2700		62566 +	250	.345в	.080A
9712				0.262N	.230-	325	.547				20321	UNCH	.435в	.105A
9725				0.342N	.307-	350	.640				11490	UNCH	.530в	.140A
9737				0.437N	.400-	375	.719				29550	UNCH	.640в	.185A
9750				0.540N	.500-	400	.784				10694	UNCH	.750в	.235A
														- •
TOTAL									2700	142805	349722 +	500		
MAR19	3YR MIDCRV PUT	(FUTURES	SETT00	)							·	200		
E3 9562				0.002N	.002	UNCH	.011				1	UNCH	.015в	.020A
3302				3.00ZN	.002	3					-	SHOT	. 5150	

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

Side 05

54

-					FINAL									
PG54 I	BULLETIN #123@	MIDCURVE,	BUNDLE, CA	LENDAR SP	READ EURO DOL	LAR AND	TOMMI	MIDCUR	VE PUT	OPTIONS	wed,	Jun 2	27, 2018	PG54
3YR MIDCR	RV PUT													
	Over with only puri	(51171195												
9575	3YR MIDCRV PUT	(FUTURE	S SETT00)	0.005N	.005	UNCH	.020				26100	UNCH	.025в	.010A
9600				0.012N	.010-	25	.039				5350	UNCH	.060в	.020A
9612				0.020N	.017-	25	.063				10950	UNCH	.075в	.025A
9625				0.030N	.025-	50	.088				6000	UNCH	.095в	.035A
9637				0.045N	.040-	50	.129				6114	UNCH	.120в	.040A
9650				0.067N	.057-	100	.174				15051	UNCH	.150в	.060A
9675				0.132N	.117-	150	.301				3641	UNCH	.250в	.115A
9687				0.180N	.160-	200	.376				27312	UNCH	.315в	.145A
9700				0.237N	.212-	250	.456		850		12140 +	850	.385в	.180A
9712				0.305N	.277-	275	.537			100	2000	UNCH	.465в	.230A
9725				0.387N	.352-	350	.614				1100	UNCH	.555В	.280A
TOTAL									850	142905	115759 +	850		
JUN19	3YR MIDCRV PUT	(FUTURE	S SETT00	)										
E3 9625				0.050N	.047-	25	.129				3614	UNCH	.060в	
9637				0.070N	.065-	50	.168				4749	UNCH	.085в	.085A
9650				0.070N	.087-	100	.214				1034	UNCH	.115в	.095A
9687				0.222N	.200-	225	.395				6690	UNCH	.350в	.210A
					.255-	250	.464				2617		.370в	
9700 9712				0.280N 0.347N	.320-	275	.534				4749	UNCH	.385B	.265A .330A
9712				0.347N 0.427N	.392-	350	.601				2000	UNCH	.3036	.425A
3123		<b>-</b>		0.74/N	. 532-	330	.001		•		2000	SIVER	=	. 12JA
TCT::									0	142905	25452			
TOTAL 4YR MIDCR	RV PUT								v	1.2503	25453			
TIK MIDCK	V FUI													
JUL18	4YR MIDCRV PUT	(FUTURE	S SETT00	)										
E4 9637					CAB		.000				500	UNCH	.045в	.015A
9650					CAB		.000				1000	UNCH	.065в	.025A
9675				0.002N	.002	UNCH	.032				500	UNCH	.130в	.020A
9687				0.015N	.010-	50	.119				9400	UNCH	.185в	.020A
9700				0.057N	.035-	225	.349			173	633 +	173	.285в	.045A
TOTAL									0	143078	12033 +	173		
SEP18	4YR MIDCRV PUT	(FUTURE	S SETT00	)							12033	173		
E4				0.010N	.010	UNCH	.061				1000	UNCH	.095в	.015A
9650 9662				0.010N 0.020N	.017-	25	.104				1200	UNCH	.130в	.020A
				0.020N 0.040N	.032-	75	.177				1000	UNCH	.175B	.035A
9675 9687					.060-	150	.289				3310		.230в	
				0.075N	.105-	225	.432				1300	UNCH	.320B	.045A
9700 9712				0.127N	.170-	325	.583					UNCH		.065A
				0.202N	.470-	450	.866				1300	UNCH	.420B	.085A
9750				0.515N		475	.911				4350	UNCH	.765в	.200A
9762				0.632N	.585-	473	. 911				229	UNCH	.885в	.265A
									0	143078	12600			
TOTAL	4YR MIDCRV PUT	(FUTURE	-c cerr 00°						Ü	143076	13689			
DEC18 E4			S SETT00		012		0.57							
9625				0.012N	.012	UNCH	.057				2778	UNCH	.090в	.025A
9637				0.020N	.020	UNCH	.087				340	UNCH	.115в	.030A
9650				0.035N	.032-	25	.132				30	UNCH	.145в	.040A
9662				0.060N	.052-	75	.195				3750	UNCH	.180в	.055A
9675				0.095N	.080-	150	.272				970	UNCH	.225в	.065A
9687				0.142N	.120-	225	.366		2250		1300	UNCH	.290в	.085A
9700				0.202N	.175-	275	.469		3350	500	15800 +	2450	.370в	.100A
9737				0.460N	.417-	425	.743				50	UNCH	.675в	.220A
									2250	1435=2				
TOTAL									3350	143578	25018 +	2450		
MAR19 E4	4YR MIDCRV PUT	(FUTURE	S SETT00	)										
9562				0.002N	.002	UNCH	.011				250	UNCH	.020	.010
9650				0.070N	.062-	75	.187				300	UNCH	.160в	.075A
9687				0.190N	.170-	200	. 396				550	UNCH	.335в	.180A
9700				0.250N	.225-	250	.478				100	UNCH	.410в	.230A
TOTAL									0	143578	1200			
JUN19 E4	4YR MIDCRV PUT	(FUTURE	S SETT00	)										
9637				0.077N	.070-	75	.180				500	UNCH		.090A
TOTAL									0	143578	500			
5YR MIDCR	RV PUT													
_	_													
DEC18 E5	5YR MIDCRV PUT	(FUTURE	S SETT00	)										
9675				0.110N	.102-	75	.316				1600	UNCH		
9687				0.155N	.142-	125	.408				300	UNCH	.210	.140A
9700				0.220N	.197-	225	.511				1600	UNCH		
TOTAL									0	143578	3500			

54 Side 06

#### MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE PUT OPTIONS

Side 06



20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

_	ш			
-	ш	N	$\Delta$	

PG54	BULLETIN #123@	MIDCURVE,	BUNDLE,	CALENDAR	SPREAD	EURO DOLLA	R AND	TOMMI	MIDCUR	RVE PU	T OPTIONS	wed,	Jun 2	7, 2018	PG54
TE2 OPT															
SEP18 TE2	TE2 OPT	(FUTURE	S SETT.	.00)											
9725				0.02	ON	.017-	25	.207		200		3000 +	200		
TOTAL TE3 OPT										200	143578	3000 +	200		
SEP18 TE3	TE3 OPT	(FUTURE	S SETT.	.00)	_										
9725				0.10	ON	.090-	100	.490				7251	UNCH		
TOTAL WK5 MDCR	RV PUT									0	143578	7251			
JUN18 5K	WK5 MDCRV PUT	(FUTURE	S SETT.	.00)											
9687				0.00		CAB		.000				500	UNCH		.005A
9700				0.00		.002-	50	.038				1000	UNCH	.020в	.015A
9712				0.06	2N	.030-	325	.632				500	UNCH		.085A
TOTAL										0	143578	2000			
143,57	78.00														
				ADDITI	ONAL EUR	ODOLLAR PRODU	JCTS P	UT OPTI	ONS						
STRIK E3W PUT	E OPEN RANGE	HIGH	LOW	CLOSIN	IG RANGE		.PRICE			EXER CISES	VOLUME TRADES CLEARED	OPI INTERES		CONTRAC	CT LOW
JUN18 EF5	E3W PUT	(FUTURE	S SETT.	.00)											
9675 9687				.002	5N	CAB .00	025	UNCH	.000 .021			1000 1000	UNCH		.0250A
TOTAL											0	2000			
TE2 OPT SEP18 TE2	TE2 OPT	(FUTURE	S SETT.	.00)											
9725				.020	ON	.01	75-	.0025	.207		200	3000 +	200		
TOTAL TE3 OPT											200	3000 +	200		
SEP18 TE3	TE3 OPT	(FUTURE	S SETT.	.00)											
9725				.100	ON	.09	00-	.0100	.490			7251	UNCH		
TOTAL											0	7251			

**54** Side 07

#### MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE PUT OPTIONS

54 Side 07

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 #123@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Jun 27, 2018 PG54

		OPTIONS	EOO'S, BLOCKS		ES		
RODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
YR MIDCRV CALI	_ EURODOLLAR MIDCU	JRVE OPTIONS					
AUG18 CALL E0	9725			20000			0.00
E0	9750		20000	40000			0.00
ALS	3730	0	20000	60000	0	0	0.00
/18 CALL		O	20000	00000	O	O	0
, , , ,	9825			10000			0.00
ALS		0	0	10000	0	0	0
C18 CALL	9700			2500			0.00
0	9712			2500			0.00
)	9725			2500			0.00
ALS	3,23	0	0	7500	0	0	0
MIDCRV PUT L18 PUT	EURODOLLAR MIDCU	JRVE OPTIONS					
0	9687			20000			0.00
0	9700			20000			0.00
TALS		0	0	40000	0	0	0
JG18 PUT O	9675			20000			0.00
0	9687			20000			0.00
ALS	300.	0	0	40000	0	0	0.00
EP18 PUT		·	•		Č	•	
:0	9687			30000			0.00
0	9700			50000			0.00
)	9712			50000			0.00
ALS		0	0	130000	0	0	0
C18 PUT	9675			20000			0.00
0	9712			35500			0.00
ALS	37.12	0	0	55500	0	0	0
ALJ		v	· ·	33300	· ·	· ·	Ŭ
MIDCRV CALI V18 CALL	_ EURODOLLAR MIDCU	JRVE OPTIONS					
2	9825			10000			0.00
ALS		0	0	10000	0	0	0
C18 CALL	9775			20000			0.00
2	9787			32500			0.00
2	9800			10000			0.00
ALS	3300	0	0	62500	0	0	0.00
			· ·	02300	Ü	ŭ	· ·
MIDCRV PUT G18 PUT	EURODOLLAR MIDCU	JRVE OPTIONS					
2	9650			10000			0.00
2	9675			10000			0.00
ALS		0	0	20000	0	0	0
EP18 PUT 2	9650			8500			0.00
2	9662			8500			0.00
2	9687		32100	70600			0.00
2	9700			50000			0.00
ALS	3.03	0	32100	137600	0	0	0.00
C18 PUT		v	32200		ŭ	J	
2	9650			98750			0.00
2	9662			98750			0.00
2	9687			14750			0.00
2	9700			27500			0.00
2	9712			32250			0.00
ALS		0	0	272000	0	0	0
	_ EURODOLLAR MIDCU	JRVE OPTIONS					
N19 CALL	9775			20000			0.00
S	55	0	0	20000	0	0	0.00
LS		U	U	20000	U	U	U