

FINAL													
PG54	BULLETIN #123@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS								Wed, Jun 27, 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													
JUL18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9637	----	----	----	----	CAB	----	----	----	----	5250	UNCH	----	----
9650	----	----	----	----	CAB	----	----	----	----	500	UNCH	.005	.005
9662	----	----	----	----	CAB	----	.000	----	----	19544	UNCH	.005	.002
9675	----	----	----	----	CAB	----	.003	1000	----	18783	UNCH	.020B	.005A
9687	----	----	----	0.002N	.002	UNCH	.039	----	600	92243 +	163	.050B	.005
9700	----	----	----	0.020N	.015-	50	.195	7000	18812	92952 -	8382	.095B	.015A
9712	----	----	----	0.085N	.062-	225	.544	6000	1599	43020 +	478	.185B	.035A
9725	----	----	----	0.190N	.157-	325	.812	1000	----	29008 -	500	.295B	.030
9737	----	----	----	0.310N	.272-	375	.921	----	----	3957	UNCH	.415B	.090A
9762	----	----	----	0.555N	.515-	400	.994	----	----	250	UNCH	.650B	.205A
TOTAL								15000	21011	305507 -	8241		
AUG18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9650	----	----	----	----	CAB	----	.006	----	----	4025	UNCH	.002	.002
9662	----	----	----	----	.002+	25	.024	----	----	10211	UNCH	.015B	.005A
9675	----	----	----	0.005N	.005	UNCH	.051	----	----	33680	UNCH	.035B	.005A
9687	----	----	----	0.015N	.012-	25	.121	100	----	43735 -	81	.060B	.015A
9700	----	----	----	0.050N	.037-	125	.291	----	----	61624	UNCH	.115B	.025A
9712	----	----	----	0.117N	.095-	225	.527	1500	1865	28111 +	135	.200B	.050A
9725	----	----	----	0.212N	.185-	275	.713	----	----	4970	UNCH	.305B	.090A
TOTAL								1600	22876	186356 +	54		
SEP18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9612	----	----	----	----	CAB	----	.000	----	----	125	UNCH	.002	.002
9625	----	----	----	----	CAB	----	.002	----	----	100	UNCH	.005B	.005
9637	----	----	----	----	CAB	----	.007	----	----	625	UNCH	.005B	.002A
9650	----	----	----	0.002N	.002	UNCH	.021	----	----	19163	UNCH	.015B	.002
9662	----	----	----	0.005N	.005	UNCH	.042	----	----	53430	UNCH	.025B	.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	.080B	.010A
9700	----	----	----	0.075N	.062-	125	.341	750	5423	289495 +	150	.130B	.010A
9712	----	----	----	0.142N	.125-	175	.519	4950	1829	418406 -	66	.215B	.015A
9725	----	----	----	0.232N	.207-	250	.672	250	1458	109165 -	162	.315B	.025A
9737	----	----	----	0.337N	.307-	300	.782	----	----	25795	UNCH	.425B	.040A
9750	----	----	----	0.447N	.417-	300	.855	----	----	114324	UNCH	.545B	.060A
9762	----	----	----	0.565N	.530-	350	.906	----	----	18278	UNCH	.665B	.085A
9775	----	----	----	0.685N	.650-	350	.934	----	----	89948	UNCH	.785B	.110A
9787	----	----	----	0.807N	.770-	375	.959	----	----	20428	UNCH	.910B	.140A
9800	----	----	----	0.930N	.892-	375	.972	----	----	54289	UNCH	1.035B	.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 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9625	----	----	----	----	.002+	25	.017	----	----	2500	UNCH	.002	.002
9637	----	----	----	0.002N	.005+	25	.032	----	----	14143	UNCH	.005B	----
9650	----	----	----	0.007N	.007	UNCH	.050	----	----	18780	UNCH	.015B	.010A
9662	----	----	----	0.015N	.015	UNCH	.093	----	----	21331	UNCH	.035B	.015A
9675	----	----	----	0.035N	.030-	50	.167	----	----	48400	UNCH	.070B	.030A
9687	----	----	----	0.070N	.060-	100	.281	----	575	16286	UNCH	.120B	.045A
9700	----	----	----	0.125N	.107-	175	.419	----	----	15260	UNCH	.190B	.070A
9712	----	----	----	0.200N	.175-	250	.559	----	----	425	UNCH	.280B	.110A
TOTAL								0	37177	137125			
NOV18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9637	----	----	----	0.007N	.007	UNCH	.043	----	----	5000	UNCH	.010B	.010A
9650	----	----	----	0.012N	.012	UNCH	.071	----	----	2500	UNCH	.020B	.015A
9662	----	----	----	0.025N	.022-	25	.119	----	----	10093	UNCH	.050B	.020A
9675	----	----	----	0.050N	.045-	50	.204	----	----	11718	UNCH	.090B	.040A
9687	----	----	----	0.090N	.080-	100	.310	----	500	9968	UNCH	.140B	.060A
9700	----	----	----	0.147N	.130-	175	.430	----	250	8500 -	100	.210B	.090A
9712	----	----	----	0.220N	.195-	250	.551	----	----	450	UNCH	.295B	.130A
TOTAL								0	37927	48229 -	100		
DEC18 EO	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9562	----	----	----	----	CAB	----	.000	----	----	600	UNCH	.002	.002
9625	----	----	----	0.005N	.005	UNCH	.029	----	----	13198	UNCH	.015B	.005



FINAL														
PG54	BULLETIN #123@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										wed, Jun 27, 2018		PG54
2YR MIDCRV PUT														
	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9675	----	----	----	0.035N	.027-	75	.159	----	----	500	164183 +	500	.115B .015	
9687	----	----	----	0.070N	.055-	150	.272	----	34100	10400	221725 +	32137	.170B .020A	
9700	----	----	----	0.122N	.100-	225	.415	----	1000	100	343252 -	500	.250B .030A	
9712	----	----	----	0.197N	.167-	300	.562	----	----	----	71852	UNCH	.345B .040A	
9725	----	----	----	0.290N	.252-	375	.690	----	----	----	77400	UNCH	.450B .055A	
9737	----	----	----	0.395N	.352-	425	.785	----	----	----	25986	UNCH	.565B .080A	
9750	----	----	----	0.505N	.457-	475	.856	----	----	----	61610	UNCH	.680B .115A	
9762	----	----	----	0.622N	.572-	500	.902	----	----	----	7310	UNCH	.805B .155A	
9775	----	----	----	0.742N	.690-	525	.936	----	----	----	29688	UNCH	.925B .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 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9575	----	----	----	CAB	----	.001	----	----	----	125	UNCH	.002	.002	
9612	----	----	----	0.002N	.002	UNCH	.015	----	----	----	2750	UNCH	.005B .002A	
9625	----	----	----	0.005N	.005	UNCH	.029	----	----	----	5500	UNCH	.015B .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	.130B .045A	
9687	----	----	----	0.092N	.077-	150	.310	----	----	----	2650	UNCH	.195B .075A	
9700	----	----	----	0.150N	.127-	225	.433	----	----	----	1546	UNCH	.285B .110A	
TOTAL										0	121697	23271		
NOV18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9600	----	----	----	0.002N	.002	UNCH	.014	----	----	----	7800	UNCH	----	
9612	----	----	----	0.005N	.005	UNCH	.026	----	----	----	15600	UNCH	.010B .015A	
9637	----	----	----	0.012N	.012	UNCH	.062	----	----	----	7800	UNCH	.035B .015A	
9687	----	----	----	0.117N	.097-	200	.332	----	----	----	1000	UNCH	.210B .095A	
9737	----	----	----	0.427N	.387-	400	.734	----	----	----	250	UNCH	.585B .315A	
TOTAL										0	121697	32450		
DEC18 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9587	----	----	----	.002+	25	.013	----	----	----	150	UNCH	.010B	.015A	
9600	----	----	----	0.002N	.005+	25	.024	----	----	----	18679	UNCH	.025B .005	
9612	----	----	----	0.005N	.007+	25	.035	----	5000	----	140133 -	3250	.030B .010A	
9625	----	----	----	0.010N	.010	UNCH	.048	----	5000	----	61052 -	4000	.045B .010A	
9637	----	----	----	0.017N	.015-	25	.070	----	----	----	141290	UNCH	.065B .020	
9650	----	----	----	0.030N	.027-	25	.116	----	3000	3990	291390 -	4990	.095B .035A	
9662	----	----	----	0.052N	.047-	50	.179	----	8000	2000	236173 -	375	.130B .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	.310B .060	
9712	----	----	----	0.262N	.235-	275	.545	----	2800	----	94628 +	2171	.400B .085A	
9725	----	----	----	0.345N	.312-	325	.636	----	----	872	50056 +	24	.500B .110A	
9737	----	----	----	0.440N	.402-	375	.716	----	----	----	20103	UNCH	.605B .155A	
9750	----	----	----	0.542N	.502-	400	.781	----	----	----	4955	UNCH	.720B .195A	
9762	----	----	----	0.650N	.607-	425	.831	----	----	----	8244	UNCH	.835B .250A	
9787	----	----	----	0.882N	.832-	500	.905	----	----	----	999	UNCH	1.080B .395A	
9800	----	----	----	1.002N	.950-	525	.929	----	----	----	1000	UNCH	1.200B .485A	
TOTAL										28800	138789	1364898 -	14882	
MAR19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9550	----	----	----	CAB	----	.006	----	----	----	20	UNCH	----	.010A	
9575	----	----	----	0.005N	.005	UNCH	.020	----	----	----	4510	UNCH	.025B .020A	
9600	----	----	----	0.010N	.010	UNCH	.039	----	----	----	611	UNCH	.040B .015A	
9612	----	----	----	0.015N	.015	UNCH	.057	----	----	----	284	UNCH	.055B .025A	
9625	----	----	----	0.025N	.022-	25	.081	----	----	----	304	UNCH	.075B .030A	
9637	----	----	----	0.040N	.035-	50	.118	----	----	----	45551	UNCH	.100B .025	
9650	----	----	----	0.062N	.052-	100	.165	----	----	----	59562	UNCH	.130B .040	
9662	----	----	----	0.092N	.077-	150	.223	----	----	----	18100	UNCH	.170B .080A	
9675	----	----	----	0.130N	.110-	200	.291	----	650	----	660 +	400	.215B .090A	
9687	----	----	----	0.177N	.155-	225	.369	----	----	----	19804	UNCH	.280B .115A	
9700	----	----	----	0.235N	.210-	250	.450	----	----	----	15174	UNCH	.355B .145A	
9712	----	----	----	0.305N	.275-	300	.530	----	----	1500	4350 +	1109	.440B .190A	
TOTAL										650	140289	168930 +	1509	
JUN19 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9650	----	----	----	0.092N	.082-	100	.206	----	----	----	1000	UNCH	.160B .090A	
9687	----	----	----	0.217N	.197-	200	.388	----	----	----	1250	UNCH	.320B .205A	
9700	----	----	----	0.277N	.255-	225	.457	----	----	----	100	UNCH	.395B .255A	
TOTAL										0	140289	2350		



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

BULLETIN #123@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										Wed, Jun 27, 2018		PG54
3YR MIDCRV PUT														
JUL18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9600	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	----	----
9612	----	----	----	----	CAB	----	----	----	----	----	500	UNCH	----	----
9625	----	----	----	----	CAB	----	----	----	----	----	2000	UNCH	.020B	.010A
9650	----	----	----	----	CAB	----	.000	----	----	----	4500	UNCH	.050B	.010A
9662	----	----	----	----	CAB	----	.004	----	----	----	5507	UNCH	.070B	.005A
9675	----	----	----	0.002N	.002	UNCH	.030	----	----	----	21164	UNCH	.110B	.005A
9687	0.010	#.010	*.010	----	.007-	50	.094	----	200	291	17901 +	191	.160B	.010A
9700	----	----	----	0.050N	.032-	175	.312	----	1750	750	24541 +	1472	.250B	.035
9712	----	----	----	0.132N	.092-	400	.624	----	750	----	5932 -	250	.360B	.095A
9725	----	----	----	0.240N	.192-	475	.832	----	----	----	790	UNCH	.475B	.160A
TOTAL										2700	141330	83085 +	1413	
AUG18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9637	----	----	----	----	CAB	----	.007	----	----	----	125	UNCH	.020B	.005A
9650	----	----	----	0.002N	.002	UNCH	.021	----	----	----	125	UNCH	.045B	.010A
9662	----	----	----	0.005N	.005	UNCH	.043	----	----	----	366	UNCH	.075B	.010
9675	----	----	----	0.015N	.012-	25	.099	----	----	50	4144 +	50	.115B	.015
9687	----	----	----	0.040N	.030-	100	.208	----	4950	----	9914 -	476	.180B	.035A
9700	----	----	----	0.087N	.067-	200	.381	----	----	50	9602	UNCH	.270B	.070A
9712	----	----	----	0.162N	.130-	325	.577	----	750	----	7900 +	540	.370B	.125A
TOTAL										5700	141430	32176 +	114	
SEP18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9600	----	----	----	----	CAB	----	.000	----	----	----	200	UNCH	.020B	.010A
9612	----	----	----	----	CAB	----	.002	----	----	----	13025	UNCH	.030B	.010
9625	----	----	----	----	CAB	----	.007	----	----	----	18959	UNCH	.045B	.002
9637	----	----	----	0.002N	.002	UNCH	.019	----	----	----	18583	UNCH	.065B	.005
9650	----	----	----	0.007N	.007	UNCH	.049	----	14000	----	22374 +	6097	.085B	.020A
9662	----	----	----	0.017N	.012-	50	.082	----	----	----	23947	UNCH	.115B	.015A
9675	----	----	----	0.035N	.027-	75	.158	----	14000	----	37954 +	7650	.150B	.025A
9687	----	----	----	0.067N	.055-	125	.270	----	----	----	22262	UNCH	.205B	.030A
9700	----	----	----	0.120N	.097-	225	.408	----	----	500	34654 +	244	.285B	.045A
9712	----	----	----	0.192N	.162-	300	.557	----	----	----	29713	UNCH	.385B	.060A
9725	----	----	----	0.282N	.247-	350	.687	----	----	----	7562	UNCH	.490B	.085A
9737	----	----	----	0.387N	.345-	425	.789	----	----	----	23152	UNCH	.605B	.120A
9750	----	----	----	0.497N	.450-	475	.862	----	----	----	12032	UNCH	.725B	.160A
9762	----	----	----	0.615N	.565-	500	.909	----	----	----	36351	UNCH	.830B	.210A
9775	----	----	----	0.735N	.685-	500	.936	----	----	----	5553	UNCH	.955B	.275A
9787	----	----	----	0.857N	.805-	525	.960	----	----	----	550	UNCH	1.080B	.345A
TOTAL										28000	141930	306871 +	13991	
OCT18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9625	----	----	----	0.005N	.002-	25	.017	----	----	----	500	UNCH	.025B	.005A
9637	----	----	----	0.007N	.005-	25	.032	----	----	----	1000	UNCH	.045B	.010A
9650	----	----	----	0.017N	.012-	50	.071	----	----	----	1000	UNCH	.070B	.015A
9662	----	----	----	0.032N	.025-	75	.127	----	----	----	1500	UNCH	.110B	.025A
9675	----	----	----	0.055N	.045-	100	.205	----	----	----	3350	UNCH	.160B	.045A
9687	----	----	----	0.095N	.077-	175	.310	----	----	----	625	UNCH	.225B	.080A
TOTAL										0	141930	7975		
NOV18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	----	0.117N	.097-	200	.332	----	----	----	250	UNCH	.235B	.105A
TOTAL										0	141930	250		
DEC18 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9587	----	----	----	----	CAB	----	.007	----	----	----	125	UNCH	.015B	.005A
9600	----	----	----	0.002N	.002	UNCH	.014	----	----	----	797	UNCH	.040B	.010A
9612	----	----	----	0.007N	.005-	25	.026	----	----	----	125	UNCH	.055B	.015A
9625	----	----	----	0.012N	.010-	25	.048	----	----	----	13450	UNCH	.070B	.015
9637	----	----	----	0.020N	.017-	25	.078	----	----	----	125	UNCH	.100B	.020A
9650	----	----	----	0.032N	.030-	25	.122	----	----	----	80118	UNCH	.120B	.025A
9662	----	----	----	0.055N	.047-	75	.179	----	----	750	30817 +	250	.165B	.035A
9675	----	----	----	0.087N	.075-	125	.256	----	----	----	41429	UNCH	.205B	.050A
9687	----	----	----	0.132N	.112-	200	.345	----	----	125	48115	UNCH	.265B	.060A
9700	----	----	----	0.190N	.165-	250	.446	----	2700	----	62566 +	250	.345B	.080A
9712	----	----	----	0.262N	.230-	325	.547	----	----	----	20321	UNCH	.435B	.105A
9725	----	----	----	0.342N	.307-	350	.640	----	----	----	11490	UNCH	.530B	.140A
9737	----	----	----	0.437N	.400-	375	.719	----	----	----	29550	UNCH	.640B	.185A
9750	----	----	----	0.540N	.500-	400	.784	----	----	----	10694	UNCH	.750B	.235A
TOTAL										2700	142805	349722 +	500	
JAN19 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9562	----	----	----	0.002N	.002	UNCH	.011	----	----	----	1	UNCH	.015B	.020A



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
3YR MIDCRV PUT					
	3YR MIDCRV PUT	(FUTURES SETT.	.00)		
9575	----	----	----	0.005N	.005 UNCH .020 ---- ---- ---- 26100 UNCH .025B .010A
9600	----	----	----	0.012N	.010- 25 .039 ---- ---- ---- 5350 UNCH .060B .020A
9612	----	----	----	0.020N	.017- 25 .063 ---- ---- ---- 10950 UNCH .075B .025A
9625	----	----	----	0.030N	.025- 50 .088 ---- ---- ---- 6000 UNCH .095B .035A
9637	----	----	----	0.045N	.040- 50 .129 ---- ---- ---- 6114 UNCH .120B .040A
9650	----	----	----	0.067N	.057- 100 .174 ---- ---- ---- 15051 UNCH .150B .060A
9675	----	----	----	0.132N	.117- 150 .301 ---- ---- ---- 3641 UNCH .250B .115A
9687	----	----	----	0.180N	.160- 200 .376 ---- ---- ---- 27312 UNCH .315B .145A
9700	----	----	----	0.237N	.212- 250 .456 ---- 850 ---- 12140 + 850 .385B .180A
9712	----	----	----	0.305N	.277- 275 .537 ---- ---- 100 2000 UNCH .465B .230A
9725	----	----	----	0.387N	.352- 350 .614 ---- ---- ---- 1100 UNCH .555B .280A
TOTAL				850	142905 115759 + 850
JUN19 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)		
9625	----	----	----	0.050N	.047- 25 .129 ---- ---- ---- 3614 UNCH .060B ----
9637	----	----	----	0.070N	.065- 50 .168 ---- ---- ---- 4749 UNCH .085B .085A
9650	----	----	----	0.097N	.087- 100 .214 ---- ---- ---- 1034 UNCH .115B .095A
9687	----	----	----	0.222N	.200- 225 .395 ---- ---- ---- 6690 UNCH .350B .210A
9700	----	----	----	0.280N	.255- 250 .464 ---- ---- ---- 2617 UNCH .370B .265A
9712	----	----	----	0.347N	.320- 275 .534 ---- ---- ---- 4749 UNCH .385B .330A
9725	----	----	----	0.427N	.392- 350 .601 ---- ---- ---- 2000 UNCH ---- .425A
TOTAL				0	142905 25453
4YR MIDCRV PUT					
JUL18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)		
9637	----	----	----	CAB	---- .000 ---- ---- ---- 500 UNCH .045B .015A
9650	----	----	----	CAB	---- .000 ---- ---- ---- 1000 UNCH .065B .025A
9675	----	----	----	0.002N	.002 UNCH .032 ---- ---- ---- 500 UNCH .130B .020A
9687	----	----	----	0.015N	.010- 50 .119 ---- ---- ---- 9400 UNCH .185B .020A
9700	----	----	----	0.057N	.035- 225 .349 ---- ---- 173 633 + 173 .285B .045A
TOTAL				0	143078 12033 + 173
SEP18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)		
9650	----	----	----	0.010N	.010 UNCH .061 ---- ---- ---- 1000 UNCH .095B .015A
9662	----	----	----	0.020N	.017- 25 .104 ---- ---- ---- 1200 UNCH .130B .020A
9675	----	----	----	0.040N	.032- 75 .177 ---- ---- ---- 1000 UNCH .175B .035A
9687	----	----	----	0.075N	.060- 150 .289 ---- ---- ---- 3310 UNCH .230B .045A
9700	----	----	----	0.127N	.105- 225 .432 ---- ---- ---- 1300 UNCH .320B .065A
9712	----	----	----	0.202N	.170- 325 .583 ---- ---- ---- 1300 UNCH .420B .085A
9750	----	----	----	0.515N	.470- 450 .866 ---- ---- ---- 4350 UNCH .765B .200A
9762	----	----	----	0.632N	.585- 475 .911 ---- ---- ---- 229 UNCH .885B .265A
TOTAL				0	143078 13689
DEC18 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)		
9625	----	----	----	0.012N	.012 UNCH .057 ---- ---- ---- 2778 UNCH .090B .025A
9637	----	----	----	0.020N	.020 UNCH .087 ---- ---- ---- 340 UNCH .115B .030A
9650	----	----	----	0.035N	.032- 25 .132 ---- ---- ---- 30 UNCH .145B .040A
9662	----	----	----	0.060N	.052- 75 .195 ---- ---- ---- 3750 UNCH .180B .055A
9675	----	----	----	0.095N	.080- 150 .272 ---- ---- ---- 970 UNCH .225B .065A
9687	----	----	----	0.142N	.120- 225 .366 ---- ---- ---- 1300 UNCH .290B .085A
9700	----	----	----	0.202N	.175- 275 .469 ---- 3350 500 15800 + 2450 .370B .100A
9737	----	----	----	0.460N	.417- 425 .743 ---- ---- ---- 50 UNCH .675B .220A
TOTAL				3350	143578 25018 + 2450
MAR19 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)		
9562	----	----	----	0.002N	.002 UNCH .011 ---- ---- ---- 250 UNCH .020 .010
9650	----	----	----	0.070N	.062- 75 .187 ---- ---- ---- 300 UNCH .160B .075A
9687	----	----	----	0.190N	.170- 200 .396 ---- ---- ---- 550 UNCH .335B .180A
9700	----	----	----	0.250N	.225- 250 .478 ---- ---- ---- 100 UNCH .410B .230A
TOTAL				0	143578 1200
JUN19 E4	4YR MIDCRV PUT	(FUTURES SETT.	.00)		
9637	----	----	----	0.077N	.070- 75 .180 ---- ---- ---- 500 UNCH ---- .090A
TOTAL				0	143578 500
5YR MIDCRV PUT					
DEC18 E5	5YR MIDCRV PUT	(FUTURES SETT.	.00)		
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

FINAL															
PG54	BULLETIN #123@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										wed, Jun 27, 2018		PG54
TE2 OPT															
SEP18 TE2	TE2 OPT		(FUTURES SETT. .00)												
9725	----		----	----	0.020N	.017-	25	.207	----	200	----	3000 +	200	----	
										200	143578	3000 +	200		
TOTAL															
TE3 OPT															
SEP18 TE3	TE3 OPT		(FUTURES SETT. .00)												
9725	----		----	----	0.100N	.090-	100	.490	----	----	----	7251	UNCH	----	
										0	143578	7251			
TOTAL															
WK5 MDCRV PUT															
JUN18 5K	WK5 MDCRV PUT		(FUTURES SETT. .00)												
9687	----		----	----	0.002N	CAB	----	.000	----	----	----	500	UNCH	----	
9700	----		----	----	0.007N		50	.038	----	----	----	1000	UNCH	.020B	
9712	----		----	----	0.062N		325	.632	----	----	----	500	UNCH		
										0	143578	2000			
TOTAL															
143,578.00															

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 JUN18 EF5	E3W PUT		(FUTURES SETT.		.00)											
9675	----		----	----	----		CAB	----	.000	----	1000	UNCH	----	----		
9687	----		----	----	.0025N		.0025	UNCH	.021	----	1000	UNCH	----	.0250A		
TOTAL										0	2000					
TE2 OPT SEP18 TE2	TE2 OPT		(FUTURES SETT.		.00)											
9725	----		----	----	.0200N		.0175-	.0025	.207	----	200	3000 +	200	----	----	
TOTAL										200	3000 +	200				
TE3 OPT SEP18 TE3	TE3 OPT		(FUTURES SETT.		.00)											
9725	----		----	----	.1000N		.0900-	.0100	.490	----	7251	UNCH	----	----		
TOTAL										0	7251					

FINAL

PG54    BULLETIN #123@    MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS    Wed, Jun 27, 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    EURODOLLAR MIDCURVE OPTIONS							
AUG18 E0    CALL	9725	----	----	20000	----	----	0.00
E0	9750	----	20000	40000	----	----	0.00
TOTALS		0	20000	60000	0	0	0
NOV18 E0    CALL							
E0	9825	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC18 E0    CALL							
E0	9700	----	----	2500	----	----	0.00
E0	9712	----	----	2500	----	----	0.00
E0	9725	----	----	2500	----	----	0.00
TOTALS		0	0	7500	0	0	0
1YR MIDCRV PUT    EURODOLLAR MIDCURVE OPTIONS							
JUL18 E0    PUT	9687	----	----	20000	----	----	0.00
E0	9700	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
AUG18 E0    PUT							
E0	9675	----	----	20000	----	----	0.00
E0	9687	----	----	20000	----	----	0.00
TOTALS		0	0	40000	0	0	0
SEP18 E0    PUT							
E0	9687	----	----	30000	----	----	0.00
E0	9700	----	----	50000	----	----	0.00
E0	9712	----	----	50000	----	----	0.00
TOTALS		0	0	130000	0	0	0
DEC18 E0    PUT							
E0	9675	----	----	20000	----	----	0.00
E0	9712	----	----	35500	----	----	0.00
TOTALS		0	0	55500	0	0	0
2YR MIDCRV CALL    EURODOLLAR MIDCURVE OPTIONS							
NOV18 E2    CALL	9825	----	----	10000	----	----	0.00
TOTALS		0	0	10000	0	0	0
DEC18 E2    CALL							
E2	9775	----	----	20000	----	----	0.00
E2	9787	----	----	32500	----	----	0.00
E2	9800	----	----	10000	----	----	0.00
TOTALS		0	0	62500	0	0	0
2YR MIDCRV PUT    EURODOLLAR MIDCURVE OPTIONS							
AUG18 E2    PUT	9650	----	----	10000	----	----	0.00
E2	9675	----	----	10000	----	----	0.00
TOTALS		0	0	20000	0	0	0
SEP18 E2    PUT							
E2	9650	----	----	8500	----	----	0.00
E2	9662	----	----	8500	----	----	0.00
E2	9687	----	32100	70600	----	----	0.00
E2	9700	----	----	50000	----	----	0.00
TOTALS		0	32100	137600	0	0	0
DEC18 E2    PUT							
E2	9650	----	----	98750	----	----	0.00
E2	9662	----	----	98750	----	----	0.00
E2	9687	----	----	14750	----	----	0.00
E2	9700	----	----	27500	----	----	0.00
E2	9712	----	----	32250	----	----	0.00
TOTALS		0	0	272000	0	0	0
3YR MIDCRV CALL    EURODOLLAR MIDCURVE OPTIONS							
JUN19 E3    CALL	9775	----	----	20000	----	----	0.00
TOTALS		0	0	20000	0	0	0