



2017 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

PG53 BULLETIN #140@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Jul 24, 2017 PG53

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES 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.

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR CONTRACTS LAST TRADE DATES									
EXPIRATION:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
WK1 MDCRV OPT	07/07	08/04							
WK3 MDCRV OPT	07/21								
WK4 MDCRV OPT	07/28								
BU5 OPT	07/14	08/11	09/15	10/13		12/15			
1YR MIDCRV OPT	07/14	08/11	09/15	10/13	11/10	12/15	01/12	03/16	06/15
2YR MIDCRV OPT	07/14	08/11	09/15	10/13	11/10	12/15	01/12	03/16	06/15
3YR MIDCRV OPT	07/14	08/11	09/15	10/13	11/10	12/15	01/12	03/16	06/15
4YR MIDCRV OPT	07/14	08/11	09/15	10/13	11/10	12/15	01/12	03/16	06/15
5YR MIDCRV OPT	07/14	08/11	09/15	10/13	11/10	12/15	01/12	03/16	06/15
ED SPRD OPT	07/14	08/11	09/15	10/13		12/15		03/16	06/15

EXPIRATION:	JUL17
E3W OPT	07/21
E3W OPT	07/28

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24				
1K	JUL17	WEEK 1 AUG17	WEEK 3 9275-10375	WEEK 4 9275-10375
E0	92.50-104.00	92.50-104.00	92.50-104.50	92.50-103.75
E2	92.00-103.75	92.00-103.75	92.00-104.25	92.25-103.50
E5	91.50-103.25	91.50-103.25	91.50-103.75	91.75-103.00

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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
1YR MIDCRV CALL													
AUG17 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9787	----	----	----	0.470N		.460- 100	.999	----	----	580	UNCH	.550B .195A
	9800	----	----	----	0.345N		.335- 100	.996	----	----	11555	UNCH	.430B .135A
	9812	----	----	----	0.222N		.212- 100	.956	----	----	19820	UNCH	.315B .095A
	9825	----	----	----	0.105N		.097- 75	.796	----	----	75482	UNCH	.215B .050A
	9837	----	----	----	0.027N		.022- 50	.338	----	4550	84395 +	1062	.130B .015A
	9850	----	----	----	0.005N		.005 UNCH	.082	----	----	146765	UNCH	.075B .005
	9862	----	----	----			CAB	.034	----	----	10617	UNCH	.045B .005
	9875	----	----	----			CAB	.004	----	----	9150	UNCH	.025B .010A
	9887	----	----	----			CAB	.000	----	----	250	UNCH	.010B .005
	9900	----	----	----			CAB	.000	----	----	300	UNCH	.005B .002
TOTAL										0	358914 +	1062	
SEP17 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9737	----	----	----	0.970N		.960- 100	.999	----	----	111	UNCH	1.350B .575A
	9775	----	----	----	0.595N		.585- 100	.993	----	----	2990	UNCH	.980B .275A
	9787	----	----	----	0.470N		.462- 75	.973	----	----	1754	UNCH	.865B .200A
	9800	----	----	----	0.350N		.340- 100	.945	----	----	33101	UNCH	.750B .140
	9812	----	----	----	0.230N		.220- 100	.886	----	----	56903	UNCH	.635B .095
	9825	----	----	----	0.125N		.115- 100	.704	----	----	60536	UNCH	.530B .065A
	9837	----	----	----	0.050N		.045- 50	.399	----	6950	103372 -	5250	.430B .035A
	9850	----	----	----	0.015N		.015 UNCH	.163	----	6500	138761 +	5500	.200B .015
	9862	----	----	----	0.005N		.005 UNCH	.059	----	----	94850	UNCH	.395B .005
	9875	----	----	----	0.002N		.002 UNCH	.028	----	----	12040	UNCH	.315B .010
	9887	----	----	----			CAB	.006	----	----	10482	UNCH	.190B .005
	9900	----	----	----			CAB	.001	----	----	11421	UNCH	.135B .005
	9912	----	----	----			CAB	.000	----	----	180	UNCH	.095B .002
	9925	----	----	----			CAB	.000	----	----	7925	UNCH	.060B .020
	9937	----	----	----			CAB	----	----	----	3200	UNCH	.040B .015A
	10000	----	----	----			CAB	----	----	----	12950	UNCH	.005
TOTAL										13200	550576 +	250	
OCT17 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9800	----	----	----	0.280N		.272- 75	.858	----	----	569	UNCH	.340B .190A
	9812	----	----	----	0.177N		.170- 75	.718	----	----	11669	UNCH	.280B .110A
	9825	----	----	----	0.097N		.092- 50	.509	----	1500	25304 -	1200	.200B .060A
	9837	----	----	----	0.045N		.042- 25	.296	----	----	2850	UNCH	.135B .030A
	9850	----	----	----	0.020N		.017- 25	.144	----	----	2241	UNCH	.085B .015
	9862	----	----	----	0.007N		.007 UNCH	.067	----	----	4968	UNCH	.055B .015A
	9875	----	----	----	0.002N		.002 UNCH	.025	----	----	800	UNCH	.025B .010A
	9900	----	----	----			CAB	.001	----	----	600	UNCH	.005
TOTAL										0	49001 -	1200	
NOV17 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9812	----	----	----	0.190N		.182- 75	.690	----	----	15000	UNCH	.270B .125A
	9825	----	----	----	0.112N		.105- 75	.508	----	850	20000	UNCH	.185B .075A
	9837	----	----	----	0.060N		.055- 50	.322	----	----	649	UNCH	.120B .040
	9850	----	----	----	0.027N		.025- 25	.175	----	2200	30000	UNCH	.070B .020A
	9862	----	----	----	0.012N		.010- 25	.081	----	----	2170	UNCH	.040B .020A
TOTAL										3050	67819		
DEC17 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9762	----	----	----	0.642N		.632- 100	.964	----	----	1	UNCH	.530B .330A
	9775	----	----	----	0.522N		.512- 100	.933	----	----	25119	UNCH	.590B .260A
	9787	----	----	----	0.405N		.395- 100	.887	----	----	38714	UNCH	.485B .200A
	9800	----	----	----	0.300N		.290- 100	.798	----	4500	42673 +	2051	.395B .145A
	9812	----	----	----	0.205N		.197- 75	.666	----	4500	57758 -	3500	.305B .100A
	9825	----	----	----	0.127N		.120- 75	.507	----	5850	66926 -	2900	.225B .070A
	9837	----	----	----	0.072N		.067- 50	.342	----	10000	102204 +	10000	.160B .050A
	9850	----	----	----	0.037N		.035- 25	.206	----	8200	150986 +	3748	.110B .030A
	9862	----	----	----	0.020N		.017- 25	.115	----	----	82423	UNCH	.080B .015
	9875	----	----	----	0.010N		.010 UNCH	.067	----	----	33252	UNCH	.055B .020A
	9887	----	----	----	0.005N		.005 UNCH	.036	----	----	15303	UNCH	.035
	9900	----	----	----	0.002N		.002 UNCH	.018	----	----	36770	UNCH	.025
	9912	----	----	----			CAB	.007	----	----	8744	UNCH	.020B .005
	9925	----	----	----			CAB	.002	----	----	250	UNCH	.002B .002
	9937	----	----	----			CAB	.000	----	----	8000	UNCH	.005
	9950	----	----	----			CAB	.000	----	----	4000	UNCH	.002B
TOTAL										15050	673123 +	9399	
JAN18 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9812	----	----	----	0.192N		.187- 50	.588	----	----	400	UNCH	.185B .185A
	9825	----	----	----	0.125N		.120- 50	.450	----	----	400	UNCH	.120B
	9850	----	----	----	0.042N		.037- 50	.195	----	----	400	UNCH	----



2017 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

PG53 BULLETIN #140@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Jul 24, 2017 PG53

Table with columns for contract type (e.g., 1YR MIDCRV CALL), settlement type (FUTURES SETT.), and various numerical values representing prices and volumes. Includes sub-totals for different months like MAR18, JUN18, AUG17, SEP17, OCT17, NOV17, DEC17, and MAR18.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.



2017 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

PG53 BULLETIN #140@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Jul 24, 2017 PG53

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 2YR MIDCRV CALL JUN18.

TOTAL 0 8500

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL AUG17 E3.

TOTAL 1750 138466 + 218

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL SEP17 E3.

TOTAL 8000 308612 - 6319

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL OCT17 E3.

TOTAL 0 28725

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL NOV17 E3.

TOTAL 0 1300

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL DEC17 E3.

TOTAL 0 299190 + 300

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL JAN18 E3.

TOTAL 0 200

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL MAR18 E3.

TOTAL 500 135983 - 150

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 3YR MIDCRV CALL JUN18 E3.

TOTAL 250 20813 + 250

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 4YR MIDCRV CALL AUG17 E4.

TOTAL 0 14743

Table with columns: Date, Instrument, Futures, Settlement, Bid, Offer, Quantity, Price, Status, Bid, Offer. Includes 4YR MIDCRV CALL SEP17 E4.



2017 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

PG53 BULLETIN #140@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Jul 24, 2017 PG53

4YR MIDCRV CALL		(FUTURES SETT. .00)											
9737	4YR MIDCRV CALL	----	----	0.377N	.365-	125	.893	----	----	400	UNCH	.480B	.165A
9750	----	----	----	0.270N	.257-	125	.794	----	2000	3900 +	1600	.375B	.125A
9762	----	----	----	0.175N	.162-	125	.649	----	----	520	UNCH	.445B	.080A
9775	----	----	----	0.100N	.090-	100	.461	----	6000	7150 +	4950	.370B	.050A
9787	----	----	----	0.052N	.045-	75	.279	----	----	5694	UNCH	.475B	.030A
9800	----	----	----	0.025N	.020-	50	.145	----	4000	18504 +	200	.475B	.030A
9812	----	----	----	0.012N	.010-	25	.076	----	----	3896	UNCH	.485B	.030A
9825	----	----	----	0.007N	.007	UNCH	.052	----	----	1383	UNCH	.410B	.020A
9837	----	----	----	0.005N	.005	UNCH	.033	----	----	10500	UNCH	.330B	.015A
9875	----	----	----	----	----	CAB	.002	----	----	25250	UNCH	.095B	.005

TOTAL 12000 79347 + 6750

DEC17 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9737	4YR MIDCRV CALL	----	----	0.377N	.370-	75	.746	----	----	400	UNCH	.480B	.225A
9750	----	----	----	0.290N	.280-	100	.653	----	----	4800	UNCH	.385B	.180A
9762	----	----	----	0.212N	.202-	100	.546	----	----	7	UNCH	.300B	.130A
9775	----	----	----	0.150N	.142-	75	.433	----	----	1000	UNCH	.230B	.090A
9787	----	----	----	0.102N	.097-	50	.329	----	----	7	UNCH	.170B	.065A
9800	----	----	----	0.067N	.065-	25	.239	----	----	2	UNCH	.125B	.045A

TOTAL 0 6216

MAR18 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9712	4YR MIDCRV CALL	----	----	0.590N	.577-	125	.798	----	----	500	UNCH	.680B	.430A
9737	----	----	----	0.397N	.385-	125	.671	----	----	5320	UNCH	.480B	.280A
9750	----	----	----	0.317N	.305-	125	.593	----	----	3450	UNCH	.400B	.220A
9762	----	----	----	0.245N	.235-	100	.508	----	----	2250	UNCH	.325B	.170A
9787	----	----	----	0.137N	.132-	50	.341	----	----	5069	UNCH	.205B	.095A

TOTAL 0 16589

JUN18 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9762	4YR MIDCRV CALL	----	----	0.275N	.265-	100	.484	----	----	100	UNCH	----	----

TOTAL 0 100

WK3 MDCRV CALL JUL17 3K		(FUTURES SETT. .00)											
9825	WK3 MDCRV CALL	----	----	----	.095	UNCH	1.000	----	----	----	UNCH	.095B	.035A

TOTAL 0 0

ADDITIONAL EURODOLLAR PRODUCTS CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW	
E3W CALL JUL17 EF3		(FUTURES SETT. .00)													
9787	----	----	----	----	----	----	.0500 UNCH	1.000	----	----	----	UNCH	.0550B	.0100A	
9787	----	----	----	----	.0650N	----	.0500- 0.0150	.703	----	----	1000	UNCH	.0700B	.0300A	
TOTAL										0	1000				