



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
 CME Group, Inc.  
 20 South Wacker Drive, Chicago, Illinois 60606-7499.  
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FINAL

PG53 BULLETIN #183@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Sep 22, 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:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	JUN18	SEP18
WK1 MDCRV OPT	09/01	10/06							
WK2 MDCRV OPT	09/08								
WK4 MDCRV OPT	09/22								
WK5 MDCRV OPT	09/29								
BU5 OPT	09/15	10/13	11/10	12/15			03/16		
1YR MIDCRV OPT	09/15	10/13	11/10	12/15	01/12	02/16	03/16	06/15	09/14
2YR MIDCRV OPT	09/15	10/13	11/10	12/15	01/12	02/16	03/16	06/15	09/14
3YR MIDCRV OPT	09/15	10/13	11/10	12/15	01/12	02/16	03/16	06/15	09/14
4YR MIDCRV OPT	09/15	10/13	11/10	12/15	01/12	02/16	03/16	06/15	09/14
5YR MIDCRV OPT	09/15	10/13	11/10	12/15	01/12	02/16	03/16	06/15	09/14
ED SPRD OPT	09/15	10/13	11/10	12/15			03/16	06/15	09/14

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, SEP 22									
1K	SEP17	WEEK 1 9300-10400	WEEK 2 9300-10400	WEEK 4 9275-10400	WEEK 5 9275-10400				
EO	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	JUN18	SEP18
E2	92.50-104.50	92.50-104.00	92.75-104.00	92.25-104.00	92.50-104.00	92.50-104.00	92.25-104.00	92.50-103.75	92.50-103.75
E5	92.00-104.25	92.25-103.75	92.25-103.75	92.00-103.75	92.50-103.75	92.50-103.75	92.00-103.75	92.25-103.75	92.50-103.50
	91.50-103.75	91.75-103.25	91.75-103.25	91.50-103.25	92.00-103.25	92.00-103.25	91.50-103.25	91.75-103.25	92.00-103.00

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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9800	----	----	----	----	0.165N		.165 UNCH	.914	----	----	569	UNCH	.375B .160A
9812	----	----	----	----	0.065N		.062- 25	.631	----	400	12171 -	200	.315B .060A
9825	----	----	----	----	0.015N		.015 UNCH	.216	----	12850	70887 +	8388	.200B .015A
9837	----	----	----	----	0.002N		.002 UNCH	.043	----	23962	88042 +	8600	.135B .005
9850	----	----	----	----			CAB	.003	----	4600	81901 +	1603	.085B .005
9862	----	----	----	----			CAB	.000	----	----	49190	1503	.055B .005A
9875	----	----	----	----			CAB	----	----	400	32807 +	150	.025B .005
9887	----	----	----	----			CAB	----	----	----	5685	UNCH	.020B .010A
9900	----	----	----	----			CAB	----	----	----	5150	UNCH	.005 .005
TOTAL										27212	346402 +	18541	
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9812	----	----	----	----	0.085N		.082- 25	.588	----	450	11200 +	350	.320B .085A
9825	----	----	----	----	0.032N		.032 UNCH	.297	----	----	38172	UNCH	.205B .030A
9837	----	----	----	----	0.012N		.012 UNCH	.128	----	7886	27748 +	2317	.120B .015A
9850	----	----	----	----	0.005N		.005 UNCH	.053	----	----	35514	UNCH	.070B .005
9862	----	----	----	----	0.002N		.002 UNCH	.025	----	7886	34511 +	1979	.040B .010
9875	----	----	----	----			CAB	.006	----	----	17961	UNCH	.020B .005
9887	----	----	----	----			CAB	.001	----	----	12046	UNCH	.010B .005
TOTAL										450	177152 +	4646	
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9762	----	----	----	----	0.537N		.537 UNCH	.976	----	----	1	UNCH	.530B .330A
9775	----	----	----	----	0.415N		.415 UNCH	.952	----	----	25119	UNCH	.675B .260A
9787	----	----	----	----	0.297N		.295- 25	.904	----	300	38714	UNCH	.565B .200A
9800	----	----	----	----	0.190N		.187- 25	.776	----	----	37731	UNCH	.440B .145A
9812	----	----	----	----	0.105N		.102- 25	.566	----	2300	72809 +	1510	.325B .100A
9825	----	----	----	----	0.050N		.050 UNCH	.340	----	11900	86794 +	5500	.225B .050A
9837	0.025		.025	*.025	0.025		.022+ 25	.177	----	39300	143152 +	11621	.160B .025A
9850	----	----	----	----	0.010N		.010 UNCH	.085	----	34500	161047 +	8956	.110B .010
9862	----	----	----	----	0.005N		.005 UNCH	.043	----	----	111554	UNCH	.080B .010
9875	----	----	----	----	0.002N		.002 UNCH	.022	----	----	54686	UNCH	.055B .010
9887	----	----	----	----			CAB	.007	----	----	18977	UNCH	.035 .005
9900	----	----	----	----			CAB	.002	----	----	83138	UNCH	.025 .005
9912	----	----	----	----			CAB	.000	----	----	8744	UNCH	.020B .005
9925	----	----	----	----			CAB	.000	----	----	250	UNCH	.002B .002
9937	----	----	----	----			CAB	.000	----	----	8000	UNCH	.005 .002A
9950	----	----	----	----			CAB	----	----	----	4000	UNCH	.002B ----
TOTAL										17200	854716 +	27587	
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9750	----	----	----	----	0.612N		.617+ 50	.978	----	----	1250	UNCH	---- .680A
9775	----	----	----	----	0.372N		.377+ 50	.905	----	----	2500	UNCH	---- .450A
9800	----	----	----	----	0.170N		.172+ 25	.669	----	----	1250	UNCH	.420B .170A
9812	----	----	----	----	0.097N		.100+ 25	.485	----	637	12987 +	100	.310B .100A
9825	----	----	----	----	0.050N		.055+ 50	.311	----	----	12108	UNCH	.210B .055A
9837	----	----	----	----	0.025N		.027+ 25	.178	----	----	27159	UNCH	.130B .030A
9850	----	----	----	----	0.012N		.012 UNCH	.091	----	----	88000	UNCH	.075B .015A
9862	----	----	----	----	0.007N		.007 UNCH	.054	----	----	12579	UNCH	.040B .020
9875	----	----	----	----	0.005N		.005 UNCH	.035	----	----	10440	UNCH	.020 .005A
9887	----	----	----	----	0.002N		.002 UNCH	.018	----	----	1965	UNCH	.010B .010
9900	----	----	----	----			CAB	.007	----	----	600	UNCH	.005B .005
TOTAL										100	170838 +	100	
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9825	----	----	----	----	0.065N		.067+ 25	.331	----	----	100	UNCH	.220B .070A
9850	----	----	----	----	0.017N		.017 UNCH	.112	----	----	300	UNCH	.085B .020A
TOTAL										0	400		
1YR MDCRV CALL			(FUTURES SETT.		.00)								
EO													
9775	----	----	----	----	0.382N		.387+ 50	.858	----	----	150	UNCH	.555B .330A
9787	----	----	----	----	0.280N		.282+ 25	.767	----	----	11150	UNCH	.530B .275A
9800	----	----	----	----	0.195N		.197+ 25	.636	----	----	23532	UNCH	.430B .195A
9812	----	----	----	----	0.125N		.127+ 25	.488	----	1264	49232 +	32	.325B .125A
9825	----	----	----	----	0.075N		.077+ 25	.344	----	----	46608	UNCH	.240B .075A
9837	----	----	----	----	0.042N		.042 UNCH	.219	----	----	56227	UNCH	.180B .045A
9850	----	----	----	----	0.022N		.022 UNCH	.130	----	----	65583	UNCH	.135B .025A
9862	----	----	----	----	0.012N		.012 UNCH	.077	----	----	146686	UNCH	.095B .015A
9875	----	----	----	----	0.007N		.007 UNCH	.047	----	----	141510	UNCH	.070B .020
9887	----	----	----	----	0.005N		.005 UNCH	.031	----	----	115545	UNCH	.045B .005
9900	----	----	----	----	0.002N		.002 UNCH	.016	----	----	29076	UNCH	.030B .010

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1YR MIDCRV CALL	1YR MIDCRV CALL	(FUTURES SETT.	.00)														
9912	----	----	----	----										1115	UNCH	.015B	----
9925	----	----	----	----										300	UNCH	.005	.005
TOTAL														400			686714 + 32
JUN18 EO	1YR MIDCRV CALL	(FUTURES SETT.	.00)														
9800	----	----	----	0.215N	.220+	50	.567	----	----					1000	UNCH	.435B	.215A
9812	----	----	----	0.150N	.152+	25	.455	----	----					4995	UNCH	.340B	.150A
9825	----	----	----	0.100N	.105+	50	.348	----	----					9132	UNCH	.255B	.105A
9837	----	----	----	0.065N	.067+	25	.252	----	----					2459	UNCH	.185B	.070A
9850	----	----	----	0.042N	.042	UNCH	.174	----	----					22393	UNCH	.125B	.050A
9862	----	----	----	0.027N	.027	UNCH	.119	----	----					37795	UNCH	.085B	.030A
9875	----	----	----	0.017N	.017	UNCH	.080	----	----					101146	UNCH	.055B	.020A
9887	----	----	----	0.010N	.010	UNCH	.049	----	----					45800	UNCH	.035B	.025A
9900	----	----	----	0.007N	.007	UNCH	.036	----	----					500	UNCH	.020B	.020A
9937	----	----	----	----	----		.007	----	----					1000	UNCH	.005B	----
TOTAL														0			226220
SEP18 EO	1YR MIDCRV CALL	(FUTURES SETT.	.00)														
9812	----	----	----	0.172N	.175+	25	.438	----	----					400	UNCH	----	----
TOTAL														0			400
2YR MIDCRV CALL	2YR MIDCRV CALL	(FUTURES SETT.	.00)														
OCT17 EZ	9712	----	----	0.850N	.860+	100	1.000	----	----					80	UNCH	.875B	.850A
	9725	----	----	0.725N	.735+	100	.999	----	----					80	UNCH	.820B	.725A
	9737	----	----	0.600N	.610+	100	.999	----	----					80	UNCH	.695B	.595A
	9775	----	----	0.232N	.240+	75	.934	----	----					844	UNCH	.550B	.200A
	9787	----	----	0.122N	.127+	50	.788	----	----					24129	UNCH	.425B	.120A
	9800	----	----	0.045N	.050+	50	.457	----	----					1375	UNCH	.451	.305B
	9812	----	----	0.012N	.015+	25	.175	----	----					9450	UNCH	.195B	.015A
	9825	----	----	0.005N	.005	UNCH	.060	----	----					10320	UNCH	.120B	.005
	9837	----	----	----	.002+	25	.027	----	----					4300	UNCH	.085B	.002
	9850	----	----	----	----		.005	----	----					600	UNCH	.060B	.002
	9862	----	----	----	----		.000	----	----					20924	UNCH	.040B	.005
	9875	----	----	----	----		.000	----	----					1100	UNCH	.025B	.005
	9887	----	----	----	----		.000	----	----					750	UNCH	.015B	.002
	9900	----	----	----	----		.000	----	----					165	UNCH	.010	.005A
TOTAL														4950			244136 - 225
NOV17 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)														
9775	----	----	----	0.242N	.252+	100	.853	----	----					4	UNCH	.540B	.220A
9800	----	----	----	0.072N	.077+	50	.472	----	500					14211 +	500	.315B	.075A
9812	----	----	----	0.032N	.035+	25	.260	----	----					18128	UNCH	.210B	.035A
9825	----	----	----	0.015N	.017+	25	.137	----	----					12905	UNCH	.130B	.020A
9837	----	----	----	0.007N	.007	UNCH	.064	----	----					27650	UNCH	.080B	.010A
9850	----	----	----	0.005N	.005	UNCH	.040	----	----					1500	UNCH	.050B	.010A
9862	----	----	----	0.002N	.002	UNCH	.020	----	----					3300	UNCH	.025B	.010
9875	----	----	----	----	----		.007	----	----					3000	UNCH	.015B	.010
9887	----	----	----	----	----		.002	----	----					4260	UNCH	.010B	.002
9900	----	----	----	----	----		.000	----	----					440	UNCH	.005B	.002
TOTAL														0			85398 + 500
DEC17 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)														
9687	----	----	----	1.100N	1.110+	100	.997	----	----					107	UNCH	1.070B	1.115A
9700	----	----	----	0.975N	.985+	100	.992	----	----					764	UNCH	1.125B	.555A
9712	----	----	----	0.852N	.862+	100	.983	----	----					168	UNCH	1.165B	.470A
9725	----	----	----	0.730N	.737+	75	.968	----	----					64	UNCH	1.040B	.395A
9737	----	----	----	0.607N	.617+	100	.952	----	----					2326	UNCH	.915B	.325A
9750	----	----	----	0.485N	.495+	100	.932	----	----					5385	UNCH	.800B	.265A
9762	----	----	----	0.367N	.377+	100	.883	----	----					18697	UNCH	.680B	.210A
9775	----	----	----	0.262N	.270+	75	.790	----	----					19686	UNCH	.560B	.165A
9787	----	----	----	0.170N	.177+	75	.651	----	300					28558	UNCH	.440B	.125A
9800	----	----	----	0.102N	.107+	50	.479	----	3419					65603 +	2242	.330B	.095A
9812	----	----	----	0.057N	.060+	25	.315	----	981					48751 +	981	.235B	.060A
9825	----	----	----	0.030N	.032+	25	.191	----	28828					75009 +	8460	.160B	.035A
9837	----	----	----	0.017N	.017	UNCH	.111	----	1300					120024 -	1300	.120B	.015
9850	----	----	----	0.010N	.010	UNCH	.065	----	51549					138006 -	2159	.090	.020A
9862	----	----	----	0.007N	.007	UNCH	.046	----	1052					64594 +	1052	.065B	.010
9875	----	----	----	0.005N	.005	UNCH	.030	----	32946					70357 -	13884	.040B	.005
9887	----	----	----	0.002N	.002	UNCH	.016	----	----					45303	UNCH	.030B	.005
9900	----	----	----	----	----		.007	----	----					84380	UNCH	.020B	.002
9937	----	----	----	----	----		.000	----	----					1600	UNCH	.005	.002
9950	----	----	----	----	----		.000	----	----					180	UNCH	.002B	.002
TOTAL														21400			789562 - 4608
JAN18 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)														
9800	----	----	----	0.110N	.115+	50	.448	----	----					2200	UNCH	.325B	.110A
9812	----	----	----	0.065N	.070+	50	.312	----	----					1523	UNCH	.235B	.065A
9825	----	----	----	0.037N	.040+	25	.201	----	----					638	UNCH	.160B	.040A
9850	----	----	----	0.012N	.012	UNCH	.073	----	----					300	UNCH	.065B	.025A
9862	----	----	----	0.007N	.007	UNCH	.045	----	----					600	UNCH	.040B	.010A
9875	----	----	----	0.005N	.005	UNCH	.029	----	----					2475	UNCH	.025B	.010A
TOTAL														0			7736
MAR18 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)														
9725	----	----	----	0.707N	.717+	100	.930	----	----					450	UNCH	1.025B	.525A
9737	----	----	----	0.590N	.600+	100	.898	----	----					40	UNCH	.905B	.445A
9750	----	----	----	0.477N	.487+	100	.849	----	----					700	UNCH	.785B	.370A
9762	----	----	----	0.375N	.385+	100	.775	----	----					7509	UNCH	.665B	.305A
9775	----	----	----	0.285N	.295+	100	.682	----	----					31730	UNCH	.555B	.260A
9787	----	----	----	0.207N	.215+	75	.574	----	----					19555	UNCH	.450B	.200A
9800	----	----	----	0.145N	.150+	50	.459	----	2438					81946 -	84	.350B	.145A
9812	----	----	----	0.097N	.102+	50	.349	----	850					22208 -	350	.270B	.100A
982																	





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4YR MIDCRV CALL FEB18 9775	4YR MIDCRV CALL -----	(FUTURES SETT. .00)	0.132N	.145+	125	.434	----	----	500	UNCH	.300B	.140A
TOTAL									0	500		
MAR18 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9712	----	----	0.565N	.587+	225	.853	----	----	500	UNCH	.680B	.430A
9737	----	----	0.362N	.382+	200	.726	----	----	5320	UNCH	.480B	.280A
9750	----	----	0.280N	.297+	175	.639	----	----	3450	UNCH	.500B	.220A
9762	----	----	0.205N	.222+	175	.541	----	----	2250	UNCH	.405B	.170A
9787	----	----	0.102N	.112+	100	.342	----	100	6919 +	100	.245B	.095A
9800	----	----	0.072N	.080+	75	.261	----	----	1050	UNCH	.185B	.075A
TOTAL									100	19489 +	100	
JUN18 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
9762	----	----	0.242N	.257+	150	.507	----	----	100	UNCH	.425B	.250A
9775	----	----	0.185N	.197+	125	.428	----	----	125	UNCH	.345B	.195A
9812	----	----	0.080N	.085+	50	.226	----	----	6000	UNCH	.165B	.085A
9825	----	----	0.060N	.062+	25	.176	----	----	30500	UNCH	.125B	.065A
TOTAL									0	36725		
WK4 MDCRV CALL SEP17 4K	WK4 MDCRV CALL	(FUTURES SETT. .00)										
9825	----	----		CAB							926	.020B .005A
TOTAL									0	0 -	926	

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
E2W CALL SEP17 EE4	E2W CALL		(FUTURES SETT. .00)									
9812	----	----	----	----	----	----	CAB	----	----	----	300	.1700B .0050A
9825	----	----	----	----	----	----	CAB	----	----	----	507	.0800B .0050A
9850	----	----	----	----	----	----	CAB	----	----	----	1293	.0050 .0050
EE5												
9812	----	----	----	----	.0025N	----	.0050+	0.0025	.083	----	268	UNCH .0200B .0100A
9825	----	----	----	----	----	----	CAB	----	.031	----	166	UNCH .0150 .0100A
TOTAL										0	434 -	2100
E3W CALL SEP17 EF4	E3W CALL		(FUTURES SETT. .00)									
9787	----	----	----	----	----	----	CAB	----	----	----	100	.2650B .0050A
9812	----	----	----	----	----	----	CAB	----	----	----	610	.0700B .0150A
TOTAL										0	0 -	710