



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
 CME Group, Inc.
 20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG53 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Wed, Jan 17, 2018 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:	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
WK1 MDCRV OPT	01/05								
WK3 MDCRV OPT	01/19								
WK4 MDCRV OPT	01/26								
BU5 OPT	01/12	02/16	03/16	04/13		06/15			
1YR MIDCRV OPT	01/12	02/16	03/16	04/13	05/11	06/15	07/13	09/14	12/14
2YR MIDCRV OPT	01/12	02/16	03/16	04/13	05/11	06/15	07/13	09/14	12/14
3YR MIDCRV OPT	01/12	02/16	03/16	04/13	05/11	06/15	07/13	09/14	12/14
4YR MIDCRV OPT	01/12	02/16	03/16	04/13	05/11	06/15	07/13	09/14	12/14
5YR MIDCRV OPT	01/12	02/16	03/16	04/13	05/11	06/15	07/13	09/14	12/14
ED SPRD OPT	01/12	02/16	03/16	04/13		06/15		09/14	12/14

EXPIRATION: JAN18
 E3W OPT 01/26

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17									
	JAN18	WEEK 1	WEEK 3	WEEK 4					
	JAN18	9225-10325	9200-10325	9200-10325					
E0	92.25-104.00	92.00-104.00	92.00-104.00	92.00-103.50	92.00-103.50	92.00-103.75	92.00-103.00	92.00-103.75	92.00-103.25
E2	92.00-103.75	92.00-103.75	92.00-103.75	92.00-103.50	92.00-103.25	92.00-103.75	92.00-103.00	92.00-103.50	92.00-103.25
E5	91.75-103.25	91.75-103.25	91.50-103.25	91.75-103.00	91.75-103.00	91.75-103.25	91.75-102.75	91.75-103.00	91.75-103.00

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 MIDCRV CALL (FUTURES SETT. .00)											
9750	----	----	----	0.152N	.122-	300	.865	----	4000	UNCH	.510B .125A
9762	----	----	----	0.057N	.040-	175	.464	7821	17689 +	3914	.410B .045A
9775	----	----	----	0.012N	.010-	25	.145	9705	32279 +	1675	.375B .015A
9787	----	----	----	0.002N	.002	UNCH	.038	6000	65600	UNCH	.275B .005
9800	----	----	----	----	----	----	.004	50	30035 +	50	.190B .010
9812	----	----	----	----	----	----	.000	----	63085	UNCH	.315B .010A
9825	----	----	----	----	----	----	.000	----	28731	UNCH	.220B .005
9837	----	----	----	----	----	----	----	----	10015	UNCH	.145B .020A
9850	----	----	----	----	----	----	----	----	3253	UNCH	.085B .015
9862	----	----	----	----	----	----	----	----	300	UNCH	.045B .005
9875	----	----	----	----	----	----	----	----	3800	UNCH	.025B .002
9887	----	----	----	----	----	----	----	----	2000	UNCH	.010B .002
TOTAL								13500	260787 +	5639	
MAR18 1YR MIDCRV CALL (FUTURES SETT. .00)											
9750	----	----	----	0.162N	.135-	275	.778	50	4600 +	50	.605B .135A
9762	----	----	----	0.075N	.057-	175	.474	5850	24136 +	4050	.585B .060A
9775	0.025	.025	*.025	0.025	.020-	75	.206	13612	64424 +	6456	.555B .025
9787	----	----	----	0.010N	.007-	25	.082	63550	106556 -	43232	.530B .010
9800	----	----	----	0.005N	.005	UNCH	.047	1220	88661	UNCH	.430B .005
9812	----	----	----	0.002N	.002	UNCH	.023	3532	181341 +	532	.325B .005
9825	----	----	----	----	----	----	.006	782	216085 -	241	.240B .010
9837	----	----	----	----	----	----	.001	282	130048	UNCH	.180B .005
9850	----	----	----	----	----	----	.000	----	188702	UNCH	.135B .002
9862	----	----	----	----	----	----	.000	----	73708	UNCH	.095B .002
9875	----	----	----	----	----	----	.000	----	63043	UNCH	.070B .005
9887	----	----	----	----	----	----	----	----	100801	UNCH	.045B .005
9900	----	----	----	----	----	----	----	----	29351	UNCH	.030B .002
9912	----	----	----	----	----	----	----	----	1115	UNCH	.015B .----
9925	----	----	----	----	----	----	----	----	300	UNCH	.005 .005
TOTAL								52400	1272871 -	32385	
APR18 1YR MIDCRV CALL (FUTURES SETT. .00)											
9762	----	----	----	0.067N	.055-	125	.365	250	7322	UNCH	.390B .055A
9775	----	----	----	0.030N	.025-	50	.192	----	39275	UNCH	.290B .025A
9787	----	----	----	0.012N	.012	UNCH	.100	----	104944	UNCH	.205B .015A
9800	----	----	----	0.007N	.007	UNCH	.058	----	25495	UNCH	.140B .010A
9812	----	----	----	0.005N	.002-	25	.021	----	16165	UNCH	.085B .010
9825	----	----	----	0.002N	.002	UNCH	.007	----	12693	UNCH	.050B .010
9837	----	----	----	----	----	----	.001	----	400	UNCH	.030B .010
9875	----	----	----	----	----	----	.000	----	300	UNCH	.005B .005
TOTAL								250	206594		
MAY18 1YR MIDCRV CALL (FUTURES SETT. .00)											
9762	----	----	----	0.082N	.067-	150	.382	2362	3943 +	168	.320B .070A
9775	----	----	----	0.040N	.035-	50	.225	----	100	UNCH	.260B .035A
9787	----	----	----	0.022N	.017-	50	.123	3996	9568 +	3068	.180B .020A
9812	----	----	----	0.005N	.005	UNCH	.037	----	2000	UNCH	.070B .020
TOTAL								0	15611 +	3236	
JUN18 1YR MIDCRV CALL (FUTURES SETT. .00)											
9750	----	----	----	0.162N	.140-	225	.570	----	250	UNCH	.570B .140A
9762	----	----	----	0.097N	.082-	150	.398	1500	15788 +	1500	.605B .085A
9775	----	----	----	0.057N	.047-	100	.256	8000	27482 +	2000	.650B .050A
9787	----	----	----	0.032N	.027-	50	.158	50800	116644 +	41465	.540B .030
9800	----	----	----	0.017N	.015-	25	.092	3400	88964 -	1581	.435B .015
9812	----	----	----	0.010N	.010	UNCH	.060	5550	275874 -	1137	.340B .010
9825	----	----	----	0.007N	.007	UNCH	.043	----	64425	UNCH	.255B .020A
9837	----	----	----	0.005N	.005	UNCH	.028	----	39773	UNCH	.185B .010
9850	----	----	----	0.002N	.002	UNCH	.015	----	82585	UNCH	.125B .010
9862	----	----	----	0.002N	.002	UNCH	.007	----	32464	UNCH	.085B .005
9875	----	----	----	----	----	----	.003	----	74979	UNCH	.055B .005
9887	----	----	----	----	----	----	.001	----	42476	UNCH	.035B .005
9900	----	----	----	----	----	----	.000	----	2916	UNCH	.020B .005
9925	----	----	----	----	----	----	.000	----	300	UNCH	.002 .002
9937	----	----	----	----	----	----	.000	----	1000	UNCH	.005B .----
10375	----	----	----	----	----	----	----	----	1	UNCH	.005 .002A
TOTAL								58750	865921 +	42247	
SEP18 1YR MIDCRV CALL (FUTURES SETT. .00)											
9737	----	----	----	0.255N	.232+	NEW	.636	100	100 +	100	.380B .230A
9750	----	----	----	0.182N	.160-	225	.511	1550	4624 +	1050	.470B .160A
9762	----	----	----	0.125N	.107-	175	.386	----	9201	UNCH	.405B .110A
9775	----	----	----	0.080N	.070-	100	.277	6900	38612 +	3863	.320B .070A

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1YR MIDCRV CALL		(FUTURES SETT. .00)												
9787	1YR MIDCRV CALL		0.052N	.045-	75	.192	----	----	30282	UNCH	.305B	.045A		
9800	----		0.032N	.027-	50	.127	----	----	57402	UNCH	.235B	.030A		
9812	----		0.020N	.017-	25	.084	----	----	20679	UNCH	.170B	.025A		
9825	----		0.012N	.012	UNCH	.060	----	----	13767	UNCH	.125B	.025A		
9837	----		0.010N	.007-	25	.037	----	----	13220	UNCH	.080B	.015		
9850	----		0.007N	.005-	25	.025	----	----	75030	UNCH	.045B	.015		
9862	----		0.005N	.002-	25	.013	----	----	22174	UNCH	.040	.010		
9875	----		0.002N			.007	----	----	5015	UNCH	----	.035A		
9900	----		----			.001	----	----	3500	UNCH	----	----		
TOTAL												1900	293606 +	5013
DEC18 EZ		(FUTURES SETT. .00)												
9737	1YR MIDCRV CALL		0.265N	.240-	250	.575	----	100	300 +	100	----	.245A		
9750	----		0.197N	.177-	200	.472	----	1800	11055 +	1500	.305B	.180A		
9762	----		0.142N	.127-	150	.373	----		6100	UNCH	.230B	.130A		
9775	----		0.100N	.090-	100	.286	----	1000	6950 +	1000	.170B	.090A		
9787	----		0.070N	.060-	100	.209	----		16400	UNCH	.125B	.065A		
9800	----		0.047N	.040-	75	.150	----		32002	UNCH	----	.045A		
9812	----		0.032N	.027-	50	.107	----		40900	UNCH	----	.030A		
9825	----		0.022N	.020-	25	.079	----		28241	UNCH	----	.020A		
9837	----		0.015N	.012-	25	.052	----		21000	UNCH	----	----		
TOTAL												1400	162948 +	2600
FEB18 EZ		(FUTURES SETT. .00)												
9737	2YR MIDCRV CALL		0.135N	.105-	300	.718	----	----	700	UNCH	.495B	.105A		
9750	----		0.055N	.035-	200	.369	----	200	8803	UNCH	.470B	.040A		
9762	----		0.017N	.010-	75	.127	----	1000	20492 -	1000	.435B	.015A		
9775	----		0.005N	.002-	25	.035	----	----	41980	UNCH	.545B	.005		
9787	----		0.002N			.005	----	----	6075	UNCH	.435B	.005		
9800	----		----			.000	----	----	13134	UNCH	.335B	.002		
9812	----		----			.000	----	----	5100	UNCH	.250B	.010A		
9825	----		----			----	----	----	11000	UNCH	.175B	.015A		
9837	----		----			----	----	----	600	UNCH	.120B	.002		
9850	----		----			----	----	----	300	UNCH	.080B	.010		
9862	----		----			----	----	----	530	UNCH	.050B	.010A		
9875	----		----			----	----	----	1000	UNCH	.030B	.010A		
TOTAL												1200	109714 -	1000
MAR18 EZ		(FUTURES SETT. .00)												
9200	2YR MIDCRV CALL		5.495N	5.455-	400	1.000	----	----	370	UNCH	----	5.940A		
9725	----		0.257N	.220-	375	.856	----	----	1169	UNCH	1.025B	.220A		
9737	----		0.155N	.125-	300	.660	----	----	40	UNCH	.905B	.125A		
9750	----		0.080N	.060-	200	.410	----	7680	20365 +	4561	.785B	.060A		
9762	----		0.035N	.025-	100	.206	----	4000	21926 +	1320	.665B	.025A		
9775	----		0.015N	.012-	25	.104	----	----	61578	UNCH	.555B	.015A		
9787	----		0.007N	.005-	25	.045	----	----	73244	UNCH	.450B	.010A		
9800	----		0.005N	.002-	25	.022	----	----	111748	UNCH	.350B	.005A		
9812	----		0.002N			.006	----	----	38292	UNCH	.270B	.015		
9825	----		----			.001	----	----	73855	UNCH	.195B	.020		
9837	----		----			.000	----	----	46734	UNCH	.140B	.005		
9850	----		----			.000	----	----	145426	UNCH	.105B	.010A		
9862	----		----			.000	----	----	38799	UNCH	.080B	.010A		
9875	----		----			----	----	----	23136	UNCH	.060B	.010A		
9887	----		----			----	----	----	5016	UNCH	.045B	.010		
9900	----		----			----	----	----	1000	UNCH	.030B	.010A		
9912	----		----			----	----	----	4300	UNCH	.015B	.010A		
TOTAL												750	666998 +	5881
APR18 EZ		(FUTURES SETT. .00)												
9737	2YR MIDCRV CALL		0.167N	.137-	300	.602	----	----	2500	UNCH	.495B	.140A		
9750	----		0.095N	.075-	200	.406	----	----	4565	UNCH	.390B	.080A		
9762	----		0.047N	.040-	75	.245	----	560	6260 +	47	.305B	.040		
9775	----		0.025N	.017-	75	.125	----	----	13704	UNCH	.220B	.020A		
9787	----		0.012N	.007-	50	.059	----	----	50513	UNCH	.155B	.010A		
9800	----		0.007N	.005-	25	.037	----	----	20050	UNCH	.105B	.005A		
9812	----		0.002N	.002	UNCH	.019	----	500	30550 +	250	.065B	.005A		
9837	----		----			.002	----	----	300	UNCH	.025B	.005		
TOTAL												500	128442 +	297
MAY18 EZ		(FUTURES SETT. .00)												
9762	2YR MIDCRV CALL		0.067N	.052-	150	.273	----	----	1984	UNCH	.210B	.055A		
9800	----		0.012N	.007+	NEW	.050	----	300	300 +	300	.055B	.010		
TOTAL												0	2284 +	300
JUN18 EZ		(FUTURES SETT. .00)												
9700	2YR MIDCRV CALL		0.500N	.457-	425	.888	----	----	1250	UNCH	.915B	.900A		
9712	----		0.390N	.347-	425	.818	----	----	500	UNCH	.800B	.350A		
9725	----		0.292N	.255-	375	.707	----	----	391	UNCH	.700B	.255A		
9737	----		0.205N	.175-	300	.574	----	----	9059	UNCH	.750B	.175A		
9750	----		0.135N	.112-	225	.432	----	1850	8068 +	1006	.770B	.115A		
9762	----		0.085N	.067-	175	.299	----	----	13045	UNCH	.660B	.070A		
9775	----		0.052N	.037-	150	.190	----	----	65144	UNCH	.560B	.045A		
9787	----		0.030N	.022-	75	.120	----	44810	122835 +	34343	.460B	.025		
9800	----		0.017N	.012-	50	.071	----	8000	104908 +	500	.375B	.015A		
9812	----		0.010N	.007-	25	.044	----	----	35128	UNCH	.295B	.015A		
9825	----		0.007N	.005-	25	.029	----	----	7943	UNCH	.225B	.020A		
9837	----		0.005N	.002-	25	.015	----	10	22490	UNCH	.170B	.005		
9850	----		0.002N	.002	UNCH	.007	----	----	14686	UNCH	.125B	.010		
9862	----		----			.003	----	----	32995	UNCH	.090B	.015A		
9875	----		----			.001	----	----	48490	UNCH	.060B	.010A		
9887	----		----			.000	----	----	35335	UNCH	.045	.005		
9975	----		----			----	----	----	2418	UNCH	.002	.002		
TOTAL												53350	524685 +	35849
SEP18 EZ		(FUTURES SETT. .00)												
9750	2YR MIDCRV CALL		0.170N	.150-	200	.436	----	----	5432	UNCH	.440B	.155A		
9762	----		0.117N	.102-	150	.333	----	----	8169	UNCH	.420B	.105A		
9775	----		0.080N	.067-	125	.243	----	5100	44738 +	4300	.340B	.075A		
9787	----		0.055N	.045-	100	.173	----	----	70733	UNCH	.270B	.050A		
9800	----		0.037N	.030-	75	.122	----	----	15005	UNCH	.210B	.035A		
9812	----		0.022N	.020-	25	.084	----	----	11075	UNCH	.160B	.030A		
9825	----		0.015N	.012-	25	.055	----	----	14329	UNCH	.120B	.020A		
9837	----		0.010N	.010	UNCH	.043	----	----	17000	UNCH	.080B	.020A		
9862	----		0.005N	.005	UNCH	.022	----	----	3950	UNCH	.030	.015A		
9925	----		----			.000	----	----	300	UNCH	.002	.002		
TOTAL												0	190731 +	4300
DEC18 EZ		(FUTURES SETT. .00)												
9750	2YR MIDCRV CALL		0.197N	.180-	175	.431	----	----	2055	UNCH	.305B	.180A		
9762	----		0.145N	.132-	125	.347	----	500	15100 +	500	.235B	.135A		
9775	----		0.105N	.095-	100	.271	----	500	1500 +	500	.180B	.100A		
9787	----		0.075N	.067-	75	.207	----	----	7000	UNCH	.135B	.070A		
9800	----		0.052N	.047-	50	.154	----	----	6950	UNCH	.095B	.050A		
9825	----		0.025N	.022-	25	.081	----	----	30200	UNCH	.050B	.030A		
9837	----		0.017N	.015-	25	.057	----	----	21000	UNCH	.035B	.020A		
TOTAL												0	83805 +	1000
FEB18 EZ		(FUTURES SETT. .00)												
9712	3YR MIDCRV CALL		0.312N	.267+	NEW	.961	----	1206	1206 +	1206	.460B	.285A		

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Table with columns for contract details (e.g., 3YR MIDCRV CALL, 9737), settlement types (FUTURES SETT.), and various numerical values representing prices and volumes. Includes sub-totals for months like MAR18, APR18, MAY18, JUN18, SEP18, DEC18, FEB18, APR18, MAY18, JUN18, SEP18.

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PRELIMINARY

PG53 BULLETIN # 11@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Wed, Jan 17, 2018 PG53

4YR MIDCRV CALL	4YR MIDCRV CALL	(FUTURES SETT. .00)										
SEP18	9750	----	0.137N	.122-	150	.355	----	----	13900	UNCH	.315B	.125A
	9762	----	0.097N	.085-	125	.270	----	----	229	UNCH	.250B	.090A
	9800	----	0.032N	.027-	50	.104	----	----	16000	UNCH	.100B	.045A

TOTAL 0 30129

DEC18 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)										
	9737	----	0.215N	.197-	175	.441	----	----	50	UNCH	.310B	.200A
	9800	----	0.047N	.042-	50	.132	----	----	50	UNCH	----	.055A

TOTAL 0 100

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	E3W CALL											
JAN18 EF4												
	9750	----	----	.0125N	.0050-	0.0075	.101	----	600	UNCH	.0200B	.0100A
	9762	----	----	.0025N	.0025	UNCH	.036	----	1200	UNCH	----	.0050A
	9775	----	----	----	CAB	----	.002	----	600	UNCH	----	----
TOTAL								0	2400			