



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 #222@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Thu, Nov 16, 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.

Table with columns: EXPIRATION, NOV17, DEC17, JAN18, FEB18, MAR18, APR18, MAY18, JUN18, SEP18. Rows include 1YR MIDCRV OPT, 2YR MIDCRV OPT, 3YR MIDCRV OPT, 4YR MIDCRV OPT, 5YR MIDCRV OPT, ED SPRD OPT.

Table with columns: EXPIRATION, NOV17, E2W OPT, E2W OPT, E3W OPT.

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

Table with columns: 1K, NOV17, WEEK 1 9250-10350, WEEK 3 9250-10350, WEEK 4 9250-10350. Rows include E0, E2, E5.

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

Large table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows are categorized by year (NOV17, JAN18, FEB18, MAR18, APR18, JUN18).

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Table with columns for contract month (e.g., DEC17, JAN18), contract type (e.g., 3YR MIDCRV CALL), and values for 'FUTURES SETT.', '0', '74634', '513862', etc. Includes sub-totals for each month and overall totals.

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PG53	BULLETIN #222@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Thu, Nov 16, 2017	PG53	
4YR MIDCRV CALL														
	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9787	----	----	----	0.057N		.050-	75	.215	----	----	6919	UNCH	.245B	.045A
9800	----	----	----	0.035N		.032-	25	.147	----	----	1850	UNCH	.185B	.030A
TOTAL											0	20639		
JUN18 4YR MIDCRV CALL (FUTURES SETT. .00)														
9762	----	----	----	0.185N		.167-	175	.432	----	----	950	UNCH	.425B	.150A
9775	----	----	----	0.137N		.120-	175	.341	----	----	98	UNCH	.345B	.115A
9787	----	----	----	0.100N		.085-	150	.262	----	700	1000 +	700	.275B	.080A
9800	----	----	----	0.072N		.060-	125	.197	----	----	1600	UNCH	.215B	.060A
9812	----	----	----	0.050N		.042-	75	.146	----	----	6000	UNCH	.165B	.045A
9825	----	----	----	0.035N		.030-	50	.107	----	----	30500	UNCH	.125B	.030A
TOTAL											700	40148 +	700	
SEP18 4YR MIDCRV CALL (FUTURES SETT. .00)														
9750	----	----	----	0.280N		.257-	225	.504	----	----	10000	UNCH	.315B	.230A
9800	----	----	----	0.097N		.085-	125	.225	----	----	15500	UNCH	.100B	.085A
TOTAL											0	25500		
WK3 MDCRV CALL														
NOV17	WK3 MDCRV CALL	(FUTURES SETT.	.00)											
9812	----	----	----			CAB	----	.018	----	----	20	UNCH	.005	.005
TOTAL											0	20		
WK4 MDCRV CALL														
NOV17	WK4 MDCRV CALL	(FUTURES SETT.	.00)											
9800	----	----	----	0.045N		.022-	225	.542	----	----	1000	UNCH	.055B	.040A
9812	----	----	----	0.005N		.002-	25	.058	----	----	5000	UNCH	----	.005A
TOTAL											0	6000		

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														
NOV17	E2W CALL	(FUTURES SETT.	.00)											
EE3	9787	----	----	----	.0100N		.0025- 0.0075	.043	----	----	250	UNCH	.0550B	.0050A
EE4	9787	----	----	----	.0225N		.0100- 0.0125	.217	----	----	1000	UNCH	.0350B	.0150A
TOTAL											0	1250		
E3W CALL														
NOV17	E3W CALL	(FUTURES SETT.	.00)											
EF3	9775	----	----	----	.0150N		.0025- 0.0125	.048	----	----	200	UNCH	.0550B	.0050A
	9787	----	----	----	----		CAB	----	----	----	500	UNCH	.0050B	.0050A
	9800	----	----	----	----		CAB	----	----	----	500	UNCH	----	.0050A
TOTAL											0	1200		