





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



PRELIMINARY

PG53 BULLETIN # 78@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Tue, Apr 24, 2018 PG53

Table with columns for contract months (OCT18 EO, DEC18 EO, MAR19 EO, JUN19 EO, MAY18 EZ, JUN18 EZ, JUL18 EZ, AUG18 EZ, SEP18 EZ) and contract types (1YR MIDCRV CALL, 2YR MIDCRV CALL). Rows list various contract terms (e.g., 9700, 9675, 9712) and their corresponding market data including bid/ask prices, volumes, and status (UNCH, CAB).

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Table with columns: 2YR MIDCRV CALL, DEC18 E2, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, MAR19 E2, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, 3YR MIDCRV CALL, MAY18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, JUN18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, JUL18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, AUG18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, SEP18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, DEC18 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

Table with columns: TOTAL, MAR19 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values.

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PRELIMINARY

PG53 BULLETIN # 78@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Tue, Apr 24, 2018		PG53		
3YR MIDCRV CALL												0	13892			
TOTAL																
JUN19	3YR MIDCRV CALL	(FUTURES SETT. .00)														
E3	9700	----	----	0.255N	.257+	25	.449	----	----	570	UNCH	----	----			
TOTAL												0	570			
4YR MIDCRV CALL																
MAY18	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9687	----	----	0.077N	.075+	NEW	.566	----	1650	1650 +	1650	.340B	.085A			
	9700	----	----	0.025N	.025	UNCH	.256	----	8900	UNCH	.250B	.020A				
	9712	----	----	0.007N	.007	UNCH	.087	----	2000	UNCH	.240B	.020A				
	9725	----	----	0.002N	.002	UNCH	.029	----	855	UNCH	.330B	.010				
	9737	----	----	----	CAB	----	.005	----	651	UNCH	.240B	.010				
TOTAL												400	14056 +	1650		
JUN18	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9687	----	----	0.120N	.117-	25	.538	----	----	1600	UNCH	.360B	.120A			
	9700	----	----	0.065N	.062-	25	.351	----	----	10053	UNCH	.275B	.060A			
	9712	----	----	0.030N	.027-	25	.190	----	700	2200 +	500	.260B	.040A			
	9725	----	----	0.012N	.010-	25	.083	----	----	17670	UNCH	.200B	.025A			
	9737	----	----	0.005N	.005	UNCH	.042	----	----	275	UNCH	.320B	.020A			
	9750	----	----	0.002N	.002	UNCH	.021	----	----	45	UNCH	.510B	.005			
	9762	----	----	----	CAB	----	.007	----	----	11650	UNCH	.425B	.010A			
	9775	----	----	----	CAB	----	.002	----	----	475	UNCH	.345B	.020A			
	9787	----	----	----	CAB	----	.000	----	----	2850	UNCH	.275B	.005			
	9800	----	----	----	CAB	----	.000	----	----	1600	UNCH	.215B	.015A			
	9812	----	----	----	CAB	----	.000	----	----	6500	UNCH	.165B	.010A			
	9825	----	----	----	CAB	----	----	----	----	30506	UNCH	.125B	.010			
TOTAL												700	85424 +	500		
JUL18	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9687	----	----	0.140N	.140	UNCH	.525	----	----	150	UNCH	.355B	.135A			
	9700	----	----	0.085N	.085	UNCH	.374	----	----	460	UNCH	.290B	.080A			
TOTAL												0	610			
SEP18	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9687	----	----	0.187N	.185-	25	.519	----	----	1750	UNCH	.385B	.180A			
	9700	----	----	0.130N	.127-	25	.405	----	----	100	UNCH	.650B	.120A			
	9712	----	----	0.087N	.085-	25	.301	----	----	700	UNCH	.555B	.080A			
	9725	----	----	0.057N	.055-	25	.214	----	----	100	UNCH	.460B	.050A			
	9750	----	----	0.022N	.022	UNCH	.100	----	----	13900	UNCH	.315B	.025A			
	9762	----	----	0.015N	.015	UNCH	.068	----	----	229	UNCH	.250B	.025A			
	9800	----	----	0.002N	.002	UNCH	.013	----	----	16000	UNCH	.100B	.020A			
TOTAL												0	32779			
DEC18	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9687	----	----	0.227N	.227	UNCH	.504	----	----	100	UNCH	.410B	.225A			
	9700	----	----	0.170N	.170	UNCH	.416	----	----	50	UNCH	.395B	.160A			
	9712	----	----	0.122N	.122	UNCH	.332	----	----	12000	UNCH	.470B	.115A			
	9737	----	----	0.057N	.057	UNCH	.187	----	----	10050	UNCH	.310B	.060A			
	9762	----	----	0.027N	.027	UNCH	.099	----	----	11500	UNCH	.190B	.035A			
	9800	----	----	0.010N	.010	UNCH	.039	----	----	50	UNCH	.035B	.015A			
TOTAL												0	33750			
MAR19	4YR MIDCRV CALL	(FUTURES SETT. .00)														
E4	9737	----	----	0.087N	.087	UNCH	.226	----	----	500	UNCH	.175B	.085A			
	9750	----	----	0.062N	.062	UNCH	.174	----	----	300	UNCH	.135B	.065A			
	9775	----	----	0.032N	.032	UNCH	.100	----	----	500	UNCH	----	.045A			
TOTAL												0	1300			
5YR MIDCRV CALL																
DEC18	5YR MIDCRV CALL	(FUTURES SETT. .00)														
E5	9750	----	----	0.047N	.045-	25	.142	----	----	1600	UNCH	----	----			
TOTAL												0	1600			

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				
5YR MIDCRV CALL																
DEC18	5YR MIDCRV CALL	(FUTURES SETT. .00)														
E5	9750	----	----	.0475N	.0450-	0.0025	.142	----	1600	UNCH	----	----				
TOTAL												0	1600			
E3W CALL																
APR18	E3W CALL	(FUTURES SETT. .00)														
EF4	9687	----	----	.0675N	.0725+	0.0050	.847	----	400	UNCH	----	----				
	9700	----	----	.0075N	.0075	UNCH	.159	----	800	UNCH	----	----				
	9712	----	----	.0025N	.0025	UNCH	.030	----	400	UNCH	----	----				
TOTAL												0	1600			
MAY18																
EF1	E3W CALL	(FUTURES SETT. .00)														
	9675	----	----	.1875N	.1950+	0.0075	.928	----	400 +	200	----	----				
	9687	----	----	.0825N	.0875+	0.0050	.713	----	400	UNCH	----	----				
	9700	----	----	.0200N	.0200	UNCH	.282	----	400 +	200	----	----				
TOTAL												0	1200 +	400		