



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 #159@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Aug 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:	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	
WK1 MDCRV OPT	08/03									
WK3 MDCRV OPT	08/17									
WK4 MDCRV OPT	08/24									
WK5 MDCRV OPT	08/31									
BU5 OPT	08/10	08/10	08/10		08/10					
1YR MIDCRV OPT	08/10	09/14	10/12	11/16	12/14	01/11	02/15	03/15	06/14	
2YR MIDCRV OPT	08/10	09/14	10/12	11/16	12/14	01/11	02/15	03/15	06/14	
3YR MIDCRV OPT	08/10	09/14	10/12	11/16	12/14	01/11	02/15	03/15	06/14	
4YR MIDCRV OPT	08/10	09/14	10/12	11/16	12/14	01/11	02/15	03/15	06/14	
5YR MIDCRV OPT	08/10	09/14	10/12	11/16	12/14	01/11	02/15	03/15	06/14	
ED SPRD OPT	08/10	09/14	10/12	11/16	12/14			03/15	06/14	
T	08/10	09/14	10/12	11/16						
T	08/10	09/14	10/12	11/16						

EXPIRATION:	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
5YR MIDCRV OPT					12/14		
E3W OPT	08/24						
SR1 FUT	08/31	09/28	10/31	11/30	12/31		
SR3 FUT		12/18			03/19	06/18	09/17

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, AUG 17										
1K	AUG18	WEEK 1 9150-10250	WEEK 3 9150-10250	WEEK 4 9150-10250	WEEK 5 9150-10250					
E0	AUG18	91.50-102.75	91.50-103.75	91.50-102.75	91.50-102.75	91.50-103.25	91.50-102.50	91.50-102.50	91.50-103.00	91.25-102.75
E2		91.25-102.75	91.25-103.50	91.25-102.75	91.25-102.75	91.25-103.25	91.50-102.50	91.50-102.50	91.25-103.00	91.25-102.75
E5		91.25-102.50	91.25-103.00	91.25-102.50	91.25-102.50	91.25-103.00	91.25-102.50	91.50-102.50	91.25-102.75	91.25-102.50
	DEC18									
E5		91.25-103.00								

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)													
SEP18													
E0	9675	----	----	----	0.317N		.312-	50	.966	----	9322	UNCH	.730B .225A
	9687	----	----	----	0.197N		.192-	50	.898	----	15626	UNCH	.610B .120A
	9700	----	----	----	0.095N		.090-	50	.671	----	1250	UNCH	.495B .055A
	9712	0.040	.040	.040	0.040		.037	UNCH	.342	----	32564	UNCH	143426 + 3409 .405B .020
	9725	----	----	----	0.017N		.017	UNCH	.163	----	3700	UNCH	200970 + 2480 .485B .010
	9737	----	----	----	0.007N		.007	UNCH	.072	----	2600	UNCH	207290 - 2350 .380B .005
	9750	----	----	----	0.002N		.002	UNCH	.026	----	800	UNCH	165720 UNCH .470B .002
	9762	----	----	----					.006	----	2000	UNCH	97369 + 250 .405B .002
	9775	----	----	----					.001	----	95071	UNCH	.320B .010A
	9787	----	----	----					.000	----	52194	UNCH	.305B .002
	9800	----	----	----					.000	----	73851	UNCH	.235B .002
	9812	----	----	----						----	58490	UNCH	.170B .002
	9825	----	----	----						----	32305	UNCH	.125B .010A
	9837	----	----	----						----	17649	UNCH	.080B .002
	9850	----	----	----						----	71721	UNCH	.045B .005
	9862	----	----	----						----	27217	UNCH	.040 .010
	9875	----	----	----						----	7800	UNCH	.002 .002
	9900	----	----	----						----	3500	UNCH	----
TOTAL										37514	1335220 +	4539	
OCT18 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9650	----	----	----	0.527N		.522-	50	.976	----	20	UNCH	.785B .420A
	9687	----	----	----	0.182N		.177-	50	.750	----	2425	UNCH	.435B .120A
	9700	----	----	----	0.105N		.102-	25	.535	----	120	UNCH	.335B .065A
	9712	----	----	----	0.057N		.057	UNCH	.339	----	8451	UNCH	25420 + 5500 .255B .035A
	9725	----	----	----	0.032N		.035+	25	.211	----	5745	UNCH	18343 + 3528 .185B .020A
	9737	----	----	----	0.017N		.020+	25	.126	----	5625	UNCH	17437 + 5000 .130B .015A
	9750	----	----	----	0.012N		.012	UNCH	.078	----	1250	UNCH	13111 + 761 .090B .010A
	9762	----	----	----	0.007N		.007	UNCH	.047	----	43750	UNCH	.060B .005
	9775	----	----	----	0.005N		.005	UNCH	.031	----	6225	UNCH	.040B .005
	9787	----	----	----	0.002N		.002	UNCH	.016	----	7300	UNCH	.030B .010A
	9800	----	----	----					.007	----	6325	UNCH	.020B .010
	9825	----	----	----					.001	----	1	UNCH	.010B .002
TOTAL										8250	171098 +	14789	
NOV18 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9687	----	----	----	0.207N		.202-	50	.692	----	2500	UNCH	.445B .145A
	9700	----	----	----	0.135N		.132-	25	.526	----	10010	UNCH	18696 + 3366 .345B .095A
	9712	----	----	----	0.085N		.085	UNCH	.374	----	13110	UNCH	11150 + 7650 .265B .055A
	9725	----	----	----	0.055N		.055	UNCH	.257	----	5500	UNCH	14543 + 4393 .195B .035A
	9737	----	----	----	0.035N		.037+	25	.178	----	500	UNCH	6750 + 500 .140B .025A
	9750	----	----	----	0.022N		.025+	25	.121	----	12971	UNCH	105B .025
	9762	----	----	----	0.015N		.017+	25	.085	----	5339	UNCH	.075B .015A
	9825	----	----	----					.007	----	10000	UNCH	.010B .015A
	9850	----	----	----					.001	----	1	UNCH	.005B .002
TOTAL										17500	81950 +	15909	
DEC18 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0	9675	----	----	----	0.310N		.305-	50	.797	----	4000	UNCH	.660B .235A
	9687	----	----	----	0.222N		.217-	50	.669	----	14541	UNCH	.575B .165A
	9700	----	----	----	0.152N		.150-	25	.523	----	3200	UNCH	173540 + 1825 .470B .110A
	9712	----	----	----	0.102N		.100-	25	.387	----	750	UNCH	73212 + 625 .375B .070A
	9725	----	----	----	0.067N		.067	UNCH	.278	----	16772	UNCH	126038 - 807 .355B .045A
	9737	----	----	----	0.045N		.045	UNCH	.195	----	550	UNCH	88089 - 250 .280B .030A
	9750	----	----	----	0.030N		.032+	25	.141	----	155035	UNCH	.305B .020A
	9762	----	----	----	0.022N		.022	UNCH	.099	----	72241	UNCH	.230B .010
	9775	----	----	----	0.015N		.015	UNCH	.068	----	98942	UNCH	.170B .015
	9787	----	----	----	0.010N		.010	UNCH	.046	----	35917	UNCH	.125B .010A
	9800	----	----	----	0.007N		.007	UNCH	.034	----	35337	UNCH	.050B .005
	9812	----	----	----	0.005N		.005	UNCH	.023	----	16052	UNCH	.030B .010
	9825	----	----	----	0.002N		.002	UNCH	.012	----	54863	UNCH	.020B .005
	9837	----	----	----			.002+	25	.006	----	23199	UNCH	.015B .010A
	9850	----	----	----					.003	----	53036	UNCH	.010 .002
	9862	----	----	----					.001	----	125	UNCH	.005B .005
	9875	----	----	----					.000	----	200	UNCH	.005 .005
	9912	----	----	----					.000	----	125	UNCH	.002 .002
TOTAL										2450	1024492 +	1393	
JAN19 1YR MIDCRV CALL (FUTURES SETT. .00)													
E0													



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1YR MIDCRV CALL	(FUTURES SETT.	.00)											
JAN19	1YR MIDCRV CALL												
9687	----	----	0.242N	.240-	25	.637	----	----	1645	UNCH	.275B	.180A	
9700	----	----	0.175N	.172-	25	.515	----	1630	24869 +	1330	.200B	.125A	
9725	----	----	0.085N	.085	UNCH	.299	----	----	2000	UNCH	.100B	.060A	
9737	----	----	0.060N	.060	UNCH	.221	----	390	390 +	140	.070B	.040A	
9762	----	----	0.030N	.030	UNCH	.118	----	----	750	UNCH	.035B	.030A	
9775	----	----	0.022N	.022	UNCH	.088	----	----	750	UNCH	.025B	.020	
9787	----	----	0.017N	.017	UNCH	.068	----	----	143	UNCH	.020	.015A	

TOTAL									1500	30547 +	1470		
MAR19	1YR MIDCRV CALL	(FUTURES SETT.	.00)										
EO	----	----											
9625	----	----	0.777N	.770-	75	.949	----	----	60	UNCH	1.015B	.645A	
9675	----	----	0.355N	.350-	50	.710	----	----	550	UNCH	.570B	.270A	
9687	----	----	0.275N	.270-	50	.614	----	----	22392	UNCH	.475B	.205A	
9700	----	----	0.210N	.205-	50	.513	----	1450	60511	UNCH	.390B	.150A	
9712	----	----	0.157N	.152-	50	.415	----	----	22699	UNCH	.380B	.110A	
9725	----	----	0.115N	.112-	25	.327	----	----	18514	UNCH	.330B	.080A	
9737	----	----	0.085N	.085	UNCH	.257	----	----	13226	UNCH	.295B	.060A	
9750	----	----	0.062N	.065+	25	.201	----	----	13723	UNCH	.230B	.045A	
9762	----	----	0.047N	.047	UNCH	.153	----	----	2700	UNCH	.175B	.035A	
9775	----	----	0.035N	.035	UNCH	.116	----	----	20371	UNCH	.130B	.025A	
9787	----	----	0.027N	.027	UNCH	.091	----	----	10355	UNCH	.090B	.020A	
9812	----	----	0.015N	.015	UNCH	.052	----	----	125	UNCH	.040B	.010A	
9825	----	----	0.012N	.012	UNCH	.042	----	----	11250	UNCH	.030B	.010A	
9837	----	----	0.010N	.010	UNCH	.033	----	----	125	UNCH	.025B	.010A	
9900	----	----		.002+	25	.003	----	----	125	UNCH	.005B	.005	
9912	----	----				.002	----	----	365	UNCH	.005B	.002	

TOTAL									250	187771			
JUN19	1YR MIDCRV CALL	(FUTURES SETT.	.00)										
EO	----	----											
9687	----	----	0.322N	.317-	50	.596	----	----	2000	UNCH	.350B	.255A	
9700	----	----	0.257N	.255-	25	.514	----	350	10836 +	350	.415B	.200A	
9712	----	----	0.205N	.202-	25	.435	----	----	3400	UNCH	.350B	.140A	
9725	----	----	0.162N	.160-	25	.362	----	----	1500	UNCH	.295B	.120A	
9737	----	----	0.127N	.125-	25	.297	----	----	30000	UNCH	.235B	.090A	
9750	----	----	0.097N	.097	UNCH	.242	----	----	3250	UNCH	.190B	.070A	
9762	----	----	0.075N	.075	UNCH	.194	----	----	3001	UNCH	.150B	.060A	
9775	----	----	0.060N	.060	UNCH	.158	----	----	10010	UNCH	.120B	.040A	
9787	----	----	0.045N	.047+	25	.127	----	----	800	UNCH	.090B	.045A	
9800	----	----	0.035N	.037+	25	.102	----	----	3000	UNCH	.070B	.025	
9812	----	----	0.027N	.027	UNCH	.078	----	----	250	UNCH	.040B	.030A	
9825	----	----	0.022N	.022	UNCH	.064	----	510	510 +	260	.025B	.025	
9837	----	----	0.017N	.017	UNCH	.050	----	500	750 +	500	.020B	.020	
9850	----	----	0.015N	.015	UNCH	.042	----	----	250	UNCH	.015B	.015A	
9900	----	----	0.007N	.007	UNCH	.020	----	----	2000	UNCH			

TOTAL									350	71557 +	1110		
SEP19	1YR MIDCRV CALL	(FUTURES SETT.	.00)										
EO	----	----											
9700	----	----	0.305N	.302-	25	.518	----	500	3150 +	50	.310B	.260A	
9750	----	----	0.132N	.130-	25	.273	----	----	2000	UNCH			
9775	----	----	0.082N	.082	UNCH	.187	----	----	750	UNCH	.085B	.070A	
9787	----	----	0.065N	.065	UNCH	.152	----	----	1500	UNCH	.070B	.050A	
9800	----	----	0.052N	.052	UNCH	.125	----	----	3000	UNCH	.055B	.040A	

TOTAL									500	10400 +	50		
2YR MIDCRV CALL	(FUTURES SETT.	.00)											
SEP18	2YR MIDCRV CALL												
EZ	----	----											
9675	----	----	0.292N	.287-	50	.921	----	----	10125	UNCH	.525B	.180A	
9687	----	----	0.180N	.175-	50	.807	----	----	15195	UNCH	.540B	.100A	
9700	----	----	0.090N	.087-	25	.567	----	2525	88892 -	363	.440B	.050A	
9712	----	----	0.040N	.040	UNCH	.312	----	8200	94948 +	950	.560B	.025A	
9725	----	----	0.020N	.020	UNCH	.162	----	13675	113018 +	4400	.580B	.015A	
9737	----	----	0.010N	.010	UNCH	.082	----	750	230567	UNCH	.530B	.010A	
9750	----	----	0.005N	.005	UNCH	.041	----	----	64550	UNCH	.440B	.005A	
9762	----	----	0.002N	.002	UNCH	.020	----	----	59558	UNCH	.420B	.002	
9775	----	----				.006	----	----	44704	UNCH	.340B	.002	
9787	----	----				.001	----	----	74896	UNCH	.270B	.010	
9800	----	----				.000	----	----	22157	UNCH	.210B	.005	
9812	----	----				.000	----	----	11618	UNCH	.160B	.005A	
9825	----	----				.000	----	----	14765	UNCH	.120B	.005A	
9837	----	----					----	----	15500	UNCH	.080B	.010A	
9850	----	----					----	----	1050	UNCH	.045B	.010A	
9862	----	----					----	----	3950	UNCH	.030	.005	
9887	----	----					----	----	300	UNCH	.002	.002	
9925	----	----					----	----	300	UNCH	.002	.002	

TOTAL									9850	866093 +	4987		
OCT18	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
EZ	----	----											
9687	----	----	0.205N	.200-	50	.724	----	----	16587	UNCH	.410B	.125A	
9700	----	----	0.125N	.122-	25	.545	----	2250	29951 +	1350	.315B	.075A	
9712	----	----	0.072N	.072	UNCH	.368	----	----	15050	UNCH	.235B	.040A	
9725	----	----	0.042N	.042	UNCH	.234	----	----	4370	UNCH	.170B	.025A	
9737	----	----	0.025N	.025	UNCH	.145	----	126	6880 +	1	.120B	.015	
9750	----	----	0.015N	.015	UNCH	.089	----	----	2214	UNCH	.085B	.015A	
9762	----	----	0.007N	.010+	25	.059	----	----	9013	UNCH	.060B	.010A	
9775	----	----	0.005N	.007+	25	.042	----	----	4100	UNCH	.040B	.005A	
9787	----	----	0.002N	.005+	25	.028	----	----	1000	UNCH	.030B	.005A	

TOTAL									0	89165 +	1351		
NOV18	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
EZ	----	----											
9687	----	----	0.232N	.227-	50	.676	----	----	1225	UNCH	.415B	.155A	
9700	----	----	0.157N	.155-	25	.535	----	----	4400	UNCH	.325B	.100A	
9712	----	----	0.102N	.102	UNCH	.397	----	----	500	UNCH	.250B	.065A	
9725	----	----	0.065N	.065	UNCH	.278	----	----	750	UNCH	.190B	.040A	
9737	----	----	0.042N	.042	UNCH	.192	----	----	125	UNCH	.140B	.025A	
9750	----	----	0.027N	.027	UNCH	.130	----	----	250	UNCH	.100B	.020A	
9762	----	----	0.017N	.017	UNCH	.086	----	----	392	UNCH	.070B	.015A	
9825	----	----		.002+	25	.012	----	----	10000	UNCH	.010B	.010A	

TOTAL									0	17642			
DEC18	2YR MIDCRV CALL	(FUTURES SETT.	.00)										



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PG53 BULLETIN #159@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Aug 17, 2018 PG53

2YR MIDCRV CALL MAR19 E2	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9600	----	----	----	1.052N		1.047-	50	.967	----	----	40	UNCH	1.210B .835A
9687	----	----	----	0.315N		.310-	50	.624	----	----	27410	UNCH	.480B .205A
9700	----	----	----	0.245N		.240-	50	.534	----	----	27404	UNCH	.405B .160A
9712	----	----	----	0.185N		.182-	25	.443	----	----	31993	UNCH	.385B .120A
9725	----	----	----	0.140N		.137-	25	.359	----	----	24792	UNCH	.345B .090A
9737	----	----	----	0.102N		.102	UNCH	.284	----	----	40320	UNCH	.285B .075A
9750	----	----	----	0.077N		.075-	25	.221	----	1500	22234 +	804	.225B .045
9762	----	----	----	0.057N		.055-	25	.169	----	----	15751	UNCH	.175B .040A
9775	----	----	----	0.042N		.040-	25	.128	----	----	10	UNCH	.130B .035A
9787	----	----	----	0.032N		.030-	25	.098	----	----	1125	UNCH	.100B .025A
9800	----	----	----	0.022N		.022	UNCH	.075	----	----	386	UNCH	.070B .020
9825	----	----	----	0.012N		.012	UNCH	.043	----	----	375	UNCH	.035B .010A
9850	----	----	----	0.007N		.007	UNCH	.026	----	----	8250	UNCH	.020B .010A
9875	----	----	----	0.002N		.002	UNCH	.010	----	----	1000	UNCH	.010B .005
9900	----	----	----	----		----	CAB	.003	----	----	825	UNCH	.005B .002
TOTAL										1500	201915 +	804	
JUN19 E2	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9687	----	----	----	0.365N		.362-	25	.608	----	----	1380	UNCH	.390B .260A
9700	----	----	----	0.295N		.292-	25	.534	----	1160	11525 -	50	.430B .200A
9712	----	----	----	0.235N		.232-	25	.459	----	----	2008	UNCH	.360B .155A
9725	----	----	----	0.185N		.182-	25	.387	----	----	1605	UNCH	.300B .120A
9737	----	----	----	0.145N		.142-	25	.321	----	----	250	UNCH	.245B .105A
9750	----	----	----	0.112N		.110-	25	.262	----	----	10	UNCH	.200B .080A
9775	----	----	----	0.067N		.067	UNCH	.172	----	----	1400	UNCH	.105B .050
TOTAL										0	18178 -	50	
SEP19 E2	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9700	----	----	----	0.335N		.335	UNCH	.532	----	500	1500 +	500	.355B .270A
9750	----	----	----	0.147N		.147	UNCH	.293	----	----	2000	UNCH	.150B .150A
TOTAL										500	3500 +	500	
3YR MIDCRV CALL SEP18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9637	----	----	----	0.685N		.685	UNCH	.998	----	----	12823	UNCH	.830B .455A
9650	----	----	----	0.560N		.560	UNCH	.993	----	----	13508	UNCH	.715B .350A
9675	----	----	----	0.317N		.315-	25	.944	----	----	2500	UNCH	.605B .180A
9687	----	----	----	0.202N		.200-	25	.848	----	----	10572	UNCH	.505B .110A
9700	----	----	----	0.107N		.105-	25	.634	----	----	29596	UNCH	.620B .055A
9712	----	----	----	0.047N		.050+	25	.368	----	1885	39385 -	266	.515B .025A
9725	----	----	----	0.020N		.022+	25	.185	----	1513	40170 +	368	.420B .015A
9737	----	----	----	0.010N		.010	UNCH	.087	----	----	59344	UNCH	.400B .010A
9750	----	----	----	0.005N		.005	UNCH	.043	----	----	54369	UNCH	.425B .005
9762	----	----	----	0.002N		.002	UNCH	.021	----	----	51070	UNCH	.350B .015A
9775	----	----	----	----		----	CAB	.006	----	----	23981	UNCH	.280B .002
9787	----	----	----	----		----	CAB	.001	----	----	26155	UNCH	.220B .010A
9800	----	----	----	----		----	CAB	.000	----	----	4100	UNCH	.165B .015A
9812	----	----	----	----		----	CAB	.000	----	----	550	UNCH	.125B .005A
9825	----	----	----	----		----	CAB	.000	----	----	351	UNCH	.095B .010
9862	----	----	----	----		----	CAB	.000	----	----	300	UNCH	.025B .010
9887	----	----	----	----		----	CAB	.000	----	----	100	UNCH	.002
9925	----	----	----	----		----	CAB	.000	----	----	300	UNCH	.005B .005
TOTAL										0	369174 +	102	
OCT18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	----	0.325N		.317-	75	.871	----	----	2600	UNCH	.455B .195A
9687	----	----	----	0.222N		.215-	75	.748	----	----	1500	UNCH	.355B .130A
9700	----	----	----	0.137N		.132-	50	.576	----	----	1927	UNCH	.280B .075A
9712	----	----	----	0.077N		.077	UNCH	.393	----	322	6517 +	186	.200B .040A
9725	----	----	----	0.042N		.042	UNCH	.244	----	----	10288	UNCH	.145B .025A
9737	----	----	----	0.025N		.025	UNCH	.150	----	----	10519	UNCH	.100B .015
9750	----	----	----	0.015N		.015	UNCH	.092	----	----	15775	UNCH	.070B .015A
9762	----	----	----	0.010N		.010	UNCH	.060	----	----	250	UNCH	.050B .015A
9775	----	----	----	0.005N		.007+	25	.043	----	----	1	UNCH	.030B .010
TOTAL										50	49377 +	186	
NOV18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9687	----	----	----	0.247N		.242-	50	.695	----	----	250	UNCH	.375B .160A
9700	----	----	----	0.167N		.162-	50	.559	----	----	13700	UNCH	.290B .105A
9712	----	----	----	0.107N		.105-	25	.415	----	----	25250	UNCH	.220B .065A
9725	----	----	----	0.067N		.065-	25	.288	----	----	9125	UNCH	.165B .040A
9737	----	----	----	0.042N		.040-	25	.192	----	----	8133	UNCH	.120B .025
9750	----	----	----	0.027N		.025-	25	.126	----	----	5	UNCH	.085B .015
TOTAL										0	56463		
DEC18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9625	----	----	----	0.810N		.805-	50	.960	----	400	32150 +	400	.945B .575A
9637	----	----	----	0.690N		.685-	50	.936	----	400	32150 +	400	.830B .475A
9662	----	----	----	0.460N		.452-	75	.856	----	----	4000	UNCH	.720B .300A
9675	----	----	----	0.355N		.347-	75	.779	----	----	18175	UNCH	.615B .220A
9687	----	----	----	0.265N		.257-	75	.675	----	----	33338	UNCH	.520B .165A
9700	----	----	----	0.187N		.182-	50	.551	----	3000	63637 -	2050	.425B .115A
9712	----	----	----	0.127N		.125-	25	.426	----	50	52010	UNCH	.365B .080A
9725	----	----	----	0.085N		.082-	25	.312	----	----	61778	UNCH	.295B .055A
9737	----	----	----	0.055N		.055	UNCH	.223	----	----	50258	UNCH	.355B .035A
9750	----	----	----	0.037N		.037	UNCH	.158	----	400	66422 -	333	.280B .025A
9762	----	----	----	0.025N		.025	UNCH	.109	----	400	36636 +	327	.220B .020A
9775	----	----	----	0.017N		.017	UNCH	.077	----	----	9366	UNCH	.170B .015
9787	----	----	----	0.012N		.012	UNCH	.055	----	----	9255	UNCH	.125B .010A
9800	----	----	----	0.010N		.010	UNCH	.043	----	----	11435	UNCH	.090
9812	----	----	----	0.007N		.007	UNCH	.032	----	----	5120	UNCH	.055B .015A
9825	----	----	----	0.005N		.005	UNCH	.022	----	----	400	UNCH	.045B .002
9875	----	----	----	----		----	CAB	.001	----	----	305	UNCH	.005B .002
TOTAL										3050	486435 -	1256	
JAN19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9687	----	----	----	0.285N		.285	UNCH	.655	----	----	200	UNCH	.310B .200A
9700	----	----	----	0.207N		.207	UNCH	.549	----	----	900	UNCH	.230B .145A
9712	----	----	----	0.147N		.147	UNCH	.439	----	----	420	UNCH	.165B .100A
9737	----	----	----	0.070N		.070	UNCH	.248	----	----	125	UNCH	.080B .045A
TOTAL										0	1645		
MAR19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	----	0.402N		.402	UNCH	.711	----	----	1850	UNCH	.570B .265A
9687	----	----	----	0.317N		.317	UNCH	.630	----	----	21578	UNCH	.485B .205A
9700	----	----	----	0.245N		.245	UNCH	.541	----	----	31609	UNCH	.430B .155A
9712	----	----	----	0.185N		.185	UNCH	.450	----	----	2000	UNCH	.385B .115A
9725	----	----	----	0.137N		.137	UNCH	.363	----	----	3850	UNCH	.31



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PRELIMINARY

PG53 BULLETIN #159@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Aug 17, 2018 PG53

3YR MIDCRV CALL		(FUTURES SETT. .00)											
9750	----	----	0.105N	.107+	25	.258	----	----	2100	UNCH	.130B	.075A	
9775	----	----	0.057N	.060+	25	.161	----	----	40250	UNCH	.080B	.045A	
9800	----	----	0.032N	.032	UNCH	.095	----	----	3250	UNCH	.045B	.035A	
9812	----	----	0.025N	.025	UNCH	.075	----	----	500	UNCH	.025B	.020	
9825	----	----	0.017N	.017	UNCH	.055	----	----	250	UNCH	.020B	.015	
TOTAL									500	92685			
4YR MIDCRV CALL		(FUTURES SETT. .00)											
9687	----	----	0.190N	.190	UNCH	.815	----	----	3550	UNCH	.385B	.100A	
9700	----	----	0.097N	.097	UNCH	.599	----	----	2875	UNCH	.650B	.045A	
9712	----	----	0.040N	.040	UNCH	.328	----	----	900	UNCH	.555B	.020A	
9725	----	----	0.015N	.015	UNCH	.144	----	----	100	UNCH	.460B	.010A	
9750	----	----	0.002N	.005+	25	.042	----	----	13900	UNCH	.315B	.020A	
9762	----	----	----	.002+	25	.021	----	----	229	UNCH	.250B	.010A	
9800	----	----	----	CAB	----	.000	----	----	16000	UNCH	.100B	.020A	
TOTAL									0	37554			
OCT18 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9700	----	----	0.120N	.117-	25	.538	----	----	200	UNCH	.170B	.065A	
9712	----	----	0.067N	.065-	25	.354	----	----	648	UNCH	.115B	.040A	
9737	----	----	0.020N	.020	UNCH	.127	----	----	1000	UNCH	.040B	.020A	
TOTAL									0	1848			
NOV18 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9762	----	----	0.015N	.015	UNCH	.077	----	----	1459	UNCH	.030B	.015A	
TOTAL									0	1459			
DEC18 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9625	----	----	0.785N	.780-	50	.959	----	2740	27150 +	200	----	----	
9637	----	----	0.662N	.660-	25	.934	----	2740	27150 +	200	----	----	
9687	----	----	0.245N	.242-	25	.650	----	----	500	UNCH	.410B	.165A	
9700	----	----	0.170N	.167-	25	.526	----	----	14200	UNCH	.395B	.105A	
9712	----	----	0.112N	.112	UNCH	.400	----	----	13000	UNCH	.470B	.070A	
9725	----	----	0.072N	.072	UNCH	.287	----	----	20	UNCH	.385B	.045A	
9737	----	----	0.045N	.047+	25	.201	----	2740	15950 +	200	.310B	.030A	
9750	----	----	0.027N	.030+	25	.136	----	2740	15963 -	200	.245B	.025A	
9762	----	----	0.017N	.020+	25	.093	----	----	30473	UNCH	.190B	.030A	
9800	----	----	0.007N	.007	UNCH	.034	----	----	50	UNCH	.035B	.015A	
TOTAL									0	144456 +	400		
MAR19 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9687	----	----	0.290N	.290	UNCH	.608	----	----	950	UNCH	.430B	.190A	
9700	----	----	0.222N	.222	UNCH	.516	----	----	100	UNCH	.355B	.145A	
9725	----	----	0.120N	.120	UNCH	.335	----	----	800	UNCH	.225B	.085A	
9737	----	----	0.087N	.087	UNCH	.261	----	----	500	UNCH	.175B	.060A	
9750	----	----	0.062N	.062	UNCH	.198	----	----	300	UNCH	.135B	.045A	
9762	----	----	0.045N	.045	UNCH	.149	----	----	400	UNCH	.105B	.045A	
9775	----	----	0.032N	.032	UNCH	.111	----	----	500	UNCH	.050B	.040A	
TOTAL									0	3550			
JUN19 E4 4YR MIDCRV CALL		(FUTURES SETT. .00)											
9737	----	----	0.122N	.120-	25	.290	----	----	500	UNCH	.135B	.090A	
TOTAL									0	500			
5YR MIDCRV CALL		(FUTURES SETT. .00)											
9750	----	----	0.022N	.022	UNCH	.108	----	----	1600	UNCH	----	----	
TOTAL									0	1600			
TE2 OPT		(FUTURES SETT. .00)											
9750	----	----	0.007N	.010+	25	.158	----	----	3300	UNCH	----	----	
9762	----	----	0.002N	.002	UNCH	.040	----	----	6600	UNCH	----	----	
TOTAL									0	9900			
TE3 OPT		(FUTURES SETT. .00)											
9725	----	----	0.037N	.035-	25	.442	----	----	9000	UNCH	----	----	
9737	----	----	0.012N	.012	UNCH	.160	----	----	1000	UNCH	----	----	
TOTAL									0	10000			

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		(FUTURES SETT. .00)													
9750	----	----	----	----	.0225N		.0225 UNCH	.108	----	0	1600	UNCH	----	----	
TOTAL									0	1600					
E3W CALL		(FUTURES SETT. .00)													
9712	----	----	----	----	.0150N		.0150 UNCH	.240	----	0	1700	UNCH	.0300B	.0200A	
TOTAL									0	1700					