



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

FINAL

PG53 BULLETIN #138@

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS

Thu, Jul 19, 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:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
WK1 MDCRV OPT	07/06								
WK3 MDCRV OPT	07/20								
WK4 MDCRV OPT	07/27								
BU5 OPT	07/13	08/10	09/14	10/12		12/14			
1YR MIDCRV OPT	07/13	08/10	09/14	10/12	11/16	12/14	01/11	03/15	06/14
2YR MIDCRV OPT	07/13	08/10	09/14	10/12	11/16	12/14	01/11	03/15	06/14
3YR MIDCRV OPT	07/13	08/10	09/14	10/12	11/16	12/14	01/11	03/15	06/14
4YR MIDCRV OPT	07/13	08/10	09/14	10/12	11/16	12/14	01/11	03/15	06/14
5YR MIDCRV OPT	07/13	08/10	09/14	10/12	11/16	12/14	01/11	03/15	06/14
ED SPRD OPT	07/13	08/10	09/14	10/12		12/14		03/15	06/14
T	07/13	08/10	09/14	10/12					
T	07/13	08/10	09/14	10/12					

EXPIRATION:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
5YR MIDCRV OPT						12/14		
SR1 FUT	07/31	08/31	09/28	10/31	11/30			
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: THU, JUL 19									
1K	JUL18	WEEK 1 9150-10250	WEEK 3 9150-10250	WEEK 4 9150-10250					
E0	91.50-103.00	91.50-102.75	91.50-103.75	91.50-102.75	91.50-102.75	91.50-103.25	91.50-102.50	91.50-103.00	91.25-102.75
E2	91.25-103.00	91.25-102.75	91.25-103.50	91.25-102.75	91.25-102.75	91.25-103.25	91.50-102.50	91.25-103.00	91.25-102.75
E5	91.25-102.75	91.25-102.50	91.25-103.00	91.25-102.50	91.25-102.50	91.25-103.00	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.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
1YR MIDCRV CALL AUG18 (FUTURES SETT. .00)														
E0	9675	----	----	----	0.295N		.312+ 175	.966	----	----	125	UNCH	.595B	.245A
	9687	----	----	----	0.177N		.192+ 150	.899	----	----	200	UNCH	.475B	.150A
	9700	----	----	----	0.075N		.087+ 125	.680	----	3382	17220 -	37	.265B	.060A
	9712	----	----	----	0.025N		.032+ 75	.328	----	11213	61359 -	2250	.275B	.020A
	9725	----	----	----	0.007N		.012+ 50	.134	----	12012	72289 -	7719	.200B	.010
	9737	----	----	----	0.005N		.005 UNCH	.054	----	422	62662	UNCH	.140B	.010A
	9750	----	----	----	0.002N		.002 UNCH	.025	----	250	160302	UNCH	.095B	.010
	9762	----	----	----	----		----	.006	----	----	10115	UNCH	.060B	.005
	9775	----	----	----	----		CAB	----	----	----	111500	UNCH	.040B	.010A
							CAB	----	----	----	----	----	----	----
TOTAL										20200	495772 -	10006		

SEP18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9675	----	----	----	0.302N		.317+ 150	.925	----	1500	7192 +	1500	.730B	.260A
	9687	----	----	----	0.192N		.205+ 125	.821	----	1500	10771 +	1474	.610B	.170A
	9700	----	----	----	0.107N		.117+ 100	.613	----	5526	36670 +	2132	.495B	.090A
	9712	----	----	----	0.055N		.062+ 75	.387	----	8334	133557 +	2025	.405B	.050
	9725	----	----	----	0.027N		.032+ 50	.222	----	12418	166425 +	3440	.485B	.025A
	9737	0.020		#.020	.020		.017+ 25	.125	----	5125	215562 +	1500	.380B	.015
	9750	----	----	----	0.007N		.010+ 25	.072	----	----	169150	UNCH	.470B	.010
	9762	----	----	----	0.005N		.005 UNCH	.037	----	125	97482	UNCH	.405B	.010
	9775	----	----	----	0.002N		.002 UNCH	.019	----	----	95821	UNCH	.320B	.010A
	9787	----	----	----	----		CAB	----	----	500	52944 -	500	.305B	.002
	9800	----	----	----	----		CAB	----	----	----	73851	UNCH	.235B	.002
	9812	----	----	----	----		CAB	----	----	----	58490	UNCH	.170B	.002
	9825	----	----	----	----		CAB	----	----	----	32305	UNCH	.125B	.010A
	9837	----	----	----	----		CAB	----	----	----	17649	UNCH	.080B	.002
	9850	----	----	----	----		CAB	----	----	----	71721	UNCH	.045B	.005
	9862	----	----	----	----		CAB	----	----	----	27217	UNCH	.040	.010
	9875	----	----	----	----		CAB	----	----	----	7800	UNCH	.002	.002
	9900	----	----	----	----		CAB	----	----	----	3500	UNCH	----	----
TOTAL										28200	1278107 +	11571		

OCT18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9650	----	----	----	0.502N		.522+ 200	.959	----	----	20	UNCH	.785B	.425A
	9687	----	----	----	0.182N		.197+ 150	.701	----	----	1425	UNCH	.435B	.155A
	9700	----	----	----	0.112N		.127+ 150	.527	----	1300	13706 +	1200	.335B	.100A
	9712	----	----	----	0.067N		.077+ 100	.366	----	----	2691	UNCH	.255B	.060A
	9725	----	----	----	0.040N		.047+ 75	.242	----	----	18024	UNCH	.185B	.035A
	9737	----	----	----	0.022N		.027+ 50	.151	----	200	5936	UNCH	.130B	.025
	9750	----	----	----	0.012N		.017+ 50	.098	----	100	9100 +	100	.090B	.020
	9762	----	----	----	0.007N		.012+ 50	.068	----	----	46125	UNCH	.060B	.010
	9775	----	----	----	0.005N		.007+ 25	.042	----	----	125	UNCH	.040B	.015A
	9787	----	----	----	0.002N		.005+ 25	.028	----	----	7100	UNCH	.030B	.010A
	9800	----	----	----	----		.002+ 25	.015	----	----	6225	UNCH	.020B	.010
	9825	----	----	----	----		CAB	----	----	----	1	UNCH	.010B	.002
TOTAL										1200	110478 +	1300		

NOV18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	----	0.205N		.220+ 150	.666	----	----	2500	UNCH	.445B	.170A
	9700	----	----	----	0.137N		.150+ 125	.523	----	----	11320	UNCH	.345B	.120A
	9712	----	----	----	0.090N		.100+ 100	.387	----	----	700	UNCH	.265B	.080A
	9725	----	----	----	0.057N		.065+ 75	.274	----	----	5250	UNCH	.195B	.055A
	9737	----	----	----	0.037N		.042+ 50	.190	----	125	4750	UNCH	.140B	.035A
	9750	----	----	----	0.025N		.027+ 25	.128	----	----	40250	UNCH	.105B	.030A
	9762	----	----	----	0.015N		.017+ 25	.085	----	----	50	UNCH	.075B	.020A
	9825	----	----	----	----		.002+ 25	.012	----	----	10000	UNCH	.010B	.015A
	9850	----	----	----	----		CAB	----	----	----	1	UNCH	.005B	.002
TOTAL										0	74821			

DEC18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9675	----	----	----	0.302N		.320+ 175	.764	----	----	4000	UNCH	.660B	.245A
	9687	----	----	----	0.220N		.237+ 175	.647	----	----	16643	UNCH	.575B	.175A
	9700	----	----	----	0.152N		.167+ 150	.521	----	4950	105336 +	1635	.470B	.120A
	9712	----	----	----	0.105N		.115+ 100	.398	----	----	62883	UNCH	.375B	.080A
	9725	----	----	----	0.070N		.077+ 75	.292	----	1000	99487 -	500	.355B	.055A
	9737	----	----	----	0.047N		.052+ 50	.210	----	1636	81569 +	362	.280B	.040A
	9750	----	----	----	0.030N		.035+ 50	.147	----	220	155615	UNCH	.305B	.035A
	9762	----	----	----	0.020N		.025+ 50	.106	----	----	43232	UNCH	.230B	.025A
	9775	----	----	----	0.012N		.017+ 50	.076	----	----	66448	UNCH	.170B	.015
	9787	----	----	----	0.010N		.012+ 25	.054	----	----	30987	UNCH	.125B	.015
	9800	----	----	----	0.007N		.007 UNCH	.034	----	20	39528 -	20	.050B	.015A
	9812	----	----	----	0.005N									



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1YR MIDCRV CALL	(FUTURES SETT.														
9825	----	----	0.002N	.002	UNCH	.012	----	----	54863	UNCH	.020B	.005			
9837	----	----		.002+	25	.007	----	----	23199	UNCH	.015B	.010A			
9850	----	----		.002+	25	.003	----	----	53194	UNCH	.010	.005			
9862	----	----		.002+	25	.001	----	----	125	UNCH	.005B	.005			
9875	----	----				.000	----	----	200	UNCH	.005	.005			
9912	----	----				.000	----	----	125	UNCH	.002	.002			
TOTAL									5100	853486 +	1477				
MAR19 EO	1YR MIDCRV CALL	(FUTURES SETT.													
9675	----	----	0.340N	.362+	225	.697	----	----	550	UNCH	.570B	.270A			
9687	----	----	0.265N	.282+	175	.607	----	----	22642	UNCH	.475B	.205A			
9700	----	----	0.200N	.217+	175	.512	----	2819	57678 +	1131	.390B	.150A			
9712	----	----	0.150N	.165+	150	.420	----	----	22619	UNCH	.380B	.110A			
9725	----	----	0.112N	.125+	125	.337	----	----	20421	UNCH	.330B	.080A			
9737	----	----	0.082N	.092+	100	.265	----	----	11342	UNCH	.295B	.060A			
9750	----	----	0.060N	.067+	75	.204	----	125	14348 -	125	.230B	.065A			
9762	----	----	0.045N	.050+	50	.157	----	----	2575	UNCH	.175B	.040			
9775	----	----	0.032N	.037+	50	.121	----	----	16329	UNCH	.130B	.030			
9787	----	----	0.022N	.027+	50	.091	----	175	830 +	50	.090B	.020A			
9825	----	----	0.010N	.012+	25	.042	----	----	11250	UNCH	.030B	.010A			
9900	----	----		.002+	25	.003	----	----	125	UNCH	.005B	.005			
TOTAL									2369	180709 +	1056				
JUN19 EO	1YR MIDCRV CALL	(FUTURES SETT.													
9700	----	----	0.250N	.265+	150	.517	----	350	11849 +	100	.415B	.200A			
9712	----	----	0.197N	.210+	125	.439	----	----	3400	UNCH	.350B	.140A			
9725	----	----	0.155N	.167+	125	.368	----	----	1500	UNCH	.295B	.120A			
9737	----	----	0.122N	.132+	100	.305	----	7250	30000 +	7250	.235B	.090A			
9750	----	----	0.095N	.105+	100	.250	----	750	3250 +	500	.190B	.070A			
9762	----	----	0.072N	.080+	75	.201	----	----	3000	UNCH	.150B	.070A			
9775	----	----	0.055N	.062+	75	.162	----	----	10010	UNCH	.120B	.050			
9787	----	----	0.042N	.050+	75	.131	----	----	800	UNCH	.090B	.050A			
9800	----	----	0.032N	.037+	50	.102	----	----	3000	UNCH	.070B	.025			
9825	----	----	0.020N	.022+	25	.064	----	----	250	UNCH	.025B	.030A			
9850	----	----	0.012N	.015+	25	.043	----	----	250	UNCH	.015B	.020A			
9900	----	----	0.005N	.007+	25	.021	----	----	2000	UNCH	----	----			
TOTAL									8100	69309 +	7850				
SEP19 EO	1YR MIDCRV CALL	(FUTURES SETT.													
9700	----	----	0.297N	.312+	150	.520	----	----	1900	UNCH	----	----			
9775	----	----	0.080N	.085+	50	.190	----	----	750	UNCH	----	.095A			
9800	----	----	0.052N	.057+	50	.132	----	----	3000	UNCH	----	----			
TOTAL									0	5650					
2YR MIDCRV CALL	(FUTURES SETT.														
AUG18 EZ	2YR MIDCRV CALL	(FUTURES SETT.													
9675	----	----	0.265N	.290+	250	.942	----	----	100	UNCH	.515B	.170A			
9687	----	----	0.152N	.172+	200	.852	----	----	10122	UNCH	.405B	.100A			
9700	----	----	0.067N	.082+	150	.589	----	1100	29855 +	1074	.320B	.055A			
9712	----	----	0.025N	.032+	75	.295	----	2351	18532 +	524	.240B	.020			
9725	----	----	0.007N	.015+	75	.139	----	1	30188 +	1	.175B	.015A			
9737	----	----	0.002N	.007+	50	.068	----	500	51125	UNCH	.125B	.015A			
9750	----	----		.002+	25	.024	----	500	55800	UNCH	.085B	.002			
9762	----	----				.006	----	----	14500	UNCH	.055B	.005A			
9775	----	----				.001	----	----	11195	UNCH	.035B	.010			
9787	----	----				.000	----	----	3000	UNCH	.025B	.005A			
TOTAL									1500	224417 +	1599				
SEP18 EZ	2YR MIDCRV CALL	(FUTURES SETT.													
9675	----	----	0.277N	.302+	250	.867	----	----	10125	UNCH	.525B	.190A			
9687	----	----	0.180N	.200+	200	.739	----	----	13542	UNCH	.540B	.125A			
9700	0.120	.120	*.120	.120+	150	.555	----	7100	91556 +	550	.440B	.080A			
9712	----	----	0.057N	.067+	100	.367	----	375	93723 -	375	.560B	.050A			
9725	----	----	0.030N	.037+	75	.224	----	----	102372	UNCH	.580B	.030A			
9737	----	----	0.017N	.022+	50	.138	----	8742	236100 -	250	.530B	.020A			
9750	----	----	0.010N	.012+	25	.080	----	----	60794	UNCH	.440B	.015A			
9762	----	----	0.005N	.007+	25	.048	----	----	59022	UNCH	.420B	.010			
9775	----	----	0.002N	.005+	25	.031	----	----	45054	UNCH	.340B	.005			
9787	----	----		.002+	25	.016	----	----	74896	UNCH	.270B	.010			
9800	----	----				.007	----	----	22157	UNCH	.210B	.005			
9812	----	----				.002	----	----	11618	UNCH	.160B	.005A			
9825	----	----				.001	----	----	14765	UNCH	.120B	.005A			
9837	----	----				.000	----	----	15500	UNCH	.080B	.010A			
9850	----	----				.000	----	----	10500	UNCH	.045B	.010A			
9862	----	----				.000	----	----	3950	UNCH	.030	.005			
9887	----	----				----	----	----	300	UNCH	.002	.002			
9925	----	----				----	----	----	300	UNCH	.002	.002			
TOTAL									3250	856824 -	75				
OCT18 EZ	2YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	0.205N	.222+	175	.694	----	----	250	UNCH	.410B	.135A			
9700	----	----	0.132N	.145+	125	.544	----	3350	9319 +	3250	.315B	.090A			
9712	----	----	0.082N	.090+	75	.391	----	----	1925	UNCH	.235B	.060A			
9725	----	----	0.050N	.055+	50	.264	----	----	4537	UNCH	.170B	.045A			
9737	----	----	0.030N	.035+	50	.175	----	----	6625	UNCH	.120B	.030A			
9750	----	----	0.017N	.022+	50	.116	----	----	376	UNCH	.085B	.025A			
9762	----	----	0.012N	.015+	25	.078	----	----	2625	UNCH	.060B	.020A			
9775	----	----	0.007N	.010+	25	.052	----	----	4100	UNCH	.040B	.015A			
TOTAL									2500	29757 +	3250				
NOV18 EZ	2YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	0.230N	.247+	175	.661	----	----	250	UNCH	.415B	.160A			
9700	----	----	0.160N	.175+	150	.536	----	----	575	UNCH	.325B	.115A			
9712	----	----	0.107N	.120+	125	.412	----	----	375	UNCH	.250B	.085A			
9725	----	----	0.072N	.080+	75	.302	----	----	500	UNCH	.190B	.055A			
9737	----	----	0.047N	.052+	50	.214	----	----	125	UNCH	.140B	.045A			
9825	----	----	0.002N	.005+	25	.021	----	----	10000	UNCH	.010B	.010A			
TOTAL									0	11825					
DEC18 EZ	2YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	0.247N	.265+	175	.644	----	----	35763	UNCH	.540B	.165A			
9700	----	----	0.177N	.192+	150	.532	----	----	43086	UNCH	.445B	.120A			
9712	----	----	0.125N	.137+	125	.421	----	160	21276 +	100	.560B	.085A			
9725	----	----	0.085N	.095+	100	.319	----	15350	86201 +	14196	.465B	.060A			
9737	----	----	0.057N	.065+	75	.235	----	19225	118112 +	725	.380B	.040A			
9750	0.045	.045	*.045	.045+	50	.171	----	1500	59406 +	850	.305B	.030			
9762	----	----	0.027N	.032+	50	.126	----	----	59313	UNCH	.235B	.020			
9775	----	----	0.017N	.022+	50	.090	----	1000	47984 +	550	.180B	.020A			
9787	----	----	0.012N	.017+	50	.069	----	----	69906	UNCH	.135B	.010			
9800	----	----	0.010N	.012+	25	.050	----	----	113220	UNCH	.095B	.010			
9812	----	----	0.007N	.010+	25	.039	----	----	4018	UNCH	.070B	.010A			
9825	----	----	0.005N	.007+	25	.029	----	----	51500	UNCH	.050B	.010A			
9837	----	----	0.002N	.005+	25	.020	----	----	21631	UNCH	.035B	.010A			
9850	----	----		.002+	25	.011	----	----	3902	UNCH	.010	.005			
TOTAL									19250	735318 +	16421				



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2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9737	----	----	0.102N	.112+	100	.297	----	----	27270	UNCH	.285B	.075A
9750	----	----	0.077N	.085+	75	.235	----	----	21430	UNCH	.225B	.045
9762	----	----	0.057N	.062+	50	.182	----	----	15751	UNCH	.175B	.040A
9775	----	----	0.042N	.047+	50	.142	----	----	10	UNCH	.130B	.040A
9787	----	----	0.030N	.035+	50	.109	----	125	125	UNCH	.100B	.035A
9800	----	----	0.022N	.027+	50	.086	----	----	386	UNCH	.070B	.020
9825	----	----	0.012N	.015+	25	.049	----	----	250	UNCH	.035B	.020A
9850	----	----	0.007N	.010+	25	.032	----	----	8250	UNCH	.020B	.010A
9875	----	----	0.002N	.005+	25	.017	----	----	750	UNCH	.010B	.005

TOTAL	0	164920										
JUN19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9687	----	----	0.355N	.372+	175	.612	----	----	1250	UNCH	.390B	.260A
9700	----	----	0.287N	.302+	150	.539	----	200	9475 +	100	.430B	.200A
9712	----	----	0.230N	.240+	100	.465	----	100	1060 +	100	.360B	.155A
9725	----	----	0.182N	.190+	75	.394	----	----	1605	UNCH	.300B	.120A
9737	----	----	0.142N	.150+	NEW	.329	----	250	250 +	250	.245B	.105A
9750	----	----	0.110N	.117+	75	.271	----	----	10	UNCH	.200B	.080A
9775	----	----	0.065N	.070+	50	.176	----	----	400	UNCH	.105B	.055A

TOTAL	100	14050 +	450									
AUG18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9675	----	----	0.297N	.322+	250	.967	----	----	100	UNCH	.480B	.155A
9687	----	----	0.180N	.205+	250	.883	----	----	5276	UNCH	.380B	.095A
9700	----	----	0.085N	.102+	175	.679	----	----	18413	UNCH	.290B	.055A
9712	----	----	0.032N	.040+	75	.362	----	250	14111 -	250	.215B	.025A
9725	----	----	0.010N	.015+	50	.153	----	----	1376	UNCH	.155B	.015A
9737	----	----	0.005N	.005	UNCH	.055	----	----	22851	UNCH	.105B	.010A
9750	----	----	0.002N	.002	UNCH	.026	----	----	25000	UNCH	.070B	.005
9762	----	----			CAB	.006	----	----	625	UNCH	.045B	.010A
9775	----	----			CAB	.001	----	----	2889	UNCH	.030B	.010A
9787	----	----			CAB	.000	----	----	1000	UNCH	.020B	.005A

TOTAL	0	91641 -	250									
SEP18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9637	----	----	0.670N	.695+	250	.992	----	----	12623	UNCH	.830B	.455A
9650	----	----	0.547N	.572+	250	.977	----	----	13308	UNCH	.715B	.350A
9675	----	----	0.307N	.332+	250	.898	----	----	2500	UNCH	.605B	.180A
9687	----	----	0.202N	.225+	225	.788	----	----	9972	UNCH	.505B	.115A
9700	----	----	0.120N	.137+	175	.612	----	----	33183	UNCH	.620B	.075A
9712	----	----	0.065N	.075+	100	.413	----	----	29105	UNCH	.515B	.050A
9725	----	----	0.032N	.040+	75	.249	----	12000	42351 +	8550	.420B	.030A
9737	----	----	0.017N	.022+	50	.146	----	4000	56394 +	3250	.400B	.020A
9750	----	----	0.010N	.012+	25	.084	----	----	54724	UNCH	.425B	.020A
9762	----	----	0.007N	.007	UNCH	.050	----	----	51070	UNCH	.350B	.015A
9775	----	----	0.005N	.005	UNCH	.032	----	----	24231	UNCH	.280B	.010A
9787	----	----	0.002N	.002	UNCH	.017	----	----	26155	UNCH	.220B	.010A
9800	----	----			CAB	.007	----	----	4100	UNCH	.165B	.015A
9812	----	----			CAB	.002	----	----	550	UNCH	.125B	.005A
9825	----	----			CAB	.000	----	----	351	UNCH	.095B	.010
9862	----	----			CAB	.000	----	----	300	UNCH	.025B	.010
9887	----	----			CAB	.000	----	----	100	UNCH	.002	.002
9925	----	----			CAB	.000	----	----	300	UNCH	.005B	.005

TOTAL	7500	361317 +	11800									
OCT18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9675	----	----	0.315N	.337+	225	.837	----	----	2600	UNCH	.455B	.195A
9687	----	----	0.217N	.237+	200	.726	----	----	500	UNCH	.355B	.135A
9700	----	----	0.140N	.155+	150	.578	----	278	811 +	36	.280B	.085A
9712	----	----	0.085N	.097+	125	.419	----	----	2831	UNCH	.200B	.055A
9725	0.060	#.060	*.060	.060+	100	.285	----	20	10795 +	20	.145B	.040A
9737	----	----	0.030N	.037+	75	.189	----	1000	11000 +	1000	.100B	.025A
9750	----	----	0.017N	.022+	50	.120	----	----	10775	UNCH	.070B	.025A
9762	----	----	0.010N	.015+	50	.080	----	----	250	UNCH	.050B	.015A
9775	----	----	0.007N	.010+	25	.053	----	----	1	UNCH	.030B	.010

TOTAL	1020	39563 +	1056									
NOV18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9687	----	----	0.242N	.260+	175	.690	----	----	250	UNCH	.375B	.160A
9700	----	----	0.167N	.182+	150	.564	----	----	4000	UNCH	.290B	.110A
9712	----	----	0.112N	.125+	125	.434	----	----	100	UNCH	.220B	.080A
9725	----	----	0.072N	.082+	100	.317	----	----	9000	UNCH	.165B	.055A
9737	----	----	0.047N	.055+	75	.226	----	----	8000	UNCH	.120B	.040A

TOTAL	0	21350										
DEC18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9625	----	----	0.790N	.815+	250	.960	----	200	17200 +	200	.945B	.575A
9637	----	----	0.670N	.695+	250	.937	----	200	17200 +	200	.830B	.475A
9662	----	----	0.445N	.470+	250	.839	----	----	4000	UNCH	.720B	.300A
9675	----	----	0.345N	.367+	225	.764	----	----	18175	UNCH	.615B	.220A
9687	----	----	0.260N	.280+	200	.667	----	----	32794	UNCH	.520B	.165A
9700	----	----	0.187N	.202+	150	.556	----	223	46539	UNCH	.425B	.115A
9712	----	----	0.130N	.142+	125	.441	----	----	75533	UNCH	.365B	.080A
9725	----	----	0.087N	.097+	100	.334	----	----	51429	UNCH	.295B	.055A
9737	----	----	0.060N	.067+	75	.246	----	325	47790 +	325	.355B	.040A
9750	----	----	0.040N	.045+	50	.176	----	5450	72420 +	800	.280B	.030A
9762	----	----	0.027N	.030+	25	.123	----	----	30125	UNCH	.220B	.025
9775	----	----	0.017N	.020+	25	.085	----	----	9366	UNCH	.170B	.015
9787	----	----	0.012N	.015+	25	.063	----	----	7425	UNCH	.125B	.015
9800	----	----	0.010N	.012+	25	.051	----	----	11435	UNCH	.090	.015A
9812	----	----	0.007N	.010+	25	.040	----	----	5120	UNCH	.055B	.015A
9825	----	----	0.005N	.007+	25	.030	----	----	125	UNCH	.045B	.005
9875	----	----			CAB	.003	----	----	305	UNCH	.005B	.002

TOTAL	5250	446981 +	1525									
MAR19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9675	----	----	0.392N	.412+	200	.714	----	----	1850	UNCH	.570B	.265A
9687	----	----	0.310N	.327+	175	.634	----	----	21328	UNCH	.485B	.205A
9700	----	----	0.240N	.255+	150	.547	----	----	29661	UNCH	.430B	.155A
9712	----	----	0.182N	.192+	100	.457	----	----	2000	UNCH	.385B	.115A
9725	----	----	0.135N	.145+	100	.372	----	250	3850 -	250	.315B	.085A
9737	----	----	0.100N	.110+	100	.298	----	250	3150	UNCH	.255B	.060A
9750	----	----	0.072N	.082+	100	.235	----	----	14440	UNCH	.200B	.050A
9762	----	----	0.052N	.060+	75	.180	----	----	35775	UNCH	.160B	.035A
9775	----	----	0.037N	.042+	50	.135	----	----	7350	UNCH	.120B	.025A
9800	----	----	0.020N	.022+	25	.076	----	----	2000	UNCH	.065B	.025A

TOTAL	0	121404 -	250									
JUN19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)									
9687	----	----	0.345N	.362+	175	.612	----	----	6690	UNCH	.380B	.305A



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FINAL

PG53 BULLETIN #138@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Thu, Jul 19, 2018		PG53			
4YR MIDCRV CALL		(FUTURES SETT. .00)															
AUG18	4YR MIDCRV CALL	---	---	0.075N	.090+	150	.649	----	----	1750	UNCH	.260B	.055A				
9700	---	---	---														
9737	---	---	---	0.002N	.005+	25	.053	----	----	475	UNCH	.090B	.015A				
TOTAL										0							
SEP18		(FUTURES SETT. .00)								2225							
E4	4YR MIDCRV CALL	---	---	0.192N	.212+	200	.772	----	----	3550	UNCH	.385B	.120A				
9687	---	---	---	0.110N	.125+	150	.592	----	----	800	UNCH	.650B	.065A				
9700	---	---	---	0.057N	.070+	125	.390	----	----	900	UNCH	.555B	.045A				
9712	---	---	---	0.030N	.037+	75	.234	----	----	100	UNCH	.460B	.030A				
9725	---	---	---	0.007N	.010+	25	.071	----	----	13900	UNCH	.315B	.020A				
9750	---	---	---	0.005N	.005	UNCH	.037	----	----	229	UNCH	.250B	.010A				
9762	---	---	---														
9800	---	---	---		CAB		.002	----	----	16000	UNCH	.100B	.020A				
TOTAL										0							
OCT18		(FUTURES SETT. .00)								35479							
E4	4YR MIDCRV CALL	---	---	0.125N	.142+	175	.553	----	----	200	UNCH	.170B	.115A				
9700	---	---	---	0.022N	.027+	NEW	.156	----	1000	1000 +	1000	.040B	.035A				
9737	---	---	---														
TOTAL										1000							
NOV18		(FUTURES SETT. .00)								1200 +	1000						
E4	4YR MIDCRV CALL	---	---	0.015N	.017+	25	.087	----	----	1459	UNCH	.030B	.025				
9762	---	---	---														
TOTAL										0							
DEC18		(FUTURES SETT. .00)								1459							
E4	4YR MIDCRV CALL	---	---	0.767N	.795+	275	.959	----	----	15400	UNCH	----	----				
9625	---	---	---	0.647N	.675+	275	.935	----	----	15400	UNCH	----	----				
9637	---	---	---	0.242N	.262+	200	.654	----	----	500	UNCH	.410B	.170A				
9687	---	---	---	0.172N	.187+	150	.539	----	----	14200	UNCH	.395B	.105A				
9700	---	---	---	0.117N	.130+	125	.421	----	----	13000	UNCH	.470B	.080A				
9712	---	---	---	0.077N	.087+	100	.313	----	----	20	UNCH	.385B	.055A				
9725	---	---	---	0.052N	.060+	75	.228	----	----	10050	UNCH	.310B	.040A				
9737	---	---	---	0.035N	.040+	50	.162	----	----	15400	UNCH	.245B	.035A				
9750	---	---	---	0.025N	.027+	25	.115	----	----	25000	UNCH	.190B	.030A				
9762	---	---	---	0.010N	.010	UNCH	.043	----	----	50	UNCH	.035B	.015A				
9800	---	---	---														
TOTAL										0							
MAR19		(FUTURES SETT. .00)								109020							
E4	4YR MIDCRV CALL	---	---	0.282N	.302+	200	.617	----	----	950	UNCH	.430B	.190A				
9687	---	---	---	0.217N	.235+	175	.526	----	----	100	UNCH	.355B	.145A				
9700	---	---	---	0.122N	.135+	125	.353	----	----	800	UNCH	.225B	.090A				
9725	---	---	---	0.087N	.100+	125	.279	----	250	500	UNCH	.175B	.065A				
9737	---	---	---	0.062N	.072+	100	.215	----	----	300	UNCH	.135B	.045A				
9750	---	---	---	0.045N	.052+	75	.164	----	----	400	UNCH	.105B	.050A				
9762	---	---	---	0.032N	.037+	50	.123	----	----	500	UNCH	.050B	.040A				
9775	---	---	---														
TOTAL										0							
JUN19		(FUTURES SETT. .00)								3550							
E4	4YR MIDCRV CALL	---	---	0.115N	.125+	100	.297	----	----	500	UNCH	.135B	.120A				
9737	---	---	---														
TOTAL										0							
5YR MIDCRV CALL		(FUTURES SETT. .00)								500							
DEC18	5YR MIDCRV CALL	---	---	0.030N	.035+	50	.142	----	----	1600	UNCH	----	----				
E5	---	---	---														
9750	---	---	---														
TOTAL										0							
TE2 OPT		(FUTURES SETT. .00)								3300							
AUG18	TE2 OPT	---	---	0.002N	.002	UNCH	.052	----	----	1650	UNCH	----	----				
TE2	---	---	---		CAB		.002	----	----	1650	UNCH	----	----				
9750	---	---	---														
9762	---	---	---														
TOTAL										0							
SEP18		(FUTURES SETT. .00)								3300							
TE2	TE2 OPT	---	---	0.010N	.010	UNCH	.131	----	----	3300	UNCH	----	----				
9750	---	---	---	0.005N	.005	UNCH	.059	----	----	6600	UNCH	----	----				
9762	---	---	---														
TOTAL										0							
TE3 OPT		(FUTURES SETT. .00)								9900							
SEP18	TE3 OPT	---	---	0.057N	.065+	75	.416	----	----	7251	UNCH	----	----				
TE3	---	---	---														
9725	---	---	---														
TOTAL										0							

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)												
DEC18	5YR MIDCRV CALL	---	---		.0300N		.0350+ 0.0050	.142	----	0	1600	UNCH	----	----
E5	---	---	---											
9750	---	---	---											
TOTAL										0	1600			