



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 #223@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Fri, Nov 16, 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:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	SEP19
WK1 MDCRV OPT	11/02	12/07							
WK2 MDCRV OPT	11/09								
WK3 MDCRV OPT		12/21							
WK4 MDCRV OPT	11/23								
WK5 MDCRV OPT	11/30								
BU5 OPT		08/10							
1YR MIDCRV OPT	11/16	12/14	01/11	02/15	03/15	04/12	05/10	06/14	09/13
2YR MIDCRV OPT	11/16	12/14	01/11	02/15	03/15	04/12	05/10	06/14	09/13
3YR MIDCRV OPT	11/16	12/14	01/11	02/15	03/15	04/12	05/10	06/14	09/13
4YR MIDCRV OPT	11/16	12/14	01/11	02/15	03/15	04/12	05/10	06/14	09/13
5YR MIDCRV OPT	11/16	12/14	01/11	02/15	03/15	04/12	05/10	06/14	09/13
ED SPRD OPT	11/16	12/14	01/11	02/15	03/15			06/14	09/13
T	11/16	12/14	01/11	02/15					
T	11/16	12/14	01/11	02/15					

EXPIRATION:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	SEP19
5YR MIDCRV OPT		12/14							
MPC FUT	12/20	02/07		03/21	05/02				
SON FUT		03/20			06/19			09/18	12/18
SR1 FUT	11/30	12/31	01/31	02/28	03/29	04/30	05/31		
SR3 FUT		03/19			06/18			09/17	12/17

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 16						
	NOV18	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1k	NOV18	9125-10225	9125-10225		9125-10250	9125-10250
	DEC18	9150-10250		9150-10250		

	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	SEP19
E0	91.25-102.75	91.25-103.25	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
E2	91.25-102.75	91.25-103.25	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
E5	91.25-102.50	91.25-103.00	91.25-102.50	91.25-102.50	91.25-102.75	91.25-102.25	91.25-102.25	91.25-102.50	91.00-102.50
	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
NOV18	1YR MIDCRV CALL		(FUTURES SETT. .00)											
E0	9662	----	----	----	0.225N		.290+	650	1.000	6100	----	----	6100	.665B .095A
	9675	----	----	----	0.100N		.165+	650	1.000	51054	1	----	51055	.550B .020A
	9687	0.010	.010	.010	0.010		.040+	325	1.000	62443	11622	----	67505	.445B .005
	9700	----	----	----	----					2000	----	----	102755	.345B .002
	9712	----	----	----	----		CAB	----	----	----	----	----	44478	.265B .002
	9725	----	----	----	----		CAB	----	----	----	----	----	25024	.195B .002
	9737	----	----	----	----		CAB	----	----	----	----	----	23725	.140B .002
	9750	----	----	----	----		CAB	----	----	----	----	----	12696	.105B .010
	9762	----	----	----	----		CAB	----	----	----	----	----	9964	.075B .010
	9825	----	----	----	----		CAB	----	----	----	----	----	10000	.010B .015A
	9850	----	----	----	----		CAB	----	----	----	----	----	1	.005B .002
TOTAL										2100	0 -	353303		

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
DEC18	1YR MIDCRV CALL		(FUTURES SETT. .00)											
E0	9637	----	----	----	0.475N		.540+	650	.993	----	23847	UNCH	.910B	.340A
	9650	----	----	----	0.352N		.417+	650	.972	200	21797	200	.790B	.220A
	9662	----	----	----	0.232N		.295+	625	.941	1450	13505	450	.670B	.115A
	9675	----	----	----	0.127N		.180+	525	.838	14109	158324	+	4607	.660B .050A
	9687	0.090	#.090	.090	0.090		.095+	350	.588	54467	253766	-	23974	.575B .025A
	9700	----	----	----	0.027N		.045+	175	.334	59568	504388	+	22050	.470B .010
	9712	----	----	----	0.012N		.022+	100	.176	96978	201118	+	29082	.375B .010
	9725	----	----	----	0.007N		.010+	25	.084	24375	180698	-	11721	.355B .010
	9737	----	----	----	0.005N		.005	UNCH	.042	4600	183303	+	1650	.280B .005
	9750	----	CAB	CAB	----		.002	UNCH	.021	43525	128539	-	23371	.305B .005
	9762	----	----	----	----		CAB	----	.006	----	107728	UNCH	.230B	.002
	9775	----	----	----	----		CAB	----	.001	----	56483	UNCH	.170B	.005
	9787	----	----	----	----		CAB	----	.000	----	37078	UNCH	.125B	.002
	9800	----	----	----	----		CAB	----	.000	----	29779	UNCH	.050B	.002
	9812	----	----	----	----		CAB	----	.000	----	16052	UNCH	.030B	.010
	9825	----	----	----	----		CAB	----	----	----	54863	UNCH	.020B	.002
	9837	----	----	----	----		CAB	----	----	----	23074	UNCH	.015B	.010A
	9850	----	----	----	----		CAB	----	----	----	53036	UNCH	.010	.002
	9862	----	----	----	----		CAB	----	----	----	125	UNCH	.005B	.005
	9875	----	----	----	----		CAB	----	----	----	200	UNCH	.005	.005
	9912	----	----	----	----		CAB	----	----	----	125	UNCH	.002	.002
TOTAL										214058	2047828	-	1427	

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
JAN19	1YR MIDCRV CALL		(FUTURES SETT. .00)											
E0	9637	----	----	----	0.472N		.540+	675	.976	100	20000	+	100	.700B .325A
	9650	----	----	----	0.352N		.420+	675	.953	100	20000	+	100	.580B .215A
	9662	----	----	----	0.242N		.305+	625	.880	----	2500	UNCH	.465B .130A	
	9675	----	----	----	0.152N		.205+	525	.743	----	22680	UNCH	.365B .070A	
	9687	----	----	----	0.090N		.130+	400	.559	750	25912	+	750	.275B .040A
	9700	----	----	----	0.055N		.080+	250	.386	10100	55516	-	4958	.200B .025A
	9712	----	----	----	0.032N		.050+	175	.256	3100	40013	+	2478	.145B .015A
	9725	0.030	#.030	*.030	0.030		.032+	125	.169	1800	28119	+	1500	.100B .010A
	9737	----	----	----	0.012N		.022+	100	.116	----	2860	UNCH	.070B .010A	
	9750	----	----	----	0.007N		.015+	75	.078	1600	4500	+	1000	.050B .005A
	9762	----	----	----	0.005N		.010+	50	.052	----	19246	UNCH	.035B .005	
	9775	----	----	----	0.002N		.007+	50	.038	----	8455	UNCH	.025B .005A	
	9787	----	----	----	----		.005+	50	.025	----	143	UNCH	.020	.015A
	9862	----	----	----	----		CAB	----	.000	----	250	UNCH	.002	.002
TOTAL										13950	250194	+	970	

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
MAR19	1YR MIDCRV CALL		(FUTURES SETT. .00)											
E0	9675	----	----	----	0.177N		.230+	525	.693	1891	11403	-	357	.375B .095A
	9687	----	----	----	0.117N		.157+	400	.547	1575	3161	+	225	.290B .060A
	9700	----	----	----	0.077N		.107+	300	.408	----	10375	UNCH	.215B	.040
	9712	----	----	----	0.052N		.072+	NEW	.294	250	250	+	250	.160B .025A
	9725	----	----	----	0.035N		.050+	150	.210	----	1264	UNCH	.115B	.020A
	9737	----	----	----	0.025N		.035+	100	.150	----	350	UNCH	.070B	.015A
	9750	----	----	----	0.017N		.025+	75	.108	----	1250	UNCH	.060B	.010A
	9762</													



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1YR MIDCRV CALL	1YR MIDCRV CALL	(FUTURES SETT. .00)										
MAR19	9562	1.220N	1.290+	700	.999	----	----	25	UNCH	1.495B	1.065A	
	9625	0.597N	.667+	700	.966	----	----	114	UNCH	1.015B	.450A	
	9637	0.480N	.547+	675	.937	----	----	54	UNCH	.895B	.340A	
	9650	0.370N	.432+	625	.885	----	----	54	UNCH	.785B	.245A	
	9662	0.272N	.330+	575	.793	----	----	4600	UNCH	.675B	.170A	
	9675	0.197N	.245+	475	.673	----	141	88414 -	141	.570B	.115A	
	9687	0.137N	.177+	400	.541	----	----	73554	UNCH	.475B	.075A	
	9700	0.095N	.125+	300	.418	----	2350	98989 -	874	.390B	.035	
	9712	0.067N	.087+	200	.312	----	200	45123 +	200	.380B	.035A	
	9725	0.047N	.062+	150	.231	----	3000	49394 +	3000	.330B	.025A	
	9737	0.032N	.045+	125	.170	----	300	35350 +	300	.295B	.020A	
	9750	0.025N	.035+	100	.131	----	----	16575	UNCH	.230B	.015	
	9762	0.017N	.027+	100	.101	----	----	9436	UNCH	.175B	.010	
	9775	0.012N	.020+	75	.074	----	----	20653	UNCH	.130B	.010A	
	9787	0.010N	.015+	50	.056	----	----	1060	UNCH	.090B	.015A	
	9800	0.007N	.012+	50	.045	----	----	501	UNCH	.065B	.005	
	9812	0.005N	.010+	50	.036	----	----	1560	UNCH	.040B	.005	
	9825	0.002N	.007+	50	.027	----	----	11250	UNCH	.030B	.010A	
	9837	0.002N	.005+	25	.018	----	----	125	UNCH	.025B	.005A	
	9900				.001	----	----	125	UNCH	.005B	.005	
	9912				.000	----	----	365	UNCH	.005B	.002	
TOTAL								2200	457321 +	2485		

APR19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
	9662	0.302N	.362+	600	.763	----	----	170	UNCH	.365B	.195A	
	9675	0.227N	.277+	500	.660	----	----	4900	UNCH	.280B	.140A	
	9687	0.167N	.210+	425	.549	----	----	15900	UNCH	.215B	.100A	
	9712	0.090N	.115+	250	.346	----	----	10000	UNCH	.115B	.050A	
	9737	0.050N	.065+	150	.208	----	----	10000	UNCH	.065B	.045A	
	9750	0.040N	.050+	100	.162	----	----	2320	UNCH	.050B	.040A	
	9800	0.015N	.020+	50	.064	----	----	7400	UNCH	.015B	----	
	9837	0.007N	.010+	25	.031	----	----	2500	UNCH	----	----	
	9850	0.005N	.007+	25	.024	----	----	4900	UNCH	.005B	----	
TOTAL								0	58090			

JUN19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
	9662	0.332N	.390+	575	.725	----	----	4400	UNCH	.385B	.225A	
	9675	0.262N	.310+	475	.635	----	----	11767	UNCH	.435B	.165A	
	9687	0.202N	.245+	425	.541	----	----	12487	UNCH	.350B	.125A	
	9700	0.155N	.190+	350	.451	----	----	22424	UNCH	.415B	.090A	
	9712	0.120N	.147+	275	.369	----	----	9874	UNCH	.350B	.065A	
	9725	0.092N	.115+	225	.299	----	----	7102	UNCH	.295B	.050A	
	9737	0.072N	.090+	175	.241	----	----	32723	UNCH	.235B	.035A	
	9750	0.057N	.070+	125	.192	----	250	10195 +	250	.190B	.030A	
	9762	0.045N	.057+	125	.157	----	----	17029	UNCH	.150B	.020A	
	9775	0.035N	.045+	100	.125	----	8446	19010 +	7800	.120B	.015A	
	9787	0.027N	.037+	100	.104	----	----	12800	UNCH	.090B	.015A	
	9800	0.022N	.030+	75	.083	----	----	63000	UNCH	.070B	.010A	
	9812	0.017N	.025+	75	.069	----	----	12000	UNCH	.040B	.010A	
	9825	0.015N	.020+	50	.056	----	----	510	UNCH	.025B	.015A	
	9837	0.012N	.015+	25	.043	----	----	30500	UNCH	.020B	.010A	
	9850	0.010N	.012+	25	.035	----	----	30000	UNCH	.015B	.010A	
	9900	0.002N	.005+	25	.014	----	----	2000	UNCH	.005B	----	
TOTAL								8000	297821 +	8050		

SEP19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
	9675	0.317N	.370+	525	.613	----	----	33216	UNCH	.370B	.220A	
	9687	0.257N	.305+	475	.539	----	541	6804 +	31	.355B	.170A	
	9700	0.210N	.247+	375	.466	----	----	4800	UNCH	.330B	.135A	
	9712	0.170N	.202+	325	.399	----	1750	6355 +	1250	.270B	.105A	
	9725	0.137N	.165+	275	.338	----	----	6279	UNCH	.205B	.080A	
	9737	0.112N	.135+	225	.284	----	2250	11650 +	1650	.175B	.060A	
	9750	0.092N	.110+	175	.238	----	1750	20600 +	1750	.140B	.050A	
	9762	0.075N	.090+	150	.199	----	----	18428	UNCH	.090B	.035A	
	9775	0.062N	.075+	125	.167	----	----	22355	UNCH	.090B	.030A	
	9787	0.052N	.062+	100	.141	----	800	4016 -	400	.070B	.025A	
	9800	0.042N	.052+	100	.119	----	----	4100	UNCH	.055B	.020A	
	9875	0.015N	.017+	25	.041	----	----	360	UNCH	.015	.015	
	9900	0.010N	.012+	25	.029	----	----	360	UNCH	.010	.010	
TOTAL								3100	139323 +	4281		

DEC19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
	9687	0.307N	.350+	425	.531	----	----	8050	UNCH	----	----	
	9700	0.257N	.295+	375	.469	----	2000	3000 +	2000	----	----	
	9725	0.180N	.207+	NEW	.358	----	4000	4000 +	4000	.205B	----	
	9750	0.122N	.145+	NEW	.266	----	2000	2000 +	2000	----	----	
	9762	0.102N	.120+	175	.227	----	----	1000	UNCH	.120B	.065A	
	9775	0.087N	.100+	125	.193	----	----	5000	UNCH	----	----	
	9825	0.045N	.052+	75	.105	----	----	5000	UNCH	.050B	----	
TOTAL								8000	28050 +	8000		

2YR MIDCRV CALL	2YR MIDCRV CALL	(FUTURES SETT. .00)										
NOV18	9662	0.240N	.310+	700	1.000	101	----	----	101	.620B	.085A	
	9675	0.115N	.185+	700	1.000	34962	----	----	34962	.515B	.020A	
	9687	0.015N	.060+	450	1.000	40417	12810	----	52477	.415B	.002	
	9700						1580	----	24887	.325B	.002	
	9712							----	33851	.250B	.002	
	9725							----	15653	.190B	.005A	
	9737							----	27442	.140B	.002A	
	9750							----	13125	.100B	.005A	
	9762							----	5170	.070B	.005A	
	9787							----	250	.035B	.005	
	9825							----	1000	.010B	.010A	
TOTAL								0	0 -	217918		

DEC18	2YR MIDCRV CALL	(FUTURES SETT. .00)										
	9625	0.615N	.685+	700	.998	----	----	13400	UNCH	.980B	.430A	
	9637	0.492N	.560+	675	.993	----	100	18831	UNCH	.860B	.315A	
	9650	0.370N	.437+	675	.973	----	300	19683 -	200	.745B	.205A	
	9662	0.250N	.315+	650	.944	----	200	9374 +	200	.635B	.120A	
	9675	0.147N	.202+	550	.835	----	9000	73048 -	4549	.645B	.055	
	9687	0.077N	.115+	375	.617	----	11711	67869 +	2222	.540B	.030A	
	9700	0.060	.060+	225	.383	----	13451	304368 +	1959	.445B	.015A	
	9712	0.020N	.032+	125	.220	----	3550	100339 +	484	.560B	.015A	
	9725	0.010N	.017+	75	.123	----	1050	94486 +	550	.465B	.010	
	9737	0.005N	.010+	50	.070	----	----	95298	UNCH	.380B	.002	
	9750	0.002N	.005+	25	.036	----	----	58080	UNCH	.305B	.002	
	9762	0.002N	.002	UNCH	.018	----	----</					



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2YR MIDCRV CALL	(FUTURES SETT.	.00)											
9725	----	----	0.030N	.042+	125	.206	----	----	2979	UNCH	.120B	.015A	
9737	----	----	0.020N	.027+	75	.137	----	----	450	UNCH	.085B	.010A	
9750	----	----	0.012N	.017+	50	.090	----	----	1041	UNCH	.060B	.010A	
9775	----	----	0.005N	.007+	25	.039	----	----	135	UNCH	.030B	.005A	
9800	----	----	----	.002+	25	.014	----	----	1000	UNCH	.015B	.002	
9825	----	----	----			.003	----	----	125	UNCH	.002	.002	
TOTAL									950		76670 +	970	
FEB19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	0.220N	.270+	500	.715	----	2500	10399 +	140	.420B	.120A	
9687	----	----	0.152N	.192+	400	.585	----	700	8094 +	295	.330B	.080A	
9700	----	----	0.105N	.132+	275	.454	----	1265	3346 +	631	.255B	.050A	
9712	----	----	0.072N	.092+	200	.339	----	----	5674	UNCH	.190B	.035A	
9725	----	----	0.050N	.065+	150	.249	----	----	250	UNCH	.140B	.025A	
9750	----	----	0.025N	.035+	100	.137	----	----	1750	UNCH	.070B	.015A	
9800	----	----	0.007N	.010+	25	.040	----	----	125	UNCH	.010B	.005	
TOTAL									2500		29638 +	1066	
MAR19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9600	----	----	0.890N	.955+	650	.985	----	----	40	UNCH	1.210B	.700A	
9612	----	----	0.767N	.832+	650	.971	500	12400	15097 -	7703	1.090B	.580A	
9625	----	----	0.647N	.710+	625	.957	----	12400	15597 -	7203	.975B	.470A	
9637	----	----	0.530N	.592+	625	.921	----	----	250	UNCH	.860B	.370A	
9650	----	----	0.420N	.480+	600	.869	----	----	125	UNCH	.750B	.275A	
9662	----	----	0.322N	.377+	550	.789	----	----	660	UNCH	.645B	.200A	
9675	----	----	0.240N	.290+	500	.689	----	----	18777	UNCH	.550B	.140A	
9687	----	----	0.175N	.215+	400	.575	----	325	52584	UNCH	.480B	.100A	
9700	----	----	0.125N	.155+	300	.460	----	14400	47371 -	3080	.405B	.065A	
9712	----	----	0.090N	.112+	225	.356	----	14525	60835 +	9830	.385B	.045A	
9725	----	----	0.065N	.082+	175	.272	----	7125	29363 +	3800	.345B	.030A	
9737	----	----	0.047N	.060+	100	.205	----	1000	51580 -	1000	.285B	.020A	
9750	----	----	0.035N	.045+	100	.156	----	----	27761	UNCH	.225B	.015A	
9762	----	----	0.025N	.035+	100	.121	----	----	15690	UNCH	.175B	.015A	
9775	----	----	0.020N	.027+	75	.094	----	----	10	UNCH	.130B	.010A	
9787	----	----	0.015N	.020+	50	.070	----	----	1123	UNCH	.100B	.015A	
9800	----	----	0.012N	.015+	25	.053	----	----	511	UNCH	.070B	.010A	
9812	----	----	0.010N	.012+	25	.043	----	----	125	UNCH	.030B	.010	
9825	----	----	0.007N	.010+	25	.034	----	----	375	UNCH	.035B	.010A	
9850	----	----	0.002N	.005+	25	.017	----	----	8250	UNCH	.020B	.010A	
9875	----	----	----			.006	----	----	1000	UNCH	.010B	.005	
9900	----	----	----			.002	----	----	825	UNCH	.005B	.002	
TOTAL									44200		347949 -	11356	
APR19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	0.270N	.312+	425	.677	----	500	850 +	500	.320B	.170A	
9687	----	----	0.202N	.240+	375	.575	----	----	400	UNCH	.245B	.120A	
9700	----	----	0.150N	.180+	NEW	.472	----	2000	2000 +	2000	.185B	.085A	
9712	----	----	0.110N	.135+	250	.378	----	1	100	UNCH	.135B	.060A	
9725	----	----	0.082N	.102+	200	.298	----	----	20000	UNCH	.105B	.045A	
9737	----	----	0.062N	.077+	150	.233	----	----	5000	UNCH	.080	.030A	
TOTAL									2000		28350 +	2500	
JUN19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	0.305N	.350+	450	.647	----	----	8025	UNCH	.465B	.205A	
9687	----	----	0.242N	.280+	375	.562	----	615	40804	UNCH	.395B	.155A	
9700	----	----	0.190N	.220+	300	.477	----	1700	36758 -	200	.430B	.115A	
9712	----	----	0.147N	.172+	250	.397	----	----	5530	UNCH	.360B	.085A	
9725	----	----	0.115N	.137+	225	.328	----	----	1605	UNCH	.300B	.065A	
9737	----	----	0.090N	.107+	175	.267	----	----	580	UNCH	.245B	.045A	
9750	----	----	0.070N	.085+	150	.217	----	----	5354	UNCH	.200B	.035A	
9762	----	----	0.055N	.067+	125	.176	----	----	225	UNCH	.155B	.025A	
9775	----	----	0.045N	.055+	100	.144	----	----	67463	UNCH	.105B	.025A	
9800	----	----	0.027N	.035+	75	.094	----	----	1850	UNCH	.055B	.015A	
9812	----	----	0.022N	.027+	NEW	.075	----	1000	1000 +	1000	.040B	.010A	
9825	----	----	0.017N	.022+	50	.061	----	----	250	UNCH	.030B	.015A	
9837	----	----	0.015N	.017+	25	.048	----	----	917	UNCH	.020B	.010	
TOTAL									1400		170361 +	800	
SEP19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	0.357N	.400+	425	.625	----	----	6610	UNCH	.515B	.255A	
9687	----	----	0.292N	.330+	375	.554	----	----	14710	UNCH	.435B	.205A	
9700	----	----	0.240N	.272+	325	.484	----	----	2400	UNCH	.365B	.160A	
9712	----	----	0.197N	.225+	275	.418	----	----	3379	UNCH	.300B	.125A	
9737	----	----	0.130N	.152+	225	.304	----	----	1379	UNCH	.195B	.075A	
9750	----	----	0.105N	.125+	200	.257	----	----	2000	UNCH	.155B	.060A	
9762	----	----	0.085N	.102+	175	.216	----	----	8879	UNCH	.125B	.045A	
9775	----	----	0.070N	.085+	150	.182	----	----	200	UNCH	.095B	.035A	
9812	----	----	0.040N	.047+	75	.106	----	----	7500	UNCH	.045B	.020A	
9862	----	----	0.017N	.022+	50	.052	----	----	1437	UNCH	.020	.015	
TOTAL									0		48494		
DEC19 EZ	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	0.395N	.435+	400	.603	----	----	550	UNCH	.435B	.310A	
9725	----	----	0.192N	.217+	250	.369	----	----	40	UNCH	.215B	.135	
TOTAL									0		590		
NOV18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9662	----	----	0.275N	.335+	600	1.000	425	----	----	425	.570B	.130A	
9675	----	----	0.150N	.210+	600	1.000	23178	----	----	23178	.465B	.035A	
9687	----	----	0.035N	.085+	500	1.000	66696	----	----	66696	.375B	.010A	
9700	----	----	----					375	----	21075	.290B	.002	
9712	----	----	----						----	25934	.220B	.005A	
9725	----	----	----						----	8977	.165B	.005	
9737	----	----	----						----	8008	.120B	.005A	
9750	----	----	----						----	5	.085B	.015	
9775	----	----	----						----	400	.040B	.005A	
TOTAL									0		0 -	154698	
DEC18 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9625	----	----	0.650N	.710+	600	.998	----	----	36150	UNCH	.945B	.465A	
9637	----	----	0.525N	.585+	600	.993	----	----	24131	UNCH	.830B	.355A	
9650	----	----	0.405N	.462+	575	.974	----	----	13050	UNCH	.830B	.250A	
9662	----	----	0.282N	.340+	575	.947	----	----</					



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PRELIMINARY

PG53 BULLETIN #223@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Fri, Nov 16, 2018		PG53		
3YR MIDCRV CALL																
JAN19	3YR MIDCRV CALL	(FUTURES SETT. .00)														
9675	----	----	----	0.205N	.247+	425	.773	----	----	11876	UNCH	.415B	.110A			
9687	----	----	----	0.127N	.160+	325	.620	----	5100	9731 +	2505	.320B	.065A			
9700	----	----	----	0.077N	.097+	200	.445	----	101	32719	UNCH	.240B	.035A			
9712	----	----	----	0.045N	.057+	125	.294	----	5000	12924 -	63	.170B	.025A			
9725	----	----	----	0.027N	.035+	75	.189	----	----	3620	UNCH	.120B	.015A			
9737	----	----	----	0.017N	.022+	50	.123	----	----	1071	UNCH	.080B	.010A			
9750	----	----	----	0.012N	.015+	25	.082	----	----	848	UNCH	.055B	.010A			
9762	----	----	----	0.007N	.010+	25	.054	----	----	500	UNCH	.040B	.005			
9787	----	----	----	0.002N	.005+	NEW	.026	----	1201	1201 +	1201	.015B	.005A			
9800	----	----	----	----	.002+	25	.014	----	1370	2296 +	1370	.010B	.002			
TOTAL												10000	76786 +	5013		
FEB19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9612	----	----	----	0.785N	.835+	500	.983	----	----	659	UNCH	.995B	.605A			
9625	----	----	----	0.662N	.712+	500	.967	----	----	659	UNCH	.875B	.495A			
9662	----	----	----	0.320N	.365+	450	.830	----	----	500	UNCH	.530B	.205A			
9675	----	----	----	0.230N	.270+	400	.725	----	----	4297	UNCH	.430B	.135A			
9687	----	----	----	0.157N	.190+	325	.594	----	----	13218	UNCH	.340B	.090A			
9700	----	----	----	0.105N	.130+	250	.457	----	----	1034	UNCH	.260B	.055A			
9712	----	----	----	0.070N	.087+	175	.336	----	----	767	UNCH	.190B	.035A			
9725	----	----	----	0.045N	.060+	150	.242	----	----	375	UNCH	.140B	.025A			
9737	----	----	----	0.030N	.040+	100	.170	----	100	225 +	100	.095B	.020A			
9750	----	----	----	0.020N	.027+	75	.120	----	----	143	UNCH	.060B	.015A			
9787	----	----	----	0.007N	.010+	25	.044	----	----	975	UNCH	.020B	.010A			
TOTAL												0	22852 +	100		
MAR19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9662	----	----	----	0.335N	.380+	450	.796	----	----	500	UNCH	.605B	.225A			
9675	----	----	----	0.250N	.287+	375	.697	----	125	18289	UNCH	.570B	.155A			
9687	----	----	----	0.177N	.210+	325	.583	----	125	27914	UNCH	.485B	.105A			
9700	----	----	----	0.125N	.150+	250	.462	----	100	59968	UNCH	.430B	.079A			
9712	----	----	----	0.087N	.105+	175	.353	----	125	15455 +	125	.385B	.050A			
9725	----	----	----	0.060N	.075+	150	.264	----	----	21520	UNCH	.315B	.035A			
9737	----	----	----	0.042N	.052+	100	.194	----	----	15117	UNCH	.255B	.025A			
9750	----	----	----	0.030N	.037+	75	.142	----	----	17674	UNCH	.200B	.020A			
9762	----	----	----	0.022N	.027+	50	.105	----	----	41225	UNCH	.160B	.015A			
9775	----	----	----	0.017N	.020+	25	.077	----	----	7657	UNCH	.120B	.010A			
9787	----	----	----	0.012N	.015+	25	.058	----	----	250	UNCH	.090B	.010A			
9800	----	----	----	0.010N	.012+	25	.047	----	----	2000	UNCH	.065B	.010A			
9812	----	----	----	0.007N	.010+	25	.037	----	----	2426	UNCH	.040B	.005A			
9837	----	----	----	0.002N	.005+	NEW	.019	----	370	370 +	370	.020B	.005A			
TOTAL												0	230365 +	495		
APR19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9675	----	----	----	0.265N	.302+	375	.673	----	----	750	UNCH	.305B	.175A			
9687	----	----	----	0.195N	.230+	350	.569	----	----	12712	UNCH	.230B	.125A			
TOTAL												0	13462			
JUN19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9662	----	----	----	0.380N	.422+	425	.725	----	----	4250	UNCH	.410B	.280A			
9675	----	----	----	0.297N	.337+	400	.645	----	----	17868	UNCH	.480B	.210A			
9687	----	----	----	0.232N	.267+	350	.557	----	----	14652	UNCH	.395B	.160A			
9700	----	----	----	0.180N	.205+	250	.469	----	----	8500	UNCH	.320B	.120A			
9712	----	----	----	0.137N	.157+	200	.385	----	----	1750	UNCH	.255B	.085A			
9725	----	----	----	0.105N	.122+	175	.313	----	----	13713	UNCH	.205B	.065A			
9737	----	----	----	0.077N	.095+	175	.252	----	----	30555	UNCH	.165B	.045A			
9750	----	----	----	0.057N	.072+	150	.200	----	----	2700	UNCH	.130B	.035A			
9762	----	----	----	0.045N	.055+	100	.157	----	----	1500	UNCH	.100B	.025A			
9775	----	----	----	0.037N	.045+	75	.128	----	----	41317	UNCH	.080B	.020A			
9787	----	----	----	0.030N	.037+	75	.105	----	----	125	UNCH	.060B	.015A			
9800	----	----	----	0.022N	.030+	75	.085	----	----	3250	UNCH	.045B	.010A			
9812	----	----	----	0.017N	.022+	50	.065	----	----	500	UNCH	.025B	.010A			
9825	----	----	----	0.012N	.017+	50	.051	----	----	250	UNCH	.020B	.010A			
9850	----	----	----	0.007N	.010+	25	.030	----	----	11	UNCH	.010B	.005			
TOTAL												0	140941			
SEP19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9675	----	----	----	0.337N	.377+	400	.614	----	----	12339	UNCH	.510B	.255A			
9687	----	----	----	0.272N	.307+	350	.542	----	865	36981	UNCH	.425B	.200A			
9700	----	----	----	0.217N	.247+	300	.469	----	----	1922	UNCH	.350B	.160A			
9725	----	----	----	0.137N	.162+	250	.338	----	----	110	UNCH	.230B	.095A			
9737	----	----	----	0.110N	.130+	200	.282	----	----	290	UNCH	.180B	.075A			
9750	----	----	----	0.087N	.105+	175	.234	----	----	3000	UNCH	.140B	.055A			
9762	----	----	----	0.070N	.085+	150	.194	----	----	1750	UNCH	.110B	.045A			
9787	----	----	----	0.045N	.055+	100	.131	----	----	10786	UNCH	.060B	.025A			
9800	0.045	#.045	.045	0.045	.045+	100	.109	----	64100	121500 +	49750	.045B	.030A			
9812	----	----	----	0.027N	.037+	100	.091	----	----	920	UNCH	.035B	.020			
9850	----	----	----	0.015N	.020+	50	.050	----	----	960	UNCH	.020B	.010			
TOTAL												64000	190558 +	49750		
DEC19		(FUTURES SETT. .00)														
E3	3YR MIDCRV CALL															
9675	----	----	----	0.370N	.410+	400	.588	----	----	6000	UNCH	.405B	.300A			
9687	----	----	----	0.307N	.342+	350	.526	----	----	4000	UNCH	.340B	.245A			
9712	----	----	----	0.210N	.237+	275	.405	----	----	6000	UNCH	.230B	.160A			
9725	----	----	----	0.172N	.197+	250	.350	----	----	4000	UNCH	----	----			
TOTAL												0	20000			
4YR MIDCRV CALL		(FUTURES SETT. .00)														
NOV18	4YR MIDCRV CALL															
E4	9675	----	----	0.125N	.175+	500	1.000	250	----	----	250	.420B	.035A			
	9687	----	----	0.017N	.050+	325	1.000	1400	----	----	1400	.265B	.005			
	9700	----	----	0.002N	----	----	----	----	----	----	1250	.195B	.010			
	9762	----	----	----	----	----	----	----	----	----	1459	.030B	.015A			
TOTAL												0	0 -	4359		
DEC18		(FUTURES SETT. .00)														
E4	4YR MIDCRV CALL															
9625	----	----	----	0.625N	.675+	500	.993	----	----	31711	UNCH	----	----			
9637	----	----	----	0.500N	.552+	525	.978	----	----	31711	UNCH	----	----			
9687	----	----	----	0.077N	.105+	275	.603	----	----	500	UNCH	.410B	.040A			
9700	----	----	----	0.035N	.050+	150	.355	----	----	14750	UNCH	.395B	.025A			
9712	----	----	----	0.015N	.022+	75	.180	----	----	11975	UNCH	.470B	.015A			
9725	----	----	----	0.007N	.010+	25	.085	----	----	50	UNCH	.385B	.015			
9737	----	----	----	0.005N	.005	UNCH	.042	----	----	18600	UNCH	.310B	.010A			
9750	----	----	----	0.002N	.002	UNCH	.021	----	----	15624	UNCH	.245B	.010A			
9762	----	----	----	----	----	----	.006	----	----	32231	UNCH	.190B	.005A			
9800	----	----	----	----	----	----	.000	----	----	50	UNCH	.035B	.015A			
TOTAL												0	157202			
JAN19		(FUTURES SETT. .00)														
E4	4YR MIDCRV CALL															
9687	----	----	----	0.102N	.130+	275	.550	----	----	350						



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PG53	BULLETIN #223@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Fri, Nov 16, 2018		PG53			
4YR MIDCRV CALL		(FUTURES SETT. .00)															
9762	4YR MIDCRV CALL	----	----	0.020N		.025+	50	.095	----	----		400	UNCH	.105B	.015A		
9775	----	----	----	0.015N		.020+	50	.074	----	----		500	UNCH	.050B	.015A		
TOTAL												0					3550
JUN19 E4	4YR MIDCRV CALL	(FUTURES SETT. .00)															
9737	----	----	----	0.065N		.077+	125	.217	----	----		100	UNCH	.135B	.045A		
TOTAL												0					100
5YR MIDCRV CALL		(FUTURES SETT. .00)															
DEC18 E5	5YR MIDCRV CALL	----	----									1600	UNCH	----	----		
9750	----	----	----									1600	UNCH	----	----		
TOTAL												0					1600
TE2 OPT		(FUTURES SETT. .00)															
NOV18 TE2	TE2 OPT	----	----	0.007N		.035+	275	1.000	825	----		825	UNCH	.170B	.010		
9712	----	----	----	0.002N								3325	UNCH	.090B	.045A		
9725	----	----	----									2500	UNCH	.045B	.025A		
9737	----	----	----														
TOTAL												0					0 - 6650
TE3 OPT		(FUTURES SETT. .00)															
NOV18 TE3	TE3 OPT	----	----	0.002N								5000	UNCH	.120B	.045A		
9712	----	----	----									5000	UNCH	.065B	.035A		
9725	----	----	----														
TOTAL												0					0 - 10000
DEC18 TE3	TE3 OPT	(FUTURES SETT. .00)															
9712	----	----	----	0.015N		.030+	150	.300	----	----		1650	UNCH	.040B	.025A		
9725	----	----	----	0.005N		.010+	50	.114	----	----		3300	UNCH	.015B	----		
TOTAL												0					4950

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 E5	5YR MIDCRV CALL	(FUTURES SETT. .00)												
9750	----	----	----	----	----	----	CAB	----	.001	----	1600	UNCH	----	----
TOTAL										0	1600			