



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

E533 BULLETIN #123@			MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS								wed, Jun 27, 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=BIID 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=BIID 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:		JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19							
WK1 MDCRV OPT		06/01	07/06														
WK2 MDCRV OPT		06/08															
WK4 MDCRV OPT		06/22															
WK5 MDCRV OPT		06/29															
BU5 OPT		06/15	07/13	08/10	09/14			12/14									
1YR MIDCRV OPT		06/15	07/13	08/10	09/14	10/12	11/16	12/14	03/15	06/14							
2YR MIDCRV OPT		06/15	07/13	08/10	09/14	10/12	11/16	12/14	03/15	06/14							
3YR MIDCRV OPT		06/15	07/13	08/10	09/14	10/12	11/16	12/14	03/15	06/14							
4YR MIDCRV OPT		06/15	07/13	08/10	09/14	10/12	11/16	12/14	03/15	06/14							
5YR MIDCRV OPT		06/15	07/13	08/10	09/14	10/12	11/16	12/14	03/15	06/14							
ED SPRD OPT		06/15	07/13	08/10	09/14			12/14	03/15	06/14							
T			07/13	08/10	09/14												
T			07/13	08/10	09/14												
EXPIRATION:		JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19							
5YR MIDCRV OPT								12/14									
SR1 FUT		06/29	07/31	08/31	09/28	10/31	11/30										
SR3 FUT		09/18			12/18			03/19	06/18	09/17							
MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES																	
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27																	
1K		JUN18	WEEK 1 9150-10300	WEEK 2 9150-10300	WEEK 4 9150-10275	WEEK 5 9150-10250											
		JUL18	9150-10250														
		JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19							
EO		91.50-103.75	91.50-103.00	91.50-102.75	91.50-103.75	91.50-102.75	91.50-102.75	91.50-103.25	91.50-103.00	91.25-102.75							
E2		91.25-103.75	91.25-103.00	91.25-102.75	91.25-103.50	91.25-102.75	91.25-102.75	91.25-103.25	91.25-103.00	91.25-102.75							
E5		91.25-103.25	91.25-102.75	91.25-102.50	91.25-103.00	91.25-102.50	91.25-102.50	91.25-103.00	91.25-102.75	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		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
JUL18																	
EO		9687	----	----	----	0.197N		.237+	400	.960	----	----	572	UNCH	.470B	.125A	
		9700	----	----	----	0.090N		.125+	350	.804	----	----	28044	UNCH	.350B	.055A	
		9712	0.040	.040	.040	0.040		.047+	175	.455	----	----	74800 -	541	.375B	.025A	
		9725	----	.015	*.010	0.015		.017+	75	.187	----	----	75857 +	1925	.275B	.010	
		9737	----	----	----	0.005N		.007+	25	.078	----	----	58451 +	464	.205B	.005	
		9750	----	----	----	0.002N		.002	UNCH	.027	----	----	33093	UNCH	.180B	.005A	
		9762	----	----	----	----		CAB	----	.005	----	----	20850	UNCH	.120B	.002	
		9775	----	----	----	----		CAB	----	.000	----	----	6995	UNCH	.075B	.005	
		9787	----	----	----	----		CAB	----	.000	----	----	33696	UNCH	.045B	.005	
TOTAL												9000	332358 +	1848			
AUG18		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
EO		9675	----	----	----	0.325N		.365+	400	.948	----	----	125	UNCH	.595B	.245A	
		9687	----	----	----	0.210N		.247+	375	.878	----	----	200	UNCH	.475B	.150A	
		9700	----	----	----	0.120N		.147+	275	.708	----	----	199	UNCH	.360B	.085A	
		9712	----	----	----	0.062N		.080+	175	.472	----	----	3692	42350 +	638	.275B	.045A
		9725	----	----	----	0.032N		.045+	125	.286	----	----	4402	62925 +	250	.200B	.025A
		9737	0.025	#.025	.025	0.025		.025+	75	.166	----	----	8000	72660 +	1675	.140B	.015A
		9750	----	----	----	0.010N		.015+	50	.100	----	----	34000	123263 +	26413	.095B	.010
		9762	----	----	----	0.005N		.007+	25	.053	----	----	10115	UNCH	.060B	.005	
		9775	----	----	----	0.002N		.005+	25	.034	----	----	4125	UNCH	.040B	.010A	
TOTAL												37756	324667 +	28976			
SEP18		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
EO		9687	----	----	----	0.227N		.262+	350	.813	----	----	5600	UNCH	.610B	.170A	
		9700	----	----	----	0.145N		.172+	275	.658	----	----	450	30588 -	350	.495B	.105A
		9712	----	----	----	0.087N		.110+	225	.480	----	----	5289	116202 +	2841	.405B	.060A
		9725	----	----	----	0.052N		.067+	150	.327	----	----	3100	120520 +	650	.485B	.040A
		9737	----	----	----	0.032N		.042+	100	.217	----	----	500	210990	UNCH	.380B	.025A
		9750	----	----	----	0.020N		.027+	75	.144	----	----	4031	164288 +	544	.470B	.010
		9762	----	----	----	0.012N		.017+	50	.093	----	----	70935	UNCH	.405B	.010	
		9775	----	----	----	0.007N		.012+	50	.065	----	----	95752	UNCH	.320B	.010A	
		9787	----	----	----	0.005N		.007+	25	.040	----	----	53819	UNCH	.305B	.005	
		9800	----	----	----	0.002N		.005+	25	.027	----	----	73851	UNCH	.235B	.015A	
		9812	----	----	----	0.002N		.002	UNCH	.014	----	----	58490	UNCH	.170B	.002	
		9825	----	----	----	----		CAB	----	.007	----	----	32305	UNCH	.125B	.010A	
		9837	----	----	----	----		CAB	----	.003	----	----	17649	UNCH	.080B	.002	
		9850	----	----	----	----		CAB	----	.001	----	----	71721	UNCH	.045B	.005	
		9862	----	----	----	----		CAB	----	.000	----	----	27217	UNCH	.040	.010	
		9875	----	----	----	----		CAB	----	.000	----	----	7800	UNCH	.002	.002	
		9900	----	----	----	----		CAB	----	.000	----	----	3500	UNCH	----	----	
TOTAL												6700	1161227 +	3685			
OCT18		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
EO		9687	----	----	----	0.220N		.255+	350	.718	----	----	1425	UNCH	.435B	.155A	
		9700	----	----	----	0.150N		.177+	275	.580	----	----	5407	UNCH	.335B	.100A	
		9712	----	----	----	0.100N		.120+	200	.440	----	----	1441	UNCH	.255B	.070A	
		9725	----	----	----	0.067N		.082+	150	.322	----	----	16879	UNCH	.185B	.045A	
		9737	----	----	----	0.045N		.055+	100	.229	----	----	5207	UNCH	.130B	.025	
		9750	----	----	----	0.027N		.037+	100	.161	----	----	1000	1125 +	1000	.090B	.020
		9762	----	----	----	0.017N		.025+	75	.111	----	----	2000	46125 +	1750	.060B	.010
		9775	----	----	----	0.012N		.017+	50	.079	----	----	125	UNCH	.040B	.015A	
		9787	----	----	----	0.010N		.012+	25	.056	----	----	6100	UNCH	.030B	.010A	
		9800	----	----	----	0.007N		.010+	25	.044	----	----	6225	UNCH	.020B	.010	
TOTAL												3000	90059 +	2750			
NOV18		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
EO		9687	----	----	----	0.240N		.275+	350	.689	----	----	2500	UNCH	.445B	.170A	
		9700	----	----	----	0.172N		.200+	275	.569	----	----	11100	UNCH	.345B	.120A	
		9712	----	----	----	0.120N		.140+	200	.448	----	----	450	UNCH	.265B	.085A	
		9725	----	----	----	0.085N		.100+	150	.341	----	----	5000	UNCH	.195B	.055A	
		9737	----	----	----	0.060N		.070+	100	.253	----	----	4500	UNCH	.140B	.050A	
		9750	----	----	----	0.042N		.050+	75	.187	----	----	40250	UNCH	.105B	.035A	
		9762	----	----	----	0.030N		.035+	50	.136	----	----	50	UNCH	.075B	.025A	
		9825	----	----	----	0.005N		.007+	25	.030	----	----	10000	UNCH	.010B	.015A	
TOTAL												0	73850				
DEC18		1YR MIDCRV CALL		(FUTURES SETT.		.00)											
EO																	

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FINAL

PG53	BULLETIN #123@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										wed, Jun 27, 2018			PG53
1YR MIDCRV CALL														
DEC18	1YR MIDCRV CALL	(FUTURES SETT. .00)												
9675	----	----	----	0.332N	.370+	375	.780	----	----	4000	UNCH	.660B	.245A	
9687	----	----	----	0.252N	.282+	300	.677	----	----	16147	UNCH	.575B	.175A	
9700	----	----	----	0.185N	.212+	275	.564	----	800	84074 +	104	.470B	.120A	
9712	----	----	----	0.135N	.155+	200	.452	----	----	52189	UNCH	.375B	.080A	
9725	0.105	.105	.105	0.105	.112+	150	.352	----	5975	85969 +	836	.355B	.055A	
9737	----	----	----	0.070N	.082+	125	.270	----	825	68959 +	570	.280B	.040A	
9750	----	----	----	0.050N	.060+	100	.204	----	4375	153983 +	396	.305B	.035A	
9762	----	----	----	0.035N	.042+	75	.151	----	----	31642	UNCH	.230B	.025A	
9775	----	----	----	0.025N	.030+	50	.111	----	----	73092	UNCH	.170B	.015	
9787	----	----	----	0.017N	.022+	50	.083	----	----	20187	UNCH	.125B	.015	
9800	----	----	----	0.012N	.017+	50	.065	----	500	39548 -	250	.050B	.015A	
9812	----	----	----	0.010N	.012+	25	.047	----	----	16052	UNCH	.030B	.010	
9825	----	----	----	0.007N	.010+	25	.037	----	125	54863 -	84	.020B	.005	
9837	----	----	----	0.005N	.007+	25	.028	----	----	23199	UNCH	.015B	.010A	
9850	----	----	----	0.002N	.005+	25	.019	----	----	53194	UNCH	.010	.005	
9862	----	----	----	0.002N	.002	UNCH	.010	----	----	125	UNCH	.005B	.005	
9875	----	----	----	----	.002+	25	.006	----	----	200	UNCH	.005	.005	
9912	----	----	----	----	----	CAB	.001	----	----	125	UNCH	.002	.002	
TOTAL										2425	777548 +	1572		
MAR19 EO 1YR MIDCRV CALL (FUTURES SETT. .00)														
9675	----	----	----	0.370N	.405+	350	.715	----	----	550	UNCH	.570B	.270A	
9687	----	----	----	0.292N	.325+	325	.631	----	----	22642 +	3000	.475B	.205A	
9700	----	----	----	0.230N	.257+	275	.543	----	350	43187 +	100	.390B	.150A	
9712	----	----	----	0.180N	.200+	200	.456	----	----	22619	UNCH	.380B	.110A	
9725	----	----	----	0.140N	.155+	150	.376	----	----	20421	UNCH	.330B	.080A	
9737	----	----	----	0.107N	.120+	125	.305	----	125	11467 +	125	.295B	.060A	
9750	----	----	----	0.082N	.095+	125	.248	----	----	18172	UNCH	.230B	.065A	
9762	----	----	----	0.065N	.075+	100	.200	----	----	2450	UNCH	.175B	.040	
9775	----	----	----	0.050N	.057+	75	.159	----	----	15018	UNCH	.130B	.030	
9787	----	----	----	0.037N	.045+	75	.126	----	----	22	UNCH	.090B	.020A	
9825	----	----	----	0.017N	.022+	50	.065	----	----	11250	UNCH	.030B	.010A	
TOTAL										0	167798 +	3225		
JUN19 EO 1YR MIDCRV CALL (FUTURES SETT. .00)														
9700	----	----	----	0.277N	.305+	275	.539	----	----	7750	UNCH	.415B	.200A	
9712	----	----	----	0.225N	.245+	200	.466	----	----	3600	UNCH	.350B	.140A	
9725	----	----	----	0.182N	.197+	150	.397	----	----	1500	UNCH	.295B	.120A	
9750	----	----	----	0.115N	.127+	125	.279	----	----	2750	UNCH	.190B	.070A	
9762	----	----	----	0.090N	.102+	125	.231	----	----	3000	UNCH	.150B	.070A	
9775	----	----	----	0.072N	.082+	100	.191	----	----	10010	UNCH	.120B	.050	
9787	----	----	----	0.057N	.067+	100	.159	----	----	800	UNCH	.090B	.055A	
9800	----	----	----	0.045N	.052+	75	.128	----	----	3000	UNCH	.070B	.025	
9825	----	----	----	0.030N	.035+	50	.087	----	----	250	UNCH	.025B	.030A	
9850	----	----	----	0.020N	.022+	25	.057	----	----	250	UNCH	.015B	.020A	
9900	----	----	----	0.007N	.007	UNCH	.021	----	----	2000	UNCH	----	----	
TOTAL										0	34910			
SEP19 EO 1YR MIDCRV CALL (FUTURES SETT. .00)														
9700	----	----	----	0.312N	.342+	300	.537	----	----	1300	UNCH	----	----	
9775	----	----	----	0.097N	.110+	125	.220	----	----	750	UNCH	----	----	
9800	----	----	----	0.067N	.075+	75	.156	----	----	2000	UNCH	----	----	
TOTAL										0	4050			
2YR MIDCRV CALL														
JUL18	2YR MIDCRV CALL	(FUTURES SETT. .00)												
9675	----	----	----	0.265N	.322+	575	.968	----	----	500	UNCH	.510B	.150A	
9687	----	----	----	0.152N	.202+	500	.904	----	125	21868	UNCH	.525B	.080A	
9700	----	----	----	0.067N	.105+	375	.673	----	12717	51059 -	1000	.415B	.040A	
9712	----	----	----	0.025N	.042+	175	.367	----	3875	37897 +	1118	.320B	.020A	
9725	----	----	----	0.010N	.020+	100	.176	----	14380	41008 +	6575	.245B	.010A	
9737	----	----	----	0.005N	.010+	50	.086	----	10	28840	UNCH	.215B	.005	
9750	----	----	----	0.002N	.005+	25	.042	----	4005	7048 +	2933	.150B	.005A	
9762	----	----	----	----	.002+	25	.020	----	500	34341	UNCH	.100B	.002	
9775	----	----	----	----	----	----	.006	----	----	19768	UNCH	.065B	.002	
9800	----	----	----	----	----	CAB	----	----	----	250	UNCH	.025B	.005A	
9850	----	----	----	----	----	CAB	----	----	----	125	UNCH	.002	.002	
TOTAL										14500	242704 +	9626		
AUG18 EZ 2YR MIDCRV CALL (FUTURES SETT. .00)														
9675	----	----	----	0.280N	.332+	525	.899	----	----	100	UNCH	.515B	.170A	
9687	----	----	----	0.180N	.225+	450	.788	----	----	10220	UNCH	.405B	.100A	
9700	----	----	----	0.105N	.140+	350	.610	----	6276	30446 -	540	.320B	.060A	
9712	----	----	----	0.057N	.082+	250	.418	----	2000	3852 +	875	.240B	.035A	
9725	----	----	----	0.032N	.047+	150	.266	----	----	28000	UNCH	.175B	.025A	
9737	----	----	----	0.017N	.027+	100	.162	----	----	51125	UNCH	.125B	.015A	
9750	----	----	----	0.010N	.017+	75	.103	----	----	50100	UNCH	.085B	.010A	
9762	----	----	----	0.007N	.010+	25	.061	----	250	6215	UNCH	.055B	.010A	
9775	----	----	----	0.005N	.007+	25	.043	----	----	9945	UNCH	.035B	.010	
9787	----	----	----	0.002N	.005+	25	.028	----	----	3000	UNCH	.025B	.005A	
TOTAL										0	193003 +	335		
SEP18 EZ 2YR MIDCRV CALL (FUTURES SETT. .00)														
9675	----	----	----	0.300N	.347+	475	.840	----	----	10125	UNCH	.525B	.190A	
9687	----	----	----	0.210N	.250+	400	.727	----	----	13542	UNCH	.540B	.125A	
9700	----	----	----	0.137N	.170+	325	.584	----	10350	94491 +	74	.440B	.080A	
9712	----	----	----	0.087N	.112+	250	.437	----	15550	88881 +	7265	.560B	.050A	
9725	----	----	----	0.055N	.072+	175	.309	----	1000	105956 -	50	.580B	.030A	
9737	----	----	----	0.035N	.047+	125	.214	----	5500	202200 +	1500	.530B	.020A	
9750	----	----	----	0.022N	.030+	75	.143	----	500	53521 +	500	.440B	.020A	
9762	----	----	----	0.015N	.020+	50	.097	----	----	25977	UNCH	.420B	.010	
9775	----	----	----	0.010N	.012+	25	.063	----	----	44804	UNCH	.340B	.005	
9787	----	----	----	0.005N	.010+	50	.048	----	----	75136	UNCH	.270B	.010	
9800	----	----	----	0.002N	.007+	50	.035	----	----	22532	UNCH	.210B	.005	
9812	----	----	----	----	.005+	50	.024	----	----	11618	UNCH	.160B	.005A	
9825	----	----	----	----	.002+	25	.013	----	----	14765	UNCH	.120B	.005A	
9837	----	----	----	----	----	----	.006	----	----	15500	UNCH	.080B	.010A	
9850	----	----	----	----	----	CAB	----	----	----	1050	UNCH	.045B	.010A	
9862	----	----	----	----	----	CAB	----	----	----	3950	UNCH	.030	.005	
9887	----	----	----	----	----	CAB	----	----	----	300	UNCH	.002	.002	
9925	----	----	----	----	----	CAB	----	----	----	300	UNCH	.002	.002	
TOTAL										13000	784648 +	9289		
OCT18 EZ 2YR MIDCRV CALL (FUTURES SETT. .00)														
9687	----	----	----	0.227N	.267+	400	.689	----	----	250	UNCH	.410B	.135A	
9700	----	----	----	0.160N	.192+	325	.566	----	----	1421	UNCH	.315B	.090A	
9712	----	----	----	0.107N	.135+	275	.442	----	----	650	UNCH	.235B	.060A	
9725	----	----	----	0.072N	.092+	200	.331	----	----	4350	UNCH	.170B	.045A	
9737	----	----	----	0.047N	.062+	150	.240	----	25	2301	UNCH	.120B	.040A	
9750	----	----	----	0.032N	.042+	100	.171	----	----	375	UNCH	.085B	.025A	
9762	----	----	----	0.022N	.030+	75	.123	----	----	2625	UNCH	.060B	.020A	
9775	----	----	----	0.015N	.020+	50	.085	----	----	4100	UNCH	.040B		



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FINAL

PG53	BULLETIN #123@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										wed, Jun 27, 2018			PG53
2YR MIDCRV CALL														
DEC18	2YR MIDCRV CALL	(FUTURES SETT. .00)												
9687	----	----	----	0.265N	.302+	375	.652	----	----	35963	UNCH	.540B	.165A	
9700	----	----	----	0.200N	.232+	325	.553	----	2150	33381 +	1527	.445B	.120A	
9712	----	----	----	0.147N	.175+	275	.454	----	----	19436	UNCH	.560B	.085A	
9725	----	----	----	0.107N	.130+	225	.363	----	2000	72167 +	2000	.465B	.060A	
9737	----	----	----	0.077N	.095+	175	.283	----	----	79390	UNCH	.380B	.040A	
9750	----	----	----	0.055N	.070+	150	.218	----	----	55779	UNCH	.305B	.030	
9762	----	----	----	0.040N	.052+	125	.168	----	----	58173	UNCH	.235B	.020	
9775	----	----	----	0.030N	.037+	75	.125	----	3600	39985 +	3145	.180B	.025	
9787	----	----	----	0.022N	.027+	50	.094	----	436	75718	UNCH	.135B	.010	
9800	----	----	----	0.017N	.020+	25	.070	----	----	122913	UNCH	.095B	.010	
9812	----	----	----	0.012N	.015+	25	.053	----	----	4018	UNCH	.070B	.010A	
9825	----	----	----	0.010N	.012+	25	.043	----	----	54500	UNCH	.050B	.010A	
9837	----	----	----	0.007N	.010+	25	.034	----	----	21342	UNCH	.035B	.010A	
9850	----	----	----	0.005N	.007+	25	.026	----	----	3250	UNCH	.010	.005	
TOTAL										6100	676015 +	6672		
MAR19 2YR MIDCRV CALL (FUTURES SETT. .00)														
E2	9687	----	----	0.320N	.352+	325	.630	----	----	6754	UNCH	.480B	.205A	
	9700	----	----	0.255N	.285+	300	.549	----	1000	19141 +	1000	.405B	.160A	
	9712	----	----	0.200N	.225+	250	.469	----	1500	28723 +	350	.385B	.120A	
	9725	----	----	0.155N	.177+	225	.393	----	1550	24951 +	1216	.345B	.090A	
	9737	----	----	0.120N	.140+	200	.325	----	----	34650	UNCH	.285B	.075A	
	9750	----	----	0.092N	.110+	175	.266	----	1000	47936	UNCH	.225B	.045	
	9762	----	----	0.072N	.085+	125	.215	----	----	15626	UNCH	.175B	.040A	
	9775	----	----	0.055N	.065+	100	.171	----	----	10	UNCH	.130B	.040A	
	9800	----	----	0.032N	.037+	50	.106	----	----	260	UNCH	.070B	.020	
	9850	----	----	0.012N	.015+	25	.043	----	----	8250	UNCH	.020B	.010A	
TOTAL										1300	186301 +	2566		
JUN19 2YR MIDCRV CALL (FUTURES SETT. .00)														
E2	9687	----	----	0.360N	.395+	350	.611	----	----	1250	UNCH	.390B	.260A	
	9700	----	----	0.297N	.330+	325	.542	----	----	100	UNCH	.430B	.200A	
	9750	----	----	0.127N	.145+	175	.294	----	----	10	UNCH	.200B	.080A	
TOTAL										0	1360			
3YR MIDCRV CALL														
JUL18	3YR MIDCRV CALL	(FUTURES SETT. .00)												
E3	9675	----	----	0.272N	.327+	550	.969	----	----	450	UNCH	.585B	.135A	
	9687	----	----	0.157N	.207+	500	.905	----	----	9647	UNCH	.480B	.070A	
	9700	----	----	0.070N	.107+	375	.687	----	1625	30416 -	250	.375B	.035A	
	9712	----	----	0.027N	.042+	150	.375	----	1750	19375 -	454	.285B	.020	
	9725	----	----	0.010N	.017+	75	.167	----	541	41275	UNCH	.240B	.010A	
	9737	----	----	0.005N	.007+	25	.072	----	100	5647	UNCH	.175B	.005A	
	9750	----	----	0.002N	.002	UNCH	.025	----	10625	31857 +	1565	.120B	.005	
	9762	----	----	----	----	----	.005	----	----	7397	UNCH	.080B	.002	
	9787	----	----	----	----	----	.000	----	----	1125	UNCH	.025B	.002	
TOTAL										9850	147189 +	861		
AUG18 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9675	----	----	0.285N	.337+	525	.900	----	----	100	UNCH	.480B	.155A	
	9687	----	----	0.185N	.230+	450	.791	----	----	5102	UNCH	.380B	.095A	
	9700	----	----	0.107N	.142+	350	.618	----	50	10965 -	50	.290B	.055A	
	9712	----	----	0.057N	.080+	225	.422	----	750	10475 +	750	.215B	.030A	
	9725	----	----	0.030N	.045+	150	.263	----	----	1126	UNCH	.155B	.020A	
	9737	----	----	0.017N	.025+	75	.156	----	----	6770	UNCH	.105B	.010A	
	9750	----	----	0.010N	.012+	25	.084	----	250	1000	UNCH	.070B	.010A	
	9762	----	----	0.005N	.007+	25	.050	----	----	625	UNCH	.045B	.010A	
	9787	----	----	----	.002+	25	.017	----	----	1000	UNCH	.020B	.005A	
TOTAL										750	37163 +	700		
SEP18 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9637	----	----	0.645N	.700+	550	.980	----	----	5500	UNCH	.830B	.455A	
	9650	----	----	0.525N	.580+	550	.950	----	----	5500	UNCH	.715B	.350A	
	9675	----	----	0.305N	.352+	475	.841	----	----	2500	UNCH	.605B	.180A	
	9687	----	----	0.212N	.255+	425	.729	----	----	9822	UNCH	.505B	.115A	
	9700	----	----	0.140N	.172+	325	.591	----	1625	28058 +	500	.620B	.075A	
	9712	----	----	0.087N	.112+	250	.442	----	----	30059	UNCH	.515B	.050A	
	9725	----	----	0.052N	.072+	200	.312	----	2250	30571 +	251	.420B	.030A	
	9737	----	----	0.032N	.045+	125	.210	----	----	51551	UNCH	.400B	.020A	
	9750	----	----	0.020N	.027+	75	.137	----	196	27287	UNCH	.425B	.020A	
	9762	----	----	0.012N	.017+	50	.090	----	----	48170	UNCH	.350B	.015A	
	9775	----	----	0.007N	.012+	50	.063	----	----	15955	UNCH	.280B	.010A	
	9787	----	----	0.005N	.007+	25	.039	----	----	26155	UNCH	.220B	.010A	
	9800	----	----	0.002N	.005+	25	.026	----	----	4100	UNCH	.165B	.015A	
	9812	----	----	----	.002+	25	.014	----	----	550	UNCH	.125B	.005A	
	9825	----	----	----	----	----	.007	----	----	351	UNCH	.095B	.010	
	9862	----	----	----	----	----	.000	----	----	300	UNCH	.025B	.010	
	9887	----	----	----	----	----	.000	----	----	100	UNCH	.002	.002	
	9925	----	----	----	----	----	----	----	----	300	UNCH	.005B	.005	
TOTAL										0	286829 +	751		
OCT18 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9675	----	----	0.315N	.357+	425	.794	----	----	2600	UNCH	.455B	.195A	
	9687	----	----	0.230N	.267+	375	.689	----	----	500	UNCH	.355B	.135A	
	9725	----	----	0.072N	.087+	150	.325	----	----	1500	UNCH	.145B	.040A	
	9737	----	----	0.047N	.057+	100	.232	----	----	500	UNCH	.100B	.025A	
	9750	----	----	0.030N	.037+	75	.160	----	----	1900	UNCH	.070B	.025A	
	9762	----	----	0.020N	.025+	50	.111	----	----	250	UNCH	.050B	.020A	
TOTAL										0	7250			
NOV18 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9687	----	----	0.252N	.287+	350	.667	----	----	250	UNCH	.375B	.160A	
	9725	----	----	0.090N	.107+	175	.345	----	----	5000	UNCH	.165B	.055A	
	9737	----	----	0.062N	.075+	125	.259	----	----	4000	UNCH	.120B	.040A	
TOTAL										0	9250			
DEC18 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9625	----	----	0.767N	.820+	525	.951	----	200	14900 +	200	.945B	.575A	
	9637	----	----	0.650N	.702+	525	.921	----	200	14900 +	200	.830B	.475A	
	9662	----	----	0.437N	.485+	475	.820	----	----	4000	UNCH	.720B	.300A	
	9675	----	----	0.345N	.387+	425	.743	----	----	18175	UNCH	.615B	.220A	
	9687	----	----	0.267N	.300+	325	.654	----	----	32794	UNCH	.520B	.165A	
	9700	----	----	0.200N	.230+	300	.553	----	2825	31234 +	2025	.425B	.115A	
	9712	----	----	0.147N	.170+	225	.452	----	125	68384 -	125	.365B	.080A	
	9725	----	----	0.105N	.125+	200	.359	----	500	48681 +	500	.295B	.055A	
	9737	----	----	0.075N	.092+	175	.280	----	700	34139 +	73	.355B	.040A	
	9750	----	----	0.052N	.067+	150	.215	----	200	61400 +	200	.280B	.030A	
	9762	----	----	0.037N	.047+	100	.160	----	----	30125	UNCH	.220B	.025	
	9775	----	----	0.027N	.032+	50	.115	----	----	9272	UNCH	.170B	.015	
	9787	----	----	0.020N	.022+	25	.083	----	----	7300	UNCH	.125B	.015	
	9800	----	----	0.015N	.017+	25	.064	----	----	11327	UNCH	.090	.015A	
	9812	----	----	0.010N	.012+	25	.047	----	----	5120	UNCH	.055B	.015A	
	9825	----	----	0.007N	.010+	25	.037	----	----	125	UNCH	.045B	.005	
	9875	----	----	----	.002+	25	.006	----	----	305	UNCH	.005B	.002	
TOTAL										3200	392181 +	3073		
MAR19 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3	9675	----	----	0.390N	.430+	400	.698	----	----	1850	UNCH	.570B	.265A	
	9687	----	----	0.312N	.347+	350	.623	----	----	21328	UNCH	.485B	.205A	
	9700	----	----	0.247N	.277+	300	.543	----	850	14027 +	850	.430B	.155A	
	9712	----	----	0.192N	.217									

FINAL													
PG53	BULLETIN #123@			MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS							Wed, Jun 27, 2018		PG53
3YR MIDCRV CALL													
	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9725	----	----	----	0.150N	.170+	200	.385	----	----	4100	UNCH	.315B .085A	
9737	----	----	----	0.115N	.130+	150	.315	----	----	2550	UNCH	.255B .060A	
9750	----	----	----	0.087N	.100+	125	.254	----	----	14440	UNCH	.200B .050A	
9762	----	----	----	0.065N	.075+	100	.201	----	2500	13250 +	500	.160B .035A	
9775	----	----	----	0.050N	.057+	75	.159	----	----	7350	UNCH	.120B .025A	
9800	----	----	----	0.027N	.032+	50	.096	----	----	2000	UNCH	.065B .025A	
TOTAL									3350	82895 +	1350		
JUN19 E3 3YR MIDCRV CALL (FUTURES SETT. .00)													
9687	----	----	----	0.350N	.382+	325	.604	----	----	6690	UNCH	.380B .305A	
9700	----	----	----	0.285N	.315+	300	.535	----	----	3602	UNCH	.310B .250A	
9775	----	----	----	0.070N	.080+	100	.188	----	----	23030	UNCH	.075B .060A	
TOTAL									0	33322			
4YR MIDCRV CALL JUL18 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9687	----	----	----	0.140N	.190+	500	.880	----	----	9400	UNCH	.355B .075A	
9700	----	----	----	0.057N	.090+	325	.650	----	173	638 +	173	.290B .035	
TOTAL									0	10038 +	173		
AUG18 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9737	----	----	----	0.015N	.020+	50	.133	----	----	475	UNCH	.090B .015A	
TOTAL									0	475			
SEP18 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9687	----	----	----	0.200N	.240+	400	.710	----	----	3550	UNCH	.385B .120A	
9700	----	----	----	0.127N	.160+	325	.567	----	----	800	UNCH	.650B .065A	
9712	----	----	----	0.077N	.100+	225	.416	----	----	900	UNCH	.555B .045A	
9725	----	----	----	0.045N	.062+	175	.286	----	----	100	UNCH	.460B .030A	
9750	----	----	----	0.017N	.027+	100	.133	----	----	13900	UNCH	.315B .020A	
9762	----	----	----	0.010N	.017+	75	.088	----	----	229	UNCH	.250B .015A	
9800	----	----	----	----	.005+	50	.026	----	----	16000	UNCH	.100B .020A	
TOTAL									0	35479			
DEC18 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9687	----	----	----	0.247N	.280+	325	.633	----	----	500	UNCH	.410B .170A	
9700	----	----	----	0.182N	.210+	275	.530	----	3850	14200 +	2250	.395B .105A	
9712	----	----	----	0.132N	.155+	225	.428	----	----	13000	UNCH	.470B .080A	
9737	----	----	----	0.067N	.080+	125	.256	----	----	10050	UNCH	.310B .040A	
9762	----	----	----	0.032N	.042+	100	.146	----	----	11050	UNCH	.190B .030A	
9800	----	----	----	0.012N	.017+	50	.063	----	----	50	UNCH	.035B .015A	
TOTAL									3350	48850 +	2250		
MAR19 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9687	----	----	----	0.290N	.322+	325	.603	----	----	950	UNCH	.430B .190A	
9700	----	----	----	0.225N	.255+	300	.521	----	----	100	UNCH	.355B .145A	
9725	----	----	----	0.130N	.155+	250	.363	----	----	800	UNCH	.225B .090A	
9737	----	----	----	0.097N	.120+	225	.296	----	----	500	UNCH	.175B .065A	
9750	----	----	----	0.072N	.092+	200	.238	----	----	300	UNCH	.135B .045A	
9762	----	----	----	0.055N	.070+	150	.189	----	----	400	UNCH	.105B .050A	
9775	----	----	----	0.042N	.052+	100	.148	----	----	500	UNCH	.050B .040A	
TOTAL									0	3550			
JUN19 E4 4YR MIDCRV CALL (FUTURES SETT. .00)													
9737	----	----	----	0.130N	.152+	225	.317	----	----	500	UNCH	.135B .120A	
TOTAL									0	500			
5YR MIDCRV CALL DEC18 E5 5YR MIDCRV CALL (FUTURES SETT. .00)													
9750	----	----	----	0.037N	.047+	100	.167	----	----	1600	UNCH	----	
TOTAL									0	1600			
TE2 OPT AUG18 TE2 (FUTURES SETT. .00)													
9750	----	----	----	0.012N	.015+	25	.184	----	----	1650	UNCH	----	
9762	----	----	----	0.005N	.005	UNCH	.064	----	----	1650	UNCH	----	
TOTAL									0	3300			
TE3 OPT SEP18 TE3 (FUTURES SETT. .00)													
9725	----	----	----	0.080N	.095+	150	.509	----	----	7251	UNCH	----	
TOTAL									0	7251			
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	----			----	----	.0375N		.0475+ 0.0100	.167	----	----	1600	UNCH
TOTAL											0	1600	