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20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (312) 930-1000

FINAL

PG53 BULLETIN #191@

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS

Wed, Oct 03, 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 EXCERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. BEBID 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.

			MIDCUR	/E, BUNDLI	E, CALEND	AR SPREAD	EURODOLI	LAR CONTRACTS LAST TRADE DATES
EXPIRATION:	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19
WK1 MDCRV OPT	10/05							
WK3 MDCRV OPT	10/19							
BU5 OPT	08/10		08/10					
1YR MIDCRV OPT	10/12	11/16	12/14	01/11	02/15	03/15	06/14	09/13
2YR MIDCRV OPT	10/12	11/16	12/14	01/11	02/15	03/15	06/14	09/13
3YR MIDCRV OPT	10/12	11/16	12/14	01/11	02/15	03/15	06/14	09/13
4YR MIDCRV OPT	10/12	11/16	12/14	01/11	02/15	03/15	06/14	09/13
5YR MIDCRV OPT	10/12	11/16	12/14	01/11	02/15	03/15	06/14	09/13
ED SPRD OPT	10/12	11/16	12/14			03/15	06/14	09/13
T	10/12	11/16	12/14					
Т	10/12	11/16	12/14					
EXPIRATION:	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19
5YR MIDCRV OPT			12/14					
MPC FUT			02/07		03/21			
SON FUT			03/20			06/19	09/18	12/18
SR1 FUT	10/31	11/30	12/31	01/31	02/28	03/29		
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: WED, OCT 03

WEEK 1 WEEK 3 1K OCT18 9125-10225 9125-10225

OCT18 NOV18 DEC18 JAN19 FEB19 MAR19 JUN19 SEP19

EO 91.25-102.75 91.25-102.75 91.25-103.25 91.25-103.25 91.25-102.50 91.25-102.50 91.25-103.00 91.25-102.75 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50 91.25-102.50

DEC18 E5 91.25-103.00

					SETT.PRIG		EXER	VOLUME TRADES		PEN	CONTRACT		
	OPEN RANGE RV CALL	HIGH	LOW	CLOSING RANGE	& PT.CHG	Ξ.	DELTA	CISES	CLEARED	INTERE	ST	HIGH	LOW
L8	1YR MIDCRV CALL	(FUTURES	SETT00))									
9637				0.495N	.435-	600	.999			458	UNCH	.905в	.41
9650				0.370N	.310-	600	. 997			932	UNCH	.785B	.290
9675 9687	0.015	.015	*.010	0.122N 0.010	.072- .012-	500 200	.767 .224		2396 15476	3221 + 147897 -	2046 9506	.545В .435В	.06 .01
700	0.013	CAB	CAB	0.010	.002-	25	.042		10382	267935 -	958	.335B	.00
712					CAB		.002		356	85922 +	178	.255B	.00
9725					CAB		.000			36786	UNCH	.185B	.00
9737 9750					CAB CAB					19119 18253	UNCH UNCH	.130в .090в	.00
762					CAB					20795	UNCH	.060в	.00
9775					CAB					11100	UNCH	.040в	.00
787					CAB					7300	UNCH	.030в	.01
9800 9825					CAB CAB					6325 1	UNCH UNCH	.020в .010в	.01
					C. LD					-	o.ve.i	.0105	
AL R	1YR MIDCRV CALL	(FUTURES	SETT00	1)					21400	626044 -	8240		
L8 9675	TIR MIDERY CALL			0.142N	.100-	425	. 644		1397	17067 +	100	.550в	.09
9687	0.055	#.055	*.055	0.142N 0.055	.045-	250	.359		5945	55254 +	1182	.330B .445B	.04
9700	0.020	.020	*.020	0.020	.020-	125	.176		14550	63304 +	2654	.345B	.02
712				0.015N	.010-	50	.088		1850	46408 +	1039	.265в	.0
9725 9737				0.007N	.005-	25	.044			24943	UNCH	.195B	.02
9750				0.002N 0.002N	.002 CAB	UNCH	.022 .007			23485 13696	UNCH UNCH	.140в .105в	.00
9762					CAB		.001			9964	UNCH	.075B	.0.
9825					CAB					10000	UNCH	.010B	.01
9850					CAB					1	UNCH	.005в	.00
AL.									17750	264122 +	4975		
L8	1YR MIDCRV CALL	(FUTURES	SETT00))									
9637				0.497N	.437-	600	.972			10199	UNCH	.910B	.42
9650 9662				0.375N	.317-	575	.924			7122	UNCH	.790B	.30
9675				0.257N 0.157N	.205- .117-	525 400	.820 .613		20450	5127 23221 +	UNCH 17273	.670в .660в	.19
687	0.065	#.065	*.065	0.065	.065-	225	.390		28952	116039 +	5250	.575B	.06
700				0.047N	.035-	125	.230		5490	217005 +	190	.470в	.03
712	0.020	.020	*.020	0.020	.020-	75	.135		2140	225755 +	1800	.375в	.02
9725 9737				0.017N	.012-	50	.083		1500	220567 +	1500	.355B	.01
9750				0.010N 0.007N	.007- .005-	25 25	.050		40 	140698 +	40 UNCH	.280в .305в	.01
9762				0.007N 0.005N	.003-	25	.032 .017			165008 74746	UNCH	.303B	.01
775				0.002N	CAB		.007			57559	UNCH	.170B	.00
787					CAB		.002			37078	UNCH	.125B	.00
9800					CAB		.001			29779	UNCH	.050в	.00
9812 9825					CAB		.000			16052	UNCH UNCH	.030B	.01
9837					CAB CAB		.000			54863 23074	UNCH	.020в .015в	.00
9850					CAB		.000			53036	UNCH	.010	.00
9862					CAB					125	UNCH	.005в	.00
9875 9912					CAB CAB					200 125	UNCH UNCH	.005 .002	.00
AL L9	1YR MIDCRV CALL	(FUTURES	SETT00))					39200	1477378 +	26053		
L9 0675		(, orones			127	400	F 4 2			350	1151511	2050	4.
9675 9687				0.167N 0.105N	.127- .080-	400 250	. 543 . 377		1000	250 4889 +	UNCH 1000	.365в .275в	.12
9700				0.103N 0.065N	.050-	150	.252		125	39338	UNCH	.200B	.04
9712				0.042N	.032-	100	. 168			23839 -	2000	.145B	.03
9725				0.027N	.020-	75	. 108		125	10979	UNCH	.100в	.02
9737 9750				0.017N	.012-	50	.069			2840	UNCH	.070B	.01
9750 9762				0.012N 0.007N	.010- .007	25 UNCH	.052 .038			3000 750	UNCH UNCH	.050в .035в	.01
775				0.007N 0.005N	.007	UNCH	.025			8455	UNCH	.025B	.0.
9787 9862				0.002N	.002 CAB	UNCH	.013			143 250	UNCH	.020	.01
,50 <u>2</u>					CAB		.000			230	UNCH	.002	.01
AL.									0	94733 -	1000		
L9	1YR MIDCRV CALL	(FUTURES	SETT00										
9687 9700				0.127N	.100-	275	.395			2600	UNCH	.290B	.09
1/()()				0.085N	.065-	200	.279			5000	UNCH	.215B	.0

Side 02

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PG53	BULLETIN #191@	N	MIDCURVE,	BUNDLE,	CALENDAR S	SPREAD EUI	RODOLLA	R OPTIC	NS		Wed,	Oct 0	3, 2018	8 PG53
1YR MIDCE	RV CALL 1YR MIDCRV CALL	(FUTURES S	ETT00)											
TOTAL MAR19 E0	1YR MIDCRV CALL	(FUTURES S	ETT00)							0	8850			
9562				1.220N		1.155-	650	.999			25	UNCH	1.495B	1.130A
9625 9637				0.600N 0.482N		.537- .422-	625 600	.935 .882			114 54	UNCH UNCH	1.015в .895в	.515A .405A
9650 9675				0.375N 0.202N		.320- .165-	550 375	.788 .532		21850	54 25278 +	UNCH 18828	.785в .570в	.305A .155A
9687 9700				0.142N 0.100N		.115- .080-	275 200	. 405 . 300		30100 1205	66534 + 82092 -	16032 728	.475в .390в	.110A .075A
9712 9725				0.070n 0.047n		.055- .037-	150 100	.217 .154		125 1205	34302 - 43300	125 UNCH	.380в .330в	.055 .040a
9737 9750				0.032N 0.022N		.025- .017-	75 50	.107 .076			35551 16323	UNCH UNCH	.295в .230в	.030a .020a
9762 9775				0.017N 0.012N		.012- .010-	50 25	.055 .043		100	7405 41877	UNCH UNCH	.175в .130в	.015 .010A
9787 9800				0.010n 0.007n		.007- .005-	25 25	.032 .022			1160 500	UNCH UNCH	.090в .065в	.015A .015A
9812 9825				0.005N 0.002N		.002- CAB	25 	.011 .006			1560 11250	UNCH UNCH	.040в .030в	.005 .010A
9837 9900						CAB CAB		.003			125 125	UNCH UNCH	.025в .005в	.005A .005
9912						CAB		.000			365	UNCH	.005в	.002
TOTAL JUN19 E0	1YR MIDCRV CALL	(FUTURES S	ETT00)							35450	367994 +	34007		
9675				0.252N		.217-	350	.520			3699	UNCH	.435B	.205A
9687 9700				0.192N 0.147N		.165- .125-	275 225	.426 .341		1100	4450 10782	UNCH UNCH	.350в .415в	.160a .120a
9712 9725				0.112N 0.085N		.092- .070-	200 150	.268 .210		26	3461 2946 -	UNCH 4	.350в .295в	.090a .070a
9737 9750				0.062n 0.047n		.052- .040-	100 75	.163 .126			30100 3250	UNCH UNCH	.235в .190в	.050a .040a
9762 9775				0.035N 0.027N		.030- .022-	50 50	.097			30005 10010	UNCH UNCH	.150в .120в	.030a .025a
9787 9800				0.020n 0.015n		.017- .012-	25 25	.058 .042			1050 3649	UNCH UNCH	.090в .070в	.025A .020A
9812 9825				0.012N 0.010N		.010- .007-	25 25	.034			250 510	UNCH UNCH	.040в .025в	.010A .015A
9837 9850				0.007N 0.005N		.005-	25 25	.018			750 250	UNCH	.020в .015в	.020 .010A
9900						CAB		.001			2000	UNCH		
TOTAL SEP19 E0	1YR MIDCRV CALL	(FUTURES S	ETT00)							1100	107162 -	4		
9675 9687				0.302N 0.242N		.262- .210-	400 325	.517 .439		150	2150 + 3000	150 UNCH	.305в .355в	.255A .205A
9700 9737				0.192N 0.095N		.167- .082-	250 125	.368			3550 1500	UNCH	.330в .175в	.160A .080A
9750 9762				0.075N 0.060N		.065- .050-	100 100	.165		100	6350 8312	UNCH	.140B	.065A .050A
9775 9787				0.045N 0.035N		.040-	50 25	.106		100	850 + 3667	100 UNCH	.090в .070в	.040A .050A
9800				0.027N		.025-	25	.069		100	4100 +	100	.055в	.025A
TOTAL										0	33479 +	350		
DEC19 E0	1YR MIDCRV CALL	(FUTURES S	ETT00)							ŭ	33.73	330		
9687				0.282N		.247+	NEW	.443		50	50 +	50		
TOTAL										50	50 +	50		
2YR MIDCE OCT18	RV CALL 2YR MIDCRV CALL	(FUTURES S	ETT00)											
OCT18 E2 9675				0.105N		.050-	550	.559		3950	3251 +	887	.505в	.040A
9687 9700				0.030n 0.007n		.012- .002-	175 50	.173 .036		32611 28225	27968 - 54686 -	5383 286	.410в .315в	.010 .002
9712 9725				0.002N		CAB CAB		.002			44090 40212	UNCH UNCH	.235в .170в	.010 .005
9737 9750						CAB CAB					22829 2214	UNCH UNCH	.120в .085в	.005 .005A
9762 9775						CAB CAB					17503 13350	UNCH UNCH	.060в .040в	.010A .005A
9787						CAB					1000	UNCH	.030в	.005A
TOTAL NOV18 E2	2YR MIDCRV CALL	(FUTURES S	ETT00)							55600	227103 -	4782		
9675				0.140N		.092-	475	.528		250	889 +	100	.515в	.085A
9687 9700				0.075N 0.037N		.047- .022-	275 150	.315 .168		7546 2125	16710 + 18041 +	5286 200	.415в .325в	.045A .025A
9712 9725				0.020N 0.010N		.012- .007-	75 25	.094 .055		1475	15590 + 12231	450 UNCH	.250в .190в	.015A .010A
9737 9750				0.005N 0.002N		.005 .002	UNCH UNCH	.035 .018		4000 4000	17942 + 4125 +	2250 3875	.140в .100в	.005 .005A
9762 9787						CAB CAB		.007 .000			5170 250	UNCH UNCH	.070в .035в	.005A .005
9825						CAB		.000			10000	UNCH	.010B	.010A
TOTAL	2YR MIDCRV CALL	(FUTURES S	ETT00)							17500	100948 +	12161		
DEC18 E2 9625	2YR MIDCRV CALL	(FUTURES 5		0.595N		.517-	775	.959			12200	UNCH	.980в	.495A
9637 9650				0.353N 0.472N 0.357N		.400- .287-	725 700	.921 .841			6207 7324	UNCH	.860B .745B	.375A .270A
9662 9675				0.250N 0.162N		.190- .117-	600 450	.703		10174	5125 29000 +	UNCH 7000	.635B .645B	.175A .110A
9687 9700	0.065 0.040	#.065 .040	*.065 *.040	0.162N 0.065 0.040		.070- .042-	300 175	.353		10174 10797 7347	49731 + 101436 +	1288 744	.540B .445B	.065 .040
9712 9725	0.040			0.040 0.035N 0.020N		.025- .015-	100 50	.142		4050 2083	58234 + 110347 -	2765 305	.560B .465B	.025A .015
9737 9750				0.012N 0.007N		.010-	25 UNCH	.058			98261 51655	UNCH	.380B .305B	.010A .015
9762 9775				0.007N 0.005N 0.002N		.007	UNCH UNCH	.028			68933 47976	UNCH	.235B .180B	.015A .005
9787 9800				0.002N		CAB CAB		.007			55669 56983	UNCH	.135B .095B	.005A .005
9812 9825						CAB CAB		.001			4018 48500	UNCH	.070в .050в	.010A .002
9837 9850						CAB CAB		.000			23382 3850	UNCH	.035в .010	.002
TOTAL										14100	838831 +	11492		
JAN19 E2 9675	2YR MIDCRV CALL	(FUTURES S	ETT00)	0.200N		.150-	500	. 543			550	UNCH	.405в	.140A
9687 9700				0.200N 0.132N 0.085N		.097- .062-	350 225	.397 .277		3000 125	6076 + 750 +	2376 125	.310B .235B	.090A .060A
9712 9725				0.085N 0.055N 0.035N		.062- .040- .025-	150 100	.277 .188 .124		125 	500 125	UNCH UNCH	.235B .170B .120B	.060A .040A .025A
9723 9737 9750				0.035N 0.022N 0.015N		.025- .015- .010-	75 50	.078			375 125	UNCH UNCH UNCH	.085B .060B	.025A .015A .010A
				O.OIJN		.010-	30	.032			17.3	UNCH	.0008	.UIUA
TOTAL FEB19 E2	2YR MIDCRV CALL	(FUTURES S	ETT00)							2500	8501 +	2501		
9687				0.155N		.120-	350	.412			202	UNCH	.330в	.115A

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53 Side 03

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PG53 E	BULLETIN #191@		MIDCURVE,	BUNDLE,	CALENDAR SPREAD EU	RODOLLA	R OPTIC	NS		Wed,	Oct 0	3, 2018	PG53
2YR MIDCR 9750	RV CALL 2YR MIDCRV CALL	(FUTURES	SETT00)	0.022N	.017-	50	.076			1250	UNCH	.070в	.020A
TOTAL				0.02214	.017	30	.070				onen	.0705	.020A
MAR19 E2	2YR MIDCRV CALL	(FUTURES	SETT00)						0	1452			
9600 9650				0.872N 0.412N	.787- .342-	850 700	.959 .756			40 125	UNCH UNCH	1.210в .750в	.765A .330A
9662 9675				0.317N 0.240N	.257- .190-	600 500	.649 .533			125 125	UNCH	.645в .550в	.250A .180A
9687 9700 9712				0.175N 0.125N 0.087N	.137- .097- .067-	375 275 200	.421 .322 .239			28530 39660 33004	UNCH UNCH UNCH	.480в .405в .385в	.130A .095A .065A
9725 9737				0.062N 0.045N	.047- .032-	150 125	.176 .126			13968 43870	UNCH UNCH	.345в .285в	.045A .035A
9750 9762 9775				0.030N 0.020N	.022- .015- .010-	75 50 50	.090 .062 .043			24109 14954 10	UNCH UNCH UNCH	.225В .175В .130В	.025A .015A
9787 9800				0.015N 0.010N 0.007N	.007- .005-	25 25	.032			1123 636	UNCH	.100B .070B	.030A .015A .015A
9812 9825				0.005N 0.002N	.002- CAB	25 	.012 .006			125 375	UNCH UNCH	.050в .035в	.010 .010A
9850 9875 9900					CAB CAB CAB		.001 .000 .000			8250 1000 825	UNCH UNCH UNCH	.020B .010B .005B	.010A .005 .002
					CAB		.000				onen	.0035	.002
TOTAL JUN19 E2	2YR MIDCRV CALL	(FUTURES	SETT00)						0	210854			
9687 9700				0.232N 0.180N	.192- .147-	400 325	.445		1000 100	1880 + 29461	280 UNCH	.395в .430в	.190A .145A
9712 9725				0.137N 0.105N	.112- .085-	250 200	.294 .233			5110 1605	UNCH UNCH	.360в .300в	.110A .085A
9737 9750 9762				0.080N 0.060N 0.042N	.062- .047- .035-	175 125 75	.181 .141 .108			500 260 100	UNCH UNCH UNCH	.245В .200В .155В	.065A .050A .035A
9775 9800				0.030N 0.017N	.035- .025- .015-	50 25	.080			2815 350	UNCH	.105в .055в	.030A .015A
9825				0.010N	.010	UNCH	.032			250	UNCH	.030в	.020
TOTAL	2YR MIDCRV CALL	(FUTURES	SETT00)						1000	42331 +	280		
SEP19 E2 9675				0.345N	.295+	NEW	.530		500	500 +	500	.515B	.290A
9700 9712 9737				0.225N 0.180N	.190- .150- .092-	350 300 200	.388			2400 500 500	UNCH UNCH UNCH	.365В .300В .195В	.190A .150A .095A
9750 9762				0.112N 0.087N 0.067N	.070- .055-	175 125	.219 .174 .141			2000 500	UNCH	.155B .125B	.075A .060A
TOTAL									0				
3YR MIDCR	RV CALL 3YR MIDCRV CALL	(FUTURES	SETT00)						0	6400 +	500		
OCT18 E3 9675				0.140N	.067-	725	.646		4300	5700 +	3000	.455в	.055A
9687 9700 9712	0.030	.030 CAB	*.030 CAB	0.030 0.010N	.015- .002- CAB	325 75	.215 .039 .002		7912 10150 100	27789 + 23066 + 14919	5975 2275 UNCH	.355B .280B .200B	.015A .002 .010A
9725 9737					CAB CAB CAB		.002			22174 18184	UNCH	.145в .100в	.005 .005A
9750 9762 9775					CAB CAB					18347 2740	UNCH	.070в .050в	.002 .015A
					САВ					9751	UNCH	.030в	.010
TOTAL NOV18 E3	3YR MIDCRV CALL	(FUTURES	SETT00)						12100	142670 +	11250		
9675 9687				0.170N 0.092N	.110- .055-	600 375	.572 .353		1550 4500	1995 + 20231 +	1450 3700	.465В .375В	.100A .055A
9700 9712				0.045N 0.022N	.027- .012-	175 100	.196 .098			19249 25332	UNCH UNCH	.290в .220в	.025A .015A
9725 9737 9750				0.010N 0.005N 0.002N	.007- .005 .002	25 UNCH UNCH	.057 .036 .018			9250 8133 5	UNCH UNCH UNCH	.165В .120В .085В	.010A .005A .015
9775					CAB		.002			400	UNCH	.040в	.005A
TOTAL	2	ć							5100	84595 +	5150		
DEC18 E3 9625	3YR MIDCRV CALL	(FUTURES	SETT00)	0.637N	.542-	950	.961			34650	UNCH	.945в	.525A
9637 9650				0.515N 0.397N	.425- .312-	900 850	.925 .849		1000 1000	23431 - 11914 +	896 774	.830в .830в	.410A .295A
9662 9675 9687				0.285N 0.190N 0.117N	.212- .132- .077-	725 575 400	.725 .557 .383		600 5250 3450	4475 + 29550 - 36098 -	475 125 1050	.720в .615в .520в	.200A .125A .075A
9700 9712				0.070N 0.040N	.045- .025-	250 150	.245 .148		3875 2000	50606 - 53095 +	225 219	.425в .365в	.040 .025A
9725 9737 9750				0.022N 0.012N 0.007N	.015- .007- .005-	75 50 25	.091 .049 .032		1010 1000 100	49215 + 41268 - 65814	764 699 UNCH	.295B .355B	.015 .010A
9762 9775				0.007N 0.005N 0.002N	.003- .002- CAB	25	.016			37015 9516	UNCH	.280в .220в .170в	.005A .010A .015
9787 9800					CAB CAB		.002			9255 15057	UNCH	.125в .090	.005A .005
9812 9825 9875					CAB CAB CAB		.000			5120 400 305	UNCH UNCH UNCH	.055В .045В .005В	.005A .002 .002
					CAD								
TOTAL JAN19 E3	3YR MIDCRV CALL	(FUTURES	SETT00)						2850	476784 -	763		
9687 9700				0.145N 0.092N	.102- .062-	425 300	.413 .284			568 2733	UNCH UNCH	.320B .240B	.095A .060A
9712 9725				0.057N 0.035N	.037- .022-	200 125	.186 .118			4936 125	UNCH UNCH	.170в .120в	.040a .025a
9737 9750 9762				0.020N 0.012N 0.007N	.015- .010- .007	50 25 UNCH	.079 .053 .039			250 250 125	UNCH UNCH UNCH	.080в .055в .040в	.015A .010A .020A
9800				0.007N	CAB		.007			125	UNCH	.010B	.010
TOTAL	ZVD MEDGEN: TO		CETT ***						0	9112			
MAR19 E3 9675	3YR MIDCRV CALL	(FUTURES	SETT00)	0.257N	.200-	575	.546		1000	2724 +	800	.570в	.190A
9687 9700				0.185N 0.130N	.145- .100-	400 300	.434 .331		1000 2000	21028 + 60225	400 UNCH	.485в .430в	.135A .095A
9712 9725 9737				0.090n 0.060n 0.040n	.067- .045- .030-	225 150 100	.243 .174 .122			15435 14185 14357	UNCH UNCH UNCH	.385B .315B .255B	.065A .045A .030A
9750 9762				0.027N 0.017N	.020- .012-	75 50	.085 .056			17274 41225	UNCH UNCH	.200в .160в	.025 .015A
9775 9787 9800				0.012N 0.010N	.010- .007-	25 25	.043			7475 250	UNCH UNCH	.120в .090в	.010A .010A
9800 9812				0.007N 0.005N	.005- .002-	25 25	.022 .012			2000 1491	UNCH	.065в .040в	.015A .005A
TOTAL									4000	197669 +	1200		
JUN19 E3 9687	3YR MIDCRV CALL	(FUTURES	SETT00)	0.235N	.190-	450	.448			7159	UNCH	.395в	.185A
9700				0.233N 0.177N	.142-	350	.364			8635	UNCH	.320B	.140A

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS

Side 04

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FINAL

					FINAL									
PG53	BULLETIN #191@	MI	DCURVE,	BUNDLE,	CALENDAR SPREA	AD EUF	RODOLLA	R OPTIC	NS		wed,	, Oct	03, 2018	PG53
3YR MIDC		(ELITLIPES SET	T 00)											
9712 9725	3YR MIDCRV CALL	(FUTURES SET		0.132N 0.097N		.105- .077-	275 200	.288		 26	700 14368 -	UNCH 22	.255в .205в	.105A .080A
9737				0.072N		.055-	175	.170			30000	UNCH	.165в	.060A
9750 9775				0.052N 0.027N		.040- .020-	125 75	.129 .070			2350 41263	UNCH UNCH	.130в .080в	.045A .025A
9800 9812				0.015N 0.012N		.012- .010-	25 25	.043			3250 500	UNCH UNCH	.045в .025в	.025A .010A
9825 9850				0.010N 0.005N		.007- .002-	25 25	.026 .010			250 11	UNCH	.020в .010в	.015
3030				0.00314	•	.002	23	.010				onen	.0105	.003
TOTAL		_								0	108486 -	22		
SEP19 E3	3YR MIDCRV CALL	(FUTURES SET												
9675 9725				0.347N 0.135N		.292+ .110-	NEW 250	.527 .259		650 	650 + 10	650 UNCH	.510в .230в	.285A .110A
9787				0.035N		.027-	75	.079			496	UNCH	.060в	.030
TOTAL										0	1156 +	650		
DEC19 E3	3YR MIDCRV CALL	(FUTURES SET	T00)							Ü	1130	030		
9687				0.315N		265-	500	.452			4000	UNCH		
9725				0.170N	•	.135-	350	.277			4000	UNCH		
TOTAL										0	8000			
4YR MIDC	RV CALL 4YR MIDCRV CALL	(FUTURES SET	т00)											
OCT18 E4 9700				0.007N		.002-	50	.038			200	UNCH	.170в	.005A
9712 9737				0.007N 0.002N	CAB	. 502 -		.002			848	UNCH	.115в	.020A
5/5/					CAB						1001	UNCH	.040в	.020A
TOTAL										0	2049			
NOV18 E4	4YR MIDCRV CALL	(FUTURES SET	T00)											
9762					CAB			.002			1459	UNCH	.030в	.015A
TOTAL										0	1459			
DEC18 E4	4YR MIDCRV CALL	(FUTURES SET	т00)							Ü	1133			
9625				0.637N		.532-	1050	.960			31411	UNCH		
9637 9687				0.515N 0.115N		.415- .072-	1000 425	.923 .369			31411 500	UNCH UNCH	 .410в	.080A
9700 9712				0.067N 0.035N		.040- .020-	275 150	.229 .128			14200 13225	UNCH UNCH	.395в .470в	.045A .025A
9725 9737				0.020N 0.010N		.010- .005-	100 50	.069		20	50 - 18300	20 UNCH	.385B .310B	.015 .030A
9750				0.005N		.002-	25	.018			15924	UNCH	.245B	.020A
9762 9800				0.002N 	CAB CAB			.007 .000			32231 50	UNCH UNCH	.190в .035в	.015A .015A
TOTAL														
TOTAL MAR19	4YR MIDCRV CALL	(FUTURES SET	т00)							0	157302 -	20		
E4 9687				0.175N		.130-	450	.410			950	UNCH	.430в	.130A
9700 9725				0.122N 0.055N		.087- .037-	350 175	.307			100 800	UNCH	.355B .225B	.090A .045A
9737				0.037N		.025-	125	.107			500	UNCH	.175B	.030A
9750 9762				0.027N 0.017N		.015- .010-	125 75	.069 .047			300 400	UNCH UNCH	.135в .105в	.025A .015A
9775				0.010N		.007-	25	.034			500	UNCH	.050в	.025A
TOTAL										0	3550			
JUN19 E4	4YR MIDCRV CALL	(FUTURES SET	T00)											
9737				0.065N		.052-	125	.161			100	UNCH	.135в	.055A
TOTAL											100			
5YR MIDC	RV CALL									0	100			
DEC18 E5	5YR MIDCRV CALL	(FUTURES SET	T00)											
9750				0.005N		.002-	25	.018			1600	UNCH		
TOTAL										0	1600			
TE2 OPT	TE3 OPT	(FUTURES S==	T 000							J	1000			
NOV18 TE2 9725	TE2 OPT	(FUTURES SET		0.0125		010	25	171	_	_	2500	LINGU	0005	0454
9725 9737				0.012N 0.002N	•	.010- .002	25 UNCH	.171 .043			2500 2500	UNCH UNCH	.090в .045в	.045A .025A
TOTAL														
TOTAL TE3 OPT										0	5000			
NOV18 TE3	TE3 OPT	(FUTURES SET	т00)											
9712 9725				0.020N 0.005N		.012- .002-	75 25	.158 .038			5000 5000	UNCH UNCH	.120в .065в	.045A .035A
-: - 3				2.00311	•						3000	3		
TOTAL		,								0	10000			
DEC18 TE3	TE3 OPT	(FUTURES SET		0.005		022								
9712 9725				0.032N 0.012N		.022- .007-	100 50	.213 .082			1650 3300	UNCH UNCH		
TOTAL										0	4950			
				ADDITI	ONAL EURODOLLAR	PRODU	CTS CALI	_5		VOLUME				
CTDTP	E OPEN RANGE	HIGH	LOW	CLOSTNO	0 5	TT.PRIC		DELTA	EXER CISES	VOLUME TRADES	OF INTERE	PEN EST	CONTRA	CT LOW
5YR MIDC	RV CALL			CLOSING RA	NUE UF			DLLIA		CLEARED	_,,, _,,,	-		
DEC18 E5	5YR MIDCRV CALL	(FUTURES SET		0050	-	2025	0.003-	0.5.5			1600			
9750 TOTAL				.0050N	.0	0025- (0.0025	.018		0	1600 1600	UNCH		
										-	-			