





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

BULLETIN #191@				MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS						Wed, Oct 03, 2018 PG53			
1YR MIDCRV CALL				(FUTURES SETT. .00)									
TOTAL						0 8850							
MAR19 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)									
9562	----	----	----	1.220N	1.155-	650	.999	----	----	25	UNCH	1.495B	1.130A
9625	----	----	----	0.600N	.537-	625	.935	----	----	114	UNCH	1.015B	.515A
9637	----	----	----	0.482N	.422-	600	.882	----	----	54	UNCH	.895B	.405A
9650	----	----	----	0.375N	.320-	550	.788	----	----	54	UNCH	.785B	.305A
9675	----	----	----	0.202N	.165-	375	.532	----	21850	25278 +	18828	.570B	.155A
9687	----	----	----	0.142N	.115-	275	.405	----	30100	66534 +	16032	.475B	.110A
9700	----	----	----	0.100N	.080-	200	.300	----	1205	82092 -	728	.390B	.075A
9712	----	----	----	0.070N	.055-	150	.217	----	125	34302 -	125	.380B	.055
9725	----	----	----	0.047N	.037-	100	.154	----	1205	43300	UNCH	.330B	.040A
9737	----	----	----	0.032N	.025-	75	.107	----	----	35551	UNCH	.295B	.030A
9750	----	----	----	0.022N	.017-	50	.076	----	----	16323	UNCH	.230B	.020A
9762	----	----	----	0.017N	.012-	50	.055	----	----	7405	UNCH	.175B	.015
9775	----	----	----	0.012N	.010-	25	.043	----	100	41877	UNCH	.130B	.010A
9787	----	----	----	0.010N	.007-	25	.032	----	----	1160	UNCH	.090B	.015A
9800	----	----	----	0.007N	.005-	25	.022	----	----	500	UNCH	.065B	.015A
9812	----	----	----	0.005N	.002-	25	.011	----	----	1560	UNCH	.040B	.005
9825	----	----	----	0.002N			.006	----	----	11250	UNCH	.030B	.010A
9837	----	----	----		CAB	----	.003	----	----	125	UNCH	.025B	.005A
9900	----	----	----		CAB	----	.000	----	----	125	UNCH	.005B	.005
9912	----	----	----		CAB	----	.000	----	----	365	UNCH	.005B	.002
TOTAL						35450 367994 + 34007							
JUN19 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)									
9675	----	----	----	0.252N	.217-	350	.520	----	----	3699	UNCH	.435B	.205A
9687	----	----	----	0.192N	.165-	275	.426	----	----	4450	UNCH	.350B	.160A
9700	----	----	----	0.147N	.125-	225	.341	----	1100	10782	UNCH	.415B	.120A
9712	----	----	----	0.112N	.092-	200	.268	----	----	3461	UNCH	.350B	.090A
9725	----	----	----	0.085N	.070-	150	.210	----	26	2946 -	4	.295B	.070A
9737	----	----	----	0.062N	.052-	100	.163	----	----	30100	UNCH	.235B	.050A
9750	----	----	----	0.047N	.040-	75	.126	----	----	3250	UNCH	.190B	.040A
9762	----	----	----	0.035N	.030-	50	.097	----	----	30005	UNCH	.150B	.030A
9775	----	----	----	0.027N	.022-	50	.074	----	----	10010	UNCH	.120B	.025A
9787	----	----	----	0.020N	.017-	25	.058	----	----	1050	UNCH	.090B	.025A
9800	----	----	----	0.015N	.012-	25	.042	----	----	3649	UNCH	.070B	.020A
9812	----	----	----	0.012N	.010-	25	.034	----	----	250	UNCH	.040B	.010A
9825	----	----	----	0.010N	.007-	25	.026	----	----	510	UNCH	.025B	.015A
9837	----	----	----	0.007N	.005-	25	.018	----	----	750	UNCH	.020B	.020
9850	----	----	----	0.005N	.002-	25	.009	----	----	250	UNCH	.015B	.010A
9900	----	----	----		CAB	----	.001	----	----	2000	UNCH	----	----
TOTAL						1100 107162 - 4							
SEP19 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)									
9675	----	----	----	0.302N	.262-	400	.517	----	150	2150 +	150	.305B	.255A
9687	----	----	----	0.242N	.210-	325	.439	----	----	3000	UNCH	.355B	.205A
9700	----	----	----	0.192N	.167-	250	.368	----	----	3550	UNCH	.330B	.160A
9737	----	----	----	0.095N	.082-	125	.204	----	----	1500	UNCH	.175B	.080A
9750	----	----	----	0.075N	.065-	100	.165	----	100	6350	UNCH	.140B	.065A
9762	----	----	----	0.060N	.050-	100	.131	----	----	8312	UNCH	----	.050A
9775	----	----	----	0.045N	.040-	50	.106	----	100	850 +	100	.090B	.040A
9787	----	----	----	0.035N	.032-	25	.087	----	----	3667	UNCH	.070B	.050A
9800	----	----	----	0.027N	.025-	25	.069	----	100	4100 +	100	.055B	.025A
TOTAL						0 33479 + 350							
DEC19 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)									
9687	----	----	----	0.282N	.247+	NEW	.443	----	50	50 +	50	----	----
TOTAL						50 50 + 50							
2YR MIDCRV CALL		2YR MIDCRV CALL		(FUTURES SETT. .00)									
OCT18 E2													
9675	----	----	----	0.105N	.050-	550	.559	----	3950	3251 +	887	.505B	.040A
9687	----	----	----	0.075N	.012-	175	.173	----	32611	27968 -	5383	.410B	.010
9700	----	----	----	0.030N	.002-	50	.036	----	28225	54686 -	286	.315B	.002
9712	----	----	----	0.002N			.002	----	----	44090	UNCH	.235B	.010
9725	----	----	----		CAB	----	.000	----	----	40212	UNCH	.170B	.005
9737	----	----	----		CAB	----	----	----	----	22829	UNCH	.120B	.005
9750	----	----	----		CAB	----	----	----	----	2214	UNCH	.085B	.005A
9762	----	----	----		CAB	----	----	----	----	17503	UNCH	.060B	.010A
9775	----	----	----		CAB	----	----	----	----	13350	UNCH	.040B	.005A
9787	----	----	----		CAB	----	----	----	----	1000	UNCH	.030B	.005A
TOTAL						55600 227103 - 4782							
NOV18 E2		2YR MIDCRV CALL		(FUTURES SETT. .00)									
9675	----	----	----	0.140N	.092-	475	.528	----	250	889 +	100	.515B	.085A
9687	----	----	----	0.075N	.047-	275	.315	----	7546	16710 +	5286	.415B	.045A
9700	----	----	----	0.037N	.022-	150	.168	----	2125	18041 +	200	.325B	.025A
9712	----	----	----	0.020N	.012-	75	.094	----	1475	15590 +	450	.250B	.015A
9725	----	----	----	0.010N	.007-	25	.055	----	----	12231	UNCH	.190B	.010A
9737	----	----	----	0.005N	.005	UNCH	.035	----	4000	17942 +	2250	.140B	.005
9750	----	----	----	0.002N	.002	UNCH	.018	----	4000	4125 +	3875	.100B	.005A
9762	----	----	----		CAB	----	.007	----	----	5170	UNCH	.070B	.005A
9787	----	----	----		CAB	----	.000	----	----	250	UNCH	.035B	.005
9825	----	----	----		CAB	----	.000	----	----	10000	UNCH	.010B	.010A
TOTAL						17500 100948 + 12161							
DEC18 E2		2YR MIDCRV CALL		(FUTURES SETT. .00)									
9625	----	----	----	0.595N	.517-	775	.959	----	----	12200	UNCH	.980B	.495A
9637	----	----	----	0.472N	.400-	725	.921	----	----	6207	UNCH	.860B	.375A
9650	----	----	----	0.357N	.287-	700	.841	----	----	7324	UNCH	.745B	.270A
9662	----	----	----	0.250N	.190-	600	.703	----	----	5125	UNCH	.635B	.175A
9675	----	----	----	0.162N	.117-	450	.522	----	10174	29000 +	7000	.645B	.110A
9687	0.065	#.065	*.065	0.065	.070-	300	.533	----	10797	49731 +	1288	.540B	.065
9700	0.040	.040	*.040	0.040	.042-	175	.228	----	7347	101436 +	744	.445B	.040
9712	----	----	----	0.035N	.025-	100	.142	----	4050	58234 +	2765	.560B	.025A
9725	----	----	----	0.020N	.015-	50	.088	----	2083	110347 -	305	.465B	.015
9737	----	----	----	0.012N	.010-	25	.058	----	----	98261	UNCH	.380B	.010A
9750	----	----	----	0.007N	.007	UNCH	.042	----	----	51655	UNCH	.305B	.015
9762	----	----	----	0.005N	.005	UNCH	.028	----	----	68933	UNCH	.235B	.015A
9775	----	----	----	0.002N	.002	UNCH	.014	----	----	47976	UNCH	.180B	.005
9787	----	----	----	0.002N			.007	----	----	55669	UNCH	.135B	.005A
9800	----	----	----		CAB	----	.003	----	----	56983	UNCH	.095B	.005
9812	----	----	----		CAB	----	.001	----	----	4018	UNCH	.070B	.010A
9825	----	----	----		CAB	----	.000	----	----	48500	UNCH	.050B	.002
9837	----	----	----		CAB	----	.000	----	----	23382	UNCH	.035B	.002
9850	----	----	----		CAB	----	.000	----	----	3850	UNCH	.010	.005
TOTAL						14100 838831 + 11492							
JAN19 E2		2YR MIDCRV CALL		(FUTURES SETT. .00)									
9675	----	----	----	0.200N	.150-	500	.543	----	----	550	UNCH	.405B	.140A
9687	----	----	----	0.132N	.097-	350	.397	----	3000	6076 +	2376	.310B	.090A
9700	----	----	----	0.085N	.062-	225	.277	----	125	750 +	125	.235B	.060A
9712	----	----	----	0.055N	.040-	150	.188	----	----	500	UNCH	.170B	.040A
9725	----	----	----	0.035N	.025-	100	.124	----	----	125	UNCH	.120B	.025A
9737	----	----	----	0.022N	.015-	75	.078	----	----	375	UNCH	.085B	.015A
9750	----	----	----	0.015N	.010-	50	.052	----	----	125	UNCH	.060B	.010A
TOTAL						2500 8501 + 2501							
FEB19 E2		2YR MIDCRV CALL		(FUTURES SETT. .00)									
9687	----	----	----	0.155N	.120-	350	.412	----	----	202	UNCH	.330B	.115A



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FINAL

BULLETIN #191@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS													wed, Oct 03, 2018		PG53
2YR MIDCRV CALL				(FUTURES SETT.	.00)										
9750	----	----	----	----	----	0.022N	.017-	50	.076	----	----	1250	UNCH	.070B	.020A
TOTAL												0	1452		
MAR19 E2 2YR MIDCRV CALL				(FUTURES SETT.	.00)										
9600	----	----	----	----	----	0.872N	.787-	850	.959	----	----	40	UNCH	1.210B	.765A
9650	----	----	----	----	----	0.412N	.342-	700	.756	----	----	125	UNCH	.750B	.330A
9662	----	----	----	----	----	0.317N	.257-	600	.649	----	----	125	UNCH	.645B	.250A
9675	----	----	----	----	----	0.240N	.190-	500	.533	----	----	125	UNCH	.550B	.180A
9687	----	----	----	----	----	0.175N	.137-	375	.421	----	----	28530	UNCH	.480B	.130A
9700	----	----	----	----	----	0.125N	.097-	275	.322	----	----	39660	UNCH	.405B	.095A
9712	----	----	----	----	----	0.087N	.067-	200	.239	----	----	33004	UNCH	.385B	.065A
9725	----	----	----	----	----	0.062N	.047-	150	.176	----	----	13968	UNCH	.345B	.045A
9737	----	----	----	----	----	0.045N	.032-	125	.126	----	----	43870	UNCH	.285B	.035A
9750	----	----	----	----	----	0.030N	.022-	75	.090	----	----	24109	UNCH	.225B	.025A
9762	----	----	----	----	----	0.020N	.015-	50	.062	----	----	14954	UNCH	.175B	.015A
9775	----	----	----	----	----	0.015N	.010-	50	.043	----	----	10	UNCH	.130B	.030A
9787	----	----	----	----	----	0.010N	.007-	25	.032	----	----	1123	UNCH	.100B	.015A
9800	----	----	----	----	----	0.007N	.005-	25	.022	----	----	636	UNCH	.070B	.015A
9812	----	----	----	----	----	0.005N	.002-	25	.012	----	----	125	UNCH	.050B	.010
9825	----	----	----	----	----	0.002N			.006	----	----	375	UNCH	.035B	.010A
9850	----	----	----	----	----		CAB	----	.001	----	----	8250	UNCH	.020B	.010A
9875	----	----	----	----	----		CAB	----	.000	----	----	1000	UNCH	.010B	.005
9900	----	----	----	----	----		CAB	----	.000	----	----	825	UNCH	.005B	.002
TOTAL												0	210854		
JUN19 E2 2YR MIDCRV CALL				(FUTURES SETT.	.00)										
9687	----	----	----	----	----	0.232N	.192-	400	.445	----	1000	1880 +	280	.395B	.190A
9700	----	----	----	----	----	0.180N	.147-	325	.365	----	100	29461	UNCH	.430B	.145A
9712	----	----	----	----	----	0.137N	.112-	250	.294	----	----	5110	UNCH	.360B	.110A
9725	----	----	----	----	----	0.105N	.085-	200	.233	----	----	1605	UNCH	.300B	.085A
9737	----	----	----	----	----	0.080N	.062-	175	.181	----	----	500	UNCH	.245B	.065A
9750	----	----	----	----	----	0.060N	.047-	125	.141	----	----	260	UNCH	.200B	.050A
9762	----	----	----	----	----	0.042N	.035-	75	.108	----	----	100	UNCH	.155B	.035A
9775	----	----	----	----	----	0.030N	.025-	50	.080	----	----	2815	UNCH	.105B	.030A
9800	----	----	----	----	----	0.017N	.015-	25	.049	----	----	350	UNCH	.055B	.015A
9825	----	----	----	----	----	0.010N	.010	UNCH	.032	----	----	250	UNCH	.030B	.020
TOTAL												1000	42331 +	280	
SEP19 E2 2YR MIDCRV CALL				(FUTURES SETT.	.00)										
9675	----	----	----	----	----	0.345N	.295+	NEW	.530	----	500	500 +	500	.515B	.290A
9700	----	----	----	----	----	0.225N	.190-	350	.388	----	----	2400	UNCH	.365B	.190A
9712	----	----	----	----	----	0.180N	.150-	300	.324	----	----	500	UNCH	.300B	.150A
9737	----	----	----	----	----	0.112N	.092-	200	.219	----	----	500	UNCH	.195B	.095A
9750	----	----	----	----	----	0.087N	.070-	175	.174	----	----	2000	UNCH	.155B	.075A
9762	----	----	----	----	----	0.067N	.055-	125	.141	----	----	500	UNCH	.125B	.060A
TOTAL												0	6400 +	500	
OCT18 E3 3YR MIDCRV CALL				(FUTURES SETT.	.00)										
9675	----	----	----	----	----	0.140N	.067-	725	.646	----	4300	5700 +	3000	.455B	.055A
9687	0.030		*.030			0.030	.015-	325	.215	----	7912	27789 +	5975	.355B	.015A
9700	----	----	----	----	----	0.010N	.002-	75	.039	----	10150	23066 +	2275	.280B	.002
9712	----	CAB	CAB	----	----		CAB	----	.002	----	100	14919	UNCH	.200B	.010A
9725	----	----	----	----	----		CAB	----	.000	----	----	22174	UNCH	.145B	.005
9737	----	----	----	----	----		CAB	----	----	----	----	18184	UNCH	.100B	.005A
9750	----	----	----	----	----		CAB	----	----	----	----	18347	UNCH	.070B	.002
9762	----	----	----	----	----		CAB	----	----	----	----	2740	UNCH	.050B	.015A
9775	----	----	----	----	----		CAB	----	----	----	----	9751	UNCH	.030B	.010
TOTAL												12100	142670 +	11250	
NOV18 E3 3YR MIDCRV CALL				(FUTURES SETT.	.00)										
9675	----	----	----	----	----	0.170N	.110-	600	.572	----	1550	1995 +	1450	.465B	.100A
9687	----	----	----	----	----	0.092N	.055-	375	.353	----	4500	20231 +	3700	.375B	.055A
9700	----	----	----	----	----	0.045N	.027-	175	.196	----	----	19249	UNCH	.290B	.025A
9712	----	----	----	----	----	0.022N	.012-	100	.098	----	----	25332	UNCH	.220B	.015A
9725	----	----	----	----	----	0.010N	.007-	25	.057	----	----	9250	UNCH	.165B	.010A
9737	----	----	----	----	----	0.005N	.005	UNCH	.036	----	----	8133	UNCH	.120B	.005A
9750	----	----	----	----	----	0.002N	.002	UNCH	.018	----	----	5	UNCH	.085B	.015
9775	----	----	----	----	----		CAB	----	.002	----	----	400	UNCH	.040B	.005A
TOTAL												5100	84595 +	5150	
DEC18 E3 3YR MIDCRV CALL				(FUTURES SETT.	.00)										
9625	----	----	----	----	----	0.637N	.542-	950	.961	----	----	34650	UNCH	.945B	.525A
9637	----	----	----	----	----	0.515N	.425-	900	.925	----	1000	23431 -	896	.830B	.410A
9650	----	----	----	----	----	0.397N	.312-	850	.849	----	1000	11914 +	774	.830B	.295A
9662	----	----	----	----	----	0.285N	.212-	725	.725	----	600	4475 +	475	.720B	.200A
9675	----	----	----	----	----	0.190N	.132-	575	.557	----	5250	29550 -	125	.615B	.125A
9687	----	----	----	----	----	0.117N	.077-	400	.383	----	3450	36098 -	1050	.520B	.075A
9700	----	----	----	----	----	0.070N	.045-	250	.245	----	3875	50606 -	225	.425B	.040
9712	----	----	----	----	----	0.040N	.025-	150	.148	----	2000	53095 +	219	.365B	.025A
9725	----	----	----	----	----	0.022N	.015-	75	.091	----	1010	49215 +	764	.295B	.015
9737	----	----	----	----	----	0.012N	.007-	50	.049	----	1000	41268 -	699	.355B	.010A
9750	----	----	----	----	----	0.007N	.005-	25	.032	----	100	65814	UNCH	.280B	.005A
9762	----	----	----	----	----	0.005N	.002-	25	.016	----	----	37015	UNCH	.220B	.010A
9775	----	----	----	----	----	0.002N			.007	----	----	9516	UNCH	.170B	.015
9787	----	----	----	----	----		CAB	----	.002	----	----	9255	UNCH	.125B	.005A
9800	----	----	----	----	----		CAB	----	.001	----	----	15057	UNCH	.090	.005
9812	----	----	----	----	----		CAB	----	.000	----	----	5120	UNCH	.055B	.005A
9825	----	----	----	----	----		CAB	----	.000	----	----	400	UNCH	.045B	.002
9875	----	----	----	----	----		CAB	----	----	----	----	305	UNCH	.005B	.002
TOTAL												2850	476784 -	763	
JAN19 E3 3YR MIDCRV CALL				(FUTURES SETT.	.00)										
9687	----	----	----	----	----	0.145N	.102-	425	.413	----	----	568	UNCH	.320B	.095A
9700	----	----	----	----	----	0.092N	.062-	300	.284	----	----	2733	UNCH	.240B	.060A
9712	----	----	----	----	----	0.057N	.037-	200	.186	----	----	4936	UNCH	.170B	.040A
9725	----	----	----	----	----	0.035N	.022-	125	.118	----	----	125	UNCH	.120B	.025A
9737	----	----	----	----	----	0.020N	.015-	50	.079	----	----	250	UNCH	.080B	.015A
9750	----	----	----	----	----	0.012N	.010-	25	.053	----	----	250	UNCH	.055B	.010A
9762	----	----	----	----	----	0.007N	.007	UNCH	.039	----	----	125	UNCH	.040B	.020A
9800	----	----	----	----	----		CAB	----	.007	----	----	125	UNCH	.010B	.010
TOTAL												0	9112		
MAR19 E3 3YR MIDCRV CALL				(FUTURES SETT.	.00)										
9675	----	----	----	----	----	0.257N	.200-	575	.546	----	1000	2724 +	800	.570B	.190A
9687	----	----	----	----	----	0.185N	.145-	400	.434	----	1000	21028 +	400	.485B	.135A
9700	----	----	----	----											



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FINAL

PG53	BULLETIN #191@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Wed, Oct 03, 2018 PG53			
3YR MIDCRV CALL	3YR MIDCRV CALL	(FUTURES SETT.	.00)											
9712	----	----	----	0.132N	.105-	275	.288	----	----	700	UNCH	.255B	.105A	
9725	----	----	----	0.097N	.077-	200	.225	----	26	14368 -	22	.205B	.080A	
9737	----	----	----	0.072N	.055-	175	.170	----	----	30000	UNCH	.165B	.060A	
9750	----	----	----	0.052N	.040-	125	.129	----	----	2350	UNCH	.130B	.045A	
9775	----	----	----	0.027N	.020-	75	.070	----	----	41263	UNCH	.080B	.025A	
9800	----	----	----	0.015N	.012-	25	.043	----	----	3250	UNCH	.045B	.025A	
9812	----	----	----	0.012N	.010-	25	.034	----	----	500	UNCH	.025B	.010A	
9825	----	----	----	0.010N	.007-	25	.026	----	----	250	UNCH	.020B	.015	
9850	----	----	----	0.005N	.002-	25	.010	----	----	11	UNCH	.010B	.005	
TOTAL										0	108486 -	22		
SEP19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)											
9675	----	----	----	0.347N	.292+	NEW	.527	----	650	650 +	650	.510B	.285A	
9725	----	----	----	0.135N	.110-	250	.259	----	----	10	UNCH	.230B	.110A	
9787	----	----	----	0.035N	.027-	75	.079	----	----	496	UNCH	.060B	.030	
TOTAL										0	1156 +	650		
DEC19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)											
9687	----	----	----	0.315N	.265-	500	.452	----	----	4000	UNCH	----	----	
9725	----	----	----	0.170N	.135-	350	.277	----	----	4000	UNCH	----	----	
TOTAL										0	8000			
OCT18 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9700	----	----	----	0.007N	.002-	50	.038	----	----	200	UNCH	.170B	.005A	
9712	----	----	----	0.002N		----	.002	----	----	848	UNCH	.115B	.020A	
9737	----	----	----	----	CAB CAB	----	----	----	----	1001	UNCH	.040B	.020A	
TOTAL										0	2049			
NOV18 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9762	----	----	----	----	CAB	----	.002	----	----	1459	UNCH	.030B	.015A	
TOTAL										0	1459			
DEC18 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9625	----	----	----	0.637N	.532-	1050	.960	----	----	31411	UNCH	----	----	
9637	----	----	----	0.515N	.415-	1000	.923	----	----	31411	UNCH	----	----	
9687	----	----	----	0.115N	.072-	425	.369	----	----	500	UNCH	.410B	.080A	
9700	----	----	----	0.067N	.040-	275	.229	----	----	14200	UNCH	.395B	.045A	
9712	----	----	----	0.035N	.020-	150	.128	----	----	13225	UNCH	.470B	.025A	
9725	----	----	----	0.020N	.010-	100	.069	----	20	50 -	20	.385B	.015	
9737	----	----	----	0.010N	.005-	50	.036	----	----	18300	UNCH	.310B	.030A	
9750	----	----	----	0.005N	.002-	25	.018	----	----	15924	UNCH	.245B	.020A	
9762	----	----	----	0.002N		----	.007	----	----	32231	UNCH	.190B	.015A	
9800	----	----	----	----	CAB CAB	----	.000	----	----	50	UNCH	.035B	.015A	
TOTAL										0	157302 -	20		
MAR19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9687	----	----	----	0.175N	.130-	450	.410	----	----	950	UNCH	.430B	.130A	
9700	----	----	----	0.122N	.087-	350	.307	----	----	100	UNCH	.355B	.090A	
9725	----	----	----	0.055N	.037-	175	.154	----	----	800	UNCH	.225B	.045A	
9737	----	----	----	0.037N	.025-	125	.107	----	----	500	UNCH	.175B	.030A	
9750	----	----	----	0.027N	.015-	125	.069	----	----	300	UNCH	.135B	.025A	
9762	----	----	----	0.017N	.010-	75	.047	----	----	400	UNCH	.105B	.015A	
9775	----	----	----	0.010N	.007-	25	.034	----	----	500	UNCH	.050B	.025A	
TOTAL										0	3550			
JUN19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)											
9737	----	----	----	0.065N	.052-	125	.161	----	----	100	UNCH	.135B	.055A	
TOTAL										0	100			
DEC18 E5	5YR MIDCRV CALL	(FUTURES SETT.	.00)											
9750	----	----	----	0.005N	.002-	25	.018	----	----	1600	UNCH	----	----	
TOTAL										0	1600			
TE2 OPT NOV18 TE2	TE2 OPT	(FUTURES SETT.	.00)											
9725	----	----	----	0.012N	.010-	25	.171	----	----	2500	UNCH	.090B	.045A	
9737	----	----	----	0.002N	.002	UNCH	.043	----	----	2500	UNCH	.045B	.025A	
TOTAL										0	5000			
TE3 OPT NOV18 TE3	TE3 OPT	(FUTURES SETT.	.00)											
9712	----	----	----	0.020N	.012-	75	.158	----	----	5000	UNCH	.120B	.045A	
9725	----	----	----	0.005N	.002-	25	.038	----	----	5000	UNCH	.065B	.035A	
TOTAL										0	10000			
DEC18 TE3	TE3 OPT	(FUTURES SETT.	.00)											
9712	----	----	----	0.032N	.022-	100	.213	----	----	1650	UNCH	----	----	
9725	----	----	----	0.012N	.007-	50	.082	----	----	3300	UNCH	----	----	
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	----	----	----	.0050N				.0025- 0.0025	.018	----	----	1600	UNCH	----
TOTAL											0	1600		