



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
 CME Group, Inc.
 20 South Wacker Drive, Chicago, Illinois 60606-7499.
 Customer Service: (312) 930-1000

FINAL

PG53 BULLETIN #116@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Mon, Jun 18, 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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
WK1 MDCRV OPT	06/01								
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: MON, JUN 18									
	JUN18	WEEK 1	WEEK 2	WEEK 4	WEEK 5				
1k		9150-10300	9150-10300	9150-10275	9150-10250				
	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
E0	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 (FUTURES SETT. .00)														
JUN18														
E0	9662	----	----	----	----	----	.465 UNCH	1.000	----	----	----	UNCH	.770B	.425A
	9675	----	----	----	----	----	.340 UNCH	1.000	----	----	----	UNCH	.645B	.300A
	9687	----	----	----	----	----	.215 UNCH	1.000	----	----	----	UNCH	.655B	.175A
	9700	----	----	----	----	----	.090 UNCH	1.000	----	----	----	UNCH	.610B	.065A
	9712	----	----	----	----	----	.002+ 25	----	----	----	----	UNCH	.415B	.002
TOTAL										0	0			
JUL18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	0.150N	----	0.152+	.25 UNCH	.882	----	----	572	UNCH	.470B	.125A
	9700	----	----	0.067N	----	.067	UNCH	.557	----	2550	25501 +	300	.350B	.055A
	9712	----	----	0.027N	----	.025	25	.253	----	2750	64225 -	500	.375B	.025A
	9725	----	----	0.012N	----	.012	UNCH	.121	----	5500	48276 -	3000	.275B	.010
	9737	----	----	0.007N	----	.005-	25	.050	----	2750	45272 +	250	.205B	.010A
	9750	----	----	0.002N	----	.002	UNCH	.024	----	50	27075 -	50	.180B	.005A
	9762	----	----	----	----	----	----	.006	----	----	12327	UNCH	.120B	.005
	9775	----	----	----	----	----	----	.001	----	----	6745	UNCH	.075B	.005
	9787	----	----	----	----	----	----	.000	----	----	33696	UNCH	.045B	.005
TOTAL										11650	263689 -	3000		
AUG18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	0.170N	----	.172+	25	.767	----	----	200	UNCH	.475B	.150A
	9700	----	----	0.095N	----	.095	UNCH	.538	----	500	8654 +	500	.360B	.085A
	9712	----	----	0.050N	----	.050	UNCH	.325	----	6000	43078 +	2500	.275B	.045A
	9725	----	----	0.027N	----	.027	UNCH	.188	----	6000	37501 +	3000	.200B	.025A
	9737	----	----	0.015N	----	.017+	25	.116	----	6000	59490	UNCH	.140B	.015A
	9750	----	----	0.010N	----	.010	UNCH	.068	----	----	78100	UNCH	.095B	.010
	9762	----	----	0.007N	----	.007	UNCH	.047	----	----	11565	UNCH	.060B	.005
	9775	----	----	0.005N	----	.005	UNCH	.031	----	2000	4125 +	1125	.040B	.010A
TOTAL										20400	242713 +	7125		
SEP18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	0.192N	----	.192	UNCH	.711	----	----	5600	UNCH	.610B	.170A
	9700	----	----	0.120N	----	.120	UNCH	.529	----	3750	21622 -	550	.495B	.105A
	9712	----	----	0.075N	----	.072-	25	.360	----	7000	99807 +	1951	.405B	.060A
	9725	----	----	0.047N	----	.045-	25	.237	----	3050	99160 -	1226	.485B	.040A
	9737	----	----	0.030N	----	.027-	25	.151	----	10747	200440 +	1321	.380B	.025A
	9750	----	----	0.020N	----	.017-	25	.098	----	----	133331	UNCH	.470B	.010
	9762	----	----	0.012N	----	.012	UNCH	.068	----	1500	66735	UNCH	.405B	.010
	9775	----	----	0.007N	----	.007	UNCH	.042	----	4000	95752 -	1400	.320B	.010A
	9787	----	----	0.005N	----	.005	UNCH	.028	----	----	53819	UNCH	.305B	.005
	9800	----	----	0.002N	----	.002	UNCH	.015	----	----	73851	UNCH	.235B	.015A
	9812	----	----	0.002N	----	.002	UNCH	.007	----	----	58490	UNCH	.170B	.002
	9825	----	----	----	----	----	----	.003	----	----	32305	UNCH	.125B	.010A
	9837	----	----	----	----	----	----	.001	----	----	17649	UNCH	.080B	.002
	9850	----	----	----	----	----	----	.000	----	----	71721	UNCH	.045B	.005
	9862	----	----	----	----	----	----	.000	----	----	27217	UNCH	.040	.010
	9875	----	----	----	----	----	----	.000	----	----	7800	UNCH	.002	.002
	9900	----	----	----	----	----	----	.000	----	----	3500	UNCH	----	----
TOTAL										20750	1068799 +	96		
OCT18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	0.182N	----	.182	UNCH	.607	----	----	1675	UNCH	.435B	.155A
	9700	----	----	0.122N	----	.122	UNCH	.460	----	350	2823 +	350	.335B	.100A
	9712	----	----	0.082N	----	.082	UNCH	.334	----	----	1441	UNCH	.255B	.070A
	9725	----	----	0.055N	----	.055	UNCH	.236	----	----	8129	UNCH	.185B	.045A
	9737	----	----	0.037N	----	.037	UNCH	.166	----	----	8707	UNCH	.130B	.025
	9750	----	----	0.025N	----	.025	UNCH	.114	----	----	125	UNCH	.090B	.020
	9762	----	----	0.017N	----	.017	UNCH	.080	----	----	44375	UNCH	.060B	.010
	9775	----	----	0.012N	----	.012	UNCH	.057	----	----	125	UNCH	.040B	.015A
	9800	----	----	0.007N	----	.007	UNCH	.033	----	----	125	UNCH	.020B	.010
TOTAL										350	67525 +	350		
NOV18 1YR MIDCRV CALL (FUTURES SETT. .00)														
E0	9687	----	----	0.202N	----	.205+	25	.592	----	----	2500	UNCH	.445B	.170A
	9700	----	----	0.142N	----	.142	UNCH	.465	----	----	11685	UNCH	.345B	.120A
	9712	----	----	0.097N	----	.097	UNCH	.350	----	----	450	UNCH	.265B	.085A
	9725	----	----	0.067N	----	.067	UNCH	.256	----	----	2000	UNCH	.195B	.055A
	9737	----	----	0.047N	----	.050+	25	.192	----	----	4500	UNCH	.140B	.050A
	9750	----	----	0.035N	----	.035	UNCH	.139	----	----	40250	UNCH	.105B	.035A

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1YR MIDCRV CALL	1YR MIDCRV CALL	(FUTURES SETT. .00)										
9762	----	----	0.025N	.025	UNCH	.101	----	----	50	UNCH	.075B	.025A
9825	----	----	0.005N	.005	UNCH	.021	----	----	10000	UNCH	.010B	.015A
TOTAL								0	71435			
DEC18 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
9675	----	----	0.287N	.290+	25	.701	----	----	4000	UNCH	.660B	.245A
9687	----	----	0.215N	.217+	25	.585	----	100	15275 +	100	.575B	.175A
9700	----	----	0.157N	.160+	25	.469	----	3200	79705 +	1900	.470B	.120A
9712	----	----	0.115N	.115	UNCH	.364	----	3500	50615 +	1916	.375B	.080A
9725	----	----	0.082N	.082	UNCH	.277	----	4200	81398 +	2100	.355B	.055A
9737	----	----	0.060N	.060	UNCH	.209	----	2125	54571 +	1375	.280B	.040A
9750	----	----	0.042N	.042	UNCH	.154	----	17000	149808 +	2250	.305B	.035A
9762	----	----	0.030N	.030	UNCH	.113	----	----	31642	UNCH	.230B	.025A
9775	----	----	0.022N	.022	UNCH	.085	----	----	96729	UNCH	.170B	.015
9787	----	----	0.015N	.015	UNCH	.059	----	----	20187	UNCH	.125B	.015
9800	----	----	0.012N	.012	UNCH	.048	----	----	39813	UNCH	.050B	.015A
9812	----	----	0.010N	.010	UNCH	.038	----	----	16052	UNCH	.030B	.010
9825	----	----	0.007N	.007	UNCH	.028	----	----	54947	UNCH	.020B	.005
9837	----	----	0.005N	.005	UNCH	.019	----	----	23199	UNCH	.015B	.010A
9850	----	----	0.002N	.002	UNCH	.010	----	----	53194	UNCH	.010	.005
9862	----	----	0.002N		CAB	.006	----	----	125	UNCH	.005B	.005
9875	----	----			CAB	.003	----	----	200	UNCH	.005	.005
9912	----	----			CAB	.000	----	----	125	UNCH	.002	.002
TOTAL								27900	771585 +	9641		
MAR19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
9675	----	----	0.325N	.330+	50	.644	----	----	550	UNCH	.570B	.270A
9687	----	----	0.257N	.260+	25	.555	----	1050	19642 +	200	.475B	.205A
9700	----	----	0.197N	.200+	25	.465	----	4000	45957	UNCH	.390B	.150A
9712	----	----	0.152N	.152	UNCH	.381	----	2000	22619 -	955	.380B	.110A
9725	----	----	0.117N	.117	UNCH	.308	----	----	24237	UNCH	.330B	.080A
9737	----	----	0.090N	.090	UNCH	.246	----	----	8517	UNCH	.295B	.060A
9750	----	----	0.070N	.070	UNCH	.196	----	----	18422	UNCH	.230B	.065A
9762	----	----	0.052N	.052	UNCH	.153	----	2000	2450 -	1000	.175B	.040
9775	----	----	0.040N	.042+	25	.124	----	2300	15018 -	700	.130B	.030
9787	----	----	0.030N	.032+	25	.097	----	----	22	UNCH	.090B	.020A
9825	----	----	0.015N	.015	UNCH	.046	----	----	11250	UNCH	.030B	.010A
TOTAL								9700	168684 -	2455		
JUN19 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)										
9700	----	----	0.242N	.240-	25	.468	----	1300	3500 +	1200	.415B	.200A
9712	----	----	0.195N	.192-	25	.397	----	----	3400	UNCH	.350B	.140A
9725	----	----	0.155N	.155	UNCH	.333	----	----	1000	UNCH	.295B	.120A
9750	----	----	0.097N	.097	UNCH	.227	----	----	2500	UNCH	.190B	.070A
9762	----	----	0.077N	.077	UNCH	.186	----	----	3000	UNCH	.150B	.070A
9775	----	----	0.060N	.060	UNCH	.150	----	----	10010	UNCH	.120B	.050
9787	----	----	0.047N	.047	UNCH	.121	----	----	800	UNCH	.090B	.055A
9800	----	----	0.037N	.037	UNCH	.098	----	----	3000	UNCH	.070B	.025
9825	----	----	0.025N	.025	UNCH	.066	----	----	250	UNCH	.025B	.030A
9850	----	----	0.015N	.015	UNCH	.041	----	----	250	UNCH	.015B	.020A
9900	----	----	0.007N	.007	UNCH	.020	----	----	2000	UNCH	----	----
TOTAL								1000	29710 +	1200		
JUN18 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9662	----	----		.320	UNCH	1.000	----	----	----	UNCH	1.275B	.230A
9675	----	----		.195	UNCH	1.000	----	----	----	UNCH	1.155B	.130A
9687	----	----		.070	UNCH	1.000	----	----	----	UNCH	1.035B	.040A
9700	----	----		.002+	25	----	----	----	----	UNCH	.915B	.002
TOTAL								0	0			
JUL18 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9675	----	----	0.207N	.205-	25	.883	----	----	500	UNCH	.510B	.150A
9687	----	----	0.112N	.110-	25	.659	----	----	21868	UNCH	.525B	.080A
9700	----	----	0.052N	.050-	25	.381	----	3847	51059 -	1000	.415B	.040A
9712	0.025	.025	0.025	.022-	25	.190	----	750	37938	UNCH	.320B	.020A
9725	----	----	0.012N	.010-	25	.088	----	----	37363	UNCH	.245B	.010A
9737	----	----	0.007N	.005-	25	.043	----	----	34192	UNCH	.215B	.010
9750	----	----	0.002N	.002	UNCH	.021	----	----	3620	UNCH	.150B	.005A
9762	----	----			CAB	.006	----	----	32371	UNCH	.100B	.002
9775	----	----			CAB	.001	----	----	18518	UNCH	.065B	.002
9800	----	----			CAB	.000	----	----	250	UNCH	.025B	.005A
9850	----	----			CAB	----	----	----	125	UNCH	.002	.002
TOTAL								1000	237804 -	1000		
AUG18 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9675	----	----	0.227N	.227	UNCH	.780	----	----	100	UNCH	.515B	.170A
9687	----	----	0.142N	.142	UNCH	.607	----	----	10095	UNCH	.405B	.100A
9700	----	----	0.085N	.082-	25	.419	----	1350	28891 +	1067	.320B	.060A
9712	----	----	0.050N	.047-	25	.266	----	----	900	UNCH	.240B	.035A
9725	----	----	0.030N	.027-	25	.163	----	----	20000	UNCH	.175B	.025A
9737	----	----	0.017N	.017	UNCH	.104	----	----	51125	UNCH	.125B	.015A
9750	----	----	0.012N	.012	UNCH	.071	----	----	48100	UNCH	.085B	.010A
9762	----	----	0.007N	.007	UNCH	.044	----	----	4125	UNCH	.055B	.010A
9775	----	----	0.005N	.005	UNCH	.029	----	----	9570	UNCH	.035B	.010
9787	----	----	0.002N	.002	UNCH	.015	----	----	3000	UNCH	.025B	.005A
TOTAL								250	175906 +	1067		
SEP18 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9687	----	----	0.170N	.170	UNCH	.584	----	3100	12996 +	1800	.540B	.125A
9700	----	----	0.112N	.110-	25	.436	----	1650	74938 +	1500	.440B	.080A
9712	----	----	0.072N	.070-	25	.306	----	1200	68198 -	200	.560B	.050A
9725	----	----	0.047N	.045-	25	.209	----	----	110935	UNCH	.580B	.030A
9737	----	----	0.032N	.030-	25	.143	----	852	197206	UNCH	.530B	.020A
9750	----	----	0.022N	.020-	25	.097	----	----	45792	UNCH	.440B	.020A
9762	----	----	0.015N	.015	UNCH	.071	----	----	25977	UNCH	.420B	.010
9775	----	----	0.007N	.010+	25	.048	----	----	46373	UNCH	.340B	.005
9787	----	----	0.005N	.007+	25	.035	----	----	75136	UNCH	.270B	.010
9800	----	----	0.002N	.005+	25	.024	----	----	19275	UNCH	.210B	.010
9812	----	----		.002+	25	.013	----	----	11618	UNCH	.160B	.005A
9825	----	----			CAB	.006	----	----	14765	UNCH	.120B	.005A
9837	----	----			CAB	.003	----	----	15500	UNCH	.080B	.010A
9850	----	----			CAB	.001	----	----	1050	UNCH	.045B	.010A
9862	----	----			CAB	.000	----	----	3950	UNCH	.030	.005
9887	----	----			CAB	.000	----	----	300	UNCH	.002	.002
9925	----	----			CAB	.000	----	----	300	UNCH	.002	.002
TOTAL								4150	724309 +	3100		
OCT18 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)										
9687	----	----	0.190N	.187-	25	.562	----	----	250	UNCH	.410B	.135A
9700	----	----	0.132N	.130-	25	.436	----	----	1421	UNCH	.315B	.090A
9712	----	----	0.090N	.087-	25	.323	----	----	525	UNCH	.235B	.060A
9725	----	----	0.062N	.060-	25	.234	----	----	175	UNCH	.170B	.045A
9737	----	----	0.0									



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3YR MIDCRV CALL	CALL	(FUTURES SETT.													
9825	----	----	.00	0.007N	.007	UNCH	.028	----	----	125	UNCH	.045B	.005		
TOTAL										3000	383947 -	83			
MAR19 E3	3YR MIDCRV CALL	(FUTURES SETT.													
9675	----	----	.00	0.357N	.355-	25	.634	----	----	1850	UNCH	.570B	.265A		
9687	----	----		0.287N	.285-	25	.553	----	----	21328	UNCH	.485B	.205A		
9700	----	----		0.225N	.222-	25	.471	----	250	10197 +	197	.430B	.155A		
9712	----	----		0.175N	.172-	25	.393	----	----	2000	UNCH	.385B	.115A		
9725	----	----		0.135N	.132-	25	.321	----	----	4100	UNCH	.315B	.085A		
9737	----	----		0.102N	.100-	25	.258	----	----	2550	UNCH	.255B	.060A		
9750	----	----		0.077N	.075-	25	.203	----	9000	12800 +	5753	.200B	.050A		
9762	----	----		0.057N	.057	UNCH	.161	----	----	7500	UNCH	.160B	.035A		
9775	----	----		0.042N	.042	UNCH	.124	----	----	7350	UNCH	.120B	.025A		
TOTAL										9000	69675 +	5950			
JUN19 E3	3YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00	0.325N	.322-	25	.543	----	----	6690	UNCH	----	.305A		
9700	----	----		0.262N	.260-	25	.473	----	----	883	UNCH	----	.250A		
TOTAL										0	7573				
JUN18 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00		.075	UNCH	1.000	----	----	----	UNCH	.360B	.050A		
9700	----	----			.002+	25	----	----	----	----	UNCH	.275B	.020A		
TOTAL										0	0				
JUL18 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00	0.110N	.107-	25	.665	----	----	9400	UNCH	.355B	.075A		
9700	----	----		0.047N	.045-	25	.373	----	----	465	UNCH	.290B	.035		
TOTAL										0	9865				
AUG18 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9737	----	----	.00	0.015N	.015	UNCH	.094	----	----	475	UNCH	.090B	.020A		
TOTAL										0	475				
SEP18 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00	0.170N	.167-	25	.586	----	----	3550	UNCH	.385B	.120A		
9700	----	----		0.107N	.105-	25	.433	----	----	100	UNCH	.650B	.065A		
9712	----	----		0.070N	.067-	25	.302	----	----	900	UNCH	.555B	.045A		
9725	----	----		0.045N	.042-	25	.203	----	----	100	UNCH	.460B	.030A		
9750	----	----		0.017N	.017	UNCH	.089	----	----	13900	UNCH	.315B	.020A		
9762	----	----		0.012N	.012	UNCH	.063	----	----	229	UNCH	.250B	.015A		
9800	----	----		0.002N	.002	UNCH	.014	----	----	16000	UNCH	.100B	.020A		
TOTAL										0	34779				
DEC18 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00	0.225N	.222-	25	.550	----	----	500	UNCH	.410B	.170A		
9700	----	----		0.167N	.165-	25	.448	----	----	50	UNCH	.395B	.105A		
9712	----	----		0.120N	.117-	25	.351	----	----	13000	UNCH	.470B	.080A		
9737	----	----		0.060N	.060	UNCH	.202	----	----	10050	UNCH	.310B	.040A		
9762	----	----		0.030N	.030	UNCH	.110	----	----	11500	UNCH	.190B	.035A		
9800	----	----		0.012N	.012	UNCH	.047	----	----	50	UNCH	.035B	.015A		
TOTAL										0	35150				
MAR19 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9687	----	----	.00	0.272N	.267-	50	.541	----	----	950	UNCH	.430B	.190A		
9700	----	----		0.212N	.210-	25	.458	----	----	100	UNCH	.355B	.145A		
9725	----	----		0.122N	.122	UNCH	.307	----	----	800	UNCH	.225B	.090A		
9737	----	----		0.092N	.092	UNCH	.245	----	----	500	UNCH	.175B	.065A		
9750	----	----		0.070N	.070	UNCH	.194	----	----	300	UNCH	.135B	.045A		
9762	----	----		0.052N	.052	UNCH	.151	----	----	400	UNCH	.105B	.050A		
9775	----	----		0.040N	.040	UNCH	.118	----	----	500	UNCH	.050B	.040A		
TOTAL										0	3550				
JUN19 E4	4YR MIDCRV CALL	(FUTURES SETT.													
9737	----	----	.00	0.135N	.127-	75	.276	----	----	500	UNCH	----	.125A		
TOTAL										0	500				
5YR MIDCRV CALL	CALL	(FUTURES SETT.													
DEC18 E5	5YR MIDCRV CALL	----	.00	0.035N	.032-	25	.125	----	----	1600	UNCH	----	----		
9750	----	----								0	1600				
TOTAL										0	1600				

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	CALL	(FUTURES SETT.													
DEC18 E5	5YR MIDCRV CALL	----	.00		.0350N		.0325- 0.0025	.125	----	----	1600	UNCH	----	----	
9750	----	----								0	1600				
TOTAL										0	1600				