



2019 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 # 99@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Thu, May 23, 2019 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:	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	MAR20	
WK1 MDCRV OPT	05/03									
WK3 MDCRV OPT	05/17									
WK4 MDCRV OPT	05/24									
WK5 MDCRV OPT	05/31									
1YR MIDCRV OPT	05/10	06/14	07/12	08/16	09/13	10/11	11/15	12/13	03/13	
2YR MIDCRV OPT	05/10	06/14	07/12	08/16	09/13	10/11	11/15	12/13	03/13	
3YR MIDCRV OPT	05/10	06/14	07/12	08/16	09/13	10/11	11/15	12/13	03/13	
4YR MIDCRV OPT	05/10	06/14	07/12	08/16	09/13	10/11	11/15	12/13	03/13	
5YR MIDCRV OPT	05/10	06/14	07/12	08/16	09/13	10/11	11/15	12/13	03/13	
ED SPRD OPT	05/10	06/14	07/12	08/16	09/13			12/13	03/13	
T	05/10	06/14	07/12	08/16						
T	05/10	06/14	07/12	08/16						

EXPIRATION:	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	MAR20	
MPC FUT	06/20	08/01		09/19	11/07		12/19			
SON FUT		09/18			12/18			03/18	06/17	
SR1 FUT	05/31	06/28	07/31	08/30	09/30	10/31	11/29			
SR3 FUT		09/17			12/17			03/17	06/16	

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, MAY 23										
	MAY19	WEEK 1	WEEK 3	WEEK 4	WEEK 5					
1k		9225-10325	9225-10350	9225-10350	9225-10350					
	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	MAR20	
E0	91.50-103.50	91.25-103.50	91.75-103.50	92.00-103.50	91.25-103.50	92.25-103.50	92.25-103.50	91.25-103.50	91.75-103.50	
E2	91.50-103.50	91.25-103.50	92.00-103.50	92.00-103.50	91.25-103.50	92.25-103.50	92.25-103.50	91.25-103.50	91.75-103.50	
E5	91.25-103.00	91.25-103.25	91.50-103.25	91.75-103.25	91.00-103.25	91.75-103.25	92.00-103.25	91.00-103.25	91.50-103.25	

1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
1YR MIDCRV CALL														
JUN19	1YR MIDCRV CALL				(FUTURES SETT. .00)									
E0	9662	----	----	----	1.245N		1.390+ 1450	1.000	----	----	1000	UNCH	1.385B	.225A
	9675	----	----	----	1.120N		1.265+ 1450	1.000	----	----	12700	UNCH	1.260B	.165A
	9687	----	----	----	0.995N		1.140+ 1450	1.000	----	----	3198	UNCH	1.135B	.125A
	9700	----	----	----	0.870N		1.015+ 1450	1.000	----	----	20357	UNCH	1.010B	.090A
	9712	----	----	----	0.745N		.890+ 1450	.999	1000	----	7292 -	1000	.885B	.065A
	9725	----	----	----	0.620N		.765+ 1450	.999	----	----	12593	UNCH	.760B	.050A
	9737	----	----	----	0.495N		.640+ 1450	.999	8674	----	83611 -	8674	.635B	.035A
	9750	----	----	----	0.370N		.515+ 1450	.994	----	2456	72386 -	954	.510B	.030A
	9762	----	----	----	0.250N		.392+ 1425	.972	----	2500	96623 -	1500	.385B	.020A
	9775	----	----	----	0.142N		.272+ 1300	.920	----	5070	141518 -	1038	.270B	.015A
	9787	0.095	.095	.095	0.095		.165+ 950	.776	----	65587	165603 -	29232	.195B	.015A
	9800	----	----	----	0.030N		.090+ 600	.530	----	106075	215626 +	18680	.135B	.010A
	9812	----	----	----	0.012N		.045+ 325	.308	----	20754	171932 -	1803	.095B	.005
	9825	----	----	----	0.005N		.020+ 150	.155	----	10125	120409 -	6061	.065B	.005
	9837	----	----	----	0.002N		.010+ 75	.079	----	1500	73678 -	750	.045B	.005A
	9850	----	----	----	----		.002+ 25	.023	----	----	91224	UNCH	.030B	.002
	9862	----	----	----	----			.006	----	----	15000	UNCH	.025B	.002
	9875	----	----	----	----			.001	----	----	44635	UNCH	.015B	.005A
	9900	----	----	----	----			.000	----	----	2000	UNCH	.005B	.002
TOTAL										65800	1351385 -	32332		
JUL19	1YR MIDCRV CALL				(FUTURES SETT. .00)									
E0	9725	----	----	----	0.690N		.835+ 1450	.998	----	----	250	UNCH	.835B	.250A
	9737	----	----	----	0.567N		.710+ 1425	.992	----	----	9100	UNCH	.710B	.175A
	9750	----	----	----	0.445N		.587+ 1425	.978	----	----	12070	UNCH	.585B	.115A
	9762	----	----	----	0.327N		.467+ 1400	.942	----	794	32203 -	206	.465B	.075A
	9775	----	----	----	0.225N		.352+ 1275	.879	----	1625	69350 -	1500	.350B	.050A
	9787	----	----	----	0.145N		.250+ 1050	.767	----	----	79674	UNCH	.255B	.035A
	9800	----	----	----	0.090N		.170+ 800	.610	----	32110	86129 +	12	.190B	.025A
	9812	----	----	----	0.055N		.110+ 550	.450	----	55515	113379 +	2508	.140B	.015A
	9825	0.055	#.070	.055	0.070		.070+ 375	.314	----	83694	91431 +	35256	.100B	.010A
	9837	----	----	----	0.017N		.042+ 250	.207	----	535	93909 +	35	.075B	.005
	9850	----	----	----	0.010N		.025+ 150	.131	----	13947	18852 +	10698	.055B	.010A
	9862	----	----	----	0.005N		.015+ 100	.082	----	2125	27239 +	250	.040B	.005A
	9875	----	----	----	0.002N		.007+ 50	.044	----	----	1625	UNCH	.025B	.005
	9887	----	----	----	----		.005+ 50	.029	----	----	8260	UNCH	.020B	.002
	9900	----	----	----	----		.002+ 25	.015	----	----	8000	UNCH	.015B	.005A
TOTAL										11250	651471 +	41537		
AUG19	1YR MIDCRV CALL				(FUTURES SETT. .00)									
E0	9750	----	----	----	0.450N		.590+ 1400	.950	----	----	100	UNCH	.590B	.140A
	9762	----	----	----	0.340N		.472+ 1325	.908	----	750	3908 -	250	.475B	.100A
	9775	----	----	----	0.250N		.365+ 1150	.830	----	----	3300	UNCH	.365B	.070A
	9787	----	----	----	0.175N		.275+ 1000	.717	----	----	10214	UNCH	.270B	.050A
	9800	----	----	----	0.120N		.200+ 800	.588	----	1500	11424 -	500	.205B	.040A
	9812	----	----	----	0.080N		.142+ 625	.461	----	----	9080	UNCH	.155B	.030A
	9825	----	----	----	0.052N		.100+ 475	.349	----	----	21290	UNCH	.115B	.020A
	9837	----	----	----	0.032N		.067+ 350	.254	----	----	1750	UNCH	.085B	.015A
	9850	----	----	----	0.020N		.045+ 250	.180	----	----	250	UNCH	.065B	.015A
	9862	----	----	----	0.012N		.030+ 175	.126	----	----	250	UNCH	.045B	.005A
	9875	----	----	----	0.007N		.020+ 125	.087	----	----	250	UNCH	.035B	.005A
	9887	----	----	----	0.005N		.012+ 75	.057	----	----	500	UNCH	.025B	.002
TOTAL										2250	62316 -	750		
SEP19	1YR MIDCRV CALL				(FUTURES SETT. .00)									
E0	9675	----	----	----	1.190N		1.335+ 1450	.998	----	----	29129	UNCH	1.335B	.220A
	9687	----	----	----	1.065N		1.210+ 1450	.996	----	----	1500	UNCH	1.210B	.170A
	9700	----	----	----	0.940N		1.085+ 1450	.992	----	----	17141	UNCH	1.085B	.135A
	9712	----	----	----	0.815N		.960+ 1450	.984	----	----	4725	UNCH	.960B	.105A
	9725	----	----	----	0.692N		.837+ 1450	.971	----	----	21603	UNCH	.835B	.080A
	9737	----	----	----	0.572N		.715+ 1425	.956	----	----	24068	UNCH	.715B	.060A
	9750	----	----	----	0.457N		.595+ 1375	.930	----	----	71233	UNCH	.595B	.050A
	9762	----	----	----	0.352N		.480+ 1275	.883	----	----	82598	UNCH	.480B	.035A
	9775	----	----	----	0.265N		.377+ 1125	.800	----	----	150200	UNCH	.375B	.030A
	9787	----	----	----	0.195N		.292+ 975	.693	----	2450	101160 -	1150	.285B	.025A
	9800	----	----	----	0.140N		.222+ 825	.577						



2019 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 # 99@		MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Thu, May 23, 2019		PG53						
OCT19	EO	1YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9775	----	----	----	----	0.287N		.397+	1100	.783	----	----	326	UNCH	.395B	.145A					
9800	----	----	----	----	0.165N		.245+	800	.578	----	----	4000	UNCH	.240B	.090A					
9812	----	----	----	----	0.122N		.187+	650	.477	----	----	988	UNCH	.185B	.070A					
9837	----	----	----	----	0.065N		.107+	NEW	.305	----	50000	50000 +	50000	.100B	.045A					
9850	----	----	----	----	0.045N		.080+	NEW	.238	----	50000	50000 +	50000	.075B	.040A					
9862	----	----	----	----	0.030N		.057+	275	.181	----	----	1000	UNCH	.050B	.030A					
9887	----	----	----	----	0.012N		.027+	150	.096	----	----	1000	UNCH	.025B	.010A					
TOTAL											100000	107314 +	100000							
NOV19	EO	1YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9862	----	----	----	----	0.042N		.070+	275	.199	----	----	100	UNCH	.065B	.040A					
TOTAL											0	100								
DEC19	EO	1YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9687	----	----	----	----	1.075N		1.220+	1450	.987	----	----	2786	UNCH	1.220B	.335A					
9700	----	----	----	----	0.950N		1.095+	1450	.976	----	----	1001	UNCH	1.095B	.290A					
9712	----	----	----	----	0.830N		.972+	1425	.965	----	----	3000	UNCH	.970B	.240A					
9725	----	----	----	----	0.710N		.850+	1400	.953	----	----	4500	UNCH	.850B	.195A					
9737	----	----	----	----	0.595N		.732+	1375	.923	----	----	12805	UNCH	.730B	.165A					
9750	----	----	----	----	0.490N		.620+	1300	.880	----	----	57757	UNCH	.620B	.140A					
9762	----	----	----	----	0.400N		.515+	1150	.821	----	----	25065	UNCH	.515B	.065A					
9775	----	----	----	----	0.320N		.425+	1050	.743	----	1072	122764 -	1072	.420B	.115A					
9787	----	----	----	----	0.255N		.345+	900	.656	----	72	49526 -	UNCH	.345B	.090A					
9800	----	----	----	----	0.200N		.280+	800	.566	----	12129	245341 -	7500	.275B	.035A					
9812	----	----	----	----	0.155N		.222+	675	.481	----	11129	144931 +	500	.220B	.055A					
9825	----	----	----	----	0.120N		.175+	550	.401	----	1225	103173 +	172	.175B	.040A					
9837	----	----	----	----	0.090N		.137+	475	.330	----	1072	89679 -	UNCH	.140B	.030A					
9850	----	----	----	----	0.065N		.105+	400	.266	----	21167	266229 -	10600	.115	.025A					
9862	----	----	----	----	0.047N		.080+	325	.212	----	----	58445	UNCH	.090B	.020A					
9875	----	----	----	----	0.035N		.060+	250	.166	----	3865	37905 +	1405	.075B	.015A					
9887	----	----	----	----	0.025N		.045+	200	.130	----	2129	89324 +	500	.060B	.010A					
9900	----	----	----	----	0.017N		.035+	175	.102	----	----	43254	UNCH	.035B	.005A					
9912	----	----	----	----	0.010N		.025+	125	.076	----	----	38665	UNCH	.035B	.005A					
9925	----	----	----	----	0.010N		.017+	75	.056	----	----	10	UNCH	.035B	.005					
9937	----	----	----	----	0.007N		.012+	50	.041	----	----	69	UNCH	.020B	.002					
9950	----	----	----	----	0.005N		.010+	50	.033	----	----	40450	UNCH	.020B	.002					
9962	----	----	----	----	0.002N		.007+	50	.025	----	----	50258	UNCH	.010	.010					
TOTAL											24000	1487137 -	17595							
MAR20	EO	1YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9750	----	----	----	----	0.547N		.665+	1175	.850	----	----	8300	UNCH	.660B	.250A					
9762	----	----	----	----	0.457N		.570+	1125	.789	----	----	14150	UNCH	.560B	.200A					
9775	----	----	----	----	0.380N		.482+	1025	.720	----	----	10750	UNCH	.475B	.160A					
9787	----	----	----	----	0.310N		.405+	950	.648	----	1654	51265 -	100	.395B	.130A					
9800	----	----	----	----	0.255N		.335+	800	.574	----	1250	44402 +	1000	.330B	.105A					
9812	----	----	----	----	0.207N		.277+	700	.501	----	1000	28915	UNCH	.270B	.085A					
9825	----	----	----	----	0.167N		.227+	600	.432	----	----	14850	UNCH	.220B	.070A					
9837	0.180			#.180	*.180		.180	500	.368	----	4000	41256	UNCH	.180B	.055A					
9850	----	----	----	----	0.105N		.150+	450	.310	----	----	24440	UNCH	.150B	.045A					
9862	----	----	----	----	0.082N		.120+	375	.259	----	----	700	UNCH	.125B	.035A					
9875	----	----	----	----	0.062N		.095+	325	.213	----	----	1312	UNCH	.105B	.030A					
9887	----	----	----	----	0.047N		.075+	275	.174	----	----	503	UNCH	.090B	.025A					
9900	----	----	----	----	0.035N		.060+	250	.143	----	----	4685	UNCH	.075B	.020A					
9912	----	----	----	----	0.027N		.045+	175	.112	----	----	22	UNCH	.050B	.015A					
9925	----	----	----	----	0.020N		.035+	150	.090	----	----	1	UNCH	.055B	.010A					
9950	----	----	----	----	0.010N		.017+	75	.050	----	----	656	UNCH	.035B	.005A					
TOTAL											4000	246207 +	900							
JUN20	EO	1YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9762	----	----	----	----	0.485N		.582+	975	.747	----	----	350	UNCH	.570B	.310A					
9775	----	----	----	----	0.407N		.500+	925	.686	----	----	200	UNCH	.490B	.260A					
9787	----	----	----	----	0.342N		.422+	800	.622	----	----	350	UNCH	.415B	.220A					
9837	----	----	----	----	0.165N		.207+	425	.371	----	----	2000	UNCH	.200B	.105A					
9850	----	----	----	----	0.135N		.172+	375	.319	----	----	9000	UNCH	.165B	.085A					
TOTAL											0	11900								
JUN19	EZ	2YR MIDCRV	CALL		(FUTURES SETT.	.00)														
9675	----	----	----	----	1.230N		1.355+	1250	1.000	----	----	8025	UNCH	1.355B	.205A					
9687	----	----	----	----	1.105N		1.230+	1250	1.000	----	----	40429	UNCH	1.230B	.155A					
9700	----	----	----	----	0.980N		1.105+	1250	1.000	----	----	44838	UNCH	1.105B	.115A					
9712	----	----	----	----	0.855N		.980+	1250	1.000	----	----	1473	UNCH	.980B	.085A					
9725	----	----	----	----	0.730N		.855+	1250	1.000	1400	----	20948 -	1400	.855B	.065A					
9737	----	----	----	----	0.605N		.730+	1250	.999	585	----	23961 -	585	.730B	.045A					
9750	----	----	----	----	0.480N		.605+	1250	.999	4912	----	78922 -	4912	.605B	.035A					
9762	----	----	----	----	0.357N		.480+	1225	.994	----	----	26496	UNCH	.480B	.025A					
9775	----	----	----	----	0.237N		.357+	1200	.970	----	----	106325	UNCH	.355B	.025A					
9787	----	----	----	----	0.130N		.237+	1075	.912	----	4200	62128 -	1317	.255B	.020A					
9800	----	----	----	----	0.060N		.137+	775	.720	----	11153	120357 -	5483	.185B	.015A					
9812	----	----																		



2019 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 # 99@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Thu, May 23, 2019 PG53

Table with columns: 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9750-9912.

Table with columns: OCT19 EZ, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9775-9900.

Table with columns: DEC19 EZ, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9725-9925.

Table with columns: MAR20 EZ, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9725-9912.

Table with columns: JUN20 EZ, 2YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9775-9787.

Table with columns: JUN19 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9662-9900.

Table with columns: JUL19 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9737-9887.

Table with columns: AUG19 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9737-9837.

Table with columns: SEP19 E3, 3YR MIDCRV CALL, (FUTURES SETT. .00), and various numerical values for dates 9675-9762.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



2019 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 # 99@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS Thu, May 23, 2019 PG53

3YR MIDCRV CALL	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9775	----	----	0.210N	.282+	725	.743	----	----	57124	UNCH	.280B	.035A	
9787	----	----	0.142N	.205+	625	.613	----	5000	65850 -	5000	.200B	.025A	
9800	----	----	0.095N	.140+	450	.479	----	6275	129811 +	4369	.145B	.030A	
9812	----	----	0.060N	.095+	350	.356	----	----	39563	UNCH	.115B	.020	
9825	----	----	0.037N	.062+	250	.254	----	----	113334	UNCH	.090B	.010A	
9837	----	----	0.022N	.040+	175	.174	----	----	10399	UNCH	.070B	.010A	
9850	----	----	0.012N	.025+	125	.116	----	----	70000	UNCH	.055B	.005A	
9862	----	----	0.007N	.015+	75	.074	----	----	2299	UNCH	.045B	.005	
9887	----	----	0.002N	.005+	25	.027	----	----	2000	UNCH	.025B	.005A	
9900	----	----	----	.002+	25	.014	----	----	11626	UNCH	.020B	.002	
TOTAL								10500	614409 -	756			
OCT19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9812	----	----	0.067N	.100+	325	.344	----	----	4000	UNCH	.095B	.050A	
9825	----	----	0.045N	.070+	250	.255	----	----	305	UNCH	.065B	.035A	
9862	----	----	0.007N	.025+	175	.099	----	----	4000	UNCH	.015B	----	
TOTAL								0	8305				
DEC19 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9675	----	----	1.095N	1.200+	1050	.992	----	----	1100	UNCH	1.195B	.300A	
9687	----	----	0.970N	1.075+	1050	.985	----	----	1307	UNCH	1.070B	.245A	
9712	----	----	0.725N	.827+	1025	.960	----	----	2550	UNCH	.825B	.160A	
9725	----	----	0.610N	.710+	1000	.929	----	----	9524	UNCH	.705B	.275A	
9737	----	----	0.500N	.595+	950	.890	----	----	55458	UNCH	.590B	.225A	
9750	----	----	0.400N	.485+	850	.837	----	----	23606	UNCH	.480B	.120A	
9762	----	----	0.310N	.390+	800	.757	----	----	7517	UNCH	.385B	.130A	
9775	----	----	0.237N	.305+	675	.663	----	----	49597	UNCH	.300B	.095A	
9787	----	----	0.175N	.235+	600	.562	----	250	43164	UNCH	.230B	.070A	
9800	----	----	0.127N	.175+	475	.460	----	1600	15350 +	1600	.170B	.055A	
9812	----	----	0.092N	.130+	375	.367	----	----	8553	UNCH	.140B	.040A	
9825	----	----	0.065N	.095+	300	.286	----	2000	25851	UNCH	.115B	.030A	
9837	----	----	0.045N	.070+	200	.221	----	----	17150	UNCH	.095B	.020A	
9850	----	----	0.030N	.050+	200	.166	----	----	1000	UNCH	.080B	.020A	
9887	----	----	0.007N	.017+	100	.065	----	----	9250	UNCH	.040B	.005A	
9900	0.010	.010	.010	.012+	75	.047	----	2000	50504 +	2000	.035B	.005A	
TOTAL								4500	321481 +	3600			
MAR20 E3	3YR MIDCRV CALL	(FUTURES SETT.	.00)										
9737	----	----	0.502N	.587+	850	.843	----	----	15750	UNCH	.580B	.275A	
9750	----	----	0.407N	.490+	825	.780	----	----	4400	UNCH	.485B	.225A	
9762	----	----	0.327N	.400+	725	.704	----	----	27155	UNCH	.395B	.185A	
9775	----	----	0.260N	.322+	625	.622	----	----	7025	UNCH	.320B	.145A	
9787	----	----	0.200N	.257+	575	.535	----	2350	3050 +	2050	.250B	.110A	
9800	----	----	0.152N	.202+	500	.451	----	----	4850	UNCH	.195B	.085A	
9812	----	----	0.115N	.155+	400	.371	----	41020	41020 +	1020	.165B	.065A	
9825	----	----	0.085N	.117+	325	.300	----	----	300	UNCH	.140B	.045A	
9850	----	----	0.045N	.065+	200	.185	----	41020	41020 +	1020	.100B	.025A	
9900	----	----	0.010N	.015+	50	.053	----	----	100	UNCH	.045B	.010A	
TOTAL								80750	144670 +	4090			
4YR MIDCRV CALL	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
JUN19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9737	----	----	0.417N	.520+	1025	.999	----	----	430	UNCH	.405B	.045A	
9750	----	----	0.295N	.395+	1000	.995	----	----	10650	UNCH	.290B	.035A	
9762	----	----	0.172N	.272+	1000	.963	----	----	1950	UNCH	.270B	.030A	
9775	----	----	0.080N	.157+	775	.844	----	----	11500	UNCH	.155B	.020A	
9800	----	----	0.007N	.025+	175	.253	----	----	5800	UNCH	.060B	.010A	
9812	----	----	0.002N	.010+	75	.105	----	----	3100	UNCH	.045B	.005A	
9825	----	----	----	.005+	50	.049	----	----	5800	UNCH	.030B	.010A	
TOTAL								0	39230				
JUL19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9737	----	----	0.385N	.495+	1100	.958	----	----	500	UNCH	.375B	.105A	
9762	----	----	0.170N	.257+	875	.854	----	----	350	UNCH	.250B	.050A	
9775	----	----	0.095N	.162+	675	.689	----	----	460	UNCH	.155B	.030A	
TOTAL								0	1310				
SEP19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9737	----	----	0.395N	.497+	1025	.932	----	----	2050	UNCH	.390B	.065A	
9750	----	----	0.290N	.382+	925	.875	----	----	4000	UNCH	.380B	.050A	
9762	----	----	0.202N	.280+	775	.773	----	----	2400	UNCH	.275B	.045A	
9775	----	----	0.132N	.197+	650	.637	----	5000	20467 -	5000	.190B	.035A	
9787	----	----	0.085N	.132+	475	.489	----	5000	17500 +	5000	.130B	.025A	
9800	----	----	0.052N	.085+	325	.352	----	3000	4000 +	3000	.095B	.020A	
TOTAL								13000	50417 +	3000			
OCT19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9775	----	----	0.125N	.190+	650	.580	----	15	2 -	13	.185	.065A	
TOTAL								0	2 -	13			
DEC19 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9712	----	----	0.600N	.707+	1075	.937	----	----	240	UNCH	.585B	.275A	
9725	----	----	0.487N	.590+	1025	.904	----	----	3250	UNCH	.585B	.215A	
9737	----	----	0.387N	.480+	925	.848	----	----	3500	UNCH	.475B	.160A	
9750	----	----	0.297N	.382+	850	.769	----	----	1400	UNCH	.375B	.120A	
9762	----	----	0.225N	.295+	700	.672	----	----	2650	UNCH	.290B	.085A	
9775	----	----	0.162N	.222+	600	.566	----	----	4000	UNCH	.215B	.060A	
9787	----	----	0.115N	.162+	475	.458	----	----	2500	UNCH	.160B	.045A	
9800	----	----	0.080N	.120+	NEW	.360	----	10	10 +	10	.115B	.035A	
9850	----	----	0.015N	.027+	NEW	.106	----	10	10 +	10	.045B	.015A	
TOTAL								0	17560 +	20			
MAR20 E4	4YR MIDCRV CALL	(FUTURES SETT.	.00)										
9750	----	----	0.310N	.390+	800	.708	----	----	500	UNCH	.380B	.180A	
9762	----	----	0.242N	.310+	675	.623	----	----	2000	UNCH	.300B	.130A	
TOTAL								0	2500				