

PRELIMINARY

PG53

BULLETIN #146@

MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE CALL OPTIONS

Mon, Jul 30, 2012

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=BI D 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=BI D 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 AND TOMMI MIDCURVE CONTRACTS LAST TRADE DATES							
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
WK1 MDCRV OPT	07/06	08/03					
WK3 MDCRV OPT	07/20	08/17					
WK4 MDCRV OPT	07/27	08/24					
WK5 MDCRV OPT		08/31					
1YR MIDCRV OPT	07/13	08/10	09/14	10/12	12/14	03/15	06/14
TOMMI MDCRV OPT			03/21		03/21	03/21	03/21
2YR MIDCRV OPT	07/13	08/10	09/14	10/12	12/14	03/15	06/14
3YR MIDCRV OPT	07/13	08/10	09/14	10/12	12/14	03/15	06/14
4YR MIDCRV OPT		08/10	09/14	10/12	12/14	03/15	06/14
ED SPRD OPT	07/13	08/10	09/14	10/12	12/14	03/15	06/14

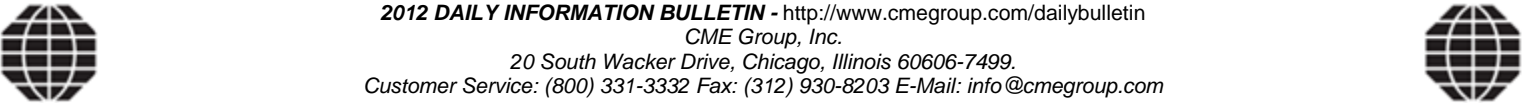
MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30					
1K		WEEK 1	WEEK 3	WEEK 4	WEEK 5
	JUL12	9375-10500	9375-10500	9400-10500	
	AUG12	9400-10500	9400-10500	9400-10500	9400-10500

	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
EO	93.75-105.00	93.75-105.00	93.50-105.00	94.00-105.00	93.50-105.00	93.50-105.00	93.75-105.00
E2	93.50-105.00	93.50-105.00	92.75-105.00	93.75-105.00	93.00-105.00	92.75-104.75	93.50-104.75
EOT			92.50-105.00		93.25-105.00	93.50-105.00	93.25-104.75

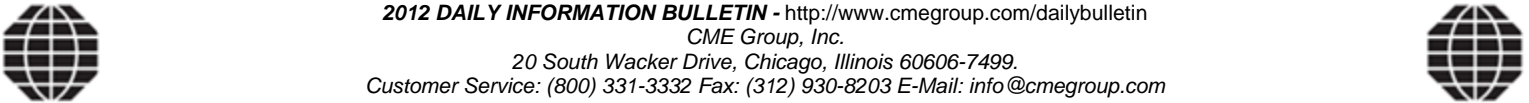
1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR CALLS

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														
AUG12 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9925			----	----	0.300N		.335+	350	.971	----	250	UNCH	.305B .120A	
9937			----	----	0.177N		.212+	350	.959	----	3025	UNCH	.180B .050A	
9950			----	----	0.067N		.092+	250	.847	----	17002	UNCH	.090B .010A	
9962			----	----	0.007N		.017+	100	.311	----	6498	UNCH	.010 .005	
TOTAL										1000	26775			
SEP12 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9862			----	----	0.925N		.960+	350	.985	----	250	UNCH	.945B .590A	
9875			----	----	0.800N		.835+	350	.983	----	1200	UNCH	.820B .480A	
9887			----	----	0.675N		.710+	350	.981	----	500	UNCH	.695B .375A	
9900			----	----	0.550N		.585+	350	.978	----	1500	UNCH	.570B .275A	
9912			----	----	0.427N		.460+	325	.974	----	14934	UNCH	.445B .180A	
9925			----	----	0.305N		.337+	325	.967	----	14545	UNCH	.330B .100A	
9937			----	----	0.187N		.220+	325	.886	----	41235	UNCH	.195B .050A	
9950			----	----	0.082N		.107+	250	.734	----	73205	UNCH	.110B .020A	
9962			0.035		0.035		.032+	150	.373	----	70692 -	3612	.035 .005	
9975			#.035	.035	0.002N		.002	UNCH	.054	----	12450	UNCH	.010 .005	
9987			----	----	----		----	----	.036	----	1651	UNCH	.005 .005	
TOTAL							CAB			4700	232162 -	3612		
OCT12 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)	----								
9975			----	----	----		.002+	25	.049	----	250	UNCH	.005B .005	
TOTAL										0	250			
DEC12 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9875			----	----	0.770N		.810+	400	.970	----	1101	UNCH	.795B .440A	
9887			----	----	0.647N		.687+	400	.955	----	10	UNCH	.670B .345A	
9900			----	----	0.527N		.565+	375	.937	----	1350	UNCH	.550B .230A	
9912			----	----	0.407N		.445+	375	.904	----	11994	UNCH	.430B .145A	
9925			----	----	0.292N		.330+	375	.843	----	21092	UNCH	.315B .085A	
9937			----	----	0.187N		.220+	325	.750	2000	44396 +	1100	.200B .045A	
9950			----	----	0.097N		.122+	250	.594	5600	68953 -	3150	.115B .020A	
9962			----	----	0.037N		.052+	150	.367	2750	65083 +	1000	.050B .010	
9975			----	----	0.010N		.015+	50	.151	----	6325	UNCH	.015B .005	
TOTAL										10350	220304 -	1050		
MAR13 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9875			----	----	0.760N		.795+	350	.927	----	10	UNCH	.780B .455A	
9887			----	----	0.642N		.677+	350	.905	----	20	UNCH	.665B .360A	
9900			----	----	0.525N		.560+	350	.872	----	1500	UNCH	.545B .270A	
9912			----	----	0.410N		.445+	350	.827	----	1260	UNCH	.430B .190A	
9925			----	----	0.300N		.332+	325	.767	----	13301	UNCH	.325B .120A	
9937			----	----	0.197N		.227+	300	.676	----	10775	UNCH	.225B .070A	
9950			----	----	0.110N		.135+	250	.540	2500	5510 +	2500	.130B .035A	
9962			----	----	0.047N		.062+	150	.356	----	9813	UNCH	.060B .010	
9975			----	----	0.015N		.020+	50	.165	----	1812	UNCH	.015 .010A	
9987			----	----	0.005N		.007+	25	.071	----	500	UNCH	----	----
TOTAL										2500	44501 +	2500		
JUN13 1YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9912			----	----	0.397N		.435+	375	.774	----	10	UNCH	.420B .310A	
9925			----	----	0.290N		.327+	375	.708	----	1645	UNCH	.315B .305A	
9937			----	----	0.195N		.227+	325	.618	----	110	UNCH	.215B .205A	
9950			----	----	0.115N		.140+	250	.495	----	2190	UNCH	.125B .095A	
9962			----	----	0.052N		.065+	125	.331	----	7900	UNCH	----	----
9975			----	----	0.015N		.020+	50	.153	----	500	UNCH	----	----
TOTAL										0	12355			
2YR MIDCRV CALL														
AUG12 2YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9912			----	----	0.277N		.320+	425	.970	----	5500	UNCH	.220B .085A	
9925			----	----	0.155N		.197+	425	.956	----	5200	UNCH	.160B .030A	
9937			----	----	0.055N		.085+	300	.762	500	14733	UNCH	.090B .010A	
9950			----	----	0.010N		.015+	50	.262	100	7359 +	100	.015B .010	
9962			----	----	0.002N		.002	UNCH	.045	----	700	UNCH	----	----
9975			----	----	----		----	----	.030	----	200	UNCH	----	----
TOTAL							CAB			600	33692 +	100		
SEP12 2YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9700			----	----	2.400N		2.445+	450	.993	----	10	UNCH	----	----
9712			----	----	2.275N		2.320+	450	.992	----	10	UNCH	----	----
9725			----	----	2.150N		2.195+	450	.992	----	10	UNCH	----	----
9737			----	----	2.025N		2.070+	450	.992	----	10	UNCH	----	----
9750			----	----	1.900N		1.945+	450	.991	----	10	UNCH	1.885B	1.320A
9762			----	----	1.775N		1.820+	450	.991	----	10	UNCH	1.760B	1.240A
9775			----	----	1.650N		1.695+	450	.990	----	10	UNCH	1.635B	1.305A
9787			----	----	1.525N		1.570+	450	.990	----	10	UNCH	1.555B	1.130A
9800			----	----	1.400N		1.445+	450	.989	----	10	UNCH	1.430B	1.040A
9825			----	----	1.150N		1.195+	450	.987	----	10	UNCH	1.180B	.800A
9837			----	----	1.025N		1.070+	450	.986	----	1610	UNCH	1.055B	.685A
9850			----	----	0.900N		.945+	450	.985	----	5110	UNCH	.930B	.325A
9862			----	----	0.775N		.820+	450	.983	----	2675	UNCH	.805B	.245A
9875			----	----	0.652N		.695+	425	.981	----	9935	UNCH	.680B	.180A
9887			----	----	0.530N		.572+	425	.977	----	8635	UNCH	.555B	.110A
9900			----	----	0.410N		.450+	400	.955	----	27939	UNCH	.435B	.080A
9912			----	----	0.290N		.330+	400	.912	----	21181	UNCH	.310B	.045
9925			----	----	0.177N		.212+	350	.837	250	71332 +	250	.200B	.040
9937			----	----	0.082N		.110+	275	.658	550	69209 +	188	.105B	.015A
9950			----	----	0.022N		.040+	175	.364	250	68608 -	50	.035B	.010A
9962			0.010	#.010	*.010	0.010	.007+	25	.105	2250	52050 -	1050	.010	.002
9975			----	----	----		.002+	25	.035	----	8100	UNCH	.002	.002
TOTAL										3300	346484 -	662		
OCT12 2YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9937			----	----	0.065N		.090+	250	.500	----	500	UNCH	.075B	.080A
9962			----	----	0.005N		.010+	NEW	.103	----	250 +	250	.010	.010
TOTAL										0	750 +	250		
DEC12 2YR MIDCRV CALL			(FUTURES SETT.	----	.00)									
9775			----	----	1.575N		1.625+	500	.989	----	250	UNCH	1.605B	1.160A
9787			----	----	1.452N		1.500+	475	.989	----	10	UNCH	1.480B	1.045A
9800			----	----	1.330N		1.377+	475	.988	----	505	UNCH	1.355B	.930A
9812			----	----	1.207N		1.255+	475	.978	----	10	UNCH	1.235B	.820A



PRELIMINARY

BULLETIN #146@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE CALL OPTIONS										Mon, Jul 30, 2012		PG53	
2YR MIDCRV CALL													
DEC12	2YR MIDCRV CALL	(FUTURES SETT.	.00)										
9825	----	----	----	1.085N	1.132+	475	.968	----	----	510	UNCH	1.110B .435A	
9837	----	----	----	0.962N	1.010+	475	.958	----	----	2010	UNCH	.985B .355A	
9850	----	----	----	0.840N	.887+	475	.946	----	----	6710	UNCH	.865B .280A	
9862	----	----	----	0.717N	.765+	475	.933	----	----	13580	UNCH	.745B .215A	
9875	----	----	----	0.597N	.642+	450	.916	----	----	9480	UNCH	.625B .165	
9887	----	----	----	0.480N	.525+	450	.881	----	----	16348	UNCH	.505B .115	
9900	----	----	----	0.370N	.412+	425	.827	----	----	36045	UNCH	.395B .075A	
9912	----	----	----	0.262N	.305+	425	.751	----	----	64228	UNCH	.295B .050A	
9925	----	----	----	0.167N	.205+	375	.646	----	10000	57867 +	7640	.180B .025	
9937	----	----	----	0.092N	.117+	250	.500	----	22000	78377 +	14195	.110B .025	
9950	0.045	#.045	.045	0.045	.055+	125	.318	----	10500	59405 +	3250	.055B .005	
9962	----	----	----	0.017N	.022+	50	.164	----	----	29460	UNCH	.020 .020	
9975	----	----	----	----	.002+	25	.031	----	----	200	UNCH	----	
TOTAL										42500	374995 +	25085	
MAR13 2YR MIDCRV CALL (FUTURES SETT. .00)													
9825	----	----	----	1.035N	1.085+	500	.930	----	----	10	UNCH	1.070B .640A	
9837	----	----	----	0.915N	.962+	475	.919	----	----	20	UNCH	.950B .540A	
9850	----	----	----	0.797N	.845+	475	.896	----	----	2075	UNCH	.830B .445A	
9862	----	----	----	0.682N	.727+	450	.870	----	----	110	UNCH	.715B .360A	
9875	----	----	----	0.570N	.615+	450	.837	----	----	110	UNCH	.600B .280A	
9887	----	----	----	0.460N	.502+	425	.794	----	----	4878	UNCH	.490B .210	
9900	----	----	----	0.355N	.395+	400	.737	----	----	1550	UNCH	.400B .145A	
9912	----	----	----	0.257N	.292+	350	.662	----	----	1210	UNCH	.235B	
9925	----	----	----	0.172N	.200+	275	.563	----	----	3930	UNCH	----	
9937	----	----	----	0.102N	.125+	225	.438	----	----	4800	UNCH	----	
9950	----	----	----	0.050N	.065+	150	.296	----	----	5505	UNCH	----	
9962	----	----	----	0.020N	.027+	75	.163	----	----	2000	UNCH	.005 .005	
TOTAL										0	26198		
JUN13 2YR MIDCRV CALL (FUTURES SETT. .00)													
9875	----	----	----	0.522N	.567+	450	.755	----	----	10	UNCH	----	
9887	----	----	----	0.420N	.465+	450	.705	----	----	10	UNCH	----	
9900	----	----	----	0.325N	.365+	400	.644	----	----	3295	UNCH	----	
9912	----	----	----	0.235N	.270+	350	.569	----	----	755	UNCH	----	
9925	----	----	----	0.155N	.185+	300	.477	----	----	2010	UNCH	----	
9937	----	----	----	0.097N	.117+	200	.369	----	----	1210	UNCH	----	
TOTAL										0	7290		
AUG12 3YR MIDCRV CALL (FUTURES SETT. .00)													
9862	----	----	----	0.417N	.482+	650	.978	----	----	3100	UNCH	.350B .135A	
9875	----	----	----	0.295N	.360+	650	.953	----	----	8000	UNCH	.270B .075A	
9887	----	----	----	0.182N	.240+	575	.899	----	----	7099	UNCH	.225B .035	
9900	----	----	----	0.087N	.130+	425	.752	----	100	14167 +	100	.150B .015A	
9912	----	.040B	----	0.040B	.050+	225	.444	----	400	14500 +	565	.060B .015A	
9925	----	----	----	0.005N	.010+	50	.133	----	150	6489 +	150	.020 .005	
9937	----	----	----	0.002N	CAB	----	.033	----	----	4400	UNCH	----	
9950	----	----	----	----	CAB	----	.025	----	----	2000	UNCH	----	
TOTAL										650	59755 +	815	
SEP12 3YR MIDCRV CALL (FUTURES SETT. .00)													
9762	----	----	----	1.415N	1.480+	650	.989	----	----	10	UNCH	1.010B .790A	
9775	----	----	----	1.290N	1.355+	650	.988	----	----	10	UNCH	.910B .685A	
9787	----	----	----	1.165N	1.230+	650	.987	----	----	4310	UNCH	.835B .585A	
9800	----	----	----	1.042N	1.105+	625	.986	----	----	6310	UNCH	.860B .320A	
9812	----	----	----	0.917N	.982+	650	.985	----	----	4925	UNCH	.780B .405A	
9825	----	----	----	0.795N	.860+	650	.972	----	----	11960	UNCH	.665B .240A	
9837	----	----	----	0.672N	.737+	650	.958	----	----	17880	UNCH	.765B .180A	
9850	----	----	----	0.552N	.615+	625	.942	----	----	20850	UNCH	.475B .135A	
9862	----	----	----	0.435N	.495+	600	.912	----	----	37886	UNCH	.475B .100A	
9875	----	----	----	0.320N	.377+	575	.866	----	1500	60097 -	2500	.365B .075A	
9887	----	----	----	0.215N	.267+	525	.783	----	----	49119	UNCH	.265B .030A	
9900	----	----	----	0.127N	.170+	425	.650	----	10450	85705 +	15670	.165B .020	
9912	----	----	----	0.057N	.090+	325	.468	----	7050	84125 +	18927	.095 .010	
9925	----	----	----	0.020N	.035+	150	.256	----	19650	60198 -	6240	.035B .005	
9937	----	----	----	0.005N	.010+	50	.097	----	18000	66562 -	5068	.015B .010	
9950	----	----	----	----	CAB	----	.029	----	----	21350	UNCH	----	
TOTAL										56650	531297 +	20789	
OCT12 3YR MIDCRV CALL (FUTURES SETT. .00)													
9887	----	----	----	0.155N	.195+	400	.606	----	----	1200	UNCH	----	
9900	----	----	----	0.087N	.117+	300	.464	----	----	575	UNCH	----	
9912	----	----	----	0.040N	.060+	200	.305	----	750	7025 +	750	----	
9925	----	----	----	0.015N	.025+	100	.163	----	1500	6225 +	1500	----	
9937	----	----	----	0.005N	.010+	50	.076	----	----	5300	UNCH	----	
9950	----	----	----	----	CAB	----	.023	----	----	4250	UNCH	----	
TOTAL										2250	24575 +	2250	
DEC12 3YR MIDCRV CALL (FUTURES SETT. .00)													
9725	----	----	----	1.660N	1.722+	625	.983	----	----	250	UNCH	----	
9737	----	----	----	1.537N	1.600+	625	.976	----	----	10	UNCH	.980B	
9750	----	----	----	1.415N	1.477+	625	.968	----	----	20	UNCH	----	
9762	----	----	----	1.292N	1.355+	625	.960	----	----	10	UNCH	----	
9775	----	----	----	1.170N	1.232+	625	.952	----	----	3675	UNCH	.425B .650A	
9787	----	----	----	1.052N	1.115+	625	.937	----	----	4460	UNCH	----	
9800	----	----	----	0.932N	.995+	625	.921	----	----	6865	UNCH	.325 .325	
9812	----	----	----	0.815N	.875+	600	.903	----	----	4623	UNCH	----	
9825	----	----	----	0.700N	.760+	600	.874	----	----	13226	UNCH	.750 .190A	
9837	----	----	----	0.590N	.645+	550	.842	----	----	4060	UNCH	.200 .200	
9850	----	----	----	0.482N	.535+	525	.797	----	----	24473	UNCH	.200 .185A	
9862	----	----	----	0.380N	.430+	500	.740	----	----	67875	UNCH	.450B .135A	
9875	----	----	----	0.285N	.330+	450	.670	----	----	72615	UNCH	.220B .080	
9887	----	----	----	0.200N	.240+	400	.580	----	850	88905 -	100	.13	



PRELIMINARY

PG53	BULLETIN #146@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI MIDCURVE CALL OPTIONS	Mon, Jul 30, 2012	PG53
4YR MIDCRV CALL				
SEP12	4YR MIDCRV CALL	(FUTURES SETT. .00)		
9787		0. 645N	.705+	600
9800		0. 527N	.585+	575
9812		0. 415N	.467+	525
9825		0. 310N	.357+	475
9837		0. 215N	.257+	425
9850		0. 135N	.170+	350
9862		0. 075N	.105+	300
9875		0. 035N	.055+	200
9887		0. 017N	.027+	100
9900		0. 007N	.010+	25
9912		0. 002N	.002	UNCH
9925				
TOTAL			CAB	UNCH
OCT12	4YR MIDCRV CALL	(FUTURES SETT. .00)		
9837		0. 157N	.190+	325
9850		0. 100N	.125+	250
9862		0. 057N	.075+	175
9875		0. 030N	.042+	125
TOTAL				
DEC12	4YR MIDCRV CALL	(FUTURES SETT. .00)		
9687		1. 482N	1. 545+	625
9700		1. 360N	1. 422+	625
9712		1. 237N	1. 300+	625
9725		1. 117N	1. 180+	625
9737		1. 002N	1. 065+	625
9750		0. 887N	.950+	625
9762		0. 777N	.835+	575
9775		0. 670N	.725+	550
9787		0. 567N	.617+	500
9800		0. 470N	.517+	475
9812		0. 377N	.422+	450
9825		0. 295N	.335+	400
9837		0. 220N	.257+	375
9850		0. 160N	.192+	325
9862		0. 110N	.135+	250
9875	0. 090	.090	.090	200
9887		0. 042N	.055+	125
9900		0. 025N	.032+	75
9912		0. 012N	.017+	50
TOTAL				
MAR13	4YR MIDCRV CALL	(FUTURES SETT. .00)		
9675		1. 492N	1. 552+	600
9687		1. 375N	1. 435+	600
9700		1. 260N	1. 320+	600
9712		1. 147N	1. 207+	600
9725		1. 037N	1. 097+	600
9737		0. 930N	.990+	600
9750		0. 825N	.882+	575
9762		0. 725N	.777+	525
9775		0. 627N	.680+	525
9787		0. 535N	.585+	500
9800		0. 447N	.495+	475
9812		0. 367N	.410+	425
9825		0. 295N	.332+	375
9837		0. 230N	.265+	350
9850		0. 177N	.205+	275
9862		0. 132N	.152+	200
TOTAL				
JUN13	4YR MIDCRV CALL	(FUTURES SETT. .00)		
9775		0. 590N	.630+	400
9787		0. 507N	.545+	375
9800		0. 430N	.465+	350
9812		0. 360N	.390+	300
9825		0. 295N	.322+	275
9837		0. 237N	.262+	250
9850		0. 187N	.207+	200
9862		0. 145N	.160+	150
9875		0. 110N	.120+	100
9887		0. 080N	.087+	75
9912		0. 035N	.040+	50
TOTAL				