



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG53	BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Wed, Aug 03, 2016		PG53
1YR MIDCRV CALL 10025	1YR MIDCRV CALL -----	(FUTURES SETT. .00)	-----	-----	CAB	-----	.000	-----	-----	1000	UNCH	.015B	.010A
TOTAL									34850	787851 +	6583		
JAN17 EO 9887	1YR MIDCRV CALL -----	(FUTURES SETT. .00)	-----	-----	0.227N	.227	UNCH	.611	-----	1900	UNCH	.240B	.180A
TOTAL									0	1900			
MAR17 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)											
9850	-----	-----	-----	0.532N	.532	UNCH	.834	-----	144	UNCH	.720B	.325A	
9862	-----	-----	-----	0.430N	.430	UNCH	.769	-----	7705	UNCH	.610B	.255A	
9875	-----	-----	-----	0.337N	.337	UNCH	.690	-----	17957	UNCH	.505B	.200A	
9887	-----	-----	-----	0.255N	.255	UNCH	.595	-----	14605	UNCH	.410B	.150A	
9900	-----	-----	-----	0.182N	.182	UNCH	.492	-----	1250	29627 +	1050	.365B	
9912	-----	-----	-----	0.125N	.125	UNCH	.385	-----	387	12845 -	48	.285B	
9925	-----	-----	-----	0.080N	.080	UNCH	.283	-----	100	11141 +	50	.220B	
9937	-----	-----	-----	0.047N	.047	UNCH	.193	-----	121	12826 +	21	.165B	
9950	-----	-----	-----	0.027N	.027	UNCH	.124	-----	54	13944	UNCH	.120B	
9962	-----	-----	-----	0.015N	.015	UNCH	.075	-----	25393	UNCH	.085B	.015A	
9975	-----	-----	-----	0.007N	.007	UNCH	.041	-----	5221	UNCH	.055B	.010A	
9987	-----	-----	-----	0.005N	.005	UNCH	.027	-----	4050	UNCH	.035B	.010A	
TOTAL									500	155458 +	1073		
JUN17 EO	1YR MIDCRV CALL	(FUTURES SETT. .00)											
9887	-----	-----	-----	0.277N	.277	UNCH	.555	-----	350	7600 +	350	.405B	.230A
9900	-----	-----	-----	0.210N	.210	UNCH	.470	-----	1950	20142 +	433	.330B	.175A
9912	-----	-----	-----	0.152N	.152	UNCH	.383	-----		8700	UNCH	.260B	.130A
9925	-----	-----	-----	0.107N	.107	UNCH	.301	-----		500	UNCH	.195B	.090A
9950	-----	-----	-----	0.045N	.045	UNCH	.158	-----		100	UNCH	.100B	.045A
9962	-----	-----	-----	0.027N	.027	UNCH	.106	-----		33250	UNCH	.065B	.055A
9987	-----	-----	-----	0.007N	.007	UNCH	.036	-----		100	UNCH	.020B	.010
TOTAL									1000	70392 +	783		
2YR MIDCRV CALL AUG16 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)											
9737	-----	-----	-----	1.545N	1.545	UNCH	1.000	-----	67	UNCH	1.750B	1.055A	
9837	-----	-----	-----	0.545N	.545	UNCH	.999	-----	41	UNCH	.750B	.240A	
9850	-----	-----	-----	0.420N	.420	UNCH	.996	-----	6168	UNCH	.625B	.165A	
9862	-----	-----	-----	0.297N	.297	UNCH	.969	-----	9004	UNCH	.505B	.110A	
9875	-----	-----	-----	0.180N	.180	UNCH	.881	-----	11602	UNCH	.390B	.070A	
9887	-----	-----	-----	0.082N	.080-	25	.635	-----	400	30916 -	110	.290B	
9900	-----	-----	-----	0.022N	.020-	25	.251	-----	10935	36599 -	5850	.240B	
9912	0.005	#.005	*.005	0.005	.002-	25	.040	-----	300	31987 +	263	.175B	
9925	-----	-----	-----	-----	CAB	-----	.002	-----	14169	UNCH	.130B	.010A	
9937	-----	-----	-----	-----	CAB	-----	.000	-----	1222	UNCH	.095B	.002A	
9950	-----	-----	-----	-----	CAB	-----	-----	-----	600	UNCH	.070B	.002	
9962	-----	-----	-----	-----	CAB	-----	-----	-----	50	UNCH	.050B	.005	
9975	-----	-----	-----	-----	CAB	-----	-----	-----	200	UNCH	.035B	.005A	
9987	-----	-----	-----	-----	CAB	-----	-----	-----	50	UNCH	.020B	.002A	
TOTAL									10750	142675 -	5697		
SEP16 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)											
9787	-----	-----	-----	1.045N	1.045	UNCH	.997	-----	1711	UNCH	1.250B	.315A	
9800	-----	-----	-----	0.920N	.920	UNCH	.992	-----	22318	UNCH	1.125B	.250A	
9812	-----	-----	-----	0.797N	.797	UNCH	.982	-----	12750	UNCH	1.000B	.200A	
9825	-----	-----	-----	0.675N	.675	UNCH	.967	-----	10689	UNCH	.875B	.155A	
9837	-----	-----	-----	0.552N	.552	UNCH	.949	-----	14376	UNCH	.765B	.120A	
9850	-----	-----	-----	0.432N	.432	UNCH	.915	-----	21800	UNCH	.670B	.090A	
9862	-----	-----	-----	0.317N	.317	UNCH	.851	-----	55317	UNCH	.575B	.070A	
9875	-----	-----	-----	0.215N	.215	UNCH	.734	-----	51927	UNCH	.510B	.050A	
9887	-----	-----	-----	0.130N	.130	UNCH	.568	-----	3431	91534 -	1751	.430B	
9900	-----	-----	-----	0.070N	.067-	25	.377	-----	5962	101378 +	1570	.360B	
9912	-----	-----	-----	0.032N	.030-	25	.207	-----		68376	UNCH	.295B	
9925	-----	-----	-----	0.012N	.012	UNCH	.099	-----	331	54833 +	281	.235B	
9937	-----	-----	-----	0.005N	.005	UNCH	.043	-----		57781	UNCH	.190B	
9950	-----	-----	-----	-----	CAB	-----	.021	-----	40371	UNCH	.145B	.002	
9962	-----	-----	-----	-----	CAB	-----	.007	-----	24480	UNCH	.110B	.005A	
9975	-----	-----	-----	-----	CAB	-----	.001	-----	6590	UNCH	.085B	.005	
9987	-----	-----	-----	-----	CAB	-----	.000	-----	1169	UNCH	.060B	.005	
10000	-----	-----	-----	-----	CAB	-----	.000	-----	1094	UNCH	.045B	.005	
TOTAL									7600	638494 +	100		
OCT16 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)											
9837	-----	-----	-----	0.515N	.520+	50	.897	-----	147	UNCH	.710B	.255A	
9850	-----	-----	-----	0.402N	.405+	25	.846	-----	4425	UNCH	.595B	.190A	
9862	-----	-----	-----	0.297N	.300+	25	.762	-----	2045	UNCH	.485B	.140A	
9875	-----	-----	-----	0.207N	.210+	25	.642	-----	3456	UNCH	.380B	.095A	
9887	-----	-----	-----	0.135N	.135	UNCH	.500	-----	9950	12684 +	3919	.325B	
9900	-----	-----	-----	0.080N	.080	UNCH	.353	-----	9975	24382 +	9725	.245B	
9912	-----	-----	-----	0.042N	.042	UNCH	.222	-----	10000	10663 +	9666	.185B	
9925	-----	-----	-----	0.022N	.020-	25	.122	-----		1773	UNCH	.130B	
9937	-----	-----	-----	0.010N	.010	UNCH	.066	-----		1284	UNCH	.090B	
9950	-----	-----	-----	0.002N	.002	UNCH	.021	-----		50	UNCH	.060B	
9987	-----	-----	-----	-----	CAB	-----	.000	-----		50	UNCH	.015B	.005A
TOTAL									29000	60959 +	23310		
NOV16 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)											
9837	-----	-----	-----	0.525N	.530+	50	.868	-----	637	UNCH	.720B	.280A	
9850	-----	-----	-----	0.417N	.420+	25	.811	-----	205	UNCH	.605B	.215A	
9862	-----	-----	-----	0.320N	.322+	25	.724	-----	365	UNCH	.500B	.160A	
9875	-----	-----	-----	0.232N	.235+	25	.620	-----	8844	UNCH	.395B	.115A	
9887	-----	-----	-----	0.160N	.162+	25	.500	-----	3338	UNCH	.345B	.080A	
9900	-----	-----	-----	0.105N	.105	UNCH	.377	-----	100	1315	UNCH	.270B	
9912	-----	-----	-----	0.065N	.062-	25	.261	-----		1050	UNCH	.205B	
9925	-----	-----	-----	0.037N	.035-	25	.167	-----		1507	UNCH	.150B	
9937	-----	-----	-----	0.020N	.020	UNCH	.104	-----		50	UNCH	.110B	
9962	-----	-----	-----	0.005N	.005	UNCH	.031	-----		600	UNCH	.050B	.005A
TOTAL									0	17911			
DEC16 EZ	2YR MIDCRV CALL	(FUTURES SETT. .00)											
9800	-----	-----	-----	0.882N	.887+	50	.939	-----	500	UNCH	.945B	.290A	
9812	-----	-----	-----	0.765N	.770+	50	.913	-----	2525	UNCH	.830B	.240A	
9825	-----	-----	-----	0.652N	.655+	25	.879	-----	9228	UNCH	.845B	.195A	
9837	-----	-----	-----	0.542N	.545+	25	.836	-----	10514	UNCH	.730B	.160A	
9850	-----	-----	-----	0.437N	.440+	25	.775	-----	10725	UNCH	.615B	.125A	
9862	-----	-----	-----	0.342N	.345+	25	.696	-----	31186	UNCH	.585B	.100A	
9875	-----	-----	-----	0.257N	.260+	25	.604	-----	21979	UNCH	.505B	.080A	
9887	-----	-----	-----	0.185N	.187+	25	.500	-----	1440	45271 -	805	.430B	
9900	-----	-----	-----	0.127N	.127	UNCH	.393	-----	13	57701 +	1	.365B	
9912	-----	-----	-----	0.082N	.082	UNCH	.290	-----	4728	754			



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PG53		BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Wed, Aug 03, 2016		PG53			
2YR MIDCRV CALL		2YR MIDCRV CALL		(FUTURES SETT. .00)													
TOTAL																	
MAR17 E2	2YR MIDCRV CALL	(FUTURES SETT. .00)										0	28650				
9825	----	----	----	0.647N	.652+	50	.818	----	----	----	42	UNCH	.830B	.405A			
9837	----	----	----	0.545N	.550+	50	.767	----	----	----	2500	UNCH	.740B	.330A			
9850	----	----	----	0.450N	.455+	50	.706	----	----	----	10210	UNCH	.640B	.270A			
9862	----	----	----	0.365N	.370+	50	.636	----	----	----	4236	UNCH	.545B	.215A			
9875	----	----	----	0.287N	.290+	25	.560	----	----	----	13602	UNCH	.460B	.170A			
9887	----	----	----	0.220N	.220	UNCH	.477	----	100	9065 +	100	.380B	.130A				
9900	----	----	----	0.165N	.162-	25	.393	----	----	11635	UNCH	.310B	.100A				
9912	----	----	----	0.117N	.115-	25	.311	----	----	11605	UNCH	.250B	.075A				
9925	----	----	----	0.080N	.080	UNCH	.237	----	----	3153	UNCH	.200B	.055A				
9937	----	----	----	0.052N	.052	UNCH	.172	----	50	2855 +	5	.155B	.040A				
9950	----	----	----	0.032N	.032	UNCH	.118	----	----	35650	UNCH	.115B	.030A				
9962	----	----	----	0.020N	.020	UNCH	.079	----	----	42135	UNCH	.090B	.020A				
9975	----	----	----	0.012N	.012	UNCH	.052	----	----	50	UNCH	.065B	.020				
9987	----	----	----	0.007N	.007	UNCH	.033	----	----	75	UNCH	.045B	.015A				
10000	----	----	----	0.002N	.002	UNCH	.013	----	----	300	UNCH	.030B	.010A				
TOTAL												100	147113 +	105			
JUN17 E2		2YR MIDCRV CALL		(FUTURES SETT. .00)													
9875	----	----	----	0.312N	.315+	25	.528	----	900	4750 +	500	.435B	.275A				
9887	----	----	----	0.250N	.250	UNCH	.459	----	----	1283	UNCH	.360B	.220A				
9937	----	----	----	0.075N	.075	UNCH	.199	----	----	11500	UNCH	.135B	.080A				
9950	----	----	----	0.050N	.050	UNCH	.146	----	----	250	UNCH	.100B	.055A				
9962	----	----	----	0.032N	.032	UNCH	.104	----	----	20600	UNCH	.075B	.045A				
9975	----	----	----	0.020N	.020	UNCH	.070	----	----	1000	UNCH	.050B	.050A				
9987	----	----	----	0.012N	.012	UNCH	.047	----	----	1700	UNCH	.035B	.035A				
TOTAL												900	41083 +	500			
3YR MIDCRV CALL		3YR MIDCRV CALL		(FUTURES SETT. .00)													
AUG16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)															
9825	----	----	----	0.500N	.510+	100	.995	----	----	275	UNCH	.700B	.210A				
9837	----	----	----	0.377N	.385+	75	.975	----	----	5645	UNCH	.580B	.145				
9850	----	----	----	0.255N	.265+	100	.943	----	----	6386	UNCH	.460B	.095A				
9862	----	----	----	0.145N	.152+	75	.814	----	----	5236	UNCH	.345B	.060A				
9875	----	----	----	0.060N	.065+	50	.528	----	863	11212 -	525	.245B	.035A				
9887	----	----	----	0.017N	.017	UNCH	.200	----	1300	18634 +	589	.215B	.015A				
9900	----	----	----	0.002N	.002	UNCH	.035	----	100	7927 -	100	.155B	.005				
9912	----	----	----				.003	----	50	8497	UNCH	.105B	.002				
9925	----	----	----				.000	----	----	6904	UNCH	.075B	.005A				
9937	----	----	----					----	----	50	UNCH	.055B	.005A				
9950	----	----	----					----	----	100	UNCH	.035B	.005A				
9987	----	----	----					----	----	50	UNCH	.010B	.005				
TOTAL												1800	70916 -	36			
SEP16 E3		3YR MIDCRV CALL		(FUTURES SETT. .00)													
9750	----	----	----	1.250N	1.260+	100	.999	----	----	325	UNCH	.935B	.365A				
9762	----	----	----	1.125N	1.135+	100	.999	----	----	200	UNCH	1.325B	.300A				
9775	----	----	----	1.000N	1.010+	100	.997	----	----	16250	UNCH	1.200B	.250A				
9787	----	----	----	0.875N	.885+	100	.992	----	----	7139	UNCH	1.075B	.200A				
9800	----	----	----	0.752N	.762+	100	.982	----	----	6020	UNCH	.950B	.160A				
9812	----	----	----	0.630N	.640+	100	.965	----	----	7202	UNCH	.825B	.125A				
9825	----	----	----	0.510N	.517+	75	.946	----	----	6630	UNCH	.705B	.100A				
9837	----	----	----	0.392N	.402+	100	.889	----	----	16636	UNCH	.590B	.075A				
9850	----	----	----	0.285N	.292+	75	.808	----	----	18905	UNCH	.500B	.055A				
9862	----	----	----	0.190N	.197+	75	.678	----	----	31960	UNCH	.425B	.040A				
9875	----	----	----	0.115N	.120+	50	.514	----	1100	18687 -	684	.355B	.030A				
9887	----	----	----	0.062N	.065+	25	.341	----	2800	14638 +	1386	.295B	.025A				
9900	----	----	----	0.030N	.032+	25	.199	----	----	17385	UNCH	.240B	.015A				
9912	----	----	----	0.012N	.015+	25	.104	----	1050	12299 +	642	.195B	.015A				
9925	----	----	----	0.005N	.005	UNCH	.041	----	----	11075	UNCH	.155B	.015A				
9937	----	----	----	0.002N	.002	UNCH	.020	----	----	3918	UNCH	.120B	.005A				
9950	----	----	----				.007	----	----	150	UNCH	.090B	.005				
9962	----	----	----				.002	----	----	1	UNCH	.070B	.002A				
TOTAL												400	189420 +	1344			
OCT16 E3		3YR MIDCRV CALL		(FUTURES SETT. .00)													
9837	----	----	----	0.370N	.377+	75	.806	----	----	8100	UNCH	.550B	.180A				
9850	----	----	----	0.272N	.280+	75	.710	----	----	5850	UNCH	.445B	.130A				
9862	----	----	----	0.190N	.195+	50	.591	----	----	17850	UNCH	.345B	.090A				
9875	----	----	----	0.125N	.127+	25	.457	----	----	4090	UNCH	.295B	.060A				
9887	----	----	----	0.077N	.077	UNCH	.324	----	400	1753 +	300	.225B	.040A				
9900	----	----	----	0.045N	.045	UNCH	.213	----	----	5500	UNCH	.165B	.025A				
9912	----	----	----	0.025N	.025	UNCH	.131	----	----	3687	UNCH	.120B	.020A				
9925	----	----	----	0.012N	.012	UNCH	.073	----	----	1500	UNCH	.085B	.015A				
9937	----	----	----	0.005N	.005	UNCH	.033	----	----	250	UNCH	.055B	.010A				
9962	----	----	----				.007	----	----	50	UNCH	.025B	.005A				
TOTAL												400	48630 +	300			
NOV16 E3		3YR MIDCRV CALL		(FUTURES SETT. .00)													
9837	----	----	----	0.390N	.397+	75	.768	----	----	350	UNCH	.560B	.200A				
9850	----	----	----	0.295N	.305+	100	.679	----	----	225	UNCH	.460B	.150A				
9862	----	----	----	0.215N	.222+	75	.577	----	----	19150	UNCH	.390B	.110A				
9875	----	----	----	0.150N	.155+	50	.464	----	----	4725	UNCH	.315B	.080A				
9887	----	----	----	0.100N	.102+	25	.351	----	----	230	UNCH	.245B	.055A				
9900	----	----	----	0.062N	.065+	25	.250	----	----	129	UNCH	.185B	.040A				
9912	----	----	----	0.037N	.040+	25	.170	----	----	50	UNCH	.140B	.030A				
9925	----	----	----	0.022N	.022	UNCH	.106	----	----	1250	UNCH	.100B	.020A				
TOTAL												0	26109				
DEC16 E3		3YR MIDCRV CALL		(FUTURES SETT. .00)													
9800	----	----	----	0.727N	.737+	100	.892	----	----	2484	UNCH	.910B	.395A				
9812	----	----	----	0.615N	.625+	100	.854	----	----	5361	UNCH	.795B	.330A				
9825	----	----	----	0.510N	.520+	100	.803	----	----	7575	UNCH	.685B	.270A				
9837	----	----	----	0.410N	.420+	100	.737	----	----	12464	UNCH	.580B	.165A				
9850	----	----	----	0.322N	.330+	75	.657	----	450	26801	UNCH	.495B	.170A				
9862	----	----	----	0.242N	.250+	75	.567	----	----	15515	UNCH	.425B	.110A				
9875	----	----	----	0.177N	.182+	50	.469	----	100	33515 -	100	.360B	.085A				
9887	----	----	----	0.125N	.127+	25	.371	----	1850	22859 -	1050	.305B	.070A				
9900	----	----	----	0.085N	.085	UNCH	.278	----	100	9160 +	12	.255B	.050A				
9912	----	----	----	0.055N	.055	UNCH	.199	----	----	6866	UNCH	.210B	.035A				
9925	----	----	----	0.035N	.035	UNCH	.138	----	----	8240	UNCH						



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3YR MIDCRV CALL				(FUTURES SETT. .00)																					
9862	3YR MIDCRV CALL	----	----	----	----	0.275N	.275	UNCH	.526	----	650	4458 -	100	.400B	.165A										
9875	----	----	----	----	----	0.212N	.212	UNCH	.447	----	----	6675	UNCH	.325B	.130A										
9887	0.155	----	----	#.155	*.155	0.155	.160	UNCH	.370	----	1800	2933 +	1100	.260B	.100A										
9900	----	----	----	----	----	0.117N	.117	UNCH	.297	----	----	7650	UNCH	.205B	.075A										
9912	----	----	----	----	----	0.082N	.082	UNCH	.229	----	----	50	UNCH	.155B	.055A										
9925	----	----	----	----	----	0.057N	.057	UNCH	.173	----	----	40000	UNCH	.120B	.045A										
9987	----	----	----	----	----	0.007N	.007	UNCH	.030	----	----	50	UNCH	.025	.010A										
TOTAL											2350	83778 +	1000												
JUN17 E3 3YR MIDCRV CALL				(FUTURES SETT. .00)																					
9850	----	----	----	----	----	0.372N	.372	UNCH	.560	----	----	2600	UNCH	.495B	.300A										
9862	----	----	----	----	----	0.302N	.302	UNCH	.496	----	2500	3250 +	150	.415B	.250A										
9875	----	----	----	----	----	0.242N	.242	UNCH	.431	----	----	3050	UNCH	.345B	.205A										
9887	----	----	----	----	----	0.190N	.190	UNCH	.367	----	----	2000	UNCH	.280B	.165A										
9900	----	----	----	----	----	0.147N	.145-	25	.304	----	----	200	UNCH	.225B	.135A										
9975	----	----	----	----	----	0.020N	.020	UNCH	.062	----	----	3200 +	1600	.020	.020										
10000	----	----	----	----	----	0.007N	.007	UNCH	.027	----	----	1600	UNCH	----	.025A										
TOTAL											2500	15900 +	1750												
4YR MIDCRV CALL				(FUTURES SETT. .00)																					
AUG16 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9825	----	----	----	----	----	0.312N	.317+	50	.971	----	----	100	UNCH	.515B	.125A										
9837	----	----	----	----	----	0.195N	.200+	50	.889	----	----	2200	UNCH	.400B	.080A										
9850	----	----	----	----	----	0.097N	.100+	25	.670	----	----	1643	UNCH	.290B	.050A										
9862	----	----	----	----	----	0.035N	.035	UNCH	.338	----	----	5663	UNCH	.215B	.030A										
9875	----	----	----	----	----	0.010N	.007-	25	.094	----	----	600	UNCH	.150B	.010A										
9912	----	----	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.040B	.005A										
TOTAL											0	10208													
SEP16 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9750	----	----	----	----	----	1.060N	1.065+	50	.997	----	----	9000	UNCH	----	.385A										
9800	----	----	----	----	----	0.570N	.572+	25	.950	----	----	250	UNCH	.765B	.260A										
9812	----	----	----	----	----	0.450N	.455+	50	.907	----	----	539	UNCH	.645B	.200A										
9825	----	----	----	----	----	0.340N	.342+	25	.840	----	----	1300	UNCH	.530B	.155A										
9837	----	----	----	----	----	0.235N	.240+	50	.735	----	----	3360	UNCH	.420B	.105A										
9850	----	----	----	----	----	0.150N	.155+	50	.587	----	----	1562	UNCH	.320B	.070A										
9862	----	----	----	----	----	0.090N	.087-	25	.417	----	----	4050	UNCH	.245B	.045A										
9875	----	----	----	----	----	0.047N	.045-	25	.257	----	----	16424	UNCH	.180B	.030										
TOTAL											0	36485													
OCT16 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9825	----	----	----	----	----	0.320N	.322+	25	.743	----	----	2000	UNCH	.495B	.175A										
9837	----	----	----	----	----	0.230N	.232+	25	.636	----	----	1000	UNCH	.395B	.130A										
9850	----	----	----	----	----	0.155N	.155	UNCH	.511	----	800	7450 +	800	.300B	.095A										
9862	----	----	----	----	----	0.097N	.097	UNCH	.378	----	----	4500	UNCH	.220B	.070A										
TOTAL											800	14950 +	800												
NOV16 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9825	----	----	----	----	----	0.340N	.345+	50	.712	----	----	250	UNCH	.510B	.225A										
TOTAL											0	250													
DEC16 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9737	----	----	----	----	----	1.137N	1.142+	50	.962	----	----	100	UNCH	----	----										
9775	----	----	----	----	----	0.782N	.787+	50	.897	----	----	250	UNCH	.460B	.425A										
9787	----	----	----	----	----	0.667N	.672+	50	.865	----	----	200	UNCH	.855B	.355A										
9812	----	----	----	----	----	0.457N	.462+	50	.761	----	----	4550	UNCH	.635B	.240A										
9825	----	----	----	----	----	0.365N	.367+	25	.688	----	----	3581	UNCH	.530B	.190A										
9837	----	----	----	----	----	0.280N	.282+	25	.603	----	----	10114	UNCH	.430B	.150A										
9850	----	----	----	----	----	0.207N	.210+	25	.508	----	5000	14525 +	575	.345B	.115A										
9862	----	----	----	----	----	0.150N	.150	UNCH	.410	----	----	2000	UNCH	.265B	.085A										
9875	0.100	.100	*.100	----	----	0.100	.102-	25	.316	----	11866	26355 +	1639	.200B	.065A										
9900	----	----	----	----	----	0.045N	.042-	25	.161	----	----	1303	UNCH	.105B	.035A										
TOTAL											16616	62978 +	2214												
MAR17 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9812	----	----	----	----	----	0.467N	.470+	25	.691	----	----	600	UNCH	.625B	.335A										
9837	----	----	----	----	----	0.307N	.307	UNCH	.552	----	----	1600	UNCH	.440B	.215A										
9850	----	----	----	----	----	0.240N	.240	UNCH	.476	----	2350	2100 +	2100	.360B	.170A										
9862	----	----	----	----	----	0.182N	.182	UNCH	.399	----	----	3800	UNCH	.285B	.135A										
9875	----	----	----	----	----	0.135N	.135	UNCH	.325	----	----	2000	UNCH	.225B	.100A										
TOTAL											2350	10100 +	2100												
JUN17 E4 4YR MIDCRV CALL				(FUTURES SETT. .00)																					
9837	----	----	----	----	----	0.330N	.330	UNCH	.519	----	900	1400 +	900	.450B	.250A										
9850	----	----	----	----	----	0.265N	.265	UNCH	.455	----	----	2000	UNCH	.375B	.205A										
9862	----	----	----	----	----	0.210N	.210	UNCH	.390	----	----	500	UNCH	.310B	.170A										
9875	----	----	----	----	----	0.162N	.165+	25	.329	----	----	2000	UNCH	.250B	.135A										
TOTAL											900	5900 +	900												
5YR MIDCRV CALL				(FUTURES SETT. .00)																					
AUG16 E5 5YR MIDCRV CALL				(FUTURES SETT. .00)																					
9837	----	----	----	----	----	0.055N	.052-	25	.458	----	----	500	UNCH	----	----										
TOTAL											0	500													
JUN17 E5 5YR MIDCRV CALL				(FUTURES SETT. .00)																					
9837	----	----	----	----	----	0.240N	.240	UNCH	.424	----	----	2000	UNCH	----	----										
9850	----	----	----	----	----	0.190N	.190	UNCH	.362	----	----	2000	UNCH	----	----										
TOTAL											0	4000													
WK1 MDCRV CALL				(FUTURES SETT. .00)																					
AUG16 E1 WK1 MDCRV CALL				(FUTURES SETT. .00)																					
9900	----	----	----	----	----	0.070N	.065-	50	.761	----	----	25	UNCH	.070B	.035A										
TOTAL											0	25													
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																									
AUG16 E5 5YR MIDCRV CALL																									
9837	----	----	----	----	----	.0550N	.0525-	0.0025	.458	----	----	500	UNCH	----	----										
TOTAL											0	500													
JUN17 E5 5YR MIDCRV CALL																									
9837	----	----	----	----	----	.2400N	.2400	UNCH	.424	----	----	2000	UNCH	----	----										
9850	----	----	----	----	----	.1900N	.1900	UNCH	.362	----	----	2000	UNCH	----	----										
TOTAL											0	4000													
E3W CALL																									
AUG16 E1 E3W CALL																									
9887	----	----	----	----	----	.0100N	.0075	NEW	.092	----	----	523 +	523	.0250B	.0050										
9900	----	----	----	----	----	.0025N	.0025	UNCH	.018	----	----	750	UNCH	.0025B	----										
TOTAL											0	1273 +	523												