



PRELIMINARY

PG51 BULLETIN #148@ EURO DOLLAR CALL OPTIONS wed, Aug 03, 2016 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 PRODUCT 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.

EURO DOLLAR CONTRACTS LAST TRADE DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	JUN17
EURO DLR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	06/19
EURO DLR OPT	08/12	09/19	10/14	11/11	12/19	01/13		03/13	06/19

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17
ZE	93.50-105.00	92.00-105.00	93.50-104.75	93.50-104.75	92.00-104.75	93.50-104.75	91.75-104.75	91.50-104.75

EURO DOLLAR FUTURES													
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	PRICE %	IMM PT.	INDEX CHGE.#	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----- LOW
AUG16	99.2100	99.2100	99.1900	99.1975	(	.80)	- 1.2	----	31898	170461 +	8015	99.4350	99.1100A
OCT16	99.1500	99.1500	99.1350	99.1400	(	.86)	- 2.0	----	13986	45607 +	8839	99.3900B	99.0950A
NOV16	----	----	99.1300A	99.1250	(	.87)	- 2.0	----	2352	2395 +	2112	99.3850B	99.0600A
SEP16	99.1800	99.1850	99.1550	99.1650	(	.83)	- 1.5	1550	197962	1186631 +	11681	99.4100	93.5250A
DEC16	99.1350	99.1400	99.1050	99.1250	(	.87)	- 1.0	4325	211896	1407697 +	14171	99.3800	93.4950A
MAR17	99.1100	99.1100	99.0800	99.1000	(	.90)	- 1.0	690	135773	1024696 +	7881	99.3700	93.4800A
JUN17	99.0750	99.0850	99.0450	99.0750	(	.92)	- 0.5	----	136655	935108 +	7431	99.3500	93.5800A
SEP17	99.0450	99.0550	99.0200	99.0500	(	.95)	- 0.5	6408	143177	814243 -	2150	99.3200	93.6050A
DEC17	99.0050	99.0150	98.9750	99.0100	(	.99)	- 0.5	4148	152307	1230428 +	16881	99.2700	93.5650A
MAR18	98.9800	98.9950	98.9550	98.9900	(	1.01)	UNCH	100	100827	625138 +	9264	99.2400	93.8650A
JUN18	98.9500	98.9600	98.9200	98.9550	(	1.04)	UNCH	1427	88178	467972 +	3399	99.2000	93.8450A
SEP18	98.9050	98.9250	98.8850	98.9200	(	1.08)	UNCH	3494	68505	430410 +	1874	99.1550	93.8350A
DEC18	98.8500	98.8800	98.8350	98.8750	(	1.12)	+ 0.5	1575	79420	541293 +	6562	99.1050	93.9100A
MAR19	98.8150	98.8500	98.8050	98.8400	(	1.16)	+ 0.5	600	66797	396551 +	6551	99.0650	93.9050A
JUN19	98.7750	98.8100	98.7650	98.8000	(	1.20)	+ 0.5	----	53938	289972 +	2276	99.0200	93.8800A
SEP19	98.7300	98.7650	98.7250	98.7600	(	1.24)	+ 1.0	568	31788	231627 +	33	98.9750	93.8550A
DEC19	98.6750	98.7150	98.6700	98.7100	(	1.29)	+ 1.0	126	37329	226837 +	2332	98.9050	93.8000A
MAR20	98.6350	98.6750	98.6300	98.6650	(	1.33)	+ 0.5	1056	26750	146116 +	3866	98.8600	93.8400A
JUN20	98.5800	98.6250	98.5800	98.6150	(	1.38)	+ 0.5	----	28352	95399 +	3031	98.8150	94.0900A
SEP20	98.5300	98.5750	98.5300	98.5650	(	1.43)	+ 0.5	----	18312	84557 +	1825	98.7700	94.0450A
DEC20	98.4700	98.5200	98.4700	98.5100	(	1.49)	+ 0.5	475	13281	90826 +	582	98.7150	93.9850A
MAR21	98.4250	98.4700	98.4250	98.4600	(	1.54)	UNCH	----	11319	53911 +	85	98.6700	94.2150A
JUN21	98.3850	98.4200	98.3700	98.4100	(	1.59)	UNCH	----	10947	46444 -	1386	98.6200	94.4650A
SEP21	98.3300	98.3700	98.3200	98.3600	(	1.64)	UNCH	----	2161	20963 -	61	98.5750	94.8800A
DEC21	98.2750	98.3200	98.2650	98.3050	(	1.69)	- 0.5	----	684	16917 -	103	98.5200B	94.8400A
MAR22	98.2350	98.2750	98.2250A	98.2650	(	1.73)	- 0.5	----	619	10540 +	19	98.4800B	94.8950A
JUN22	98.2000	98.2350B	98.1850A	98.2250	(	1.77)	- 0.5	----	593	5604 +	148	98.4350	94.7950A
SEP22	98.1900	98.1950B	98.1550A	98.1850	(	1.81)	- 0.5	----	83	5311 +	17	98.3950B	94.7750A
DEC22	98.1150	98.1450	98.1100A	98.1450	(	1.85)	- 0.5	----	57	5602 +	18	98.3500B	94.7450A
MAR23	98.1100	98.1150	98.0850A	98.1200	(	1.88)	- 0.5	----	38	4538 +	1	98.3200B	94.7300A
JUN23	98.0800	98.0950B	98.0500A	98.0850	(	1.91)	- 0.5	----	22	860	UNCH	98.2850B	94.7550A
SEP23	98.0500	98.0500	98.0500	98.0600	(	1.94)	- 0.5	----	15	1255 +	2	98.2000B	94.7600
DEC23	98.0150	98.0200	98.0000A	98.0200	(	1.98)	- 1.0	----	29	750 +	3	98.1200	94.7100
MAR24	98.0050	98.0050	97.9750A	98.0000	(	2.00)	- 1.0	----	17	1430 +	2	98.1600	95.4300
JUN24	97.9900	97.9900	97.9400	97.9750	(	2.02)	- 1.0	----	7	923	UNCH	98.0550	95.5400
SEP24	----	----	----	97.9550	(	2.04)	- 1.0	----	4	711	UNCH	98.0400	96.0800A
DEC24	97.9200	97.9200	97.9200	97.9200	(	2.08)	- 1.0	----	8	957 -	8	98.0700	96.2550A
MAR25	97.8500	97.8500	97.8500	97.9100	(	2.09)	- 1.0	----	2	404 -	1	97.9750	96.2400
JUN25	----	----	----	97.8850	(	2.11)	- 1.0	----	----	355	UNCH	97.9600	96.2200A
SEP25	----	----	----	97.8700	(	2.13)	- 1.0	----	----	218	UNCH	97.9800	96.7550A
DEC25	----	----	----	97.8350	(	2.16)	- 1.0	----	----	126	UNCH	97.9300	96.8800
MAR26	----	----	----	97.8350	(	2.16)	- 1.0	----	----	74	UNCH	97.9250	97.2900
JUN26	----	----	----	97.8050	(	2.19)	- 1.0	----	----	69	UNCH	97.8800	97.5600A
									26542	1666088	10621926 +	115192	

EURODOLLAR CALLS

STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW			
EURO DLR CALL AUG16 9900	EURO ----	DLR CALL	----	----	0.180N	.165-	1.5	.952	----	----	5726	UNCH	.390B	.140A	
9912	----		----	----	0.062N	.050-	1.2	.748	----	230	230	38127 +	170 .260B	.050A	
9925	----		----	----		CAB	----	.075	----	1680	1180	77555 -	590 .150B	.000A	
9937	----		----	----		CAB	----	.000	----	60	60	68478 -	60 .060	.010A	
9950	----		----	----		CAB	----	----	----	----	45627	UNCH	.020	.000	
9962	----		----	----		CAB	----	----	----	----	850	UNCH	.000B	.000	
9975	----		----	----		CAB	----	----	----	----	48	UNCH	----	----	
TOTAL									1970	1470	236411 -	480			
SEP16 9775	EURO ----	DLR CALL	----	----	1.430N	1.415-	1.5	1.000	----	----	100	UNCH	1.240B	.650A	
9787	----		----	----	1.305N	1.290-	1.5	1.000	----	----	1800	UNCH	1.120B	.580A	
9800	----		----	----	1.180N	1.165-	1.5	1.000	----	----	8703	UNCH	1.170	.500A	
9812	----		----	----	1.055N	1.040-	1.5	1.000	----	----	12561	UNCH	1.260B	.440A	
9825	----		----	----	0.930N	.915-	1.5	1.000	----	----	29351	UNCH	1.120B	.380A	
9837	----		----	----	0.805N	.790-	1.5	1.000	----	----	21841	UNCH	1.000B	.320A	
9850	----		----	----	0.680N	.665-	1.5	.999	----	----	29000	UNCH	.880B	.270A	
9862	----		----	----	0.555N	.540-	1.5	.999	----	----	25245	UNCH	.760B	.220A	
9875	----		----	----	0.430N	.415-	1.5	.994	----	----	42079	UNCH	.640B	.180A	
9887	----		----	----	0.305N	.292-	1.2	.963	----	----	22780	UNCH	.520B	.150A	
9900	----		----	----	0.185N	.170-	1.5	.913	----	850	----	85940 -	250 .410B	.100A	
9912	----		----	----	0.077N	.067-	1.0	.641	----	5200	300	118994 -	3400 .310B	.050	
9925	0.010		.010	*.010	0.010	.010-	0.2	.186	----	21467	17500	213958 -	8220 .230B	.010	
9937	----		----	----	0.002N	CAB	----	.046	----	2075	1200	331266 -	780 .160B	.000	
9950	----		----	----		CAB	----	.003	----	----	----	318795	UNCH	.120	.000
9962	----		----	----		CAB	----	.000	----	----	----	150009	UNCH	.070B	.000
9975	----		----	----		CAB	----	----	----	----	134748	UNCH	.050	.000	
9987	----		----	----		CAB	----	----	----	----	99715	UNCH	.020	.000	
10000	----		----	----		CAB	----	----	----	----	141281	UNCH	.010	.000A	
10012	----		----	----		CAB	----	----	----	----	32	UNCH	.010B	----	
10025	----		----	----		CAB	----	----	----	----	15	UNCH	----	----	
10037	----		----	----		CAB	----	----	----	----	20	UNCH	----	----	
TOTAL									29592	19000	1788233 -	12650			

PRELIMINARY															
PG51	BULLETIN #148@			EURO DOLLAR CALL OPTIONS							Wed, Aug 03, 2016		PG51		
OCT16 9887	EURO	DLR	CALL	----	----	0.265N	.257-	0.7	.913	----	----	493	UNCH .470B	.180A	
9900	----	----	----	----	----	0.152N	.145-	0.7	.783	----	250	----	11904 UNCH .350B	.100A	
9912	----	----	----	----	----	0.065N	.060-	0.5	.500	----	11770	3720	111394 - 1168 .240B	.050A	
9925	----	----	----	----	----	0.015N	.015	UNCH	.189	----	43010	260	217749 + 23742 .140B	.020	
9937	----	----	----	----	----	0.002N	.002	UNCH	.041	----	1400	400	67412 - 922 .070B	.010	
9950	----	----	----	----	----		CAB	----	.004	----	1200	200	148989 UNCH .030B	.010	
9962	----	----	----	----	----		CAB	----	.000	----	----	----	170636 UNCH .010	.010	
9975	----	----	----	----	----		CAB	----	.000	----	----	----	52000 UNCH .010B	----	
TOTAL											57630	4580	780577 + 21652		
NOV16 9900	EURO	DLR	CALL	----	----	0.160N	.155-	0.5	.743	----	----	51	UNCH .350B	.110A	
9912	----	----	----	----	----	0.077N	.072-	0.5	.500	----	100	----	14701 UNCH .240B	.060A	
9925	----	----	----	----	----	0.025N	.022-	0.2	.228	----	1750	----	32627 + 600 .150B	.020A	
9937	0.007		.007		*.007	0.007	.005-	0.2	.066	----	1250	----	25106 + 450 .080B	.010	
9950	----	----	----	----	----	0.002N	.002	UNCH	.031	----	----	----	10951 UNCH .040B	.010A	
9962	----	----	----	----	----		CAB	----	.006	----	----	----	1000 UNCH .010B	----	
TOTAL											3100	0	84436 + 1050		
DEC16 9650	EURO	DLR	CALL	----	----	2.635N	2.625-	1.0	1.000	----	----	1	UNCH 2.730	1.450A	
9750	----	----	----	----	----	1.635N	1.625-	1.0	1.000	----	----	50	UNCH 1.730B	.780A	
9762	----	----	----	----	----	1.510N	1.500-	1.0	1.000	----	----	1350	UNCH 1.490B	.630A	
9775	----	----	----	----	----	1.385N	1.375-	1.0	1.000	----	----	1400	UNCH 1.390B	.560A	
9787	----	----	----	----	----	1.260N	1.250-	1.0	.999	----	----	5015	UNCH 1.450B	.490A	
9800	----	----	----	----	----	1.135N	1.125-	1.0	.999	----	----	7851	UNCH 1.360B	.430A	
9812	----	----	----	----	----	1.010N	1.000-	1.0	.999	----	----	3356	UNCH 1.240B	.380A	
9825	----	----	----	----	----	0.885N	.875-	1.0	.997	----	----	21028	UNCH 1.110B	.320A	
9837	----	----	----	----	----	0.760N	.750-	1.0	.992	----	----	11429	UNCH .990B	.280A	
9850	----	----	----	----	----	0.637N	.627-	1.0	.978	----	----	38247	UNCH .870B	.230A	
9862	----	----	----	----	----	0.515N	.505-	1.0	.958	----	----	26100	UNCH .760B	.190A	
9875	----	----	----	----	----	0.392N	.382-	1.0	.933	----	----	38459	UNCH .640B	.160A	
9887	----	----	----	----	----	0.275N	.267-	0.7	.856	----	----	45918	UNCH .530B	.130A	
9900	----	----	----	----	----	0.170N	.165-	0.5	.713	----	1750	----	121737 + 750 .440B	.080	
9912	----	----	----	----	----	0.087N	.085-	0.2	.500	----	17264	1264	408076 + 8261 .350B	.060A	
9925	0.032		.032		.032	0.032	.032	UNCH	.265	----	12950	850	538910 - 2843 .270B	.030A	
9937	----	----	----	----	----	0.012N	.012	UNCH	.119	----	31825	2800	524388 - 10282 .200	.010	
9950	----	----	----	----	----	0.005N	.005	UNCH	.051	----	11762	10462	492229 + 7382 .140B	.010	
9962	----	----	----	----	----	0.002N	.002	UNCH	.025	----	1000	----	442969 UNCH .100	.010	
9975	----	----	----	----	----		CAB	----	.007	----	80	80	182783 UNCH .070	.000	
9987	----	----	----	----	----		CAB	----	.001	----	----	----	90156 UNCH .040	.000	
10000	----	----	----	----	----		CAB	----	.000	----	340	40	182709 - 340 .030B	.000	
10012	----	----	----	----	----		CAB	----	.000	----	----	----	387 UNCH .010B	.010	
10037	----	----	----	----	----		CAB	----	----	----	----	----	1210 UNCH .010	.010	
TOTAL											76971	15496	3185758 + 2928		
JAN17 9900	EURO	DLR	CALL	----	----	0.170N	.167-	0.2	.642	----	----	700	UNCH ----	.170A	
9912	----	----	----	----	----	0.097N	.095-	0.2	.463	----	----	5900	UNCH ----	.100A	
9925	----	----	----	----	----	0.047N	.047	UNCH	.286	----	----	12500	UNCH ----	.050A	
9937	----	----	----	----	----	0.022N	.022	UNCH	.156	----	----	2600	UNCH ----	----	
9950	----	----	----	----	----	0.010N	.010	UNCH	.077	----	----	500	UNCH ----	----	
TOTAL											0	0	22200		
MAR17 9750	EURO	DLR	CALL	----	----	1.610N	1.600-	1.0	.999	----	----	5451	UNCH 1.690B	.780A	
9762	----	----	----	----	----	1.485N	1.475-	1.0	.999	----	----	500	UNCH 1.400B	.770A	
9775	----	----	----	----	----	1.360N	1.350-	1.0	.999	----	----	3350	UNCH 1.580B	.650A	
9787	----	----	----	----	----	1.235N	1.225-	1.0	.998	----	----	500	UNCH 1.450B	.580A	
9800	----	----	----	----	----	1.110N	1.100-	1.0	.997	----	----	3600	UNCH 1.330B	.470A	
9812	----	----	----	----	----	0.985N	.975-	1.0	.992	----	----	6132	UNCH 1.200B	.450A	
9825	----	----	----	----	----	0.860N	.850-	1.0	.983	----	----	10671	UNCH 1.080B	.390A	
9837	----	----	----	----	----	0.737N	.727-	1.0	.967	----	----	9743	UNCH .950B	.340A	
9850	----	----	----	----	----	0.615N	.605-	1.0	.951	----	----	10546	UNCH .880B	.290A	
9862	----	----	----	----	----	0.492N	.485-	0.7	.919	----	----	8801	UNCH .770B	.230A	
9875	----	----	----	----	----	0.380N	.370-	1.0	.862	----	1	1	16684 + 1 .660B	.170A	
9887	----	----	----	----	----	0.275N	.267-	0.7	.766	----	----	24863	UNCH .560B	.120A	
9900	----	----	----	----	----	0.185N	.180-	0.5	.627	----	----	41470	UNCH .470B	.090A	
9912	----	----	----	----	----	0.112N	.110-	0.2	.467	----	2515	2315	107258 - 390 .380B	.060	
9925	----	----	----	----	----	0.062N	.060-	0.2	.309	----	1750	1000	109495 + 755 .310B	.040	
9937	----	----	----	----	----	0.032N	.030-	0.2	.181	----	5664	2664	94063 - 545 .240B	.030	
9950	----	----	----	----	----	0.017N	.015-	0.2	.100	----	5664	2664	163002 + 2624 .180B	.020A	
9962	----	----	----	----	----	0.010N	.007-	0.2	.053	----	5664	2664	249724 - 491 .140B	.010	
9975	----	----	----	----	----	0.005N	.005	UNCH	.034	----	5664	2664	120332 + 263 .100B	.010	
9987	----	----	----	----	----	0.002N	.002	UNCH	.018	----	----	130669	UNCH .070B	.000A	
10000	----	----	----	----	----		CAB	----	.007	----	----	288826	UNCH .050	.000	
10012	----	----	----	----	----		CAB	----	.002	----	----	325	UNCH .030B	.000	
10025	----	----	----	----	----		CAB	----	.000	----	----	4275	UNCH .020	.010	
10037	----	----	----	----	----		CAB	----	.000	----	----	20	UNCH .010B	----	
TOTAL											26922	13972	1410300 + 2217		
JUN17 9500	EURO	DLR	CALL	----	----	4.080N	4.075-	0.5	1.000	----	----	1	UNCH 4.150	3.220A	
9725	----	----	----	----	----	1.830N	1.825-	0.5	.999	----	----	805	UNCH .920B	.760	
9737	----	----	----	----	----	1.705N	1.700-	0.5	.999	----	----	2375	UNCH .850B	.780	



PRELIMINARY

PG51	BULLETIN #148@				EURO DOLLAR CALL OPTIONS							wed, Aug 03, 2016				PG51
10000	----	----	----	----	0.010N	.010	UNCH	.042	----	----	----	83493	UNCH	.110B	.010	
10012	----	----	----	----	0.005N	.005	UNCH	.023	----	----	----	600	UNCH	.080B	.010	
10025	----	----	----	----	0.002N	.002	UNCH	.012	----	----	----	353	UNCH	.060B	.010	
10037	----	----	----	----	----	CAB	----	.007	----	----	----	20	UNCH	.040B	.010	
10050	----	----	----	----	----	CAB	----	.003	----	----	----	4	UNCH	.030B	.020	
10100	----	----	----	----	----	CAB	----	.000	----	----	----	118	UNCH	.010	.010	
TOTAL												1250	1250	328246	+	1250
MAR18 9675	EURO DLR CALL	----	----	----	2.240N	2.240	UNCH	.998	----	----	----	950	UNCH	----	1.250A	
9725	----	----	----	----	1.740N	1.740	UNCH	.990	----	----	----	220	UNCH	----	.900A	
9750	----	----	----	----	1.490N	1.490	UNCH	.974	----	----	----	1010	UNCH	.650B	.530	
9775	----	----	----	----	1.247N	1.247	UNCH	.952	----	----	----	4500	UNCH	.640B	.590A	
9787	----	----	----	----	1.130N	1.130	UNCH	.932	----	----	----	13300	UNCH	.570B	.530A	
9800	----	----	----	----	1.012N	1.015+	0.2	.907	----	----	----	14350	UNCH	.430B	.470A	
9812	----	----	----	----	0.900N	.902+	0.2	.878	----	----	----	5150	UNCH	1.090B	.420A	
9825	----	----	----	----	0.790N	.792+	0.2	.844	----	----	----	20501	UNCH	.980B	.370A	
9837	----	----	----	----	0.687N	.690+	0.2	.803	----	----	----	4713	UNCH	.870B	.330A	
9850	----	----	----	----	0.587N	.590+	0.2	.754	----	----	----	3184	UNCH	.760B	.280A	
9862	----	----	----	----	0.495N	.497+	0.2	.697	----	----	----	8408	UNCH	.660B	.250A	
9875	----	----	----	----	0.412N	.415+	0.2	.634	----	----	----	6500	UNCH	.560B	.210A	
9887	----	----	----	----	0.335N	.337+	0.2	.566	----	----	----	24583	UNCH	.490B	.180A	
9900	----	----	----	----	0.270N	.270	UNCH	.495	----	----	----	26995	UNCH	.420B	.150A	
9912	----	----	----	----	0.212N	.212	UNCH	.423	----	400	400	7708	+	400	.320B	.160A
9925	----	----	----	----	0.162N	.162	UNCH	.353	----	----	----	900	UNCH	.270B	.130A	
9937	----	----	----	----	0.120N	.120	UNCH	.285	----	----	----	400	UNCH	.220B	.100A	
9950	----	----	----	----	0.087N	.087	UNCH	.225	----	400	400	31500	+	400	.230	.060
9962	----	----	----	----	0.062N	.062	UNCH	.173	----	----	----	800	UNCH	.150B	.060A	
9975	----	----	----	----	0.042N	.042	UNCH	.128	----	----	----	1001	UNCH	.120	.040A	
9987	----	----	----	----	0.030N	.027-	0.2	.090	----	----	----	550	UNCH	.090B	.030A	
10000	----	----	----	----	0.020N	.017-	0.2	.061	----	----	----	11100	UNCH	.070B	.030A	
10012	----	----	----	----	0.012N	.010-	0.2	.038	----	----	----	5500	UNCH	.050B	----	
10037	----	----	----	----	0.002N	.002	UNCH	.011	----	----	----	20	UNCH	.030B	.010	
TOTAL										800	800	193843	+	800		
JUN18 9700	EURO DLR CALL	----	----	----	1.955N	1.955	UNCH	.984	----	----	----	800	UNCH	.900B	1.020A	
9712	----	----	----	----	1.830N	1.830	UNCH	.978	----	----	----	250	UNCH	.830B	.940A	
9725	----	----	----	----	1.705N	1.705	UNCH	.971	----	----	----	250	UNCH	.760B	.830A	
9762	----	----	----	----	1.340N	1.342+	0.2	.939	----	----	----	2750	UNCH	.670B	.630A	
9775	----	----	----	----	1.222N	1.225+	0.2	.922	----	----	----	7440	UNCH	.610B	.570A	
9787	----	----	----	----	1.107N	1.110+	0.2	.900	----	----	----	18310	UNCH	.700B	.510A	
9800	----	----	----	----	0.997N	1.000+	0.2	.871	----	----	----	5100	UNCH	.490B	.330	
9812	----	----	----	----	0.890N	.892+	0.2	.838	----	----	----	11700	UNCH	.380B	.410A	
9825	----	----	----	----	0.787N	.790+	0.2	.802	----	----	----	4950	UNCH	.650B	.360A	
9837	----	----	----	----	0.687N	.690+	0.2	.760	----	----	----	5873	UNCH	.810	.320A	
9850	----	----	----	----	0.595N	.597+	0.2	.712	----	1550	550	26367	+	100	.570B	.280A
9862	----	----	----	----	0.505N	.507+	0.2	.660	----	----	----	6500	UNCH	.670B	.250A	
9875	----	----	----	----	0.427N	.427	UNCH	.603	----	----	----	3935	UNCH	.580B	.210A	
9887	----	----	----	----	0.357N	.357	UNCH	.541	----	----	----	11530	UNCH	.490B	.180A	
9900	----	----	----	----	0.292N	.292	UNCH	.478	----	2100	900	179014	+	650	.540B	.160
9912	----	----	----	----	0.237N	.235-	0.2	.415	----	----	----	5450	UNCH	.480B	.160A	
9925	----	----	----	----	0.187N	.185-	0.2	.353	----	----	----	44142	UNCH	.410B	.130A	
9937	----	----	----	----	0.145N	.142-	0.2	.294	----	----	----	4800	UNCH	.360B	.110A	
9950	----	----	----	----	0.110N	.107-	0.2	.239	----	1550	550	34802	-	200	.210B	.090A
9975	----	----	----	----	0.057N	.055-	0.2	.144	----	----	----	4392	UNCH	.190B	.060A	
9987	----	----	----	----	0.040N	.037-	0.2	.106	----	----	----	750	UNCH	.110B	.040A	
10000	----	----	----	----	0.027N	.025-	0.2	.076	----	1550	550	9289	-	200	.150	.020A
10037	----	----	----	----	0.005N	.005	UNCH	.019	----	----	----	20	UNCH	.040B	.010	
TOTAL										6750	2550	388414	+	350		
SEP18 9675	EURO DLR CALL	----	----	----	2.170N	2.170	UNCH	.980	----	----	----	200	UNCH	1.020B	1.130A	
9687	----	----	----	----	2.045N	2.045	UNCH	.975	----	----	----	150	UNCH	.950B	1.050A	
9737	----	----	----	----	1.555N	1.555	UNCH	.941	----	----	----	250	UNCH	.780B	.730A	
9750	----	----	----	----	1.437N	1.437	UNCH	.926	----	----	----	900	UNCH	.710B	.670A	
9775	----	----	----	----	1.207N	1.210+	0.2	.888	----	----	----	300	UNCH	.750B	.550A	
9787	----	----	----	----	1.095N	1.097+	0.2	.865	----	----	----	2100	UNCH	.530B	.490A	
9800	----	----	----	----	0.987N	.990+	0.2	.836	----	----	----	850	UNCH	.590B	.440A	
9812	----	----	----	----	0.885N	.887+	0.2	.804	----	----	----	7000	UNCH	.640B	.400A	
9825	----	----	----	----	0.785N	.787+	0.2	.766	----	----	----	9439	UNCH	.890	.350A	
9837	----	----	----	----	0.692N	.692	UNCH	.726	----	----	----	1250	UNCH	.570B	.310A	
9850	----	----	----	----	0.605N	.605	UNCH	.680	----	----	----	262	UNCH	.660B	.280A	
9862	----	----	----	----	0.520N	.520	UNCH	.630	----	----	----	2700	UNCH	.580B	.470A	
9875	----	----	----	----	0.442N	.442	UNCH	.577	----	----	----	3025	UNCH	.510B	.270A	
9887	----	----	----	----	0.375N	.375	UNCH	.522	----	----	----	6720	UNCH	.440B	.230A	
9900	----	----	----	----	0.312N	.312	UNCH	.465	----	----	----	14950	UNCH	.550B	.200A	
9912	----	----	----	----	0.257N	.257	UNCH	.409	----	----	----	46500	UNCH	.490B	.170A	
9925	----	----	----	----	0.210N	.210	UNCH	.355	----	----	----	4098	UNCH	.430B	.130A	
9937	----	----	----	----	0.167N	.167	UNCH	.302	----	----	----	2350	UNCH	.380B	.110	
9950	----	----	----	----	0.132N	.132	UNCH	.254	----	----	----	10500	UNCH	.190B	.090A	
9975	----	----	----	----	0.075N	.075	UNCH	.166	----	----	----	1200	UNCH	.200B	.040A	



PRELIMINARY

PG51	BULLETIN #148@				EURO DOLLAR CALL OPTIONS							wed, Aug 03, 2016			PG51
9987	----	----	----	----	0.055N	.055	UNCH	.130	----	----	----	750	UNCH	.100B	.060
10000	----	----	----	----	0.037N	.037	UNCH	.096	----	----	----	6594	UNCH	.100	.020A
TOTAL										0	0	122088			
DEC18 9725	EURO DLR CALL	----	----	----	1.635N	1.642+	0.7	.929	----	----	----	11	UNCH	.810B	.770A
9750	----	----	----	----	1.402N	1.407+	0.5	.902	----	----	----	110	UNCH	.680B	.640A
9762	----	----	----	----	1.290N	1.297+	0.7	.881	----	----	----	250	UNCH	.620B	.580A
9775	----	----	----	----	1.180N	1.187+	0.7	.858	----	----	----	2650	UNCH	.560B	.530A
9787	----	----	----	----	1.075N	1.080+	0.5	.831	----	----	----	750	UNCH	.510B	.480A
9800	----	----	----	----	0.970N	.977+	0.7	.802	----	----	----	1250	UNCH	.960B	.430A
9812	----	----	----	----	0.872N	.877+	0.5	.768	----	----	----	6772	UNCH	.970	.380A
9825	----	----	----	----	0.777N	.785+	0.7	.730	----	----	----	4500	UNCH	.360B	.340A
9837	----	----	----	----	0.687N	.695+	0.7	.691	----	----	----	450	UNCH	.450B	.310A
9850	----	----	----	----	0.602N	.610+	0.7	.647	----	----	----	5205	UNCH	.500B	.490
9862	----	----	----	----	0.525N	.530+	0.5	.601	----	----	----	5355	UNCH	.660B	.450
9875	----	----	----	----	0.447N	.455+	0.7	.552	----	----	----	7621	UNCH	.470B	.420
9887	----	----	----	----	0.385N	.387+	0.2	.501	----	----	----	4000	UNCH	.380	.360
9900	----	----	----	----	0.325N	.327+	0.2	.450	----	250	250	24905 +	250	.400	.340
9912	----	----	----	----	0.272N	.272	UNCH	.399	----	----	----	7360	UNCH	.340	.340
9925	----	----	----	----	0.222N	.222	UNCH	.348	----	----	----	4500	UNCH	.310	.250A
9950	----	----	----	----	0.145N	.145	UNCH	.256	----	500	500	37060 +	350	.210B	.070
9975	----	----	----	----	0.090N	.090	UNCH	.177	----	----	----	1101	UNCH	.190	.040A
9987	----	----	----	----	0.067N	.070+	0.2	.145	----	----	----	550	UNCH	.090	.080A
10000	----	----	----	----	0.047N	.050+	0.2	.112	----	----	----	3619	UNCH	.110	.010A
10125	----	----	----	----	----	CAB	----	.000	----	----	----	5	UNCH	.030B	.010
TOTAL										750	750	118024 +		600	
MAR19 9725	EURO DLR CALL	----	----	----	1.612N	1.617+	0.5	.913	----	----	----	9	UNCH	.780B	.740A
9737	----	----	----	----	1.497N	1.505+	0.7	.894	----	----	----	25	UNCH	.720B	.680A
9750	----	----	----	----	1.385N	1.395+	1.0	.873	----	----	----	100	UNCH	.660B	.620A
9762	----	----	----	----	1.277N	1.287+	1.0	.852	----	----	----	10000	UNCH	.800B	.560A
9775	----	----	----	----	1.170N	1.177+	0.7	.830	----	----	----	200	UNCH	.540B	.510A
9800	----	----	----	----	0.970N	.975+	0.5	.773	----	----	----	5744	UNCH	1.070	.420A
9812	----	----	----	----	0.872N	.880+	0.7	.740	----	----	----	1100	UNCH	.400B	.380A
9825	----	----	----	----	0.782N	.790+	0.7	.704	----	----	----	1350	UNCH	.510B	.340A
9850	----	----	----	----	0.615N	.617+	0.2	.625	----	----	----	1462	UNCH	.410B	.270A
9862	----	----	----	----	0.540N	.535-	0.5	.582	----	----	----	2375	UNCH	----	.240A
9875	----	----	----	----	0.467N	.465-	0.2	.536	----	----	----	775	UNCH	.530B	.210A
9887	----	----	----	----	0.402N	.402	UNCH	.488	----	----	----	1900	UNCH	.190B	----
9900	----	----	----	----	0.342N	.342	UNCH	.441	----	----	----	5250	UNCH	----	.210A
9925	----	----	----	----	0.242N	.242	UNCH	.348	----	----	----	6200	UNCH	----	.150A
9937	----	----	----	----	0.200N	.200	UNCH	.304	----	----	----	450	UNCH	----	.090A
9950	----	----	----	----	0.165N	.165	UNCH	.263	----	----	----	42025	UNCH	.250B	.070A
9962	----	----	----	----	0.132N	.132	UNCH	.224	----	----	----	1	UNCH	.200	.200
9975	----	----	----	----	0.105N	.105	UNCH	.188	----	----	----	300	UNCH	----	.040A
9987	----	----	----	----	0.082N	.082	UNCH	.156	----	----	----	350	UNCH	.100	.100
10000	----	----	----	----	0.062N	.062	UNCH	.125	----	----	----	3238	UNCH	.120B	.010A
TOTAL										0	0	82854			
JUN19 9725	EURO DLR CALL	----	----	----	1.587N	1.595+	0.7	.890	----	----	----	508	UNCH	.750	.710A
9750	----	----	----	----	1.367N	1.372+	0.5	.853	----	----	----	102	UNCH	.640	.600A
9775	----	----	----	----	1.157N	1.167+	1.0	.804	----	----	----	1	UNCH	.530	.490A
9800	----	----	----	----	0.962N	.970+	0.7	.747	----	----	----	1600	UNCH	.440	.400A
9812	----	----	----	----	0.870N	.877+	0.7	.715	----	----	----	1100	UNCH	----	.360A
9850	----	----	----	----	0.622N	.627+	0.5	.603	----	----	----	1940	UNCH	.620	.260A
9862	----	----	----	----	0.550N	.555+	0.5	.562	----	----	----	2550	UNCH	----	.230A
9875	----	----	----	----	0.480N	.482+	0.2	.519	----	----	----	350	UNCH	.490B	.200A
9887	----	----	----	----	0.417N	.420+	0.2	.476	----	----	----	600	UNCH	----	.180A
9900	----	----	----	----	0.360N	.360	UNCH	.432	----	----	----	7100	UNCH	----	.160A
9950	----	----	----	----	0.182N	.182	UNCH	.268	----	----	----	14210	UNCH	.240B	.070A
9987	----	----	----	----	0.097N	.097	UNCH	.167	----	----	----	100	UNCH	.110	.110
10000	----	----	----	----	0.077N	.077	UNCH	.139	----	----	----	2100	UNCH	.120B	.030A
TOTAL										0	0	32261			
SEP19 9750	EURO DLR CALL	----	----	----	1.345N	1.362+	1.7	.828	----	----	----	250	UNCH	----	----
9775	----	----	----	----	1.145N	1.157+	1.2	.780	----	----	----	250	UNCH	----	----
9787	----	----	----	----	1.047N	1.060+	1.2	.753	----	----	----	600	UNCH	----	----
9850	----	----	----	----	0.622N	.635+	1.2	.584	----	----	----	1050	UNCH	----	----
9862	----	----	----	----	0.552N	.562+	1.0	.545	----	----	----	250	UNCH	----	----
9875	----	----	----	----	0.487N	.495+	0.7	.505	----	----	----	7100	UNCH	.500B	.470A
9900	----	----	----	----	0.367N	.372+	0.5	.423	----	----	----	5000	UNCH	----	----
9950	----	----	----	----	0.192N	.195+	0.2	.269	----	----	----	10000	UNCH	.240B	.230A
10000	----	----	----	----	0.087N	.087	UNCH	.146	----	----	----	200	UNCH	.130B	.140A
TOTAL										0	0	24700			
DEC19 9812	EURO DLR CALL	----	----	----	0.872N	.880+	0.7	.666	----	----	----	200	UNCH	----	----
9825	----	----	----	----	0.787N	.795+	0.7	.634	----	----	----	250	UNCH	----	----
9837	----	----	----	----	0.705N	.712+	0.7	.601	----	----	----	250	UNCH	----	----
9850	----	----	----	----	0.627N	.635+	0.7	.565	----	----	----	1200	UNCH	.590	.570
9862	----	----	----	----	0.555N	.562+	0.7	.528	----	----	----	250	UNCH	----	----

PRELIMINARY														
PG51	BULLETIN #148@			EURO DOLLAR CALL OPTIONS							Wed, Aug 03, 2016		PG51	
9875	----	----	----	0.490N	.495+	0.5	.490	----	----	----	7000	UNCH	----	----
9900	----	----	----	0.375N	.380+	0.5	.413	----	----	----	1000	UNCH	.400B	.390A
10000	----	----	----	0.095N	.097+	0.2	.152	----	----	----	200	UNCH	.140B	.140A
TOTAL									0	0	10350			
JUN20 9862	EURO DLR CALL	----	----	0.567N	.570+	0.2	.500	----	----	----	250	UNCH	----	----
9875	----	----	----	0.507N	.510+	0.2	.465	----	----	----	250	UNCH	----	----
TOTAL									0	0	500			
OPTIONS EOO'S AND BLOCK'S														

TICKER	SYMBOL	STRIKE	PRICE	EEO	VOLUME	BLOCK	VOLUME
1YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS							
SEP16	CALL						
EO		9900		0		10000	
EO		9912		0		20000	
DEC16	CALL						
EO		9950		0		25000	