



PRELIMINARY

PG52 BULLETIN #148@

EURO DOLLAR PUT OPTIONS

wed, Aug 03, 2016 PG52

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.

EURODOLLAR PUTS													
STRIKE		OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EURO DLR PUT	EURO DLR PUT												
AUG16				(FUTURES	SETT.	99.1975	- 1.3)						
9875								CAB	----	.000	----	660	UNCH .000B .010A
9887								CAB	----	.001	----	37234	UNCH .030B .010A
9900								CAB	----	.047	----	155745	UNCH .070B .000
9912						0.007N		.010+	0.2	.251	750	147718 - 1818 .130B .000	
9925						0.070N		.085+	1.5	.924	6089	84111 - 2208 .010A	
9937						0.195N		.210+	1.5	.999	----	41156	UNCH .320B .040A
TOTAL											6839	466624 - 1818	
SEP16	EURO DLR PUT			(FUTURES	SETT.	99.1650	- 1.5)						
9200								CAB	----	----	----	36	UNCH .030 .010
9300								CAB	----	----	----	100	UNCH .040B .010A
9375								CAB	----	----	----	15	UNCH .060B .010
9400								CAB	----	----	----	800	UNCH .070B .030A
9425								CAB	----	----	----	4250	UNCH .080B .010
9450						0.082N		CAB	----	----	----	1	UNCH .100B .020A
9475								CAB	----	----	----	425	UNCH .110B .010
9500								CAB	----	----	----	1217	UNCH .150 .000A
9525								CAB	----	----	----	1050	UNCH .140B .010A
9550								CAB	----	----	----	1380	UNCH .170B .020
9575								CAB	----	----	----	50	UNCH .190B .020A
9587								CAB	----	----	----	328	UNCH .210B .020
9600								CAB	----	----	----	29303	UNCH .250 .010
9612								CAB	----	----	----	9	UNCH .240B .010
9625								CAB	----	----	----	1450	UNCH .260B .030A
9637								CAB	----	----	----	100	UNCH .280B .020A
9650								CAB	----	----	----	15187	UNCH .300B .020A
9662								CAB	----	----	----	5	UNCH .320B .020A
9675								CAB	----	----	----	2850	UNCH .350B .010
9687								CAB	----	----	----	510	UNCH .380B .020A
9700								CAB	----	----	----	46939	UNCH .430B .010
9712								CAB	----	----	----	4400	UNCH .460B .010A
9725								CAB	----	----	----	30868	UNCH .490B .010
9737								CAB	----	----	----	2083	UNCH .530B .030A
9750								CAB	----	----	----	33960	UNCH .570B .000
9762								CAB	----	----	----	4515	UNCH .620B .010A
9775								CAB	----	----	----	19018	UNCH .660B .010A
9787								CAB	----	----	----	10002	UNCH .710B .010A
9800								CAB	----	----	----	59430	UNCH .790 .000
9812								CAB	----	----	----	20535	UNCH .820B .010
9825								CAB	----	----	----	164460	UNCH .870B .000
9837								CAB	----	----	----	58654	UNCH .940B .000
9850								CAB	----	.000	----	99185	UNCH 1.000B .000
9862								CAB	----	.000	----	160715	UNCH 1.070B .000
9875								CAB	----	.005	----	225504	UNCH 1.150B .000
9887										.036	4200	160638 - 818 .230B .000	
9900	0.005			.005	.005	0.005		.002+	0.2	.086	8460	224994 - 2614 .1310B .000	
9912	0.030			.030	.030	0.030		.027+	0.5	.358	20468	285038 + 6359 1.400B .000	
9925						0.082N		.095+	1.2	.813	6010	226862 - 1990 1.490B .010A	
9937						0.197N		.210+	1.2	.953	----	54783	UNCH 1.590B .050A
9950						0.320N		.335+	1.5	.996	----	10953	UNCH 1.490B .140A
TOTAL											39138	1962602 + 937	
OCT16	EURO DLR PUT			(FUTURES	SETT.	99.1400	- 2.0)						
9837								CAB	----	.000	----	50	UNCH .000B .000
9850								CAB	----	.000	----	2100	UNCH .010 .010
9862								CAB	----	.006	----	8644	UNCH .010 .000
9875						0.002N		.002	UNCH	.030	----	50069	UNCH .020 .000A
9887						0.005N		.007+	0.2	.086	2500	102450 + 1000 .040 .000	
9900						0.017N		.020+	0.2	.216	4108	165295 + 113 .090B .010A	
9912						0.055N		.060+	0.5	.499	37915	173042 + 2605 .160B .010	
9925						0.130N		.140+	1.0	.810	800	33614 - 50 .250B .040	
9937						0.242N		.252+	1.0	.958	----	43500	UNCH .370B .090A
9950						0.365N		.375+	1.0	.995	----	3000	UNCH .400B .190A
TOTAL											45323	581764 + 27113	
NOV16	EURO DLR PUT			(FUTURES	SETT.	99.1250	- 2.0)						
9862						0.002N		.002	UNCH	.025	----	750	UNCH .010B .010A
9875						0.005N		.005	UNCH	.050	----	8410	UNCH .020 .010
9887						0.010N		.012+	0.2	.118	750	8010 + 250 .040B .010A	
9900						0.025N		.030+	0.5	.256	750	15850 + 500 .090B .010A	
9912						0.067N		.072+	0.5	.499	100	70099	UNCH .170B .020A
9925						0.140N		.147+	0.7	.771	----	16225	UNCH .260B .040A
9937						0.247N		.255+	0.7	.933	----	1550	UNCH .370B .100A
TOTAL											1600	120894 + 750	
DEC16	EURO DLR PUT			(FUTURES	SETT.	99.1250	- 1.0)						
9225								CAB	----	----	----	30	UNCH .010 .010
9400								CAB	----	----	----	400	UNCH ---- .020A
9475								CAB	----	----	----	10	UNCH .050 .010
9500								CAB	----	----	----	2757	UNCH .180 .010
9525								CAB	----	----	----	349	UNCH .090 .010
9550								CAB	----	----	----	1500	UNCH .160B .020A
9575								CAB	----	----	----	601	UNCH .130B .020A
9600								CAB	----	----	----	5880	UNCH .320B .010
9612								CAB	----	----	----	270	UNCH .270B .020
9625								CAB	----	----	----	2500	UNCH .290B .020A
9637								CAB	----	----	----	207	UNCH .320B .020A
9650								CAB	----	----	----	5711	UNCH .340B .010
9662								CAB	----	----	----	10	UNCH .370B .020A
9675								CAB	----	----	----	36209	UNCH .400B .000
9687								CAB	----	----	----	2109	UNCH .440B .020A
9700								CAB	----	----	----	24833	UNCH .520B .010
9712								CAB	----	----	----	183	UNCH .510B .010
9725								CAB	----	----	----	8365	UNCH .600B .020
9737								CAB	----	----	----	5699	UNCH .640B .010A
9750								CAB	----	----	----	24518	UNCH .770 .010A
9762								CAB	----	----	----	3334	UNCH .730B .010
9775								CAB	----	----	----	26833	UNCH .780B .010
9787								CAB	----	.000	----	9320	UNCH .830B .000
9800								CAB	----	.000	----	60393	UNCH .890B .000
9812								CAB	----	.000	----	35528	UNCH .950B .000
9825								CAB	----	.002	----	113697	UNCH 1.020B .000
9837								CAB	----	.007	----	228271	UNCH 1.090B .000
9850						0.002N		.002	UNCH	.021	100	150032 - 50 .150B .000	
9862						0.005N		.005	UNCH	.041	----	239299	UNCH 1.230B .000A
9875						0.007N		.007	UNCH	.066	5170	317882 + 3061 1.310B .010	
9887						0.015N		.017+	0.2	.143	22870	446528 - 8937 1.400B .010	
9900						0.035N		.040+	0.5	.286	74616	702226 + 42123 1.490B .010	
9912						0.077N		.085+	0.7	.499	59556	548100 - 41662 .790B .020	
9925						0.147N		.157+	1.0	.734	1107	589417 - 1107 .880B .060A	
9937													



EURO DOLLAR PUT OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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Customer Service: (312) 930-1000



PRELIMINARY

PG52	BULLETIN #148@				EURO DOLLAR PUT OPTIONS					wed, Aug 03, 2016				PG52
9837	----	----	----	0.005N	.005	UNCH	.032	----	----	32360	UNCH	.730B	.000A	
9850	----	----	----	0.007N	.007	UNCH	.048	----	500	49299 +	500	.630B	.010A	
9862	----	----	----	0.010N	.012+	0.2	.080	----	----	137798	UNCH	.630B	.010	
9875	----	----	----	0.020N	.022+	0.2	.137	----	10650	87979 +	7334	.710B	.010	
9887	----	----	----	0.040N	.042+	0.2	.233	----	2501	220765 -	500	.790B	.020A	
9900	----	----	----	0.075N	.080+	0.5	.372	----	4750	105574 +	2304	.880B	.030A	
9912	----	----	----	0.127N	.135+	0.7	.532	----	1228	122169 -	100	.970B	.060	
9925	----	----	----	0.202N	.210+	0.7	.690	----	----	48662	UNCH	1.070B	.100A	
9937	----	----	----	0.297N	.305+	0.7	.818	----	----	12723	UNCH	1.110B	.160A	
9950	----	----	----	0.405N	.412+	0.7	.899	----	----	655	UNCH	1.220B	.240A	
TOTAL JUN17		(FUTURES SETT.	99.0750 -	.5)					19629	1258736 +	9538			
9175	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9475	----	----	----	----	CAB	----	----	----	----	20	UNCH	----	----	
9500	----	----	----	----	CAB	----	----	----	----	500	UNCH	.010	.010	
9550	----	----	----	----	CAB	----	----	----	----	220	UNCH	.240B	.020A	
9600	----	----	----	----	CAB	----	----	----	----	11876	UNCH	.520	.030A	
9650	----	----	----	----	CAB	----	----	----	----	49122	UNCH	.340	.050A	
9662	----	----	----	----	CAB	----	----	----	----	2	UNCH	.660B	.070A	
9675	----	----	----	----	CAB	----	----	----	----	4808	UNCH	.070	.010A	
9700	----	----	----	----	CAB	----	.000	----	----	17235	UNCH	.630B	.010	
9712	----	----	----	----	CAB	----	.000	----	----	250	UNCH	.680B	.030A	
9725	----	----	----	----	CAB	----	.000	----	----	6522	UNCH	.720B	.000	
9737	----	----	----	----	CAB	----	.000	----	----	13950	UNCH	.650B	.030A	
9750	----	----	----	----	CAB	----	.000	----	----	27455	UNCH	.670B	.000	
9762	----	----	----	----	CAB	----	.001	----	----	5752	UNCH	.720B	.000	
9775	----	----	----	----	CAB	----	.003	----	----	6254	UNCH	.640	.010A	
9787	----	----	----	----	CAB	----	.007	----	----	27447	UNCH	.530	.000	
9800	----	----	----	----		.002+	0.2	----	----	58425	UNCH	.560	.000	
9812	----	----	----	0.002N	.005+	0.2	.026	----	----	27482	UNCH	.600B	.000	
9825	----	----	----	0.005N	.007+	0.2	.039	----	2150	82245 +	1700	.660B	.000	
9837	----	----	----	0.010N	.010	UNCH	.053	----	2150	238736 +	300	.580B	.010A	
9850	----	----	----	0.017N	.017	UNCH	.088	----	4650	56088 +	1011	.640B	.010	
9862	----	----	----	0.030N	.032+	0.2	.146	----	400	430441	UNCH	.670B	.020A	
9875	----	----	----	0.050N	.052+	0.2	.217	----	1000	92678 -	400	.750B	.030A	
9887	----	----	----	0.080N	.085+	0.5	.314	----	1414	256899 -	1118	.830B	.040A	
9900	----	----	----	0.125N	.130+	0.5	.427	----	2152	61710 +	1310	.920B	.060A	
9912	----	----	----	0.182N	.187+	0.5	.548	----	1250	19478 -	150	1.020B	.100A	
9925	----	----	----	0.257N	.262+	0.5	.668	----	----	8988	UNCH	1.110B	.150A	
9937	----	----	----	0.345N	.350+	0.5	.773	----	----	2200	UNCH	1.230B	.210A	
TOTAL SEP17		(FUTURES SETT.	99.0500 -	.5)					15166	1506813 +	2653			
9150	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9500	----	----	----	----	CAB	----	----	----	----	500	UNCH	.010	.010	
9525	----	----	----	----	CAB	----	----	----	----	42	UNCH	1.50B	.150	
9537	----	----	----	----	CAB	----	----	----	----	42	UNCH	.170	.020A	
9600	----	----	----	----	CAB	----	----	----	----	16600	UNCH	.560B	.050	
9637	----	----	----	----	CAB	----	----	----	----	500	UNCH	.090B	.000	
9650	----	----	----	----	CAB	----	----	----	----	4201	UNCH	.590B	.040	
9662	----	----	----	----	CAB	----	----	----	----	2000	UNCH	.630B	.000	
9675	----	----	----	----	CAB	----	.000	----	----	250	UNCH	.670B	.010	
9687	----	----	----	----	CAB	----	.000	----	----	1580	UNCH	.720B	.020A	
9700	----	----	----	----	CAB	----	.000	----	----	63149	UNCH	.770B	.000	
9712	----	----	----	----	CAB	----	.000	----	----	4540	UNCH	.200B	.000	
9725	----	----	----	----	CAB	----	.000	----	----	11287	UNCH	.220B	.000	
9737	----	----	----	----	CAB	----	.000	----	----	11390	UNCH	.260B	.000	
9750	----	----	----	----	CAB	----	.001	----	----	25344	UNCH	.720	.010A	
9762	----	----	----	----	CAB	----	.003	----	----	38200	UNCH	.340B	.010	
9775	----	----	----	0.002N	.002	UNCH	.007	----	----	25121	UNCH	.410B	.010	
9787	----	----	----	0.005N	.002-	0.2	.013	----	----	106374	UNCH	.470	.010A	
9800	----	----	----	0.007N	.005-	0.2	.024	----	----	17489	UNCH	.810	.010A	
9812	----	----	----	0.010N	.010	UNCH	.044	----	----	213850	UNCH	.570B	.010A	
9825	----	----	----	0.015N	.017+	0.2	.071	----	----	29578	UNCH	.630B	.010A	
9837	----	----	----	0.025N	.027+	0.2	.105	----	1000	116825	UNCH	.700B	.020A	
9850	----	----	----	0.037N	.040+	0.2	.146	----	300	32289 +	300	.740B	.020A	
9862	----	----	----	0.057N	.060+	0.2	.204	----	----	24656	UNCH	.820B	.040	
9875	----	----	----	0.087N	.090+	0.2	.279	----	----	23853	UNCH	.900B	.050A	
9887	----	----	----	0.125N	.130+	0.5	.366	----	----	32654	UNCH	.990B	.070A	
9900	----	----	----	0.175N	.177+	0.2	.459	----	100	18008 +	100	1.080B	.110A	
9912	----	----	----	0.237N	.240+	0.2	.558	----	----	4789	UNCH	1.180B	.150A	
9925	----	----	----	0.307N	.312+	0.5	.654	----	----	12371	UNCH	1.270B	.200A	
9937	----	----	----	0.392N	.397+	0.5	.745	----	----	1	UNCH	1.380B	.270A	
TOTAL DEC17		(FUTURES SETT.	99.0100 -	.5)					1400	837513 +	400			
9100	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9450	----	----	----	----	CAB	----	----	----	----	24	UNCH	.360	.010	
9550	----	----	----	----	CAB	----	----	----	----	80	UNCH	.520B	.030A	
9562	----	----	----	----	CAB	----	----	----	----	20	UNCH	.050	.040A	
9575	----	----	----	----	CAB	----	----	----	----	28000	UNCH	.560B	.050A	
9600	----	----	----	----	CAB	----	----	----	----	7919	UNCH	.150B	.010	
9612	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.110B	.080A	
9625	----	----	----	----	CAB	----	.000	----	----	22467	UNCH	.620B	.020A	
9650	----	----	----	----	CAB	----	.000	----	----	2602	UNCH	.700B	.020	
9662	----	----	----	----	CAB	----	.000	----	----	2350	UNCH	.750B	.030A	
9675	----	----	----	----	CAB	----	.000	----	----	6118	UNCH	.800B	.010	
9687	----	----	----	----	CAB	----	.000	----	----	2500	UNCH	.230B	.010A	
9700	----	----	----	----	CAB	----	.001	----	----	60612	UNCH	.710	.000A	
9712	----	----	----	----	CAB	----	.002	----	----	1000	UNCH	.290B	.020A	
9725	----	----	----	----	CAB	----	.003	----	----	18131	UNCH	.430B	.010	
9737	----	----	----	----	CAB	----	.006	----	----	5250	UNCH	.370B	.010A	
9750	----	----	----	0.002N	.002	UNCH	.010	----	----	18693	UNCH	.680	.010	
9762	----	----	----	0.005N	.005	UNCH	.019	----	----	9700	UNCH	.490B	.020A	
9775	----	----	----	0.007N	.007	UNCH	.028	----	----	21927	UNCH	.700B	.010	
9787	----	----	----	0.010N	.012+	0.2	.044	----	----	24414	UNCH	.670	.010	
9800	----	----	----	0.015N	.017+	0.2	.061	----	----	33208	UNCH	.800	.010	
9812	----	----	----	0.022N	.025+	0.2								



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PG52 BULLETIN #148@				EURO DOLLAR PUT OPTIONS							wed, Aug 03, 2016				PG52
9775	----	----	----	0.027N	.030+	0.2	.077	----	1250	16813	+	700	.950	.030	
9787	----	----	----	0.037N	.040+	0.2	.099	----	----	18310	UNCH		.750B	.030	
9800	----	----	----	0.052N	.055+	0.2	.128	----	----	6731	UNCH		.820B	.040A	
9812	----	----	----	0.070N	.072+	0.2	.161	----	----	17025	UNCH		.870B	.050A	
9825	----	----	----	0.090N	.092+	0.2	.197	----	----	21094	UNCH		.950B	.070A	
9837	----	----	----	0.115N	.117+	0.2	.239	----	----	1650	UNCH		1.030B	.090A	
9850	----	----	----	0.145N	.147+	0.2	.287	----	----	19675	UNCH		1.110B	.110A	
9862	----	----	----	0.180N	.182+	0.2	.339	----	----	8077	UNCH		1.200B	.140A	
9875	----	----	----	0.225N	.225	UNCH	.396	----	----	8445	UNCH		1.290B	.170A	
9887	----	----	----	0.277N	.277	UNCH	.458	----	----	13890	UNCH		1.380B	.210A	
9900	----	----	----	0.337N	.337	UNCH	.521	----	550	24981	+	550	1.480B	.260A	
9912	----	----	----	0.405N	.402	0.2	.584	----	----	4560	UNCH		1.570B	.310A	
9925	----	----	----	0.480N	.475	0.5	.646	----	----	500	UNCH		1.680B	.380A	
9950	----	----	----	0.650N	.645	0.5	.760	----	----	1600	UNCH		.880B	2.260A	
10000	----	----	----	1.062N	1.060	0.2	.923	----	----	1250	UNCH		2.350B	----	
TOTAL SEP18		(FUTURES SETT.	98.9200	.0)					3100	264288	+	2300			
9125	----	----	----	----	CAB	----	----	----	----	30	UNCH		.010B	.010	
9500	----	----	----	----	CAB	----	.000	----	----	3000	UNCH		.080B	.010	
9600	----	----	----	----	CAB	----	.001	----	----	1100	UNCH		.360B	.060	
9637	----	----	----	----	CAB	----	.005	----	----	20	UNCH		.280B	.280	
9650	----	----	----	----		.002+	0.2	.007	----	500	UNCH		.290B	----	
9675	----	----	----	0.005N	.007+	0.2	.019	----	----	200	UNCH		.370B	----	
9687	----	----	----	0.007N	.010+	0.2	.024	----	----	150	UNCH		.400B	----	
9700	----	----	----	0.010N	.012+	0.2	.030	----	----	16350	UNCH		.440B	.040	
9725	----	----	----	0.017N	.020+	0.2	.047	----	----	2550	UNCH		.540B	.070A	
9737	----	----	----	0.022N	.025+	0.2	.058	----	----	2314	UNCH		.800B	.090A	
9750	----	----	----	0.030N	.032+	0.2	.073	----	450	6853	+	350	.770	.110A	
9762	----	----	----	0.040N	.042+	0.2	.092	----	----	24850	UNCH		.710B	.130A	
9775	----	----	----	0.050N	.052+	0.2	.111	----	----	12700	UNCH		.780B	.130A	
9787	----	----	----	0.062N	.065+	0.2	.134	----	----	5900	UNCH		.850B	.140A	
9800	----	----	----	0.080N	.082+	0.2	.163	----	----	4500	UNCH		.900B	.090A	
9812	----	----	----	0.100N	.102+	0.2	.195	----	----	4826	UNCH		.970B	.110A	
9825	----	----	----	0.125N	.127+	0.2	.233	----	----	5250	UNCH		1.050B	.130A	
9837	----	----	----	0.155N	.155	UNCH	.273	----	----	1250	UNCH		1.130B	.160A	
9850	----	----	----	0.190N	.190	UNCH	.319	----	----	8700	UNCH		1.220B	.190A	
9862	----	----	----	0.230N	.230	UNCH	.369	----	----	4954	UNCH		1.300B	.230A	
9875	----	----	----	0.275N	.275	UNCH	.422	----	----	2860	UNCH		1.400B	.280A	
9887	----	----	----	0.330N	.330	UNCH	.477	----	----	11670	UNCH		1.490B	.330A	
9900	----	----	----	0.392N	.390	0.2	.534	----	----	2100	UNCH		1.590B	.390A	
9912	----	----	----	0.460N	.460	UNCH	.590	----	----	1150	UNCH		1.690B	.450A	
TOTAL DEC18		(FUTURES SETT.	98.8750	+	.5)				450	101757	+	350			
9175	----	----	----	----	CAB	----	----	----	----	30	UNCH		.010B	.010	
9325	----	----	----	----	CAB	----	----	----	----	12	UNCH		.030	.010A	
9500	----	----	----	----	CAB	----	.000	----	----	1035	UNCH		.010	.010	
9600	----	----	----	----	CAB	----	.002	----	----	4929	UNCH		.280	.060	
9650	----	----	----	0.005N	.005	UNCH	.013	----	----	34000	UNCH		.340B	.010	
9675	----	----	----	0.010N	.010	UNCH	.024	----	----	2000	UNCH		.420B	----	
9687	----	----	----	0.015N	.015	UNCH	.034	----	----	5500	UNCH		.460B	----	
9700	----	----	----	0.020N	.020	UNCH	.043	----	----	9553	UNCH		.520	.040	
9712	----	----	----	0.025N	.027+	0.2	.057	----	----	3500	UNCH		.560B	----	
9725	----	----	----	0.032N	.035+	0.2	.070	----	----	562	UNCH		.690	.690	
9737	----	----	----	0.040N	.042+	0.2	.083	----	----	3500	UNCH		.670B	----	
9750	----	----	----	0.047N	.050+	0.2	.097	----	450	10481	+	350	.730B	.200A	
9762	----	----	----	0.060N	.062+	0.2	.118	----	----	10000	UNCH		.800B	----	
9775	----	----	----	0.075N	.077+	0.2	.141	----	----	11700	UNCH		.950B	.240	
9787	----	----	----	0.092N	.095+	0.2	.168	----	----	1150	UNCH		.940B	----	
9800	----	----	----	0.112N	.115+	0.2	.197	----	----	6854	UNCH		.990B	.330A	
9812	----	----	----	0.137N	.140+	0.2	.231	----	----	2350	UNCH		1.070B	.350	
9825	----	----	----	0.167N	.170+	0.2	.269	----	----	6755	UNCH		1.150B	.370	
9837	----	----	----	0.200N	.202+	0.2	.308	----	----	455	UNCH		1.230B	.400	
9850	----	----	----	0.237N	.240+	0.2	.352	----	----	8250	UNCH		1.320B	.260	
9862	----	----	----	0.282N	.285+	0.2	.398	----	----	3805	UNCH		1.410B	.300	
9875	----	----	----	0.330N	.332+	0.2	.447	----	5	9980	+	5	1.500B	.330	
9887	----	----	----	0.390N	.387	0.2	.498	----	----	5070	UNCH		1.600B	.340A	
9900	----	----	----	0.452N	.450	0.2	.549	----	----	7458	UNCH		1.700B	----	
TOTAL MAR19		(FUTURES SETT.	98.8400	+	.5)				455	148929	+	355			
9200	----	----	----	----	CAB	----	----	----	----	30	UNCH		.010B	.010	
9225	----	----	----	----	CAB	----	----	----	----	12	UNCH		.020B	.020	
9250	----	----	----	----	CAB	----	----	----	----	4	UNCH		.020B	.020	
9275	----	----	----	----	CAB	----	----	----	----	11	UNCH		.020B	.010A	
9300	----	----	----	----	CAB	----	----	----	----	10	UNCH		.030B	.010A	
9350	----	----	----	----	CAB	----	----	----	----	1	UNCH		.040	.010A	
9400	----	----	----	----	CAB	----	----	----	----	6	UNCH		.050	.030A	
9425	----	----	----	----	CAB	----	.000	----	----	4	UNCH		.070B	.040A	
9587	----	----	----	----	CAB	----	.003	----	----	200	UNCH		.160	.160	
9600	----	----	----	----	CAB	----	.004	----	----	775	UNCH		.280	.030	
9650	----	----	----	0.010N	.010	UNCH	.022	----	----	2250	UNCH		.390B	.040	
9700	----	----	----	0.030N	.030	UNCH	.058	----	----	1561	UNCH		.570B	.060	
9725	----	----	----	0.047N	.047	UNCH	.086	----	----	559	UNCH		.680B	.130A	
9737	----	----	----	0.057N	.060+	0.2	.105	----	----	25	UNCH		.740B	----	
9750	----	----	----	0.070N	.075+	0.5	.126	----	7450	9650	+	7350	.810B	.070	
9762	----	----	----	0.085N	.090+	0.5	.147	----	----	10000	UNCH		.870B	----	
9775	----	----	----	0.102N	.105+	0.2	.169	----	----	2200	UNCH		.940B	.230A	
9800	----	----	----	0.147N	.150+	0.2	.226	----	----	3925	UNCH		1.070B	.300A	
9812	----	----	----	0.175N	.177+	0.2	.259	----	----	1100	UNCH		1.150B	----	
9825	----	----	----	0.207N	.210+	0.2	.295	----	----	2520	UNCH		1.230B	.380A	
9850	----	----	----	0.285N	.282	0.2	.374	----	----	1450	UNCH		1.410B	.480A	
9862	----	----	----	0.332N	.325	0.7	.417	----	----	2700	UNCH		1.500B	----	
9875	----	----	----	0.385N	.377	0.7	.463	----	3500	3600	+	2925	1.590B	----	
9887	----	----	----	0.442N	.437	0.5	.511	----	----	2100	UNCH		1.690B	----	
TOTAL JUN19		(FUTURES SETT.	98.8000	+	.5)				10950	67423	+	10275			
9200	----	----	----	----	CAB	----	----	----	----	30	UNCH		.010B	.010	
9225	----	----	----	----	CAB	----	----	----	----	1	UNCH		.020B	.020	
9275	----	----	----	----	CAB	----	----	----	----	4	UNCH		.020B	.010A	
9300	----	----	----	----	CAB	----	----	----	----	25	UNCH		.020B	.020A	
9325	----	----	----	----	CAB	----	----	----	----	6	UNCH		.030	.020A	
9375	----	----	----	----	CAB	----	.000	----	----	20	UNCH		.030	.030A	
9400	----	----	----	----	CAB	----	.000	----	----	6	UNCH		.070B	.040A	
9450	----	----	----	----	CAB	----	.000	----	----	5	UNCH		.060	.060A	
9500	----	----	----	----	CAB	----	.001	----	----	1001	UNCH		1.00B	.010	
9525	----	----	----	----	CAB	----	.002	----	----	1	UNCH		1.10B	.110A	
9600	----	----	----	0.007N	.010+	0.2	.019	----	----	400	UNCH		.190	.060A	
9612	----	----	----	0.010N	.012+	0.2	.023	----	----	200	UNCH		.150	.150	
9650	----	----	----	0.020N	.022+	0.2	.041	----	----	605	UNCH		.200	.030	
9700	----	----	----	0.045N	.047+	0.2	.080	----	----	500	UNCH		.630B	.040	
9725	----	----	----	0.065N	.067+	0.2	.109	----	----	851	UNCH		.760	.190A	
9750	----	----	----	0.092N	.095+	0.2	.146	----	450	3950	+	350	.880B	.090	
9800	----	----	----	0.182N	.185+	0.2	.252	----	----	1650	UNCH		1.150B	.380A	
9812	----	----	----	0.212N	.215+	0.2	.284	----	----	1100	UNCH		1.230B	.400	
9825	----	----	----	0.247N	.250+	0.2	.319	----	----	35	UNCH		1.310B	.250	
9837	----	----	----	0.287N	.290+	0.2	.357	----	----	2000	UNCH		1.400B	----	
9850	----	----	----	0.332N	.332	UNCH	.396	----	----	4050	UNCH		1.490B	----	
9862	----	----	----	0.382N	.382	UNCH	.437	----	----	700	UNCH		1.580B	----	
9875	----	----	----	0.435N	.432	0.2	.480	----	----	1750	UNCH		1.680B	----	
9887	----	----	----	0.495N	.492	0.2	.523	----	----	3425	UNCH		1.780B	----	
TOTAL SEP19		(FUTURES SETT.	98.7600	+	1.0)				450	22315	+	350			
9200	----	----	----	----	CAB	----	----								

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.

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PRELIMINARY													
PG52 BULLETIN #148@				EURO DOLLAR PUT OPTIONS							wed, Aug 03, 2016		
9350	----	----	----	----	CAB	----	.001	----	----		30	UNCH	.010
9700	----	----	----	0.137N		----	.158	----	----		5	UNCH	.120
9750	----	----	----	0.220N		.137	UNCH	.234	----	----	5	UNCH	.200B
9825	----	----	----	0.430N		.217-	0.2	.399	----	----	1	UNCH	.470
9837	----	----	----	0.477N		.427-	0.2	.432	----	----	1	UNCH	.510
9850	----	----	----	0.527N		.475-	0.2	.465	----	----	3	UNCH	.590
9862	----	----	----	0.582N		.525-	0.2	.499	----	----	250	UNCH	----
9875	----	----	----	0.645N		.580-	0.2	.534	----	----	250	UNCH	----
TOTAL										0	545		

OPTIONS EOO'S, BLOCKS and EXERCISES													
PRODUCT		STRIKE PRICE		EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES		M-T-D OPTION EXERCISES				
EURO DLR AUG16 ZE		CALL	EURODOLLAR OPTIONS										
		CALL	9925	----	----	7500	----	----					
TOTALS				0	0	7500	0		0				
SEP16 ZE		CALL	9937	----	----	5800	----	----					
TOTALS				0	0	5800	0		0				
OCT16 ZE		CALL	9925	----	----	20000	----	----					
TOTALS				0	0	20000	0		0				
DEC16 ZE		CALL	9912	----	----	12283	----	----					
			9925	----	----	36849	----	----					
			9937	----	----	24566	----	----					
TOTALS				0	0	73698	0		0				
MAR18 ZE		CALL	9675	----	----	----	----		200				
TOTALS				0	0	0	0		200				
EURO DLR AUG16 ZE		PUT	EURODOLLAR OPTIONS										
		PUT	9912	----	----	2500	----	----					
TOTALS				0	0	2500	0		0				
SEP16 ZE		PUT	9912	----	----	2500	----	----					
TOTALS				0	0	2500	0		0				
OCT16 ZE		PUT	9887	----	----	20000	----	----					
			9900	----	----	20000	----	----					
TOTALS				0	0	40000	0		0				
DEC16 ZE		PUT	9900	----	20000	25000	----	----					
			9912	----	10000	10000	----	----					
TOTALS				0	30000	35000	0		0				