

PRELIMINARY													
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS								Wed, Aug 03, 2016 PG54			
1YR MIDCRV PUT													
	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9812	----	----	----	0.005N	.005	UNCH	.027	----	----	----	23189	UNCH	.270B .005
9825	----	----	----	0.007N	.007	UNCH	.041	----	----	----	69169	UNCH	.335B .005
9837	0.015	.015	.015	0.015	.012	UNCH	.066	----	1000	----	222646	UNCH	.405B .005
9850	----	----	----	0.020N	.020	UNCH	.102	----	----	----	175018	UNCH	.480B .010
9862	----	----	----	0.032N	.032	UNCH	.158	----	100	----	124713 +	100	.565B .020
9875	----	----	----	0.055N	.055	UNCH	.244	----	1480	550	161067 +	1980	.660B .030A
9887	----	----	----	0.087N	.090+	25	.356	----	----	----	127275	UNCH	.755B .050A
9900	----	----	----	0.137N	.140+	25	.488	----	4650	1500	134606 +	3541	.860B .075
9912	----	----	----	0.202N	.205+	25	.628	----	----	----	62365	UNCH	.975B .120A
9925	----	----	----	0.287N	.290+	25	.756	----	100	----	6163	UNCH	1.085B .175A
TOTAL									7330	14547	1154918 +	5621	
JAN17 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9862	----	----	----	0.045N	.045	UNCH	.191	----	1000	----	16250 +	250	.080B .050A
9875	----	----	----	0.072N	.072	UNCH	.280	----	1000	----	2500 +	1000	.120B .075A
9887	----	----	----	0.112N	.112	UNCH	.388	----	----	----	17500	UNCH	.175B .110A
TOTAL									2000	14547	36250 +	1250	
MAR17 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9750	----	----	----	0.002N	.002	UNCH	.010	----	----	----	100	UNCH	.015 .002A
9775	----	----	----	0.005N	.007+	25	.029	----	----	----	200	UNCH	.045B .005A
9787	----	----	----	0.007N	.010+	25	.038	----	----	----	1697	UNCH	.060B .010
9800	----	----	----	0.010N	.012+	25	.049	----	----	----	965	UNCH	.080B .005
9812	----	----	----	0.015N	.015	UNCH	.060	----	----	----	15274	UNCH	.105B .010A
9825	----	----	----	0.020N	.020	UNCH	.081	----	----	----	10743	UNCH	.135B .015A
9837	----	----	----	0.030N	.030	UNCH	.116	----	----	----	13082	UNCH	.175B .020A
9850	----	----	----	0.045N	.045	UNCH	.165	----	----	----	36193	UNCH	.220B .030A
9862	----	----	----	0.067N	.067	UNCH	.230	----	----	----	42054	UNCH	.270B .040A
9875	----	----	----	0.097N	.097	UNCH	.309	----	----	----	32872	UNCH	.330B .060A
9887	----	----	----	0.140N	.140	UNCH	.404	----	----	----	29637	UNCH	.400B .085A
9900	----	----	----	0.192N	.192	UNCH	.507	----	500	750	24931 +	450	.475B .120A
9912	----	----	----	0.260N	.260	UNCH	.614	----	----	----	15909	UNCH	.525B .170A
9925	----	----	----	0.340N	.340	UNCH	.716	----	----	----	329	UNCH	.620B .225A
9937	----	----	----	0.430N	.430	UNCH	.806	----	----	----	1000	UNCH	.720B .300A
9962	----	----	----	0.647N	.647	UNCH	.924	----	----	----	250	UNCH	.945B .625A
TOTAL									500	15297	225236 +	450	
JUN17 E0	1YR MIDCRV PUT	(FUTURES SETT.	.00)										
9737	----	----	----	0.005N	.005	UNCH	.017	----	----	----	559	UNCH	.002B ----
9800	----	----	----	0.027N	.027	UNCH	.084	----	----	----	2100	UNCH	.035B .030A
9825	----	----	----	0.047N	.047	UNCH	.140	----	----	----	35250	UNCH	.060B .045A
9837	----	----	----	0.065N	.065	UNCH	.183	----	----	----	5360	UNCH	.100B .045A
9850	----	----	----	0.087N	.087	UNCH	.234	----	----	----	3750	UNCH	.135B .075A
9862	----	----	----	0.115N	.115	UNCH	.294	----	----	----	1000	UNCH	.175B .085A
9887	----	----	----	0.197N	.197	UNCH	.444	----	----	350	8450 +	350	.285B .135A
9900	----	----	----	0.255N	.255	UNCH	.529	----	1000	750	14342 +	433	.355B .180A
9912	----	----	----	0.322N	.322	UNCH	.616	----	----	----	8700	UNCH	.430B .230A
TOTAL									1000	16397	79511 +	783	
2YR MIDCRV PUT													
AUG16 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9775	----	----	----	----	CAB	----	----	----	----	----	4600	UNCH	.040B .010A
9787	----	----	----	----	CAB	----	----	----	----	----	1050	UNCH	.060B .005A
9800	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.085B .002
9812	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.120B .015A
9825	----	----	----	----	CAB	----	.000	----	----	----	27644	UNCH	.165B .002A
9837	----	----	----	----	CAB	----	.000	----	----	----	40028	UNCH	.220B .002
9850	----	CAB	CAB	----	CAB	----	.003	----	500	----	31432 -	422	.280B .002
9862	----	----	----	0.002N	.002	UNCH	.030	----	----	----	22950	UNCH	.355B .005A
9875	----	----	----	0.010N	.010	UNCH	.118	----	10750	445	35169 +	2772	.440B .010A
9887	----	----	----	0.037N	.035-	25	.364	----	950	1181	22565 +	359	.535B .025
9900	----	----	----	0.102N	.100-	25	.748	----	1200	545	45756 +	50	.635B .055
9912	----	----	----	0.210N	.207-	25	.959	----	----	----	1414	UNCH	.745B .105A
9925	----	----	----	0.330N	.330	UNCH	.997	----	----	----	106	UNCH	.855B .180A
TOTAL									13400	18568	237414 +	2759	
SEP16 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)										
9662	----	----	----	----	CAB	----	----	----	----	----	293	UNCH	.020B .015
9675	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.030B .020A
9687	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.050B .002
9700	----	----	----	----	CAB	----	----	----	----	----	1250	UNCH	.065B .005
9712	----	----	----	----	CAB	----	----	----	----	----	15525	UNCH	.085B .002
9725	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.110B .005

PRELIMINARY														
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS								wed, Aug 03, 2016		PG54		
2YR MIDCRV PUT														
	2YR MIDCRV PUT	(FUTURES SETT. .00)												
9737	----	----	----	----	CAB	----	.000	----	----	6975	UNCH	.145B	.005A	
9750	----	----	----	----	CAB	----	.000	----	----	6465	UNCH	.180B	.005A	
9762	----	----	----	----	CAB	----	.000	----	----	17506	UNCH	.225B	.005	
9775	----	----	----	----	CAB	----	.000	----	----	7250	UNCH	.275B	.010A	
9787	----	----	----	----	CAB	----	.002	----	----	29082	UNCH	.360B	.002A	
9800	----	----	----	----	CAB	----	.007	----	----	33322	UNCH	.405B	.002	
9812	----	----	----	0.002N	.002	UNCH	.017	----	----	63189	UNCH	.475B	.005A	
9825	----	----	----	0.005N	.005	UNCH	.032	----	----	72110	UNCH	.515B	.005	
9837	----	----	----	0.007N	.007	UNCH	.050	----	----	86176	UNCH	.580B	.010	
9850	----	----	----	0.012N	.012	UNCH	.084	----	500	96627	UNCH	.675B	.010A	
9862	----	----	----	0.022N	.022	UNCH	.148	----	----	118762	UNCH	.565B	.020	
9875	----	----	----	0.045N	.045	UNCH	.265	----	3900 800	125067 +	3200	.500B	.030A	
9887	0.080	.080	.080	0.080	.085	UNCH	.431	----	652	60499 -	48	.550B	.050	
9900	----	----	----	0.150N	.147-	25	.623	----	----	57156	UNCH	.650B	.085A	
9912	----	----	----	0.237N	.235-	25	.792	----	----	5353	UNCH	.755B	.135A	
9925	----	----	----	0.342N	.342	UNCH	.900	----	----	7662	UNCH	.865B	.210A	
TOTAL									5052	19368	812969 +	3152		
OCT16 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)												
9712	----	----	----	----	CAB	----	.000	----	----	100	UNCH	.005	.005	
9750	----	----	----	----	CAB	----	.001	----	----	90	UNCH	.010B	.010	
9775	----	----	----	----	CAB	----	.007	----	----	50	UNCH	.035B	.005	
9800	----	----	----	0.005N	.005	UNCH	.027	----	----	365	UNCH	.070B	.005A	
9812	----	----	----	0.007N	.007	UNCH	.041	----	----	1439	UNCH	.100B	.010	
9825	----	----	----	0.012N	.012	UNCH	.066	----	2500	4850 +	2200	.135B	.010A	
9837	----	----	----	0.020N	.020	UNCH	.102	----	----	10331	UNCH	.180B	.015A	
9850	----	----	----	0.032N	.030-	25	.153	----	7000	22780 +	5750	.235B	.020A	
9862	----	----	----	0.052N	.050-	25	.237	----	----	4041	UNCH	.300B	.035A	
9875	----	----	----	0.087N	.085-	25	.357	----	3000	8120 +	2900	.380B	.055A	
9887	----	----	----	0.140N	.135-	50	.499	----	100 850	11442 +	550	.475B	.085A	
9900	----	----	----	0.210N	.205-	50	.646	----	----	2366	UNCH	.570B	.130A	
9912	----	----	----	0.297N	.292-	50	.777	----	----	366	UNCH	.680B	.185A	
TOTAL									12600	20218	66340 +	11400		
NOV16 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)												
9812	----	----	----	0.012N	.012	UNCH	.058	----	----	472	UNCH	.105B	.015A	
9825	----	----	----	0.020N	.020	UNCH	.090	----	----	2540	UNCH	.140B	.015A	
9837	----	----	----	0.030N	.030	UNCH	.131	----	----	4100	UNCH	.190B	.025A	
9850	----	----	----	0.047N	.045-	25	.188	----	----	1831	UNCH	.250B	.035A	
9862	----	----	----	0.075N	.072-	25	.275	----	----	50	3602 +	50	.315B	.045A
9875	----	----	----	0.112N	.110-	25	.379	----	----	7650	UNCH	.395B	.070A	
9887	----	----	----	0.165N	.162-	25	.499	----	----	3743	UNCH	.485B	.105A	
9900	----	----	----	0.235N	.230-	50	.622	----	----	25	UNCH	.580B	.150A	
9912	----	----	----	0.320N	.312-	75	.738	----	----	37	UNCH	.660B	.210A	
9925	----	----	----	0.417N	.410-	75	.832	----	----	39	UNCH	.765B	.280A	
TOTAL									0	20293	24234 +	50		
DEC16 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)												
9700	----	----	----	----	CAB	----	.000	----	----	4050	UNCH	.070B	.005	
9725	----	----	----	----	CAB	----	.003	----	----	2976	UNCH	.130B	.010A	
9737	----	----	----	----	CAB	----	.006	----	----	4934	UNCH	.165B	.005	
9750	----	----	----	0.002N	.002	UNCH	.011	----	----	5584	UNCH	.205B	.005A	
9762	----	----	----	0.005N	.005	UNCH	.021	----	----	2300	UNCH	.235B	.005A	
9775	----	----	----	0.007N	.007	UNCH	.031	----	----	15058	UNCH	.305B	.005	
9787	----	----	----	0.010N	.010	UNCH	.041	----	----	9796	UNCH	.365B	.010	
9800	----	----	----	0.015N	.015	UNCH	.060	----	----	17765	UNCH	.435B	.010A	
9812	----	----	----	0.022N	.022	UNCH	.086	----	----	50	20704 -	50	.510B	.015A
9825	----	----	----	0.032N	.032	UNCH	.120	----	----	34699	UNCH	.595B	.025	
9837	----	----	----	0.047N	.045-	25	.163	----	----	250	27124	UNCH	.680B	.030
9850	----	----	----	0.067N	.065-	25	.224	----	3750 50	30910 +	2634	.775B	.040	
9862	----	----	----	0.097N	.095-	25	.303	----	----	600	22154 +	83	.875B	.060
9875	----	----	----	0.137N	.135-	25	.395	----	3750	31438 +	1725	.980B	.090A	
9887	----	----	----	0.190N	.187-	25	.499	----	100 1100	18521 +	239	1.090B	.125A	
9900	----	----	----	0.257N	.252-	50	.606	----	----	22517	UNCH	1.200B	.175A	
9912	----	----	----	0.337N	.332-	50	.709	----	----	533	UNCH	1.315B	.230A	
9950	----	----	----	0.645N	.642-	25	.916	----	----	35	UNCH	1.675B	.480A	
TOTAL									7600	22343	271098 +	4631		
JAN17 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)												
9825	----	----	----	0.045N	.045	UNCH	.149	----	----	7000	UNCH	.055B	.045A	
9837	----	----	----	0.062N	.060-	25	.195	----	----	21250	UNCH	.095B	.060A	
9875	----	----	----	0.167N	.165-	25	.429	----	----	400	UNCH	.230B	.155A	
TOTAL									0	22343	28650			



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PRELIMINARY

PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI	MIDCURVE PUT OPTIONS	Wed, Aug 03, 2016	PG54
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2YR MIDCRV PUT

MAR17 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9700	----	----	----	0.002N	.002	UNCH	.009	----	----	----	500	UNCH	.020B	.010A
9725	----	----	----	0.007N	.007	UNCH	.024	----	----	----	50	UNCH	.040B	.005A
9750	----	----	----	0.012N	.012	UNCH	.039	----	----	----	1050	UNCH	.070B	.010A
9762	----	----	----	0.015N	.015	UNCH	.048	----	----	----	5034	UNCH	.090B	.015A
9775	----	----	----	0.020N	.020	UNCH	.063	----	----	----	355	UNCH	.115B	.015A
9787	----	----	----	0.027N	.027	UNCH	.084	----	----	----	100	UNCH	.145B	.015A
9800	----	----	----	0.035N	.035	UNCH	.106	----	----	----	1539	UNCH	.180B	.025A
9812	----	----	----	0.047N	.047	UNCH	.139	----	----	----	2600	UNCH	.225B	.030A
9825	----	----	----	0.065N	.065	UNCH	.181	----	----	----	40224	UNCH	.270B	.045A
9837	----	----	----	0.087N	.087	UNCH	.232	----	----	----	37789	UNCH	.330B	.055A
9850	----	----	----	0.117N	.117	UNCH	.293	----	----	----	8100	UNCH	.390B	.080A
9862	----	----	----	0.155N	.155	UNCH	.363	----	----	----	7717	UNCH	.460B	.105A
9875	----	----	----	0.202N	.200-	25	.439	----	----	----	8982	UNCH	.545B	.140A
9887	----	----	----	0.260N	.255-	50	.522	----	100	----	11315 +	100	.620B	.180A
9900	----	----	----	0.330N	.322-	75	.606	----	----	----	7135	UNCH	.450B	.235A
9912	----	----	----	0.407N	.400-	75	.688	----	----	----	280	UNCH	.505B	.300A

TOTAL										100	22343	132770 +	100
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JUN17 E2	2YR MIDCRV PUT	(FUTURES SETT.	.00)											
9725	----	----	----	0.015N	.015	UNCH	.040	----	----	----	559	UNCH	.015B	.020A
9800	----	----	----	0.072N	.072	UNCH	.164	----	----	----	31946	UNCH	.085B	.055
9812	----	----	----	0.090N	.087-	25	.196	----	----	----	31000	UNCH	.130B	.085A
9825	----	----	----	0.112N	.110-	25	.238	----	----	----	5250	UNCH	.170B	.090A
9837	----	----	----	0.142N	.140-	25	.288	----	----	----	400	UNCH	.215B	.110A
9875	----	----	----	0.267N	.265-	25	.471	----	900	----	5600 +	200	.390B	.205A
9887	----	----	----	0.330N	.325-	50	.540	----	----	----	1283	UNCH	.465B	.255A

TOTAL										900	22343	76038 +	200
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3YR MIDCRV PUT

AUG16 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)															
9712	----	----	----	----	CAB	----	----	----	----	----	150	UNCH	.010B	.005			
9725	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.020B	.010A			
9737	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.030B	.005			
9750	----	----	----	----	CAB	----	----	----	----	----	17182	UNCH	.045B	.005			
9762	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.065B	.015A			
9775	----	----	----	----	CAB	----	----	----	----	----	24289	UNCH	.090B	.002			
9787	----	----	----	----	CAB	----	----	----	----	----	8035	UNCH	.120B	.002			
9800	----	----	----	----	CAB	----	.000	----	----	----	41642	UNCH	.165B	.005			
9812	----	----	----	----	CAB	----	.000	----	----	----	15100	UNCH	.215B	.005A			
9825	----	----	----	----	CAB	----	.004	----	----	----	27433	UNCH	.280B	.005			
9837	----	----	----	0.002N	CAB	----	.024	----	----	----	23103	UNCH	.355B	.005			
9850	----	----	----	0.005N	.005	UNCH	.056	----	----	----	25761	UNCH	.435B	.005			
9862	----	----	----	0.020N	.017-	25	.185	----	150	----	17493	UNCH	.525B	.015A			
9875	----	----	----	0.060N	.055-	50	.471	----	150	544	13159 -	20	.625B	.035A			
9887	----	----	----	0.142N	.132-	100	.799	----	----	----	17600	UNCH	.500B	.080A			
9900	----	----	----	0.252N	.242-	100	.964	----	----	----	250	UNCH	.510B	.145A			

TOTAL										300	22887	231547 -	20
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SEP16 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)														
9625	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.015B	.010A		
9650	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.040B	.005		
9662	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.055B	.010A		
9675	----	----	----	----	CAB	----	----	----	----	----	99	UNCH	.080B	.005		
9687	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.105B	.010A		
9700	----	----	----	----	CAB	----	----	----	----	----	349	UNCH	.135B	.010		
9712	----	----	----	----	CAB	----	----	----	----	----	53	UNCH	.170B	.010A		
9725	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.210B	.010A		
9737	----	----	----	----	CAB	----	.000	----	----	----	2440	UNCH	.260B	.015A		
9750	----	----	----	----	CAB	----	.000	----	----	----	2450	UNCH	.370B	.015		
9762	----	----	----	----	CAB	----	.000	----	----	----	9510	UNCH	.380B	.010A		
9775	----	----	----	----	CAB	----	.002	----	----	----	8600	UNCH	.445B	.002		
9787	----	----	----	----	CAB	----	.007	----	----	----	16450	UNCH	.520B	.005		
9800	----	----	----	0.002N	.002	UNCH	.017	----	----	----	17512	UNCH	.605B	.005		
9812	----	----	----	0.005N	.005	UNCH	.034	----	----	----	12716	UNCH	.695B	.005		
9825	----	----	----	0.010N	.007-	25	.053	----	800	1000	21985 +	450	.395B	.010		
9837	----	----	----	0.017N	.017	UNCH	.110	----	300	50	29891 +	50	.425B	.015A		
9850	----	----	----	0.035N	.032-	25	.191	----	300	2000	31777 +	2200	.460B	.025		
9862	----	----	----	0.065N	.062-	25	.321	----	3550	1050	32690 +	2993	.535B	.045A		
9875	----	----	----	0.115N	.110-	50	.485	----	150	125	14167 +	75	.635B	.075A		
9887	----	----	----	0.187N	.180-	75	.658	----	----	----	12812	UNCH	.560B	.115A		
9900	----	----	----	0.280N	.272-	75	.800	----	----	----	250	UNCH	.620B	.180A		

TOTAL										5100	27112	214751 +	5768
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MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI
MIDCURVE PUT OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG54 BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Aug 03, 2016 PG54

3YR MIDCRV PUT

OCT16 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9725	----	----	----	----	CAB	----	.001	----	----	----	50	UNCH	.015B	.010
9750	----	----	----	----	CAB	----	.006	----	----	----	12557	UNCH	.030B	.005A
9775	----	----	----	0.005N	.005	UNCH	.025	----	----	----	12853	UNCH	.080B	.005
9787	----	----	----	0.007N	.007	UNCH	.038	----	----	----	16	UNCH	.110B	.010A
9800	----	----	----	0.010N	.010	UNCH	.052	----	----	----	10000	UNCH	.150B	.015A
9812	----	----	----	0.015N	.015	UNCH	.077	----	----	----	6799	UNCH	.195B	.015A
9825	----	----	----	0.027N	.025-	25	.123	----	----	----	7795	UNCH	.250B	.025A
9837	----	----	----	0.045N	.042-	25	.193	----	400	----	15650 -	200	.320B	.035A
9850	----	----	----	0.072N	.070-	25	.289	----	----	----	5911	UNCH	.395B	.050A
9862	----	----	----	0.115N	.110-	50	.408	----	----	----	18275	UNCH	.430B	.075A
9875	----	----	----	0.175N	.167-	75	.542	----	----	----	9590	UNCH	.520B	.115A
9887	----	----	----	0.252N	.242-	100	.675	----	----	----	285	UNCH	.350B	.165A

TOTAL											400	27112	99781 -	200
NOV16 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9800	----	----	----	0.017N	.015-	25	.069	----	----	----	2650	UNCH	.140B	.025A
9812	----	----	----	0.027N	.025-	25	.107	----	----	----	2300	UNCH	.185B	.025A
9825	----	----	----	0.042N	.040-	25	.160	----	----	----	2750	UNCH	.235B	.035A
9837	----	----	----	0.065N	.062-	25	.231	----	----	50	2075 +	50	.295B	.045A
9850	----	----	----	0.095N	.095	UNCH	.320	----	----	----	732	UNCH	.370B	.070A
9862	----	----	----	0.140N	.137-	25	.422	----	----	----	19150	UNCH	.440B	.095A
9875	----	----	----	0.200N	.195-	50	.535	----	----	----	4700	UNCH	.370B	.135A

TOTAL											0	27162	34357 +	50
DEC16 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9687	----	----	----	----	CAB	----	.001	----	----	----	641	UNCH	.030	.010
9700	----	----	----	----	CAB	----	.003	----	----	----	1605	UNCH	.040	.010
9712	----	----	----	0.002N	.002	UNCH	.006	----	----	----	609	UNCH	.040B	.010A
9725	----	----	----	0.002N	.002	UNCH	.011	----	----	----	990	UNCH	.065B	.015A
9737	----	----	----	0.005N	.005	UNCH	.020	----	----	----	1472	UNCH	.090B	.010A
9750	----	----	----	0.007N	.007	UNCH	.029	----	----	----	6075	UNCH	.115B	.010A
9762	----	----	----	0.010N	.010	UNCH	.039	----	----	----	5230	UNCH	.145B	.010A
9775	----	----	----	0.012N	.012	UNCH	.049	----	----	----	12450	UNCH	.185B	.015
9787	----	----	----	0.020N	.020	UNCH	.075	----	----	----	9500	UNCH	.230B	.015A
9800	----	----	----	0.030N	.030	UNCH	.107	----	----	----	16784	UNCH	.280B	.025A
9812	----	----	----	0.042N	.042	UNCH	.145	----	----	----	35982	UNCH	.340B	.030A
9825	----	----	----	0.060N	.060	UNCH	.196	----	----	----	15232	UNCH	.405B	.045A
9837	----	----	----	0.085N	.085	UNCH	.262	----	----	100	18230 -	100	.480B	.060A
9850	----	----	----	0.122N	.120-	25	.342	----	450	108	26668	UNCH	.555B	.085A
9862	----	----	----	0.167N	.165-	25	.432	----	----	----	15024	UNCH	.635B	.120A
9875	----	----	----	0.227N	.222-	50	.530	----	100	----	20924	UNCH	.480B	.160A
9887	----	----	----	0.300N	.292-	75	.628	----	----	----	19280	UNCH	.415B	.215A

TOTAL											550	27370	206696 -	100
JAN17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9800	----	----	----	0.042N	.042	UNCH	.136	----	1600	----	1600 +	1600	.055B	----
9812	----	----	----	0.060N	.060	UNCH	.182	----	1600	----	1600 +	1600	.085B	.055A

TOTAL											3200	27370	3200 +	3200
MAR17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9700	----	----	----	0.005N	.005	UNCH	.017	----	----	----	1184	UNCH	.035	.025A
9725	----	----	----	0.010N	.010	UNCH	.032	----	----	----	114	UNCH	.060B	.010A
9750	----	----	----	0.020N	.020	UNCH	.060	----	----	----	23766	UNCH	.115B	.015
9762	----	----	----	0.027N	.025-	25	.075	----	----	----	25	UNCH	.145B	.025A
9775	----	----	----	0.035N	.035	UNCH	.100	----	----	----	21550	UNCH	.185B	.035A
9800	----	----	----	0.065N	.062-	25	.167	----	----	----	41836	UNCH	.275B	.045A
9812	----	----	----	0.085N	.082-	25	.211	----	----	100	250 +	50	.330B	.060A
9825	----	----	----	0.112N	.107-	50	.264	----	----	----	5650	UNCH	.395B	.080A
9837	----	----	----	0.145N	.142-	25	.328	----	----	----	11288	UNCH	.465B	.110A
9850	----	----	----	0.187N	.185-	25	.398	----	----	----	3705	UNCH	.540B	.140A
9862	----	----	----	0.240N	.235-	50	.473	----	550	100	4658 -	100	.520B	.180A
9875	----	----	----	0.302N	.297-	50	.552	----	----	----	2725	UNCH	.450B	.230A

TOTAL											550	27570	116751 -	50
JUN17 E3	3YR MIDCRV PUT	(FUTURES SETT. .00)												
9700	----	----	----	0.017N	.017	UNCH	.044	----	----	----	559	UNCH	----	----
9762	----	----	----	0.057N	.055-	25	.125	----	----	----	10	UNCH	.075B	.055A
9787	----	----	----	0.090N	.087-	25	.187	----	----	----	10	UNCH	.140B	.075A
9800	----	----	----	0.112N	.110-	25	.227	----	----	----	600	UNCH	.170B	.095A
9837	----	----	----	0.215N	.210-	50	.379	----	----	----	10	UNCH	.330B	.170A
9850	----	----	----	0.262N	.257-	50	.439	----	----	----	2600	UNCH	.395B	.205A
9862	----	----	----	0.317N	.312-	50	.503	----	2500	----	3250 +	150	.465B	.250A
9875	----	----	----	0.382N	.377-	50	.568	----	----	----	1300	UNCH	.540B	.300A

PRELIMINARY																
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										Wed, Aug 03, 2016				PG54
3YR MIDCRV PUT																
3YR MIDCRV PUT		(FUTURES SETT. .00)														
TOTAL										2500	27570	8339	+	150		
4YR MIDCRV PUT																
AUG16 E4		(FUTURES SETT. .00)														
9700	----	----	----	----	CAB	----	----	----	----	----	5505	UNCH	.005B	.005		
9725	----	----	----	----	CAB	----	----	----	----	----	1000	UNCH	.040B	.025A		
9800	----	----	----	----	CAB	----	.000	----	----	----	1000	UNCH	.255B	.010A		
9812	----	----	----	----	CAB	----	.004	----	----	----	250	UNCH	.325B	.005A		
9825	----	----	----	0.002N	.002	UNCH	.028	----	----	----	2424	UNCH	.355B	.005A		
9837	----	----	----	0.010N	.010	UNCH	.110	----	----	----	3642	UNCH	.305B	.010A		
9850	----	----	----	0.037N	.035-	25	.329	----	----	----	4921	UNCH	.225B	.020A		
9862	----	----	----	0.100N	.095-	50	.661	----	----	----	3850	UNCH	.255B	.060A		
9875	----	----	----	0.200N	.192-	75	.905	----	----	----	600	UNCH	.220B	.105A		
TOTAL										0	27570	23192				
SEP16 E4		(FUTURES SETT. .00)														
9700	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.130B	.020A		
9712	----	----	----	----	CAB	----	.000	----	----	----	77	UNCH	.035B	.010		
9725	----	----	----	----	CAB	----	.000	----	----	----	2484	UNCH	.055B	.015		
9737	----	----	----	----	CAB	----	.000	----	----	----	700	UNCH	.075B	.030A		
9750	----	----	----	----	CAB	----	.002	----	----	----	9000	UNCH	.100B	.015A		
9762	----	----	----	----	CAB	----	.007	----	----	----	500	UNCH	.450B	.020A		
9775	----	----	----	0.002N	.002	UNCH	.016	----	----	----	3550	UNCH	.175B	.015A		
9800	----	----	----	0.010N	.007-	25	.049	----	----	----	750	UNCH	.285B	.020A		
9812	----	----	----	0.015N	.015	UNCH	.092	----	----	----	5839	UNCH	.350B	.015		
9825	----	----	----	0.030N	.027-	25	.159	----	----	----	1500	UNCH	.430B	.020A		
9837	----	----	----	0.050N	.050	UNCH	.264	----	----	149	5399	+	149	.515B	.035A	
9850	----	----	----	0.090N	.090	UNCH	.412	----	----	----	15462	UNCH	.610B	.060A		
9862	----	----	----	0.155N	.147-	75	.582	----	----	----	450	UNCH	.715B	.095A		
9875	----	----	----	0.237N	.230-	75	.742	----	----	----	50	UNCH	.820B	.145A		
TOTAL										0	27719	46261	+	149		
OCT16 E4		(FUTURES SETT. .00)														
9787	----	----	----	0.015N	.015	UNCH	.073	----	----	----	3000	UNCH	.150B	.015A		
9812	----	----	----	0.040N	.040	UNCH	.175	----	----	----	250	UNCH	.260B	.030A		
9825	----	----	----	0.065N	.062-	25	.256	----	----	----	2000	UNCH	.235B	.045A		
9837	----	----	----	0.100N	.097-	25	.363	----	----	----	1000	UNCH	.300B	.065A		
9850	----	----	----	0.150N	.145-	50	.488	----	800	----	7450	+	800	.340B	.095A	
9862	----	----	----	0.217N	.212-	50	.621	----	----	----	4500	UNCH	.430B	.140A		
TOTAL										800	27719	18200	+	800		
NOV16 E4		(FUTURES SETT. .00)														
9787	----	----	----	0.025N	.025	UNCH	.102	----	----	----	3000	UNCH	.075B	.025A		
9825	----	----	----	0.085N	.085	UNCH	.287	----	----	----	250	UNCH	.210B	.060A		
TOTAL										0	27719	3250				
DEC16 E4		(FUTURES SETT. .00)														
9662	----	----	----	----	CAB	----	.002	----	----	----	6000	UNCH	.020B	.010		
9737	----	----	----	0.010N	.010	UNCH	.037	----	----	----	190	UNCH	.130B	.010		
9750	----	----	----	0.015N	.015	UNCH	.054	----	----	----	750	UNCH	.165B	.015A		
9762	----	----	----	0.020N	.020	UNCH	.072	----	----	----	878	UNCH	.205B	.020A		
9775	----	----	----	0.030N	.030	UNCH	.102	----	----	----	250	UNCH	.255B	.025A		
9787	----	----	----	0.040N	.040	UNCH	.134	----	----	----	200	UNCH	.310B	.035A		
9812	----	----	----	0.077N	.077	UNCH	.238	----	----	----	4300	UNCH	.440B	.055A		
9825	----	----	----	0.110N	.107-	25	.311	----	----	----	4358	UNCH	.520B	.075A		
9837	----	----	----	0.150N	.147-	25	.396	----	----	----	5200	UNCH	.605B	.105A		
9850	----	----	----	0.202N	.200-	25	.491	----	----	250	3150	+	100	.695B	.140A	
9862	----	----	----	0.270N	.265-	50	.589	----	----	----	2000	UNCH	.375B	.190A		
TOTAL										0	27969	27276	+	100		
MAR17 E4		(FUTURES SETT. .00)														
9712	----	----	----	0.015N	.015	UNCH	.045	----	----	----	500	UNCH	.105B	.015A		
9812	----	----	----	0.135N	.135	UNCH	.308	----	----	----	700	UNCH	.250B	.095A		
9837	----	----	----	0.222N	.222	UNCH	.447	----	----	----	1600	UNCH	.380B	.160A		
9850	----	----	----	0.280N	.280	UNCH	.523	----	2350	----	2100	+	2100	.460B	.200A	
9862	----	----	----	0.347N	.347	UNCH	.600	----	----	----	1400	UNCH	.545B	.255A		
TOTAL										2350	27969	6300	+	2100		
JUN17 E4		(FUTURES SETT. .00)														
9837	----	----	----	0.295N	.295	UNCH	.480	----	900	----	1400	+	900	.455B	.230A	
9862	----	----	----	0.425N	.422-	25	.609	----	----	----	500	UNCH	.615B	.335A		
TOTAL										900	27969	1900	+	900		

PRELIMINARY

PG54 BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS Wed, Aug 03, 2016 PG54

5YR MIDCRV PUT														
AUG16 E5	5YR MIDCRV PUT	(FUTURES SETT. .00)												
9837	----	----	----	0.070N	.067-	25	.541	----	----	----	500	UNCH	----	----
TOTAL										0	27969	500		
WK1 MDCRV PUT														
AUG16 LK	WK1 MDCRV PUT	(FUTURES SETT. .00)												
9900	----	----	----	0.015N	.015	UNCH	.238	----	----	500	500 +	500	.075B	.015A
TOTAL										0	28469	500 +	500	
28,469.00														

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
E3W PUT AUG16 EF1	E3W PUT	(FUTURES SETT. .00)												
9862	----	----	----			.0100N		.0075- .0025	.081	----	----	750	UNCH	.0550B .0100A
EF3														
9850	----	----	----			.0100N		.0125+ .0025	.109	----	----	94	UNCH	.0150 .0150
9862	----	----	----			.0300N		.0300 UNCH	.243	----	----	5	UNCH	.0350 .0300A
TOTAL											0	849		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
1YR MIDCRV CALL EURODOLLAR MIDCURVE OPTIONS							
SEP16 E0	CALL 9900	----	10000	10000	----	----	0.00
E0	9912	----	20000	20000	----	----	0.00
TOTALS		0	30000	30000	0	0	0
DEC16 E0 CALL							
E0	9900	----	----	45000	----	----	0.00
E0	9912	----	----	45000	----	----	0.00
E0	9925	----	----	45000	----	----	0.00
E0	9950	----	25000	25000	----	----	0.00
TOTALS		0	25000	160000	0	0	0
1YR MIDCRV PUT EURODOLLAR MIDCURVE OPTIONS							
OCT16 E0	PUT 9862	----	----	27500	----	----	0.00
TOTALS		0	0	27500	0	0	0
DEC16 E0 PUT							
E0	9887	----	----	49500	----	----	0.00
TOTALS		0	0	49500	0	0	0