



PG39 BULLETIN #146@			EURO FX & CMES\$INDEX OPTIONS										Mon, Jul 30, 2012			PG39
EURO FX CALL			(FUTURES SETT. .00)													
AUG12	EURO FX CALL		0. 70N	.30-	4	.022	----	13	877	UNCH	48. 20B	.30				
1265	-----	-----	0. 50N	.20- <th>3</th> <th>.014</th> <th>----</th> <th>12</th> <td>1384 +</td> <td>10</td> <td>44. 50B</td> <td>.20</td>	3	.014	----	12	1384 +	10	44. 50B	.20				
1270	-----	-----	0. 35N	.15- <th>2</th> <th>.009</th> <th>-----</th> <td>-----</td> <td>889</td> <td>UNCH</td> <td>41. 00B</td> <td>.15</td>	2	.009	-----	-----	889	UNCH	41. 00B	.15				
1280	-----	-----	0. 25N	.10- <th>1</th> <th>.006</th> <td>-----</td> <td>322</td> <td>1090 +</td> <td>18</td> <td>37. 60B</td> <td>.10</td>	1	.006	-----	322	1090 +	18	37. 60B	.10				
1285	-----	-----	0. 20N	.05- <th>1</th> <th>.002</th> <td>-----</td> <td>54</td> <td>411 -</td> <td>33</td> <td>35. 50B</td> <td>.10</td>	1	.002	-----	54	411 -	33	35. 50B	.10				
1290	-----	-----	0. 15N	.05- <th>1</th> <th>.002</th> <td>-----</td> <td>53</td> <td>1023 -</td> <td>1</td> <td>32. 20B</td> <td>.05</td>	1	.002	-----	53	1023 -	1	32. 20B	.05				
1295	-----	-----	0. 10N			.002	-----	-----	356 -	1	33. 10B	.10				
1300	-----	-----	0. 05N			.002	-----	33	7086	UNCH	30. 10B	.05				
1305	-----	-----				.002	-----	-----	727	UNCH	27. 60B	.10				
1310	-----	-----				.002	-----	-----	1647	UNCH	24. 80B	.10				
1315	-----	-----				.001	-----	-----	552	UNCH	22. 10B	.05				
1320	-----	-----				.001	-----	-----	730	UNCH	19. 60B	.05				
1325	-----	-----				.001	-----	-----	541	UNCH	17. 30B	.05				
1330	-----	-----				.001	-----	-----	1826 -	1	15. 30B	.05				
1335	-----	CAB				.001	-----	2	410 -	2	13. 30B	.05				
1340	-----	CAB				.001	-----	-----	792	UNCH	11. 60B	.05				
1345	-----					.001	-----	-----	431	UNCH	10. 00B	.05				
1350	-----					.001	-----	30	332 -	30	8. 60	.10A				
1355	-----					.001	-----	-----	168	UNCH	7. 30B	.05				
1360	-----					.001	-----	-----	777	UNCH	6. 20	.05				
1365	-----					.001	-----	-----	642	UNCH	5. 30B	.10A				
1370	-----					.001	-----	-----	154	UNCH	4. 40B	.05				
1375	-----					.001	-----	-----	123	UNCH	3. 70B	.20				
1380	-----					.001	-----	-----	725	UNCH	3. 10	.15				
1385	-----					.001	-----	-----	14	UNCH	2. 50B	.30A				
1390	-----					.001	-----	-----	90	UNCH	2. 10B	.10				
1395	-----					.001	-----	-----	25	UNCH	1. 70B	.25A				
1400	-----					.001	-----	-----	6	UNCH	1. 40B	.20A				
1405	-----					.000	-----	-----	121	UNCH	1. 10	.20A				
1410	-----					.000	-----	-----	1	UNCH	.40B	.40A				
1425	-----					.000	-----	-----	32	UNCH	.20	.20				
TOTAL								2651	41182 +	744						
SEPT12	EURO FX CALL		(FUTURES SETT. 1. 22690	48. 0)												
1100	-----	-----	131. 70N	127. 10-	46	.988	----	10	14 +	10	172. 60B	114. 90A				
1150	-----	-----	82. 60N	78. 30-	43	.938	-----	-----	25	UNCH	125. 20B	66. 10A				
1170	-----	-----	63. 90N	59. 80-	41	.883	-----	1	2	UNCH	106. 90B	42. 80				
1180	-----	-----	54. 90N	51. 00-	39	.845	-----	-----	52	UNCH	98. 00B	34. 70				
1190	-----	-----	46. 40N	42. 60-	38	.793	-----	-----	1	UNCH	166. 30B	27. 60A				
1195	-----	-----	42. 30N	38. 50-	38	.765	-----	-----	2	UNCH	161. 70B	24. 50A				
1200	-----	-----	38. 30N	34. 60-	37	.732	-----	25	553 +	10	157. 20B	21. 50A				
1205	-----	-----	34. 40N	30. 90-	35	.696	-----	-----	139	UNCH	152. 70B	18. 70A				
1210	-----	-----	30. 80N													

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EURO FX CALL																
DEC12	EURO FX CALL	(FUTURES SETT.	1. 22850 -	48.0)												
1200			53. 60N		50. 10-	35	.644	----	----			28	UNCH	114. 60B	38. 70A	
1210			46. 80N		43. 40-	34	.600	----	----			1	UNCH	107. 80B	32. 80A	
1215			43. 60N		40. 40-	32	.577	----	----			76	UNCH	104. 30B	30. 40A	
1220			40. 60N		37. 40-	32	.554	----	----			814	UNCH	100. 80B	28. 10A	
1225			37. 60N		34. 50-	31	.530	----	----			266	UNCH	97. 40B	25. 70A	
1230			34. 70N		31. 80-	29	.505	----	62			159 +	32	94. 10B	23. 60	
1235			31. 90N		29. 20-	27	.480	----	----			419	UNCH	90. 80B	21. 50A	
1240			29. 20N		26. 70-	25	.455	----	----			544	UNCH	87. 60B	19. 60A	
1245			26. 80N		24. 40-	24	.430	----	----			122	UNCH	84. 40B	17. 60	
1250			24. 50N		22. 20-	23	.405	----	10			424	UNCH	81. 40B	16. 00	
1255			22. 30N		20. 10-	22	.380	----	10			363	UNCH	78. 30B	14. 70	
1260			20. 20N		18. 20-	20	.356	----	10			130 +	10	75. 30B	13. 10A	
1265			18. 30N		16. 40-	19	.331	----	10			408	UNCH	72. 40B	11. 80A	
1270			16. 50N		14. 70-	18	.307	----	----			467	UNCH	69. 60B	10. 30	
1275			14. 90N		13. 30-	16	.285	----	----			161	UNCH	74. 00B	9. 60A	
1280			13. 50N		11. 90-	16	.263	----	12			755 +	8	70. 60B	8. 60A	
1285			12. 10N		10. 70-	14	.243	----	10			285	UNCH	70. 80B	7. 80A	
1290			10. 90N		9. 50-	14	.222	----	52			2052 +	2	77. 70B	7. 00	
1295			9. 70N		8. 50-	12	.204	----	----			153	UNCH	66. 10B	6. 30A	
1300			8. 70N		7. 50-	12	.185	----	45			752 +	19	62. 80B	5. 40	
1305			7. 80N		6. 60-	12	.168	----	----			59	UNCH	59. 60B	5. 00A	
1310			6. 90N		5. 80-	11	.151	----	----			247	UNCH	56. 50B	4. 50A	
1315			6. 10N		5. 10-	10	.137	----	----			232	UNCH	69. 00B	4. 00A	
1320			5. 40N		4. 50-	9	.123	----	10			415	UNCH	66. 50B	3. 60A	
1325			4. 80N		4. 00-	8	.112	----	10			48 +	4	63. 70B	3. 20A	
1330			4. 30N		3. 60-	7	.102	----	----			132	UNCH	61. 00B	2. 80A	
1335			3. 80N		3. 20-	6	.092	----	----			44	UNCH	57. 70B	2. 60A	
1340			3. 40N		2. 80-	6	.082	----	1			234	UNCH	55. 10B	2. 10	
1345			3. 00N		2. 50-	5	.074	----	----			60	UNCH	38. 10B	2. 10A	
1350			2. 60N		2. 20-	4	.066	----	12			658 +	2	54. 00B	1. 80	
1355			2. 30N		1. 90-	4	.058	----	----			82	UNCH	33. 50B	1. 70A	
1360			2. 00N		1. 70-	3	.053	----	----			90	UNCH	36. 00B	1. 60A	
1365			1. 80N		1. 50-	3	.047	----	----			81	UNCH	37. 10B	1. 50A	
1370			1. 60N		1. 40-	2	.044	----	----			167	UNCH	35. 40B	1. 40A	
1375			1. 50N		1. 20-	3	.038	----	----			9	UNCH	33. 80B	1. 20A	
1380			1. 30N		1. 10-	2	.035	----	----			88	UNCH	41. 00	1. 10	
1385			1. 20N		1. 00-	2	.032	----	----			88	UNCH	30. 70B	1. 00A	
1390			1. 10N		. 90-	2	.029	----	----			122	UNCH	29. 30B	. 90	
1395			1. 00N		. 80-	2	.026	----	----			2	UNCH	27. 90B	. 80A	
1400			0. 90N		. 70-	2	.023	----	----			1023	UNCH	26. 60B	. 70	
1405			0. 90N		. 70-	2	.022	----	----			44	UNCH	25. 30B	. 70A	
1410			0. 80N		. 60-	2	.020	----	2			46	UNCH	24. 10B	. 70A	
1415			0. 80N		. 60-	2	.019	----	----			16	UNCH	22. 90B	. 60	
1420			0. 70N		. 50-	2	.016	----	----			148	UNCH	21. 80B	. 60A	
1425			0. 70N		. 50-	2	.016	----	----			10	UNCH	20. 70B	. 60	
1430			0. 70N		. 45-	2	.014	----	----			37	UNCH	19. 70B	. 60A	
1435			0. 60N		. 45-	1	.014	----	----			3	UNCH	18. 70B	. 60A	
1440			0. 60N		. 40-	2	.013	----	----			126	UNCH	17. 80B	. 60	
1445			0. 40N		. 35-	0	.011	----	2			121 -	1	17. 50	. 30	
1455			0. 35N		. 30-	0	.009	----	----			1	UNCH	15. 20B	. 35	
1460			0. 35N		. 30-	0	.009	----	2			23	UNCH	16. 00	1. 00	
1470			0. 30N		. 25-	0	.008	----	----			162	UNCH	5. 60	. 30	
1480			0. 30N		. 25-	0	.008	----	----			552	UNCH	4. 50	. 45	
1490			0. 30N		. 25-	0	.007	----	----			156	UNCH	4. 20	1. 20	
1500			0. 25N		. 20-	0	.006	----	----			377	UNCH	10. 00	. 20	
1510			0. 25N		. 20-	0	.006	----	4			164 -	2	4. 40	. 30	
TOTAL									264			14262 +	74			
EURO FX CALL																
MAR13	EURO FX CALL	(FUTURES SETT.	1. 23020 -	49.0)												
1180			79. 40N		75. 70-	37	.683	----	----			1	UNCH	117. 30B	63. 90A	
1200			65. 50N		62. 10-	34	.622	----	----			30	UNCH	102. 30B	51. 60A	
1205			62. 20N		58. 90-	33	.606	----	----			1	UNCH	98. 60B	48. 70A	
1220			53. 10N		49. 90-	32	.554	----	----			30	UNCH	88. 10B	40. 10A	
1230			47. 20N		44. 20+	NEW	.518	----	2			2 +	2	83. 20B	35. 30A	
1240			41. 60N		39. 10-	NEW	.482	----	----			1	UNCH	76. 30B	30. 90A	
1250			36. 80N		34. 30-	25	.445	----	----			2	UNCH	69. 70B	26. 90A	
1265			29. 90N		27. 90-	20	.389	----	----			20	UNCH	59. 80B	26. 50A	
1270			27. 90N		25. 90-	20	.371	----	----			2	UNCH	58. 90	20. 10A	
1280			24. 10N		22. 30-	18	.335	----	----			4	UNCH	51. 60B	17. 20A	
1285			22. 40N		20. 60-	18	.318	----	----			1	UNCH	48. 50B	16. 70A	
1290			20. 70N		19. 00-	17	.300	----	----			22	UNCH	46. 20B	14. 70A	
1295			19. 20N		17. 60-	16	.284	----	----			2	UNCH	43. 30B	14. 30A	
1300			17. 70N		16. 20-	15	.268	----	----			89	UNCH	53. 50	11. 50	
1310			15. 00N		13. 80-	12	.237	----	----			11	UNCH	36. 30B	10. 70A	
1320			12. 70N		11. 60-	11	.208	----	----			39	UNCH	31. 90B	9. 10A	
1330			10. 80N		9. 80-	10	.182	----	----			10	UNCH	27. 90B	7. 70A	
1350			7. 70N		6. 90-	8	.138	----	----			18	UNCH	20. 90B	5. 50A	
1360			6. 50N		5. 70-	8	.118	----	----			10	UNCH	17. 90B	4. 20	
1370			5. 50N		4. 70-	8	.101	----	----			2	UNCH	15. 10B	4. 00A	
1375			5. 00N		4. 30+	NEW	.093	----	5			5 +	5	14. 40B	4. 10A	
1380			4. 60N		3. 90-	7	.086	----	----			116	UNCH	13. 00B	3. 60A	
1390			3. 80N		3. 20-	6	.073	----	----			16	UNCH	11. 00B	3. 10A	
1400			3. 10N		2. 70-	4	.062	----	----			227	UNCH	9. 60	2. 50	
1410			2. 60N		2. 20-	4	.052	----	----			437	UNCH	7. 70	2. 30A	
1420			2. 10N		1. 90-	2	.045	----	----			258	UNCH	7. 20	1. 90A	
1430			1. 70N		1. 60-	1	.039	----	----			44	UNCH	6. 10	1. 70A	
1440			1. 40N		1. 30-	1	.032	----	----			99	UNCH	15. 50	1. 50	
1450			1. 30N		1. 20-	1	.029	----	----			173	UNCH	12. 50B	1. 30A	
1455			1. 20N		1. 10-	1	.027	----	----			1	UNCH	12. 20B	1. 10A	
1490			1. 00N		. 80-	2	.019	----	----			325	UNCH	4. 70	. 50	
1500			0. 90N		. 70-	2	.017	----	----			23	UNCH	4. 00	. 40	
TOTAL									7			2022 +	7			
EURO FX P (EU)																
JUN13	EURO FX P (EU)	(FUTURES SETT.	1. 23220 -	53.0)												
1260			43. 50N		41. 80-	17	.440	----	----			1	UNCH	62. 00B	46. 00A	
1320			22. 40N		21. 40-	10	.277	----	----			16	UNCH	20. 00	16. 30	
1375			11. 60N		11. 10-	5	.165	----	----			25	UNCH	19. 00	7. 80	
1410			7. 40N		7. 10											

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EURO FX P (EU)				(FUTURES SETT.	1. 22690 -	48. 0)									
SEP12	EURO FX P (EU)			-----	-----	-----	16. 10+	20	. 475	-----	-----	12	UNCH	31. 10B	9. 00A
1225	-----			-----	-----	-----	18. 40+	22	. 522	-----	-----	59	UNCH	33. 20B	10. 00A
1230	-----			-----	-----	-----	21. 30N	25	. 620	-----	-----	1	UNCH	37. 70B	12. 40A
1240	-----			-----	-----	-----	24. 20N	28	. 666	-----	-----	16	UNCH	40. 20B	12. 10
1245	-----			-----	-----	-----	27. 30N	31	. 710	-----	-----	10	UNCH	42. 80B	14. 40A
1250	-----			-----	-----	-----	30. 70N	33	. 752	-----	-----	58	UNCH	45. 70B	15. 40A
1255	-----			-----	-----	-----	34. 30N	35	. 791	-----	-----	1	UNCH	47. 70B	13. 90A
1260	-----			-----	-----	-----									
TOTAL											457		839 +	412	
OCT12	EURO FX P (EU)			(FUTURES SETT.	. 00)										
1190	-----			-----	-----	8. 70N	9. 80+	11	. 254	-----	-----	30	UNCH	16. 80B	7. 40A
TOTAL													30		
DEC12	EURO FX P (EU)			(FUTURES SETT.	1. 22850 -	48. 0)									
1060	-----			-----	-----	2. 10N	2. 30+	2	. 047	-----	-----	1	UNCH	3. 10B	2. 20
1200	-----			-----	-----	20. 30N	21. 60+	13	. 355	-----	-----	1	UNCH	30. 60B	17. 40A
TOTAL															
EURO FX PUT	EURO FX PUT			(FUTURES SETT.	. 00)										
AUG12	-----			-----	-----										
1000	-----			-----	-----		CAB	-----	. 000	-----	-----	200	UNCH	. 35	. 30
1050	-----			-----	-----		CAB	-----	. 000	-----	-----	16	UNCH	. 60	. 15A
1060	-----			-----	-----		CAB	-----	. 000	-----	-----	90	UNCH	. 80B	. 05
1090	-----			-----	-----		CAB	-----	. 001	-----	-----	48	UNCH	. 40	. 10A
1100	-----			-----	-----		CAB	-----	. 001	-----	-----	660	UNCH	2. 30	. 10
1110	-----			-----	-----		CAB	-----	. 001	-----	-----	95	UNCH	2. 00B	. 05
1115	-----			-----	-----		CAB	-----	. 001	-----	-----	35	UNCH	2. 60B	. 05
1120	-----			-----	-----		CAB	-----	. 001	-----	-----	126	UNCH	3. 60	. 05
1125	-----			-----	-----		CAB	-----	. 001	-----	-----	66	UNCH	3. 60B	. 15A
1130	-----			-----	-----		CAB	-----	. 001	-----	-----	294	UNCH	4. 00B	. 10
1135	-----			-----	-----		CAB	-----	. 001	-----	-----	64	UNCH	4. 50	. 10
1140	-----			-----	-----		CAB	-----	. 001	-----	-----	315	UNCH	4. 90B	. 10
1145	-----			-----	-----		CAB	-----	. 001	-----	-----	93	UNCH	5. 50B	. 05
1150	-----			-----	-----		CAB	-----	. 002	-----	-----	1725 -	1	6. 50	. 10
1155	-----			-----	-----		CAB	-----	. 002	-----	-----	193	UNCH	6. 90B	. 05
1160	-----			-----	-----		CAB	-----	. 002	-----	-----	500	UNCH	8. 50	. 05
1165	-----			-----	-----	0. 05N	CAB	-----	. 002	-----	21	167 -	9	8. 30B	. 10
1170	-----			-----	-----	0. 10N		0	. 002	-----	53	1606 +	28	9. 20B	. 10
1175	-----			-----	-----	0. 15N		0	. 005	-----	-----	381	UNCH	10. 00B	. 10
1180	-----			-----	-----	0. 20N		0	. 009	-----	58	10096 -	2	11. 00B	. 15
1185	-----			-----	-----	0. 30N		1	. 013	-----	205	2374 +	152	12. 40	. 15
1190	-----			-----	-----	0. 40N		0	. 025	-----	1192	3006 +	127	13. 20B	. 25
1195	-----			-----	-----	0. 60N		60 UNCH	. 044	-----	7	685 +	1	14. 40B	. 35
1200	-----			-----	-----	0. 80N		90+	. 069	-----	163	3224 -	63	15. 80B	. 45
1205	-----			-----	-----	1. 20N		2	. 109	-----	52	1133 +	9	17. 30B	. 70A
1210	-----			-----	-----	1. 80N		3	. 165	-----	125	1404 +	39	18. 90B	1. 00
1215	-----			-----	-----	2. 50N		7	. 244	-----	193	993 +	22	20. 60B	1. 40A
1220	5. 50		5. 50	-----	-----	5. 50		10	. 339	-----	306	4986 -	167	22. 50B	2. 10A
1225	7. 70		7. 70	-----	-----	7. 70		14	. 452	-----	550	969 +	30	24. 50B	3. 10A
1230	-----		-----	-----	-----	7. 30N		18	. 570	-----	65	1762 -	37	27. 20	4. 20A
1235	-----		-----	-----	-----	9. 90N		23	. 683	-----	96	1620 -	29	30. 90B	5. 20A
1240	17. 90		17. 90	-----	-----	17. 50		30	. 776	-----	285	1230 -	107	35. 20B	6. 00
1245	-----		-----	-----	-----	16. 40N		35	. 851	-----	-----	352	UNCH	39. 90B	7. 30
1250	-----		-----	-----	-----	20. 40N		39	. 902	-----	11	802 -	7	44. 70B	8. 60A
1255	-----		-----	-----	-----	24. 70N		41	. 942	-----	-----	392	UNCH	49. 60B	10. 10A
1260	-----		-----	-----	-----	29. 20N		43	. 964	-----	-----	1089	UNCH	54. 50B	11. 80A
1265	-----		-----	-----	-----	34. 00N		44	. 977	-----	-----	315	UNCH	59. 50B	12. 90A
1270	-----		-----	-----	-----	38. 80N		45	. 985	-----	-----	421	UNCH	64. 40B	14. 10A
1275	-----		-----	-----	-----	43. 60N		46	. 990	-----	-----	212	UNCH	68. 80B	15. 40A
1280	-----		-----	-----	-----	48. 50N		47	. 993	-----	-----	208	UNCH	73. 70B	16. 80A
1285	-----		-----	-----	-----	53. 50N		46	. 997	-----	-----	21	UNCH	78. 70B	18. 30A
1290	-----		-----	-----	-----	58. 40N		47	. 997	-----	-----	101	UNCH	83. 70B	19. 90A
1295	-----		-----	-----	-----	63. 40N		47	. 997	-----	-----	5	UNCH	88. 10B	21. 60A
1300	-----		-----	-----	-----	68. 30N		48	. 997	-----	-----	69 +	1	85. 30B	23. 50A
1315	-----		-----	-----	-----	88. 30N		48	. 998	-----	-----	100	UNCH	100. 30B	34. 70A
1320	-----		-----	-----	-----	88. 30N		48	. 998	-----	-----	11	UNCH	105. 30B	37. 90A
1330	-----		-----	-----	-----	98. 30N		48	. 998	-----	-----	1	UNCH	115. 30B	44. 10A
1340	-----		-----	-----	-----	108. 30N		48	. 998	-----	-----	17	UNCH	125. 30B	50. 90A
1350	-----		-----	-----	-----	118. 30N		48	. 998	-----	-----	4	UNCH	135. 30B	73. 60A
1360	-----		-----	-----	-----	128. 30N		48	. 998	-----	-----	8	UNCH	145. 30B	82. 40A
1390	-----		-----	-----	-----	158. 30N		48	. 998	-----	-----	6	UNCH	175. 20B	113. 00A
TOTAL											3382	44290 -	13		
SEP12	EURO FX PUT			(FUTURES SETT.	1. 22690 -	48. 0)									
1000	-----			-----	-----		CAB	-----	. 001	-----	-----	1723	UNCH	. 80	. 05
1050	-----			-----	-----		CAB	-----	. 002	-----	-----	601	UNCH	2. 10	. 05
1060	-----			-----	-----			0	. 002	-----	-----	730	UNCH	4. 30	. 05
1085	-----			-----	-----	0. 05N		1	. 006	-----	5	7 +	5	. 30	. 20A
1090	-----			-----	-----	0. 05N		1	. 006	-----	6	415 +	4	2. 50	. 05
1095	-----			-----	-----	0. 10N		1	. 008	-----	17	40 +	15	. 70	. 10
1100	-----			-----	-----	0. 10N		1	. 011	-----	42	4165 -	1	9. 30	. 15
1105	-----			-----	-----	0. 15N		1	. 013	-----	4	42 +	4	. 80B	. 20
1110	-----			-----	-----	0. 20N		2	. 017	-----	182	322 +	156	5. 10B	. 15A
1115	-----			-----	-----	0. 25N		2	. 021	-----	6	68 +	1	6. 30B	. 20
1120	-----			-----	-----	0. 30N		3	. 025	-----	267	1828 +	1	7. 40	. 25
1125	-----			-----	-----	0. 35N		3	. 029	-----	38	382 +	17	7. 50B	. 30
1130	-----			-----	-----	0. 45N		3	. 033	-----	16	480 +	13	8. 10B	. 30
1135	-----			-----	-----	0. 60N		3	. 037	-----	16	137 +	10	8. 80B	. 35
1140	-----			-----	-----	0. 70N		4	. 045	-----	15	431 +	15	9. 50B	. 45
1145	-----			-----	-----	0. 80N		5	. 053	-----	22	151 +	9	10. 20B	. 60
1150	-----			-----	-----	1. 00N		5	. 061	-----	346	4437 +	34	13. 10B	. 70
1155	-----			-----	-----	1. 20N		6	. 072	-----	38	291 +	26	12. 50B	1. 00
1160	-----			-----	-----	2. 30B		6	. 084	-----	4147	11951 +	2707	13. 20B	1. 20
1165	2. 30B			-----	-----	1. 90N		6	. 099	-----	892	1153 +	735	14. 50B	1. 40A
1170	-----			-----	-----	2. 30N		7	. 116	-----	6972	8223 +	3030	14. 60B	1. 70
1175	-----			-----	-----	2. 80N		7	. 134	-----	34	1428 -	24	22. 60B	2. 10A
1180	-----			-----	-----	3. 30N		8	. 154	-----	1020	3974 +	426	24. 40B	2. 50
1185	-----			-----	-----	4. 00N		8	. 178	-----	1082	1807 -	677	18. 00B	3. 00
1190	-----			-----	-----	4. 70N		10	. 206	-----	484	2988 +	229	19. 30B	3. 60A
1195	-----			-----	-----	5. 60N		10	. 234	-----	135	607 +	81	20. 70B	4. 20
1200	-----			-----	-----	6. 60N		11	. 267	-----	1065	8844 +	76	38. 20	4. 70
1205	-----			-----	-----	7. 70N		13	. 303	-----	62	984 +	1	27. 70B	5. 20A
1210	-----			-----	-----	9. 10N		14	. 343	-----	269	4061 -	42	28. 90B	5. 60A
1215	-----			-----	-----	10. 50N		16	. 384	-----	189	735 -	83	30. 30B	6. 10A
1220	-----			-----	-----	12. 20N		18	. 428	-----	241	3115 +	103	31. 70B	6. 60A
1225															

PG39 BULLETIN #146@										EURO FX & CME\$INDEX OPTIONS										Mon, Jul 30, 2012 PG39			
EURO FX PUT		(FUTURES SETT. .00)																					
OCT12	EURO FX PUT			2. 60N	3. 10+	5	.090	----	44	190 +	31	5. 30B	2. 20										
1140	----			2. 90N	3. 50+	6	.101	----	----	78	UNCH	6. 00B	2. 40										
1145	----			3. 20N	3. 90+	7	.112	----	39	7717 -	29	7. 00	2. 60										
1150	----			3. 60N	4. 40+	8	.125	----	20	75 -	5	7. 60B	3. 10										
1155	----			4. 20N	4. 90+	7	.138	----	66	4953 +	66	8. 60	3. 50A										
1160	----			4. 70N	5. 50+	8	.153	----	----	28	UNCH	9. 70B	4. 10										
1165	----			5. 40N	6. 20+	8	.170	----	2	198	UNCH	10. 90B	4. 60										
1170	----			6. 10N	7. 00+	9	.189	----	18	77 +	18	12. 10B	5. 20A										
1175	----			6. 90N	7. 80+	9	.209	----	31	6013	UNCH	13. 50	5. 80A										
1180	----			7. 80N	8. 80+	10	.231	----	43	267 +	43	15. 10B	6. 60A										
1185	----			8. 70N	9. 80+	11	.254	----	60	226 +	60	16. 90B	7. 40A										
1190	----			9. 80N	11. 00+	12	.280	----	----	53	UNCH	18. 80B	8. 40A										
1195	----			11. 00N	12. 40+	14	.307	----	54	1555 +	53	20. 80B	9. 40A										
1200	----			12. 30N	13. 80+	15	.336	----	----	10	UNCH	23. 00B	10. 60A										
1205	----			13. 80N	15. 30+	15	.366	----	5	100 +	1	25. 50B	11. 80A										
1210	----			15. 40N	17. 00+	16	.398	----	1	61 +	1	28. 00B	13. 20A										
1215	----			17. 20N	18. 90+	17	.431	----	1	140	UNCH	30. 70B	14. 80A										
1220	----			19. 10N	21. 00+	19	.466	----	27	51 +	26	33. 70B	16. 50A										
1225	----			21. 30N	23. 30+	20	.501	----	7	332 -	3	36. 40B	18. 30A										
1230	----			23. 50N	25. 80+	23	.537	----	----	17	UNCH	39. 50B	20. 30A										
1235	----			26. 00N	28. 40+	24	.573	----	2	168 -	1	42. 90B	22. 50A										
1240	----			31. 50N	34. 30+	28	.645	----	----	89	UNCH	50. 30B	27. 60A										
1250	----			37. 80N	40. 90+	31	.712	----	----	51	UNCH	50. 50B	33. 30A										
1260	----																						
TOTAL									427	25626 +	267												
DEC12	EURO FX PUT		(FUTURES SETT. 1. 22850 - 48. 0)	0. 05N	.05	UNCH	.001	----	----	8	UNCH	.90	.05										
900	----			0. 70N	.80+	1	.017	----	----	553	UNCH	12. 00	.60										
1000	----			2. 10N	2. 30+	2	.047	----	----	540	UNCH	8. 90B	1. 80A										
1060	----			3. 50N	3. 90+	4	.077	----	----	11	UNCH	5. 30B	3. 30										
1090	----			4. 10N	4. 60+	5	.090	----	5	1797	UNCH	24. 50	3. 50A										
1100	----			4. 50N	5. 00+	5	.097	----	----	10	UNCH	7. 40B	3. 90A										
1105	----			4. 90N	5. 40+	5	.104	----	5	17 -	1	12. 90B	4. 10A										
1110	----			5. 30N	5. 90+	6	.113	----	----	28	UNCH	13. 50B	4. 50A										
1115	----			5. 80N	6. 40+	6	.122	----	3	134 +	2	15. 70B	4. 90A										
1120	----			6. 30N	6. 90+	6	.131	----	----	55	UNCH	16. 60B	5. 40A										
1125	----			6. 90N	7. 50+	6	.141	----	----	56	UNCH	17. 40B	5. 90A										
1130	----			7. 40N	8. 00+	6	.150	----	----	157	UNCH	18. 30B	6. 60A										
1135	----			8. 10N	8. 70+	6	.162	----	----	226	UNCH	19. 20B	7. 10										
1145	----			8. 80N	9. 40+	6	.173	----	----	259	UNCH	20. 20B	7. 70A										
1150	----			9. 50N	10. 10+	6	.185	----	58	1219 +	22	34. 10	7. 00										
1155	----	10. 90B		10. 90B	10. 90+	6	.198	----	----	127	UNCH	22. 20B	8. 00A										
1160	----			11. 10N	11. 80+	7	.213	----	3	326 +	3	23. 30B	8. 40A										
1165	----			12. 00N	12. 80+	8	.228	----	----	147	UNCH	24. 50B	8. 40										
1170	----			12. 90N	13. 80+	9	.243	----	----	83	UNCH	25. 70B	9. 30A										
1175	----			13. 90N	14. 90+	10	.260	----	----	73	UNCH	26. 90B	9. 20										
1180	----			15. 00N	16. 10+	11	.277	----	1	261 +	1	33. 90B	9. 60										
1185	----			16. 20N	17. 40+	12	.296	----	----	127	UNCH	29. 60B	10. 90A										
1190	----			17. 50N	18. 70+	12	.315	----	6	2262 -	4	31. 90B	11. 10										
1195	----			18. 90N	20. 10+	12	.334	----	----	152	UNCH	33. 50B	12. 10A										
1200	----			20. 40N	21. 70+	13	.355	----	1	2635 +	1	35. 20B	12. 00										
1205	----			21. 90N	23. 30+	14	.376	----	1	109	UNCH	36. 90B	12. 70A										
1210	----			23. 60N	25. 00+	14	.399	----	1	95 +	1	38. 70B	13. 40A										
1215	----			25. 40N	26. 90+	15	.422	----	1	106	UNCH	40. 60B	14. 10A										
1220	----			27. 30N	28. 90+	16	.445	----	11	803 +	7	42. 60B	14. 90A										
1225	----			29. 30N	31. 00+	17	.469	----	10	194 +	10	44. 60B	15. 70A										
1230	----			31. 40N	33. 30+	19	.494	----	6	152	UNCH	46. 70B	16. 40A										
1235	----			33. 60N	35. 70+	21	.519	----	----	168	UNCH	49. 00B	17. 30A										
1240	----			35. 90N	38. 20+	23	.544	----	1	550	UNCH	51. 70B	18. 20A										
1245	----			38. 50N	40. 80+	23	.569	----	----	39	UNCH	54. 70B	19. 20A										
1250	----			41. 10N	43. 60+	25	.594	----	----	961	UNCH	58. 10B	20. 20A										
1255	----			43. 90N	46. 50+	26	.619	----	----	65	UNCH	61. 50B	21. 20A										
1260	----			46. 80N	49. 60+	28	.643	----	----	261	UNCH	65. 00B	22. 30A										
1265	----			49. 90N	52. 80+	29	.668	----	----	90	UNCH	68. 70B	23. 50A										
1270	----			53. 10N	56. 10+	30	.692	----	----	74	UNCH	72. 50B	2										



PRELIMINARY



PG39 BULLETIN #146@				EURO FX & CME\$INDEX OPTIONS						Mon, Jul 30, 2012 PG39					
WKEC-3X-C				(FUTURES SETT.	.00)										
AUG12	WKEC-3X-C			----	----	13.30N	10.60-	27	.462	----	----	1	UNCH	17.70B	4.40A
1230	----			----	----	10.80N	8.30-	25	.394	----	----	1	UNCH	14.70B	3.40A
1235	----			----	----		6.40+	NEW	.328	----	12	12 +	12	11.90B	2.60A
1240	----			----	*6.60A	6.60A	4.90-	18	.268	----	----	5	UNCH	9.50B	2.00A
1245	----			----	----	6.70N				----	----	3 +	1	7.40B	1.40
1250	----			----	----	5.10N		15	.212	----	1	1 +	1	5.70B	1.20A
1255	----			----	----	3.90N		NEW	.167	----	1	25	UNCH	2.30B	1.10A
1270	----			----	----	1.60N		6	.070	----	----	1	UNCH	1.10	.70A
1280	----			----	----	0.80N		2	.042	----	14	49 +	14		
TOTAL															
WKEC-3X-P				(FUTURES SETT.	.00)										
AUG12	WKEC-3X-P			----	----	3.10N	3.90+	NEW	.198	----	1	1 +	1	10.80B	2.40A
1200	----			----	----	5.00N	6.00+	NEW	.288	----	2	2 +	2	15.50B	3.70A
1210	----			----	----	11.60N	13.70+	NEW	.537	----	1	1 +	1	28.50B	8.70A
1230	----			----	----					----	4	4 +	4		
TOTAL															
WKEC-4X-C				(FUTURES SETT.	.00)										
JUL12	WKEC-4X-C			----	----	----	31.70	UNCH	1.000	----	----	----	UNCH	51.00B	9.00A
1200	----			----	----	----	26.70	UNCH	1.000	----	----	----	UNCH	46.60B	5.80A
1205	----			----	----	----	21.70	UNCH	1.000	----	----	----	UNCH	42.30B	3.70A
1210	----			----	----	----	16.70	UNCH	1.000	----	----	----	UNCH	38.10B	2.10A
1215	----			----	----	----	11.70	UNCH	1.000	----	----	----	UNCH	34.10B	1.00
1220	----			----	----	----	6.70	UNCH	1.000	----	----	----	UNCH	30.20B	.60
1225	----			----	----	----	1.70	UNCH		----	----	----	UNCH	26.50B	.25A
1230	----			----	----	----	.05+	0		----	----	----	UNCH	23.00B	.05
1235	----			----	----	----	.05+	0		----	----	----	UNCH	33.50B	.10
1240	----			----	----	----	.05+	0		----	----	----	UNCH	25.80B	.05
1250	----			----	----	----				----	0	0			
TOTAL															
AUG12	WKEC-4X-C			(FUTURES SETT.	.00)										
1220	----			----	----	21.30N	17.90-	34	.584	----	----	1	UNCH	25.80B	10.60
1230	----			----	----	15.20N	12.40-	28	.469	----	----	1	UNCH	18.90B	8.30A
1240	----			----	----	10.30N	8.10-	22	.353	----	----	1	UNCH	13.10B	4.50
1255	----			----	----	5.50N	4.00-	15	.205	----	----	5	UNCH	6.70B	2.20
1260	----			----	----	4.30N	3.10-	12	.167	----	----	35	UNCH	5.20B	1.60
TOTAL															
WKFC-4X-P				(FUTURES SFTT.	.00)										
JUL12	WKFC-4X-P			----	----	----	.05+	0		----	----	----	UNCH	3.90B	.05
1200	----			----	----	----	.05+	0		----	----	----	UNCH	5.50B	.05
1205	----			----	----	----	.05+	0		----	----	----	UNCH	11.70B	.15
1215	----			----	----	----	.05+	0		----	----	----	UNCH	15.70B	.10
1220	----			----	----	----	.05+	0		----	----	----	UNCH	20.20B	.60
1225	----			----	----	----	.05+	0		----	----	----	UNCH	24.90B	1.80A
1230	----			----	----	----	3.30	UNCH	1.000	----	----	----	UNCH	27.40B	4.10A
1235	----			----	----	----	8.30	UNCH	1.000	----	----	----	UNCH	32.20B	12.00A
1240	----			----	----	----	18.30	UNCH	1.000	----	----	----	UNCH	35.70B	16.20
1250	----			----	----	----				----	----	0			
TOTAL															
AUG12	WKEC-4X-P			(FUTURES SETT.	.00)										
1230	----			----	----	13.50N	15.50+	NEW	.530	----	1	1 +	1	16.90B	10.90A
TOTAL											1	1 +	1		

** Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.**