

PRELIMINARY															
PG51 BULLETIN #146@		EURO DOLLAR CALL OPTIONS										Mon, Jul 30, 2012		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:		JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	JUN13				
EURO DLR FUT		07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/19	03/18	06/17				
EURO DLR OPT		07/13	08/10	09/17	10/12	12/17			03/18		06/17				
EURO DOLLAR OPTIONS ON FUTURES															
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30															
JUL12		AUG12		SEP12		OCT12		DEC12		MAR13		JUN13			
ZE 93.75-105.00		93.75-105.00		92.50-105.00		94.00-105.25		92.25-105.25		92.25-105.25		92.75-105.00			
EURO DOLLAR FUTURES															
OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE		IMM INDEX		RTH VOLUME			
EURO DLR FUT								DISCOUNT		% PT. CHGE. ##		GLOBEX® VOLUME			
AUG12		----		----		99.5800N		99.5825		(.41) + 0.2		-----			
OCT12		----		----		99.6100N		99.6200		(.38) + 1.0		8			
NOV12		----		----		99.6150N		99.6400		(.36) + 2.5		-----			
JAN13		----		----		99.6150N		99.6400		(.36) + 2.5		-----			
SEP12	99.6200	99.6250B		99.6200		99.6200		99.6200		(.38) + 1.5		1475			
DEC12	99.6350	#99.6350		99.6350		99.6350		99.6350		(.36) + 3.0		1475			
MAR13	99.6300	#99.6300		99.6150A		99.6300		99.6300		(.37) + 3.5		1353			
JUN13	99.6100	#99.6100		99.5950A		99.6100		99.6100		(.39) + 3.5		1656			
SEP13	99.5850	#99.5850		99.5750A		99.5850		99.5850		(.41) + 3.5		539			
DEC13	99.5500	#99.5500		99.5400A		99.5500		99.5550		(.44) + 4.0		755			
MAR14	99.5250	#99.5300B		99.5100A		99.5300B		99.5300		(.47) + 4.0		345			
JUN14	99.4900	99.4900		99.4700A		99.4900		99.4950		(.50) + 4.5		741			
SEP14	----	99.4450B		99.4200A		99.4450B		99.4450		(.55) + 4.5		75			
DEC14	----	99.3750B		99.3450A		99.3750B		99.3750		(.62) + 5.0		3214			
MAR15	----	99.3100B		99.2800A		99.3100B		99.3150		(.68) + 5.5		73			
JUN15	----	99.2150B		99.1800A		99.2150B		99.2200		(.78) + 6.0		2888			
SEP15	99.0650	99.1000		99.0600A		99.1000		99.1050		(.89) + 6.5		713			
DEC15	----	98.9650B		98.9250A		98.9650B		98.9700		(1.03) + 6.5		1905			
MAR16	98.8050	98.8400B		98.8000A		98.8400B		98.8450		(1.15) + 6.5		685			
JUN16	----	98.7050B		98.6650A		98.7050B		98.7100		(1.29) + 6.5		681			
SEP16	----	98.5650B		98.5250A		98.5650B		98.5700		(1.43) + 6.5		105			
DEC16	----	98.4100B		98.3700A		98.4100B		98.4150		(1.58) + 6.5		105			
MAR17	----	98.2800B		98.2400A		98.2800B		98.2800		(1.72) + 6.0		105			
JUN17	----	98.1450B		98.1050A		98.1450B		98.1450		(1.85) + 6.0		2105			
SEP17	----	98.0200B		----		98.0200B		98.0250		(1.97) + 6.0		5			
DEC17	----	97.8900B		----		97.8900B		97.8950		(2.10) + 6.0		5			
MAR18	----	97.7950B		----		97.7950B		97.8000		(2.20) + 6.0		5			
JUN18	----	97.7000B		----		97.7000B		97.7050		(2.29) + 6.0		2005			
SEP18	----	97.6100B		----		97.6100B		97.6200		(2.38) + 6.5		40			
DEC18	----	97.5200B		----		97.5200B		97.5300		(2.47) + 6.5		40			
MAR19	----	97.4600B		----		97.4600B		97.4750		(2.52) + 7.0		40			
JUN19	----	97.4000B		----		97.4000B		97.4150		(2.58) + 7.0		40			
SEP19	----	97.3300B		----		97.3300B		97.3600		(2.64) + 7.0		----			
DEC19	----	97.2700B		----		97.2700B		97.3000		(2.70) + 7.0		----			
MAR20	----	97.2400B		----		97.2400B		97.2700		(2.73) + 7.0		----			
JUN20	----	97.2050B		----		97.2050B		97.2350		(2.76) + 7.0		8			
SEP20	----	97.1650B		----		97.1650B		97.1950		(2.80) + 7.0		----			
DEC20	----	97.1200B		----		97.1200B		97.1500		(2.85) + 7.0		----			
MAR21	----	97.0950B		----		97.0950B		97.1250		(2.87) + 7.0		----			
JUN21	----	97.0700B		----		97.0700B		97.1000		(2.90) + 7.0		----			
SEP21	----	97.0400B		----		97.0400B		97.0700		(2.93) + 7.0		----			
DEC21	----	97.0000B		----		97.0000B		97.0300		(2.97) + 7.0		----			
MAR22	----	96.9850B		----		96.9850B		97.0150		(2.98) + 7.0		----			
JUN22	----	96.9550B		----		96.9550B		96.9850		(3.01) + 7.0		----			
TOTAL	EURO DLR FUT											23181 1467303 7993856 + 41447			
EURODOLLAR CALLS															
STRIKE		OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA			
EURO DLR CALL												EXERCISES			
AUG12	EURO DLR CALL			(FUTURES SETT.		99.5825 + .3)						VOLUME TRADES CLEARED			
9925	----	-----		-----		0.355N				.370+		1.5			
9937	----	-----		-----		0.230N				.245+		1.5			
9950	----	-----		-----		0.110N				.125+		1.5			
9962	0.022	#.025		.022		0.025				.022+		0.5			
9975	----	-----		-----		-----				.002+		0.2			
9987	----	-----		-----		-----		CAB		-----		.035			
TOTAL												8551			
SEP12	EURO DLR CALL			(FUTURES SETT.		99.6200 + 1.5)						201976 -			
9775	----	-----		-----		1.855N				1.870+		1.5			
9800	----	-----		-----		1.605N				1.620+		1.5			
9812	----	-----		-----		1.480N				1.495+		1.5			
9825	----	-----		-----		1.355N				1.370+		1.5			
9837	----	-----		-----		1.230N				1.245+		1.5			
9850	----	-----		-----		1.105N				1.120+		1.5			
9862	----	-----		-----		0.980N				.995+		1.5			
9875	----	-----		-----		0.855N				.870+		1.5			
9887	----	-----		-----		0.730N				.745+		1.5			
9900	----	-----		-----		0.605N				.620+		1.5			
9912	----	-----		-----		0.480N				.495+		1.5			
9925	----	-----		-----		0.357N				.372+		1.5			
9937	----	-----		-----		0.235N				.250+		1.5			
9950	0.037	.130B		.037		0.130B				.130+		1.2			
9962	0.007	.040		.037		0.040				.037+		0.7			
9975	0.007	.007		.007		0.007				.007+		0.2			
9987	----	-----		-----		-----		CAB		-----		.040			
10000	----	-----		-----		-----		CAB		-----		.030			
TOTAL												31710			
OCT12	EURO DLR CALL			(FUTURES SETT.		99.6200 + 1.0)						846864 +			
9937	----	-----		-----		0.247N				.272+		2.5			
9950	----	-----		-----		0.135N				.157+		2.2			
9962	----	#.050B		-----		0.050B				.062+		1.5			
9975	----	.015B		-----		0.015B				.015+		0.7			
9987	----	-----		-----		-----				.002+		0.2			
TOTAL												125			
DEC12	EURO DLR CALL			(FUTURES SETT.		99.6350 + 3.0)						26929			
9750	----	-----		-----		2.105N				2.135+		3.0			
9775	----	-----		-----		1.855N				1.885+		3.0			
9787	----	-----		-----		1.730N				1.760+		3.0			
9800	----	-----		-----		1.607N				1.637+		3.0			
9812	----	-----		-----		1.482N				1.512+		3.0			
9825	----	-----		-----		1.360N				1.387+		2.7			
9837	----	-----		-----		1.235N				1.265+		3.0			
9850	----	-----		-----		1.112N				1.142+		3.0			
9862	----	-----		-----		0.987N				1.017+		3.0			
9875	----	-----		-----		0.865N				.892+		2.7			
9887	----	-----		-----		0.742N				.770+		2.7			
9900	----	-----		-----		0.620N				.647+		2.7			
9912	----	-----		-----		0.497N				.525+		2.7			
9925	----	-----		-----		0.377N				.405+		2.7			
9937	----	-----		-----		0.260N				.285+		2.5			
9950	----	-----		-----		0.152N				.175+		2.2			
9962	0.080	.080		.080		0.080				.082+		1.5			
9975	----	.025B		-----		0.025B				.027+		0.5			
9987	----	-----		-----		0.005N				.007+		0.2			
10000	----	-----		-----		-----		CAB		-----		.031			
TOTAL												10930			
MAR13	EURO DLR CALL			(FUTURES SETT.		99.6300 + 3.5)						732036 -			

PRELIMINARY													
PG51 BULLETIN #146@				EURO DOLLAR CALL OPTIONS						Mon, Jul 30, 2012 PG51			
9750	----	----	----	2. 095N	2. 130+	3. 5	.991	----	----	2800	UNCH	2. 120B	1. 010A
9762	----	----	----	1. 972N	2. 007+	3. 5	.985	----	----	10585	UNCH	2. 000B	.920A
9775	----	----	----	1. 847N	1. 882+	3. 5	.984	----	----	7150	UNCH	1. 870B	.630A
9787	----	----	----	1. 722N	1. 757+	3. 5	.983	----	----	950	UNCH	1. 750B	.560A
9800	----	----	----	1. 597N	1. 632+	3. 5	.982	----	----	7750	UNCH	1. 620B	.500A
9812	----	----	----	1. 475N	1. 510+	3. 5	.974	----	----	3250	UNCH	1. 500B	.440A
9825	----	----	----	1. 352N	1. 385+	3. 2	.973	----	----	15100	UNCH	1. 370B	.380A
9837	----	----	----	1. 230N	1. 262+	3. 2	.964	----	----	3000	UNCH	1. 260B	.320A
9850	----	----	----	1. 107N	1. 140+	3. 2	.955	----	----	7245	UNCH	1. 140B	.270
9862	----	----	----	0. 985N	1. 017+	3. 2	.944	----	----	12350	UNCH	1. 020B	.320A
9875	----	----	----	0. 862N	895+	3. 2	.933	----	----	14506	UNCH	.890B	.260A
9887	----	----	----	0. 742N	772+	3. 0	.919	----	----	2450	UNCH	.790B	.210A
9900	----	----	----	0. 625N	655+	3. 0	.896	----	----	9126	UNCH	.650B	.120
9912	----	----	----	0. 505N	537+	3. 2	.863	----	----	4385	UNCH	.570B	.130A
9925	----	----	----	0. 387N	420+	3. 2	.822	----	----	29662	UNCH	.460B	.100A
9937	----	----	----	0. 275N	305+	3. 0	.763	----	----	55257	UNCH	.360B	.070A
9950	----	----	----	0. 170N	195+	2. 5	.669	----	125	97030 +	25	.260	.050A
9962	----	.090B	----	0. 090B	100+	1. 7	.508	----	250	48947 +	200	150B	.020A
9975	----	----	----	0. 030N	040+	1. 0	.291	----	1250	58029 -	850	.060	.010A
9987	----	----	----	0. 010N	012+	0. 2	.120	----	3000	55500 -	1325	.040	.010
10000	----	----	----	----	CAB	----	.031	----	----	5700	UNCH	.020	.020
TOTAL									4625	450772 -	1950		
JUN13	EURO	DLR	CALL	(FUTURES SETT.	99. 6100 +	3. 5)							
9850	----	----	----	1. 095N	1. 130+	3. 5	.932	----	----	9400	UNCH	1. 110B	.480
9862	----	----	----	0. 972N	1. 007+	3. 5	.921	----	----	10600	UNCH	.990B	.730A
9875	----	----	----	0. 852N	885+	3. 2	.909	----	----	16050	UNCH	.870B	.620A
9887	----	----	----	0. 732N	762+	3. 0	.894	----	----	77	UNCH	.770B	.330
9900	----	----	----	0. 615N	645+	3. 0	.866	----	----	11655	UNCH	.660B	.250
9912	----	----	----	0. 500N	527+	2. 7	.833	----	----	15559	UNCH	.550B	.230
9925	----	----	----	0. 385N	415+	3. 0	.787	----	----	30242	UNCH	.470	.190
9937	----	----	----	0. 275N	302+	2. 7	.724	----	1000	20946	UNCH	.350B	.130A
9950	----	#. 185B	----	0. 185B	197+	2. 5	.627	----	----	37618	UNCH	.240B	.060
9962	----	#. 095B	----	0. 095B	107+	1. 7	.479	----	3750	18414 +	2700	150B	.040A
9975	----	.040B	----	0. 040B	047+	1. 2	.293	----	3750	12680 +	1850	.070B	.010
9987	----	----	----	0. 010N	015+	0. 5	.128	----	3250	14720 -	450	.030	.010
10000	----	----	----	0. 005N	.005	UNCH	.050	----	250	12750 +	250	.020B	.010A
TOTAL									12000	210711 +	4350		
SEP13	EURO	DLR	CALL	(FUTURES SETT.	99. 5850 +	3. 5)							
9875	----	----	----	0. 842N	872+	3. 0	.884	----	----	2500	UNCH	.870B	.590A
9900	----	----	----	0. 607N	635+	2. 7	.836	----	----	2150	UNCH	.630B	.390A
9912	----	----	----	0. 492N	520+	2. 7	.798	----	----	8713	UNCH	.520B	.300A
9925	----	----	----	0. 382N	407+	2. 5	.753	----	----	12781	UNCH	.410B	.220A
9937	----	----	----	0. 275N	297+	2. 2	.687	----	----	12151	UNCH	.300B	.140A
9950	----	----	----	0. 177N	197+	2. 0	.589	----	----	14475	UNCH	.200B	.080A
9962	----	----	----	0. 095N	112+	1. 7	.452	----	----	6539	UNCH	.110B	.040A
9975	----	----	----	0. 037N	047+	1. 0	.276	----	----	12277	UNCH	.040	.020A
9987	----	----	----	0. 010N	015+	0. 5	.121	----	----	700	UNCH	.010B	----
10000	----	----	----	0. 005N	.007+	0. 2	.063	----	----	6500	UNCH	.020	.010
TOTAL									0	78786			
DEC13	EURO	DLR	CALL	(FUTURES SETT.	99. 5550 +	4. 0)							
9875	----	----	----	0. 825N	857+	3. 2	.858	----	----	4010	UNCH	.840B	.550A
9887	----	----	----	0. 710N	740+	3. 0	.834	----	----	6250	UNCH	.730B	.440A
9900	----	----	----	0. 597N	625+	2. 7	.802	----	----	17749	UNCH	.620B	.350A
9912	----	----	----	0. 485N	510+	2. 5	.765	----	----	10623	UNCH	.500B	.270A
9925	----	----	----	0. 377N	400+	2. 2	.716	----	----	7874	UNCH	.400B	.200A
9937	----	----	----	0. 275N	295+	2. 0	.647	----	----	10310	UNCH	.290B	.130A
9950	----	----	----	0. 177N	197+	2. 0	.552	----	----	14700	UNCH	.200B	.070A
9962	----	----	----	0. 100N	115+	1. 5	.425	----	----	12400	UNCH	.110B	.040A
9975	----	----	----	0. 040N	050+	1. 0	.265	----	----	4211	UNCH	.050B	.020
9987	----	----	----	0. 012N	017+	0. 5	.126	----	1000	3100 +	250	.010B	----
10000	----	----	----	0. 005N	.007+	0. 2	.060	----	1000	63	UNCH	.010B	.010
TOTAL									1000	91290 +	250		
MAR14	EURO	DLR	CALL	(FUTURES SETT.	99. 5300 +	4. 0)							
9875	----	----	----	0. 822N	855+	3. 2	.827	----	----	210	UNCH	.840B	.560A
9887	----	----	----	0. 707N	740+	3. 2	.800	----	----	667	UNCH	.730B	.470A
9900	----	----	----	0. 595N	625+	3. 0	.769	----	----	10815	UNCH	.630B	.380A
9912	----	----	----	0. 487N	515+	2. 7	.728	----	----	900	UNCH	.510B	.300A
9925	----	----	----	0. 385N	407+	2. 2	.677	----	----	8600	UNCH	.400B	.220
9937	----	----	----	0. 285N	307+	2. 2	.611	----	----	5520	UNCH	.300B	.160A
9950	----	----	----	0. 192N	212+	2. 0	.525	----	----	48083	UNCH	.210B	.080A
9962	----	----	----	0. 112N	127+	1. 5	.412	----	----	20898	UNCH	.120B	.060A
9975	----	----	----	0. 047N	057+	1. 0	.267	----	----	3600	UNCH	.060B	.020
9987	----	----	----	0. 017N	.022+	0. 5	.139	----	----	800	UNCH	.010B	.010A
TOTAL									0	100093			
JUN14	EURO	DLR	CALL	(FUTURES SETT.	99. 4950 +	4. 5)							
9850	----	----	----	1. 032N	1. 072+	4. 0	.843	----	----	10	UNCH	1. 010B	1. 010A
9862	----	----	----	0. 917N	955+	3. 7	.824	----	----	1550	UNCH	.930B	.920A
9875	----	----	----	0. 807N	840+	3. 2	.800	----	----	10	UNCH	.820B	.800A
9887	----	----	----	0. 697N	730+	3. 2	.771	----	----	2150	UNCH	.710B	.600A
9900	----	----	----	0. 587N	617+	3. 0	.738	----	----	2660	UNCH	.600B	.480A
9912	----	----	----	0. 480N	510+	3. 0	.695	----	----	2199	UNCH	.500B	.320
9925	----	----	----	0. 380N	405+	2. 5	.644	----	----	3927	UNCH	.400B	.390A
9937	----	----	----	0. 282N	307+	2. 5	.579	----	----	7270	UNCH	.300B	.200A
9950	----	----	----	0. 192N	215+	2. 2	.497	----	200	5687	UNCH	.210B	.090
9962	----	----	----	0. 115N	132+	1. 7	.393	----	----	7920	UNCH	.120B	.050
9975	----	----	----	0. 052N	065+	1. 2	.264	----	----	310	UNCH	----	----
9987	----	----	----	0. 015N	020+	0. 5	.123	----	----	100	UNCH	----	----
10000	----	----	----	0. 002N	CAB								

PRELIMINARY		
PG51 BULLETIN #146@	EURO DOLLAR CALL OPTIONS	Mon, Jul 30, 2012 PG51