



PRELIMINARY



PG27	BULLETIN #148@	BRITISH POUND CALL OPTIONS	wed, Aug 03, 2016	PG27
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INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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) - 1/2 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.

BRITISH POUND CONTRACTS LAST TRADE DATES							
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
BRIT PND OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKBP-1B-C		09/02					
WKBP-2B-C	08/12						
WKBP-3B-C	08/19						
WKBP-4B-C	08/26						
BRIT PND OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
B PND WK 1 (EUR)		09/02					
B PND WK 2 (EUR)	08/12						
B PND WK 3 (EUR)	08/19						
B PND WK 4 (EUR)	08/26						

EXPIRATION:											
BRITISH POUND OPTIONS ON FUTURES											

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03				
	WEEK 1	WEEK 2	WEEK 3	WEEK 4
1B	AUG16 SEP16	104.0-180.0	104.0-180.0	104.0-180.0
1E	AUG16 SEP16	645.0-925.0	645.0-925.0	645.0-925.0
1P	AUG16 SEP16	104.0-180.0	104.0-180.0	104.0-180.0

OB	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
RP	104.0-180.0	104.0-180.0	104.5-177.0	104.5-177.0	104.5-177.0	105.5-172.5	105.5-172.5
YB	104.0-180.0	104.0-180.0	104.5-177.0	104.5-177.0	104.5-177.0	105.5-172.5	105.5-172.5

BRITISH POUND FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	
BRIT PND FUT									HIGH	LOW	
SEP16	1.3364	1.3382	1.3289	1.3325 (.7505) -	32	65164	231595 +	1413	1.6180B	1.2806	
DEC16	1.3365	1.3402B	1.3314A	1.3348 (.7492) -	32	71	1979 +	14	1.5850B	1.2827A	
MAR17		1.3417B	1.3354A	1.3371 (.7479) -	32	2	574 +	2	1.5552B	1.2915A	
JUN17		1.3431B	1.3385A	1.3397 (.7464) -	33	219	308 -	218	1.5213B	1.2945A	
SEP17			1.3412A	1.3423 (.7450) -	33		13	UNCH	1.4883B	1.2970A	
DEC17			1.3460A	1.3452 (.7434) -	32		7	UNCH	1.4810B	1.3002A	
TOTAL BRIT PND FUT					0	65456	234476 +	1211			
FC/RP CROSS RT											
SEP16	0.8412	.8442B	.8376A	.8380 (1.1932) -	405	1772	33506 +	525	.8644	.7591A	
DEC16			.8409A	.8400 (1.1905) -	400	1772	5	UNCH	.8611B	.7702A	
						722	33511 +	525			

BRIT POUND (EU) FIXING PRICE: Sep17 1.3320

ADDITIONAL BRITISH POUND FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----	
CNH FUT									HIGH	LOW	
AUG16		6.6435B		6.6453 (.1505) + 0.0133			12	UNCH	6.7216B	6.5412A	
SEP16	6.6468	6.6534B	6.6430	6.6532 (.1503) + 0.0137		27	281 -	25	6.9102B	6.3689A	
OCT16		6.6562B		6.6602 (.1501) + 0.0130			1	UNCH	6.7600B	6.6502A	
DEC16	6.6788	6.6788	6.6699A	6.6784 (.1497) + 0.0100		17	1705 +	1	6.9745	6.4911	
MAR17		6.7047B		6.7050 (.1491) + 0.0080			143	UNCH	6.9888B	6.5982	
JUN17	6.7400	6.7415B	6.7340A	6.7387 (.1484) + 0.0047		1	81 +	1	6.9808B	6.6351A	
SEP17		6.7842B		6.7716 (.1477) + 0.0010			9	UNCH	7.1200B	6.7938A	
DEC17		6.8080B		6.8046 (.1470) - 0.0026			1	UNCH	7.0700B	6.8001	
TOTAL CNH FUT					0	45	2233 -	23			
INR/USD FUT											
AUG16	149.290	149.360	148.720A	149.150 (.0067) - 0.250		194	356 -	11	149.670B	145.860A	
SEP16	148.490	148.540B	148.040	148.490 (.0067) - 0.250		114	324 +	110	148.970	145.000A	
TOTAL INR/USD FUT					0	308	680 +	99			
MICRO INR/USD F											
AUG16	148.800	149.240B	148.720A	149.150 (.0067) - 0.250		57	120 +	9	149.670B	145.860A	
SEP16	148.260	148.540B	148.030A	148.490 (.0067) - 0.250		67	316 +	51	148.970B	147.650A	
TOTAL MICRO INR/USD F					0	124	436 +	60			

BRITISH POUND CALLS **SETT.PRICE**															
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
BRIT PND CALL															
AUG16			(FUTURES SETT. .00)												
1200	----	----	----	----	13.570N		13.250-	32	1.000	----	----	12	UNCH	27.170B	9.020B
1250	----	----	----	----	8.570N		8.250-	32	.999	----	----	1	UNCH	22.330B	4.570B
1255	----	----	----	----	8.080N		7.760-	32	.999	----	----	15	UNCH	21.850B	4.180B
1260	----	----	----	----	7.580N		7.260-	32	.999	----	----	28	UNCH	21.370B	3.810B
1265	----	----	----	----	7.080N		6.760-	32	.999	----	----	87	UNCH	20.900B	3.330B
1270	----	----	----	----	6.590N		6.260-	33	.998	----	----	48	UNCH	20.420	2.990
1275	----	----	----	----	6.090N		5.760-	33	.997	----	----	36	UNCH	19.950B	2.680B
1280	----	----	----	----	5.600N		5.270-	33	.993	----	----	15	UNCH	19.470B	2.390B
1285	----	----	----	----	5.110N		4.770-	34	.993	----	----	57	UNCH	19.000B	2.110B
1290	----	----	----	----	4.620N		4.280-	34	.988	----	----	634	UNCH	18.540B	1.840B
1295	----	----	----	----	4.140N		3.800-	34	.977	----	----	1257	UNCH	18.070B	1.600B
1300	----	----	----	----	3.670N		3.330-	34	.959	----	----	595	UNCH	17.600B	1.390B
1305	----	----	----	----	3.220N		2.870-	35	.933	----	----	558	UNCH	17.140B	1.200B
1310	----	----	----	----	2.780N		2.440-	34	.889	----	----	1416	UNCH	16.680B	1.030B
1315	----	----	----	----	2.370N		2.040-	33	.828	----	----	1166	UNCH	16.230B	.880B
1320	----	----	----	----	1.990N		1.660-	33	.753	----	45	1753 +	25	15.770B	.740B
1325	----	----	----	----	1.640N		1.320-	32	.661	----	20	946	UNCH	15.320B	.610B
1330	----	----	----	----	1.330N		1.020-	31	.557	----	240	2054 +	174	14.860B	.480B
1335	----	----	----	----	1.060N		.770-	29	.448	----	201	852 +	26	14.020B	.370B
1340	----	----	----	----	0.820N		.560-	26	.341	----	157	2127 -	25	13.970B	.280B
1345	----	----	----	----	0.600N		.400-	20	.248	----	91	848 +	26	13.120B	.210B
1350	----	----	----	----	0.430N		.270-	16	.167	----	721	2096 +	225	14.470B	.150B
1355	----	----	----	----	0.300N		.180-	12	.108	----	737	UNCH	12.640B	.110B	
1360	----	----	----	----	0.200N		.120-	8	.067	----	456	1557 -	227	13.580B	.080B
1365	----	----	----	----	0.140N		.080-	6	.041	----	112	819 +	37	11.770B	.060B
1370	----	----	----	----	0.090N		.050-	4	.023	----	37	444 -	7	12.700B	.040B
1375	----	----	----	----	0.060N		.030-	3	.012	----	348	UNCH	10.930B	.020B	
1380	----	----	----	----	0.040N		.020-	2	.007	----	4	476	UNCH	11.830B	.020B
1385	----	----	----	----	0.030N		.020-	1	.006	----	923	UNCH	10.100B	.010B	
1390	----	----	----	----	0.020N		.010-	1	.002	----	1	169 -	1	10.970B	.010B
1395	----	----	----	----	0.010N		.010	UNCH	.001	----	80	UNCH	9.540B	.030B	
1400	----	----	----	----	0.010N		.010	UNCH	.000	----	850	UNCH	10.120B	.010B	
1405	----	----	----	----		CAB			.000	----	278	UNCH	9.700B	.010B	
1410	----	----	----	----		CAB			.000	----	306	UNCH	9.290B	.030B	
1415	----	----	----	----		CAB			.000	----	326	UNCH	8.880B	.030B	
1420	----	----	----	----		CAB			.000	----	170	UNCH	8.480B	.020B	
1425	----	----	----	----		CAB			.000	----	86	UNCH	8.080B	.020B	
1430	----	----	----	----		CAB				----	118	UNCH	7.680B	.010B	
1435	----	----	----	----		CAB				----	69	UNCH	7.300B	.010B	
1440	----	----	----	----		CAB				----	245	UNCH	6.910B	.010B	



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BRIT PND CALL																
(FUTURES SETT. .00)																
1445	----	----	----	CAB	----	----	----	----	105	UNCH	6.520B	.010B				
1450	----	----	----	CAB	----	----	----	----	277	UNCH	6.120B	.020B				
1455	----	----	----	CAB	----	----	----	----	200	UNCH	5.760B	.010B				
1460	----	----	----	CAB	----	----	----	----	183	UNCH	5.380B	.010B				
1465	----	----	----	CAB	----	----	----	----	70	UNCH	5.030B	.020B				
1470	----	----	----	CAB	----	----	----	----	158	UNCH	4.690B	.060B				
1475	----	----	----	CAB	----	----	----	----	102	UNCH	4.360B	.050B				
1480	----	----	----	CAB	----	----	----	----	242	UNCH	4.030B	.050B				
1485	----	----	----	CAB	----	----	----	----	117	UNCH	3.720B	.040B				
1490	----	----	----	CAB	----	----	----	----	308	UNCH	3.410B	.010B				
1495	----	----	----	CAB	----	----	----	----	335	UNCH	3.110B	.040B				
1500	----	----	----	CAB	----	----	----	----	263	UNCH	2.830B	.040B				
1505	----	----	----	CAB	----	----	----	----	103	UNCH	2.550B	.030B				
1510	----	----	----	CAB	----	----	----	----	205	UNCH	2.260B	.030B				
1515	----	----	----	CAB	----	----	----	----	188	UNCH	2.010B	.030B				
1520	----	----	----	CAB	----	----	----	----	225	UNCH	1.820B	.020B				
1525	----	----	----	CAB	----	----	----	----	170	UNCH	1.630B	.050B				
1530	----	----	----	CAB	----	----	----	----	191	UNCH	1.470B	.100B				
1535	----	----	----	CAB	----	----	----	----	73	UNCH	1.310B	.130B				
1540	----	----	----	CAB	----	----	----	----	213	UNCH	1.160B	.010B				
1545	----	----	----	CAB	----	----	----	----	108	UNCH	1.020B	.010B				
1550	----	----	----	CAB	----	----	----	----	117	UNCH	.910B	.040B				
1555	----	----	----	CAB	----	----	----	----	62	UNCH	.790B	.110B				
1560	----	----	----	CAB	----	----	----	----	57	UNCH	.690B	.050B				
1565	----	----	----	CAB	----	----	----	----	118	UNCH	.610B	.100B				
1570	----	----	----	CAB	----	----	----	----	28	UNCH	.530B	.100B				
1575	----	----	----	CAB	----	----	----	----	50	UNCH	.460B	.100B				
1580	----	----	----	CAB	----	----	----	----	43	UNCH	.400B	.010B				
1585	----	----	----	CAB	----	----	----	----	30	UNCH	.340B	.080B				
1590	----	----	----	CAB	----	----	----	----	4	UNCH	.190B	.070B				
1595	----	----	----	CAB	----	----	----	----	21	UNCH	.160B	.080B				
1600	----	----	----	CAB	----	----	----	----	9	UNCH	.190	.080				
1605	----	----	----	CAB	----	----	----	----	50	UNCH	.110B	.050B				
TOTAL								2085	29027 +	253						
SEP16				(FUTURES SETT. 1.3325 - 10.620N 32.0)	10.300-	32	.977	----	1	UNCH	25.860B	6.870B				
1230	----	----	----	9.140N	8.820-	32	.963	----	9	UNCH	22.930	5.710				
1245	----	----	----	8.660N	8.340-	32	.958	----	23	UNCH	22.430	5.160				
1250	----	----	----	8.170N	7.850-	32	.950	----	34	UNCH	21.960	4.800				
1255	----	----	----	7.700N	7.380-	32	.941	----	54	UNCH	21.520	4.460				
1260	----	----	----	7.220N	6.910-	31	.929	----	25	UNCH	20.940B	4.130B				
1265	----	----	----	6.760N	6.440-	32	.914	----	19	UNCH	20.460B	3.810B				
1270	----	----	----	6.300N	5.990-	31	.898	----	39	UNCH	19.990B	3.510B				
1275	----	----	----	5.850N	5.540-	31	.877	----	36	UNCH	19.520B	3.230B				
1280	----	----	----	5.410N	5.110-	30	.856	----	82	UNCH	19.050B	2.960B				
1285	----	----	----	4.980N	4.690-	29	.830	----	74	UNCH	18.580B	2.670B				
1290	----	----	----	4.560N	4.280-	28	.801	----	34	UNCH	18.110B	2.440B				
1295	----	----	----	4.150N	3.880-	27	.771	----	174	UNCH	17.650B	2.210B				
1300	----	----	----	3.760N	3.490-	27	.738	----	85	UNCH	17.190B	2.000B				
1305	----	----	----	3.390N	3.130-	26	.700	----	194	UNCH	16.740B	1.800B				
1310	----	----	----	3.030N	2.780-	25	.661	----	289	UNCH	16.290B	1.620B				
1315	----	----	----	2.700N	2.450-	25	.619	----	540	UNCH	15.840B	1.440B				
1320	----	----	----	2.380N	2.140-	24	.575	----	7		15.380B	1.270B				
1325	----	----	----	2.090N	1.860-	23	.529	----	24	366 +	4					
1330	----	----	----	1.820N	1.600-	22	.482	----	67	1042 +	13	14.940B 1.110B				
1335	----	----	----	1.570N	1.370-	20	.436	----	222	659 +	3	14.300B .960B				
1340	----	----	----	1.340N	1.160-	19	.390	----	483	621 +	117	15.360B .820B				
1345	----	----	----	1.150N	.980-	17	.345	----	168	483 -	25	13.290B .700B				
1350	----	----	----	.970N	.820-	15	.303	----	685	1842 +	90	14.670B .590B				
1355	----	----	----	.810N	.680-	13	.263	----	77	430 +	19	12.410B .500B				
1360	----	----	----	.680N	.560-	12	.226	----	102	687 +	52	13.790B .420B				
1365	----	----	----	.560N	.460-	10	.193	----	111	338 +	43	11.550B .350B				
1370	----	----	----	.460N	.380-	8	.165	----	143	724 +	108	12.910B .290B				
1375	----	----	----	.380N	.310-	7	.139	----	106	400 +	93	10.770B .240B				
1380	----	----	----	.310N	.250-	6	.116	----	80	435 -	20	12.050B .200B				
1385	----	----	----	.250N	.210-	4	.099	----	48	388 +	30	10.270B .160B				
1390	----	----	----	.210N	.170-	4	.082	----	188	UNCH	11.200B	.140B				
1395	----	----	----	.170N	.140-	3	.069	----	20	66 +	20	10.560B .110B				
1400	----	----	----	.140N	.110-	3	.055	----	19	385 +	11	10.360B .090B				
1405	----	----	----	.110N	.090-	2	.046	----	91	UNCH	10.660B	.080B				
1410	----	----	----	.090N	.070-	2	.037	----	129	UNCH	10.500B	.060B				
1415	----	----	----	.070N	.060-	1	.031	----	70	UNCH	10.110B	.050B				
1420	----	----	----	.060N	.050-	1	.026	----	228	UNCH	9.720B	.050B				
1425	----	----	----	.050N	.040-	1	.021	----	3	251 +	1	9.340B .050B				
1430	----	----	----	.040N	.030-	1	.016	----	312	UNCH	8.970B	.050B				
1435	----	----	----	.030N	.020	UNCH	.016	----	66	UNCH	8.600B	.040B				
1440	----	----	----	.020N	.020	UNCH	.011	----	196	UNCH	8.230B	.030B				
1445	----	----	----	.020N	.010-	1	.006	----	126	UNCH	7.870B	.030B				
1450	----	----	----	.010N	.010	UNCH	.003	----	412 +	11	7.520B .060B					
1455	----	----	----	.010N	.010	UNCH	.002	----	272	UNCH	7.170B	.050B				
1460	----	----	----					----	91	UNCH	7.120B	.040B				
1465	----	----	----					----	132	UNCH	6.790B	.040B				
1470	----	----	----					----	138	UNCH	6.460B	.030B				
1475	----	----	----					----	163	UNCH	6.150B	.030B				
1480	----	----	----					----	670	UNCH	5.840B	.030B				
1485	----	----	----					----	122	UNCH	6.170B	.040B				
1490	----	----	----					----	208	UNCH	6.210B	.040B				
1495	----	----	----					----	124	UNCH	6.110B	.050B				
1500	----	----	----					----	258	UNCH	5.820B	.030B				
1505	----	----	----					----	64	UNCH	6.220B	.070B				
1510	----	----	----					----	581	UNCH	6.680B	.080B				
1515	----	----	----					----	568	UNCH	6.380B	.060B				
1520	----	----	----					----	213	UNCH	6.810B	.060B				
1525	----	----	----					----	106	UNCH	6.550B	.050B				
1530	----	----	----					----	477	UNCH	6.330B	.060B				
1535	----	----	----					----	37	UNCH	6.300B	.060B				
1540	----	----	----					----	49	UNCH	6.000B	.050B				
1545	----	----	----					----	124	UNCH	5.930B	.040B				
1550	----	----	----					----	103	UNCH	5.650B	.050B				
1555	----	----	----					----	3	UNCH	5.370B	.040B				
1560	----	----	----					----	482	UNCH	5.100B	.160B				
1565	----	----	----					----	46	UNCH	4.840B	.150B				
1570	----	----	----					----	68	UNCH	4.590B	.140B				
1575	----	----	----					----	26	UNCH	4.350B	.130B				
1580	----	----	----					----	91	UNCH	4.130B	.130B				
1585	----	----	----					----	61	UNCH	3.890B	.120B				
1590	----	----	----					----	140	UNCH	3.680B	.170B				
1595	----	----	----					----	85	UNCH	3.330B	.160B				
1600	----	----	----					----	1125	UNCH	3.140B	.010B				
1605	----	----	----					----	19	UNCH	2.960B	.130B				
1610	----	----	----					----	44	UNCH	2.790B	.120B				
1615	----	----	----					----	62	UNCH	2.630B	.100B				
1620	----	----	----					----	11	UNCH	2.470B	.100B				
1625	----	----	----					----	36	UNCH	2.320B	.150B				
1630	----	----	----					----	180	UNCH	2.180B	.170B				
1635	----	----	----					----	1036	UNCH	2.050B	.050B				
1640	----	----	----					----	341	UNCH	1.930B	.050B				
1645	----	----	----					----	80	UNCH	1.810B	.070B				
1650	----	----	----					----	647	UNCH	1.700B	.060B				
1655	----	----	----					----	43	UNCH	1.670B	.060B				
1670	----	----	----					----	1068	UNCH	1.380B	.010B				
1675	----	----	----					----	40	UNCH	1.300B	.040B				
1690	----	----	----					----	1	UNCH	.760B	.090B				
1700	----	----	----					----	131	UNCH	.670B	.030B				
1705	----	----	----					----	1	UNCH	.180	.070				
1710	----	----	----					----	2	UNCH	.180	.070				
1720	----	----	----					----	10	UNCH	.070	.060				
1730	----	----	----					----	12	UNCH	.010B	.010B				
TOTAL								2234	23038 +	570						
OCT16				(FUTURES SETT. .00)	18.820N	33	.990	----	10	UNCH	31.990B	15.370B				
1150	----	----	----	18.320N	17.990-	33	.990	----	10	UNCH	31.500B	14.910B				
1155	----	----	----	15.350N	15.020-	33	.980	----	10	UNCH	28.560B	12.230B				
1185	----	----	----	12.380N	12.070-	32	.965	----	26	UNCH	26.540B	10.100B				
1210	----	----	----	8.580N	8.270-	31	.904	----	11	UNCH	25.640B	9.690B				
1215	----	----	----	7.680N												



PRELIMINARY



PG27 BULLETIN #148@			BRITISH POUND CALL OPTIONS							wed, Aug 03, 2016		PG27	
BRIT	PND	CALL											
1335	----	----	(FUTURES SETT. .00)	2.490N	2.250-	24	.506	----	6	27	UNCH	14.440B	1.490B
1340	----	----	----	2.230N	2.000-	23	.471	----	47	73 +	47	14.000B	1.360B
1345	----	----	----	1.990N	1.770-	22	.435	----	14	61 +	24	13.560B	1.220B
1350	----	----	----	1.770N	1.560-	21	.400	----	21	81 +	11	13.120B	1.080B
1355	----	----	----	1.570N	1.370-	20	.366	----	76	UNCH	12.690B	.960B	
1360	----	----	----	1.390N	1.200-	19	.332	----	1	45	UNCH	12.700B	.850B
1365	----	----	----	1.220N	1.040-	18	.300	----	1	40	UNCH	11.830B	.740B
1370	----	----	----	1.070N	.900-	17	.269	----	24	UNCH	11.850B	.650B	
1375	----	----	----	0.930N	.780-	15	.241	----	10	35 +	10	11.080B	.560B
1380	----	----	----	0.810N	.670-	14	.214	----	54	UNCH	11.010B	.490B	
1385	----	----	----	0.700N	.580-	12	.190	----	10	48	UNCH	10.820B	.430B
1390	----	----	----	0.600N	.500-	10	.169	----	56	UNCH	10.650B	.370B	
1395	----	----	----	0.520N	.430-	9	.149	----	10	271 +	10	10.500B	.320B
1400	----	----	----	0.450N	.370-	8	.131	----	9	39 +	9	10.280B	.280B
1405	----	----	----	0.380N	.310-	7	.113	----	38	UNCH	9.880B	.250B	
1410	----	----	----	0.330N	.270-	6	.100	----	10	UNCH	9.490B	.220B	
1415	----	----	----	0.280N	.230-	5	.087	----	21	UNCH	9.100B	.190B	
1420	----	----	----	0.250N	.200-	5	.076	----	16	UNCH	8.720B	.170B	
1425	----	----	----	0.210N	.170-	4	.066	----	424	UNCH	8.340B	.150B	
1430	----	----	----	0.180N	.150-	3	.059	----	1	UNCH	7.970B	.130B	
1445	----	----	----	0.120N	.100-	2	.040	----	5	UNCH	6.890B	.090B	
1470	----	----	----	0.060N	.050-	1	.020	----	10	UNCH	5.170B	.050B	
1475	----	----	----	0.050N	.050	UNCH	.020	----	21	UNCH	4.860B	.080B	
1480	----	----	----	0.050N	.040-	1	.016	----	73	UNCH	4.350B	.050B	
1485	----	----	----	0.040N	.040	UNCH	.016	----	62	UNCH	4.050B	.070B	
1500	----	----	----	0.030N	.020-	1	.008	----	5	UNCH	3.230B	.040B	
1510	----	----	----	0.020N	.020	UNCH	.008	----	1	UNCH	2.730B	.110B	
1550	----	----	----	----	----	CAB	.001	----	19	UNCH	1.050B	.070B	
1555	----	----	----	----	----	CAB	.001	----	22	UNCH	.920B	.210B	
1560	----	----	----	----	----	CAB	.000	----	21	UNCH	.820B	.060B	
1605	----	----	----	----	----	----	.000	----	22	UNCH	.260B	.160B	
1610	----	----	----	----	----	CAB	.000	----	58	UNCH	.280	.160	
TOTAL									128	2610 +	111		
NOV16			(FUTURES SETT. .00)	10.630N	10.300-	33	.912	----	----	15	UNCH	10.730B	8.420B
1235	----	----	----	5.910N	5.620-	29	.744	----	----	7	UNCH	7.390B	4.290B
1290	----	----	----	5.540N	5.240-	30	.722	----	----	26	UNCH	7.010B	3.980B
1295	----	----	----	5.170N	4.870-	30	.700	----	----	3	UNCH	6.640B	3.680B
1300	----	----	----	4.820N	4.520-	30	.675	----	----	65	UNCH	6.270B	3.390B
1305	----	----	----	4.480N	4.180-	30	.650	----	----	6	UNCH	5.920B	3.120B
1310	----	----	----	4.150N	3.850-	30	.623	----	7	9 +	7	5.570B	2.860B
1315	----	----	----	3.830N	3.530-	30	.596	----	16	152 +	14	5.230B	2.620B
1320	----	----	----	3.520N	3.230-	29	.567	----	125	137 +	114	4.900B	2.390B
1325	----	----	----	3.230N	2.950-	28	.538	----	45	81 +	38	4.590B	2.180B
1330	----	----	----	2.960N	2.680-	28	.508	----	121	209 +	115	4.280B	1.980B
1335	----	----	----	2.690N	2.430-	26	.478	----	20	42 +	20	3.990B	1.800B
1340	----	----	----	2.450N	2.200-	25	.449	----	12	27 +	9	3.710B	1.630B
1350	----	----	----	2.210N	1.980-	23	.419	----	15	UNCH	3.450B	1.470B	
1355	----	----	----	2.000N	1.780-	22	.390	----	5	UNCH	3.200B	1.320B	
1360	----	----	----	1.800N	1.590-	21	.361	----	10	UNCH	2.960B	1.200B	
1365	----	----	----	1.620N	1.420-	20	.333	----	5	UNCH	2.730B	1.070B	
1370	----	----	----	1.450N	1.260-	19	.306	----	130	UNCH	2.520B	.960B	
1375	----	----	----	1.300N	1.120-	18	.280	----	139	UNCH	2.320B	.870B	
1380	----	----	----	1.160N	.990-	17	.255	----	5	UNCH	2.130B	.780B	
1390	----	----	----	0.920N	.780-	14	.211	----	5	UNCH	1.780B	.620B	
1395	----	----	----	0.810N	.680-	13	.190	----	22	UNCH	1.620B	.550B	
1405	----	----	----	0.640N	.530-	11	.155	----	10	UNCH	1.340B	.440B	
1410	----	----	----	0.570N	.470+	NEW	.140	----	18	18 +	18	1.220B	.390B
1440	----	----	----	0.270N	.220-	5	.072	----	10	UNCH	.650B	.200B	
1450	----	----	----	0.210N	.170-	4	.057	----	5	UNCH	.520B	.170B	
1460	----	----	----	0.170N	.130-	4	.045	----	26	UNCH	.410B	.140B	
TOTAL									364	1184 +	335		
DEC16			(FUTURES SETT. 1.3348 - 32.0)	18.900N	18.570-	33	.972	----	----	10	UNCH	32.060B	15.850B
1150	----	----	----	18.410N	18.080-	33	.969	----	14	UNCH	31.570B	15.410B	
1165	----	----	----	17.430N	17.100-	33	.964	----	5	UNCH	30.600B	14.540B	
1170	----	----	----	16.950N	16.620-	33	.960	----	61	UNCH	30.110B	14.110B	
1180	----	----	----	15.980N	15.650-	33	.953	----	10	UNCH	29.140B	13.270B	
1185	----	----	----	15.500N	15.170-	33	.949	----	5	UNCH	28.660B	12.850B	
1200	----	----	----	14.060N	13.730-	33	.935	----	16	UNCH	27.220B	11.630B	
1205	----	----	----	13.590N	13.260-	33	.929	----	5	UNCH	26.740B	10.380B	
1290	----	----	----	6.310N	6.010-	30	.716	----	1	UNCH	18.760B	4.340B	
1300	----	----	----	5.590N	5.290-	30	.676	----	29	UNCH	17.860B	3.690B	
1305	----	----	----	5.240N	4.940-	30	.654	----	77	UNCH	17.410B	3.570B	
1310	----	----	----	4.900N	4.610-	29	.632	----	6	31 +	6	16.960B	3.350B
1315	----	----	----	4.580N	4.290-	29	.609	----	29	UNCH	16.520B	3.130B	
1320	----	----	----	4.270N	3.980-	29	.585	----	23	125 +	14	16.080B	2.920B
1325	----	----	----	3.970N	3.680-	29	.561	----	43	UNCH	15.640B	2.720B	
1330	----	----	----	3.680N	3.400-	28	.536	----	73	UNCH	15.200B	2.530B	
1335	----	----	----	3.400N	3.130-	27	.510	----	1	UNCH	14.770B	2.350B	
1340	----	----	----	3.140N	2.870-	27	.485	----	9	53 +	8	14.330B	2.180B
1345	----	----	----	2.900N	2.630-	27	.459	----	8	24 +	1	13.900B	2.020B
1350	----	----	----	2.660N	2.410-	25	.433	----	1	37 -	1	13.470B	1.870B
1355	----	----	----	2.440N	2.200-	24	.408	----	14	UNCH	13.050B	1.730B	
1360	----	----	----	2.240N	2.000-	24	.383	----	5	81 +	5	12.730B	1.590B
1365	----	----	----	2.050N	1.820-	23	.358	----	40	UNCH	12.370B	1.450B	
1370	----	----	----	1.870N	1.650-	22	.334	----	74	UNCH	12.150B	1.330B	
1375	----	----	----	1.700N	1.490-	21	.311	----	43	UNCH	12.370B	1.210B	
1380	----	----	----	1.540N	1.340-	20	.288	----	183	UNCH	11.960B	1.100B	
1385	----	----	----	1.400N	1.210-	19	.267	----	36	UNCH	11.560B	1.000B	
1390	----	----	----	1.260N	1.090-	17	.246	----	32	UNCH	11.170B	.900B	
1395	----	----	----	1.140N	.980-	16	.227	----	9	UNCH	11.020B	.800B	
1400	----	----	----	1.030N	.880-	15	.208	----	93	UNCH	10.480B	.740B	
1410	----	----	----	0.830N	.710-	12	.175	----	22	UNCH	9.680B	.610B	
1415	----	----	----	0.740N	.630-	11	.159	----	1	UNCH	9.270B	.550B	
1420	----	----	----	0.660N	.570-	9	.146	----	31	UNCH	8.890B	.490B	
1425	----	----	----	0.590N	.510-	8	.133	----	40	UNCH	8.530B	.440B	
1430	----	----	----	0.530N	.460-	7	.122	----	11	UNCH	8.170B	.410B	
1435	----	----	----	0.480N	.410-	7	.110	----	15	UNCH	7.820B	.370B	
1440	----	----	----	0.430N	.370-	6	.101	----	16	UNCH	7.480B	.340B	
1445	----	----	----	0.380N	.330-	5	.091	----	22	UNCH	7.140B	.310B	
1450	----	----	----	0.340N	.300-	4	.084	----	70	UNCH	6.810B	.280B	
1455	----	----	----	0.310N	.270-	4	.076	----	31	UNCH	6.480B	.260B	
1460	----	----	----	0.280N	.240-	4	.069	----	130	UNCH	6.160B	.230B	
1465	----	----	----	0.250N	.220-	3	.063	----	40	UNCH	5.850B	.210B	
1470	----	----	----	0.230N	.200-	3	.058	----	73	UNCH	5.550B	.190B	
1480	----	----	----	0.190N	.170-	2	.049	----	98	UNCH	5.000	.160	
1490	----	----	----	0.160N	.140-	2	.041	----	30	UNCH	4.780B	.140B	
1495	----	----	----	0.150N	.130-	2	.038	----	25	UNCH	5.740B	.130B	
1500	----	----	----	0.140N	.120-	2	.035	----	116	UNCH	6.950B	.100B	
1505	----	----	----	0.130N	.110-	2	.032	----	27	UNCH	6.490B	.110B	
1510	----	----	----	0.120N	.100-	2	.029	----	70	UNCH	6.260B	.110B	
1515	----	----	----	0.110N	.090-	2	.027	----	47	UNCH	6.130B	.100B	
1520	----	----	----	0.100N	.090-	1	.026	----	50	UNCH	5.850B	.090B	
1525	----	----	----	0.100N	.080-	2	.024	----	52	UNCH	5.570B	.090B	
1530	----	----	----	0.090N	.080-	1	.023	----	2	UNCH	5.300B	.080B	
1535	----	----	----	0.080N	.070-	1	.020	----	45	UNCH	5.110B	.070B	
1540	----	----	----	0.080N	.060-	1	.018	----	124	UNCH	4.600B	.060B	
1545	----	----	----	0.070N	.060-	1	.018	----	80	UNCH	4.600B	.060B	
1550	----	----	----	0.060N	.060	UNCH	.017	----	60	UNCH	4.370B	.080B	
1555	----	----	----	0.060N	.050-	1	.015	----	29	UNCH	4.130B	.050B	
15													

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



PG27 BULLETIN #148@			BRITISH POUND CALL OPTIONS										Wed, Aug 03, 2016				PG27
BRIT PND CALL																	
(FUTURES SETT.			1.3371	-	32.0)												
1350	----	----	3.540N	3.330-	21	.462	----	----	16	UNCH	13.550B	2.780B					
1355	----	----	3.300N	3.100-	20	.442	----	----	12	UNCH	13.140B	2.610B					
1360	----	----	3.080N	2.880-	20	.421	----	----	21	UNCH	12.250B	2.440B					
1370	----	----	2.670N	2.480-	19	.381	----	----	33	UNCH	13.080B	2.110B					
1375	----	----	2.480N	2.300-	18	.362	----	----	15	UNCH	12.690B	1.960B					
1400	----	----	1.680N	1.540-	14	.271	----	----	58	UNCH	10.840B	1.320B					
1430	----	----	1.010N	.910-	10	.181	----	----	5	UNCH	8.570B	.830B					
1460	----	----	0.610N	.540-	7	.117	----	----	2	UNCH	6.550B	.540B					
1475	----	----	0.480N	.430-	5	.095	----	----	30	UNCH	5.620B	.440B					
1480	----	----	0.440N	.400-	4	.089	----	----	2	UNCH	5.320B	.410B					
1500	----	----	0.330N	.300-	3	.068	----	----	13	UNCH	4.230B	.320B					
1520	----	----	0.250N	.230-	2	.053	----	----	22	UNCH	3.320B	.350B					
1530	----	----	0.220N	.200-	2	.046	----	----	10	UNCH	2.910B	.320B					
1535	----	----	0.210N	.190-	2	.044	----	----	10	UNCH	2.730B	.300B					
1550	----	----	0.170N	.160-	1	.037	----	----	10	UNCH	2.220B	.340B					
1590	----	----	0.120N	.110-	1	.025	----	----	10	UNCH	1.120B	.170B					
1695	----	----	0.070N	.060-	1	.012	----	----	5	UNCH	.260	.060					
1700	----	----	0.060N	.060	UNCH	.012	----	----	5	UNCH	.240	.210					
1705	----	----	0.060N	.050-	1	.010	----	----	10	UNCH	.210	.050					
TOTAL							0				474						
(FUTURES SETT.			1.3397	-	33.0)												
JUN17	----	----	7.760N	7.520-	24	.657	----	----	16	UNCH	9.750B	6.540B					
1295	----	----	7.080N	6.850-	23	.628	----	----	12	UNCH	9.100B	5.950B					
1305	----	----	6.440N	6.210-	23	.597	----	----	4	UNCH	8.460B	5.400B					
1315	----	----	6.130N	5.900-	23	.582	----	----	1	UNCH	8.160B	5.130B					
1320	----	----	5.240N	5.030-	21	.533	----	----	15	UNCH	7.230B	4.370B					
1335	----	----	4.440N	4.240-	20	.482	----	----	70	UNCH	6.290B	3.710B					
1350	----	----	4.200N	4.000-	20	.465	----	5	205 +	5	6.000B	3.510B					
1355	----	----	3.960N	3.770+	NEW	.448	----	5	5 +	5	5.680B	3.300B					
1360	----	----	3.730N	3.540-	18	.432	----	5	10 +	5	5.420B	3.110B					
1365	----	----	3.300N	3.140-	16	.398	----	----	10	UNCH	4.940B	2.740B					
1375	----	----	2.110N	1.980-	12	.288	----	----	5	UNCH	3.430B	1.750B					
1415	----	----	1.870N	1.850-	12	.264	----	----	5	UNCH	3.350B	1.640B					
1450	----	----	1.210N	1.120-	9	.186	----	----	8	UNCH	2.160B	1.030B					
1465	----	----	0.980N	.900-	8	.156	----	----	9	UNCH	5.890B	.870B					
1480	----	----	0.790N	.730-	6	.131	----	----	2	UNCH	5.140B	.720B					
1700	----	----	0.100N	.090-	1	.017	----	----	1	UNCH	.140	.140					
TOTAL							15				378 +	15					
BRIT PND-C EU																	
(FUTURES SETT.			.00)														
AUG16	----	----	3.670N	3.330-	34	.959	----	----	125	UNCH	5.320B	1.400B					
1300	----	----	1.990N	1.660-	33	.753	----	----	12	UNCH	4.010B	.730B					
1320	----	----	1.640N	1.320-	32	.661	----	----	24	UNCH	3.950B	.600B					
1325	----	----	1.330N	1.020-	31	.557	----	----	13	UNCH	3.610B	.470B					
1330	----	----	1.060N	.770-	29	.448	----	----	5	UNCH	3.560B	.360B					
1335	----	----	0.820N	.560-	26	.341	----	----	10	UNCH	3.240B	.280B					
1340	----	----	0.600N	.400-	20	.248	----	----	15	UNCH	2.940B	.220B					
1345	----	----	0.430N	.270-	16	.167	----	----	30	UNCH	2.650B	.170B					
1350	----	----	0.300N	.180-	12	.108	----	----	60	UNCH	2.370B	.130B					
1355	----	----	0.200N	.120-	8	.067	----	----	30	UNCH	2.120B	.100B					
1360	----	----	0.140N	.080-	6	.041	----	----	7	UNCH	1.880B	.080B					
1365	----	----	0.060N	.030-	3	.012	----	----	6	UNCH	1.460B	.050B					
1375	----	----	0.040N	.020-	2	.007	----	----	6	UNCH	1.280B	.040B					
1445	----	----	CAB	----	----	----	----	----	1	UNCH	5.880B	.010B					
1450	----	----	CAB	----	----	----	----	----	1	UNCH	5.940B	.030B					
1480	----	----	CAB	----	----	----	----	----	1	UNCH	3.920B	.050B					
1500	----	----	CAB	----	----	----	----	----	12	UNCH	3.150B	.040B					
1510	----	----	CAB	----	----	----	----	----	5	UNCH	2.550	.030					
1515	----	----	CAB	----	----	----	----	----	14	UNCH	1.980B	.030B					
1520	----	----	CAB	----	----	----	----	----	7	UNCH	2.100	.010					
1530	----	----	CAB	----	----	----	----	----	5	UNCH	1.550B	.320B					
1550	----	----	CAB	----	----	----	----	----	30	UNCH	.890B	.280B					
TOTAL							0				421						
(FUTURES SETT.			1.3325	-	32.0)												
SEP16	----	----	3.030N	2.780-	25	.661	----	----	5	UNCH	5.000B	1.620B					
1315	----	----	2.700N	2.450-	25	.619	----	----	5	UNCH	4.660B	1.450B					
1320	----	----	2.380N	2.140-	24	.575	----	----	6	UNCH	4.630B	1.280B					
1325	----	----	2.090N	1.860-	23	.529	----	----	5	UNCH	4.560B	1.140B					
1330	----	----	1.820N	1.600-	22	.482	----	----	5	UNCH	4.230B	.980B					
1335	----	----	0.810N	.680-	13	.263	----	----	4	UNCH	2.800B	.430B					
1360	----	----	0.560N	.460-	10	.193	----	----	1	UNCH	2.330B	.300B					
1370	----	----	0.460N	.380-	8	.165	----	----	30	UNCH	6.650B	.250B					
1375	----	----	0.380N	.310-	7	.139	----	----	3	UNCH	6.570B	.210B					
1380	----	----	0.310N	.250-	6	.116	----	----	1	UNCH	6.350B	.170B					
1385	----	----	0.170N	.140-	3	.069	----	----	1	UNCH	7.870B	.100B					
1400	----	----	0.020N	.020	UNCH	.010	----	----	5	UNCH	6.080B	.050B					
1450	----	----	CAB	----	----	.000	----	----	7	UNCH	5.810B	.050B					
1500	----	----	CAB	----	----	.000	----	----	3	UNCH	5.090B	.080B					
1510	----	----	CAB	----	----	.000	----	----	4	UNCH	6.120B	.070B					
1520	----	----	CAB	----	----	.000	----	----	8	UNCH	4.730B	.050B					
1545	----	----	CAB	----	----	.000	----	----									
TOTAL							0				93						
(FUTURES SETT.			.00)														
OCT16	----	----	0.700N	.580-	12	.190	----	----	19	UNCH	2.200B	.420B					
1385	----	----	0.600N	.500-	10	.169	----	----	8	UNCH	7.200B	.370B					
1390	----	----					----	----									
TOTAL							0				27						
(FUTURES SETT.			1.3348	-	32.0)												
DEC16	----	----	2.660N	2.410-	25	.433	----	----	1	UNCH	4.750	1.870					
1350	----	----	2.240N	2.000-	24	.383	----	----	5	UNCH	4.140B	1.590B					
1360	----	----	2.050N	1.810-	24	.358	----	----	6	UNCH	3.880B	1.450B					
1365	----	----	1.860N	1.640-	22	.334	----	----	6	UNCH	3.640B	1.330B					
1370	----	----	1.700N	1.490-	21	.311	----	----									

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

PG27	BULLETIN #148@	BRITISH POUND CALL OPTIONS	wed, Aug 03, 2016	PG27
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WKBP-2B-C		(FUTURES SETT. .00)											
1365	----	----	0.270N	.190-	8	.120	----	155	187 +	135	1.200B	.120B	
1370	----	----	0.210N	.140-	7	.090	----		92	UNCH	1.030B	.100B	
1375	----	----	0.160N	.100-	6	.066	----		60	UNCH	.880B	.070B	
1380	----	----	0.120N	.080-	4	.052	----		2	UNCH	.740B	.060B	
1385	----	----	0.090N	.060-	3	.039	----		1	UNCH	.670	.050	
1390	----	----	0.070N	.050-	2	.031	----		20	UNCH	.520B	.040B	
1395	----	----	0.050N	.040-	1	.025	----		5	UNCH	.430B	.030B	
1420	----	----	0.010N	.010	UNCH	.004	----		1	UNCH	.150B	.050B	
TOTAL								552	1731 +	428			
WKBP-3B-C		(FUTURES SETT. .00)											
AUG16	----	----											
1305	----	----	3.450N	3.140-	31	.804	----		2	UNCH	3.570B	1.820B	
1310	----	----	3.050N	2.750-	30	.757	----		108	UNCH	3.200B	1.560B	
1315	----	----	2.670N	2.390-	28	.709	----		32	UNCH	2.900B	1.320B	
1320	----	----	2.320N	2.050-	27	.654	----		91	UNCH	2.590B	1.110B	
1325	----	----	2.000N	1.740-	26	.596	----		33	UNCH	2.310B	.930B	
1330	----	----	1.700N	1.450-	25	.535	----		72	UNCH	2.040B	.770B	
1335	----	----	1.430N	1.200-	23	.473	----	7	61 +	1	1.800B	.640B	
1340	----	----	1.180N	.970-	21	.411	----		48	UNCH	1.580B	.520B	
1345	----	----	0.970N	.780+	NEW	.351	----	12	10 +	10	1.380B	.430B	
1350	----	----	0.790N	.610-	18	.294	----	1	3 +	1	1.190B	.340B	
1360	----	----	0.500N	.370+	NEW	.197	----	13	11 +	11	.880B	.230B	
1370	----	----	0.310N	.210-	10	.122	----		21	UNCH	.630B	.150B	
1375	----	----	0.240N	.170-	7	.100	----		5	UNCH	.530B	.120B	
1380	----	----	0.190N	.130-	6	.078	----	3	3 +	2	.440B	.100B	
1395	----	----	0.090N	.060-	3	.037	----		15	UNCH	.320B	.060B	
TOTAL								36	515 +	25			
WKBP-4B-C		(FUTURES SETT. .00)											
AUG16	----	----											
1320	----	----	2.470N	2.210-	26	.637	----		1	UNCH	2.570B	1.270B	
1325	----	----	2.150N	1.890-	26	.586	----		15	UNCH	2.240B	1.080B	
1330	----	----	1.850N	1.610-	24	.532	----		35	UNCH	1.930B	.910B	
1335	----	----	1.580N	1.350-	23	.477	----		3	UNCH	1.650B	.770B	
1350	----	----	0.920N	.750+	NEW	.317	----	11	11 +	11	.970B	.440B	
1370	----	----	0.400N	.300-	10	.153	----		10	UNCH	.420B	.200B	
1390	----	----	0.170N	.110-	6	.063	----		1	UNCH	.160B	.090B	
1400	----	----	0.110N	.070-	4	.041	----		1	UNCH	.100B	.070B	
TOTAL								11	77 +	11			

** Option prices quoted per Daily Information Bulletin convention. For example, a British Pound option price of 1.960 on this page is equivalent to 1.960 x 0.01 = 0.0196 when the price is quoted in full. The cash price of the option is 0.0196 x 62,500 (contract size) = \$1,225.00.**