

PG39

BULLETIN #148@

EURO FX & CME\$INDEX OPTIONS

wed, Aug 03, 2016

PG39

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 #=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 EURO FX = \$6.25 CME\$INDEX = \$5.00. 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 FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES							
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
EURO FX FUT		09/19			12/19	03/13	06/19
EURO FX OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKEC-1X-C		09/02					
WKEC-2X-C	08/12						
WKEC-3X-C	08/19						
WKEC-4X-C	08/26						
EURO FX OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
EFX WK1 (EUR)		09/02					
EFX WK2 (EUR)	08/12						
EFX WK3 (EUR)	08/19						
EFX WK4 (EUR)	08/26						

EXPIRATION:

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03						
LT	WEEK 1		WEEK 2	WEEK 3	WEEK 4	
	AUG16		92.0-130.0	92.0-130.0	92.0-130.0	
1X	SEP16	92.0-130.0				
	AUG16		92.0-130.0	92.0-130.0	92.0-130.0	
	SEP16	92.0-130.0				
ZC	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17
YT	92.0-130.0	92.0-130.0	90.0-129.0	90.0-129.0	90.0-129.0	98.0-128.5
	92.0-130.0	92.0-130.0	90.0-129.0	90.0-129.0	90.0-129.0	98.0-128.5
						97.0-127.5

EURO FX & CME\$INDEX FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
SEP16	1.12435	1.12450	1.11620	1.11670 (.8955) -	81	389	116463	363087 -	7568	1.17890B	1.06470A
DEC16	1.12825	1.12830B	1.12080A	1.12125 (.8919) -	80	77	302	5943 +	123	1.36970	1.06940
MAR17	1.13125	1.13150	1.12565A	1.12575 (.8883) -	80	----	195	1307 -	25	1.17325B	1.07920
JUN17	----	----	1.13115A	1.13085 (.8843) -	80	----	59	700 +	25	1.17815B	1.10220A
SEP17	----	----	1.13645A	1.13570 (.8805) -	80	----	----	14	UNCH	1.17875B	1.11755A
DEC17	----	----	1.14330A	1.14085 (.8765) -	80	----	----	4	UNCH	1.16500B	1.12345
TOTAL						466	117019	371055 -	7445		

EURO FX (EU) FIXING PRICE: Sep18 1.1203500

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
CNH FUT											
AUG16	----	5.6435B	----	----	0.0133	----	----	12	UNCH	6.7216B	6.5412A
SEP16	6.6468	5.6534B	6.643	----	0.0137	----	27	281 -	25	6.9102B	6.3689A
OCT16	----	5.6562B	----	----	0.0130	----	----	1	UNCH	6.760B	6.6502A
DEC16	6.6788	5.6788	6.6699A	----	0.0100	----	17	1705 +	1	6.9745	6.4911
MAR17		5.7047B	----	----	0.0080	----	----	143	UNCH	6.9888B	6.5982
JUN17	6.740	5.7415B	6.734A	----	0.0047	----	1	81 +	1	6.9808B	6.6351A
SEP17	----	5.7842B	----	----	0.0010	----	----	9	UNCH	7.120B	6.7938A
DEC17	----	6.808B	----	----	0.0026	----	----	1	UNCH	7.070B	6.8001
TOTAL CNH FUT						0	45	2233 -	23		
INR/USD FUT											
AUG16	149.290	49.360	148.720A	----	0.250	----	194	356 -	11	149.670B	145.860A
SEP16	148.490	48.540B	148.040	----	0.250	----	114	324 +	110	148.970	145.000A
TOTAL INR/USD FUT						0	308	680 +	99		
MICRO INR/USD F											
AUG16	148.800	49.240B	148.720A	----	0.250	----	57	120 +	9	149.670B	145.860A
SEP16	148.260	48.540B	148.030A	----	0.250	----	67	316 +	51	148.970B	147.650A
TOTAL MICRO INR/USD F						0	124	436 +	60		

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EURO FX C (EU)		EURO FX C (EU)										
AUG16	----	----	----	----	----	15.30N	8.30-	70	.788	----	90	UNCH 24.60B 2.20A
1110	----	----	----	----	----	10.80N	4.80-	60	.585	----	300	UNCH 26.70B 1.30A
1115	----	----	----	----	----	9.90N	2.30-	46	.333	----	90	UNCH 27.00B .80A
1120	----	----	----	----	----	9.90N	2.30-	30	.133	----	90	UNCH 31.50B .45A
1125	----	----	----	----	----	1.90N	.35-	15	.043	----	121	UNCH 28.90B .30A
1130	----	----	----	----	----	0.80N	.10-	7	.009	----	290	UNCH 32.50B .20A
1135	----	----	----	----	----	0.35N	.05-	3	.003	----	180	UNCH 32.00B .20A
1140	----	----	----	----	----	0.15N	----	----	.000	----	210	UNCH 30.90B .20A
1145	----	----	----	----	----	0.10N	CAB	----	.000	----	61	UNCH 32.10B .15A
1150	----	----	----	----	----	0.05N	CAB	----	.000	----	60	UNCH 29.90B .30A
1155	----	----	----	----	----	0.05N	CAB	----	----	----	7	UNCH 26.90B .35A
1160	----	----	----	----	----	----	CAB	----	----	----	30	UNCH 25.50B .30A
1170	----	----	----	----	----	----	CAB	----	----	----	60	UNCH 19.00B .15
1175	----	----	----	----	----	----	CAB	----	----	----	61	UNCH 16.80B .20A
1180	----	----	----	----	----	----	CAB	----	----	----	0	1650
TOTAL												
SEP16	EURO FX C (EU)	----	----	----	----	27.90N	21.30-	66	.734	----	1	UNCH 48.80B 12.00A
1100	----	----	----	----	----	23.80N	17.70-	61	.672	----	30	UNCH 45.90B 9.60A
1105	----	----	----	----	----	20.10N	14.30-	58	.605	----	1	UNCH 47.80B 7.60A
1110	----	----	----	----	----	16.60N	11.40-	52	.530	----	28	UNCH 39.30B 6.00A
1115	----	----	----	----	----	13.50N	8.80-	47	.453	----	43	UNCH 42.10B 4.60A
1120	----	----	----	----	----	10.70N	6.70-	40	.376	----	30	UNCH 50.90B 3.50A
1125	----	----	----	----	----	8.40N	5.00-	34	.305	----	30	UNCH 52.30B 2.60A
1130	----	----	----	----	----	6.40N	3.70-	27	.241	----	30	UNCH 51.00B 2.00A
1135	----	----	----	----	----	4.90N	2.70-	22	.187	----	28	UNCH 43.30B 1.50A
1140	----	----	----	----	----	3.60N	1.90-	17	.140	----	180	UNCH 45.10B 1.20A
1145	----	----	----	----	----	2.70N	1.40-	13	.107	----	54	UNCH 42.20B .90A
1150	----	----	----	----	----	1.50N	.70-	8	.057	----	6	UNCH 37.20B .50A
1155	----	----	----	----	----	1.10N	.50-	6	.042	----	30	UNCH 34.60B .40A
1160	----	----	----	----	----	0.70N	.30-	4	.025	----	30	UNCH 29.90B .35A
1165	----	----	----	----	----	0.50N	.25-	2	.020	----	30	UNCH 27.70B .35A
1170	----	----	----	----	----	0.40N	.20-	2	.016	----	60	UNCH 25.60B .25A
1175	----	----	----	----	----	0.30N	.15-	1	.012	----	30	UNCH 23.70B .20A
1180	----	----	----	----	----	0.25N	.15-	1	.011	----	30	UNCH 21.80B .20A
1185	----	----	----	----	----	0.15N	.10-	0	.007	----	30	UNCH 17.00B .10A
1190	----	----	----	----	----	0.10N	.10	UNCH	.007	----	30	UNCH 15.60B .45A
1195	----	----	----	----	----	0.10N	.05-	0	.003	----	10	UNCH 14.30B .40A
1200	----	----	----	----	----	----	----	----	----	----	0	741
TOTAL												
OCT16	EURO FX C (EU)	----	----	----	----	12.10N	8.40-	37	.354	----	70	UNCH 38.10B 5.20A
1135	----	----	----	----	----	8.20N	5.40-	28	.256	----	30	UNCH 32.00B 3.40A
1140	----	----	----	----	----	6.60N	4.30-	23	.214	----	25	UNCH 29.10B 2.80A
1145	----	----	----	----	----	5.30N	3.40-	19	.177	----	30	UNCH 26.40B 2.20A
1150	----	----	----	----	----	4.30N	2.70-	16	.145	----	30	UNCH 23.90B 1.90A
1155	----	----	----	----	----	3.40N	2.10-	13	.118	----	30	UNCH 21.60B 1.50A



PRELIMINARY



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EURO FX C (EU)		FX C (EU)																											
1205				----		----		0.60N		.35-		2		.022		----		----		30		UNCH		8.60B		.35A			
TOTAL																		0		245									
DEC16		EURO FX C (EU)		----		----		41.10N		35.30-		58		.652		----		----		1		UNCH		56.00B		26.30A			
1100				----		----		19.70N		15.60-		41		.409		----		----		1		UNCH		49.30B		11.30A			
1135				----		----		17.30N		13.60-		37		.373		----		----		50		UNCH		42.30B		9.90A			
1140				----		----		15.20N		11.80-		34		.338		----		----		60		UNCH		43.50B		8.70A			
1145				----		----		13.30N		10.20-		31		.305		----		----		22		UNCH		42.80B		7.60A			
1150				----		----		8.90N		6.50-		24		.216		----		----		160		UNCH		33.90B		5.00A			
1165				----		----		7.70N		5.60-		21		.192		----		----		1		UNCH		32.70B		4.40A			
1170				----		----		5.80N		4.20-		16		.150		----		----		1		UNCH		27.90B		3.30A			
1180				----		----		3.20N		2.30-		9		.089		----		----		7		UNCH		20.50B		1.90A			
1200				----		----		2.40N		1.70-		7		.068		----		----		12		UNCH		16.60B		1.50A			
1210				----		----										----		0		315									
TOTAL																				315									
EURO FX CALL		FX CALL																											
AUG16				----		----		64.80N		56.70-		81		.999		----		----		2		UNCH		102.20B		44.50A			
1060				----		----		44.80N		36.80-		80		.995		----		----		11		UNCH		83.90B		20.20A			
1080				----		----		39.80N		31.80-		80		.992		----		----		139		UNCH		79.40B		16.00A			
1085				----		----		34.90N		26.90-		80		.987		----		2		270		UNCH		77.00B		11.90A			
1090				----		----		29.90N		22.00-		79		.976		----		----		215		UNCH		72.60B		8.50A			
1095				----		----		25.00N		17.20-		78		.951		----		----		1510		UNCH		68.30B		5.60A			
1100				----		----		20.10N		12.60-		75		.896		15		2149		1510		UNCH		64.10B		3.50A			
1105				----		----		15.30N		8.30-		70		.788		73		1999 -		2		60.50B		2.10					
1110				----		----		10.80N		4.80-		60		.585		186		2897 +		13		56.40B		1.20					
1115				----		----		6.90N		2.30-		46		.333		966		3462 +		109		54.60B		.80					
1120				----		----		3.90N		.90-		30		.133		1498		2710 +		2		50.80B		.45A					
1125				----		----		1.90N		.35-		15		.043		479		3732 -		4		46.90B		.30					
1130				----		----		0.80N		.10-		7		.009		449		2732 -		105		43.20B		.10					
1135				----		----		0.35N		.05-		3		.003		62		3118 +		5		39.70B		.05					
1140				----		----		0.15N		CAB		----		.000		200		2241 +		108		36.30B		.05A					
1145				----		----		0.10N		CAB		----		.000		----		2614		UNCH		33.10B		.05					
1150				----		----		0.05N		CAB		----		.000		1		806		UNCH		29.90B		.05					
1155				----		----		0.05N		CAB		----		----		----		1210		UNCH		27.10B		.05					
1160				----		----		0.05N		CAB		----		----		----		646		UNCH		24.30B		.05A					
1165				----		----		0.05N		CAB		----		----		----		825		UNCH		22.30B		.05					
1170				----		----				CAB		----		----		----		679		UNCH		19.80B		.05					
1175				----		----				CAB		----		----		----		792		UNCH		17.60B		.05					
1180				----		----				CAB		----		----		----		657		UNCH		15.50B		.05					
1185				----		----				CAB		----		----		----		577		UNCH		13.70B		.05					
1190				----		----				CAB		----		----		----		254		UNCH		12.00B		.05					
1195				----		----				CAB		----		----		----		159		UNCH		10.50B		.05					
1200				----		----				CAB		----		----		----		102		UNCH		9.20B		.05					
1205				----		----				CAB		----		----		----		942		UNCH		8.00B		.05					
1210				----		----				CAB		----		----		----		448		UNCH		7.00B		.05					
1215				----		----				CAB		----		----		----		266		UNCH		6.00B		.05					
1220				----		----				CAB		----		----		----		134		UNCH		5.20B		.10					
1225				----		----				CAB		----		----		----		96		UNCH		4.50B		.20A					
1230				----		----				CAB		----		----		----		43		UNCH		3.90B		.15					
1235				----		----				CAB		----		----		----		1		UNCH		3.30B		.20A					
1240				----		----				CAB		----		----		----		10		UNCH		2.90B		.20A					
1245				----		----				CAB		----		----		----		10		UNCH		2.10B		.15A					
1250				----		----				CAB		----		----		----		250		UNCH		1.80B		.15					
1255				----		----				CAB		----		----		----		25		UNCH		1.50B		.10A					
1260				----		----				CAB		----		----		----		62		UNCH		.40B		.20					
1300				----		----				CAB		----		----		----		3931		38795 +		126							
TOTAL																				38795 +		126							
SEP16		EURO FX CALL		----		----		124.80N		116.70-		81		.998		----		2		UNCH		166.50B		98.30A					
1000				----		----		94.90N		86.80-		81		.987		----		1		UNCH		137.50B		72.30A					
1030				----		----		75.00N		67.00-		80		.975		----		17		UNCH		118.60B		50.90A					
1050				----		----		65.10N		57.20-		79		.964		----		12		UNCH		109.30B		41.30A					
1060				----		----		60.20N		52.40-		78		.951		7		7		UNCH		98.60B		36.90A					
1065				----		----		55.40N		47.60-		78		.938		----		53		UNCH		100.00B		32.70A					
1070				----		----		50.50N		42.90-		76		.919		----		4		UNCH		89.70B		28.80A					
1075				----		----		45.80N		38.30-		75		.895		----		36		UNCH		91.20B		24.80A					
1085				----		----		41.10N		33.80-		73		.865		41		41		UNCH		81.00B		20.90A					
1085				----		----		36.60N		29.40-		72		.831		116		116		UNCH		82.30B		14.50A					
1090				----		----		32.10N		25.20-		69		.787		6		407 +		1		78.00B		14.50A					
1095				----		----		27.90N		21.30-		66		.734		12		769		UNCH		73.90B		11.70A					
1100				----		----		23.80N		17.70-		61		.672		64		2268 -		64		69.60B		9.40A					
1105				----		----		20.10N		14.30-		58		.604		116		1540 -		72		65.50B		7.30A					
1110				----		----		16.60N		11.40-		52		.530		78		1292 +		12		61.60B		6.60A					
1115				----		----		13.50N		8.80-		47		.453		902		3184 +		517		57.60B		4.30A					
1120				----		----		10.70N		6.70-		40		.376		126		3396 +		9		55.00B		3.30A					
1125				----		----		8.40N		3.00-		34		.305		265		2173 +		43		52.40B		2.50A					
1130				----		----		6.40N		.70-		27		.241		50		1596 +		13		53.60B		1.90A					
1135				----		----		4.90N		2.70-		22		.187		137		2291 -		26		50.60B		1.40A					
1140				----		----		3.60N		1.90-		17		.140		240		1541 -		48		49.50B		1.10					
1145				----		----		2.70N		1.00-		13		.107		136		2677 +		25		46.70B		.80A					
1150				----		----		2.00N		.70-		10		.079		24		1170 +		9		44.00B		.60					
1155				----		----		1.10N		.40-		8		.057		11		1328 -		3		41.40B		.45					
1160				----		----		0.90N		.30-		6		.042		4		405 +		2		38.90B		.35					
1165				----		----		0.70N		.20-		5		.033		8		2050 +		1		36.50B		.25					
1170				----		----		0.50N		.10-		4		.025		30		636 +		30		34.20B		.25					
1175				----		----		0.40N		.05-		2		.020		----		835		UNCH		32.00B		.25					
1180				----		----		0.30N		.02-		2		.016		----		791		UNCH		29.90B		.10					
1185																													



PRELIMINARY



PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS										wed, Aug 03, 2016				PG39	
EURO FX CALL																			
1250	----	----	----	0.15N		.10-	0	.006	----	----		1	UNCH	2.70B	.25A				
1270	----	----	----	0.10N		.05-	0	.003	----	----		5	UNCH	.80B	.15A				
1275	----	----	----	0.05N		.05	UNCH	.002	----	----		5	UNCH	.70B	.15A				
TOTAL														320 11486 + 177					
NOV16																			
1090	----	----	----	45.20N		38.70-	65	.749	----	----		33	UNCH	45.40B	28.10A				
1095	----	----	----	41.20N		34.90-	63	.717	----	----		3	UNCH	41.40B	25.00A				
1100	----	----	----	37.30N		31.30-	60	.682	----	----		2	UNCH	37.50B	22.00A				
1105	----	----	----	33.70N		27.80-	59	.644	----	----		115	UNCH	33.70B	19.20A				
1110	----	----	----	30.10N		24.50-	56	.604	----	----		92	UNCH	30.20B	16.70A				
1115	----	----	----	26.70N		21.40-	53	.562	----	----		135	UNCH	26.90B	14.40A				
1120	----	----	----	23.60N		18.60-	50	.519	----	----		73	UNCH	23.70B	12.40A				
1125	----	----	----	20.60N		16.00-	46	.474	----	3		139	UNCH	20.80B	10.60A				
1130	----	----	----	17.90N		13.60-	43	.428	----	5		166 +	5	18.20B	9.10A				
1135	----	----	----	15.40N		11.50-	39	.383	----	20		91 +	20	16.00B	7.70A				
1140	----	----	----	13.20N		9.70-	35	.340	----	18		56 +	13	13.90B	6.50A				
1145	----	----	----	11.20N		8.10-	31	.299	----	27		62 +	27	12.00B	5.50A				
1150	----	----	----	9.50N		6.70-	28	.260	----	----		17	UNCH	10.40B	4.70A				
1155	----	----	----	7.90N		5.60-	23	.226	----	25		72 +	20	9.00B	4.00A				
1160	----	----	----	6.60N		4.60-	20	.193	----	65		92 +	55	7.70B	3.30A				
1165	----	----	----	5.50N		3.80-	17	.165	----	43		52 +	43	6.50B	2.80A				
1170	----	----	----	4.60N		3.10-	15	.140	----	----		26	UNCH	5.50B	2.50A				
1175	----	----	----	3.80N		2.60-	12	.120	----	----		21	UNCH	4.70B	2.10A				
1180	----	----	----	3.20N		2.20-	10	.103	----	1		19 +	1	4.00B	1.80A				
1185	----	----	----	2.60N		1.80-	7	.086	----	2		8 +	2	3.40B	1.50A				
1190	----	----	----	2.20N		1.50-	7	.073	----	----		22	UNCH	2.90B	1.40A				
1195	----	----	----	1.80N		1.30-	5	.063	----	----		21	UNCH	2.50B	1.20A				
1200	----	----	----	1.50N		1.10-	4	.054	----	----		25	UNCH	2.10B	.90A				
1205	----	----	----	1.30N		.90-	4	.045	----	----		14	UNCH	1.80B	.90A				
1215	----	----	----	1.00N		.70-	3	.035	----	----		4	UNCH	.90B	.70A				
1220	----	----	----	0.80N		.60-	2	.030	----	18		21 +	18	.80B	.50				
TOTAL														227 1381 + 204					
DEC16																			
1020	----	----	----	110.90N		103.30-	76	.933	----	----		22	UNCH	146.00B	87.20A				
1065	----	----	----	69.60N		62.40-	72	.823	----	----		5	UNCH	105.10B	49.80A				
1080	----	----	----	56.80N		50.10-	67	.760	----	----		1	UNCH	92.30B	38.90A				
1085	----	----	----	52.70N		46.20-	65	.736	----	----		82	UNCH	85.20B	35.50A				
1090	----	----	----	48.70N		42.50-	62	.710	----	----		94	UNCH	86.90B	32.30A				
1095	----	----	----	44.80N		38.80-	60	.682	----	2		87 +	2	82.80B	29.20A				
1100	----	----	----	41.10N		35.30-	58	.652	----	2		127 +	1	78.70B	26.20A				
1105	----	----	----	37.50N		31.90-	56	.621	----	----		211	UNCH	77.40B	23.40A				
1110	----	----	----	34.20N		28.70-	55	.588	----	2		274 +	2	73.50B	20.90A				
1115	----	----	----	31.00N		25.70-	53	.554	----	----		494	UNCH	69.70B	18.60A				
1120	----	----	----	27.90N		22.80-	51	.518	----	2		2335 +	2	65.90B	16.40A				
1125	----	----	----	25.00N		20.20-	48	.482	----	26		895 +	21	62.20B	14.40A				
1130	----	----	----	22.20N		17.80-	44	.446	----	9		730 +	5	58.60B	12.70A				
1135	----	----	----	19.70N		15.60-	41	.409	----	25		642 +	23	55.20B	11.10A				
1140	----	----	----	17.30N		13.60-	37	.373	----	48		298	UNCH	51.90B	9.80A				
1145	----	----	----	15.20N		11.80-	34	.338	----	40		324 +	13	48.60B	8.60A				
1150	----	----	----	13.30N		10.20-	31	.305	----	129		963 +	73	46.30B	7.50A				
1155	----	----	----	11.70N		8.80-	29	.273	----	17		364 -	1	43.30B	6.50A				
1160	----	----	----	10.20N		7.60-	26	.244	----	41		369 +	23	40.30B	5.70A				
1165	----	----	----	8.90N		6.50-	24	.216	----	99		1140 +	82	37.60B	4.90				
1170	----	----	----	7.70N		5.60-	21	.192	----	125		1158 +	70	35.40B	4.30A				
1175	----	----	----	6.70N		4.80-	19	.169	----	----		154	UNCH	33.30B	3.70				
1180	----	----	----	5.80N		4.20-	16	.150	----	22		452 -	16	31.20B	3.30				
1185	----	----	----	5.00N		3.60-	14	.132	----	----		240	UNCH	29.30B	2.90				
1190	----	----	----	4.30N		3.10-	12	.116	----	1		273	UNCH	28.30B	2.50				
1195	----	----	----	3.70N		2.70-	10	.102	----	36		1105	UNCH	26.50B	2.20A				
1200	----	----	----	3.20N		2.30-	9	.089	----	10		1819 -	1	24.90B	2.00				
1205	----	----	----	2.80N		2.00-	8	.078	----	----		251	UNCH	23.30B	1.70A				
1210	----	----	----	2.40N		1.70-	7	.068	----	10		642	UNCH	21.80B	1.50A				
1215	----	----	----	2.10N		1.50-	6	.060	----	10		207	UNCH	20.40B	1.30A				
1220	----	----	----	1.80N		1.30-	5	.053	----	24		537 +	10	19.10B	1.20A				
1225	----	----	----	1.60N		1.10-	5	.045	----	----		207	UNCH	17.80B	1.00				
1230	----	----	----	1.40N		1.00-	4	.041	----	11		426 +	11	16.70B	.90A				
1235	----	----	----	1.20N		.90-	3	.037	----	----		151	UNCH	15.60B	.80A				
1240	----	----	----	1.10N		.80-	3	.033	----	----		86	UNCH	14.50B	.80A				
1245	----	----	----	1.00N		.70-	3	.029	----	----		119	UNCH	13.60B	.70A				
1250	----	----	----	0.80N		.60-	2	.025	----	----		328	UNCH	12.70B	.60A				
1255	----	----	----	0.80N		.50-	3	.021	----	----		37	UNCH	11.80B	.60A				
1260	----	----	----	0.70N		.50-	2	.021	----	----		70	UNCH	6.90B	.50A				
1265	----	----	----	0.60N		.45-	1	.019	----	----		30	UNCH	6.40B	.45A				
1270	----	----	----	0.50N		.40-	1	.016	----	----		240	UNCH	5.80B	.40A				
1275	----	----	----	0.50N		.35-	1	.014	----	----		77	UNCH	4.20B	.40A				
1280	----	----	----	0.45N		.30-	1	.012	----	----		13	UNCH	1.90B	.35A				
1285	----	----	----	0.40N		.30-	1	.012	----	----		21	UNCH	1.70B	.35A				
1290	----	----	----	0.35N		.25-	1	.010	----	----		23	UNCH	1.60B	.20				
TOTAL														691 18123 + 320					
MAR17																			
1080	----	----	----	65.30N		59.00-	63	.733	----	----		3	UNCH	100.40B	48.90A				
1090	----	----	----	57.50N		51.60-	59	.691	----	----		8	UNCH	94.70B	42.30A				
1095	----	----	----	53.80N		48.00-	58	.669	----	----		137	UNCH	90.60B	39.30A				
1100	----	----	----	50.20N		44.50-	57	.646	----	----		59	UNCH	86.70B	36.30A				
1105	----																		



PRELIMINARY

PG39 BULLETIN #148@										EURO FX & CME\$INDEX OPTIONS										wed, Aug 03, 2016 PG39											
EURO FX P (EU)		EURO FX P (EU)																													
AUG16	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	5	UNCH	5.20B	.30A																
1050	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	63	UNCH	6.00B	.20A																
1060	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	90	UNCH	6.90B	.10A																
1065	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	113	UNCH	7.90B	.10A																
1070	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	121	UNCH	9.00B	.10A																
1075	-----	-----	-----	-----	-----	.05+	0	.001	-----	-----	-----	60	UNCH	10.20B	.10A																
1080	-----	-----	-----	-----	-----	.10+	1	.004	-----	-----	-----	150	UNCH	11.60B	.10A																
1085	-----	-----	-----	0.05N	-----	.15+	1	.007	-----	-----	-----	321	UNCH	13.10B	.10A																
1090	-----	-----	-----	0.10N	-----	.20+	1	.012	-----	-----	-----	34	UNCH	14.90B	.10																
1095	-----	-----	-----	0.10N	-----	.30+	2	.023	-----	-----	-----	30	UNCH	16.80B	.20A																
1100	-----	-----	-----	0.20N	-----	.50+	3	.048	-----	-----	-----	1	UNCH	18.90B	.35A																
1105	-----	-----	-----	0.30N	-----	.90+	6	.103	-----	-----	-----	30	UNCH	21.20B	.70A																
1110	-----	-----	-----	0.50N	-----	1.60+	11	.211	-----	-----	-----	72	UNCH	23.80B	1.30A																
1120	-----	-----	-----	2.10N	-----	5.60+	35	.666	-----	11	-----	31 +	11	25.80B	3.00																
1125	-----	-----	-----	4.10N	-----	9.20+	51	.866	-----	-----	-----	30	UNCH	28.70B	5.20A																
1130	-----	-----	-----	7.10N	-----	13.60+	65	.956	-----	-----	-----	120	UNCH	27.60B	10.70A																
TOTAL																															
SEP16	EURO FX P (EU)																														
1010	-----	-----	-----	0.10N	-----	.05-	0	.003	-----	-----	-----	1	UNCH	20.60B	.35A																
1050	-----	-----	-----	0.25N	-----	.35+	1	.024	-----	-----	-----	4	UNCH	34.00B	.35A																
1055	-----	-----	-----	0.30N	-----	.45+	1	.030	-----	-----	-----	30	UNCH	36.10B	.40A																
1070	-----	-----	-----	0.60N	-----	.90+	3	.061	-----	-----	-----	1	UNCH	43.00B	.60																
1075	-----	-----	-----	0.70N	-----	1.20+	5	.080	-----	-----	-----	90	UNCH	44.40B	.80A																
1080	-----	-----	-----	1.00N	-----	1.60+	6	.104	-----	-----	-----	143	UNCH	47.60B	1.00A																
1085	-----	-----	-----	1.30N	-----	2.10+	8	.134	-----	-----	-----	60	UNCH	50.30B	1.30A																
1090	-----	-----	-----	1.80N	-----	2.70+	9	.168	-----	-----	-----	124	UNCH	47.50B	1.70A																
1095	-----	-----	-----	2.30N	-----	3.50+	12	.212	-----	-----	-----	120	UNCH	56.00B	2.30A																
1100	-----	-----	-----	3.10N	-----	4.60+	15	.265	-----	30	-----	121 +	30	52.20B	3.00A																
1105	-----	-----	-----	4.00N	-----	6.00+	20	.327	-----	-----	-----	30	UNCH	55.80B	3.90A																
1110	-----	-----	-----	5.30N	-----	7.60+	23	.394	-----	-----	-----	30	UNCH	57.60B	5.10A																
1115	-----	-----	-----	6.80N	-----	9.70+	29	.469	-----	-----	-----	40	UNCH	60.20B	6.60A																
1120	-----	-----	-----	8.70N	-----	12.10+	34	.546	-----	-----	-----	194	UNCH	49.80B	8.40A																
1125	-----	-----	-----	10.90N	-----	15.00+	41	.623	-----	-----	-----	52	UNCH	49.50B	10.60A																
1135	-----	-----	-----	16.60N	-----	22.00+	54	.758	-----	-----	-----	1	UNCH	45.70B	16.20A																
TOTAL																															
OCT16	EURO FX P (EU)																														
1010	-----	-----	-----	0.20N	-----	.25+	0	.012	-----	-----	-----	5	UNCH	5.50B	.35A																
1100	-----	-----	-----	5.20N	-----	7.00+	18	.282	-----	-----	-----	50	UNCH	26.10B	5.20A																
TOTAL																															
NOV16	EURO FX P (EU)																														
965	-----	-----	-----	0.15N	-----	.20+	0	.008	-----	-----	-----	2	UNCH	.60B	.30A																
1080	-----	-----	-----	4.40N	-----	5.60+	12	.194	-----	-----	-----	30	UNCH	12.30B	4.50A																
TOTAL																															
DEC16	EURO FX P (EU)																														
1000	-----	-----	-----	1.10N	-----	1.40+	3	.043	-----	-----	-----	1	UNCH	15.10B	1.30A																
1050	-----	-----	-----	3.70N	-----	4.40+	7	.127	-----	-----	-----	1	UNCH	27.70B	3.80A																
1055	-----	-----	-----	4.20N	-----	5.00+	8	.142	-----	-----	-----	14	UNCH	29.50B	4.20A																
1080	-----	-----	-----	7.60N	-----	9.00+	14	.239	-----	-----	-----	25	UNCH	39.30B	7.60A																
1090	-----	-----	-----	9.50N	-----	11.30+	18	.289	-----	-----	-----	1	UNCH	43.90B	9.50A																
1100	-----	-----	-----	11.90N	-----	14.10+	22	.347	-----	-----	-----	1	UNCH	46.10B	12.00A																
1135	-----	-----	-----	25.40N	-----	29.30+	39	.590	-----	-----	-----	41	UNCH	59.30B	23.30A																
TOTAL																															
MAR17	EURO FX P (EU)																														
1070	-----	-----	-----	9.90N	-----	11.30+	14	.229	-----	-----	-----	12	UNCH	32.60B	10.10A																
1095	-----	-----	-----	15.10N	-----	17.40+	23	.330	-----	-----	-----	40	UNCH	42.80B	15.50A																
TOTAL																															
JUN17	EURO FX P (EU)																														
980	-----	-----	-----	4.00N	-----	4.40+	4	.078	-----	-----	-----	8	UNCH	7.60B	4.40A																
TOTAL																															
AUG16	EURO FX PUT																														
920	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	4	UNCH	.30B	.05																
930	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	22	UNCH	.40B	.10																
940	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	12	UNCH	.50B	.10																
950	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	25	UNCH	.70B	.10A																
955	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	332	UNCH	.80B	.15A																
965	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	16	UNCH	1.10B	.15A																
970	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	5	UNCH	1.20B	.10A																
975	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	18	UNCH	1.30B	.15A																
980	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	33	UNCH	1.50B	.10																
985	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	18	UNCH	1.70B	.10A																
990	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	24	UNCH	1.90B	.15A																
995	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	5	UNCH	2.20B	.15A																
1000	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	205	UNCH	2.50B	.15A																
1005	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	19	UNCH	2.80B	.05A																
1010	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	218	UNCH	3.10B	.05																
1015	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	237	UNCH	3.50B	.10A																
1020	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	245	UNCH	3.90B	.05																
1025	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	232	UNCH	4.40B	.05																
1030	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	320	UNCH	4.90B	.05																
1035	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	256	UNCH	5.50B	.05																
1040	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	2418	UNCH	6.10B	.05																
1045	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	2	523	UNCH	6.80B	.05															
1050	-----	-----	-----	-----	-----	CAB	-----	-----	-----	-----	-----	2890	UNCH	7.60B	.05																
1055	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	678	UNCH	8.60B	.05																
1060	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	786	UNCH	9.60B	.05																
1065	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	1031	UNCH	10.70B	.05																
1070	-----	-----	-----	-----	-----	CAB	-----	.000	-----	-----	-----	1222	UNCH	12.00B	.05																
1075	-----	-----	-----	-----	-----	.05+	0	.001	-----	-----	-----	1	2286	UNCH	13.40B	.05															
1080	-----	-----	-----	-----	-----	.10+	1	.004	-----	-----	-----	10	2998	-	10	16.00	.05														
1085	-----	-----	-----	0.05N	-----	.15+	1	.007	-----	-----	-----	63	5161	-	19	16.60B	.05														
1090	-----	-----	-----	0.10N	-----	.20+	1	.012	-----	-----	-----	430	5581	-	76	18.50B	.10														
1095	-----	-----																													



PRELIMINARY



PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS						wed, Aug 03, 2016 PG39			
EURO FX PUT													
1080	----	----	----	1.00N	1.60+	6	.104	----	324	1736 -	19	47.80B	.90
1085	----	----	----	1.30N	2.10+	8	.134	----	69	1009 +	13	50.40B	1.30
1090	----	----	----	1.80N	2.70+	9	.168	----	231	2654 +	27	53.10B	1.60
1095	----	----	----	2.30N	3.50+	12	.212	----	209	2075 +	75	56.00B	2.20
1100	----	----	----	3.10N	4.60+	15	.265	----	778	3473 -	177	58.90B	2.90
1105	----	----	----	4.00N	6.00+	20	.327	----	944	2901 +	49	62.10B	3.90
1110	----	----	----	5.30N	7.70+	24	.395	----	611	3167 +	174	65.10B	5.10
1115	----	----	----	6.80N	9.70+	29	.469	----	358	1603 +	319	68.40B	6.60
1120	----	----	----	8.70N	12.10+	34	.546	----	299	1915 +	78	65.10B	8.40A
1125	----	----	----	10.90N	15.00+	41	.623	----	86	1654 +	13	68.40B	10.70A
1130	----	----	----	13.60N	18.30+	47	.694	----	57	2095 -	55	67.60B	13.20
1135	----	----	----	16.60N	22.00+	54	.758	----	5	1299	UNCH	71.00B	15.70A
1140	----	----	----	20.10N	26.00+	59	.812	----	1	934 -	1	74.40B	17.50A
1145	----	----	----	23.80N	30.20+	64	.859	----	----	1375	UNCH	71.90B	19.20A
1150	----	----	----	27.90N	34.70+	68	.892	----	----	444	UNCH	73.50	20.90A
1155	----	----	----	32.20N	39.30+	71	.920	----	----	762	UNCH	77.40B	22.80A
1160	----	----	----	36.70N	44.00+	73	.942	----	----	593	UNCH	81.40B	24.90A
1165	----	----	----	41.30N	48.80+	75	.957	----	----	29	UNCH	85.50B	27.10A
1170	----	----	----	46.10N	53.60+	75	.966	----	----	35	UNCH	89.70B	29.60A
1175	----	----	----	50.90N	58.60+	77	.974	----	----	13	UNCH	94.00B	32.10A
1180	----	----	----	55.70N	63.50+	78	.979	----	----	51	UNCH	98.30B	34.80A
1190	----	----	----	65.50N	73.40+	79	.987	----	----	7	UNCH	107.10B	40.80A
1200	----	----	----	75.40N	83.40+	80	.991	----	----	1	UNCH	119.50	47.40A
1270	----	----	----	145.20N	153.30+	81	.999	----	----	55	UNCH	182.90B	106.30A
TOTAL									4357	45607 +	675		
OCT16													
930	----	----	----	0.05N	.05	UNCH	.001	----	----	6	UNCH	1.20B	.20A
970	----	----	----	0.10N	.10	UNCH	.005	----	----	20	UNCH	2.60B	.15A
990	----	----	----	0.10N	.15+	0	.007	----	----	16	UNCH	3.80B	.25A
995	----	----	----	0.15N	.15	UNCH	.007	----	3	38	UNCH	4.20B	.30A
1000	----	----	----	0.20N	.20	UNCH	.010	----	----	68	UNCH	4.60B	.15A
1005	----	----	----	0.20N	.25+	0	.012	----	----	361	UNCH	5.00B	.25A
1010	----	----	----	0.25N	.30+	0	.015	----	----	80	UNCH	5.50B	.35A
1015	----	----	----	0.30N	.35+	0	.017	----	----	37	UNCH	6.00B	.30A
1020	----	----	----	0.35N	.40+	0	.020	----	----	78	UNCH	6.60B	.35A
1025	----	----	----	0.40N	.50+	1	.025	----	----	82	UNCH	7.20B	.35A
1030	----	----	----	0.50N	.60+	1	.030	----	----	121	UNCH	7.90B	.40A
1035	----	----	----	0.60N	.70+	1	.035	----	----	62	UNCH	8.60B	.45A
1040	----	----	----	0.70N	.80+	1	.040	----	----	104	UNCH	9.40	.60
1045	----	----	----	0.80N	1.00+	2	.050	----	1	143 +	1	10.30B	.60
1050	----	----	----	0.90N	1.20+	3	.059	----	13	315 -	2	11.30B	.80
1055	----	----	----	1.10N	1.50+	4	.073	----	1	224	UNCH	12.30	.90
1060	----	----	----	1.40N	1.80+	4	.086	----	27	355	UNCH	13.50B	1.00
1065	----	----	----	1.60N	2.20+	6	.104	----	27	209 -	12	14.70B	1.40
1070	----	----	----	2.00N	2.70+	7	.125	----	22	377 +	6	16.00B	1.50
1075	----	----	----	2.40N	3.30+	9	.149	----	33	202 +	17	17.40B	1.90
1080	----	----	----	2.90N	4.00+	11	.176	----	16	549 +	1	19.00B	2.30
1085	----	----	----	3.50N	4.80+	13	.207	----	2	818 +	2	20.60B	2.90A
1090	----	----	----	4.30N	5.80+	15	.242	----	4	1038	UNCH	22.40B	3.60A
1095	----	----	----	5.20N	7.00+	18	.282	----	42	276 +	31	24.30B	4.10
1100	----	----	----	6.30N	8.40+	21	.327	----	564	2023 +	168	26.40B	5.20A
1105	----	----	----	7.60N	10.00+	24	.374	----	70	570 +	24	28.50B	6.30A
1110	----	----	----	9.10N	11.80+	27	.425	----	87	1443 +	23	30.70B	7.50A
1115	----	----	----	10.90N	13.90+	30	.479	----	29	396 -	17	33.20B	9.00A
1120	----	----	----	12.90N	16.30+	34	.535	----	25	850 +	1	35.90B	10.60A
1125	----	----	----	15.20N	19.00+	38	.591	----	57	1000 +	26	38.70B	12.60A
1130	----	----	----	17.80N	22.10+	43	.645	----	56	520 +	54	41.60B	14.80A
1135	----	----	----	20.70N	25.50+	48	.697	----	----	245	UNCH	44.60B	17.40A
1140	----	----	----	23.90N	29.10+	52	.743	----	----	135	UNCH	48.10B	19.20A
1145	----	----	----	27.30N	33.00+	57	.785	----	----	137	UNCH	51.40B	21.10A
1150	----	----	----	31.00N	37.10+	61	.822	----	----	196	UNCH	55.00B	23.20A
1155	----	----	----	35.00N	41.40+	64	.854	----	----	40	UNCH	58.90B	25.60A
1160	----	----	----	39.10N	45.80+	67	.881	----	----	62	UNCH	62.70B	28.20A
1165	----	----	----	47.80N	55.00+	72	.922	----	----	17	UNCH	66.80B	31.00A
1175	----	----	----	52.40N	59.70+	73	.938	----	----	37	UNCH	75.30B	38.70A
1180	----	----	----	57.00N	64.50+	75	.950	----	----	87	UNCH	79.50B	42.10A
1185	----	----	----					----	----	17	UNCH	81.70B	45.70A
TOTAL									1079	13354 +	323		
NOV16													
900	----	----	----	0.05N	.05	UNCH	.001	----	----	1	UNCH	.20	.10A
965	----	----	----	0.15N	.20+	0	.008	----	----	2	UNCH	.60B	.20A
975	----	----	----	0.20N	.25+	0	.010	----	----	1	UNCH	.80B	.30A
990	----	----	----	0.30N	.40+	1	.016	----	----	2	UNCH	1.20B	.40A
1000	----	----	----	0.40N	.50+	1	.020	----	----	15	UNCH	1.60	.50A
1010	----	----	----	0.50N	.70+	2	.027	----	----	22	UNCH	2.00B	.50
1015	----	----	----	0.60N	.80+	2	.031	----	----	5	UNCH	2.30B	.70A
1020	----	----	----	0.70N	.90+	2	.036	----	1	6 -	1	2.60B	.80A
1025	----	----	----	0.80N	1.00+	2	.040	----	----	1	UNCH	3.00B	.80A
1030	----	----	----	0.90N	1.20+	3	.047	----	11	10 +	10	3.40B	1.00A
1035	----	----	----	1.10N	1.40+	3	.055	----	----	22	UNCH	4.00B	1.10A
1040	----	----	----	1.30N	1.60+	3	.062	----	2	13 +	2	4.50B	1.30A
1045	----	----	----	1.50N	1.90+	4	.073	----	20	155 +	16	5.20B	1.50A
1050	----	----	----	1.70N	2.20+	5	.084	----	19	67 +	5	5.90B	1.70
1055	----	----	----	2.00N	2.60+	6	.098	----	13	239	UNCH	6.70B	2.00
1060	----	----	----	2.40N	3.00+	6	.112	----	----	182	UNCH	7.60B	2.40
1065	----	----	----	2.80N	3.60+	8	.131	----	----	152	UNCH	8.60B	2.80A
1070	----	----	----	3.20N	4.10+	9	.148	----	13	217 +	12	9.80B	3.30A

PG39 BULLETIN #148@														EURO FX & CME\$INDEX OPTIONS										Wed, Aug 03, 2016				PG39
EURO FX PUT		EURO FX PUT																										
1145	----			----	----			30.90N		35.50+	46	.661	----	----		216	UNCH	71.30B	26.50A									
1150	----			----	----			34.00N		38.90+	49	.694	----	----		279	UNCH	74.90B	28.10									
1155	----			----	----			37.30N		42.50+	52	.726	----	----		25	UNCH	78.50B	30.40A									
1160	----			----	----			40.80N		46.30+	55	.755	----	----		16	UNCH	82.30B	32.50A									
1165	----			----	----			44.50N		50.20+	57	.783	----	----		139	UNCH	86.10B	34.60A									
1170	----			----	----			48.30N		54.30+	60	.807	----	----		5	UNCH	90.10B	36.90A									
1180	----			----	----			56.40N		62.80+	64	.849	----	----		6	UNCH	98.10B	42.00A									
1185	----			----	----			60.60N		67.20+	66	.867	----	----		139	UNCH	102.30B	44.70A									
1190	----			----	----			64.90N		71.70+	68	.883	----	----		37	UNCH	106.50B	47.50A									
TOTAL																841	19210 +	290										
MAR17	EURO FX PUT			----	----			2.10N		2.30+	2	.052	----	----		47	UNCH	10.00B	2.30A									
980	----			----	----			2.50N		2.70+	2	.061	----	----		17	UNCH	11.10B	2.70A									
990	----			----	----			2.70N		3.00+	3	.068	----	----		14	UNCH	13.20B	2.90A									
995	----			----	----			2.90N		3.20+	3	.072	----	----		326	UNCH	14.00B	2.70A									
1000	----			----	----			3.20N		3.50+	3	.079	----	----		12	UNCH	14.90B	3.50A									
1005	----			----	----			3.40N		3.90+	5	.087	----	----		28	UNCH	15.80B	3.80A									
1010	----			----	----			4.10N		4.60+	5	.102	----	1	1104 +	1		17.70B	3.90									
1020	----			----	----			4.50N		5.00+	5	.110	----	----		2	UNCH	18.80B	4.90A									
1025	----			----	----			4.90N		5.50+	6	.120	----	----		126	UNCH	20.20	5.10A									
1030	----			----	----			5.30N		6.00+	7	.131	----	----		79	UNCH	21.00B	5.50A									
1035	----			----	----			5.80N		6.60+	8	.142	----	----		30	UNCH	25.20	6.00A									
1040	----			----	----			6.40N		7.20+	8	.154	----	----		50	UNCH	23.50B	6.50A									
1045	----			----	----			7.00N		7.90+	9	.167	----	----		32	UNCH	24.90B	7.10A									
1050	----			----	----			7.60N		8.60+	10	.181	----	----		119	UNCH	26.30B	7.80A									
1055	----			----	----			8.30N		9.40+	11	.196	----	----		31	UNCH	27.80B	8.50A									
1060	----			----	----			9.10N		10.30+	12	.212	----	----		268	UNCH	29.30B	9.30A									
1065	----			----	----			9.90N		11.30+	14	.229	----	----		348	UNCH	31.00B	10.00A									
1070	----			----	----			10.80N		12.30+	15	.247	----	----		125	UNCH	32.70B	10.90A									
1075	----			----	----			11.70N		13.50+	18	.266	----	----		240	UNCH	34.40B	11.80A									
1080	----			----	----			12.70N		14.70+	20	.286	----	----		143	UNCH	36.30B	12.90A									
1085	----			----	----			13.90N		16.00+	21	.308	----	----		697	UNCH	40.00	14.00									
1090	----			----	----			15.10N		17.40+	23	.330	----	----		364	UNCH	40.30B	15.30A									
1095	----			----	----			16.50N		18.90+	24	.353	----	----		383	UNCH	42.40B	16.60A									
1100	----			----	----			18.00N		20.50+	25	.377	----	----		158	UNCH	44.70B	18.10A									
1105	----			----	----			19.70N		22.20+	25	.402	----	----		188	UNCH	47.00B	19.70A									
1110	----			----	----			21.40N		24.10+	27	.428	----	----		135	UNCH	49.40B	21.40A									
1115	----			----	----			23.30N		26.10+	28	.455	----	----		81	UNCH	51.00B	23.00A									
1120	----			----	----			25.30N		28.30+	30	.483	----	----		116	UNCH	49.80B	24.40A									
1125	----			----	----			27.50N		30.70+	32	.511	----	----		504	UNCH	56.50B	25.90A									
1130	----			----	----			29.80N		33.30+	35	.539	----	----		294	UNCH	59.40B	27.40A									
1135	----			----	----			32.30N		36.00+	37	.567	----	----		420	UNCH	61.90B	29.10A									
1140	----			----	----			34.90N		38.80+	39	.595	----	----		290	UNCH	65.20B	30.80A									
1145	----			----	----			37.60N		41.90+	43	.622	----	----		99	UNCH	64.40B	32.70A									
1150	----			----	----			40.50N		45.00+	45	.649	----	----		140	UNCH	67.70B	34.60A									
1155	----			----	----			43.60N		48.30+	47	.676	----	----		44	UNCH	71.10B	36.70A									
1160	----			----	----			46.80N		51.80+	50	.701	----	----		82	UNCH	74.40B	38.80A									
1165	----			----	----			50.10N		55.40+	53	.725	----	----		105	UNCH	78.10B	41.10A									
1170	----			----	----			64.90N		71.10+	62	.809	----	----		41	UNCH	93.30B	51.40A									
1190	----			----	----			77.20N		83.90+	67	.857	----	----		55	UNCH	103.10B	70.40A									
1205	----			----	----			127.80N		135.30+	75	.951	----	----		6	UNCH	155.10B	103.90A									
1260	----			----	----			137.40N		145.10+	77	.957	----	----		10	UNCH	161.50B	112.30A									
1270	----			----	----			142.30N		150.00+	77	.961	----	----		10	UNCH	166.30B	116.50A									
1275	----			----	----			147.10N		154.90+	78	.964	----	----		20	UNCH	171.00B	120.80A									
1280	----			----	----								----	----	1	7383 +	1											
TOTAL																1	7383 +	1										
JUN17	EURO FX PUT			----	----			3.50N		3.80+	3	.068	----	----		18	UNCH	6.00	4.80A									
970	----			----	----			4.00N		4.40+	4	.078	----	----		70	UNCH	12.70B	4.40A									
980	----			----	----			4.90N		5.40+	5	.095	----	----		15	UNCH	9.30B	5.40A									
995	----			----	----			6.00N		6.70+	7	.116	----	----		15	UNCH	17.50B	6.30A									
1010	----			----	----			6.90N		7.70+	8	.132	----	----		44	UNCH	19.40B	7.30A									
1020	----			----	----			7.40N		8.30+	9	.142	----	----		5	UNCH	20.50B	7.80A									
1025	----			----	----			8.00N		8.90+	9	.151	----	----		14	UNCH	21.40B	8.30A									
1030	----			----	----																							

PRELIMINARY

PG39

BULLETIN #148@

EURO FX & CME\$INDEX OPTIONS

wed, Aug 03, 2016

PG39

WKEC-3X-C													
AUG16	WKEC-3X-C												
1085	----	----	----	40.10N	32.20-	79	.948	----	----	3	UNCH	40.30B	18.20A
1090	----	----	----	35.20N	27.40-	78	.926	----	----	3	UNCH	35.40B	14.40A
1095	----	----	----	30.50N	22.80-	77	.888	----	----	2	UNCH	30.60B	11.00A
1100	----	----	----	25.80N	18.40-	74	.833	----	----	24	UNCH	26.00B	8.10A
1105	----	----	----	21.30N	14.30-	70	.754	----	----	96	UNCH	21.50B	5.90A
1110	----	----	----	17.10N	10.70-	64	.659	----	----	99	UNCH	17.30B	4.10A
1115	----	----	----	13.30N	7.60-	57	.544	----	----	276	UNCH	13.40B	2.90A
1120	----	----	----	9.90N	5.20-	47	.422	----	96	706 +	3	10.20B	2.00A
1125	----	----	----	7.10N	3.40-	37	.309	----	119	180 +	10	7.40B	1.40A
1130	----	----	----	4.90N	2.10-	28	.211	----	197	289 +	109	5.10B	1.00A
1135	----	----	----	3.30N	1.30-	20	.140	----	----	44	UNCH	3.40B	.80A
1140	----	----	----	2.10N	.70-	14	.082	----	----	93	UNCH	2.20B	.60A
1145	----	----	----	1.40N	.45-	9	.053	----	----	30	UNCH	1.40B	.40A
1170	----	----	----	0.20N	.10-	1	.010	----	----	33	UNCH	.15B	.15A
TOTAL									412	1878 +	122		
WKEC-3X-P													
AUG16	WKEC-3X-P												
1055	----	----	----	0.05N	.10+	0	.008	----	----	75	UNCH	1.00B	.15A
1070	----	----	----	0.10N	.20+	1	.019	----	----	36	UNCH	2.30B	.20A
1075	----	----	----	0.15N	.25+	1	.025	----	----	77	UNCH	3.00B	.25A
1080	----	----	----	0.20N	.35+	1	.035	----	----	21	UNCH	4.00B	.35A
1085	----	----	----	0.30N	.50+	2	.051	----	----	61	UNCH	5.20B	.35A
1090	----	----	----	0.45N	.70+	2	.073	----	3	122 -	2	6.60B	.40A
1095	----	----	----	0.70N	1.10+	4	.111	----	----	242	UNCH	8.50B	.70A
1100	----	----	----	1.00N	1.70+	7	.166	----	10	196	UNCH	10.90B	1.00A
1105	----	----	----	1.50N	2.70+	12	.245	----	60	173 +	34	13.70B	1.50A
1110	----	----	----	2.30N	4.00+	17	.340	----	205	422 +	137	16.80B	2.30A
1115	----	----	----	3.50N	5.90+	24	.455	----	82	158 +	37	20.40B	3.40A
1120	----	----	----	5.10N	8.50+	34	.577	----	30	70 -	20	24.30B	5.00A
1125	----	----	----	7.30N	11.70+	44	.690	----	----	42	UNCH	28.50B	7.10
TOTAL									390	1695 +	186		
WKEC-4X-C													
AUG16	WKEC-4X-C												
1105	----	----	----	22.00N	15.40-	66	.721	----	----	21	UNCH	22.20B	7.20A
1110	----	----	----	18.00N	11.90-	61	.635	----	4	36 +	4	18.10B	5.30A
1115	----	----	----	14.30N	8.90-	54	.537	----	18	68 +	18	14.40B	3.90A
1120	----	----	----	11.00N	6.40-	46	.436	----	53	80 +	26	11.20B	2.80A
1125	----	----	----	8.20N	4.40-	38	.336	----	110	223 +	105	8.40B	2.00A
1130	----	----	----	6.00N	3.00-	30	.250	----	209	298 +	137	6.20	1.50A
1135	----	----	----	4.30N	1.90-	24	.174	----	21	56 +	21	4.30B	1.10A
1145	----	----	----	2.00N	.80-	12	.081	----	----	13	UNCH	2.00	.60A
1160	----	----	----	0.70N	.25+	NEW	.026	----	1	1 +	1	.60B	.35A
TOTAL									416	796 +	312		
WKEC-4X-P													
AUG16	WKEC-4X-P												
1060	----	----	----	0.10N	.20+	1	.017	----	----	6	UNCH	.80	.20A
1065	----	----	----	0.15N	.25+	1	.022	----	----	7	UNCH	.90	.25A
1075	----	----	----	0.30N	.45+	1	.040	----	----	5	UNCH	.40B	.40A
1080	----	----	----	0.40N	.60+	2	.054	----	----	7	UNCH	3.30B	.40
1085	----	----	----	0.60N	.90+	3	.078	----	----	19	UNCH	4.70	.60A
1090	----	----	----	0.80N	1.20+	4	.105	----	----	30	UNCH	7.30	.80A
1095	----	----	----	1.10N	1.80+	7	.150	----	11	471	UNCH	9.20	1.10A
1100	----	----	----	1.60N	2.60+	10	.207	----	153	518 +	116	11.00B	1.50A
1105	----	----	----	2.20N	3.70+	15	.278	----	113	346 +	90	12.50B	2.20A
1110	----	----	----	3.20N	5.20+	20	.364	----	68	892 +	17	15.00B	3.10A
1115	----	----	----	4.50N	7.20+	27	.462	----	70	301 -	1	7.90	4.40A
1120	----	----	----	6.20N	9.70+	35	.563	----	36	165 +	35	22.30B	6.10A
1125	----	----	----	8.40N	12.70+	43	.663	----	----	99	UNCH	13.20	8.20A
TOTAL									451	2866 +	257		

** 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.**

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
EURO FX PUT OCT16 PUT ZC	EURO FX OPTIONS 1100	----	320	320	----	----	0.00
TOTALS		0	320	320	0	0	0