

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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FINAL

PG39 BULLETIN # 29@

EURO FX & CME\$INDEX OPTIONS

Mon, Feb 13, 2012 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=BI D 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=BI D 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:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
EURO FX FUT		03/19			06/18	09/17	12/17
EURO FX OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKEC-1X-C		03/02					
WKEC-2X-C	02/10		04/13				
WKEC-3X-C	02/17	03/16	04/20				
WKEC-4X-C	02/24	03/23					
WKEC-5X-C		03/30					
EURO FX OPT (EUR)	02/03	03/09	04/05	05/04	06/08	09/07	12/07
EFX WK1 (EUR)		03/02					
EFX WK2 (EUR)	02/10		04/13				
EFX WK3 (EUR)	02/17	03/16	04/20				
EFX WK4 (EUR)	02/24	03/23					
EFX WK5 (EUR)		03/30					

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13					
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1T FEB12		92.0-166.0	92.0-166.0	92.0-166.0	
MAR12	92.0-166.0		90.0-170.0	90.0-170.0	90.0-170.0
APR12		90.0-170.0	90.0-170.0		
1X FEB12		92.0-166.0	92.0-166.0	92.0-166.0	
MAR12	92.0-166.0		90.0-170.0	90.0-170.0	90.0-170.0
APR12		90.0-170.0	90.0-170.0		
ZC FEB12	92.0-166.0	92.0-166.0	90.0-170.0	90.0-170.0	90.0-170.0
YT FEB12	92.0-166.0	92.0-166.0	90.0-170.0	90.0-170.0	90.0-170.0
JUN12				106.0-154.0	100.0-150.0
SEP12				106.0-154.0	100.0-150.0
DEC12					

EURO FX & CME\$INDEX FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECI PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HI GH	LOW
EURO FX FUT											
MAR12	----	----	----	1.31720N	1.32050 ( .7573) +	33	2753	206319	281213 -	1838 1.47960	1.26270
JUN12	----	----	----	1.31780N	1.32100 ( .7570) +	32	33	671	5261 +	484 1.46430B	1.26400A
SEP12	----	----	----	1.31830N	1.32170 ( .7566) +	34	----	1	81	UNCH 1.45940B	1.26580A
DEC12	----	----	----	1.31910N	1.32240 ( .7562) +	33	----	----	16	UNCH 1.44050B	1.27100A
MAR13	----	----	----	1.32000N	1.32350 ( .7556) +	35	----	----	8	UNCH 1.39020B	1.28130A
TOTAL EURO FX FUT							2786	206991	286579 -	1354	

EURO FX (EU) FIXING PRICE: Jun12 1.3170000

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--	--
EURO FX C (EU)										HI GH	LOW
MAR12				(FUTURES SETT. 1.32050 + 33.0 )							
1295	----	----	----	30.90N	32.40+ 15 .738	----	----	----	14	UNCH	45.80B 12.10A
1300	----	----	----	27.30N	28.60+ 13 .700	----	----	----	37	UNCH	44.80B 10.70A
1305	----	----	----	24.00N	25.00+ 10 .658	----	----	----	15	UNCH	41.80B 9.40A
1310	----	----	----	20.80N	21.60+ 8 .610	----	----	----	----	UNCH	70.40B 8.10A
1315	----	----	----	17.90N	18.50+ 6 .562	----	----	----	36	UNCH	67.40B 7.20A
1320	----	----	----	15.20N	15.60+ 4 .510	----	----	----	10	UNCH	68.40B 6.30A
1325	----	----	----	12.80N	13.00+ 2 .457	----	----	----	4	UNCH	65.30B 5.40A
1330	----	----	----	10.60N	10.80+ 2 .404	----	----	1	6 -	1	62.30B 4.70A
1340	----	----	----	6.90N	7.00+ 1 .299	----	----	----	6	UNCH	75.30B 3.60A
1345	----	----	----	5.60N	5.50- 1 .251	----	----	----	15	UNCH	72.30B 3.10A
1350	----	----	----	4.40N	4.20- 2 .205	----	----	1	14 +	1	69.30B 2.70A
1355	----	----	----	3.50N	3.30- 2 .169	----	----	----	1	UNCH	69.20B 2.30A
1360	----	----	----	2.70N	2.50- 2 .134	----	----	1	40 +	1	66.20B 2.10A
1370	----	----	----	1.60N	1.50- 1 .086	----	----	----	1	UNCH	65.20B 1.40A
1375	----	----	----	1.20N	1.10- 1 .066	----	----	6	2 -	4	64.60B 1.10A
1380	----	----	----	0.90N	.80- 1 .050	----	----	----	34	UNCH	63.10B .80A
1385	----	----	----	0.70N	.60- 1 .038	----	----	----	111	UNCH	60.00B .60A
1390	----	----	----	0.50N	.45- 0 .029	----	----	----	33	UNCH	61.70B .60A
1395	----	----	----	0.40N	.35- 0 .023	----	----	----	10	UNCH	60.90B .45A
1400	----	----	----	0.30N	.25- 0 .016	----	----	----	8	UNCH	59.70B .35A
1405	----	----	----	0.25N	.20- 0 .013	----	----	----	1	UNCH	56.50B .30A
1410	----	----	----	0.20N	.15- 0 .010	----	----	----	3	UNCH	53.50B .25A
1415	----	----	----	0.15N	.15 UNCH .009	----	----	----	75	UNCH	50.50B .40A
1420	----	----	----	0.10N	.10 UNCH .006	----	----	----	5	UNCH	47.60B .40
1430	----	----	----	0.10N	.05- 0 .003	----	----	----	22	UNCH	42.10B .30A
1435	----	----	----	0.05N	.05 UNCH .003	----	----	----	12	UNCH	39.50B .50A
1440	----	----	----	0.05N	.05 UNCH .003	----	----	----	20	UNCH	37.00B .30
1450	----	----	----	----	CAB .003	----	----	----	1	UNCH	45.50 .30A
1500	----	----	----	----	CAB .002	----	----	----	2	UNCH	12.50B .80A
TOTAL								9	538 -	3	
APR12				(FUTURES SETT. .00)							
1325	----	----	----	19.90N	20.10+ NEW .479	----	----	1	1 +	1	27.00B 9.90A
1350	----	----	----	10.00N	9.70+ 3 .296	----	----	----	1	UNCH	15.20B 5.90A
1355	----	----	----	8.50N	8.30+ NEW .264	----	----	4	2 +	2	13.40B 5.40A
1375	----	----	----	4.30N	4.10+ NEW .153	----	----	1	1 +	1	7.90B 3.60A
1400	----	----	----	1.60N	1.40- 2 .063	----	----	40	22 +	20	3.90B 1.80A
1450	----	----	----	0.30N	.25- 0 .012	----	----	----	1	UNCH	.80 .80
TOTAL								46	28 +	24	
MAY12				(FUTURES SETT. .00)							
1350	----	----	----	15.20N	15.10- 1 .343	----	----	----	1	UNCH	20.50B 14.50A
TOTAL								0	1		
JUN12				(FUTURES SETT. 1.32100 + 32.0 )							
1285	----	----	----	56.30N	57.40+ 11 .665	----	----	----	1	UNCH	59.30B 32.50A
1300	----	----	----	46.40N	47.30+ 9 .605	----	----	----	1	UNCH	54.70B 26.50A
1315	----	----	----	37.50N	38.10+ 6 .540	----	----	----	2	UNCH	54.10B 21.30A
1320	----	----	----	34.70N	35.30+ 6 .517	----	----	----	1	UNCH	51.30B 19.80A
1330	----	----	----	29.60N	29.90+ 3 .470	----	----	----	1	UNCH	46.10B 17.00A
1340	----	----	----	25.00N	25.10+ 1 .423	----	----	----	1	UNCH	41.20B 14.60A
1350	----	----	----	20.90N	20.70- 2 .374	----	----	----	1	UNCH	36.60B 17.20A
1360	----	----	----	17.30N	17.10- 2 .328	----	----	----	2	UNCH	32.40B 14.80A
1370	----	----	----	14.20N	14.00- 2 .285	----	----	----	5	UNCH	18.40B 12.20
1380	----	----	----	11.50N	11.30- 2 .244	----	----	----	2	UNCH	15.20B 10.10A
1400	----	----	----	7.50N	7.10- 4 .171	----	----	----	1	UNCH	10.00 7.00A
1450	----	----	----	2.30N	2.20- 1 .063	----	----	----	1	UNCH	4.00 2.40A
1480	----	----	----	1.00N	1.10+ 1 .034	----	----	5	12 +	5	1.70B 1.10
1500	----	----	----	0.70N	.70 UNCH .022	----	----	----	1	UNCH	9.00 2.00
TOTAL								5	32 +	5	
EURO FX CALL				(FUTURES SETT. 1.32050 + 33.0 )							
MAR12											
1170	----	----	----	147.20N	150.50+ 33 .997	----	----	----	4	UNCH	159.40B 100.30A
1200	----	----	----	117.50N	120.60+ 31 .990	----	----	----	10	UNCH	118.40B 77.40A
1220	----	----	----	97.80N	100.90+ 31 .979	----	----	17	76 +	17	130.30B 61.10A
1230	----	----	----	88.10N	91.10+ 30 .968	----	----	----	1	UNCH	122.90B 49.70A
1240	----	----	----	78.50N	81.50+ 30 .955	----	----	4	10 +	4	115.20B 40.50A
1250	----	----	----	69.10N	71.90+ 28 .938	----	----	----	10	UNCH	106.70B 34.50A
1255	----	----	----	64.50N	67.20+ 27 .926	----	----	----	50	UNCH	76.50B 29.80A
1260	----	----	----	60.00N	62.50+ 25 .913	----	----	----	56	UNCH	98.40B 26.80A
1265	----	----	----	55.50N	57.90+ 24 .897	----	----	----	199	UNCH	67.70B 24.40
1270	----	----	----	51.10N	53.40+ 23 .878	----	----	----	315	UNCH	114.40B 21.70A
1275	----	----	----	46.80N	49.00+ 22 .856	----	----	----	537	UNCH	58.70B 19.50A
1280	----	----	----	42.60N	44.60+ 20 .833	----	----	1	631 -	1	107.10B 17.40A

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EURO FX CALL	EURO FX CALL	(FUTURES SETT.	1.32050 +	33.0 )										
MAR12														
1285				38.50N		40.40+	19	.805	----	----	142	UNCH	51.00B	15.50A
1290				34.60N		36.30+	17	.774	----	6	1227 -	1	99.00B	13.70A
1295				30.90N		32.40+	15	.738	----	----	420	UNCH	46.10B	12.10A
1300				27.30N		28.60+	13	.700	----	2	792 +	1	102.00B	10.70A
1305				24.00N		25.00+	10	.658	----	----	377	UNCH	82.30B	9.40A
1310				20.80N		21.60+	8	.612	----	2	1149	UNCH	99.50B	8.30A
1315				17.90N		18.50+	6	.562	----	40	908 +	34	95.70B	7.30A
1320				15.20N		15.60+	4	.510	----	80	971 +	27	92.00B	6.00A
1325				12.80N		13.00+	2	.457	----	6	1012 +	2	116.20B	5.50A
1330				10.60N		10.80+	2	.404	----	37	1351 -	45	112.20B	4.60A
1335				8.60N		8.70+	1	.350	----	27	766 +	5	108.20B	4.20A
1340				6.90N		7.00+	1	.299	----	1225	3872 +	726	104.20B	3.60A
1345				5.60N		5.50-	1	.251	----	22	1551 +	10	100.30B	3.10A
1350		4.60B		4.60B		4.20-	2	.205	----	409	3514 -	26	96.50B	2.40A
1355				3.50N		3.30-	2	.169	----	14	926 +	2	92.70B	2.30A
1360				2.70N		2.50-	2	.134	----	1870	3192 +	1451	89.00B	1.80A
1365				2.10N		1.90-	2	.107	----	20	1272 -	2	85.30B	1.80A
1370				1.60N		1.50-	1	.086	----	12	1534	UNCH	90.50	1.30A
1375	1.20	1.20	*1.20	1.20		1.10-	1	.066	----	105	1103 +	36	87.50	1.10
1380				0.90N		.80-	1	.050	----	19	1270 -	6	74.10B	.70
1385				0.70N		.60-	1	.038	----	1	932 -	1	70.70B	.50
1390				0.50N		.45-	0	.029	----	24	1282 +	7	78.50	.40
1395				0.40N		.35-	0	.023	----	----	237	UNCH	64.30B	.35A
1400				0.30N		.25-	0	.016	----	23	1710 +	7	86.90B	.20
1405				0.25N		.20-	0	.013	----	19	126 -	9	58.10B	.20
1410				0.20N		.15-	0	.010	----	5	180 -	5	68.00	.15
1415				0.15N		.15	UNCH	.009	----	----	163	UNCH	54.10B	.15
1420				0.10N		.10	UNCH	.006	----	9	1270	UNCH	73.80B	.15
1425				0.10N		.10	UNCH	.006	----	----	414	UNCH	53.30B	.15
1430				0.10N		.05-	0	.003	----	----	554	UNCH	62.00B	.10
1435				0.05N		.05	UNCH	.003	----	8	111 -	8	49.60B	.10A
1440				0.05N		.05	UNCH	.003	----	----	360	UNCH	61.50B	.10A
1445							CAB	.003	----	----	225	UNCH	55.10B	.20
1450							CAB	.003	----	----	1467	UNCH	55.70B	.05
1455							CAB	.002	----	----	43	UNCH	39.50B	.10
1460							CAB	.002	----	----	348	UNCH	50.80B	.10
1465							CAB	.002	----	----	230	UNCH	35.10B	.20
1470							CAB	.002	----	----	447	UNCH	32.90B	.20
1475							CAB	.002	----	----	51	UNCH	31.00B	.10
1480							CAB	.002	----	----	607	UNCH	53.20B	.10
1485							CAB	.002	----	----	110	UNCH	27.00B	.20
1490							CAB	.002	----	----	801	UNCH	25.30B	.10
1495							CAB	.002	----	----	43	UNCH	23.60B	.20
1500							CAB	.002	----	----	1263	UNCH	32.70	.10
1505							CAB	.002	----	----	84	UNCH	20.70B	.70
1510							CAB	.002	----	----	71	UNCH	27.40B	.05
1515							CAB	.002	----	----	29	UNCH	26.10B	.10
1520							CAB	.002	----	----	59	UNCH	24.90B	.20
1525							CAB	.002	----	----	28	UNCH	23.70B	.20
1530							CAB	.002	----	----	35	UNCH	17.70	.20A
1535							CAB	.002	----	----	10	UNCH	31.50	.70A
1540							CAB	.002	----	----	117	UNCH	17.50	.20A
1545							CAB	.001	----	----	25	UNCH	17.90B	.70
1550							CAB	.001	----	----	1312	UNCH	17.70	.10
1555							CAB	.001	----	----	116	UNCH	7.80B	.60
1560							CAB	.001	----	----	91	UNCH	13.50	.05
1565							CAB	.001	----	----	1	UNCH	6.70B	.80A
1570							CAB	.001	----	----	195	UNCH	12.50	.40
1575							CAB	.001	----	----	25	UNCH	5.80B	.70
1580							CAB	.001	----	----	158	UNCH	5.40B	.05
1585							CAB	.001	----	----	49	UNCH	5.00B	.05
1590							CAB	.001	----	----	38	UNCH	4.60B	.05
1595							CAB	.001	----	----	50	UNCH	4.30B	.05
1600							CAB	.001	----	----	185	UNCH	9.50B	.05
1620							CAB	.001	----	----	76	UNCH	5.50	.05
1660							CAB	.001	----	----	144	UNCH	3.50	.05
TOTAL										4007	45120 +	2225		
APR12														
1220				100.60N		103.20+	26	.931	----	----	1	UNCH	105.90B	61.90A
1240				82.40N		84.60+	22	.893	----	----	2	UNCH	87.60B	47.30A
1240				73.60N		75.60+	20	.867	----	----	1	UNCH	78.70B	40.80A
1270				56.70N		58.30+	16	.800	----	----	4	UNCH	67.60B	28.40A
1275				52.70N		54.20+	15	.779	----	----	380	UNCH	63.30B	26.20A
1280				48.80N		50.20+	14	.756	----	----	21	UNCH	59.70B	23.70A
1285				45.20N		46.40+	12	.732	----	----	5	UNCH	55.50B	21.60A
1290				41.50N		42.60+	11	.706	----	----	11	UNCH	51.60B	19.80A
1295				38.00N		38.90+	9	.679	----	----	21	UNCH	47.70B	17.90A
1300				34.60N		35.40+	8	.649	----	----	123	UNCH	44.00B	16.40
1305				31.40N		32.00+	6	.618	----	----	630	UNCH	40.40B	14.70A
1310				28.20N		28.80+	6	.585	----	----	437	UNCH	36.80B	13.40A
1315				25.30N		25.70+	4	.551	----	----	123	UNCH	33.70B	12.10A
1320				22.50N		22.80+	3	.515	----	----	437	UNCH	30.40B	10.80A
1325				19.90N		20.20+	3	.479	----	----	119	UNCH	27.30B	9.70A
1330				17.60N		17.70+	1	.442	----	----	221	UNCH	24.60B	8.80
1335				15.40N		15.40	UNCH	.405	----	----	63	UNCH	21.90B	7.80A
1340				13.40N		13.30-	1	.368	----	----	633	UNCH	19.60B	7.00A
1345				11.60N		11.40-	2	.331	----	----	37	UNCH	17.60B	6.30A
1350				10.00N		9.70-	3	.296	----	17	322 +	3	15.70B	5.50
1355				8.50N		8.30-	2	.264	----	----	85	UNCH	13.80B	5.00A
1360				7.20N		7.00-	2	.232	----	15	296 +	8	12.20	4.50A
1365				6.10N		5.90-	2	.204	----	5	89	UNCH	10.80B	4.00A
1370				5.10N		4.90-	2	.176	----	1	513	UNCH	9.60B	3.70A
1375				4.30N		4.10-	2	.153	----	18	154 +	18	8.40B	3.10
1380				3.50N		3.30-	2	.129	----	12	185 -	2	7.40B	2.90A
1385	2.90	2.90	2.90	2.90		2.70-	2	.109	----	8	1054	UNCH	6.40B	2.60A
1390				2.40N		2.20-	2	.092	----	3	199 +	3	5.60B	2.10
1395				2.00N		1.80-	2	.077	----	4	114 +	4	4.90B	1.90
1400				1.60N		1.40-	2	.063	----	171	390 +	161	4.20B	1.60
1405				1.30N		1.20-	1	.054	----	57	73 +	57	3.60B	1.30
1410				1.10N		1.00-	1	.046	----	----	368	UNCH	3.20B	1.00A
1415				0.90N		.80-	1	.037	----	----	919	UNCH	2.80B	1.00
1420				0.70N		.70	UNCH	.033	----	1	14	UNCH	2.40B	.70
1425				0.60N		.50-	1	.024	----	----	1	UNCH	2.00B	.80A
1430				0.50N		.45-	0	.022	----	27	246 +	21	2.00	.40
1435				0.45N		.40-	0	.019	----	----	1	UNCH	1.60B	.40A
1440				0.40N		.35-	0	.017	----	----	113	UNCH	1.40B	.50
1445				0.35N		.30-	0	.014	----	----	1	UNCH	1.10B	.45A
1450				0.30N		.25-	0	.012	----	1	1624 +	1	1.10B	.30A
1455				0.25N		.20-	0	.010	----	----	3	UNCH	.90B	.40A
1460				0.20N		.20	UNCH	.009	----	----	25	UNCH	.80	.30A
1465				0.15N		.15	UNCH	.007	----	----	1	UNCH	.40	.40
1470</														

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FINAL

PG39 BULLETIN # 29@ EURO FX & CME\$INDEX OPTIONS Mon, Feb 13, 2012 PG39

EURO FX CALL	EURO FX CALL	(FUTURES SETT.	1.32100 +	32.0 )																			
JUN12	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----		
1280	-----	-----	59.80N	-----	61.00+	12	.683	-----	-----	-----	-----	-----	-----	423	UNCH	70.40B	34.90A	-----	-----	-----	-----		
1285	-----	-----	56.40N	-----	57.40+	10	.665	-----	-----	-----	-----	-----	-----	45	UNCH	67.20B	32.50A	-----	-----	-----	-----		
1290	-----	-----	52.90N	-----	53.90+	10	.646	-----	-----	-----	-----	-----	-----	220	UNCH	67.70B	30.40A	-----	-----	-----	-----		
1295	-----	-----	49.60N	-----	50.60+	10	.626	-----	-----	-----	-----	-----	-----	45	UNCH	64.60B	28.50A	-----	-----	-----	-----		
1300	-----	-----	46.40N	-----	47.30+	9	.605	-----	-----	-----	-----	-----	-----	764	UNCH	61.60B	26.50A	-----	-----	-----	-----		
1305	-----	-----	43.40N	-----	44.20+	8	.584	-----	-----	-----	-----	-----	-----	184	UNCH	60.00B	24.70A	-----	-----	-----	-----		
1310	-----	-----	40.40N	-----	41.10+	7	.562	-----	-----	-----	-----	-----	-----	226	UNCH	57.10B	23.00A	-----	-----	-----	-----		
1315	-----	-----	37.50N	-----	38.20+	7	.540	-----	-----	-----	-----	-----	-----	305	UNCH	54.30B	21.40A	-----	-----	-----	-----		
1320	-----	-----	34.80N	-----	35.30+	5	.517	-----	-----	-----	-----	-----	-----	243 +	1	75.40B	19.80A	-----	-----	-----	-----		
1325	-----	-----	32.10N	-----	32.60+	5	.494	-----	-----	-----	-----	-----	-----	70	UNCH	73.80B	18.40A	-----	-----	-----	-----		
1330	-----	-----	29.60N	-----	30.00+	4	.471	-----	-----	-----	-----	-----	-----	118 -	2	77.50B	17.00A	-----	-----	-----	-----		
1335	-----	-----	27.30N	-----	27.50+	2	.447	-----	-----	-----	-----	-----	-----	89	UNCH	74.60B	15.80A	-----	-----	-----	-----		
1340	-----	-----	25.00N	-----	25.10+	1	.423	-----	-----	-----	-----	-----	-----	596 +	66	74.70B	14.50A	-----	-----	-----	-----		
1345	-----	-----	22.90N	-----	22.80-	1	.398	-----	-----	-----	-----	-----	-----	1481	UNCH	75.10B	13.40A	-----	-----	-----	-----		
1350	-----	-----	20.90N	-----	20.70-	2	.374	-----	-----	-----	-----	-----	-----	1183 +	12	109.90B	12.40A	-----	-----	-----	-----		
1355	-----	-----	19.10N	-----	18.90-	2	.352	-----	-----	-----	-----	-----	-----	71	UNCH	76.50B	11.40A	-----	-----	-----	-----		
1360	-----	-----	17.30N	-----	17.10-	2	.328	-----	-----	-----	-----	-----	-----	76	434 +	66	73.40B	10.50A	-----	-----	-----	-----	
1365	-----	-----	15.70N	-----	15.50-	2	.306	-----	-----	-----	-----	-----	-----	94	UNCH	72.70B	9.60A	-----	-----	-----	-----		
1370	-----	-----	14.20N	-----	14.00-	2	.285	-----	-----	-----	-----	-----	-----	35	126 -	10	69.80B	8.80A	-----	-----	-----	-----	
1375	-----	-----	12.80N	-----	12.60-	2	.264	-----	-----	-----	-----	-----	-----	1	38 -	1	92.20B	8.30A	-----	-----	-----	-----	
1380	-----	-----	11.50N	-----	11.30-	2	.244	-----	-----	-----	-----	-----	-----	231	UNCH	64.00B	7.40A	-----	-----	-----	-----		
1385	-----	-----	10.30N	-----	10.10-	2	.224	-----	-----	-----	-----	-----	-----	49	UNCH	61.20B	7.10A	-----	-----	-----	-----		
1390	-----	-----	9.30N	-----	9.00-	3	.205	-----	-----	-----	-----	-----	-----	154	UNCH	58.20B	6.40A	-----	-----	-----	-----		
1395	-----	-----	8.30N	-----	8.00-	3	.188	-----	-----	-----	-----	-----	-----	67	UNCH	55.50B	6.20A	-----	-----	-----	-----		
1400	-----	-----	7.50N	-----	7.10-	4	.171	-----	-----	-----	-----	-----	-----	1026	UNCH	75.90B	5.30A	-----	-----	-----	-----		
1405	-----	-----	6.70N	-----	6.40-	3	.157	-----	-----	-----	-----	-----	-----	37	UNCH	50.40B	5.20A	-----	-----	-----	-----		
1410	-----	-----	6.00N	-----	5.70-	3	.143	-----	-----	-----	-----	-----	-----	454	UNCH	48.10B	4.90A	-----	-----	-----	-----		
1415	-----	-----	5.40N	-----	5.10-	3	.130	-----	-----	-----	-----	-----	-----	60	UNCH	45.70B	4.60A	-----	-----	-----	-----		
1420	-----	-----	4.80N	-----	4.50-	3	.117	-----	-----	-----	-----	-----	-----	10	585	UNCH	43.50B	4.00A	-----	-----	-----	-----	
1425	-----	-----	4.20N	-----	4.00-	2	.106	-----	-----	-----	-----	-----	-----	-----	144	UNCH	61.20B	3.90A	-----	-----	-----	-----	
1430	-----	-----	3.80N	-----	3.60-	2	.097	-----	-----	-----	-----	-----	-----	-----	207	UNCH	57.50B	3.40A	-----	-----	-----	-----	
1435	-----	-----	3.30N	-----	3.20-	1	.088	-----	-----	-----	-----	-----	-----	-----	45	UNCH	69.70B	3.20A	-----	-----	-----	-----	
1440	-----	-----	2.90N	-----	2.80-	1	.078	-----	-----	-----	-----	-----	-----	-----	144	UNCH	34.70B	2.80A	-----	-----	-----	-----	
1445	-----	-----	2.60N	-----	2.50-	1	.071	-----	-----	-----	-----	-----	-----	-----	10	UNCH	32.80B	2.50A	-----	-----	-----	-----	
1450	-----	-----	2.30N	-----	2.20-	1	.063	-----	-----	-----	-----	-----	-----	-----	5	1376 +	5	48.30B	2.00A	-----	-----	-----	-----
1455	-----	-----	2.00N	-----	2.00	UNCH	.058	-----	-----	-----	-----	-----	-----	-----	2	25	UNCH	29.20B	1.80A	-----	-----	-----	-----
1460	-----	-----	1.80N	-----	1.80	UNCH	.053	-----	-----	-----	-----	-----	-----	-----	48	UNCH	27.50B	1.90A	-----	-----	-----	-----	
1465	-----	-----	1.50N	-----	1.60+	1	.047	-----	-----	-----	-----	-----	-----	-----	1	UNCH	25.80B	1.70A	-----	-----	-----	-----	
1470	-----	-----	1.30N	-----	1.40+	1	.042	-----	-----	-----	-----	-----	-----	-----	42	UNCH	24.30B	1.40A	-----	-----	-----	-----	
1475	-----	-----	1.20N	-----	1.20	UNCH	.037	-----	-----	-----	-----	-----	-----	-----	43	UNCH	37.10B	1.40A	-----	-----	-----	-----	
1480	-----	-----	1.00N	-----	1.10+	1	.034	-----	-----	-----	-----	-----	-----	-----	2	129 +	2	21.40B	1.00A	-----	-----	-----	-----
1485	-----	-----	0.80N	-----	.90+	1	.028	-----	-----	-----	-----	-----	-----	-----	-----	51	UNCH	18.80B	1.00A	-----	-----	-----	-----
1490	-----	-----	0.70N	-----	.80+	1	.025	-----	-----	-----	-----	-----	-----	-----	-----	1	UNCH	17.60B	.90A	-----	-----	-----	-----
1495	-----	-----	0.70N	-----	.70	UNCH	.022	-----	-----	-----	-----	-----	-----	-----	392	UNCH	27.90B	.90A	-----	-----	-----	-----	
1500	-----	-----	0.50N	-----	.60+	1	.019	-----	-----	-----	-----	-----	-----	-----	13	UNCH	13.90B	.70A	-----	-----	-----	-----	
1510	-----	-----	0.45N	-----	.45	UNCH	.014	-----	-----	-----	-----	-----	-----	-----	42	UNCH	18.70B	.60A	-----	-----	-----	-----	
1520	-----	-----	0.40N	-----	.40	UNCH	.013	-----	-----	-----	-----	-----	-----	-----	15	UNCH	11.50B	1.00A	-----	-----	-----	-----	
1525	-----	-----	0.40N	-----	.35-	0	.011	-----	-----	-----	-----	-----	-----	-----	375	UNCH	12.40	.50A	-----	-----	-----	-----	
1530	-----	-----	0.35N	-----	.30-	0	.010	-----	-----	-----	-----	-----	-----	-----	27	UNCH	13.00	.45A	-----	-----	-----	-----	
1540	-----	-----	0.25N	-----	.25	UNCH	.008	-----	-----	-----	-----	-----	-----	-----	32	UNCH	25.50B	.40A	-----	-----	-----	-----	
1550	-----	-----	0.25N	-----	.25	UNCH	.008	-----	-----	-----	-----	-----	-----	-----	20	UNCH	4.50B	.35A	-----	-----	-----	-----	
1560	-----	-----	0.20N	-----	.20	UNCH	.006	-----	-----	-----	-----	-----	-----	-----	60	UNCH	4.50B	.35A	-----	-----	-----	-----	
1565	-----	-----	0.20N	-----	.20	UNCH	.006	-----	-----	-----	-----	-----	-----	-----	20	UNCH	.70	.30A	-----	-----	-----	-----	
1570	-----	-----	0.20N	-----	.20	UNCH	.006	-----	-----	-----	-----	-----	-----	-----	1	UNCH	15.50	.30A	-----	-----	-----	-----	
1580	-----	-----	0.15N	-----	.15	UNCH	.005	-----	-----	-----	-----	-----	-----	-----	11	UNCH	14.00	.20	-----	-----	-----	-----	
1700	-----	-----	-----	-----	-----	CAB	.001	-----	-----	-----	-----	-----	-----	-----	17	UNCH	3.00	.20	-----	-----	-----	-----	
TOTAL	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	232	13763 +	139	-----	-----	-----	-----	-----	-----	
SEP12	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	
1270	-----	-----	79.40N	-----	80.50+	11	.675	-----	-----	-----	-----	-----	-----	-----	98	UNCH	81.80B	61.90A	-----	-----	-----	-----	
1275	-----	-----	76.00N	-----	77.10+	11	.662	-----	-----	-----	-----	-----	-----	-----	935	UNCH	78.40B	59.30A	-----	-----	-----	-----	
1310	-----	-----	54.10N	-----	54.60+	5	.556	-----	-----	-----	-----	-----	-----	-----	3	UNCH	61.00B	42.20A	-----	-----	-----	-----	
1315	-----	-----	51.30N	-----	51.70+	4	.540	-----	-----	-----	-----	-----	-----	-----	150	UNCH	57.90B	40.00A	-----	-----	-----	-----	
1320	-----	-----	48.50N	-----	49.90+	4	.523	-----	-----	-----	-----	-----	-----	-----	2	UNCH	55.30B	38.00A	-----	-----	-----	-----	
1345	-----	-----	38.60N	-----	38.80+	2	.456	-----	-----	-----	-----	-----	-----	-----	-----	1	UNCH	46.00B	30.60A	-----	-----	-----	-----
1360	-----	-----	36.30N	-----	36.50+	2	.439	-----	-----	-----	-----	-----	-----	-----	-----	3	UNCH	46.90B	28.90A	-----	-----	-----	-----
1365	-----	-----	30.00N	-----	30.10+	1	.388	-----	-----	-----	-----	-----	-----	-----	4	5 +	4	84.80B	28.30A	-----	-----	-----	-----
1365	-----	-----	28.10N	-----	28.10	UNCH	.371	-----	-----	-----	-----	-----	-----	-----	-----	5	UNCH	81.90B	24.80A	-----	-----	-----	-----
1380	-----	-----	22.90N	-----	22.70-	2	.321	-----	-----	-----	-----	-----	-----	-----	-----	3	UNCH	73.50B	19.20A	-----	-----	-----	-----
1400	-----	-----	17.00N	-----	16.60-	4	.258	-----	-----	-----	-----	-----	-----	-----	-----	57	UNCH	63.10B	15.90A	-----	-----	-----	-----
1410	-----	-----	14.70N	-----	14.30-	4	.231	-----	-----	-----	-----	-----	-----	-----	-----	2	UNCH	58.20B	13.80A	-----	-----	-----	-----</

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FINAL

PG39 BULLETIN # 29@		EURO FX & CME\$INDEX OPTIONS										Mon, Feb 13, 2012		PG39			
JUN12	EURO FX P (EU)	(FUTURES SETT.	1.32100 +	32.0 )													
1275	-----	-----	20.70N		18.80-	19	.298	-----	-----				2	UNCH	47.80B	16.00A	
1285	-----	-----	23.60N		21.50-	21	.334	-----	-----	1			---	1	52.70B	18.40A	
1300	-----	-----	28.70N		26.40-	23	.394	-----	-----				30	UNCH	60.70B	22.60A	
TOTAL													2				
SEP12	EURO FX P (EU)	(FUTURES SETT.	1.32170 +	34.0 )													
1245	-----	-----	24.50N		22.60-	19	.261	-----	-----				1	UNCH	32.00	32.00	
TOTAL													0				
MAR12	EURO FX PUT	(FUTURES SETT.	1.32050 +	33.0 )													
920	-----	-----	-----				.000	-----	-----				35	UNCH	.20	.10	
950	-----	-----	-----				.000	-----	-----				187	UNCH	.50	.05	
1000	-----	-----	-----				.001	-----	-----				1998	UNCH	1.40	.05	
1050	-----	-----	-----				.001	-----	-----				288	UNCH	1.70B	.05	
1100	-----	-----	-----				.001	-----	-----				1241	UNCH	10.10	.10	
1130	-----	-----	-----				.001	-----	-----				388	UNCH	4.60	.05	
1140	-----	-----	-----				.002	-----	-----				368	UNCH	2.90B	.05	
1145	-----	-----	-----				.002	-----	-----				53	UNCH	1.50B	.30A	
1150	-----	-----	0.05N				.002	-----	-----				2364	UNCH	12.20	.10	
1155	-----	-----	0.05N				.002	-----	-----				32	UNCH	2.90B	.20	
1160	-----	-----	0.05N				.002	-----	-----				414	UNCH	7.50	.10A	
1165	-----	-----	0.10N				.002	-----	-----				184	UNCH	4.20B	.20	
1170	-----	-----	0.10N				.002	-----	-----				1576	UNCH	8.50B	.05	
1175	-----	-----	0.15N		.05-	1	.002	-----	-----				1118	UNCH	5.60B	.10	
1180	-----	-----	0.15N		.05-	1	.002	-----	-----	4			1378	-	10.00	.05	
1185	-----	-----	0.20N		.10-	1	.004	-----	-----				146	UNCH	10.30B	.15	
1190	-----	-----	0.25N		.10-	1	.004	-----	-----	15			3073	+	12.90B	.15	
1195	-----	-----	0.30N		.15-	1	.007	-----	-----				190	UNCH	11.80B	.20	
1200	-----	-----	0.35N		.20-	1	.009	-----	-----	17			6508	+	22.00	.20	
1205	-----	-----	0.40N		.20-	2	.009	-----	-----	4			732	+	20.20B	.25	
1210	-----	-----	0.50N		.30-	2	.013	-----	-----	10			1498	+	21.10B	.20	
1215	-----	-----	0.60N		.35-	2	.016	-----	-----	1			417	+	22.00B	.40	
1220	-----	-----	0.70N		.45-	2	.020	-----	-----	270			4021	-	26.80B	.40	
1225	-----	-----	0.80N		.50-	3	.023	-----	-----	31			999	+	27.80B	.45	
1230	-----	-----	1.00N		.70-	3	.031	-----	-----	7			2351	+	29.00B	.50	
1235	-----	-----	1.20N		.80-	4	.035	-----	-----	11			500	+	30.20B	.70	
1240	-----	-----	1.40N		1.00-	4	.044	-----	-----	31			3438	-	31.50B	.90	
1245	-----	-----	1.60N		1.20-	4	.052	-----	-----	100			632	-	32.90B	1.00A	
1250	-----	-----	*1.50A		1.40-	5	.061	-----	-----	1030			9995	+	34.40B	1.20	
1255	-----	-----	2.30N		1.70-	6	.073	-----	-----				303	UNCH	35.70B	1.40	
1260	2.10	2.10	*2.10		2.00-	8	.086	-----	-----	603			8378	+	37.30B	1.60	
1265	-----	-----	3.30N		2.40-	9	.102	-----	-----	34			978	+	38.80B	2.00	
1270	-----	-----	3.90N		2.90-	10	.121	-----	-----	49			4812	+	40.60B	2.40	
1275	-----	-----	4.60N		3.50-	11	.143	-----	-----	119			1037	-	42.10B	2.80	
1280	-----	-----	5.40N		4.10-	13	.166	-----	-----	508			4971	+	43.90B	3.20	
1285	-----	-----	6.30N		4.90-	14	.194	-----	-----	301			880	-	45.60B	3.90A	
1290	5.50	5.50	*5.50		5.80-	16	.225	-----	-----	196			2976	-	47.70B	4.40	
1295	-----	-----	8.70N		6.90-	18	.261	-----	-----	1			653	-	49.50B	5.30	
1300	-----	-----	10.10N		8.10-	20	.299	-----	-----	927			6193	+	51.60B	6.20A	
1305	-----	-----	11.80N		9.50-	23	.341	-----	-----	342			776	+	53.80B	7.30	
1310	-----	-----	13.60N		11.10-	25	.387	-----	-----	179			3416	+	55.90B	8.50A	
1315	-----	-----	15.70N		13.00-	27	.437	-----	-----	51			866	+	58.40B	10.00A	
1320	-----	-----	18.00N		15.10-	29	.489	-----	-----	109			1020	+	62.70B	11.50A	
1325	-----	-----	20.60N		17.50-	31	.542	-----	-----	39			328	+	66.80B	13.50A	
1330	-----	-----	23.40N		20.30-	31	.595	-----	-----	35			385	-	70.90B	15.40A	
1335	-----	-----	26.40N		23.20-	32	.649	-----	-----	106			523	+	75.30B	17.80A	
1340	-----	-----	29.70N		26.50-	32	.700	-----	-----	16			2469	+	79.80B	20.30A	
1345	-----	-----	33.40N		30.00-	34	.748	-----	-----				201	UNCH	84.40B	23.30A	
1350	-----	-----	37.20N		33.70-	35	.794	-----	-----	1			1256	-	89.00B	25.20	
1355	-----	-----	41.30N		37.80-	35	.831	-----	-----				18	UNCH	93.00B	26.60A	
1360	-----	-----	45.50N		42.00-	35	.865	-----	-----				245	UNCH	97.70B	27.10	
1365	-----	-----	49.90N		46.40-	35	.892	-----	-----				110	UNCH	102.40B	29.10A	
1370	-----	-----	54.40N		51.00-	34	.913	-----	-----				220	UNCH	107.20B	30.50A	
1375	-----	-----	59.00N		55.60-	34	.933	-----	-----				10	UNCH	112.00B	31.90A	
1380	-----	-----	63.70N		60.30-	34	.949	-----	-----				71	UNCH	116.80B	33.30A	
1385	-----	-----	68.50N		65.10-	34	.961	-----	-----				105	UNCH	121.60B	34.80A	
1390	-----	-----	73.30N		69.90-	34	.970	-----	-----				31	UNCH	126.50B	36.40A	
1395	-----	-----	78.20N		74.80-	34	.976	-----	-----				10	UNCH	131.40B	38.10A	
1400	-----	-----	83.10N		79.70-	34	.983	-----	-----	4			375	+	136.30B	39.10A	
1420	-----	-----	102.90N		99.60-	33	.993	-----	-----	17			78	+	156.00B	45.90A	
1430	-----	-----	112.90N		109.50-	34	.996	-----	-----				20	UNCH	165.90B	52.10A	
1440	-----	-----	122.80N		119.50-	33	.996	-----	-----				1	UNCH	130.20	56.90A	
1450	-----	-----	132.80N		129.50-	33	.996	-----	-----				1	UNCH	185.80B	58.00A	
1470	-----	-----	152.80N		149.50-	33	.997	-----	-----				1	UNCH	154.70B	70.80	
TOTAL										5168			89841	+	1205		
APR12	EURO FX PUT	(FUTURES SETT.	-----	.00)													
900	-----	-----	-----				.000	-----	-----				76	UNCH	.30	.10	
1100	-----	-----	0.10N		.05-	0	.001	-----	-----	5			724	-	1.80B	.10	
1150	-----	-----	0.45N		.40-	0	.012	-----	-----	8			301	+	4.60B	.40	
1155	-----	-----	0.50N		.45-	0	.014	-----	-----				34	UNCH	5.00B	.80	
1160	-----	-----	0.60N		.50-	1	.015	-----	-----				26	UNCH	5.50B	.60	
1165	-----	-----	0.70N		.60-	1	.018	-----	-----				11	UNCH	5.90B	.70	
1170	-----	-----	0.80N		.70-	1	.021	-----	-----	11			23	-	6.50B	.70	
1175	-----	-----	1.00N		.80-	2	.024	-----	-----				20	UNCH	7.00B	.90A	
1180	-----	-----	1.10N		.90-	2	.027	-----	-----				118	UNCH	7.70B	1.00A	
1185	-----	-----	1.20N		1.00-	2	.030	-----	-----				12	UNCH	8.30B	1.00A	
1190	-----	-----	1.40N		1.10-	3	.033	-----	-----				76	UNCH	9.00B	1.10	

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PG39 BULLETIN # 29@		EURO FX & CME\$INDEX OPTIONS										Mon, Feb 13, 2012		PG39		
EURO FX PUT	EURO FX PUT	(FUTURES SETT.	1. 32100 +	32.0 )												
JUN12																
1100			2.00N		1.50-	5	.028			352		2428 +	184	11.50	1.40A	
1150			3.90N		3.20-	7	.058			186		5106 +	77	17.10B	2.90A	
1155			4.20N		3.50-	7	.063					21	UNCH	12.60B	3.10A	
1160			4.50N		3.70-	8	.067					22	UNCH	14.10B	3.30A	
1170			5.10N		4.30-	8	.077					100	UNCH	15.80	3.80A	
1175			5.50N		4.70-	8	.084					1	UNCH	16.90B	4.00A	
1180			5.90N		5.00-	9	.089			7		324 +	7	18.10B	4.30A	
1185			6.30N		5.40-	9	.096					51	UNCH	22.40B	4.70A	
1190			6.70N		5.80-	9	.102					318	UNCH	23.30B	5.00A	
1195			7.20N		6.20-	10	.109					96	UNCH	24.20B	5.30A	
1200			7.70N		6.70-	10	.117			12		3805 +	12	33.80B	5.70A	
1205			8.20N		7.20-	10	.125					333	UNCH	26.80B	6.20A	
1210			8.80N		7.70-	11	.133			10		340 -	10	27.90B	6.60A	
1215			9.40N		8.20-	12	.142					9	UNCH	29.00B	7.10A	
1220			10.00N		8.80-	12	.151					203	UNCH	30.30B	7.40	
1225			10.70N		9.50-	12	.162					25	UNCH	31.60B	8.10A	
1230			11.40N		10.10-	13	.172			3		98 -	1	32.90B	8.60	
1235			12.20N		10.80-	14	.183					148	UNCH	34.40B	9.30A	
1240			13.00N		11.60-	14	.195					429	UNCH	35.70B	9.90	
1245			13.90N		12.40-	15	.207					66	UNCH	37.20B	10.60A	
1250			14.90N		13.30-	16	.221			6		2591 +	4	47.10B	11.30A	
1255			15.90N		14.30-	16	.235					109	UNCH	40.50B	12.10A	
1260			17.00N		15.30-	17	.249			7		412 +	3	42.00B	13.00A	
1265			18.20N		16.40-	18	.265					152	UNCH	43.80B	13.90A	
1270			19.40N		17.60-	18	.281					499	UNCH	46.10B	14.90A	
1275			20.70N		18.80-	19	.298					515	UNCH	55.40B	16.00A	
1280			22.10N		20.10-	20	.316					400	UNCH	50.90B	17.10A	
1285			23.70N		21.50-	22	.334					31	UNCH	53.40B	18.40A	
1290			25.20N		23.00-	22	.353			4		596 +	2	56.00B	19.60A	
1295			26.90N		24.70-	23	.373					21	UNCH	58.80B	21.10A	
1300			28.70N		26.40-	23	.394					951	UNCH	65.10B	22.50A	
1305			30.60N		28.20-	24	.415					47	UNCH	64.60B	24.20A	
1310			32.60N		30.10-	25	.437					134	UNCH	67.60B	25.80A	
1315			34.70N		32.20-	25	.459					17	UNCH	71.00B	27.60A	
1320			37.00N		34.30-	27	.482			16		426 +	15	74.10B	29.40A	
1325			39.30N		36.60-	27	.505					69	UNCH	77.90B	31.50A	
1330			41.80N		39.00-	28	.529					119	UNCH	81.30B	33.60A	
1335			44.40N		41.50-	29	.552					1	UNCH	85.20B	35.90A	
1340			47.10N		44.00-	31	.576			11		624 +	11	88.90B	38.20A	
1345			50.00N		46.70-	33	.601					83	UNCH	92.20B	40.60A	
1350			53.00N		49.60-	34	.625					309	UNCH	96.70B	39.00A	
1355			56.20N		52.80-	34	.647					30	UNCH	100.80B	46.30A	
1360			59.40N		56.00-	34	.671					19	UNCH	104.90B	49.80A	
1370			66.20N		62.90-	33	.714					2	UNCH	113.30B	56.00A	
1375			69.80N		66.40-	34	.735					10	UNCH	117.60B	47.30A	
1400			89.50N		85.90-	36	.828					5	UNCH	139.90B	56.00A	
1420			106.70N		103.20-	35	.882					15	UNCH	119.90B	105.50A	
1450			134.20N		130.90-	33	.936					4	UNCH	----	----	
TOTAL										614		22497 +	304			
SEPT12	EURO FX PUT	(FUTURES SETT.	1. 32170 +	34.0 )												
1100			6.10N		5.40-	7	.067					15	UNCH	9.30	4.80	
1150			9.90N		8.90-	10	.110					10	UNCH	13.10B	8.00	
1180			13.20N		11.90-	13	.145			154		131 -	75	24.40B	11.60A	
1185			13.80N		12.50-	13	.152					60	UNCH	17.80B	12.20A	
1200			15.90N		14.50-	14	.175			154		160 +	152	38.20	13.30A	
1250			25.70N		23.80-	19	.273					311	UNCH	46.00	21.80A	
1260			28.40N		26.30-	21	.298					2	UNCH	48.60B	24.00A	
1265			29.80N		27.10-	21	.311					1	UNCH	50.70B	25.10A	
1270			31.30N		29.10-	22	.324					84	UNCH	52.80B	26.50A	
1280			34.50N		32.10-	24	.351					13	UNCH	59.70B	29.30A	
1285			36.10N		33.70-	24	.366					10	UNCH	60.00B	30.70A	
1290			37.90N		35.40-	25	.381					20	UNCH	62.30B	32.30A	
1295			39.70N		37.20-	25	.396					140	UNCH	64.60B	33.90A	
1300			41.70N		39.00-	27	.411					53	UNCH	67.20B	35.60A	
1305			43.70N		41.00-	27	.427					10	UNCH	70.00B	37.30A	
1320			50.20N		47.20-	30	.476					10	UNCH	78.60B	43.20A	
1360			71.50N		68.20-	33	.611					1	UNCH	103.40B	63.40A	
1410			106.00N		102.20-	38	.768					1	UNCH	132.40B	103.80A	
TOTAL										308		1032 +	77			
DEC12	EURO FX PUT	(FUTURES SETT.	1. 32240 +	33.0 )												
1000			4.50N		3.90-	6	.040					35	UNCH	12.00	2.00	
1100			12.30N		11.20-	11	.105					21	UNCH	24.50	9.00	
1150			17.50N		16.20-	13	.150					18	UNCH	34.10	14.00A	
1200			24.90N		23.40-	15	.215					13	UNCH	----	41.30A	
1230			31.10N		29.20-	19	.264					1	UNCH	----	50.40A	
1250			36.10N		33.00-	23	.302					4	UNCH	----	----	
1290			48.60N		46.00-	26	.393					2	UNCH	54.00	53.50	
1300			52.50N		49.80-	27	.418					12	UNCH	----	----	
1320			60.90N		57.90-	30	.471					5	UNCH	----	67.30A	
1330			65.50N		62.40-	31	.498					6	UNCH	70.00	70.00	
TOTAL										0		117				
FEB12	WKEC-2X-C	(FUTURES SETT.	.00)													
1305					17.20	UNCH	1.000						UNCH	30.40B	9.50	
1305					12.20	UNCH	1.000						UNCH	25.80B	7.30A	
1310					7.20	UNCH	1.000						UNCH	21.60B	5.00	
1315					2.20	UNCH	1.000						UNCH	16.80B	3.40A	
1320					.05+	0	1.000	</								

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PG39 BULLETIN # 29@		EURO FX & CME\$INDEX OPTIONS							Mon, Feb 13, 2012			PG39	
WKEC-4X-C		(FUTURES SETT.	.00)										
FEB12	WKEC-4X-C	----	----	7.80N	8.00+	NEW	.429	----	1	1 +	1	15.00B	7.60A
1325	----	----	----	5.90N	6.10+	NEW	.351	----	12	11 +	11	12.00B	5.60A
1330	----	----	----	4.30N	4.50+	NEW	.278	----	11	11 +	11	9.50B	4.10A
1335	----	----	----	2.20N	2.30+	NEW	.160	----	2	2 +	2	5.30B	2.10A
1345	----	----	----	1.50N	1.60+	NEW	.116	----	2	2 +	2	3.80B	1.50A
1350	----	----	----										
TOTAL									28	27 +	27		
WKEC-4X-P		(FUTURES SETT.	.00)										
FEB12	WKEC-4X-P	----	----	1.90N	1.40+	NEW	.084	----	1	1 +	1	7.20B	1.50
1280	----	----	----	3.30N	2.30-	10	.137	----	1	3 +	1	11.20B	2.00
1290	----	----	----	10.40N	7.80+	NEW	.408	----	1	1 +	1	15.40B	6.30A
1315	----	----	----	12.80N	9.90+	NEW	.488	----	1	1 +	1	18.30B	7.70A
1320	----	----	----										
TOTAL									4	6 +	4		

\*\* 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.\*\*