

PRELIMINARY												
PG27 BULLETIN # 29@				BRITISH POUND CALL OPTIONS					Fri, Feb 12, 2016 PG27			
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:		FEB16	MAR16	APR16	MAY16	JUN16	SEP16	DEC16				
BRIT PND OPT		02/05	03/04	04/08	05/06	06/03	09/09	12/09				
WKBP-2B-C		02/12	03/11									
WKBP-3B-C		02/19	03/18									
WKBP-4B-C		02/26										
BRIT PND OPT (EUR)		02/05	03/04	04/08	05/06	06/03	09/09	12/09				
B PND WK 2 (EUR)		02/12	03/11									
B PND WK 3 (EUR)		02/19	03/18									
B PND WK 4 (EUR)		02/26										
BRITISH POUND OPTIONS ON FUTURES												
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, FEB 12												
		WEEK 2	WEEK 3	WEEK 4								
1B	FEB16	117.0-182.5	117.0-182.5	117.0-182.5								
	MAR16	117.0-182.5	117.0-182.5									
1E	FEB16	640.0-850.0	640.0-850.0	640.0-850.0								
	MAR16	640.0-850.0	640.0-850.0									
1P	FEB16	117.0-182.5	117.0-182.5	117.0-182.5								
	MAR16	117.0-182.5	117.0-182.5									
		FEB16	MAR16	APR16	MAY16	JUN16	SEP16	DEC16				
OB		117.0-182.5	117.0-182.5	117.0-182.5	117.0-182.5	117.0-182.5	117.5-180.0	118.0-177.0				
RP		---	---	---	---	---	---	---				
YB		117.0-182.5	117.0-182.5	117.0-182.5	117.0-182.5	117.0-182.5	117.5-180.0	118.0-177.0				
BRITISH POUND FUTURES												
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----	
											HIGH	LOW
BRIT PND FUT												
MAR16		1.4482	1.4571	1.4443	1.4519	(.6888) +	48	187	87245	252791 -	2262	1.6382B 1.4079
JUN16		1.4479	1.4576B	1.4451A	1.4525	(.6885) +	48	----	214	1792 +	17	1.6200B 1.4086A
SEP16		----	1.4582B	1.4464A	1.4535	(.6880) +	47	----	----	197	UNCH	1.6180B 1.4103A
DEC16		----	1.4541B	1.4478A	1.4546	(.6875) +	47	----	----	42	UNCH	1.5850B 1.4127A
MAR17		----	1.4548B	1.4492A	1.4558	(.6869) +	47	----	----	11	UNCH	1.5552B 1.4139A
JUN17		----	1.4542B	1.4513A	1.4570	(.6863) +	47	----	----	1	UNCH	1.5213B 1.4220A
TOTAL BRIT PND FUT							187	87459		254834 -	2245	
EC/BP CROSS RT												
MAR16		0.7823	.7833B	.7748A	.7758	(1.2890) -	730	----	2690	34884 +	5	.7903 .7008A
JUN16		0.7791	.7816B	.7773A	.7776	(1.2859) -	735	----	13	23 +	4	.7916B .7085A
								0	2703	34907 +	9	
BRIT POUND (EU) FIXING PRICE: Jun16 1.4458												
ADDITIONAL BRITISH POUND FUTURES												
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----	
											HIGH	LOW
CNH FUT												
FEB16		----	6.5430B	----	6.5481	(.1527) + 0.0187	----	----	5	UNCH	6.7835B	6.3745A
MAR16		6.5630	6.5712B	6.5364A	6.5390	(.1529) - 0.0168	----	28	812 -	14	6.8090B	6.3015A
APR16		----	----	----	6.5724	(.1522) - 0.0103	----	----	3	UNCH	6.8061B	6.6463
JUN16		6.6600	6.6800	6.6072A	6.6087	(.1513) - 0.0098	----	9	1208 +	1	6.8647B	6.3354A
SEP16		----	6.6948B	6.6606A	6.6607	(.1501) - 0.0129	----	----	130	UNCH	6.9102B	6.3689A
DEC16		6.7344	6.7481B	6.7176A	6.7076	(.1491) - 0.0162	----	3	1091 +	3	6.9745	6.4911
MAR17		----	6.7857B	----	6.7543	(.1481) - 0.0138	----	----	8	UNCH	6.9888B	6.6701A
TOTAL CNH FUT							0	40	3257 -	10		
INR/USD FUT												
FEB16		145.780	146.420	145.620A	146.340	(.0068) + 0.380	----	464	618 +	215	150.280	145.490
MAR16		145.100	145.640B	144.880A	145.590	(.0069) + 0.420	----	21	126 +	21	149.160B	144.800A
TOTAL INR/USD FUT							0	485	744 +	236		
MICRO INR/USD F												
FEB16		145.880	146.400B	145.630A	146.340	(.0068) + 0.380	----	10	48 +	10	149.410B	145.510A
TOTAL MICRO INR/USD F							0	10	48 +	10		
MNH FUT												
MAR16		----	6.5773B	6.5413A	6.5390	(.1529) - 0.0168	----	----	25	UNCH	6.7965B	6.3015A
TOTAL MNH FUT							0	0	25			
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												
MAR16				(FUTURES SETT. 1.4519 +48.0)								
1390		----	----	5.920N	6.300+	38	.939	----	4	UNCH	13.420B	2.890B
1395		----	----	5.470N	5.840+	37	.925	----	11	UNCH	11.540B	2.560B
1400		----	----	5.030N	5.380+	35	.908	----	41	UNCH	12.450B	2.240B
1405		----	----	4.600N	4.930+	33	.886	----	11	UNCH	10.590B	1.960B
1410		----	----	4.180N	4.480+	30	.862	----	96	UNCH	11.480B	1.680B
1415		----	----	3.780N	4.050+	27	.834	2	136 -	2	14.640B	1.440B
1420		----	----	3.390N	3.640+	25	.803	----	106	UNCH	14.210B	1.230B
1425		----	----	3.020N	3.240+	22	.766	----	296	UNCH	13.750B	1.040B
1430		----	----	2.670N	2.860+	19	.726	310	1424	UNCH	13.310B	.870B
1435		----	----	2.350N	2.510+	16	.679	----	983	UNCH	12.850B	.730B
1440		----	----	2.040N	2.180+	14	.630	----	515	UNCH	12.420B	.600B
1445		----	----	1.770N	1.870+	10	.579	11	729 -	8	11.980B	.490B
1450	1.330	#1.330	*1.250	1.250N	1.590+	7	.525	490	1193 -	168	11.540B	.410B
1455	----	----	----	1.290N	1.340+	5	.471	224	977 +	59	11.100B	.340B
1460	1.050	#1.050	*1.050	1.050N	1.120+	3	.417	55	1100 +	2	10.900B	.280B
1465	----	----	----	0.920N	.920	UNCH	.363	90	1664 +	12	10.460B	.230B
1470	----	----	----	0.770N	.750	2	.313	126	1287 +	67	10.020B	.190B
1475	----	----	----	0.640N	.610	3	.267	192	1659 +	48	9.580B	.160B
1480	----	----	----	0.520N	.490	3	.224	468	1211 -	218	9.150B	.130B
1485	----	----	----	0.430N	.390	4	.186	129	1035 -	8	8.740B	.100B
1490	----	----	----	0.350N	.310	4	.154	111	941 +	40	8.320B	.090B
1495	----	----	----	0.280N	.250	3	.127	24	931 -	11	8.080B	.080B
1500	----	----	----	0.230N	.200	3	.104	----	1063 +	2	9.000B	.060B
1505	----	----	----	0.190N	.160	3	.085	64	615 -	3	8.610B	.060B
1510	----	----	----	0.150N	.130	2	.070	139	361 +	61	8.240B	.050B
1515	----	----	----	0.120N	.100	2	.055	11	408	UNCH	7.860B	.050B
1520	----	----	----	0.100N	.080	2	.044	11	768 +	5	7.480B	.040B
1525	----	----	----	0.080N	.060	2	.034	31	569	UNCH	7.130B	.040B
1530	----	----	----	0.060N	.050	1	.028	5	376	UNCH	6.850B	.030B
1535	----	----	----	0.050N	.040	1	.023	----	220	UNCH	6.710B	.030B
1540	----	----	----	0.040N	.030	1	.017	----	236	UNCH	6.610B	.030B
1545	----	----	----	0.030N	.030	UNCH	.016	----	282	UNCH	6.380B	.020B
1550	----	----	----	0.030N	.020	1	.011	----	867	UNCH	6.310B	.020B
1555	----	----	----	0.020N	.020	UNCH	.011	----	96	UNCH	6.250B	.020B
1560	----	----	----	0.020N	.010	1	.006	----	199	UNCH	5.920B	.020B
1565	----	----	----	0.020N	.010	1	.004	----	243	UNCH	5.790B	.020B
1570	----	----	----	0.010N	.010	UNCH	.003	----	208	UNCH	5.280B	.020B
1575	----	----	----	0.010N	.010	CAB	.002	----	144	UNCH	4.980B	.020B
1580	----	----	----	0.010N	.010	CAB	.001	----	108	UNCH	4.860B	.020B
1585	----	----	----	----	----	CAB	.001	----	45	UNCH	4.570B	.020B
1590	----	----	----	----	----	CAB	.000	----	234	UNCH	4.290B	.010B
1595	----	----	----	----	----	CAB	.000	----	95	UNCH	4.040B	.030B



PRELIMINARY

PG27 BULLETIN # 29@

BRITISH POUND CALL OPTIONS

Fri, Feb 12, 2016 PG27

BRIT PND CALL

(FUTURES SETT. 1.4519 + 48.0)

1600	----	----	----	CAB	----	.000	----	----	516	UNCH	3.780B	.020B
1605	----	----	----	CAB	----	.000	----	----	53	UNCH	3.530B	.020B
1610	----	----	----	CAB	----	.000	----	----	153	UNCH	3.290B	.030B
1615	----	----	----	CAB	----	.000	----	----	122	UNCH	3.060B	.040B
1620	----	----	----	CAB	----	.000	----	----	108	UNCH	2.850B	.030B
1625	----	----	----	CAB	----	.000	----	----	322	UNCH	2.650B	.010B
1630	----	----	----	CAB	----	.000	----	----	22	UNCH	2.450B	.030B
1635	----	----	----	CAB	----	.000	----	----	15	UNCH	2.270B	.040B
1640	----	----	----	CAB	----	.000	----	----	17	UNCH	2.100B	.030B
1645	----	----	----	CAB	----	.000	----	----	20	UNCH	1.940B	.030B
1650	----	----	----	CAB	----	----	----	----	940	UNCH	1.790B	.030B
1655	----	----	----	CAB	----	----	----	----	60	UNCH	1.660B	.030B
1660	----	----	----	CAB	----	----	----	----	30	UNCH	1.530B	.030B
1665	----	----	----	CAB	----	----	----	----	11	UNCH	1.410B	.030B
1675	----	----	----	CAB	----	----	----	----	13	UNCH	1.200B	.030B
1680	----	----	----	CAB	----	----	----	----	85	UNCH	1.100B	.010B
1685	----	----	----	CAB	----	----	----	----	40	UNCH	.680B	.020B
1690	----	----	----	CAB	----	----	----	----	11	UNCH	.620B	.030B
1695	----	----	----	CAB	----	----	----	----	19	UNCH	.560B	.030B
1700	----	----	----	CAB	----	----	----	----	60	UNCH	.500B	.060B
1725	----	----	----	CAB	----	----	----	----	9	UNCH	.330B	.050B
1730	----	----	----	CAB	----	----	----	----	30	UNCH	.310B	.120B
1770	----	----	----	CAB	----	----	----	----	120	UNCH	.150B	.090B
1800	----	----	----	CAB	----	----	----	----	30	UNCH	.090B	.070B
TOTAL								2515	26293 -	122		

APR16

(FUTURES SETT. .00)

1405	----	----	5.310N	5.540+	23	.785	----	83	UNCH	6.670B	2.570B
1415	----	----	4.570N	4.760+	19	.738	----	84 +	8	5.830B	2.040B
1420	----	----	4.220N	4.390+	17	.712	----	17	UNCH	5.420B	1.820B
1425	----	----	3.880N	4.030+	15	.684	----	77	UNCH	5.030B	1.610B
1430	----	----	3.560N	3.690+	13	.654	----	158 +	4	4.650B	1.410B
1435	----	----	3.250N	3.360+	11	.624	----	37	UNCH	4.290B	1.240B
1440	----	----	2.960N	3.050+	9	.591	----	167 -	2	3.930B	1.090B
1445	----	----	2.680N	2.750+	7	.558	----	135 +	5	3.600B	.940B
1450	----	----	2.420N	2.480+	6	.525	----	287 +	7	3.260B	.820B
1455	----	----	2.180N	2.220+	4	.490	----	132 -	12	2.970B	.710B
1460	----	----	1.960N	1.980+	2	.456	----	157 -	10	2.670B	.610B
1465	----	----	1.750N	1.760+	1	.422	----	264	UNCH	2.400B	.530B
1470	----	----	1.560N	1.550	1	.388	----	139 +	8	2.160B	.460B
1475	----	----	1.390N	1.370	2	.355	----	98 +	5	1.910B	.400B
1480	----	----	1.230N	1.200	3	.323	----	178 +	20	1.700B	.350B
1485	----	----	1.090N	1.050	4	.293	----	129 +	24	1.500B	.300B
1490	----	----	0.960N	.910	5	.263	----	257 +	6	1.320B	.260B
1495	----	----	0.840N	.790	5	.236	----	165 +	47	1.160B	.220B
1500	----	----	0.740N	.680	6	.210	----	96 +	36	1.020B	.200B
1505	----	----	0.640N	.590	5	.187	----	143 +	6	.890B	.170B
1510	----	----	0.560N	.510	5	.166	----	57	UNCH	.770B	.150B
1515	----	----	0.490N	.440	5	.147	----	105	UNCH	.670B	.130B
1520	----	----	0.420N	.380	4	.130	----	78 +	5	.580B	.110B
1525	----	----	0.370N	.330	4	.115	----	96 +	5	.490B	.100B
1530	----	----	0.320N	.280	4	.100	----	71 +	5	.430B	.090B
1535	----	----	0.280N	.240	4	.087	----	77 +	3	.370B	.080B
1540	----	----	0.240N	.210	3	.077	----	118 +	10	.320B	.070B
1545	----	----	0.210N	.180	3	.067	----	81	UNCH	.270B	.060B
1550	----	----	0.180N	.150	3	.057	----	44 +	5	.230	.050
1555	----	----	0.160N	.130	3	.050	----	38 +	8	.200B	.050B
1560	----	----	0.140N	.110	3	.043	----	46	UNCH	.170B	.040B
1565	----	----	0.120N	.100	2	.039	----	35 +	5	.150B	.040B
1570	----	----	0.100N	.090	1	.035	----	40 +	9	.130B	.040B
1575	----	----	0.090N	.080	1	.031	----	46 +	5	.110B	.030B
1580	----	----	0.080N	.070	1	.027	----	80	UNCH	.090B	.030B
1585	----	----	0.060N	.060	UNCH	.024	----	94 +	5	.080B	.030B
1590	----	----	0.050N	.050	UNCH	.020	----	40 +	5	.070B	.030B
1595	----	----	0.050N	.050	UNCH	.019	----	25	UNCH	.060B	.020B
1600	----	----	0.040N	.040	UNCH	.016	----	10 +	10	.050B	.030B
1605	----	----	0.030N	.030	UNCH	.012	----	5	UNCH	.040	.030
1690	----	----	----	----	CAB	.000	----	25	UNCH	.010	.010
TOTAL							595	4014 +	232		

MAY16

(FUTURES SETT. .00)

1445	----	----	----	3.210N	3.250+	NEW	.551	----	60	60 +	60	3.680B	2.540B
1460	----	----	----	2.470N	2.470	UNCH	.467	----	87	87 +	56	2.850B	1.890B
1475	----	----	----	1.860N	1.830+	NEW	.383	----	22	22 +	22	2.150B	1.380B
1480	----	----	----	1.690N	1.650	4	.356	----	30	30 +	9	1.950B	1.230B
1485	----	----	----	1.530N	1.480+	NEW	.329	----	22	22 +	22	1.760B	1.100B
1490	----	----	----	1.380N	1.320+	NEW	.304	----	60	60 +	60	1.590B	.980B
1495	----	----	----	1.240N	1.180	6	.279	----	10	UNCH	1.430B	.870B	
1500	----	----	----	1.110N	1.050+	NEW	.256	----	200	200 +	200	1.280B	.780B
1505	----	----	----	0.990N	.930+	NEW	.233	----	30	30 +	30	1.150B	.690B
1510	----	----	----	0.880N	.820+	NEW	.212	----	141	141 +	141	1.020B	.610B
1515	----	----	----	0.790N	.730+	NEW	.193	----	135	135 +	135	.910B	.540B
1525	----	----	----	0.620N	.560+	NEW	.156	----	75	75 +	75	.710B	.420B
1530	----	----	----	0.550N	.490+	NEW	.140	----	30	30 +	30	.630B	.370B
1540	----	----	----	0.430N	.380	5	.113	----	30	UNCH	.490B	.300B	
1560	----	----	----	0.270N	.230	4	.073	----	20	UNCH	.290B	.180B	
1580	----	----	----	0.170N	.130	4	.044	----	4	UNCH	.160B	.110B	

JUN16

(FUTURES SETT. 1.4525 + 48.0)

1410	----	----	6.560N	6.730+	17	.735	----	----	1	UNCH	12.890B	3.690B
1415	----	----	5.850N	5.880+	13	.699	----	----	1	UNCH	11.990B	3.130B
1420	----	----	5.500N	5.620+	12	.679	----	----	71	UNCH	10.280B	2.860B
1425	----	----	5.170N	5.280+	11	.659	----	----	96	UNCH	11.100B	2.590B
1430	----	----	4.840N	4.940+	10	.638	----	----	96	UNCH	9.430B	2.400B
1435	----	----	4.530N	4.610+	8	.616	----	5	425 +	5	10.220B	2.180B
1440	----	----	4.230N	4.290+	6	.594	----	----	3	UNCH	8.590B	1.980B
1445	----	----	3.940N	3.990+	5	.571	----	----	69	UNCH	9.370B	1.800B
1450	----	----	3.660N	3.700+	4	.547	----	25	142 -	5	12.540B	1.630B
1455	----	----	3.390N	3.420+	3	.523	----	1	175	UNCH	12.110B	1.470B
1460	----	----	3.140N	3.160+	2	.499	----	----	71	UNCH	11.680B	1.320B
1465	----	----	2.900N	2.900	UNCH	.474	----	34	148 +	30	11.260B	1.190B
1470	----	----	2.670N	2.670	UNCH	.449	----	60	96 +	30	10.840B	1.070B
1475	----	----	2.450N	2.440-	1	.425	----	30	146 +	30	10.420B	.960B
1480	----	----	2.250N	2.230-	2	.400	----	90	119 +	30	10.010B	.860B
1485	----	----	2.060N	2.030-	3	.376	----	12	165 -	1	9.610B	.770B
1490	----	----	1.880N	1.840-	4	.352	----	254	146 +	11	9.210B	.690B
1495	----	----	1.720N	1.670-	5	.329	----	199	343 -	42	8.820B	.620B
1500	----	----	1.570N	1.510-	6	.306	----	216	399 +	104	8.440B	.550B
1505	----	----	1.430N	1.370-	6	.285	----	497	692 +	214	8.070B	.500B
1510	----	----	1.300N	1.230-	7	.263	----	1	144	UNCH	7.690B	.440B
1515	----	----	1.180N	1.110-	7	.243	----	----	140	UNCH	7.330B	.400B
1520	----	----	1.070N	1.000-	7	.224	----	17	138 -	1	6.680B	.360B
1525	----	----	0.970N	.900-	7	.207	----	----	149	UNCH	7.420B	.320B
1530	----	----	0.870N	.810-	6	.190	----	18	93	UNCH	7.080B	.290B
1535	----	----	0.780N	.730-	5	.174	----	----	155	UNCH	6.800B	.260B
1540	----	----	0.710N	.650-	6	.159	----	----	182	UNCH	7.020B	.230B
1545	----	----	0.630N	.580-	5	.145	----	----	145	UNCH	6.790B	.210B
1550	----	----	0.570N	.520-	5	.132	----	----	165	UNCH	6.480B	.190B
1555	----	----	0.510N	.460-	5	.119	----	----	291	UNCH	6.150B	.170B
1560	----	----	0.460N	.410-	5	.108	----	----	143	UNCH	5.850B	.150B
1565	----	----	0.410N	.360-	5	.097	----	----	48	UNCH	6.070B	.130B
1570	----	----	0.370N	.320-	5	.088	----	----	74	UNCH	6.480B	.120B
1575	----	----	0.330N	.280-	5	.079	----	----	54	UNCH	6.170B	.110B
1580	----	----	0.300N	.250-	5	.071	----	----	50	UNCH	5.740B	.100B
1585	----	----	0.270N	.220-	5	.064	----	----	138	UNCH	5.570B	.090B
1590	----	----	0.240N	.200-	4	.058	----	----	20	UNCH	5.280B	.080B
1595	----	----	0.220N	.170-	5	.051	----	----	68	UNCH	5.000B	.070B
1600	----	----	0.200N	.160-	4	.047	----	----	29	UNCH	4.740B	.070B
1605	----	----	0.180N	.140-	4	.042	----	----	243	UNCH	4.480B	.060B
1610	----	----	0.160N	.130-	3	.039	----	----	60	UNCH	4.230B	.060B
1615	----	----	0.140N	.110-	3	.034	----	2	44 +	2	3.980B	.050B
1620	----	----	0.120N	.090-	3	.028	----	----	18	UNCH	3.530B	.050B
1625	----	----	0.100N	.080-	2	.025	----	----	32	UNCH	3.310B	.040B
1630	----	----	0.080N	.070-	1	.022	----	----	19	UNCH	2.910B	.040B
1635	----	----	0.070N	.060-	1	.019	----	----	66	UNCH	2.730B	.030B
1640	----	----	0.060N	.050-	1	.016	----	----	35	UNCH	2.390B	.030B
1645	----	----	0.050N	.040-	1	.013	----	----	10	UNCH	2.090B	.030B
1650	----	----	0.040N	.030-	1	.010	----	----	1	UNCH	1.820B	.030B
1655	----	----	0.030N	.030	UNCH	.009	----	----	20	UNCH	1.700B	.050B
1660	----	----	0.030N	.030	UNCH	.009	----	----	40	UNCH	1.590B	.070B
1665	----	----	0.020N	.020	UNCH	.006	----	----	20	UNCH	1.070B	.060B
1670	----	----	0.020N	.020	UNCH	.006	----	----	20	UNCH	.210B	.050B
1735	----	----	----	CAB	----	.001	----	----	15	UNCH	.110B	.050B
1775	----	----	----	CAB	----	.000	----	----	1	UNCH	.060	.050



PRELIMINARY



PG27 BULLETIN # 29@			BRITISH POUND CALL OPTIONS										Fri, Feb 12, 2016			PG27
BRIT PND CALL																
1465	----	----	(FUTURES SETT.	1.4535 +	47.0)	4.310N	4.330+	2	.479	----	----	60	UNCH	6.790B	2.200B	
1470	----	----	----	----	----	4.060N	4.090+	3	.462	----	----	12	UNCH	6.460B	2.050B	
1480	----	----	----	----	----	3.610N	3.620+	1	.429	----	----	5	UNCH	5.840B	1.780B	
1500	----	----	----	----	----	2.810N	2.810	UNCH	.363	----	----	5	UNCH	5.820B	1.360B	
1520	----	----	----	----	----	2.160N	2.140-	2	.301	----	----	1	UNCH	6.810B	1.030B	
1525	----	----	----	----	----	2.020N	1.990-	3	.286	----	----	30	UNCH	6.550B	.960B	
1530	----	----	----	----	----	1.880N	1.850-	3	.271	----	----	50	UNCH	6.330B	.970B	
1540	----	----	----	----	----	1.640N	1.600-	4	.243	----	----	30	UNCH	6.000B	.850B	
1545	----	----	----	----	----	1.530N	1.490-	4	.230	----	----	10	UNCH	5.930B	.790B	
1550	----	----	----	----	----	1.430N	1.380-	5	.218	----	----	50	UNCH	5.650B	.710B	
1560	----	----	----	----	----	1.240N	1.190-	5	.194	----	----	25	UNCH	5.100B	.830B	
1565	----	----	----	----	----	1.150N	1.100-	5	.182	----	----	17	UNCH	4.840B	.770B	
1570	----	----	----	----	----	1.070N	1.020-	5	.172	----	----	20	UNCH	4.590B	.720B	
1575	----	----	----	----	----	1.000N	.940-	6	.161	----	----	26	UNCH	4.350B	.710B	
1580	----	----	----	----	----	0.920N	.870-	5	.151	----	----	62	UNCH	4.120B	.600B	
1585	----	----	----	----	----	0.860N	.800-	6	.141	----	----	41	UNCH	3.890B	.610B	
1590	----	----	----	----	----	0.800N	.740-	6	.133	----	----	120	UNCH	3.680B	.570B	
1595	----	----	----	----	----	0.740N	.680-	6	.124	----	----	20	UNCH	3.330B	.530B	
1600	----	----	----	----	----	0.690N	.630-	6	.116	----	----	36	UNCH	3.140B	.320B	
1605	----	----	----	----	----	0.640N	.580-	6	.108	----	----	19	UNCH	2.960B	.450B	
1625	----	----	----	----	----	0.470N	.420-	5	.082	----	----	1	UNCH	2.320B	.220B	
1630	----	----	----	----	----	0.430N	.390-	4	.077	----	----	30	UNCH	2.180B	.310B	
1635	----	----	----	----	----	0.400N	.360-	4	.072	----	----	1	UNCH	2.050B	.290B	
1640	----	----	----	----	----	0.370N	.330-	4	.067	----	----	2	UNCH	1.930B	.230B	
1700	----	----	----	----	----	0.140N	.120-	2	.027	----	----	2	UNCH	.670B	.100B	
1705	----	----	----	----	----	0.130N	.110-	2	.025	----	----	1	UNCH	.180	.090	
1710	----	----	----	----	----	0.120N	.100-	2	.023	----	----	1	UNCH	.180	.080	
TOTAL													0	738		
DEC16			(FUTURES SETT. 1.4546 + 47.0)													
1465	----	----	----	----	----	5.420N	5.430+	1	.492	----	----	10	UNCH	5.430B	3.080B	
1490	----	----	----	----	----	4.270N	4.250-	2	.423	----	----	30	UNCH	7.480B	2.290B	
1500	----	----	----	----	----	3.870N	3.840-	3	.396	----	----	9	UNCH	6.950B	2.060B	
1510	----	----	----	----	----	3.500N	3.460-	4	.370	----	----	70	UNCH	6.260B	.820B	
1515	----	----	----	----	----	3.320N	3.280-	4	.357	----	----	35	UNCH	6.130B	1.710B	
1520	----	----	----	----	----	3.150N	3.110-	4	.344	----	----	50	UNCH	5.850B	1.670B	
1525	----	----	----	----	----	2.990N	2.940-	5	.331	----	----	10	UNCH	5.570B	1.570B	
1530	----	----	----	----	----	2.840N	2.790-	5	.318	----	----	3	UNCH	5.300B	1.480B	
1535	----	----	----	----	----	2.690N	2.640-	5	.306	----	----	1	UNCH	5.110B	1.390B	
1540	----	----	----	----	----	2.550N	2.500-	5	.294	----	----	30	UNCH	4.850B	1.310B	
1555	----	----	----	----	----	2.170N	2.120-	5	.260	----	----	14	UNCH	4.130B	1.090B	
1560	----	----	----	----	----	2.060N	2.000-	6	.249	----	----	45	UNCH	3.920B	1.120B	
1565	----	----	----	----	----	1.950N	1.890-	6	.238	----	----	90	UNCH	3.700B	1.090B	
1570	----	----	----	----	----	1.850N	1.790-	6	.228	----	----	250	UNCH	3.490B	1.030B	
1580	----	----	----	----	----	1.670N	1.600-	7	.209	----	----	5	UNCH	3.110B	1.200B	
1595	----	----	----	----	----	1.420N	1.360-	6	.183	----	----	30	UNCH	2.600B	1.020B	
1600	----	----	----	----	----	1.350N	1.290-	6	.175	----	----	1	UNCH	2.440B	.930B	
1620	----	----	----	----	----	1.110N	1.050-	6	.147	----	----	2	UNCH	1.840B	.750B	
TOTAL													0	685		
BRIT PND-C EU																
MAR16			(FUTURES SETT. 1.4519 + 48.0)													
1450	----	----	----	----	----	1.520N	1.590+	7	.525	----	----	30	UNCH	2.320B	.410B	
1470	----	----	----	----	----	0.770N	.750-	2	.313	----	----	22	UNCH	6.850B	.190B	
1475	----	----	----	----	----	0.640N	.610-	3	.267	----	----	11	UNCH	7.100B	.160B	
1480	----	----	----	----	----	0.520N	0.490-	3	.224	----	----	41	UNCH	6.930B	.130B	
1490	----	----	----	----	----	0.350N	.310-	4	.154	----	----	30	UNCH	6.450B	.100B	
1495	----	----	----	----	----	0.280N	.250-	3	.127	----	----	13	UNCH	5.920B	.080B	
1500	----	----	----	----	----	0.230N	.200-	3	.104	----	----	61	UNCH	5.850B	.070B	
1505	----	----	----	----	----	0.190N	.160-	3	.085	----	----	11	UNCH	5.580B	.060B	
1515	----	----	----	----	----	0.120N	.100-	2	.055	----	----	30	UNCH	6.160B	.050B	
1520	----	----	----	----	----	0.100N	.080-	2	.044	----	----	45	UNCH	6.110B	.050B	
1525	----	----	----	----	----	0.080N	.060-	2	.034	----	----	41	UNCH	5.860B	.040B	
1530	----	----	----	----	----	0.060N	.050-	1	.028	----	----	72	UNCH	5.510B	.040B	
TOTAL													0	407		
APR16			(FUTURES SETT. .00)													
1445	----	----	----	----	----	2.680N	2.750+	7	.558	----	----	20	UNCH	3.260B	.950B	
1450	----	----	----	----	----	2.420N	2.480+	6	.525	----	----	60	UNCH	3.260B	.830B	
1455	----	----	----	----	----	2.180N	2.220+	4	.490	----	----	30	UNCH	2.950B	.720B	
1460	----	----	----	----	----	1.960N	1.980+	2	.456	----	----	30	UNCH	2.660B	.630B	
1465	----	----	----	----	----	1.750N	1.760+	1	.422	----	----	30	UNCH	2.380B	.540B	
1525	----	----	----	----	----	0.370N	.330-	4	.115	----	3	----	3	.490B	.110B	
TOTAL													3	170 -	3	
JUN16			(FUTURES SETT. 1.4525 + 48.0)													
1475	----	----	----	----	----	2.250N	2.230-	2	.400	----	----	30	UNCH	3.340B	.880B	
1480	----	----	----	----	----	2.060N	2.030-	3	.376	----	----	30	UNCH	3.080B	.790B	
1495	----	----	----	----	----	1.570N	1.510-	6	.306	----	----	30	UNCH	4.720B	.570B	
1500	----	----	----	----	----	1.430N	1.370+	NEW	.285	----	23	23 +	23	4.480B	.520B	
1505	----	----	----	----	----	1.300N	1.230-	7	.263	----	----	30	UNCH	4.380B	.460B	
1510	----	----	----	----	----	1.180N	1.110-	7	.243	----	----	30	UNCH	4.810B	.420B	
TOTAL													23	173 +	23	
DEC16			(FUTURES SETT. 1.4546 + 47.0)													
1470	----	----	----	----	----	5.170N	5.170	UNCH	.478	----	----	1	UNCH	5.010B	2.900B	
TOTAL													0	1		
WKBP-2B-C			(FUTURES SETT. .00)													
FEB16																
1430	----	----	----	----	----	1.770N	2.190+	42	1.000	16	1	----	17	3.720B	.520B	
1435	----	----	----	----	----	1.320N	1.690+	37	1.000	57	4	----	57	3.260B	.400B	
1445	----	----	----	----	----	0.590N	.690+	10	1.000	236	8	----	241	2.470B	.190B	
1450	----	----	----	----	----	0.350N	.190-	16	1.000	126	34	----	131	2.130B	.040B	
1455	----	----	----	----	----	0.190N	CAB	----	----	269	----	----	404	1.810B	.010B	
1460	----	----	----	----	----	0.100N	CAB	----	----	8	----	----	296	1.520B	.010B	
1470	----	----	----	----	----	0.030N	CAB	----	----	16	----	----	227	1.420B	.010B	
TOTAL													340	0 -	2647	
MAR16			(FUTURES SETT. 1.4519 + 48.0)													
1435	----	----	----	----	----	2.590N	2.740+	15	.665	----	----	5	UNCH	3.820B	1.690B	
1440	----	----	----	----	----	2.290N	2.410+	NEW	.622	----	1	1 +	1	3.440B	1.460B	
1445	----	----	----	----	----	2.010N	2.110+	10	.576	----	----	10	UNCH	3.080B	1.250B	
1455	----	----	----	----	----	1.520N	1.580+	6	.481	----	----	55	UNCH	2.460B	.640B	
1460	----	----	----	----	----	1.320N	1.350+	3	.434	----	----	5	UNCH	2.160B	.770B	
1470	----	----	----	----	----	0.960N	.960	UNCH	.342	32	55 +	32	1.630B	.540B		
1485	----	----	----	----	----	0.570N	.540-	3	.221	4	4 +	4	1.030B	.300B		
1490	----	----	----	----	----	0.470N	.440-	3	.188	----	4	4 +	4	.870B	.250B	
1510	----	----	----	----	----	0.230N	.190+	NEW	.091	----	1	1 +	1	.420B	.120B	
1520	----	----	----	----	----	0.160N	.120-	4	.061	----	----	5	UNCH	.290B	.080B	
TOTAL													42	189 +	42	
WKBP-3B-C			(FUTURES SETT. .00)													
FEB16																
1415	----	----	----	----	----	3.420N	3.790+	37	.932	----	----	1	UNCH	5.210B	1.180B	
1430	----	----	----	----	----	2.220N	2.470+	25	.821	----	1	32 +	1	3.830B	.650B	
1435	----	----	----	----	----	1.860N	2.070+	21	.765	----	----	77	UNCH	3.400B	.520B	
1440	----	----	----	----	----	1.540N	1.700+	16	.698	----	----	152	UNCH	3.010B	.420B	
1445	----	----	----	----	----	1.260N	1.370+	11	.620	----	----	385	UNCH	2.630B	.340B	
1450	----	----	----	----	----	1.010N	1.080+	7	.536	----	3	322	UNCH	2.270B	.270B	
1455	----	----	----	----	----	0.800N	.830+	3	.449	----	208	344 -	132	1.950B	.210B	
1460	----	----	----	----	----	0.620N	.620	UNCH	.364	8	344 +	1	1.640B	.180B		
1465	----	----	----	----	----	0.480N	.460-	2	.286	----	10	188 -	10	1.370B	.140B	
1470	----	----	----	----	----	0.360N	.330-	3	.217	----	29	140 +	3	1.140B	.120B	
1475	----	----	----	----	----	0.270N	.240-	3	.163	----	46	86 -	23	.930B	.090B	
1480	----	----	----	----	----	0.200N	.170-	3	.119	----	77	95 +				

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

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BRITISH POUND CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY