



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG28 BULLETIN # 29@ BRITISH POUND PUT OPTIONS Fri, Feb 12, 2016 PG28

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 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			
BRIT	PND PUT		(FUTURES SETT.		1.4519 + 48.0)									
MAR16						CAB	----	----	----	2	UNCH	.010	.010	
1225		----	----	----	----	CAB	----	----	----	9	UNCH	1.640B	.020B	
1300		----	----	----	----	CAB	----	.000	----	10	UNCH	1.710B	.020B	
1305		----	----	----	----	CAB	----	.000	----	31	UNCH	1.780B	.010B	
1310		----	----	----	----	CAB	----	.000	----	17	UNCH	1.860B	.010B	
1315		----	----	----	----	CAB	----	.000	----	35	UNCH	1.930B	.020B	
1320		----	----	0.010N	----	CAB	----	.000	----	101	UNCH	2.010B	.010B	
1325		----	----	0.010N	----	CAB	----	.001	----	30	UNCH	2.070B	.010B	
1330		----	----	0.020N	----	.010-	1	.001	----	95	UNCH	2.100B	.010B	
1335		----	----	0.020N	----	.010-	1	.002	----	55	UNCH	2.190B	.010B	
1340		----	----	0.020N	----	.010-	1	.004	----	103	UNCH	2.280B	.010B	
1345		----	----	0.030N	----	.010-	2	.005	----	157	UNCH	2.380B	.020B	
1350		----	----	0.040N	----	.020-	2	.010	----	92	UNCH	2.470B	.020B	
1355		----	----	0.040N	----	.020-	2	.011	----	101	UNCH	2.580B	.020B	
1360		----	----	0.060N	----	.020-	4	.011	----	60	UNCH	2.690B	.030B	
1365		----	----	0.070N	----	.030-	4	.016	----	185	UNCH	2.800B	.030B	
1370		----	----	0.090N	----	.040-	5	.021	----	162	UNCH	2.910B	.040B	
1375		----	----	0.110N	----	.050-	6	.027	----	4	443 +	1	3.020B	.050B
1380		----	----	0.140N	----	.070-	7	.036	----	15	561 +	4	3.150B	.060B
1385		----	----	0.170N	----	.090-	8	.046	----	74	692 +	18	3.270B	.080B
1390		----	----	0.210N	----	.120-	9	.060	----	75	906 +	45	3.400B	.090B
1395		----	----	0.260N	----	.150-	11	.074	----	12	1525 +	4	3.540B	.100B
1400		----	----	0.320N	----	.190-	13	.091	----	35	698 -	29	3.680B	.120B
1405		----	----	0.390N	----	.240-	15	.113	----	298	1244 +	80	3.820B	.140B
1410		----	----	0.470N	----	.300-	17	.137	----	94	809	UNCH	3.970B	.150B
1415		----	----	0.570N	----	.370-	20	.165	----	226	1915 +	61	4.130B	.170B
1420	0.480		#.480	.480	0.480	.450-	23	.196	----	237	1689 +	69	4.320	.190
1425					0.810N	.550-	26	.233	----	732	2087 +	142	4.460B	.220B
1430					0.960N	.670-	29	.273	----	37	2936 +	24	4.630B	.240B
1435					1.140N	.820-	32	.320	----	24	995 +	4	4.800B	.270B
1440					1.330N	.990-	34	.369	----	55	1169 +	21	4.990B	.300B
1445					1.560N	1.180-	38	.420	----	166	770 +	67	5.170B	.340B
1450					1.810N	1.400-	41	.474	----	99	520 +	69	5.390B	.380B
1455					2.080N	1.650-	43	.528	----	8	429 -	6	5.600B	.430B
1460					2.380N	1.930-	45	.582	----	373	UNCH	5.830B	.480B	
1465					2.710N	2.230-	48	.636	----	478	UNCH	6.280B	.530B	
1470					3.050N	2.560-	49	.686	----	152	UNCH	6.740B	.590B	
1475					3.420N	2.920-	50	.732	----	368 -	90	7.220B	.660B	
1480					3.810N	3.300-	51	.775	207					
1485					4.220N	3.700-	52	.813	----	225	UNCH	7.690B	.730B	
1490					4.640N	4.120-	52	.845	----	534	UNCH	8.180B	.810B	
1495					5.070N	4.560-	51	.872	----	188	UNCH	8.660B	.910B	
1500					5.520N	5.010-	51	.895	----	230	UNCH	9.150B	1.010B	
1505					5.970N	5.470-	50	.914	----	252	UNCH	9.640B	1.120B	
1510					6.440N	5.930-	51	.929	----	190	UNCH	10.140B	1.240B	
1515					6.910N	6.410-	50	.944	----	289	UNCH	10.630B	1.380B	
1520					7.380N	6.890-	49	.955	----	262	UNCH	11.120B	1.520B	
1525					7.870N	7.370-	50	.965	----	178	UNCH	11.620B	1.680B	
1530					8.350N	7.860-	49	.971	----	153	UNCH	12.120B	1.850B	
1535					8.840N	8.350-	49	.976	----	87	UNCH	12.610B	2.040B	
1540					9.330N	8.840-	49	.982	----	91	UNCH	13.110B	2.240B	
1545					9.820N	9.330-	49	.983	----	61	UNCH	13.210B	2.400B	
1550					10.320N	9.830-	49	.988	----	30	UNCH	14.110B	2.580B	
1555					10.810N	10.330-	48	.988	----	20	UNCH	14.200B	2.760B	
1560					11.310N	10.820-	49	.993	----	120	UNCH	15.100B	2.960B	
1565					11.800N	11.320-	48	.995	----	41	UNCH	15.200B	3.160B	
1570					12.300N	11.820-	48	.996	----	14	UNCH	16.100B	3.380B	
1580					13.300N	12.810-	49	.998	----	1	UNCH	16.700B	3.830B	
1600					15.290N	14.810-	48	.999	----	3	UNCH	18.700B	4.810B	
TOTAL									2398	24973 +	484			
APR16			(FUTURES SETT.		.00)									
1240		----				CAB	----	.000	----	32	UNCH	.030B	.010B	
1265		----	----	----	----		----	----	----	177	UNCH	.070B	.020B	
1270		----	----	----	----	.010-	1	.003	----	15	UNCH	.070B	.020B	
1275		----	----	----	----	.010-	1	.003	----	40	UNCH	.090B	.030B	
1280		----	----	----	----	.020-	1	.007	----	20	UNCH	.100B	.020B	
1285		----	----	----	----	.020-	1	.007	----	90 +	5	.110B	.020B	
1295		----	----	----	----	.030-	1	.010	5	5	UNCH	.150B	.030B	
1300		----	----	----	----	.040-	2	.013	----	52 -	5	.170B	.030B	
1305		----	----	----	----	.040-	3	.014	5	5	UNCH	.190B	.040B	
1310		----	----	----	----	.050-	3	.017	----	26	UNCH	.220B	.040B	
1315		----	----	----	----	.060-	3	.020	----	56 -	5	.250B	.050B	
1320		----	----	----	----	.070-	3	.023	6	110	UNCH	.280B	.050B	
1325		----	----	----	----	.080-	4	.026	----	65	UNCH	.320B	.060B	
1330		----	----	----	----	.090-	5	.030	----	15 +	8	.370B	.060B	
1335		----	----	----	----	.110-	5	.035	8	12 +	3	.420B	.070B	
1340		----	----	----	----	.120-	6	.039	5	102 -	5	.470B	.080B	
1345		----	----	----	----	.140-	7	.045	----	51	UNCH	.540B	.100B	
1350		----	----	----	----	.160-	8	.051	----	162 -	3	.610B	.110B	
1355		----	----	----	----	.180-	9	.057	5	96 +	4	.690B	.120B	
1360		----	----	----	----	.210-	10	.066	5	185	UNCH	.780B	.140B	
1365		----	----	----	----	.240-	11	.075	----	59	UNCH	.880B	.170B	
1370		----	----	----	----	.280-	12	.085	----	43	UNCH	.990B	.190B	
1375		----	----	----	----	.320-	13	.096	10	175 +	74	1.120B	.220B	
1380		----	----	----	----	.370-	15	.110	107	333	UNCH	1.250B	.260B	
1385		----	----	----	----	.420-	16	.123	42	85 -	5	1.400B	.290B	
1390		----	----	----	----	.480-	18	.138	15	180	UNCH	1.570B	.340B	
1395		----	----	----	----	.550-	19	.155	22	147	UNCH	1.750B	.390B	
1400		----	----	----	----	.620-	21	.173	----	661 +	2	1.950B	.450B	
1405		----	----	----	----	.710-	22	.193	5	251 +	51	2.170B	.510B	
1410		----	----	----	----	.800-	24	.214	55	276 -				



PG28 BULLETIN # 290			BRITISH POUND PUT OPTIONS										Fri, Feb 12, 2016		PG28
BRIT	PND	PUT	(FUTURES SETT.	1.4525 +	48.0)										
1270	----	----	0.220N	5	.036	----	----	5	UNCH	.320B	.070B				
1275	----	----	0.250N	6	.040	----	----	44	UNCH	.350B	.100B				
1280	----	----	0.270N	6	.044	----	----	79	UNCH	.380B	.110B				
1285	----	----	0.290N	6	.048	----	----	18	UNCH	.420B	.090B				
1290	----	----	0.320N	7	.052	----	----	27	UNCH	.450B	.100B				
1295	----	----	0.350N	8	.056	----	----	59	UNCH	.490B	.110B				
1300	----	----	0.380N	9	.060	----	25	132 +	5	.530B	.120B				
1305	----	----	0.410N	9	.065	----	----	23	UNCH	.580B	.130B				
1310	----	----	0.450N	10	.071	----	----	30	UNCH	.630B	.140B				
1315	----	----	0.490N	11	.077	----	----	83	UNCH	.700B	.150B				
1320	----	----	0.530N	12	.083	----	----	55	UNCH	.760B	.170B				
1325	----	----	0.570N	12	.090	----	----	62	UNCH	.810B	.130B				
1330	----	----	0.620N	14	.096	----	----	38	UNCH	.900B	.190B				
1335	----	----	0.670N	14	.105	----	----	114	UNCH	.970B	.160B				
1340	----	----	0.720N	15	.112	----	----	38	UNCH	1.050B	.170B				
1345	----	----	0.780N	16	.121	----	5	20 +	5	1.140B	.180B				
1350	----	----	0.840N	17	.130	----	20	181 +	4	1.240B	.200B				
1355	----	----	0.910N	18	.141	----	----	81	UNCH	1.360B	.200B				
1360	----	----	0.980N	19	.151	----	23	620 -	14	1.470B	.220B				
1365	----	----	1.060N	21	.162	----	----	130	UNCH	1.610B	.240B				
1370	----	----	1.150N	22	.175	----	----	105	UNCH	1.740B	.260B				
1375	----	----	1.240N	24	.187	----	8	236	UNCH	1.890B	.280B				
1380	----	----	1.330N	24	.201	----	----	88	UNCH	2.040B	.300B				
1385	----	----	1.440N	26	.216	----	----	112	UNCH	2.210B	.330B				
1390	----	----	1.550N	28	.230	----	1	333	UNCH	2.380B	.350B				
1395	----	----	1.670N	29	.247	----	10	126 -	4	2.570B	.390B				
1400	----	----	1.800N	31	.264	----	445	582 +	236	2.800B	.420B				
1405	----	----	1.940N	33	.281	----	10	44	UNCH	2.990B	.460B				
1410	----	----	2.080N	34	.300	----	----	207	UNCH	3.220B	.490B				
1415	----	----	2.240N	36	.320	----	36	151 +	11	3.460B	.530B				
1420	----	----	2.400N	37	.340	----	5	319 -	3	3.720B	.580B				
1425	----	----	2.580N	39	.361	----	35	255 -	30	3.990B	.620B				
1430	----	----	2.760N	40	.383	----	30	801	UNCH	4.280B	.670B				
1435	----	----	2.960N	41	.405	----	----	270	UNCH	4.580B	.730B				
1440	----	----	3.170N	43	.428	----	88	321 +	57	4.890B	.780B				
1445	----	----	3.390N	44	.452	----	----	165	UNCH	5.220B	.850B				
1450	----	----	3.620N	45	.476	----	2	191 +	2	5.560B	.920B				
1455	----	----	3.870N	46	.500	----	75	275 +	75	5.910B	.990B				
1460	----	----	4.120N	47	.525	----	----	530	UNCH	6.200B	1.080B				
1465	----	----	4.390N	48	.550	----	----	152	UNCH	6.580B	1.160B				
1470	----	----	4.680N	49	.574	----	----	73	UNCH	6.970B	1.250B				
1475	----	----	4.970N	50	.599	----	----	31	UNCH	7.370B	1.330B				
1480	----	----	5.280N	50	.623	----	----	69	UNCH	7.780B	1.430B				
1485	----	----	5.610N	52	.647	----	----	95	UNCH	8.200B	1.540B				
1490	----	----	5.940N	52	.670	----	----	165	UNCH	8.620B	1.660B				
1495	----	----	6.290N	53	.693	----	----	31	UNCH	9.060B	1.790B				
1500	----	----	6.650N	54	.714	----	----	49	UNCH	9.500B	1.920B				
1510	----	----	7.400N	55	.756	----	----	36	UNCH	10.400B	2.180B				
1515	----	----	7.790N	55	.775	----	----	30	UNCH	10.860B	2.330B				
1520	----	----	8.180N	54	.792	----	1	34	UNCH	11.330B	2.480B				
1530	----	----	9.000N	54	.825	----	----	14	UNCH	12.270B	2.800B				
1535	----	----	9.420N	53	.840	----	----	43	UNCH	12.740B	2.970B				
1540	----	----	9.850N	53	.854	----	----	14	UNCH	13.220B	3.140B				
1550	----	----	10.730N	53	.880	----	----	106	UNCH	14.190B	3.480B				
1555	----	----	11.170N	53	.891	----	----	82	UNCH	14.150B	3.640B				
1560	----	----	11.630N	53	.902	----	----	15	UNCH	15.160B	3.820B				
1565	----	----	12.080N	53	.911	----	----	19	UNCH	15.120B	4.000B				
1580	----	----	13.480N	53	.935	----	----	1	UNCH	17.120B	4.590B				
1585	----	----	13.950N	52	.941	----	----	30	UNCH	17.080B	4.800B				
1610	----	----	16.350N	51	.965	----	----	5	UNCH	20.080B	6.010B				
1620	----	----	17.320N	50	.971	----	----	25	UNCH	21.070B	6.560B				
1630	----	----	18.300N	50	.977	----	----	19	UNCH	22.070B	7.150B				
1640	----	----	19.280N	49	.980	----	----	19	UNCH	23.060B	11.950B				
TOTAL							821	8271 +	344						
SEP16			(FUTURES SETT.	1.4535 +	47.0)										
1175	----	----	0.400N	7	.041	----	----	2	UNCH	.360B	.240B				
1180	----	----	0.420N	7	.043	----	----	1	UNCH	.380B	.310B				
1190	----	----	0.470N	8	.048	----	----	30	UNCH	.450	.290				
1210	----	----	0.570N	9	.059	----	----	1	UNCH	.520B	.360B				
1230	----	----	0.700N	11	.072	----	----	4	UNCH	.700	.420				
1250	----	----	0.850N	13	.087	----	----	1	UNCH	.790B	.370B				
1260	----	----	0.940N	14	.096	----	----	75	UNCH	.880B	.630B				
1265	----	----	0.990N	15	.101	----	----	30	UNCH	.930B	.670B				
1280	----	----	1.140N	17	.115	----	----	30	UNCH	1.080B	.790B				
1285	----	----	1.190N	17	.121	----	----	60	UNCH	1.130B	.830B				
1290	----	----	1.250N	18	.127	----	----	30	UNCH	1.190B	.870B				
1340	----	----	1.970N	25	.197	----	----	30	UNCH	1.970B	1.470B				
1345	----	----	2.060N	25	.206	----	----	40	UNCH	2.080B	1.550B				
1350	----	----	2.160N	27	.215	----	----	270	UNCH	2.350	1.630				
1355	----	----	2.260N	28	.224	----	----	30	UNCH	2.460B	1.730B				
1370	----	----	2.580N	30	.255	----	----	5	UNCH	2.880B	1.970B				
1395	----	----	3.210N	34	.312	----	----	30	UNCH	3.750B	1.560B				
1400	----	----	3.360N	35	.325	----	----	78	UNCH	3.950B	1.210B				
1405	----	----	3.510N	36	.338	----	----	30	UNCH	4.160B	1.280B				
1410	----	----	3.670N	37	.351	----	----	30	UNCH	4.380B	1.120B				
1420	----	----	4.000N	38	.379	----	----	63	UNCH	4.840B	1.380B				
1425	----	----	4.180N	39	.394	----	----	30	UNCH	5.090B	1.230B				
1430	----	----	4.370N	40	.409	----	----	79	UNCH	5.310B	1.300B				
1435	----	----	4.570N	41	.424	----	----	90	UNCH	5.580B	1.320B				
1440	----	----	4.770N	41	.439	----	----	11	UNCH	5.910B	1.400B				
1450	----	----	5.200N	42	.471	----	----	32	UNCH	6.470B	1.580B				
1475	----	----	6.440N	45	.554	----	----	60	UNCH	7.650B	2.120B				
1480	----	----	6.720N	46	.570	----	----	5	UNCH	8.010B	2.250B				
1490	----	----	7.300N	47	.603	----	----	40	UNCH	8.990B	2.530B				
1500	----	----	7.920N	48	.636	----	----	34	UNCH	9.530B	2.660B				
1510	----	----	8.570N	48	.668	----	----	50	UNCH	9.340B	2.960B				
1520	----	----	9.260N	49	.698	----	----	93	UNCH	10.370B	3.280B				
1525	----	----	9.610N	49	.713	----	----	30	UNCH	10.790B	3.460B				
1530	----	----	9.980N	50	.728	----	----	21	UNCH	11.220B	3.640B				
1540	----	----	10.730N	50	.756	----	----	2	UNCH	12.100B	4.020B				
1550	----	----	11.520N	52	.781	----	----	1	UNCH	13.000B	4.440B				
1560	----	----	12.320N	51	.805	----	----	1	UNCH	13.910B	4.890B				
1570	----	----	13.150N	52	.827	----	----	1	UNCH	14.830B	5.500B				
TOTAL							0	1450							
DEC16			(FUTURES SETT.	1.4546 +	47.0)										
1180	----	----	0.770N	11	.066	----	----	6	UNCH	.620	.620				
1205	----	----	0.940N	13	.081	----	----	5	UNCH	.610	.610				
1330	----	----	2.500N	27	.210	----	----	248	UNCH	2.550B	2.030B				
1335	----	----	2.600N	27	.218	----	----	30	UNCH	2.670B	1.570B				
1340	----	----	2.700N	28	.226	----	----	30	UNCH	2.800B	1.640B				
1345	----	----	2.810N	29	.235	----	----	60	UNCH	2.910B	1.710B				
1350	----	----	2.920N	30	.243	----	----	30	UNCH	3.040B	1.790B				
1365	----	----	3.270N	31	.270	----	----	30	UNCH	3.460B	2.050B				
1370	----	----	3.400N	32	.280	----	----	110	UNCH	3.620B	2.430B				
1375	----	----	3.530N	33	.290	----	----	1	UNCH	3.780B	2.740B				
1380	----	----	3.670N	34	.300	----	----	50	UNCH	3.980B	2.860B				
1395	----	----	4.110N	36	.332	----	----	60	UNCH	4.520B	2.230B				
1400	----	----	4.270N	37	.343	----	----	301	UNCH	4.810B	2.320B				
1405	----	----	4.440N	38	.354	----	----	60	UNCH	5.010B	2.340B				
1410	----	----	4.610N	39	.366	----	----	350	UNCH	5.240B	2.450B				
1415	----	----	4.780N	39	.378	----	----	60	UNCH	5.460B	2.600B				
1420	----	----	4.970N	40	.390	----	----	90	UNCH	5.590B	2.700B				
1425	----	----	5.160N	41	.402	----	----	150	UNCH	5.810B	2.710B				
1430	----	----	5.350N	41	.415	----	----	90	UNCH	6.060B	2.740B				
1435	----	----	5.560N	42	.427	----	----	360	UNCH	6.450B	2.860B				
1440	----	----	5.770N	43	.440	----	----	30	UNCH	6.720B	2.980B				
1450	----	----	6.210N	44	.467	----	----	250	UNCH	7.290B	3.230B				
1465	----	----	6.920N	46	.507	----	----	30	UNCH	8.030B	3.640B				
1490	----	----	7.780N	49	.576	----	----	30	UNCH	8.440B	4.450B				
1550	----	----	12.260N	52	.728	----	----	3	UNCH	13.350B	6.800B				
TOTAL							0	2464							
BRIT	PND-P	EU	(FUTURES SETT.	1.4519 +	48.0)										
MAR16	----	----	0.020												

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

© Copyright CME Group Inc. All rights reserved.

PRELIMINARY														
PG28 BULLETIN # 29@				BRITISH POUND PUT OPTIONS						Fri, Feb 12, 2016				PG28
BRIT PND-P EU														
1465	----	(FUTURES SETT.	1.4519 +	48.0)										
1475	----	----	2.710N		2.230-	48	.636	----	----	40	UNCH	4.190B	.470B	
1485	----	----	3.420N		2.920-	50	.732	----	----	26	UNCH	4.930B	.590B	
1510	----	----	4.220N		3.700-	52	.813	----	----	46	UNCH	5.370B	.730B	
1520	----	----	6.440N		5.930-	51	.929	----	----	10	UNCH	6.600B	1.240B	
TOTAL			7.380N		6.890-	49	.955	----	----	3	UNCH	7.140B	1.520B	
										1	657 +	1		
APR16														
		(FUTURES SETT.	.00)											
1395	----	----	0.830N		.620-	21	.173	----	----	30	UNCH	1.710B	.390B	
1415	----	----	1.300N		1.010-	29	.261	----	----	60	UNCH	2.600B	.670B	
1420	----	----	1.450N		1.140-	31	.287	----	----	60	UNCH	2.880B	.760B	
1425	----	----	1.610N		1.280-	33	.315	----	----	17	UNCH	3.140B	.860B	
1435	----	----	1.980N		1.610-	37	.375	----	----	60	UNCH	3.340B	1.110B	
1440	----	----	2.190N		1.800-	39	.408	----	----	30	UNCH	3.660B	1.250B	
TOTAL									0	257				
JUN16														
		(FUTURES SETT.	1.4525 +	48.0)										
1420	----	----	2.400N		2.030-	37	.340	----	----	1	UNCH	3.680B	.650B	
1470	----	----	4.680N		4.190-	49	.574	----	----	2	UNCH	5.090B	1.290B	
TOTAL									0	3				
SEP16														
		(FUTURES SETT.	1.4535 +	47.0)										
1520	----	----	9.250N		8.760-	49	.699	----	----	1	UNCH	10.000	3.280	
TOTAL									0	1				
WKBP-2B-P														
		(FUTURES SETT.	.00)											
FEB16	----	----	0.060N		CAB	----	----	----	10	----	629	2.660B	.010B	
1435	----	----	0.110N		CAB	----	----	----	111	----	291	2.990B	.010B	
1440	----	----	0.210N		CAB	----	----	----	40	----	144	3.400B	.010B	
1445	----	----	0.380N		CAB	----	----	----	265	----	207	3.830B	.010B	
1450	----	----	0.640N		CAB	----	----	----	14	----	82	4.270B	.010B	
1455	----	----	0.980N						4	----	15	4.730B	.300B	
TOTAL					.310-	67	1.000	19	444	0 -	2854			
MAR16														
		(FUTURES SETT.	1.4519 +	48.0)										
1390	----	----	0.310N		.190+	NEW	.082	----	1	1 +	1	.430B	.130B	
1395	----	----	0.370N		.230-	14	.098	----	----	5	UNCH	.520B	.160B	
1400	----	----	0.440N		.280-	16	.116	----	4	38 +	4	.610B	.190B	
1405	----	----	0.520N		.340-	18	.138	----	4	534 +	4	.720B	.230B	
1415	----	----	0.730N		.490-	24	.190	----	30	60 +	30	1.000B	.340B	
1420	----	----	0.850N		.590-	26	.221	----	----	98	UNCH	1.510	.400	
1425	----	----	0.990N		.700-	29	.255	----	----	85	UNCH	1.360B	.480B	
1430	----	----	1.150N		.830-	32	.293	----	----	40	UNCH	1.570B	.570B	
1435	----	----	1.320N		.990-	33	.334	----	5	145	UNCH	1.790B	.680B	
1440	----	----	1.520N		1.160-	36	.377	----	5	15 +	5	2.060B	.800B	
1445	----	----	1.740N		1.360-	38	.423	----	5	47 +	5	2.350B	.940B	
1450	----	----	1.990N		1.580-	41	.470	----	----	55	UNCH	2.510B	1.100B	
1455	----	----	2.250N		1.830-	42	.518	----	11	11 +	6	2.810B	1.280B	
1460	----	----	2.540N		2.100-	44	.565	----	----	5	UNCH	3.150B	1.480B	
1465	----	----	2.860N		2.390-	47	.612	----	----	5	UNCH	3.520B	1.700B	
TOTAL									65	1144 +	55			
WKBP-3B-P														
		(FUTURES SETT.	.00)											
FEB16	----	----	----		CAB	----	.000	----	----	16	UNCH	.010B	.030B	
1335	----	----	----		CAB	----	.000	----	----	32	UNCH	.160B	.010B	
1375	----	----	0.020N		.010-	1	.003	----	----	16	UNCH	.410B	.010B	
1380	----	----	0.020N		.010-	1	.006	----	----	1	UNCH	.510B	.010B	
1390	----	----	0.040N		.020-	2	.012	----	----	24	UNCH	.760B	.020B	
1395	----	----	0.060N		.030-	3	.019	----	10	60 +	8	.910B	.030B	
1400	----	----	0.080N		.040-	4	.025	----	1	80 +	1	1.090B	.040B	
1405	----	----	0.110N		.050-	6	.033	----	27	178	UNCH	1.300B	.050B	
1410	----	----	0.160N		.070-	9	.047	----	----	451	UNCH	1.540B	.070B	
1415	----	----	0.220N		.100-	12	.067	----	109	160 -	74	1.810B	.090B	
1420	----	----	0.290N		.140-	15	.094	----	79	327 +	4	2.100B	.120B	
1425	----	----	0.390N		.200-	19	.131	----	----	347	UNCH	2.420B	.160B	
1430	----	----	0.510N		.280-	23	.178	----	13	261	UNCH	2.770B	.210B	
1435	----	----	0.650N		.380-	27	.234	----	37	302 +	7	3.150B	.280B	
1440	----	----	0.830N		.510-	32	.301	----	6	395 +	5	3.480B	.360B	
1445	----	----	1.050N		.680-	37	.379	----	7	227	UNCH	3.900B	.470B	
1450	----	----	1.300N		.890-	41	.463	----	2	237 +	2	4.330B	.600B	
1455	----	----	1.590N		1.140-	45	.550	----	4	60 -	4	4.780B	.760B	
1460	----	----	1.910N		1.430-	48	.635	----	----	4	UNCH	5.240B	.950B	
1470	----	----	2.650N		2.140-	51	.782	----	----	1	UNCH	5.440B	1.430B	
1490	----	----	4.400N		3.900-	50	.936	----	----	2	UNCH	7.350B	3.450B	
TOTAL									295	3181 -	51			
WKBP-4B-P														
		(FUTURES SETT.	.00)											
FEB16	----	----	0.030N		.010-	2	.006	----	----	5	UNCH	.180B	.020B	
1365	----	----	0.050N		.020-	3	.012	----	----	5	UNCH	.300B	.030B	
1375	----	----	0.060N		.030-	3	.018	----	----	3	UNCH	.370B	.040B	
1385	----	----	0.080N		.040-	4	.024	----	----	8	UNCH	.460B	.040B	
1390	----	----	0.110N		.060-	5	.035	----	----	3	UNCH	.580B	.050B	
1395	----	----	0.140N		.070-	7	.042	----	----	3	UNCH	.710B	.070B	
1400	----	----	0.190N		.100-	9	.058	----	----	11	UNCH	.860B	.080B	
1405	----	----	0.240N		.130-	11	.074	----	----	42	UNCH	1.040B	.100B	
1410	----	----	0.310N		.170-	14	.096	----	----	21	UNCH	1.250B	.130B	
1415	----	----	0.390N		.230-	16	.125	----	30	61 +	1	1.480B	.170B	
1420	----	----	0.490N		.300-	19	.157	----	----	43	UNCH	1.740B	.220B	
1425	----	----	0.620N		.380-	24	.194	----	----	64	UNCH	2.030B	.270B	
1430	----	----	0.760N		.490-	27	.240	----	----	65	UNCH	2.340B	.340B	
1435	----	----	0.930N		.620-	31	.290	----	----	10	UNCH	2.680B	.420B	
1440	----	----	1.120N		.770-	35	.346	----	----	1	UNCH	3.040B	.520B	
1455	----	----	1.860N		1.420-	44	.536	----	3	3	UNCH	4.260B	.960B	
TOTAL									33	348 +	1			

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

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
BRIT PND CALL MAR16 OB	BRITISH POUND OPTIONS 1430	----	----	1000	----	----	0.00
OB	1435	----	----	750	----	----	0.00
TOTALS		0	0	1750	0	0	0
BRIT PND PUT MAR16 OB	BRITISH POUND OPTIONS 1430	----	----	1000	----	----	0.00
OB	1435	----	----	1500	----	----	0.00
TOTALS		0	0	2500	0	0	0
WKBP-2B-C FEB16 2B	BRITISH POUND WK2 OPTIONS 1410	----	----	----	4	4	0.00
2B	1415	----	----	----	2	2	0.00
2B	1420	----	----	----	6	6	0.00
2B	1425	----	----	----	74	74	0.00
2B	1430	----	----	----	16	16	0.00
2B	1435	----	----	----	57	57	0.00
2B	1440	----	----	----	83	83	0.00
2B	1445	----	----	----	236	236	0.00
2B	1450	----	----	----	126	126	0.00
TOTALS		0	0	0	604	604	0
WKBP-2B-P FEB16 2B	BRITISH POUND WK2 OPTIONS 1455	----	----	----	19	19	0.00
2B	1460	----	----	----	9	9	0.00
2B	1465	----	----	----	23	23	0.00
2B	1475	----	----	----	8	8	0.00
TOTALS		0	0	0	59	59	0