

PG27

BULLETIN #146@

BRITISH POUND CALL OPTIONS

Mon, Jul 30, 2012

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:	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
BRIT PND OPT	07/06	08/03	09/07	10/05	12/07	03/08	06/07
WKBP-2B-C	07/13	08/10					
WKBP-3B-C	07/20	08/17					
WKBP-4B-C	07/27	08/24					
WKBP-5B-C		08/31					
BRIT PND OPT (EUR)	07/06	08/03	09/07	10/05	12/07	03/08	06/07
B PND WK 2 (EUR)	07/13	08/10					
B PND WK 3 (EUR)	07/20	08/17					
B PND WK 4 (EUR)	07/27	08/24					
B PND WK 5 (EUR)		08/31					

BRITISH POUND OPTIONS ON FUTURES					
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30					
		WEEK 2	WEEK 3	WEEK 4	WEEK 5
1B	JUL12	129.0-187.0	129.0-187.0	129.0-187.0	
	AUG12	129.0-187.0	129.0-187.0	129.0-187.0	129.0-187.0
1E	JUL12	730.0-942.5	720.0-942.5	717.5-942.5	
	AUG12	717.5-942.5	717.5-942.5	717.5-942.5	717.5-942.5
1P	JUL12	129.0-187.0	129.0-187.0	129.0-187.0	
	AUG12	129.0-187.0	129.0-187.0	129.0-187.0	129.0-187.0
OB RP YB	JUL12	129.0-187.0	129.0-187.0	129.0-186.0	129.0-186.0
	AUG12	129.0-187.0	129.0-187.0	129.0-186.0	129.0-186.0
	SEP12	129.0-187.0	129.0-187.0	129.0-186.0	129.0-186.0
	OCT12	129.0-186.0	129.0-186.0	129.0-186.0	129.0-186.0
	DEC12	130.0-186.0	130.0-186.0	130.0-186.0	130.0-186.0
	MAR13	130.0-186.0	130.0-186.0	130.0-186.0	130.0-186.0
	JUN13	130.0-181.0	130.0-181.0	130.0-181.0	130.0-181.0

BRITISH POUND FUTURES											
OPEN RANGE				HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE	RECI PROCAL
BRIT PND FUT				RTH VOLUME		GLOBEX® VOLUME		OPEN INTEREST		----CONTRACT----	
SEP12				HIGH		LOW		HIGH		LOW	
SEP12				----		----		1.5724N		1.5707 (.6367) -	
DEC12				----		----		1.5723N		1.5706 (.6367) -	
MAR13				----		----		1.5723N		1.5706 (.6367) -	
JUN13				----		----		1.5721N		1.5704 (.6368) -	
TOTAL				BRIT PND FUT							
EC/BP CROSS RT											
SEP12				0.7822				.7833		.7795	
DEC12				----		----		----		----	
TOTAL				EC/BP CROSS RT							

BRIT POUND (EU) FIXING PRICE: Sep12 1.5686

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															
AUG12			(FUTURES SETT. .00)												
1520	----	----	----	----	5.250N		5.070-	18	.993	----	----	6	UNCH	5.960B	2.540B
1530	----	----	----	----	4.260N		4.080-	18	.992	----	----	4	UNCH	6.110B	1.720B
1540	----	----	----	----	3.300N		3.110-	19	.966	----	----	91	UNCH	5.350B	1.130B
1550	----	----	----	----	2.380N		2.180-	20	.902	----	----	709	UNCH	5.360B	.620B
1560	----	----	----	----	1.560N		1.360-	20	.754	----	2	392	UNCH	4.640B	.300B
1570	0.670		.670	.670	0.670		.710-	17	.520	----	173	472 -	79	3.960B	.140B
1580	----	----	----	----	0.440N		.310-	13	.271	----	108	832 -	6	3.320B	.060B
1590	----	----	----	----	0.190N		.110-	8	.103	----	15	544	UNCH	2.740B	.040B
1600	----	----	----	----	0.080N		.040-	4	.035	----	12	533 +	6	3.410B	.020B
1610	----	----	----	----	0.030N		.010-	2	.008	----	----	831	UNCH	2.800B	.020B
1620	----	----	----	----	0.010N		CAB	----	.006	----	----	299	UNCH	2.250B	.010B
1630	----	----	----	----	----		CAB	----	.005	----	25	56 +	3	1.780B	.010B
1640	----	----	----	----	----		CAB	----	.004	----	----	540	UNCH	1.380B	.020B
1650	----	----	----	----	----		CAB	----	.004	----	----	248	UNCH	1.060B	.020B
1660	----	----	----	----	----		CAB	----	.003	----	----	52	UNCH	.800B	.050B
1670	----	----	----	----	----		CAB	----	.003	----	----	9	UNCH	.590B	.070B
1680	----	----	----	----	----		CAB	----	.003	----	----	9	UNCH	.440B	.030B
1690	----	----	----	----	----		CAB	----	.002	----	----	2	UNCH	.330B	.100B
1700	----	----	----	----	----		CAB	----	.002	----	----	3	UNCH	.220B	.150B
1730	----	----	----	----	----		CAB	----	.002	----	----	8	UNCH	.070B	.030B
TOTAL											335	5640 -	76		
SEP12			(FUTURES SETT. 1.5707 - 17.0)												
1520	----	----	----	----	5.510N		5.370-	14	.874	----	----	1	UNCH	8.710B	3.210B
1540	----	----	----	----	3.820N		3.680-	14	.767	----	----	135	UNCH	7.400B	1.910B
1550	----	----	----	----	3.060N		2.920-	14	.694	----	2	168	UNCH	6.810B	1.420B
1560	----	----	----	----	2.370N		2.240-	13	.608	----	----	520	UNCH	7.520B	1.040B
1570	----	----	----	----	1.770N		1.650-	12	.512	----	15	680	UNCH	6.750B	.730B
1580	----	----	----	----	1.280N		1.170-	11	.411	----	----	343	UNCH	5.990B	.500B
1590	----	----	----	----	0.890N		.800-	9	.315	----	11	434 -	9	5.270B	.340B
1600	----	----	----	----	0.590N		.530-	6	.230	----	18	1517 -	6	4.650B	.220B
1610	----	----	----	----	0.390N		.340-	5	.161	----	----	1031	UNCH	4.010B	.140B
1620	----	----	----	----	0.240N		.210-	3	.108	----	43	342 +	39	3.470B	.090B
1630	----	----	----	----	0.150N		.120-	3	.067	----	6	391	UNCH	3.110B	.060B
1640	----	----	----	----	0.090N		.070-	2	.041	----	13	183 +	13	2.640B	.040B
1650	----	----	----	----	0.050N		.040-	1	.025	----	----	142	UNCH	2.350B	.040B
1660	----	----	----	----	0.030N		.020-	1	.013	----	----	320	UNCH	2.080B	.040B
1670	----	----	----	----	0.020N		.010-	1	.007	----	----	71	UNCH	1.960B	.040B
1680	----	----	----	----	0.010N		CAB	----	.006	----	----	211	UNCH	1.730B	.020B
1690	----	----	----	----	----		CAB	----	.006	----	----	123	UNCH	1.530B	.060B
1700	----	----	----	----	----		CAB	----	.005	----	----	71	UNCH	1.350B	.010B
1710	----	----	----	----	----		CAB	----	.005	----	----	7	UNCH	1.190B	.050B
1720	----	----	----	----	----		CAB	----	.005	----	----	67	UNCH	.980B	.220B
1730	----	----	----	----	----		CAB	----	.004	----	----	30	UNCH	.860B	.040B
1750	----	----	----	----	----		CAB	----	.004	----	----	10	UNCH	.670B	.160B
1760	----	----	----	----	----		CAB	----	.004	----	----	50	UNCH	.590B	.070B
1770	----	----	----	----	----		CAB	----	.004	----	----	50	UNCH	.520B	.060B
1810	----	----	----	----	----		CAB	----	.003	----	----	4	UNCH	.310B	.050B
1820	----	----	----	----	----		CAB	----	.003	----	----	15	UNCH	.270B	.360B
TOTAL											108	6916 +	37		
OCT12			(FUTURES SETT. .00)												
1560	----	----	----	----	2.940N		2.810-	13	.582	----	----	2	UNCH	3.090B	1.530B
1570	----	----	----	----	2.350N		2.230-	12	.511	----	----	2	UNCH	2.510B	1.180B
1580	----	----	----	----	1.850N		1.730-	12	.437	----	----	126	UNCH	2.010B	.900B
1590	----	----	----	----	1.430N		1.300-	13	.363	----	----	1015	UNCH	1.550B	.690B
1600	----	----	----	----	1.080N		.970-	11	.294	----	1	5	UNCH	1.180B	.510B
1610	----	----	----	----	0.800N		.710-	9	.232	----	----	6	UNCH	.880B	.370B
1620	----	----	----	----	0.580N		.510-	7	.179	----	----	63	UNCH	.640B	.210B
1630	----	----	----	----	0.420N		.360-	6	.135	----	----	6	UNCH	.450B	.200B
1640	----	----	----	----	0.290N		.250-	4	.099	----	----	1	UNCH	.310B	.140B
1680	----	----	----	----	0.060N		.050-	1	.024	----	----	12	UNCH	.060	.060
TOTAL											1	1238			
DEC12			(FUTURES SETT. 1.5706 - 17.0)												
1550	----	----	----	----	4.600N		4.440-	16	.608	----	----	79	UNCH	7.770B	2.950B
1560	----	----	----	----	3.980N		3.830-	15	.561	----	----	286	UNCH	7.220B	2.490B
1570	----	----	----	----	3.400N		3.260-	14	.513	----	1	171 +	1	6.690B	2.080B
1580	----	----	----	----	2.870N		2.750-	12	.463	----	2	27 +	1	6.180B	1.720B
1590	----	----	----	----	2.420N		2.300-	12	.413	----	4	61	UNCH	5.700B	1.410B
1600	----	----	----	----	1.660N		1.900-	12	.363	----	7	67 +	7	5.240B	1.160B
1610	----	----	----	----	1.360N		1.260-	10	.315	----	18	18 +	9	4.810B	.950B
1620	----	----	----	----	1.100N		1.020-	8	.231	----	----	29	UNCH	4.100B	.760B
1640	----	----	----	----	0.880N		.820-	6	.195	----	----	58	UNCH	3.670B	.480B
1650	----	----	----	----	0.710N		.660-	5	.163	----	----	221	UNCH	3.340B	.390B
1660	----	----	----	----	0.570N		.530-	4	.136	----	----	74	UNCH	3.040B	.300B



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PRELIMINARY

PG27 BULLETIN #146@			BRITISH POUND CALL OPTIONS										Mon, Jul 30, 2012			PG27
BRIT PND CALL																
DEC12			(FUTURES SETT.	1.5706	-	17.0)										
1670	----		----	----	0.450N		.430-	2	.113	----	----		27	UNCH	2.750B .240B	
1680	----		----	----	0.360N		.340-	2	.093	----	----		24	UNCH	2.490B .200B	
1690	----		----	----	0.280N		.270-	1	.076	----	----		9	UNCH	2.250B .190B	
1700	----		----	----	0.220N		.210-	1	.061	----	----		56	UNCH	2.030B .150B	
1720	----		----	----	0.130N		.130	UNCH	.039	----	----		15	UNCH	1.650B .150B	
1730	----		----	----	0.100N		.100	UNCH	.031	----	----		10	UNCH	1.480B .110B	
1740	----		----	----	0.080N		.080	UNCH	.025	----	----		6	UNCH	1.070B .210B	
1750	----		----	----	0.060N		.060	UNCH	.019	----	----		6	UNCH	.960B .080B	
1760	----		----	----	0.050N		.050	UNCH	.016	----	----		8	UNCH	.860B	
1770	----		----	----	0.040N		.040	UNCH	.013	----	----		3	UNCH	.780B	
TOTAL											32		1388	+	18	
MAR13																
1600	----		----	----	3.220N		3.100-	12	.408	----	----		4	UNCH	3.290B 2.330B	
1620	----		----	----	2.470N		2.370-	10	.339	----	----		12	UNCH	2.550 1.760	
1650	----		----	----	1.600N		1.520-	8	.245	----	----		11	UNCH	1.570B 1.090B	
1680	----		----	----	0.980N		.930-	5	.168	----	----		10	UNCH	.650 .640	
1740	----		----	----	0.340N		.320-	2	.069	----	----		22	UNCH	.500 .500	
TOTAL											0		59			
BRIT PND-C EU																
AUG12			(FUTURES SETT.	.00)												
1550	----		----	----	2.380N		2.180-	20	.902	----	----		26	UNCH	3.180B .610B	
1560	----		----	----	1.560N		1.360-	20	.754	----	----		1	UNCH	2.870B .290B	
1570	----		----	----	0.880N		.710-	17	.520	----	----		46	UNCH	2.530B .130B	
1580	----		----	----	0.440N		.310-	13	.271	----	52	52 +	51		2.800B .060B	
1590	----		----	----	0.190N		.110-	8	.103	----	10	10 +	10		2.280B .040B	
1640	----		----	----			CAB		.004	----	----	1	UNCH	1.360B .090B		
TOTAL											62		136	+	61	
SEP12																
1570	----		----	----	1.770N		1.650-	12	.512	----	----		50	UNCH	4.730B .740B	
1580	----		----	----	1.280N		1.170-	11	.411	----	----		25	UNCH	4.210B .510B	
1590	----		----	----	0.890N		.800-	9	.315	----	----		35	UNCH	4.030B .340B	
1610	----		----	----	0.390N		.340+	NEW	.161	----	1	1 +	1		3.400B .150B	
1620	----		----	----	0.240N		.210-	3	.108	----	----		7	UNCH	3.450B .120B	
1640	----		----	----	0.090N		.070-	2	.041	----	----		3	UNCH	2.440B .080B	
1660	----		----	----	0.030N		.020-	1	.013	----	----		30	UNCH	1.530B .120B	
1680	----		----	----	0.010N			CAB	.006	----	50	UNCH	1.000B .120B			
1770	----		----	----			CAB		.004	----	75	UNCH	.080B .060B			
TOTAL											1		276	+	1	
DEC12																
1580	----		----	----	2.870N		2.750-	12	.463	----	----		10	UNCH	3.750B 1.800B	
1600	----		----	----	2.010N		1.890-	12	.363	----	----		2	UNCH	2.790B 1.220B	
TOTAL											0		12			
WKRP-2B-C																
AUG12			(FUTURES SETT.	.00)												
1600	----		----	----	0.140N		.130+	NEW	.102	----	15	15 +	15		.150B .130B	
TOTAL											15		15	+	15	
WKRP-4B-C																
JUL12			(FUTURES SETT.	.00)												
TOTAL											0		0			

** 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. **