



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

PG28 BULLETIN #146@ BRITISH POUND PUT OPTIONS Mon, Jul 30, 2012 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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
BRIT PND PUT												
AUG12		(FUTURES SETT. .00)										
1340	----	----	----	----		CAB	----	.001	----	----	14	UNCH .020 .020
1380	----	----	----	----		CAB	----	.001	----	----	35	UNCH .110 .050
1400	----	----	----	----		CAB	----	.001	----	----	35	UNCH .190B .020B
1410	----	----	----	----		CAB	----	.001	----	----	214	UNCH .270B .030B
1430	----	----	----	----		CAB	----	.002	----	----	48	UNCH .410 .030
1440	----	----	----	----		CAB	----	.002	----	----	190	UNCH .450B .010B
1450	----	----	----	----		CAB	----	.002	----	----	96	UNCH .550B .020B
1460	----	----	----	----		CAB	----	.002	----	----	113	UNCH .670B .030B
1470	----	----	----	----		CAB	----	.003	----	----	188	UNCH .840B .020B
1480	----	----	----	----		CAB	----	.003	12	13227 +	12	1.020B .010B
1490	----	----	----	----		CAB	----	.003	----	----	379	UNCH 1.240B .010B
1500	----	----	----	----		CAB	----	.004	37	418 -	2	1.490B .010B
1510	----	----	----	----		CAB	----	.005	----	----	361	UNCH 1.800 .020
1520	----	----	----	0.010N		CAB	----	.006	----	----	1362	UNCH 2.200 .020
1530	----	----	----	0.020N	.010-	1	.007	----	12	861	UNCH 2.650B .030B	
1540	----	----	----	0.060N	.040-	2	.033	----	13	695 +	2	3.170B .050B
1550	----	----	----	0.140N	.110-	3	.097	----	21	763 +	18	3.640B .110B
1560	----	----	----	0.320N	.290-	3	.245	----	103	427 +	67	4.260B .230B
1570	----	----	----	0.640N	.640 UNCH		.479	----	80	780 +	12	4.940B .500B
1580	----	----	----	1.200N	1.240+	4	.728	----	----	----	51	UNCH 5.650B .960B
1590	----	----	----	1.950N	2.040+	9	.896	----	----	----	21	UNCH 6.390B 1.500B
1600	----	----	----	2.840N	2.970+	13	.964	----	----	----	17	UNCH 7.210B 1.820B
1610	----	----	----	3.790N	3.940+	15	.991	----	2	16 -	1	8.070B 2.200B
1620	----	----	----	4.770N	4.930+	16	.993	----	----	----	13	UNCH 8.970B 2.660B
1630	----	----	----	5.760N	5.930+	17	.994	----	----	----	5	UNCH 9.900B 3.230B
TOTAL										280	20329 +	108
SEP12		(FUTURES SETT. 1.5707 - 17.0)										
1320	----	----	----	----		CAB	----	.002	----	----	4	UNCH .170B .100B
1360	----	----	----	----		CAB	----	.003	----	----	3	UNCH .320B .150B
1370	----	----	----	----		CAB	----	.003	----	----	65	UNCH 1.250B .200B
1380	----	----	----	----		CAB	----	.003	----	----	48	UNCH 1.360B .100B
1400	----	----	----	----		CAB	----	.004	----	----	49	UNCH 1.680B .010B
1410	----	----	----	----		CAB	----	.004	----	----	22	UNCH 1.830B .010B
1420	----	----	----	----		CAB	----	.004	----	----	53	UNCH 1.980B .040B
1430	----	----	----	----		CAB	----	.004	----	----	48	UNCH 2.180B .010B
1440	----	----	----	----		CAB	----	.005	----	----	55	UNCH 2.360B .020B
1450	----	----	----	0.010N	.010 UNCH		.005	----	----	----	141	UNCH 2.550B .030B
1460	----	----	----	0.020N	.020 UNCH		.010	----	----	----	128	UNCH 3.300B .040B
1470	----	----	----	0.030N	.040+	1	.019	----	----	----	331	UNCH 3.570B .040B
1480	----	----	----	0.050N	.060+	1	.028	----	----	----	389	UNCH 3.860B .060B
1490	----	----	----	0.080N	.090+	1	.042	----	75	483 -	9	4.180B .080B
1500	----	----	----	0.120N	.130+	1	.059	----	27	1354 +	4	4.630B .110B
1510	----	----	----	0.190N	.200+	1	.088	----	40	641 +	37	5.000B .170B
1520	----	----	----	0.280N	.300+	2	.125	----	9	1593 +	9	5.400B .260B
1530	----	----	----	0.410N	.430+	2	.172	----	99	624 +	81	5.820B .370B
1540	----	----	----	0.580N	.610+	3	.232	----	42	341 +	19	6.130B .540B
1550	----	----	----	0.820N	.850+	3	.305	----	16	339	UNCH 6.600B .740B	
1560	----	----	----	1.130N	1.170+	4	.391	----	8	256 +	6	7.260B 1.020B
1570	----	----	----	1.530N	1.580+	5	.487	----	----	142	UNCH 7.800B 1.300B	
1580	----	----	----	2.040N	2.100+	6	.588	----	1	80 +	1	8.370B 1.520B
1590	----	----	----	2.650N	2.730+	8	.684	----	3	119 +	3	8.970B 1.770B
1600	----	----	----	3.350N	3.460+	11	.769	----	----	53	UNCH 9.370B 2.080B	
1610	----	----	----	4.150N	4.270+	12	.838	----	----	13	UNCH 9.990B 2.410B	
1620	----	----	----	5.000N	5.140+	14	.891	----	----	20	UNCH 10.620B 2.800B	
1640	----	----	----	6.840N	6.990+	15	.958	----	----	3	UNCH 10.770B 3.790B	
TOTAL										320	7397 +	151
OCT12		(FUTURES SETT. .00)										
1440	----	----	----	0.060N	.080+	2	.027	----	----	----	10	UNCH .300B .100B
1460	----	----	----	0.120N	.140+	2	.046	----	----	----	16	UNCH .470B .150B
1470	----	----	----	0.160N	.180+	2	.059	----	----	----	1	UNCH .580B .190B
1480	----	----	----	0.220N	.240+	2	.076	----	15	17 +	15	.720B .230B
1490	----	----	----	0.290N	.310+	2	.097	----	8	25 +	8	.890B .300B
1500	----	----	----	0.390N	.400+	1	.122	----	----	566	UNCH 1.110B .390B	
1510	----	----	----	0.510N	.520+	1	.154	----	----	3	UNCH 1.370B .490B	
1520	----	----	----	0.660N	.670+	1	.192	----	80	418 -	14	1.690B .620B
1530	----	----	----	0.850N	.870+	2	.239	----	2	32 +	1	2.060B .800B
1540	----	----	----	1.080N	1.110+	3	.292	----	----	2	UNCH 2.490B 1.020B	
1550	----	----	----	1.370N	1.400+	3	.351	----	----	12	UNCH 3.000B 1.290B	
1560	----	----	----	1.710N	1.750+	NEW	.417	----	1	1 +	1	3.580B 1.590B
1570	----	----	----	2.120N	2.170+	NEW	.488	----	1	1 +	1	3.470B 1.990B
TOTAL										107	1104 +	12
DEC12		(FUTURES SETT. 1.5706 - 17.0)										
1300	----	----	----	0.050N	.040-	1	.008	----	----	----	125	UNCH .390B .080B
1310	----	----	----	0.060N	.050-	1	.010	----	----	----	8	UNCH .420B .080B
1320	----	----	----	0.060N	.060 UNCH		.013	----	----	----	25	UNCH .470B .090B
1340	----	----	----	0.090N	.080-	1	.017	----	----	----	10	UNCH .560B .130B
1350	----	----	----	0.100N	.090-	1	.019	----	----	----	38	UNCH .620B .090B
1360	----	----	----	0.120N	.110-	1	.023	----	----	----	1	UNCH .690B .130B
1370	----	----	----	0.140N	.130-	1	.028	----	----	----	9	UNCH .760B .150B
1380	----	----	----	0.170N	.150-	2	.032	----	----	----	2	UNCH .700B .170B
1390	----	----	----	0.200N	.180-	2	.038	----	----	----	5	UNCH .770B .200B
1400	----	----	----	0.230N	.210-	2	.044	----	----	43	UNCH .870B .230B	
1410	----	----	----	0.270N	.250-	2	.052	----	----	9	UNCH .980B .260B	
1420	----	----	----	0.310N	.300-	1	.062	----	----	2	UNCH 1.090B .310B	
1430	----	----	----	0.370N	.350-	2	.072	----	----	4	UNCH 1.220B .350B	
1440	----	----	----	0.430N	.410-	2	.084	----	4	157	UNCH 1.380B .410B	
1450	----	----	----	0.500N	.480-	2	.098	----	----	48	UNCH 3.430B .500B	
1460	----	----	----	0.590N	.570-	2	.114	----	----	33	UNCH 4.270B .580B	
1470	----	----	----	0.690N	.680-	1	.134	----	----	49	UNCH 4.570B .670B	
1480	----	----	----	0.810N	.800-	1	.155	----	----	28	UNCH 4.880B .760B	
1490	----	----	----	0.940N	.940 UNCH		.179	----	----	277	UNCH 5.220B .920B	
1500	----	----	----	1.100N	1.110+	1	.206	----	16	139 +	1	5.810B 1.080B
1510	----	----	----	1.280N	1.300+	2	.237	----	1	128	UNCH 5.950B 1.260B	
1520	----	----	----	1.500N	1.520+	2	.270	----	----	18	UNCH 6.350B 1.390B	
1530	----	----	----	1.760N	1.770+	1	.307	----	----	25	UNCH 6.780B 1.700B	
1540	----	----	----	2.050N	2.060+	1	.348	----	----	28	UNCH 7.230B 1.950B	
1550	----	----	----	2.380N	2.390+	1	.391	----	----	140	UNCH 7.700B 2.290B	
1560	----	----	----	2.750N	2.770+	2	.438	----	----	25	UNCH 8.200B 2.650B	
1570	----	----	----	3.170N	3.200+	3	.486	----	1	2 +	1	8.720B 3.060B
TOTAL										22	1378 +	2
MAR13		(FUTURES SETT. 1.5706 - 17.0)										
1320	----	----	----	0.250N	.250 UNCH		.037	----	----	----	10	UNCH .920B ----
1400	----	----	----	0.650N	.650 UNCH							

PRELIMINARY

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