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 CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.  
 Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticssupport@cmegroup.com



FINAL

PG27 BULLETIN #213@

BRITISH POUND CALL OPTIONS

Wed, Nov 04, 2009 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:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
BRIT PND OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKBP-2B-C	11/13	12/11				
WKBP-3B-C	11/20					
WKBP-4B-C	11/27					
BRIT PND OPT (EUR)	11/06	12/04	01/08	03/05	06/04	09/03
B PND WK 2 (EUR)	11/13	12/11				
B PND WK 3 (EUR)	11/20					
B PND WK 4 (EUR)	11/27					

BRITISH POUND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04			
	WEEK 2	WEEK 3	WEEK 4
1B	NOV09 112.0-194.0	112.0-194.0	112.0-194.0
	DEC09 114.0-194.0		
1E	NOV09 782.5-1,032.782.5-1,032.782.5-1,032.		
	DEC09 782.5-1,002.		
1P	NOV09 112.0-194.0	112.0-194.0	112.0-194.0
	DEC09 114.0-194.0		

	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
OB	112.0-194.0	112.0-194.0	114.0-194.0	114.0-194.0	133.0-194.0	134.0-191.0
RP						
YB	112.0-194.0	112.0-194.0	114.0-194.0	114.0-194.0	133.0-194.0	134.0-191.0

BRITISH POUND FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	
								HIGH	LOW
BRIT PND FUT									
DEC09	1.6584B		1.6584B	1.6589 ( .6028) +	191	779	101727 +	5238	1.9180 1.3620
MAR10			1.6391N	1.6582 ( .6031) +	191	45	439 +	10	1.7008B 1.5708A
JUN10			1.6384N	1.6573 ( .6034) +	189		120	UNCH	1.6711B 1.3820
SEP10			1.6371N	1.6558 ( .6039) +	187		20	UNCH	1.6538 1.6538
TOTAL BRIT PND FUT						779	102306 +	5248	
EC/BP CROSS RT									
DEC09	0.8968	.8985B	.8915	0.8979 ( 1.1137) +	140	11	6492 +	2	.9412B .8665A
TOTAL EC/BP CROSS RT						11	6492 +	2	

BRIT POUND (EU) FIXING PRICE: Dec09 1.6512

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											
NOV09		(FUTURES SETT. .00)									
1570				8.980N	10.890+ 191	.993			15	UNCH	9.310B 4.700B
1575				7.000N	8.890+ 189	.992			1	UNCH	9.270B 2.120B
1580				6.010N	7.890+ 188	.991			13	UNCH	8.360B 1.630B
1590				5.040N	6.900+ 186	.990			144	UNCH	7.370B 1.230B
1600				4.090N	5.910+ 182	.981			134	UNCH	6.710B .910B
1610				3.180N	4.930+ 175	.963			1211	UNCH	5.550B .660B
1620				2.350N	3.950+ 160	.943		8	191 -	5	5.580B .480B
1630				1.620N	3.010+ 139	.894		9	220 -	6	4.900B .340B
1640	2.130	2.130	2.130	2.130	2.140+ 110	.802		4	371 +	1	5.180B .240B
1650				0.620N	1.390+ 77	.660		15	629 +	1	4.520B .180B
1660				0.340N	.810+ 47	.482		10	318 +	2	3.910B .130B
1670				0.170N	.420+ 25	.306		28	669 -	9	3.440B .100B
1680				0.090N	.190+ 10	.166		25	179 +	12	2.860B .060B
1690				0.050N	.080+ 3	.080		20	247 -	10	2.400B .040B
1700				0.020N	.030+ 1	.034			155	UNCH	2.710 .020
1710				0.010N	.020+ 1	.021		10	117 +	10	1.650B .010B
1720				0.010N	.010	UNCH			84	UNCH	1.350B .010B
1730					CAB	.009			46	UNCH	1.090B .020B
1740					CAB	.009			78	UNCH	.910 .040
1750					CAB	.008			57	UNCH	.710B .040B
1760					CAB	.007			17	UNCH	.300 .030
1770					CAB	.007			3	UNCH	.450B .050B
1780					CAB	.006			23	UNCH	.370 .059
1790					CAB	.006			1	UNCH	.070 .050
1800					CAB	.005			33	UNCH	.230B .040B
1810					CAB	.005			21	UNCH	.160B .020B
1820					CAB	.005			1	UNCH	.070 .070
1830					CAB	.005			1	UNCH	.060 .060
1840					CAB	.004			1	UNCH	.170 .010
1850					CAB	.004			5	UNCH	.100 .100
1900					CAB	.003			7	UNCH	.130 .080
TOTAL		(FUTURES SETT. 1.6589 + 191.0)						129	4992 -	4	
NOV09											
1300				33.980N	35.890+ 191	.997			10	UNCH	27.900B 33.620B
1380				25.980N	27.890+ 191	.997			8	UNCH	27.500 8.000
1500				14.140N	16.000+ 186	.967			35	UNCH	---- 13.760
1510				13.180N	15.020+ 184	.961			2	UNCH	6.000 6.000
1540				10.360N	12.120+ 176	.934			4	UNCH	10.550 9.970
1550				9.450N	11.170+ 172	.921			34	UNCH	---- 9.060
1560				8.560N	10.240+ 168	.904			24	UNCH	10.330B 2.900B
1570				7.690N	9.330+ 164	.884			5	UNCH	9.710B 2.500B
1580				6.860N	8.430+ 157	.860			44	UNCH	8.850B 2.570B
1590				6.070N	7.560+ 149	.832			56	UNCH	8.840B 2.130B
1600				5.310N	6.720+ 141	.799		1	126	UNCH	9.560 1.750
1610				4.600N	5.920+ 132	.761			280	UNCH	9.440B 1.430B
1620				3.940N	5.160+ 122	.717		16	141 -	9	9.260B 1.160B
1630				3.340N	4.430+ 109	.670		5	76 -	3	7.990B .940B
1640				2.800N	3.770+ 97	.617		48	216 -	14	8.750B .750B
1650	2.900	2.900	2.900	2.900	3.150+ 84	.560		39	731	UNCH	8.070B .600B
1660	2.390	#2.390	2.390	2.390	2.610+ 72	.501		26	682 +	6	7.420B .490B
1670				1.530N	2.130+ 60	.441		11	252 +	3	6.800B .390B
1680				1.220N	1.710+ 49	.382		8	401 +	4	6.240B .310B
1690				0.970N	1.360+ 39	.325		9	91 -	3	5.700B .260B
1700				0.760N	1.070+ 31	.272		12	715 +	2	5.420B .210B
1710				0.600N	.830+ 23	.225		7	94 +	7	5.040B .170B
1720				0.470N	.640+ 17	.183		13	115 +	10	4.460B .120B
1730				0.370N	.490+ 12	.147		25	251 +	3	4.280B .120B
1740				0.290N	.370+ 8	.117			111	UNCH	3.800B .120B
1750				0.230N	.290+ 6	.094		3	441 +	3	3.660B .090B
1760				0.180N	.220+ 4	.074			77	UNCH	2.730B .090B
1770				0.140N	.170+ 3	.059			155	UNCH	3.000 .050
1780				0.110N	.140+ 3	.048			137	UNCH	2.890B .050B
1790				0.090N	.110+ 2	.039			69	UNCH	2.660B .050B
1800				0.070N	.090+ 2	.032			294	UNCH	2.650 .050
1810				0.050N	.070+ 2	.025			28	UNCH	1.510B .050B
1820				0.040N	.060+ 2	.021			8	UNCH	2.090B .050B
1830				0.030N	.050+ 2	.018			2	UNCH	.310B .030B
1840				0.020N	.040+ 2	.014			56	UNCH	1.050B .030B
1850				0.010N	.030+ 2	.011			4	UNCH	1.780 .040
1860				0.010N	.020+ 1	.007			50	UNCH	1.410B .030B
1870					.020+ 1	.007			50	UNCH	1.300B .030B
1880					.010	UNCH			11	UNCH	1.210B .030B
1890					.010	UNCH			71	UNCH	1.200B .090B
1900					CAB	.003			143	UNCH	1.030B .090B
1910					CAB	.003			1	UNCH	.160 .110
TOTAL		(FUTURES SETT. .00)						223	6101 +	9	
JAN10											
1600				6.380N							

