

2009 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin. CME Group Inc. A  
 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 #215@

BRITISH POUND CALL OPTIONS

Fri, Nov 06, 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	FEB10	MAR10	JUN10	SEP10
BRIT PND OPT	11/06	12/04	01/08	02/05	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	02/05	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: FRI, NOV 06			
	WEEK 2	WEEK 3	WEEK 4
1B	NOV09 112.0-194.0	DEC09 112.0-194.0	112.0-194.0
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	DEC09 112.0-194.0	112.0-194.0

	NOV09	DEC09	JAN10	FEB10	MAR10	JUN10	SEP10
OB	112.0-194.0	112.0-194.0	114.0-194.0	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	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 RECIPOCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---
								HIGH LOW
BRIT PND FUT								
DEC09	---	---	---	1.6582N	1.6597 ( .6025) +	15	281	100623 - 2096
MAR10	---	---	---	1.6574N	1.6588 ( .6028) +	14	---	520 + 22
JUN10	---	---	---	1.6563N	1.6578 ( .6032) +	15	---	120 UNCH
SEP10	---	---	---	1.6546N	1.6562 ( .6038) +	16	---	20 UNCH
TOTAL	BRIT PND FUT					281	106458	101283 - 2074
EC/BP	CROSS RT							
DEC09	0.8966	.8991B	.8934	---	.8938 ( 1.1188) -	270	20	335
TOTAL	EC/BP CROSS RT						20	335
								6509 + 45
								6509 + 45
								.9412B .8665A

BRIT POUND (EU) FIXING PRICE: Dec09 1.6568

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										
1550	---	---	---	10.820N	10.970+ 15	1.000	15	21	---	15
1600	5.650	#6.020B	5.650	6.020B	5.970+ 15	1.000	124	30	---	134
1610	---	---	---	4.820N	4.970+ 15	1.000	1208	2	---	1211
1620	---	---	---	3.830N	3.970+ 14	1.000	189	3	---	191
1630	---	---	---	2.860N	2.970+ 11	1.000	212	4	---	213
1640	---	---	---	1.930N	1.970+ 4	1.000	370	5	---	371
1650	---	---	---	1.130N	.970- 16	1.000	593	38	---	626
1660	0.170	.240	*.080	0.080	CAB	---	---	350	---	322
1670	---	---	---	0.200N	CAB	---	---	35	---	670
TOTAL								488	0 -	4971
DEC09										
1300	---			(FUTURES SETT. 1.6597 + 15.0 )	35.970+ 15	.996	---	---	10	UNCH
1380	---			35.820N	27.970+ 15	.996	---	---	8	UNCH
1500	---			15.900N	16.030+ 13	.974	---	---	35	UNCH
1510	---			14.920N	15.050+ 13	.967	---	---	2	UNCH
1540	---			12.010N	12.120+ 11	.944	---	---	4	UNCH
1550	---			11.060N	11.150+ 9	.934	---	16	39 +	5
1560	---			10.120N	10.190+ 7	.921	---	---	24	UNCH
1570	---			9.200N	9.250+ 5	.903	---	---	5	UNCH
1580	---			8.300N	8.320+ 2	.882	---	---	44	UNCH
1590	---			7.420N	7.420 UNCH	.855	---	---	56	UNCH
1600	---			6.570N	6.560- 1	.823	---	28	152 +	26
1610	---			5.770N	5.720- 5	.785	---	2	280	UNCH
1620	---			4.990N	4.920- 7	.740	---	3	144 +	3
1630	---			4.270N	4.170- 10	.689	---	20	71 -	5
1640	---			3.600N	3.480- 12	.632	---	19	193 -	9
1650	---			2.990N	2.850- 14	.570	---	24	720 -	8
1660	---			2.440N	2.300- 14	.505	---	26	706 +	15
1670	---			1.970N	1.820- 15	.438	---	30	261 +	2
1680	1.420	1.420	1.420	1.420	1.420- 14	.373	---	30	437 +	27
1690	---			1.220N	1.090- 13	.312	---	14	152 +	9
1700	---			0.940N	.820- 12	.255	---	18	703 -	2
1710	---			0.720N	.610- 11	.205	---	---	93	UNCH
1720	---			0.540N	.450- 9	.162	---	8	122 +	4
1730	---			0.410N	.320- 9	.125	---	5	251	UNCH
1740	---			0.310N	.230- 8	.096	---	4	115 +	4
1750	---			0.230N	.170- 6	.075	---	---	443	UNCH
1760	---			0.180N	.130- 5	.059	---	---	77	UNCH
1770	---			0.140N	.090- 5	.043	---	---	155	UNCH
1780	---			0.110N	.070- 4	.035	---	---	137	UNCH
1790	---			0.090N	.060- 3	.029	---	---	69	UNCH
1800	---			0.070N	.050- 2	.025	---	1	293 -	1
1810	---			0.060N	.040- 2	.020	---	---	28	UNCH
1820	---			0.050N	.030- 2	.015	---	---	8	UNCH
1830	---			0.040N	.020- 2	.011	---	---	2	UNCH
1840	---			0.030N	.010- 2	.006	---	---	56	UNCH
1850	---			0.020N	.010- 1	.006	---	---	4	UNCH
1860	---			0.020N	CAB	---	---	---	50	UNCH
1870	---			0.010N	CAB	---	---	---	50	UNCH
1880	---			0.010N	CAB	---	---	---	11	UNCH
1890	---			---	CAB	---	---	---	71	UNCH
1900	---			---	CAB	---	---	---	142 -	1
1910	---			---	CAB	---	---	---	1	UNCH
TOTAL								249	6224 +	69
JAN10										
1600	---			(FUTURES SETT. .00)	7.450N	7.380- 7	.741	---	---	---
1630	---			5.380N	5.250- 13	.632	---	---	75	UNCH
1640	---			4.760N	4.610- 15	.592	---	---	20	UNCH
1650	---			4.190N	4.030- 16	.549	---	---	4	UNCH
1660	---			3.670N	3.490- 18	.505	---	---	75	UNCH
1670	---			3.200N	3.000+ NEW	.461	---	20	15 +	15
1680	---			2.770N	2.570- 20	.417	---	4	7 +	4
1690	---			2.380N	2.180- 20	.374	---	---	2	UNCH
1700	---			2.040N	1.840- 20	.332	---	2	87	UNCH
1710	---			1.740N	1.540- 20	.293	---	---	1	UNCH
1730	---			1.250N	1.070- 18	.223	---	---	8	UNCH
1750	---			0.900N	.740- 16	.167	---	---	3	UNCH
1800	---			0.390N	.310- 8	.079	---	---	10	UNCH
1820	---			0.280N	.220- 6	.058	---	---	2	UNCH
1840	---			0.210N	.160+ NEW	.043	---	1	1 +	1
1900	---			0.090N	.070- 2	.020	---	---	3	UNCH
TOTAL								27	315 +	20
MAR10										
1400	---			(FUTURES SETT. 1.6588 + 14.0 )	26.230+ 10	.946	---	---	51	UNCH
1410	---			25.170N	25.270+ 10	.941	---	---	15	UNCH
1450	---			21.400N	21.490+ 9	.915	---	---	48	UNCH
1570	---			11.050N	11.030- 2	.751	---	---	1	UNCH
1580	---			10.300N	10.270- 3	.729	---	---	1	UNCH

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. A CME/Chicago Board of Trade/NYMEX Company. All rights reserved.



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
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: [staticsupport@cmegroup.com](mailto:staticsupport@cmegroup.com)



FINAL

PG27 BULLETIN #215@

BRITISH POUND CALL OPTIONS

Fri, Nov 06, 2009 PG27

BRIT PND CALL	(FUTURES SETT.	1.6588 +	14.0 )																	
1600	----	----	8.850N	8.790-	6	.682	----	----	29	UNCH	11.700B	3.760B								
1610	----	----	8.170N	8.100-	7	.656	----	----	10	UNCH	7.490B	6.400B								
1620	----	----	7.520N	7.430-	9	.629	----	----	75	UNCH	7.430B	3.000B								
1630	----	----	6.890N	6.790-	10	.601	----	----	4	UNCH	7.160B	2.670B								
1640	----	----	6.300N	6.180-	12	.572	----	----	69	UNCH	7.840B	2.370B								
1650	----	----	5.760N	5.620-	14	.542	----	----	174	UNCH	7.290B	2.100B								
1660	----	----	5.230N	5.080-	15	.511	----	7	18 +	4	9.100	1.860								
1670	----	----	4.740N	4.590-	15	.481	----	----	24	UNCH	5.010B	1.650B								
1680	----	----	4.290N	4.130-	16	.450	----	7	29 +	5	4.610B	1.460B								
1690	----	----	3.870N	3.700-	17	.419	----	----	7	UNCH	4.150B	1.290B								
1700	----	----	3.490N	3.310-	18	.389	----	----	54	UNCH	5.650B	1.140B								
1720	----	----	2.810N	2.640-	17	.352	----	----	30	UNCH	3.740B	.890B								
1730	----	----	2.520N	2.360-	16	.305	----	----	52	UNCH	2.680B	.790B								
1740	----	----	2.260N	2.100-	16	.280	----	----	50	UNCH	2.390B	.700B								
1750	----	----	2.020N	1.860-	16	.256	----	11	232 +	10	2.140B	.620B								
1760	----	----	1.810N	1.660-	15	.234	----	----	3	UNCH	1.850B	1.230B								
1770	----	----	1.620N	1.480-	14	.213	----	----	5	UNCH	1.700B	1.100B								
1780	----	----	1.450N	1.310-	14	.193	----	----	1	UNCH	1.470B	.840B								
1790	----	----	1.300N	1.170-	13	.176	----	----	40	UNCH	1.350B	.820B								
1800	----	----	1.170N	1.040-	13	.160	----	----	263	UNCH	3.060B	.410B								
1810	----	----	1.040N	.920-	12	.144	----	----	3	UNCH	1.060B	.390B								
1820	----	----	0.940N	.820-	12	.131	----	----	10	UNCH	.940	.390								
1830	----	----	0.840N	.730-	11	.118	----	----	3	UNCH	.830	.440								
1840	----	----	0.750N	.650-	10	.107	----	----	26	UNCH	.840	.420								
1860	----	----	0.610N	.520-	9	.088	----	----	224 -	3	1.800B	.350B								
1900	----	----	0.400N	.330-	7	.058	----	----	1	UNCH	.340B	.240B								
1940	----	----	0.260N	.210-	5	.039	----	----	1	UNCH	.250B	.230B								
TOTAL									25	1553 +	16									
JUN10		(FUTURES SETT.	1.6578 +	15.0 )																
1600	----	----	10.660N	10.750+	9	.641	----	----	6	UNCH	6.050	6.050								
1620	----	----	9.400N	9.480+	8	.601	----	----	7	UNCH	9.800B	9.200B								
1650	----	----	7.710N	7.780+	7	.539	----	----	4	UNCH	----	----								
1660	----	----	7.190N	7.250+	6	.517	----	----	1	UNCH	----	7.270								
1700	----	----	5.410N	5.460+	5	.432	----	----	310	UNCH	----	----								
1760	----	----	3.480N	3.510+	3	.315	----	----	308	UNCH	----	----								
1800	----	*2.000A	2.000A	2.610+	2	.250	----	----	59	UNCH	2.700	2.000								
1840	----	----	1.940N	1.960+	2	.198	----	----	4	UNCH	.680	.680								
1860	----	----	1.690N	1.700+	1	.175	----	----	2	UNCH	1.100	1.100								
1870	----	----	1.570N	1.580+	1	.165	----	----	1	UNCH	2.400	2.400								
1880	----	----	1.470N	1.480+	1	.156	----	----	2	UNCH	1.500	.940								
1900	----	----	1.280N	1.290+	1	.138	----	----	1	UNCH	1.900	1.900								
1940	----	----	0.980N	.990+	1	.109	----	----	5	UNCH	.750	.750								
TOTAL									0	710										
BRIT PND-C EU		(FUTURES SETT.	.00)	0.200N	CAB	----	----	----	2	----	25	3.430B	.030B							
NOV09	----	----	----	----	----	----	----	----	2	0 -	590									
TOTAL																				
DEC09		(FUTURES SETT.	1.6597 +	15.0 )																
1590	----	----	7.420N	7.420	UNCH	.855	----	----	20	UNCH	8.830B	2.120B								
1610	----	----	5.770N	5.720-	5	.785	----	----	50	UNCH	4.880B	1.420B								
1620	----	----	4.990N	4.920-	7	.740	----	----	34	UNCH	9.740B	1.150B								
1630	----	----	4.270N	4.170-	10	.689	----	----	33	UNCH	9.000B	.930B								
1640	----	----	3.600N	3.480-	12	.632	----	----	20	UNCH	6.170B	.750B								
1650	----	----	2.990N	2.850-	14	.570	----	----	82	UNCH	7.620B	.600B								
1660	----	----	2.440N	2.300-	14	.505	----	----	5	UNCH	3.320B	.480B								
1670	----	----	1.970N	1.820-	15	.438	----	2	4 +	2	2.780B	1.100B								
1680	----	----	1.560N	1.420-	14	.373	----	----	47	UNCH	2.320B	.870B								
1690	----	----	1.220N	1.090-	13	.312	----	----	28	UNCH	1.500B	.680B								
1700	----	----	0.940N	.820-	12	.255	----	----	37	UNCH	2.830B	.200B								
1710	----	----	0.720N	.610-	11	.205	----	----	28	UNCH	1.250B	.170B								
1730	----	----	0.410N	.320-	9	.125	----	----	1	UNCH	.430B	.320B								
1740	----	----	0.310N	.230-	8	.096	----	----	10	UNCH	.630B	.100B								
1750	----	----	0.230N	.170-	6	.075	----	----	2	UNCH	1.220B	.080B								
1760	----	----	0.180N	.130-	5	.059	----	----	1	UNCH	1.030B	.070B								
1770	----	----	0.140N	.090-	5	.043	----	----	1	UNCH	.870B	.060B								
1780	----	----	0.110N	.070-	4	.035	----	----	1	UNCH	.730B	.070B								
1840	----	----	0.030N	.010-	2	.006	----	----	1	UNCH	.260B	.070B								
TOTAL									2	405 +	2									
JAN10		(FUTURES SETT.	.00)	8.220N	8.160-	6	.771	----	----	1	UNCH	6.050	6.000							
1590	----	----	7.450N	7.380-	7	.741	----	----	60	UNCH	6.160B	5.380B								
1620	----	----	6.020N	5.910-	11	.671	----	----	19	UNCH	6.170B	4.250B								
1630	----	----	5.370N	5.240-	13	.632	----	----	2	UNCH	5.210B	5.110B								
1650	----	----	4.190N	4.030-	16	.549	----	----	1	UNCH	4.770B	2.810B								
1660	----	----	3.670N	3.490-	18	.505	----	----	42	UNCH	4.210B	2.440B								
1830	----	----	0.240N	.190-	5	.051	----	----	2	UNCH	.210B	.130B								
TOTAL									0	127										
MAR10		(FUTURES SETT.	1.6588 +	14.0 )																
1650	----	----	5.760N	5.620-	14	.542	----	----	30	UNCH	6.050B	2.100B								
1690	----	----	3.870N	3.700-	17	.419	----	----	50	UNCH	3.970B	3.530B								
1700	----	----	3.490N	3.310-	18	.389	----	----	1	UNCH	3.560B	2.500B								
1710	----	----	3.130N	2.960-	17	.360	----	----	50	UNCH	3.200B	2.860B								
1720	----	----	2.810N	2.640-	17	.332	----	----	3	UNCH	2.870B	2.040B								
1750	----	----	2.020N	1.860-	16	.256	----	----	69	UNCH	2.130B	1.350B								
1770	----	----	1.620N	1.480-	14	.213	----	----	8	UNCH	1.700B	1.070B								
1800	----	----	1.170N	1.040-	13	.160	----	----	20	UNCH	1.200B	.400B								
1840	----	----	0.750N	.650-	10	.107	----	----	50	UNCH	.730B	.420B								
1860	----	----	0.610N	.520-	9	.088	----	----	50	UNCH	.540B	.420B								
TOTAL									0	331										

\*\* 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.\*\*