

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

PG27 BULLETIN # 29@

BRITISH POUND CALL OPTIONS

Mon, Feb 13, 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:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
BRIT PND OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKBP-1B-C		03/02					
WKBP-2B-C	02/10		04/13				
WKBP-3B-C	02/17	03/16	04/20				
WKBP-4B-C	02/24	03/23					
WKBP-5B-C		03/30					
BRIT PND OPT (EUR)	02/03	03/09	04/05	05/04	06/08	09/07	12/07
B PND WK 1 (EUR)		03/02					
B PND WK 2 (EUR)	02/10		04/13				
B PND WK 3 (EUR)	02/17	03/16	04/20				
B PND WK 4 (EUR)	02/24	03/23					
B PND WK 5 (EUR)		03/30					

BRITISH POUND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1B	FEB12 MAR12 APR12	128.0-200.0	128.0-200.0	128.0-200.0	128.0-200.0
		129.0-189.0	129.0-189.0	129.0-189.0	129.0-189.0
1E	FEB12 MAR12 APR12	762.5-960.0	762.5-960.0	762.5-960.0	762.5-960.0
		767.5-957.5	767.5-957.5	767.5-957.5	767.5-957.5
1P	FEB12 MAR12 APR12	128.0-200.0	128.0-200.0	128.0-200.0	128.0-200.0
		129.0-189.0	129.0-189.0	129.0-189.0	129.0-189.0

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
OB	128.0-200.0	128.0-200.0	129.0-189.0	129.0-189.0	129.0-189.0	129.0-185.0	129.0-183.0
RP	---	---	---	---	---	---	---
YB	128.0-200.0	128.0-200.0	129.0-189.0	129.0-189.0	129.0-189.0	129.0-185.0	129.0-183.0

BRITISH POUND FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECI PRICAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
BRIT PND FUT	---	---	---	---	---	---	---	---	---	---	---
MAR12	---	---	---	1.5735N	1.5770 (.6341) +	35	136	71061	194596 +	1595	1.6555B 1.5222A
JUN12	---	---	---	1.5722N	1.5757 (.6346) +	35	2	51	348 +	20	1.6526B 1.5222A
SEP12	---	---	---	1.5708N	1.5744 (.6352) +	36	---	---	3	UNCH	1.6487B 1.5229A
DEC12	---	---	---	1.5694N	1.5730 (.6357) +	36	---	---	2	UNCH	1.6436B 1.5250A
MAR13	---	---	---	1.5681N	1.5717 (.6363) +	36	---	---	1	UNCH	1.5983B 1.5376A
TOTAL	BRIT PND FUT						138	71112	194950 +	1615	
EC/BP CROSS RT											
MAR12	0.8387	.8404B	.8367A	---	.8373 (1.1942) +	25	9	253	9929 +	49	.8648B .8230
TOTAL	EC/BP CROSS RT						9	253	9929 +	49	

BRIT POUND (EU) FIXING PRICE: Jun12 1.5842

BRITISH POUND CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---	
BRIT PND CALL												
MAR12				(FUTURES SETT. 1.5770 + 35.0)								
1510	---	---	---	6.450N	6.770+ 32	.960	---	---	22	UNCH	7.930B 3.050B	
1520	---	---	---	5.500N	5.800+ 30	.942	---	---	12	UNCH	7.490B 2.450B	
1530	---	---	---	4.580N	4.850+ 27	.914	---	---	54	UNCH	7.180B 1.940B	
1540	---	---	---	3.710N	3.940+ 23	.868	---	---	212	UNCH	7.420B 1.500B	
1550	---	---	---	2.890N	3.090+ 20	.799	---	---	194	UNCH	7.400B 1.150B	
1560	---	---	---	2.160N	2.310+ 15	.708	---	---	337	UNCH	6.820B .860B	
1570	---	---	---	1.530N	1.640+ 11	.593	---	43	300 +	41	6.410B .650B	
1580	---	---	---	1.040N	1.090+ 5	.464	---	7	309 +	2	5.680B .480B	
1590	---	---	---	0.660N	.680+ 2	.335	---	---	384	UNCH	5.280B .360B	
1600	---	---	---	0.410N	.390- 2	.221	---	---	3	493 +	3	4.700B .270B
1610	---	---	---	0.240N	.230- 1	.141	---	---	41	752 -	8	4.200B .200B
1620	---	---	---	0.140N	.130- 1	.085	---	---	14	327	UNCH	5.850 .140
1630	---	---	---	0.080N	.080 UNCH	.053	---	---	53	816 +	29	3.370B .070B
1640	---	---	---	0.060N	.060 UNCH	.038	---	---	1	292	UNCH	2.820B .040B
1650	---	---	---	0.040N	.040 UNCH	.025	---	---	37	218 -	21	4.360B .030B
1660	---	---	---	0.030N	.030 UNCH	.018	---	---	399	UNCH	2.180B .050B	
1670	---	---	---	0.020N	.020 UNCH	.012	---	---	65	UNCH	1.920B .040B	
1680	---	---	---	0.020N	.010- 1	.006	---	---	86	UNCH	1.670B .020B	
1690	---	---	---	0.010N	.010 UNCH	.006	---	---	76	UNCH	1.460B .070B	
1700	---	---	---	0.010N	CAB	---	---	---	244	UNCH	3.400B .010B	
1710	---	---	---	---	CAB	---	---	---	89	UNCH	.880B .010B	
1720	---	---	---	---	CAB	---	---	---	63	UNCH	.640B .100B	
1730	---	---	---	---	CAB	---	---	---	68	UNCH	.550B .060B	
1740	---	---	---	---	CAB	---	---	---	29	UNCH	.490B .100B	
1750	---	---	---	---	CAB	---	---	---	69	UNCH	.950 .030	
1760	---	---	---	---	CAB	---	---	---	14	UNCH	.650B .040B	
1800	---	---	---	---	CAB	---	---	---	2	UNCH	.370B .030B	
1810	---	---	---	---	CAB	---	---	---	3	UNCH	.330B .120B	
1830	---	---	---	---	CAB	---	---	---	30	UNCH	.240B .150B	
1850	---	---	---	---	CAB	---	---	---	3	UNCH	.400 .020	
1860	---	---	---	---	CAB	---	---	---	10	UNCH	.100 .100	
1890	---	---	---	---	CAB	---	---	---	9	UNCH	.070B .060B	
1900	---	---	---	---	CAB	---	---	---	74	UNCH	.400 .010	
2000	---	---	---	---	CAB	---	---	---	110	UNCH	.030B .010B	
TOTAL								199	6165 +	46		
APR12				(FUTURES SETT. .00)								
1500	---	---	---	7.510N	7.790+ 28	.916	---	---	10	UNCH	8.150B 5.760B	
1530	---	---	---	4.870N	5.080+ 21	.820	---	---	11	UNCH	6.020B 2.490B	
1540	---	---	---	4.070N	4.250+ 18	.770	---	---	17	UNCH	5.280B 2.050B	
1560	---	---	---	2.650N	2.790+ 14	.635	---	---	10	UNCH	3.790B 1.340B	
1570	---	---	---	2.060N	2.170+ 11	.554	---	---	52	UNCH	3.180B 1.070B	
1580	---	---	---	1.560N	1.630+ 7	.468	---	21	76 +	21	2.580B .860B	
1590	---	---	---	1.140N	1.200+ 6	.381	---	---	1015	UNCH	2.040B .680B	
1600	---	---	---	0.820N	.860+ 4	.300	---	---	101	UNCH	1.570B .530B	
1610	---	---	---	0.570N	.590+ 2	.227	---	---	43	UNCH	1.210B .420B	
1620	---	---	---	0.410N	.410 UNCH	.168	---	3	50	UNCH	.900B .340B	
1630	---	---	---	0.290N	.280- 1	.122	---	15	99 +	11	.660B .270B	
1640	---	---	---	0.200N	.180- 2	.084	---	---	78	UNCH	.460B .200B	
1650	---	---	---	0.140N	.120- 2	.058	---	---	72	UNCH	.330B .150B	
1660	---	---	---	0.100N	.080- 2	.040	---	---	6	UNCH	.210B .090B	
1670	---	---	---	0.080N	.050- 3	.026	---	---	1	UNCH	.160B .100B	
1680	---	---	---	0.060N	.030- 3	.016	---	---	1	UNCH	.150 .130	
1700	---	---	---	0.040N	.010- 3	.006	---	---	1	UNCH	.100 .090	
1860	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060	
1870	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060	
1880	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060	
TOTAL								39	1658 +	32		
MAY12				(FUTURES SETT. .00)								
1570	---	---	---	2.580N	2.680+ 10	.545	---	---	1	UNCH	3.560B 2.590B	
1580	---	---	---	2.060N	2.140+ 8	.478	---	---	16	UNCH	3.020B 2.090B	
1590	---	---	---	1.630N	1.690+ 6	.410	---	---	10	UNCH	2.510B 1.660B	
1600	---	---	---	1.260N	1.310+ 5	.344	---	---	10	UNCH	2.000B 1.300B	
1610	---	---	---	0.960N	.990+ 3	.281	---	---	2	UNCH	1.580 .100	
1620	---	---	---	0.730N	.760+ 3	.228	---	---	700	UNCH	1.180B .720B	
1640	---	---	---	0.410N	.440+ 3	.145	---	---	1	UNCH	.680B .450B	
1650	---	---	---	0.320N	.330+ 1	.113	---	2	16 +	2	.560 .340	

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FINAL

PG27 BULLETIN # 29@	BRITISH POUND CALL OPTIONS										Mon, Feb 13, 2012	PG27
BRIT PND CALL												
(FUTURES SETT. .00)												
MAY12	----	----	0.250N	.240-	1	.086	----	----	1	UNCH	.370B	.270B
1660	----	----	0.120N	.100-	2	.039	----	----	1	UNCH	.200	.200
TOTAL								2	758 +	2		
JUN12 (FUTURES SETT. 1.5757 + 35.0)												
1520	----	----	6.510N	6.690+	18	.766	----	----	8	UNCH	7.810B	4.220B
1530	----	----	5.760N	5.900+	14	.730	----	----	9	UNCH	7.220B	3.710B
1550	----	----	4.350N	4.460+	11	.642	----	----	301	UNCH	6.380B	2.810B
1560	----	----	3.730N	3.830+	10	.592	----	----	3	UNCH	5.500B	2.440B
1570	----	----	3.150N	3.260+	11	.540	----	----	47	UNCH	5.080B	2.090B
1580	----	----	2.630N	2.730+	10	.485	----	1	147 +	1	4.660B	1.780B
1590	----	----	2.160N	2.260+	10	.431	----	----	82	UNCH	4.020B	1.530B
1600	----	----	1.740N	1.850+	11	.377	----	----	105	UNCH	3.690B	1.300B
1610	----	----	1.410N	1.480+	7	.324	----	----	40	UNCH	3.120B	1.100B
1620	----	----	1.130N	1.170+	4	.274	----	----	32	UNCH	2.870B	.920B
1630	----	----	0.890N	.930+	4	.230	----	----	50	UNCH	2.360B	.750B
1640	----	----	0.710N	.730+	2	.190	----	----	110	UNCH	4.200	.660
1650	----	----	0.560N	.570+	1	.156	----	----	86	UNCH	4.400	.530
1660	----	----	0.440N	.460+	2	.129	----	----	133	UNCH	1.510B	.450B
1670	----	----	0.350N	.360+	1	.105	----	1027	890 -	152	2.050B	.380B
1680	----	----	0.280N	.290+	1	.086	----	----	16	UNCH	1.100B	.300B
1700	----	----	0.170N	.180+	1	.056	----	----	41	UNCH	1.500	.190
1730	----	----	0.080N	.080	UNCH	.027	----	----	16	UNCH	.180B	.120B
1740	----	----	0.060N	.060	UNCH	.021	----	----	212	UNCH	.150B	.160B
1750	----	----	0.050N	.050	UNCH	.017	----	----	53	UNCH	.120B	.210B
1820	----	----	0.010N	.010	UNCH	.003	----	----	212	UNCH	----	.180
1830	----	----	0.010N	CAB	----	.003	----	----	25	UNCH	.060	.060
TOTAL								1028	2618 -	151		
SEPT12 (FUTURES SETT. 1.5744 + 36.0)												
1590	----	----	3.470N	3.650+	18	.457	----	----	22	UNCH	4.720B	3.680B
1600	----	----	3.050N	3.200+	15	.420	----	----	22	UNCH	4.280B	3.220B
1620	----	----	2.320N	2.430+	11	.349	----	----	11	UNCH	3.470B	2.430B
1700	----	----	0.650N	.680+	3	.131	----	----	10	UNCH	1.350B	.600B
1720	----	----	0.450N	.470+	2	.097	----	----	4	UNCH	.980B	.510B
TOTAL								0	69			
DEC12 (FUTURES SETT. 1.5730 + 36.0)												
1580	----	----	4.860N	5.050+	19	.496	----	----	6	UNCH	6.180B	4.050B
1650	----	----	2.200N	2.350+	15	.296	----	----	5	UNCH	3.340B	2.000B
TOTAL								0	11			
BRIT PND-C EU												
(FUTURES SETT. 1.5770 + 35.0)												
MAR12	----	----	1.530N	1.640+	11	.593	----	----	1	UNCH	4.860B	.660B
1650	----	----	0.040N	.040	UNCH	.025	----	----	20	UNCH	1.800B	.110B
TOTAL								0	21			
WKBP-3B-C												
(FUTURES SETT. .00)												
FEB12	----	----	0.400N	.430+	NEW	.408	----	1	1 +	1	1.450B	.420B
1580	----	----	0.040N	.040	UNCH	.043	----	----	1	UNCH	.480B	.080B
1600	----	----					----	1	2 +	1		
TOTAL								1	2 +	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.**