

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

PG28 BULLETIN #215@

BRITISH POUND PUT OPTIONS

Fri, Nov 06, 2009 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\*\*

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include sections for NOV09, DEC09, JAN10, MAR10, JUN10.

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BRIT PND PUT															
TOTAL												0	44		
SEP10		(FUTURES SETT.	1.6562 +	16.0 )											
1450	----	----	2.840N		2.810-	3	.181	----	----	----	----	----	1	UNCH	2.960 2.960
TOTAL												0	1		
BRIT PND-P EU															
NOV09		(FUTURES SETT.	.00)									45	----	116	3.020B .030B
1650	----	----	0.310N		CAB	----	----	----	----	----	----	33	----	21	2.970B .260B
1660	----	----	0.700N		.320-	38	1.000	54				78	0 -	1514	
TOTAL		(FUTURES SETT.	1.6597 +	15.0 )											
DEC09		----	----		CAB	----	.003	----	----	----	----	100	UNCH	.180B .090B	
1360	----	----	----		CAB	----	.004	----	----	----	----	75	UNCH	.180 .110	
1390	----	----	----		CAB	----	.004	----	----	----	----	100	UNCH	----	
1420	----	----	0.010N		----	----	.004	----	----	----	----	49	UNCH	1.170 .110	
1430	----	----	0.020N		.010-	1	.008	----	----	----	----	20	UNCH	1.420 .050	
1440	----	----	0.040N		.020-	2	.011	----	----	----	----	50	UNCH	.180 .050	
1450	----	----	0.050N		.030-	2	.015	----	----	----	----	60	UNCH	.190 .060	
1460	----	----	0.060N		.040-	2	.018	----	----	----	----	110	UNCH	.240 .090	
1470	----	----	0.070N		.050-	2	.022	----	----	----	----	6	UNCH	.840B .070B	
1480	----	----	0.080N		.060-	2	.025	----	----	----	----	15	UNCH	.840B .080B	
1490	----	----	0.090N		.070-	2	.032	----	----	----	----	35	UNCH	1.170B .100B	
1500	----	----	0.110N		.090-	2	.039	----	----	----	----	60	UNCH	.300B .120B	
1510	----	----	0.140N		.110-	3	.045	----	----	----	----	50	UNCH	1.630B .140B	
1520	----	----	0.170N		.130-	4	.055	----	----	----	----	5	UNCH	1.910B .170B	
1530	----	----	0.200N		.160-	4	.078	----	----	----	----	5	UNCH	.910B .250B	
1540	----	----	0.310N		.230-	8	.096	----	----	----	----	65	UNCH	3.030B .310B	
1550	----	----	0.390N		.290-	10	.117	----	----	----	----	18	UNCH	3.500B .380B	
1560	----	----	0.490N		.360-	13	.144	----	----	----	----	2	UNCH	2.930 .470	
1570	----	----	0.610N		.460-	15	.176	----	----	----	----	3	UNCH	5.800B .590B	
1580	----	----	0.760N		.590-	17	.214	----	----	----	----	50	UNCH	5.090B .750B	
1600	----	----	0.950N		.750-	20	.259	----	----	----	----	4	UNCH	5.780B .950B	
1610	----	----	1.170N		.950-	22	.310	----	----	----	----	150	UNCH	7.420B 1.190B	
1620	----	----	1.450N		1.200-	25	.367	----	----	----	----	132	UNCH	7.340B 1.490B	
1630	----	----	1.780N		1.510-	27	.429	----	----	----	----	77	UNCH	8.660B 1.850B	
1640	----	----	2.170N		1.880-	29	.494	----	----	----	120	120 +	120	2.720B 2.290B	
1650	----	----	2.620N		2.330+	NEW	.794	----	----	----	----	73	UNCH	11.670 5.480	
1660	----	----	5.900N		5.640-	26		----	----	----	120	1434 +	120		
TOTAL		(FUTURES SETT.	.00)												
JAN10		----	0.180N		.150-	3	.030	----	----	----	----	2	UNCH	.240B .190B	
1430	----	----	0.840N		.700-	14	.134	----	----	----	----	50	UNCH	1.340B .810B	
1550	----	----	0.970N		.810-	16	.153	----	----	----	----	50	UNCH	1.550B .940B	
1560	----	----	1.300N		1.110-	19	.200	----	----	----	----	29	UNCH	2.070B 1.220B	
1580	----	----	2.640N		2.370-	27	.367	----	----	----	----	25	UNCH	4.070B 2.430B	
1630	----	----										0	156		
TOTAL		(FUTURES SETT.	1.6588 +	14.0 )											
MAR10		----	0.350N		.320-	3	.041	----	----	----	----	50	UNCH	.400B .300B	
1370	----	----	0.780N		.730-	5	.093	----	----	----	----	50	UNCH	1.520B .800B	
1460	----	----	0.870N		.800-	7	.101	----	----	----	----	50	UNCH	1.730B .850B	
1470	----	----	1.180N		1.080-	10	.133	----	----	----	----	20	UNCH	2.380B 1.130B	
1500	----	----	2.580N		2.410-	17	.270	----	----	----	----	1	UNCH	3.600B 2.480B	
1580	----	----	3.790N		3.560-	23	.370	----	----	----	----	1	UNCH	5.190B 3.610B	
1620	----	----	4.570N		4.310-	26	.427	----	----	----	----	50	UNCH	8.590B 4.080B	
1640	----	----	5.490N		5.200-	29	.488	----	----	----	----	50	UNCH	8.850B 4.950B	
1660	----	----										0	272		

\*\* 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.\*\*