

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



FINAL

PG27 BULLETIN # 52@ BRITISH POUND CALL OPTIONS Fri, Mar 16, 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=BI D 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=BI D 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:	MAR12	APR12	MAY12	JUN12	SEP12	DEC12	MAR13
BRI T PND OPT	03/09	04/05	05/04	06/08	09/07	12/07	03/08
WKBP-1B-C	03/02						
WKBP-2B-C		04/13					
WKBP-3B-C	03/16	04/20					
WKBP-4B-C	03/23						
WKBP-5B-C	03/30						
BRI T PND OPT (EUR)	03/09	04/05	05/04	06/08	09/07	12/07	03/08
B PND WK 1 (EUR)	03/02						
B PND WK 2 (EUR)		04/13					
B PND WK 3 (EUR)	03/16	04/20					
B PND WK 4 (EUR)	03/23						
B PND WK 5 (EUR)	03/30						

BRITISH POUND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAR 16							
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1B	MAR12 128.0-200.0		129.0-189.0	129.0-189.0	129.0-189.0	129.0-189.0	
	APR12	129.0-189.0	129.0-189.0				
1E	MAR12 762.5-960.0		767.5-957.5	767.5-957.5	767.5-957.5		
	APR12	767.5-957.5	767.5-957.5				
1P	MAR12 128.0-200.0		129.0-189.0	129.0-189.0	129.0-189.0		
	APR12	129.0-189.0	129.0-189.0				
OB	MAR12 128.0-200.0	APR12 129.0-189.0	MAY12 129.0-189.0	JUN12 129.0-189.0	SEP12 129.0-185.0	DEC12 129.0-183.0	MAR13 132.0-182.0
RP	---	---	---	---	---	---	---
YB	128.0-200.0	129.0-189.0	129.0-189.0	129.0-189.0	129.0-185.0	129.0-183.0	132.0-182.0

BRITISH POUND FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECI PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
BRI T PND FUT										
MAR12	---	---	---	1.5722N	1.5832 (.6316) +	110	785	25133	53353 - 3715	1.6555B 1.5222
JUN12	---	---	---	1.5712N	1.5823 (.6320) +	111	3278	99743	147206 - 1365	1.6526B 1.5222A
SEP12	---	---	---	1.5701N	1.5811 (.6325) +	110	---	100	97 + 58	1.6487B 1.5229A
DEC12	---	---	---	1.5690N	1.5800 (.6329) +	110	---	---	42	UNCH 1.6436B 1.5250A
MAR13	---	---	---	1.5678N	1.5788 (.6334) +	110	---	---	7	UNCH 1.5983B 1.5376A
TOTAL BRI T PND FUT						4063	124976	200705 - 5022		
EC/BP CROSS RT										
MAR12	.8330	.8294A	---	.8320 (1.2019) -	100	---	1053	5376 - 988	.8648B .8230	
JUN12	.8339B	*.8303	---	.8329 (1.2006) -	100	15	1133	12008 + 494	.8494B .8303	
TOTAL EC/BP CROSS RT						15	2186	17384 + 494		

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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---
BRI T PND CALL											
APR12				(FUTURES SETT. .00)							
1500	---	---	---	7.170N	8.250+ 108	.987	---	---	10	UNCH	8.150B 5.760B
1530	---	---	---	4.290N	5.330+ 104	.940	---	---	11	UNCH	6.730B 2.490B
1540	---	---	---	3.390N	4.390+ 100	.905	---	---	17	UNCH	5.790B 2.050B
1550	---	---	---	2.560N	3.500+ 94	.849	---	---	4	UNCH	4.880B 1.660B
1560	---	---	---	1.820N	2.660+ 84	.772	---	---	203	UNCH	4.010B 1.210B
1570	---	---	---	1.200N	1.910+ 71	.666	---	---	152	UNCH	3.240B .760B
1580	---	---	---	0.750N	1.280+ 53	.535	---	149	1103 + 82	2.580B .440B	
1590	---	---	---	0.430N	.800+ 37	.395	---	582	907 + 312	2.040B .260B	
1600	---	---	---	0.240N	.450+ 21	.261	---	111	639 + 54	1.570B .140B	
1610	---	---	---	0.120N	.240+ 12	.158	---	38	223 + 34	1.210B .090B	
1620	---	---	---	0.070N	.120+ 5	.087	---	33	242 + 27	900B .050B	
1630	---	---	---	0.040N	.060+ 2	.046	---	1	186	UNCH	.660B .040B
1640	---	---	---	0.030N	.030 UNCH	.024	---	1	181 + 1	460B .020B	
1650	---	---	---	0.020N	.020 UNCH	.015	---	---	158	UNCH	.330B .020B
1660	---	---	---	0.010N	.010 UNCH	.007	---	---	36	UNCH	.210B .010B
1670	---	---	---	---	CAB	---	---	---	1	UNCH	.160B .040B
1680	---	---	---	---	CAB	---	---	---	45	UNCH	.150 .130
1700	---	---	---	---	CAB	---	---	---	1	UNCH	.100 .090
1860	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060
1870	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060
1880	---	---	---	---	CAB	---	---	---	5	UNCH	.060 .060
TOTAL								915	4134 + 510		
MAY12				(FUTURES SETT. .00)							
1560	---	---	---	2.490N	3.240+ 75	.685	---	---	15	UNCH	4.520B 1.850B
1570	---	---	---	1.910N	2.570+ 66	.609	---	---	44	UNCH	3.770B 1.380B
1580	---	---	---	1.420N	1.980+ 56	.525	---	---	71	UNCH	3.110B .990B
1590	---	---	---	1.010N	1.480+ 47	.438	---	20	137 + 8	2.510B .700B	
1600	---	---	---	0.710N	1.070+ 36	.352	---	38	601 + 36	2.000B .500B	
1610	---	---	---	0.490N	.750+ 26	.273	---	62	170 + 16	1.580 .330	
1620	---	---	---	0.330N	.510+ 18	.203	---	18	888 + 10	1.180B .190B	
1630	---	---	---	0.220N	.330+ 11	.144	---	21	71 + 11	900B .120B	
1640	---	---	---	0.150N	.220+ 7	.102	---	7	248 + 7	.680B .110B	
1650	---	---	---	0.100N	.150+ 5	.072	---	---	50	UNCH	.560 .080
1660	---	---	---	0.070N	.100+ 3	.050	---	36	51 + 34	.370B .060B	
1680	---	---	---	0.030N	.050+ 2	.025	---	6	32 + 6	.160 .040	
1690	---	---	---	0.020N	.030+ 1	.016	---	12	12 + 11	.200 .030	
TOTAL								220	2390 + 139		
JUN12				(FUTURES SETT. 1.5823 + 111.0)							
1500	---	---	---	7.710N	8.690+ 98	.875	---	1	---	1	8.300 5.350
1520	---	---	---	6.010N	6.950+ 94	.818	---	---	8	UNCH	8.200B 4.220B
1530	---	---	---	5.210N	6.110+ 90	.783	---	---	9	UNCH	7.220B 3.710B
1540	---	---	---	4.460N	5.310+ 85	.742	---	---	10	UNCH	6.580B 3.230B
1550	---	---	---	3.770N	4.550+ 78	.695	---	---	302	UNCH	6.380B 2.810B
1560	---	---	---	3.130N	3.860+ 73	.642	---	---	162	UNCH	5.500B 2.440B
1570	---	---	---	2.550N	3.210+ 66	.584	---	---	135	UNCH	5.080B 1.980B
1580	---	---	---	2.050N	2.630+ 58	.522	---	26	375 - 2	4.660B 1.570B	
1590	---	---	---	1.610N	2.120+ 51	.458	---	20	426 - 10	4.020B 1.220B	
1600	---	---	---	1.260N	1.690+ 43	.394	---	28	159 - 14	3.690B .930B	
1610	---	---	---	0.970N	1.320+ 35	.332	---	75	127 + 18	3.120B .710B	
1620	---	---	---	0.730N	1.010+ 28	.274	---	90	413 + 54	2.870B .530B	
1630	---	---	---	0.560N	.780+ 22	.224	---	622	742 + 551	2.360B .400B	
1640	---	---	---	0.420N	.590+ 17	.179	---	---	160	UNCH	4.200 .320
1650	---	---	---	0.320N	.440+ 12	.141	---	1	183	UNCH	4.400 .240
1660	---	---	---	0.240N	.330+ 9	.111	---	---	141	UNCH	1.510B .190B
1670	---	---	---	0.180N	.250+ 7	.087	---	---	1394	UNCH	2.050B .140B
1680	---	---	---	0.130N	.190+ 6	.068	---	---	18	UNCH	1.100B .130B
1690	---	---	---	0.100N	.140+ 4	.051	---	---	1	UNCH	.810B .110B
1700	---	---	---	0.070N	.110+ 4	.041	---	---	43	UNCH	1.500 .070
1710	---	---	---	0.060N	.080+ 2	.030	---	---	20	UNCH	.420B .050B
1720	---	---	---	0.040N	.060+ 2	.023	---	---	407	UNCH	.520 .060
1730	---	---	---	0.030N	.040+ 1	.016	---	---	23	UNCH	.180B .070B
1740	---	---	---	0.020N	.030+ 1	.012	---	---	222	UNCH	.150B .080B
1750	---	---	---	0.020N	.020 UNCH	.008	---	---	53	UNCH	.120B .210B
1820	---	---	---	---	CAB	---	---	---	212	UNCH	.020B .180B
1830	---	---	---	---	CAB	---	---	---	64	74 + 49	.060 .020
1840	---	---	---	---	CAB	---	---	---	35	35 + 35	.030 .030
TOTAL								962	5854 + 680		
SEP12				(FUTURES SETT. 1.5811 + 110.0)							
1560	---	---	---	4.400N	5.060+ 66	.597	---	---	10	UNCH	6.240B 3.820B
1580	---	---	---	3.340N	3.920+ NEW	.516	---	2	2 +	UNCH	5.200B 2.870B

THE INFORMATION CONTAINED IN THIS

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BRIT PND CALL													
SEP12	(FUTURES SETT.	1.5811	+	110.0)								
1590	----	----	----	2.880N		3.410+	53	.475	----	50	72 +	50	4.720B 2.460B
1600	----	----	----	2.470N		2.950+	48	.433	----	10	22	UNCH	4.280B 2.090B
1620	----	----	----	1.760N		2.150+	39	.351	----	----	11	UNCH	3.470B 1.500B
1630	----	----	----	1.490N		1.830+	34	.312	----	----	23	UNCH	3.110B 1.250B
1650	----	----	----	1.050N		1.310+	26	.243	----	25	24 +	10	2.350B .830B
1670	----	----	----	0.730N		.920+	19	.184	----	----	2	UNCH	1.960B .560B
1690	----	----	----	0.500N		.630+	13	.135	----	20	50 +	20	1.530B .370B
1700	----	----	----	0.410N		.520+	11	.115	----	1	12 +	1	1.350B .320B
1720	----	----	----	0.290N		.370+	8	.085	----	----	4	UNCH	.980B .320B
TOTAL											108	232 +	83
DEC12													
1580	(FUTURES SETT.	1.5800	+	110.0)								
1580	----	----	----	4.220N		4.810+	59	.515	----	----	6	UNCH	6.180B 4.050B
1650	----	----	----	1.680N		2.020+	34	.288	----	----	7	UNCH	3.340B 1.800B
TOTAL											0	13	
WKBP-3B-C													
MAR12	(FUTURES SETT.	1.5832	+	110.0)								
TOTAL											0	0 -	43
WKBP-4B-C													
MAR12	(FUTURES SETT.	1.5832	+	110.0)								
1580	----	----	----	0.350N		.770+	42	.562	----	----	1	UNCH	1.600B .220B
1590	----	----	----	0.140N		.340+	NEW	.309	----	----	56	56 +	56 1.460B .090B
TOTAL											56	57 +	56

** 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. **