

PG27 BULLETIN #185@												BRITISH POUND CALL OPTIONS												Fri, Sep 25, 2015				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:		SEP15	OCT15	NOV15	DEC15	MAR16	JUN16	SEP16																					
BRIT PND OPT		09/04	10/09	11/06	12/04	03/04	06/03	09/09																					
WKBP-1B-C			10/02																										
WKBP-2B-C		09/11																											
WKBP-3B-C		09/18	10/16																										
WKBP-4B-C		09/25	10/23																										
WKBP-5B-C			10/30																										
BRIT PND OPT (EUR)		09/04	10/09	11/06	12/04	03/04	06/03	09/09																					
B PND WK 1 (EUR)			10/02																										
B PND WK 2 (EUR)		09/11																											
B PND WK 3 (EUR)		09/18	10/16																										
B PND WK 4 (EUR)		09/25	10/23																										
B PND WK 5 (EUR)			10/30																										
EXPIRATION:																													
BRITISH POUND OPTIONS ON FUTURES																													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, SEP 25																													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5																							
1B	SEP15		122.0-183.0	122.0-183.0	122.0-183.0	122.0-183.0																							
	OCT15	122.0-183.0		122.0-183.0	122.0-183.0	122.0-183.0																							
1E	SEP15		637.5-860.0	637.5-860.0	637.5-860.0	637.5-860.0																							
	OCT15	637.5-860.0		637.5-860.0	637.5-860.0	637.5-860.0																							
1P	SEP15		122.0-183.0	122.0-183.0	122.0-183.0																								
	OCT15	122.0-183.0		122.0-183.0	122.0-183.0	122.0-183.0																							
SEP15		OCT15	NOV15	DEC15	MAR16	JUN16	SEP16																						
OB	122.0-187.5	122.0-183.0	122.0-183.0	122.0-183.0	122.5-182.5	127.5-182.5	127.5-180.0																						
RP																													
YB	122.0-187.5	122.0-183.0	122.0-183.0	122.0-183.0	122.5-182.5	127.5-182.5	127.5-180.0																						
BRITISH POUND FUTURES																													
		GLOBEX OPEN		GLOBEX HIGH		GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----																
													HIGH LOW																
BRIT PND FUT		1.5217		1.5255		*1.5129	1.5187 (.6585) -	41	195	78847	151825 + 2823		1.7022B 1.4556A																
DEC15		1.5213		1.5248B		*1.5128	1.5183 (.6586) -	40	----	29	305 + 8		1.6382B 1.4589A																
MAR16		----		1.5222B		*1.5142A	1.5180 (.6588) -	40	----	----	238 UNCH		1.6200B 1.4602A																
JUN16		----		----		*1.5178	1.5178 (.6588) -	41	----	----	6 UNCH		1.6180B 1.4749A																
SEP16		----		----		*1.5142A	1.5178 (.6588) -	41	----	----	6 UNCH		1.6180B 1.4749A																
DEC16		----		----		*1.5136A	1.5181 (.6587) -	40	----	----	6 UNCH		1.5850B 1.5136A																
MAR17		----		----		*1.5203A	1.5184 (.6586) -	39	----	----	4 UNCH		1.5552B 1.5203A																
TOTAL BRIT PND FUT									195	78876	152384 + 2831																		
EC/BP CROSS RT																													
DEC15		0.7364		.7409B		.7315A	.7376 (1.3557) -	5	----	2248	19241 - 70		.7424 .6987A																
TOTAL EC/BP CROSS RT									0	2248	19241 - 70																		
BRIT POUND (EU) FIXING PRICE: Mar16 1.5196																													
ADDITIONAL BRITISH POUND FUTURES																													
		GLOBEX OPEN		GLOBEX HIGH		GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----																
													HIGH LOW																
CNH FUT		----		----		6.4172A	6.4144 (.1559) -	0.0205	----	----	1 UNCH		6.4808B 6.2491A																
OCT15		----		----		6.4535	6.4558 (.1549) -	0.0198	----	6	371 + 4		6.6357B 6.2676A																
DEC15		6.4746		6.4760B		6.4172A	6.4558 (.1549) -	0.0198	----	----	77 UNCH		6.6888B 6.3015A																
MAR16		----		----		6.5165A	6.5070 (.1537) -	0.0195	----	----	77 UNCH		6.6888B 6.3015A																
JUN16		6.5723		6.5723		6.5580A	6.5482 (.1527) -	0.0203	----	1	529 + 1		6.7400B 6.3354A																
SEP16		----		----		----	6.5849 (.1519) -	0.0205	----	----	6 UNCH		6.6688B 6.3689A																
DEC16		----		----		----	6.6177 (.1511) -	0.0206	----	----	4 UNCH		6.7998 6.6200																
TOTAL CNH FUT									0	7	988 + 5																		
INR/USD FUT																													
SEP15		151.080		151.370B		151.050	151.090 (.0066) +	0.010	----	156	265 - 45		156.260B 147.820A																
OCT15		150.270		150.430		150.200	150.560 (.0066) +	0.270	----	39	262 + 19		151.910B 147.070A																
NOV15		----		----		149.450A	149.870 (.0067) +	0.130	----	----	1 UNCH		150.830B 147.920A																
TOTAL INR/USD FUT									0	195	528 - 26																		
MICRO INR/USD F																													
SEP15		151.250		151.250B		151.130	151.090 (.0066) +	0.010	----	6	13 + 3		152.310B 148.900																
OCT15		150.340		#150.340B		*150.340	150.560 (.0066) NEW		----	2	2 + 2		150.340B 150.340																
TOTAL MICRO INR/USD F									0	8	15 + 5																		
MNH FUT																													
DEC15		----		----		6.4606A	6.4558 (.1549) -	0.0198	----	----	3 UNCH		6.5415B 6.2676A																
TOTAL MNH FUT									0	0	3																		
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																													
OCT15					(FUTURES SETT. .00)																								
1500		----		----	2.550N		2.210-	34	.779	----	----	51 UNCH		8.000B 1.820B															
1510		----		----	1.780N		1.480-	30	.645	----	----	38 UNCH		7.060B 1.160B															
1515		----		----	1.440N		1.170-	27	.565	----	7	36 + 2		5.150B .890B															
1520		----		----	1.140N		.900-	24	.480	----	45	1174 + 8		6.140B .670B															
1525		----		----	0.880N		.680-	20	.396	----	14	1489 + 14		5.690B .490B															
1530		----		----	0.660N		.500-	16	.316	----	86	586 + 12		5.260B .360B															
1535		----		----	0.490N		.360-	13	.244	----	665	1069 + 615		4.830B .250B															
1540		----		----	0.360N		.260-	10	.186	----	694	1085 + 544		4.420B .180B															
1545		----		----	0.250N		.180-	7	.136	----	10	1272 + 5		4.020B .130B															
1550		----		----	0.180N		.130-	5	.100	----	29	1676 + 22		3.630B .090B															
1555		----		----	0.130N		.090-	4	.072	----	23	1572 + 10		3.270B .060B															
1560		----		----	0.090N		.060-	3	.049	----	2	1496 - 1		2.920B .050B															
1565		----		----	0.070N		.050-	2	.040	----	4	1498 UNCH		2.590B .040B															
1570		----		----	0.050N		.030-	2	.025	----	6	1357 UNCH		2.320B .030B															
1575		----		----	0.040N		.020-	2	.017	----	1	1040 - 1		2.020B .020B															
1580		----		----	0.030N		.020-	1	.015	----	----	1157 UNCH		1.760B .020B															
1585		----		----	0.020N		.010-	1	.008	----	----	630 UNCH		1.530B .010B															
1590		----		----	0.020N		.010-	1	.005	----	----	1157 UNCH		1.310B .010B															
1595		----		----	0.010N				.003	----	----	681 UNCH		1.120B .010B															
1600		----		----	0.010N				.001	----	----	1162 UNCH		.970B .010B															
1605		----		----	0.010N				.000	----	----	479 UNCH		.850B .010B															
1610		----		----					.000	----	----	354 UNCH		.730B .010B															
1615		----		----					.000	----	----	255 UNCH		.640B .010B															
1620		----		----					.000	----	----	326 UNCH		.550B .010B															
1625		----		----					.000	----	----	236 UNCH		.470B .010B															
1630		----		----					.000	----	----	62 UNCH		.400B .010B															
1635		----		----					.000	----	----	339 UNCH		.340B .010B															
1640		----		----					.000	----	----	295 UNCH		.280B .020B															
1645		----		----					.000	----	----	359 UNCH		.240B .010B															
1650		----		----						----	----	113 UNCH		.200B .020B															
1655		----		----						----	----	65 UNCH		.170B .010B															
1660		----		----						----	----	52 UNCH		.150B .020B															
1665		----		----						----	----	15 UNCH		.120B .010B															
1670		----		----						----	----	25 UNCH		.100B .010B															
1675		----		----						----	----	60 UNCH		.080B .020B															
1680		----		----						----	----	51 UNCH		.070B .010B															



PRELIMINARY

PG27 BULLETIN #185@

BRITISH POUND CALL OPTIONS

Fri, Sep 25, 2015 PG27

BRIT PND CALL		(FUTURES SETT. .00)																	
1685	----	----	----	----		CAB	----	----	----	----		16	UNCH	.060B	.010B				
1690	----	----	----	----		CAB	----	----	----	----		31	UNCH	.050	.010				
1695	----	----	----	----		CAB	----	----	----	----		10	UNCH	.040B	.020B				
1700	----	----	----	----		CAB	----	----	----	----		21	UNCH	.040	.040				
1705	----	----	----	----		CAB	----	----	----	----		10	UNCH	.030B	.010B				
1710	----	----	----	----		CAB	----	----	----	----		5	UNCH	.030B	.010B				
1715	----	----	----	----		CAB	----	----	----	----		45	UNCH	.020B	.010B				
1725	----	----	----	----		CAB	----	----	----	----		99	UNCH	.010	.010				
TOTAL											1586	23549 +	1230						
NOV15																			
1500	----	----	----	3.110N		2.820+	NEW	.674	----	10		10 +	10	6.650B	2.460B				
1510	----	----	----	2.420N		2.170-	25	.587	----	21		21	UNCH	7.290B	1.860B				
1515	----	----	----	2.110N		1.880-	23	.540	----	51		51	UNCH	6.860B	1.600B				
1520	----	----	----	1.830N		1.620-	21	.493	----	13		53 +	13	6.430B	1.360B				
1525	----	----	----	1.570N		1.380-	19	.445	----	11		146 +	6	6.010B	1.150B				
1530	----	----	----	1.340N		1.170-	17	.397	----	7		196 -	1	5.600B	.970B				
1535	----	----	----	1.130N		.980-	15	.351	----	12		68 +	6	5.200B	.800B				
1540	----	----	----	0.950N		.820-	13	.308	----	30		344 +	20	4.820B	.670B				
1545	----	----	----	0.790N		.680-	11	.267	----	25		158 +	25	4.440B	.550B				
1550	----	----	----	0.650N		.560-	9	.230	----	67		233 +	27	4.080B	.450B				
1555	----	----	----	0.540N		.460-	8	.196	----	21		249 +	1	3.730B	.380B				
1560	----	----	----	0.440N		.380-	6	.167	----	1		279 +	1	3.400B	.310B				
1565	----	----	----	0.360N		.310-	5	.141	----	27		289 +	14	3.090B	.260B				
1570	----	----	----	0.290N		.250-	4	.117	----	7		424 -	2	2.830B	.210B				
1575	----	----	----	0.240N		.210-	3	.100	----	----		431	UNCH	2.540B	.170B				
1580	----	----	----	0.200N		.170-	3	.083	----	----		440	UNCH	2.280B	.140B				
1585	----	----	----	0.160N		.130-	3	.066	----	----		202	UNCH	2.040B	.110B				
1590	----	----	----	0.130N		.110-	2	.056	----	11		344 +	11	1.810B	.090B				
1595	----	----	----	0.110N		.090-	2	.047	----	2		261 -	2	1.610B	.080B				
1600	----	----	----	0.090N		.070-	2	.037	----	7		403 +	3	1.410B	.070B				
1605	----	----	----	0.070N		.060-	1	.032	----	2		214	UNCH	1.250B	.060B				
1610	----	----	----	0.060N		.050-	1	.026	----	30		449 +	30	1.100B	.050B				
1615	----	----	----	0.050N		.040-	1	.021	----	----		187	UNCH	.960B	.040B				
1620	----	----	----	0.040N		.030-	1	.016	----	5		133	UNCH	.840B	.040B				
1625	----	----	----	0.040N		.030-	1	.016	----	----		163	UNCH	.740B	.030B				
1630	----	----	----	0.030N		.020-	1	.011	----	10		117	UNCH	.640B	.030B				
1635	----	----	----	0.030N		.020-	1	.011	----	----		105	UNCH	.560B	.020B				
1640	----	----	----	0.020N		.020	UNCH	.010	----	----		145	UNCH	.490B	.020B				
1645	----	----	----	0.020N		.010-	1	.005	----	----		35	UNCH	.420B	.030B				
1650	----	----	----	0.020N		.010-	1	.004	----	----		66	UNCH	.380B	.020B				
1655	----	----	----	0.010N		.010	UNCH	.003	----	----		44	UNCH	.320B	.020B				
1660	----	----	----	0.010N			CAB	.002	----	----		100	UNCH	.270B	.030B				
1665	----	----	----	0.010N			CAB	.001	----	5		49	UNCH	.240B	.010B				
1670	----	----	----				CAB	.001	----	----		45	UNCH	.210B	.020B				
1675	----	----	----				CAB	.001	----	----		10	UNCH	.180B	.020B				
1680	----	----	----				CAB	.000	----	----		15	UNCH	.160B	.020B				
1685	----	----	----				CAB	.000	----	----		57	UNCH	.140B	.020B				
1700	----	----	----				CAB	.000	----	----		30	UNCH	.090B	.030B				
1705	----	----	----				CAB	.000	----	----		30	UNCH	.080B	.010B				
1760	----	----	----				CAB		----	----		5	UNCH	.010	.010				
1765	----	----	----				CAB		----	----		5	UNCH	.010	.010				
1770	----	----	----				CAB		----	----		55	UNCH	.010	.010				
1775	----	----	----				CAB		----	----		45	UNCH	.010	.010				
1780	----	----	----				CAB		----	----		5	UNCH	.010	.010				
1785	----	----	----				CAB		----	----		80	UNCH	.010	.010				
1790	----	----	----				CAB		----	----		30	UNCH	.010	.010				
TOTAL										303		6821 +	162						
DEC15				(FUTURES SETT. 1.5187 - 41.0)															
1270	----	----	----	25.280N		24.870-	41	.999	----	----		10	UNCH	31.940B	24.860B				
1285	----	----	----	23.780N		23.370-	41	.999	----	----		10	UNCH	30.440B	23.600B				
1460	----	----	----	6.690N		6.340-	35	.850	----	----		2	UNCH	13.510B	4.770B				
1470	----	----	----	5.830N		5.490-	34	.810	----	----		11	UNCH	12.600B	4.240B				
1475	----	----	----	5.410N		5.080-	33	.787	----	----		52	UNCH	12.150B	3.990B				
1480	----	----	----	5.000N		4.680-	32	.762	----	----		22	UNCH	11.700B	3.750B				
1485	----	----	----	4.610N		4.300-	31	.735	----	----		30	UNCH	11.260B	3.520B				
1490	----	----	----	4.230N		3.930-	30	.705	----	----		89	UNCH	10.830B	3.300B				
1500	----	----	----	3.510N		3.240-	27	.641	----	----		13	UNCH	9.960B	2.880B				
1505	----	----	----	3.170N		2.920-	25	.607	----	----		20	UNCH	9.540B	2.610B				
1510	----	----	----	2.850N		2.610-	24	.571	----	20		80 +	20	9.120B	2.310B				
1515	----	----	----	2.550N		2.330-	22	.534	----	----		40	UNCH	8.710B	2.050B				
1520	----	----	----	2.270N		2.060-	21	.497	----	3		125	UNCH	8.330B	1.810B				
1525	----	----	----	2.030N		1.820-	19	.459	----	----		200	UNCH	7.930B	1.590B				
1530	----	----	----	1.770N		1.500-	17	.421	----	2		125 +	2	7.530B	1.390B				
1535	----	----	----	1.550N		1.400-	15	.385	----	----		198	UNCH	7.150B	1.210B				
1540	----	----	----	1.350N		1.220-	13	.349	----	60		551 +	56	6.770B	1.050B				
1545	----	----																	

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BRIT PND CALL			(FUTURES SETT.	1.5183	-	40.0)									
1600	----	----	----	----	0.800N		.760-	4	.174	----	1	462 +	1	3.780B	.680B
1605	----	----	----	----	0.730N		.680-	5	.159	----	----	4	UNCH	3.530B	.630B
1610	----	----	----	----	0.660N		.620-	4	.147	----	----	10	UNCH	3.290B	.570B
1615	----	----	----	----	0.600N		.560-	4	.135	----	----	111	UNCH	3.060B	.520B
1620	----	----	----	----	0.540N		.510-	3	.124	----	----	71	UNCH	2.850B	.470B
1625	----	----	----	----	0.490N		.460-	3	.114	----	----	320	UNCH	2.650B	.430B
1630	----	----	----	----	0.440N		.420-	2	.105	----	----	20	UNCH	2.450B	.390B
1635	----	----	----	----	0.400N		.380-	2	.096	----	----	11	UNCH	2.270B	.350B
1640	----	----	----	----	0.360N		.340-	2	.087	----	----	2	UNCH	2.100B	.320B
1650	----	----	----	----	0.290N		.280-	1	.073	----	----	940	UNCH	1.790B	.260B
1655	----	----	----	----	0.270N		.250-	2	.066	----	----	30	UNCH	1.660B	.240B
1660	----	----	----	----	0.240N		.230-	1	.061	----	1	30	UNCH	1.530B	.220B
1665	----	----	----	----	0.220N		.210-	1	.056	----	----	11	UNCH	1.410B	.200B
1675	----	----	----	----	0.180N		.170-	1	.047	----	----	13	UNCH	1.200B	.170B
1695	----	----	----	----	0.130N		.120-	1	.033	----	----	16	UNCH	.560B	.120B
1700	----	----	----	----	0.120N		.110-	1	.031	----	10	60 +	10	.500B	.110B
1730	----	----	----	----	0.070N		.070	UNCH	.020	----	----	30	UNCH	.310B	.120B
1770	----	----	----	----	0.020N		.020	UNCH	.006	----	----	120	UNCH	.150B	.090B
1800	----	----	----	----	----			CAB	.002	----	----	30	UNCH	.090B	.070B
TOTAL											67	3065 +	11		
JUN16			(FUTURES SETT.	1.5180	-	40.0)									
1530	----	----	----	----	3.810N		3.600-	21	.467	----	----	48	UNCH	6.800B	3.430B
1535	----	----	----	----	3.570N		3.370N	19	.448	----	----	40	UNCH	7.020B	3.220B
1540	----	----	----	----	3.350N		3.160-	19	.429	----	----	67	UNCH	6.790B	3.010B
1545	----	----	----	----	3.140N		2.950-	19	.410	----	----	63	UNCH	6.480B	2.810B
1550	----	----	----	----	2.930N		2.760-	17	.392	----	----	45	UNCH	6.150B	2.630B
1555	----	----	----	----	2.740N		2.570-	17	.373	----	----	53	UNCH	5.850B	2.450B
1560	----	----	----	----	2.560N		2.400-	16	.356	----	----	6	UNCH	6.070B	2.290B
1570	----	----	----	----	2.230N		2.080-	15	.321	----	----	11	UNCH	6.170B	2.030B
1580	----	----	----	----	1.930N		1.800-	13	.288	----	----	3	UNCH	5.570B	1.760B
1595	----	----	----	----	1.550N		1.440-	11	.243	----	----	2	UNCH	4.740B	1.420B
1600	----	----	----	----	1.440N		1.340-	10	.229	----	----	4	UNCH	4.480B	1.320B
1620	----	----	----	----	1.060N		.980-	8	.179	----	----	12	UNCH	3.530B	1.040B
1640	----	----	----	----	0.770N		.710-	6	.137	----	----	1	UNCH	2.730B	.780B
1650	----	----	----	----	0.660N		.600-	6	.119	----	----	25	UNCH	2.390B	.810B
1660	----	----	----	----	0.560N		.510-	5	.104	----	----	10	UNCH	2.090B	.720B
1670	----	----	----	----	0.480N		.430-	5	.089	----	----	1	UNCH	1.820B	1.060B
1675	----	----	----	----	0.440N		.400-	4	.084	----	----	20	UNCH	1.700B	1.000B
1680	----	----	----	----	0.400N		.360-	4	.077	----	----	40	UNCH	1.590B	.950B
1690	----	----	----	----	0.340N		.310-	3	.067	----	----	20	UNCH	1.070B	1.030B
1700	----	----	----	----	0.290N		.260-	3	.057	----	----	20	UNCH	----	1.090
TOTAL											0	491			
SEP16			(FUTURES SETT.	1.5178	-	41.0)									
1580	----	----	----	----	2.660N		2.520-	14	.325	----	----	30	UNCH	4.120B	2.470B
TOTAL											0	30			
BRIT PND-C EU			(FUTURES SETT.	.00)											
OCT15	----	----	----	----	0.360N		.260-	10	.186	----	----	30	UNCH	2.270B	.180B
1540	----	----	----	----	0.040N		.020-	2	.017	----	----	1	UNCH	2.020B	.030B
1575	----	----	----	----											
TOTAL											0	31			
NOV15			(FUTURES SETT.	.00)											
1610	----	----	----	----	0.060N		.050-	1	.026	----	----	44	UNCH	1.070B	.050B
1625	----	----	----	----	0.040N		.030-	1	.016	----	----	30	UNCH	.710B	.030B
TOTAL											0	74			
DEC15			(FUTURES SETT.	1.5187	-	41.0)									
1540	----	----	----	----	1.350N		1.220-	13	.349	----	----	2	UNCH	5.240B	1.060B
1560	----	----	----	----	0.760N		.680-	8	.224	----	----	20	UNCH	5.110B	.590B
1565	----	----	----	----	0.660N		.580-	6	.197	----	----	34	UNCH	4.250B	.510B
1570	----	----	----	----	0.560N		.500-	6	.174	----	----	33	UNCH	4.620B	.440B
1625	----	----	----	----	0.100N		.100	UNCH	.041	----	----	11	UNCH	1.630B	.090B
TOTAL											0	100			
WKBP-1B-C			(FUTURES SETT.	.00)											
OCT15	----	----	----	----	1.580N		1.230+	NEW	.700	----	2	2 +	2	5.460B	.910B
1510	----	----	----	----	1.220N		.910+	NEW	.590	----	29	23 +	23	4.970B	.630B
1515	----	----	----	----	0.910N		.640-	27	.470	----	2	2	UNCH	4.490B	.430B
1520	----	----	----	----	0.650N		.430-	22	.352	----	13	29 +	4	4.000B	.280B
1525	----	----	----	----	0.440N		.280-	16	.249	----	5	84 +	3	3.530B	.170B
1530	----	----	----	----	0.290N		.170-	12	.163	----	2	65	UNCH	3.070B	.110B
1535	----	----	----	----	0.190N		.100-	9	.101	----	4	72 +	4	2.630B	.060B
1545	----	----	----	----	0.120N		.060-	6	.061	----	35	97 -	30	2.210B	.040B
1550	----	----	----	----	0.080N		.040-	4	.040	----	15	108	UNCH	1.810B	.020B
1555	----	----	----	----	0.050N		.030-	2	.028	----	20	60 +	20	1.460B	.020B
1560	----	----	----	----	0.030N		.020-	1	.018	----	----	53	UNCH	1.140B	.010B
1565	----	----	----	----	0.020N		.010-	1	.009	----	----	45	UNCH	.870B	.010B
1570	----	----	----	----	0.020N		.010-	1	.004	----	----	2	UNCH	.640B	.010B
1590	----	----	----	----	----			CAB	.000	----	----	34	UNCH	.140B	.010B
TOTAL											127	676 +	26		
WKBP-3B-C			(FUTURES SETT.	.00)											
OCT15	----	----	----	----	0.820N		.660+	NEW	.345	----	13	13 +	13	3.690B	.510B
1530	----	----	----	----	0.640N		.510-	13	.283	----	----	10	UNCH	3.260B	.390B
1535	----	----	----	----	0.490N		.380-	11	.226	----	----	5	UNCH	2.850B	.290B
1540	----	----	----	----	0.370N		.290-	8	.179	----	----	22	UNCH	2.470B	.220B
1545	----	----	----	----	0.150N		.120-	3	.082	----	----	25	UNCH	1.480B	.100B
1560	----	----	----	----							13	75 +	13		
TOTAL															
WKBP-4B-C			(FUTURES SETT.	.00)											
SEP15	----	----	----	----	0.460N			CAB	----	----	38	----	1	4.450B	.010B
1520	----	----	----	----	0.190N			CAB	----	----	23	----	53	3.960B	.010B
1525	----	----	----	----	0.060N			CAB	----	----	4	----	38	3.460B	.010B
1530	----	----	----	----	0.010N			CAB	----	----	1	----	78	4.080B	.010B
1540	----	----	----	----											
TOTAL											66	0 -	957		
OCT15			(FUTURES SETT.	.00)											
1550	----	----	----	----	0.390N		.310-	8	.171	----	----	30	UNCH	1.520B	.250B
1555	----	----	----	----	0.300N		.230-	7	.134	----	----	7	UNCH	1.310	.190
1560	----	----	----	----	0.230N		.180-	5	.108	----	----	47	UNCH	1.140	.150
TOTAL											0	84			

** 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.**