

PRELIMINARY

PG27 BULLETIN #101@

BRITISH POUND CALL OPTIONS

Fri, May 26, 2017 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:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
BRIT PND OPT		06/09						
BRIT PND OPT (EUR)	05/05	06/09	07/07	08/04	09/08	10/06	12/08	03/09
B PND WK 1 (EUR)		06/02						
B PND WK 2 (EUR)	05/12							
B PND WK 3 (EUR)	05/19	06/16						
B PND WK 4 (EUR)	05/26	06/23						
B PND WK 5 (EUR)		06/30						

EXPIRATION:

BRITISH POUND OPTIONS ON FUTURES

		ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26				
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5	
1E	MAY17	772.5-935.0	772.5-935.0	772.5-935.0	772.5-935.0	
	JUN17	772.5-935.0	777.5-935.0	777.5-935.0	777.5-935.0	
1P	MAY17	100.0-154.0	101.0-154.5	104.0-154.5		
	JUN17	104.0-154.5	104.0-155.0	104.0-155.0	104.0-154.0	

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18
OB	---	96.5-172.5	---	---	---	---	---	---	---
RP	---	---	---	---	---	---	---	---	---
YB	96.5-172.5	96.5-172.5	90.0-158.5	90.0-158.5	90.0-158.5	90.0-155.5	---	90.0-9,700.0	90.0-9,700.0

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										
JUN17	1.2945	1.2948	1.2782	1.2804 (.7810) -	141	165588	253777 +	2140	1.5213B	1.2035
JUL17	1.2930	1.2959B	1.2795	1.2817 (.7802) -	141	127	802 -	23	1.3069B	1.2216A
AUG17	1.2848	1.2857B	1.2807A	1.2827 (.7796) -	141	51	199 +	13	1.3074B	1.2564A
SEP17	1.2978	1.2983B	1.2819A	1.2840 (.7788) -	141	609	2648 +	633	1.4883B	1.2077A
DEC17	1.3010	1.3010	1.2859A	1.2878 (.7765) -	141	43	680 +	14	1.4810B	1.2143A
MAR18	---	---	---	1.2917 (.7742) -	141	---	35	UNCH	1.3379B	1.2189A
JUN18	1.2985	1.2988	1.2955A	1.2957 (.7718) -	141	17	74 +	16	1.4960B	1.2256A
TOTAL BRIT PND FUT					1516	166643	258215 +	2793		
EC/BP CROSS RT										
JUN17	0.8669	.8754B	.8669	.8739 (1.1443) +	745	97	3172	111	.8825B	.8325A
JUL17	0.8745	.8756B	.8731A	.8744 (1.1436) +	745	---	5	34 +	5	.8756B .8343A
SEP17	---	.8766B	---	.8757 (1.1419) +	750	---	67	UNCH	.8767B	.8355A
TOTAL EC/BP CROSS RT						97	3177	35304 +	116	

BRIT POUND (EU) FIXING PRICE: Jun18 1.2806

ADDITIONAL BRITISH POUND FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
								HIGH	LOW	
BDI FUT										
JUN17	1200.600	1202.700B	1198.000A	1201.70 (.0008) +	0.700	---	20	68 +	10	1251.500B 195.900A
TOTAL BDI FUT						0	20	68 +	10	
CHP FUT										
JUN17	---	.0014985B	.001486A	.001489 (671.5466) -	0000046	---	204	UNCH	.0015465B	0014656A
JUL17	---	.0014968B	.0014844A	.001487 (672.3141) -	0000046	---	49	UNCH	.0015057B	0014632A
TOTAL CHP FUT						0	0	253		
CNH FUT										
JUN17	6.8628	6.8641B	6.8413A	6.8417 (.1462) -	0.0189	---	61	805 -	13	7.2215 6.6351A
JUL17	---	6.8799B	*6.8581A	6.8591 (.1458) -	0.0179	---	11	UNCH	6.9904B	6.8581A
SEP17	6.9112	6.9136B	6.8928A	6.8899 (.1451) -	0.0175	---	10	401 +	4	7.2886B 6.7638A
DEC17	6.9580	6.9630B	6.9525A	6.9336 (.1442) -	0.0163	---	10	145 +	10	7.3590 6.8001
MAR18	---	6.9961B	---	6.9772 (.1433) -	0.0155	---	1	UNCH	7.2999B	7.0229A
TOTAL CNH FUT						0	81	1363 +	1	
TNR/USD FUT										
MAY17	154.870	155.220	154.690	154.950 (.0065) +	0.060	---	783	1143 -	36	156.220 152.570A
JUN17	154.410	154.720	154.200A	154.460 (.0065) +	0.040	---	1528	655 +	63	155.680 152.800A
TOTAL INR/USD FUT						0	2311	1798 +	27	
MICRO INR/USD F										
MAY17	154.980	155.200B	154.700A	154.950 (.0065) +	0.060	---	74	268 -	47	156.210B 152.570A
JUN17	154.290	154.700B	154.210A	154.460 (.0065) +	0.040	---	89	374 -	83	155.690B 152.790A
TOTAL MICRO INR/USD F						0	163	642 -	130	

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											
JUN17					(FUTURES SETT. 1.2804 - 141.0)						
985	---	---	---	---	31.450N	30.040-141	1.000	---	---	8	UNCH 27.440B 23.830B
990	---	---	---	---	30.950N	29.540-141	1.000	---	---	2	UNCH 26.950B 23.350B
1175	---	---	---	---	30.450N	29.040-141	1.000	---	---	2	UNCH 26.460B 22.860B
1180	---	---	---	---	11.950N	10.540-141	.999	---	---	18	UNCH 19.010B 5.110B
1185	---	---	---	---	11.450N	10.040-141	.998	---	---	3	UNCH 18.580B 4.740B
1190	---	---	---	---	10.950N	9.540-141	.997	---	---	9	UNCH 18.160B 4.370B
1195	---	---	---	---	10.450N	9.050-140	.995	---	---	26	UNCH 17.740B 4.020B
1200	---	---	---	---	9.950N	8.550-140	.993	---	---	9	UNCH 17.330B 3.650B
1205	---	---	---	---	9.450N	8.050-140	.987	---	---	25	UNCH 16.910B 3.320B
1210	---	---	---	---	8.960N	7.560-140	.987	---	---	25	UNCH 16.500B 2.970B
1215	---	---	---	---	8.460N	7.060-140	.981	---	---	161	UNCH 15.840B 2.650B
1220	---	---	---	---	7.960N	6.570-139	.980	---	---	87	UNCH 15.680B 2.360B
1225	---	---	---	---	7.460N	6.080-138	.973	---	---	222	UNCH 15.220B 2.110B
1230	---	---	---	---	6.970N	5.590-138	.966	---	---	202	UNCH 14.820B 1.880B
1235	---	---	---	---	6.470N	5.100-137	.958	---	---	391	UNCH 14.430B 1.670B
1240	---	---	---	---	5.970N	4.620-135	.945	---	---	206	UNCH 14.040B 1.480B
1245	---	---	---	---	5.480N	4.140-134	.925	---	202	604 +	140 13.650B 1.310B
1250	---	---	---	---	4.980N	3.680-130	.905	---	---	695	UNCH 13.290B 1.150B
1255	---	---	---	---	4.490N	3.220-127	.878	---	1	962 -	1 12.910B 1.010B
1260	---	---	---	---	4.010N	2.780-123	.841	---	---	276	UNCH 12.540B .890B
1265	---	---	---	---	3.530N	2.350-118	.797	---	207	518 +	142 12.170B .770B
1270	---	---	---	---	3.050N	1.960-109	.738	---	10	370	UNCH 11.810B .680B
1275	---	---	---	---	2.600N	1.590-101	.672	---	2	647	UNCH 11.460B .590B
1280	---	---	---	---	2.160N	1.260-90	.594	---	31	721 -	31 11.130B .510B
1285	---	---	---	---	1.750N	.970-78	.510	---	860	2460 +	636 10.760B .420B
1290	---	---	---	---	1.380N	.730-65	.423	---	140	987 +	19 10.410B .350B
1295	---	---	---	---	1.060N	.530-53	.338	---	138	2108 -	41 10.070B .290B
1300	---	---	---	---	0.790N	.370-42	.259	---	243	1717 +	35 9.750B .240B
1305	---	---	---	---	0.570N	.260-31	.194	---	510	3992 -	143 9.420B .180B
1310	---	---	---	---	0.400N	.180-22	.141	---	206	1818 -	15 9.100B .160B
1315	---	---	---	---	0.280N	.120-16	.099	---	299	3105 +	196 8.780B .110B
1320	---	---	---	---	0.190N	.080-11	.068	---	46	2232 -	16 8.460B .080B
1325	---	---	---	---	0.130N	.060-7	.051	---	330	2580 -	120 8.160B .050B
1335	---	---	---	---	0.090N	.040-5	.034	---	1	1048 -	1 7.690B .040B

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.
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PRELIMINARY

PG27 BULLETIN #101@

BRITISH POUND CALL OPTIONS

Fri, May 26, 2017 PG27

BRIT PND CALL		(FUTURES SETT.	1.2804 -	141.0)										
1330	----	----	0.060N		.030-	3	.025	----	6	1043 -	1	7.390B	.030B	
1335	----	----	0.050N		.020-	3	.017	----	----	350	UNCH	7.230B	.030B	
1340	----	----	0.040N		.020-	2	.016	----	48	1437	UNCH	6.950B	.010B	
1345	----	----	0.030N		.020-	1	.015	----	----	203	UNCH	6.650B	.020B	
1350	----	----	0.020N		.010-	1	.008	----	----	351	UNCH	6.290B	.020B	
1355	----	----	0.020N		.010-	1	.005	----	----	249	UNCH	6.000B	.010B	
1360	----	----	0.020N		.010-	1	.003	----	176	366	UNCH	5.680B	.010B	
1365	----	----	0.010N		.010	UNCH	.001	----	----	128	UNCH	5.420B	.010B	
1370	----	----	0.010N				.001	----	----	86	UNCH	5.170B	.010B	
1375	----	----	0.010N				.000	----	----	102	UNCH	4.940B	.010B	
1380	----	----					.000	----	----	171	UNCH	4.690B	.010B	
1385	----	----					.000	----	----	78	UNCH	4.460B	.010B	
1390	----	----					.000	----	----	211	UNCH	4.250B	.010B	
1395	----	----					.000	----	----	157	UNCH	4.030B	.010B	
1400	----	----					.000	----	----	1730	UNCH	3.820B	.010B	
1405	----	----					.000	----	----	262	UNCH	3.620B	.010B	
1410	----	----					.000	----	----	35	UNCH	3.430B	.010B	
1415	----	----						----	----	92	UNCH	3.250B	.020B	
1420	----	----						----	----	40	UNCH	3.070B	.060B	
1425	----	----						----	----	109	UNCH	2.900B	.020B	
1430	----	----						----	----	10	UNCH	2.740B	.050B	
1435	----	----						----	----	81	UNCH	2.580B	.010B	
1440	----	----						----	----	31	UNCH	2.430B	.040B	
1445	----	----						----	----	20	UNCH	2.290B	.040B	
1450	----	----						----	----	41	UNCH	2.160B	.040B	
1460	----	----						----	----	38	UNCH	2.010B	.030B	
1465	----	----						----	----	11	UNCH	5.890B	.030B	
1470	----	----						----	----	20	UNCH	5.660B	.030B	
1475	----	----						----	----	2	UNCH	5.400B	.030B	
1480	----	----						----	----	2	UNCH	5.140B	.030B	
1485	----	----						----	----	1	UNCH	4.900B	.020B	
1490	----	----						----	----	26	UNCH	4.660B	.020B	
1495	----	----						----	----	25	UNCH	4.430B	.030B	
1500	----	----						----	----	37	UNCH	4.200B	.120B	
1520	----	----						----	----	1	UNCH	1.040B	.040B	
1530	----	----						----	----	15	UNCH	.930B	.120B	
1540	----	----						----	----	10	UNCH	.830B	.050B	
1560	----	----						----	----	10	UNCH	.650B	.100B	
1570	----	----						----	----	12	UNCH	.580B	.010B	
1600	----	----						----	----	2	UNCH	.400B	.070B	
1700	----	----						----	----	3	UNCH	.140	.010	
TOTAL									3456	35834 +	799			
BRIT PND-C FI		(FUTURES SETT.	1.2804 -	141.0)										
1250	----	----	4.490N		3.220-	127	.878	----	----	8	UNCH	5.210B	1.040B	
1255	----	----	4.010N		2.780-	123	.841	----	----	1	UNCH	4.970B	.910B	
1260	----	----	3.530N		2.350-	118	.797	----	----	3	UNCH	4.600B	.800B	
1265	----	----	3.050N		1.960-	109	.738	----	----	2	UNCH	4.400B	.700B	
1270	----	----	2.600N		1.590-	101	.672	----	----	3	UNCH	4.450B	.610B	
1285	----	----	1.380N		.730-	65	.423	----	----	1	UNCH	8.050B	.400B	
1300	----	----	0.570N		.260-	31	.194	----	----	58	UNCH	8.350B	.310B	
1305	----	----	0.400N		.180-	22	.141	----	----	2	UNCH	8.020B	.300B	
1310	----	----	0.280N		.120-	16	.099	----	----	2	UNCH	7.980B	.270B	
1350	----	----	0.020N		.010-	1	.008	----	----	1	UNCH	5.960B	1.110B	
1385	----	----					.000	----	----	1	UNCH	4.270B	.600B	
1390	----	----					.000	----	----	5	UNCH	4.060B	1.360B	
1395	----	----					.000	----	----	5	UNCH	3.850B	1.260B	
1400	----	----					.000	----	----	5	UNCH	3.660B	1.160B	
1405	----	----					.000	----	----	6	UNCH	3.470B	1.080B	
1410	----	----					.000	----	----	6	UNCH	3.290B	1.000B	
1415	----	----						----	----	6	UNCH	3.120B	.930B	
1420	----	----						----	----	6	UNCH	2.950B	.860B	
1425	----	----						----	----	6	UNCH	2.790B	.790B	
1430	----	----						----	----	18	UNCH	2.640B	.730B	
1545	----	----						----	----	1	UNCH	.640B	.280B	
TOTAL									0	146				
JUL17	----	(FUTURES SETT.	1.2817 -	141.0)										
1250	----	----	4.960N		3.820-	114	.811	----	----	1	UNCH	2.500	1.480	
TOTAL										0	1			
AUG17	----	(FUTURES SETT.	1.2827 -	141.0)										
1400	----	----	0.060N		.030-	3	.015	----	----	1	UNCH	.100	.100	
TOTAL										0	1			
SEP17	----	(FUTURES SETT.	1.2840 -	141.0)										
1230	----	----	7.140N		5.990-	115	.822	----	----	112	UNCH	6.900	2.960	
1235	----	----	6.690N		5.570-	112	.802	----	----	25	UNCH	6.380B	2.730B	
1300	----	----	2.030N		1.500-	53	.393	----	----	12	UNCH	3.990B	.900B	
1330	----	----	0.930N		.670-	26	.214	----	----	5	UNCH	2.710B	.820B	
TOTAL										0	154			
DEC17	----	(FUTURES SETT.	1.2878 -	141.0)										
1315	----	----	2.430N		1.980-	45	.376	----	----	5	UNCH	3.250B	1.350B	
1335	----	----	1.690N		1.380-	31	.288	----	----	23	UNCH	2.670	1.580	
1380	----	----	0.730N		.580-	15	.142	----	----	10	UNCH	1.250	.700	
TOTAL										0	38			
MAR18	----	(FUTURES SETT.	1.2917 -	141.0)										
1250	----	----	7.280N		6.310-	97	.678	----	----	16	UNCH	5.730B	4.050B	
TOTAL										0	16			

** 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.**

ADDITIONAL 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
GBU OPT														
MAY17			(FUTURES SETT.	.00)			.00040- 0.01420	1.000	28	31	----	24	.02580B	.00020A
1280	----	----					CAB	----	----	319	----	234	.02120B	.00010A
1285	----	----					CAB	----	----	80	----	230	.01680B	.00010A
1290	----	----					CAB	----	----	34	----	922	.01270B	.00010A
1295	----	----					CAB	----	----	99	----	595	.00970B	.00010
1300	----	----					CAB	----	----	13	----	769	.00750B	.00010A
1305	----	----					CAB	----	----	50	----	701	.00580B	.00010
1310	----	----												
TOTAL										626	0 -	5081		
JUN17	----	(FUTURES SETT.	1.2804 -	141.0)			.02140 NEW	.670	----	29	29 +	29	.02240B	.02020A
1270	----						.00610 NEW	.513	----	19	19 +	19	.01660B	.00520A
1280	----						.01490 NEW	.555	----	22	22 +	22	.03060B	.01400A
1280	----						.01390 NEW	.559	----	287	287 +	287	.03120B	.01290A
1285	----						.00380- 0.00760	.369	----	132	112 +	92	.02150B	.00320A
1285	----						.01220 NEW	.492	----	85	63 +	63	.02660B	.01130A
1285	----						.01110 NEW	.490	----	113	100 +	100	.02710B	.01030A
1290	----						.00220- 0.00560	.240	----	180	176 +	40	.01790B	.00180
1290	----						.00980 NEW	.427	----	263	255 +	255	.02280B	.00910A
1290	----						.00880- 0.00590	.420	----	60	55 +	49	.02340B	.00810A
1295	----						.00130- 0.00370	.149	----	399	308 +	199	.01420B	.00090
1295	----						.00680- 0.00500	.351	----	37	64 +	16	.01980B	.00620A
1295	----						.00780- 0.00500	.365	----	128	123 +	107	.01930B	.00730A
1300	----						.00070- 0.00230	.084	----	537	511 +	98	.01090B	.00050
1300	----						.00610- 0.00410	.305	----	113	134 +	110	.01620B	.00570A



PRELIMINARY

PG27 BULLETIN #101@		BRITISH POUND CALL OPTIONS										Fri, May 26, 2017		PG27
1300	----	(FUTURES SETT.	1.2804 -	141.0)	.00520- 0.00400	.288	----	53	112 -	16	.01650B	.00470A		
1305	----	----	----	----	.00040- 0.00130	.048	----	129	695 +	57	.00820B	.00020		
1305	----	----	----	----	.00480- 0.00330	.253	----	132	154 +	126	.01330B	.00440A		
1305	----	----	----	----	.00390- 0.00320	.230	----	92	184 +	75	.01370B	.00350A		
1310	----	----	----	----	.00030- 0.00060	.033	----	49	305 +	27	.00590B	.00020A		
1310	----	----	----	----	.00370- 0.00260	.205	----	18	18 +	6	.01080B	.00340A		
1310	----	----	----	----	.00290- 0.00240	.181	----	85	131 +	6	.01110B	.00260A		
1315	----	----	----	----	.00020- 0.00030	.021	----	----	170	UNCH	.00420	.00020A		
1315	----	----	----	----	.00210- 0.00180	.138	----	----	18	UNCH	.00890B	.00200A		
1320	----	----	----	----	.00010- 0.00020	.010	----	110	75 -	7	.00310B	.00010		
1320	----	----	----	----	.00210- 0.00160	.129	----	12	10 -	5	.00690B	.00200A		
1320	----	----	----	----	.00160- 0.00130	.108	----	22	125 +	16	.00700B	.00150A		
1325	----	----	----	----	.00010- 0.00010	.004	----	25	62 +	6	.00220B	.00010		
1325	----	----	----	----	.00120- 0.00090	.083	----	26	74 +	6	.00540B	.00110A		
1330	----	----	----	----	CAB	.002	----	25	60 +	25	.00160B	.00010		
1330	----	----	----	----	.00120- 0.00100	.078	----	----	145	UNCH	.00420B	.00120A		
1330	----	----	----	----	.00090- 0.00060	.063	----	----	58	UNCH	.00420B	.00080A		
1335	----	----	----	----	CAB	.000	----	----	24	UNCH	.00120B	.00010		
1335	----	----	----	----	.00070- 0.00040	.049	----	----	12	UNCH	.00320B	.00060A		
1340	----	----	----	----	.00070 NEW	.047	----	61	61 +	61	.00250B	.00070A		
1340	----	----	----	----	.00050- 0.00030	.036	----	----	22	UNCH	.00240B	.00050A		
1345	----	----	----	----	.00040 NEW	.029	----	14	14 +	14	.00190B	.00040A		
1350	----	----	----	----	.00040- 0.00040	.028	----	----	6	UNCH	.00110B	.00040A		
1350	----	----	----	----	.00030- 0.00020	.022	----	----	8	UNCH	.00140B	.00030A		
1360	----	----	----	----	CAB	.000	----	----	5	UNCH	.00010	.00010		
1360	----	----	----	----	.00020- 0.00010	.014	----	----	40	UNCH	.00090	.00040A		
TOTAL								3257	4846 +	1883				
JUL 17		(FUTURES SETT.	1.2817 -	141.0)										
1235	----	----	----	----	.06390N	.887	----	----	56	UNCH	.06900B	.02010A		
1240	----	----	----	----	.05910N	.866	----	----	42	UNCH	.06430B	.01820A		
1245	----	----	----	----	.05430N	.841	----	----	42	UNCH	.05970B	.01630A		
1250	----	----	----	----	.04960N	.811	----	----	39	UNCH	.05520B	.01470A		
1255	----	----	----	----	.04510N	.778	----	----	1027	UNCH	.05070B	.01320A		
1260	----	----	----	----	.04060N	.739	----	----	214	UNCH	.04640B	.01170A		
1265	----	----	----	----	.03620N	.698	----	----	199	UNCH	.04400	.01050A		
1270	----	----	----	----	.03210N	.653	----	195	448 +	153	.04170B	.00930A		
1275	----	----	----	----	.02810N	.603	----	----	59	UNCH	.03750B	.00830A		
1280	----	----	----	----	.02440N	.549	----	79	67 +	55	.03330B	.00740A		
1285	----	----	----	----	.02090N	.494	----	133	193 +	83	.02950B	.00650A		
1290	----	----	----	----	.01770N	.438	----	156	173 +	96	.02580B	.00560A		
1295	----	----	----	----	.01490N	.383	----	214	329 +	35	.02250B	.00480A		
1300	----	----	----	----	.01230N	.331	----	194	687 +	109	.01950B	.00410A		
1305	----	----	----	----	.01010N	.281	----	31	404 -	13	.01780B	.00350A		
1310	----	----	----	----	.00820N	.237	----	129	925 -	4	.01630B	.00300A		
1315	----	----	----	----	.00660N	.198	----	37	718 +	6	.01490B	.00260		
1320	----	----	----	----	.00530N	.161	----	155	1201 +	111	.01360B	.00220A		
1325	----	----	----	----	.00420N	.134	----	103	1207	UNCH	.01230B	.00190A		
1330	----	----	----	----	.00330N	.106	----	107	1029 +	80	.01120B	.00170A		
1335	----	----	----	----	.00260N	.086	----	19	589	UNCH	.01020B	.00140A		
1340	----	----	----	----	.00210N	.070	----	20	307 -	6	.00930B	.00120A		
1345	----	----	----	----	.00160N	.054	----	----	193	UNCH	.00840B	.00100A		
1350	----	----	----	----	.00130N	.043	----	7	61 +	4	.00760B	.00080		
1355	----	----	----	----	.00110N	.037	----	----	27	UNCH	.00690B	.00060A		
1360	----	----	----	----	.00090N	.030	----	----	1	UNCH	.00630B	.00050A		
1365	----	----	----	----	.00070N	.025	----	96	175 +	96	.00570B	.00040A		
1370	----	----	----	----	.00060N	.019	----	14	110 +	14	.00520B	.00040A		
1385	----	----	----	----	.00030N	.012	----	----	35	UNCH	.00390B	.00020A		
1395	----	----	----	----	.00020N	.011	----	----	1	UNCH	.00320B	.00020A		
1405	----	----	----	----	.00010N	.004	----	----	1	UNCH	.00260B	.00010A		
1415	----	----	----	----	.00010N	.002	----	----	2	UNCH	.00120B	.00010A		
1440	----	----	----	----	CAB	.000	----	----	20	UNCH	.00090	.00080A		
TOTAL								1689	10581 +	819				
AUG 17		(FUTURES SETT.	1.2827 -	141.0)										
1260	----	----	----	----	.04300N	.699	----	----	22	UNCH	.05250B	.01790A		
1270	----	----	----	----	.03520N	.624	----	----	8	UNCH	.04420B	.01410A		
1275	----	----	----	----	.03160N	.583	----	----	16	UNCH	.04030B	.01250A		
1280	----	----	----	----	.02810N	.541	----	33	39 +	11	.03650B	.01100A		
1285	----	----	----	----	.02480N	.498	----	16	78 +	5	.03290B	.00970A		
1290	----	----	----	----	.02160N	.454	----	60	40 +	30	.02940B	.00850A		
1295	----	----	----	----	.01880N	.411	----	----	14	UNCH	.02620B	.00960A		
1300	----	----	----	----	.01640N	.369	----	42	407 +	2	.02330B	.00800A		
1305	----	----	----	----	.01410N	.328	----	6	344	UNCH	.02050B	.00710A		
1310	----	----	----	----	.01210N	.290	----	----	285	UNCH	.01800B	.00650A		



PRELIMINARY

PG27 BULLETIN #101@		BRITISH POUND CALL OPTIONS										Fri, May 26, 2017		PG27
1315	----	(FUTURES SETT. -----	1.2827 -	141.0)	.01040N	.00690- 0.00350	.254	----	----	56	UNCH	.01570B	.00570A	
1320	----	-----	-----	-----	.00880N	.00580- 0.00300	.222	----	----	111	UNCH	.01370B	.00500A	
1325	----	-----	-----	-----	.00750N	.00490- 0.00260	.193	----	24	54 + 2		.01210B	.00440A	
1330	----	-----	-----	-----	.00640N	.00410- 0.00230	.167	----	60	153 - 18		.01050B	.00390A	
1335	----	-----	-----	-----	.00540N	.00340- 0.00200	.143	----	32	68 + 32		.00930B	.00330A	
1340	----	-----	-----	-----	.00450N	.00290- 0.00160	.124	----	14	24 + 3		.00820B	.00280A	
1345	----	-----	-----	-----	.00380N	.00240- 0.00140	.105	----	94	157 + 58		.00720B	.00240A	
1350	----	-----	-----	-----	.00320N	.00200- 0.00120	.089	----	8	45	UNCH	.00640B	.00200A	
1355	----	-----	-----	-----	.00270N	.00170- 0.00100	.077	----	----	66	UNCH	.00560B	.00170A	
1360	----	-----	-----	-----	.00220N	.00150- 0.00070	.068	----	----	218	UNCH	.00490B	.00140A	
1365	----	-----	-----	-----	.00180N	.00130- 0.00050	.059	----	----	74	UNCH	.00440B	.00120A	
1370	----	-----	-----	-----	.00150N	.00110- 0.00040	.051	----	----	15	UNCH	.00390B	.00100A	
1380	----	-----	-----	-----	.00110N	.00070- 0.00040	.034	----	----	23	UNCH	.00300B	.00070A	
1385	----	-----	-----	-----	.00090N	.00060- 0.00030	.029	----	----	28	UNCH	.00270B	.00060A	
1390	----	-----	-----	-----	.00080N	.00050- 0.00030	.024	----	----	90	UNCH	.00230B	.00050A	
1400	----	-----	-----	-----	.00060N	.00030- 0.00030	.015	----	----	5	UNCH	.00180B	.00040A	
TOTAL									389	2440 + 125				
SEP17		(FUTURES SETT. -----	1.2840 -	141.0)	.17770N	.16380- 0.01390	.986	----	----	5	UNCH	.19970B	.11940A	
1120	----	-----	-----	-----	.17270N	.15890- 0.01380	.983	----	----	5	UNCH	.19510B	.11570A	
1125	----	-----	-----	-----	.16780N	.15390- 0.01390	.983	----	----	25	UNCH	.19060B	.10290A	
1130	----	-----	-----	-----	.16280N	.14910- 0.01370	.980	----	----	20	UNCH	.18620	.09910A	
1135	----	-----	-----	-----	.15300N	.13930- 0.01370	.973	----	----	20	UNCH	.17710B	.09100A	
1145	----	-----	-----	-----	.14810N	.13430- 0.01380	.973	----	----	20	UNCH	.17270B	.08730A	
1150	----	-----	-----	-----	.14310N	.12940- 0.01370	.969	----	----	5	UNCH	.16840B	.08350A	
1155	----	-----	-----	-----	.11860N	.10530- 0.01330	.944	----	----	5	UNCH	.14680B	.05990	
1180	----	-----	-----	-----	.11380N	.10050- 0.01330	.938	----	----	5	UNCH	.14250B	.06270A	
1185	----	-----	-----	-----	.10410N	.09120- 0.01290	.920	----	----	5	UNCH	.13420B	.05620A	
1195	----	-----	-----	-----	.09460N	.08200- 0.01260	.898	----	----	10	UNCH	.12600B	.04320A	
1205	----	-----	-----	-----	.08980N	.07750- 0.01230	.884	----	----	32	UNCH	.12190B	.04020A	
1210	----	-----	-----	-----	.08510N	.07300- 0.01210	.870	----	----	5	UNCH	.11790B	.03690A	
1215	----	-----	-----	-----	.08050N	.06860- 0.01190	.856	----	----	2	UNCH	.11390B	.03430A	
1220	----	-----	-----	-----	.07590N	.06420- 0.01170	.840	----	----	19	UNCH	.11000B	.03180A	
1225	----	-----	-----	-----	.07140N	.05990- 0.01150	.822	----	----	46	UNCH	.10620B	.02940A	
1230	----	-----	-----	-----	.06690N	.05570- 0.01120	.802	----	----	267	UNCH	.10230B	.02720A	
1235	----	-----	-----	-----	.06260N	.05170- 0.01090	.778	----	----	45	UNCH	.09850B	.02510A	
1240	----	-----	-----	-----	.05830N	.04780- 0.01050	.755	----	----	50	UNCH	.09480B	.02310A	
1245	----	-----	-----	-----	.05410N	.04390- 0.01020	.729	----	49	480 + 49		.09100B	.02120A	
1250	----	-----	-----	-----	.05010N	.04030- 0.00980	.700	----	----	60	UNCH	.08740B	.01950A	
1255	----	-----	-----	-----	.04620N	.03680- 0.00940	.670	----	----	153	UNCH	.08380B	.01790A	
1260	----	-----	-----	-----	.04240N	.03340- 0.00900	.639	----	26	66 + 26		.08030B	.01640A	
1265	----	-----	-----	-----	.03870N	.03020- 0.00850	.606	----	49	354	UNCH	.07680B	.01500A	
1270	----	-----	-----	-----	.03520N	.02730- 0.00790	.572	----	----	21	UNCH	.05410B	.01370A	
1275	----	-----	-----	-----	.03190N	.02440- 0.00750	.537	----	63	101 + 29		.06890B	.01250A	
1280	----	-----	-----	-----	.02870N	.02170- 0.00700	.501	----	32	192 + 32		.06610	.01140A	
1285	----	-----	-----	-----	.02570N	.01930- 0.00640	.465	----	22	299 + 17		.06310B	.01040A	
1290	----	-----	-----	-----	.02280N	.01700- 0.00580	.429	----	29	161 + 18		.06670	.00950A	
1295	----	-----	-----	-----	.02030N	.01500- 0.00530	.393	----	27	434 + 2		.05800	.00840	
1300	----	-----	-----	-----	.01790N	.01320- 0.00470	.359	----	11	174 + 11		.05960B	.00750	
1305	----	-----	-----	-----	.01580N	.01160- 0.00420	.327	----	28	219 + 10		.05840B	.00680A	
1310	----	-----	-----	-----	.01390N	.01010- 0.00380	.295	----	1	826	UNCH	.05550B	.00610A	
1315	----	-----	-----	-----	.01220N	.00880- 0.00340	.266	----	7	364 - 7		.05280B	.00550A	
1320	----	-----	-----	-----	.01070N	.00770- 0.00300	.239	----	----	396	UNCH	.05020B	.00490A	
1325	----	-----	-----	-----	.00930N	.00670- 0.00260	.214	----	6	289	UNCH	.04870B	.00440A	
1330	----	-----	-----	-----	.00810N	.00580- 0.00230	.190	----	----	107	UNCH	.04610B	.00400A	
1335	----	-----	-----	-----	.00710N	.00500- 0.00210	.168	----	12	247 - 12		.04740B	.00360A	
1340	----	-----	-----	-----	.00620N	.00440- 0.00180	.150	----	55	124	UNCH	.04550B	.00320A	
1345	----	-----	-----	-----	.00540N	.00380- 0.00160	.133	----	6	434	UNCH	.04310B	.00290A	
1350	----	-----	-----	-----	.00470N	.00330- 0.00140	.117	----	----	62	UNCH	.04080B	.00260A	
1355	----	-----	-----	-----	.00410N	.00280- 0.00130	.102	----	----	113	UNCH	.03850B	.00240A	
1360	----	-----	-----	-----	.00360N	.00250- 0.00110	.092	----	----	277	UNCH	.03640B	.00220A	
1365	----	-----	-----	-----	.00310N	.00210- 0.00100	.079	----	----	43	UNCH	.03430B	.00200A	
1370	----	-----	-----	-----	.00280N	.00190- 0.00090	.071	----	----	71	UNCH	.03230B	.00170A	
1375	----	-----	-----	-----	.00240N	.00160- 0.00080	.062	----	----	165	UNCH	.03040B	.00150A	
1380	----	-----	-----	-----	.00210N	.00140- 0.00070	.054	----	----	5	UNCH	.02860B	.00130A	
1385	----	-----	-----	-----	.00180N	.00120- 0.00060	.047	----	----	40	UNCH	.02690B	.00110A	
1390	----	-----	-----	-----	.00160N	.00110- 0.00050	.043	----	----	51	UNCH	.02530B	.00100A	
1395	----	-----	-----	-----	.00140N	.00090- 0.00050	.036	----	----	52	UNCH	.02380B	.00090A	
1400	----	-----	-----	-----	.00120N	.00080- 0.00040	.032	----	----	35	UNCH	.01090B	.00070A	
1405	----	-----	-----	-----	.00100N	.00070- 0.00030	.028	----	----	117	UNCH	.02090B	.00060A	
1410	----	-----	-----	-----	.00090N	.00060 NEW	.024	----	55	55 + 55		.01970B	.00060A	
1415	----	-----	-----	-----	.00080N	.00050- 0.00030	.021	----	----	22	UNCH	.01840B	.00050A	



PRELIMINARY

PG27 BULLETIN #101@		BRITISH POUND CALL OPTIONS										Fri, May 26, 2017		PG27
1425	----	(FUTURES SETT. 1.2840 - .00070N 141.0)	.00050- 0.00020	.020	----	----	30	UNCH	.01730B	.00040A				
1430	----	----	.00060N .00040- 0.00020	.016	----	----	20	UNCH	.00770B	.00040A				
1440	----	----	.00040N .00030- 0.00010	.012	----	----	250	UNCH	.00670B	.00030A				
1465	----	----	.00020N .00020 UNCH	.008	----	----	30	UNCH	.00480B	.00020				
1470	----	----	.00010N .00010 UNCH	.004	----	----	30	UNCH	.00450B	.00020A				
1485	----	----	CAB	.002	----	----	45	UNCH	.00390B	.00010A				
1500	----	----	CAB	.001	----	----	6	UNCH	.00340	.00030A				
1505	----	----	CAB	.001	----	----	20	UNCH	.00320B	.00090				
1520	----	----	CAB	.000	----	----	26	UNCH	.00280B	.00040				
1530	----	----	CAB	.000	----	----	20	UNCH	.00250B	.00070				
1560	----	----	CAB	.000	----	----	20	UNCH	.00190B	.00130				
1575	----	----	CAB	.000	----	----	10	UNCH	.00170B	.00110				
TOTAL							478	7707 +	230					
OCT17 1290	----	(FUTURES SETT. .00)	.03110N .02430- 0.00680	.495	----	----	7	UNCH	.03400B	.02360A				
1295	----	----	.02820N .02190- 0.00630	.464	----	----	23	UNCH	.03430B	.02130A				
1300	----	----	.02550N .01970- 0.00580	.433	----	8	18 +	8	.03250B	.01920A				
1305	----	----	.02290N .01770- 0.00520	.402	----	----	10	UNCH	.02960B	.01720A				
1310	----	----	.02050N .01580- 0.00470	.372	----	----	16	UNCH	.02700B	.01540A				
1315	----	----	.01840N .01410- 0.00430	.343	----	----	11	UNCH	.02440B	.01380A				
1320	----	----	.01650N .01260- 0.00390	.315	----	----	35	UNCH	.02210B	.01230A				
1325	----	----	.01480N .01120- 0.00360	.288	----	----	21	UNCH	.01990B	.01090A				
1330	----	----	.01320N .01000- 0.00320	.264	----	----	28	UNCH	.01790B	.00970A				
1335	----	----	.01170N .00890- 0.00280	.240	----	----	19	UNCH	.01610B	.00860A				
1340	----	----	.01040N .00790- 0.00250	.218	----	----	33	UNCH	.01430B	.00760A				
1345	----	----	.00920N .00700- 0.00220	.198	----	----	35	UNCH	.01280B	.00660A				
1350	----	----	.00820N .00630 NEW	.181	----	11	11 +	11	.01150B	.00580A				
1355	----	----	.00730N .00560- 0.00170	.163	----	11	36 +	11	.01020B	.00510A				
1360	----	----	.00650N .00490- 0.00160	.147	----	----	13	UNCH	.00910B	.00450A				
1365	----	----	.00570N .00440- 0.00130	.133	----	----	19	UNCH	.00810B	.00400A				
1410	----	----	.00200N .00150- 0.00050	.051	----	----	13	UNCH	.00290B	.00140A				
1425	----	----	.00140N .00110- 0.00030	.037	----	----	19	UNCH	.00210B	.00090A				
1490	----	----	.00030N .00020- 0.00010	.007	----	----	30	UNCH	.00040B	.00020				
TOTAL							30	397 +	30					
DEC17 1215	----	(FUTURES SETT. 1.2878 - .09270N 141.0)	.08150- 0.01120	.814	----	----	5	UNCH	.08740B	.04760A				
1220	----	----	.08830N .07730- 0.01100	.799	----	----	28	UNCH	.07900	.04500A				
1235	----	----	.07570N .06540- 0.01030	.750	----	----	10	UNCH	.07400	.03750A				
1240	----	----	.07170N .06160- 0.01010	.732	----	----	51	UNCH	.06790B	.03520A				
1245	----	----	.06780N .05790- 0.00990	.712	----	----	54	UNCH	.06860B	.03300A				
1250	----	----	.06390N .05430- 0.00960	.691	----	----	8	UNCH	.06720B	.03100A				
1255	----	----	.06020N .05090- 0.00930	.670	----	----	21	UNCH	.06560B	.02900				
1260	----	----	.05660N .04760- 0.00900	.647	----	----	1	UNCH	.06260B	.02710A				
1265	----	----	.05310N .04440- 0.00870	.624	----	----	21	UNCH	.05970B	.02540A				
1270	----	----	.04970N .04130- 0.00840	.600	----	----	10	UNCH	.05680B	.02370A				
1275	----	----	.04640N .03830- 0.00810	.576	----	----	7	UNCH	.05400B	.02210A				
1280	----	----	.04320N .03540- 0.00780	.551	----	16	51 +	16	.05130B	.02060A				
1285	----	----	.04000N .03270- 0.00730	.526	----	----	55	UNCH	.04870B	.01920A				
1290	----	----	.03690N .03010- 0.00680	.500	----	----	806	UNCH	.04610B	.01790A				
1295	----	----	.03420N .02780- 0.00640	.475	----	----	15	UNCH	.04370B	.01660A				
1300	----	----	.03150N .02560- 0.00590	.450	----	4	68	UNCH	.04130B	.01550A				
1305	----	----	.02890N .02350- 0.00540	.424	----	----	177	UNCH	.03900B	.01440A				
1310	----	----	.02650N .02160- 0.00490	.400	----	----	93	UNCH	.03680B	.01340A				
1315	----	----	.02430N .01980- 0.00450	.376	----	----	63	UNCH	.03470B	.01240A				
1320	----	----	.02220N .01810- 0.00410	.353	----	----	118	UNCH	.03270B	.01140A				
1325	----	----	.02030N .01660- 0.00370	.330	----	----	76	UNCH	.03080B	.01050A				
1330	----	----	.01850N .01510- 0.00340	.308	----	----	32	UNCH	.02890B	.00970				
1335	----	----	.01690N .01380- 0.00310	.288	----	----	47	UNCH	.02720B	.00890A				
1340	----	----	.01540N .01250- 0.00290	.267	----	----	15	UNCH	.02550B	.00820A				
1345	----	----	.01400N .01140- 0.00260	.248	----	----	30	UNCH	.02390B	.00750A				
1350	----	----	.01280N .01030- 0.00250	.229	----	----	102	UNCH	.02240B	.00690A				
1355	----	----	.01160N .00940- 0.00220	.213	----	11	40 +	1	.02100B	.00640A				
1360	----	----	.01060N .00850- 0.00210	.196	----	26	97 +	12	.01960B	.00590A				
1365	----	----	.00960N .00770- 0.00190	.181	----	11	23 +	11	.01830B	.00550A				
1370	----	----	.00880N .00700- 0.00180	.167	----	----	73	UNCH	.01650B	.00500A				
1375	----	----	.00800N .00640- 0.00160	.155	----	----	814	UNCH	.01540B	.00470A				
1385	----	----	.00660N .00530- 0.00130	.131	----	----	9	UNCH	.01340B	.00400A				
1390	----	----	.00600N .00480- 0.00120	.121	----	----	29	UNCH	.01250B	.00370A				
1400	----	----	.00500N .00400- 0.00100	.102	----	----	4	UNCH	.01090B	.00320A				
1435	----	----	.00250N .00210- 0.00040	.057	----	----	114	UNCH	.00670B	.00180A				
1440	----	----	.00230N .00190- 0.00040	.052	----	----	22	UNCH	.00630B	.00160A				
1480	----	----	.00110N .00090- 0.00020	.026	----	----	40	UNCH	.00390B	.00070A				
1485	----	----	.00100N .00080- 0.00020	.023	----	----	1	UNCH	.00330B	.00070A				



PRELIMINARY

PG27 BULLETIN #101@		BRITISH POUND CALL OPTIONS						Fri, May 26, 2017		PG27
1490	----	(FUTURES SETT. 1.2878 - 141.0)	.00090N	.00070- 0.00020	.021	----	57	UNCH	.00310B .00060A	
1510	----	----	.00060N	.00050- 0.00010	.015	----	20	UNCH	.00250B .00040A	
1515	----	----	.00060N	.00040- 0.00020	.012	----	26	UNCH	.00230B .00040A	
TOTAL							68	3333 + 40		
MAR18	----	(FUTURES SETT. 1.2917 - 141.0)	.04090N	.03380- 0.00710	.479	----	1	----	1 .04690B .02310A	
1300	----	----	.03350N	.02760- 0.00590	.417	----	12	UNCH	.03880B .01980A	
1315	----	----	.02020N	.01630- 0.00390	.285	----	10	UNCH	.02430B .01710A	
1350	----	----	.01880N	.01510- 0.00370	.269	----	5	UNCH	.02270B .01580A	
1355	----	----	.00830N	.00650- 0.00180	.134	----	10	UNCH	.00940 .00680A	
1410	----	----								
TOTAL							1	37 - 1		