

FINAL

PG27 BULLETIN #140@

BRITISH POUND CALL OPTIONS

Mon, Jul 24, 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
BRIT PND OPT (EUR)	07/07	08/04	09/08	10/06	11/03	12/08	03/09	06/08
B PND WK 2 (EUR)	07/14	08/11						
B PND WK 3 (EUR)	07/21	08/18						
B PND WK 4 (EUR)	07/28	08/25						

EXPIRATION:

BRITISH POUND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

		WEEK 2	WEEK 3	WEEK 4
1E	JUL17	777.5-957.5	777.5-960.0	777.5-960.0
	AUG17	777.5-960.0	777.5-960.0	777.5-960.0
1P	JUL17	102.0-154.5	102.0-155.5	103.0-155.5
	AUG17	104.5-155.5	105.5-155.5	106.0-155.0

	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
RP	---	---	---	---	---	---	---	---	---
YB	90.0-158.5	90.0-158.5	90.0-158.5	90.0-156.0	90.0-156.0	90.0-9,700.0	---	90.0-9,700.0	104.0-156.0

BRITISH POUND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
BRIT PND FUT									
AUG17	1.3006	1.3066B	1.3002A	1.3045 ( .7666) +	28	38	414 +	1	1.3136B 1.2564A
SEP17	1.3021	1.3082	1.3010	1.3060 ( .7657) +	29	83298	197629 +	2320	1.4883B 1.2077A
OCT17	1.3066	#1.3092B	1.3029A	1.3073 ( .7649) +	29	23	23 +	13	1.3092B 1.2720A
DEC17	1.3056	1.3116B	1.3050A	1.3097 ( .7635) +	29	29	1696 +	3	1.4810B 1.2143A
MAR18	---	1.3146B	1.3093A	1.3137 ( .7612) +	30	---	284	UNCH	1.3379B 1.2189A
JUN18	---	1.3180B	---	1.3175 ( .7590) +	30	---	199	UNCH	1.4960B 1.2256A
SEP18	---	1.3223B	---	1.3215 ( .7567) +	31	---	7	UNCH	1.3271B 1.2385A
DEC18	---	1.3252B	---	1.3256 ( .7544) +	31	---	10	UNCH	1.3299B 1.2838
TOTAL BRIT PND FUT					55	83388	200262 +	2337	
EC/BP CROSS RT									
AUG17	---	---	.8935A	.8935 ( 1.1192) -	470	---	43	UNCH	.8987B .8349A
SEP17	0.8987	.8993B	.8931A	.8941 ( 1.1184) -	475	1451	32746 +	77	.9005B .8355A
DEC17	0.8970	.8976B	.8956A	.8960 ( 1.1161) -	475	44	32 +	20	.9018B .8750
TOTAL EC/BP CROSS RT					28	1495	32821 +	97	

BRIT POUND (EU) FIXING PRICE: Sep21 1.3054

ADDITIONAL BRITISH POUND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
BDI FUT									
SEP17	---	---	---	1168.50 ( .0009) UNCH	---	---	6	UNCH	1200.400B164.400A
TOTAL BDI FUT					0	0	6		
CHP FUT									
AUG17	---	#.0015394B	---	.001535 ( 651.4658) +0000007	---	---	1927	UNCH	.0015394B0014787A
SEP17	---	#.0015377B	---	.001533 ( 652.1030) +0000008	---	---	18	UNCH	.0015377B0014953A
TOTAL CHP FUT					0	0	1945		
CNH FUT									
AUG17	---	6.7686B	*6.7515A	6.7567 ( .1480) - 0.0080	---	---	11	UNCH	6.9758B 6.7515A
SEP17	6.7806	6.7827B	6.7658A	6.7697 ( .1477) - 0.0087	---	1	468 +	1	7.2886B 6.7638A
DEC17	6.8125	6.8180B	6.8009A	6.8047 ( .1470) - 0.0097	---	6	307 -	3	7.3590 6.7966
MAR18	---	6.8522B	*6.8382A	6.8404 ( .1462) - 0.0097	---	---	5	UNCH	7.2999B 6.8382A
TOTAL CNH FUT					0	7	791 -	2	
TNR/USD FUT									
JUL17	155.170	155.380	155.050	155.230 ( .0064) + 0.210	---	989	579 -	116	155.500 153.570
AUG17	154.680	154.910	154.590	154.730 ( .0065) + 0.210	---	558	377 +	135	154.990B 153.030A
SEP17	---	---	---	154.210 ( .0065) + 0.240	---	---	2	UNCH	154.280B 153.450A
TOTAL INR/USD FUT					0	1547	958 +	19	
MICRO INR/USD F									
JUL17	155.130	155.370B	155.060A	155.230 ( .0064) + 0.210	---	79	435 +	31	155.490 153.580A
AUG17	154.890	154.900B	154.710A	154.730 ( .0065) + 0.210	---	99	67 -	67	154.990B 153.040A
TOTAL MICRO INR/USD F					0	178	502 -	36	

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-C EU										
AUG17			(FUTURES SETT. 1.3045 +28.0)							
1275	---	---	2.890N	3.160+ 27	.942	---	---	2	UNCH	3.070B .970B
1280	---	---	2.430N	2.690+ 26	.914	---	---	1	UNCH	2.780B .750B
1290	---	---	1.580N	1.800+ 22	.817	---	---	2	UNCH	2.370B .510B
1300	---	---	0.890N	1.050+ 16	.640	---	---	25	UNCH	1.960B .380B
1310	---	---	0.420N	1.520+ 10	.408	---	---	2	UNCH	1.520B .240B
1400	---	---	---	CAB .520+ ---	.000	---	---	1	UNCH	.100 .100
TOTAL							0	33		
SEP17			(FUTURES SETT. 1.3060 +29.0)							
1230	---	---	2.360N	7.640+ 28	.971	---	---	112	UNCH	6.900 2.960
1235	---	---	6.880N	7.160+ 28	.961	---	---	25	UNCH	6.380B 2.730B
1280	---	---	2.840N	3.050+ 21	.778	---	---	1	UNCH	5.000B 1.220B
1300	---	---	1.480N	1.630+ 15	.577	---	---	12	UNCH	3.990B .740B
1320	---	---	0.650N	.720+ 7	.336	---	---	6	UNCH	3.080B .380B
1330	---	---	0.410N	.450+ 4	.234	---	---	5	UNCH	2.710B .270B
TOTAL							0	161		
OCT17			(FUTURES SETT. 1.3073 +29.0)							
1280	---	---	0.480N	3.690+ 21	.746	---	---	53	UNCH	3.950 1.720
1330	---	---	0.850N	.920+ 7	.326	---	---	12	UNCH	1.670B .510B
TOTAL							0	65		
DEC17			(FUTURES SETT. 1.3097 +29.0)							
1320	---	---	2.170N	2.250+ 8	.475	---	---	5	UNCH	3.250B 1.290B
1320	---	---	1.950N	2.020+ 7	.443	---	---	2	UNCH	3.060B 1.160B
1335	---	---	1.390N	1.440+ 5	.351	---	---	23	UNCH	2.670 .980
1380	---	---	0.460N	.480+ 2	.147	---	---	10	UNCH	1.250 .500
TOTAL							0	40		

\*\* 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										
JUL17			(FUTURES SETT. .00)							
1275	---	---	---	.03100+ 0.00280	.996	---	---	14	UNCH	.03980B .01130A

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1285	----	(FUTURES SETT. .00)	----	----	----	.02120+ 0.00260	.974	----	----	147	UNCH	.03010B	.00680A	
1290	----	----	----	----	----	.01650+ 0.00240	.933	----	----	92	UNCH	.02530B	.00540A	
1295	----	----	----	----	----	.01200+ 0.00200	.861	----	5	217 - 5		.02080B	.00380A	
1300	----	----	----	----	----	.00800+ 0.00150	.731	----	----	543	UNCH	.01650B	.00250A	
1305	----	----	----	----	----	.00480+ 0.00090	.542	----	183	392 + 157		.01250B	.00170A	
1310	----	----	----	----	----	.00250+ 0.00040	.336	----	168	551 - 9		.00950B	.00120A	
1315	----	----	----	----	----	.00130+ 0.00020	.182	----	80	258 - 23		.00700B	.00060	
1320	----	----	----	----	----	.00060 UNCH	.085	----	89	166 - 37		.00540B	.00040	
1325	----	----	----	----	----	.00030 UNCH	.039	----	----	180	UNCH	.00420B	.00030	
1330	----	----	----	----	----	.00020 UNCH	.023	----	----	81	UNCH	.00320B	.00020	
1335	----	----	----	----	----	.00010 UNCH	.010	----	----	30	UNCH	.00240B	.00020A	
1340	----	----	----	----	----	.00010 UNCH	.003	----	----	5	UNCH	.00180B	.00020A	
1345	----	----	----	----	----	CAB	.001	----	----	40	UNCH	.00140B	.00010	
1365	----	----	----	----	----	CAB	----	----	----	50	UNCH	.00040B	.00020	
TOTAL									525	2766 + 83				
AUG17		(FUTURES SETT. 1.3045 + 28.0 )	----	----	----	.05600+ 0.00280	.997	----	----	1	UNCH	.05710B	.02240A	
1250	----	----	----	----	----	.05320N								
1255	----	----	----	----	----	.04820N	.994	----	----	15	UNCH	.05560B	.01970A	
1260	----	----	----	----	----	.04330N	.989	----	----	64	UNCH	.05250B	.01600A	
1265	----	----	----	----	----	.03840N	.979	----	----	33	UNCH	.04830B	.01330A	
1270	----	----	----	----	----	.03360N	.961	----	----	334	UNCH	.04500B	.01100A	
1275	----	----	----	----	----	.02890N	.942	----	----	763	UNCH	.04030B	.00910A	
1280	----	----	----	----	----	.02430N	.914	----	----	1094	UNCH	.03650B	.00740A	
1280	----	----	----	----	----	.02750+ 0.00250	.878	----	----	3	UNCH	.03530B	.01320A	
1285	----	----	----	----	----	.01990N	.876	----	----	980	UNCH	.03290B	.00590A	
1285	----	----	----	----	----	.02310+ 0.00230	.834	----	----	12	UNCH	.03080B	.01060A	
1290	----	----	----	----	----	.01580N	.817	----	----	1711	UNCH	.02940B	.00470A	
1290	----	----	----	----	----	.01900+ 0.00210	.775	----	----	6	UNCH	.02710B	.00830A	
1295	----	----	----	----	----	.01210N	.736	----	----	2158	UNCH	.02620B	.00380A	
1295	----	----	----	----	----	.01520+ 0.00180	.702	----	----	16	UNCH	.02300B	.00640A	
1300	----	----	----	----	----	.00890N	.640	----	4	2483 + 4		.02330B	.00300A	
1300	----	----	----	----	----	.01320+ 0.00160	.600	----	----	104	UNCH	.01630B	.00890A	
1300	----	----	----	----	----	.01180+ 0.00150	.617	----	----	73	UNCH	.01920B	.00490A	
1305	----	----	----	----	----	.00620N	.526	----	22	2300 + 21		.02050B	.00240	
1305	----	----	----	----	----	.01030+ 0.00120	.520	----	1	60	UNCH	.01480B	.00680A	
1305	----	----	----	----	----	.00890+ 0.00120	.522	----	----	86	UNCH	.01570B	.00370A	
1310	----	----	----	----	----	.00420N	.408	----	3	3044 - 3		.01800B	.00190A	
1310	----	----	----	----	----	.00790+ 0.00100	.437	----	86	134 + 45		.01400B	.00520A	
1310	----	----	----	----	----	.00650+ 0.00090	.425	----	----	57	UNCH	.01280B	.00280A	
1310	----	----	----	----	----	.00910 NEW	.445	----	7	7 + 7		.00980B	.00820A	
1315	----	----	----	----	----	.00280N	.301	----	36	1514	UNCH	.01570B	.00150A	
1315	----	----	----	----	----	.00600+ 0.00080	.358	----	----	14	UNCH	.01130B	.00390A	
1315	----	----	----	----	----	.00460+ 0.00060	.331	----	1	219 + 1		.01000B	.00210A	
1320	----	----	----	----	----	.00180N	.207	----	15	2493 + 8		.01370B	.00110A	
1320	----	----	----	----	----	.00440+ 0.00050	.284	----	1	23 + 1		.00890B	.00290A	
1320	----	----	----	----	----	.00320+ 0.00040	.250	----	10	32 - 10		.00780B	.00160A	
1320	----	----	----	----	----	.00540 NEW	.306	----	50	50 + 50		.00530B	.00490A	
1325	----	----	----	----	----	.00120N	.145	----	1	1194 + 1		.01210B	.00080A	
1325	----	----	----	----	----	.00320+ 0.00040	.221	----	----	5	UNCH	.00690B	.00210A	
1325	----	----	----	----	----	.00220+ 0.00030	.183	----	----	47	UNCH	.00590B	.00120A	
1325	----	----	----	----	----	.00400 NEW	.244	----	22	22 + 22		.00450B	.00370A	
1330	----	----	----	----	----	.00300 NEW	.193	----	29	24 + 24		.00300	.00270A	
1330	----	----	----	----	----	.00080N	.092	----	6	1688 - 5		.01050B	.00060A	
1330	----	----	----	----	----	.00150+ 0.00020	.131	----	12	104 - 12		.00460	.00090A	
1335	----	----	----	----	----	.00060N	.061	----	----	811	UNCH	.00930B	.00040A	
1335	----	----	----	----	----	.00100+ 0.00010	.091	----	----	71	UNCH	.00330B	.00070A	
1335	----	----	----	----	----	.00220 NEW	.149	----	11	11 + 11		.00250B	.00210A	
1340	----	----	----	----	----	.00040N	.041	----	19	725 + 2		.00820B	.00030	
1340	----	----	----	----	----	.00070+ 0.00010	.064	----	----	45	UNCH	.00250B	.00050A	
1345	----	----	----	----	----	.00030N	.029	----	1	315	UNCH	.00720B	.00020	
1345	----	----	----	----	----	.00050 UNCH	.046	----	----	14	UNCH	.00180B	.00040A	
1350	----	----	----	----	----	.00020N	.019	----	1	274 + 1		.00640B	.00020	
1350	----	----	----	----	----	.00060 NEW	.050	----	35	35 + 35		.00170B	.00050A	
1350	----	----	----	----	----	.00040+ 0.00010	.036	----	----	16	UNCH	.00130B	.00040A	
1355	----	----	----	----	----	.00010N	.010	----	----	1267	UNCH	.00560B	.00020	
1360	----	----	----	----	----	.00010N	.005	----	----	318	UNCH	.00490B	.00020	
1360	----	----	----	----	----	.00040+ 0.00010	.032	----	----	5	UNCH	.00090B	.00040A	
1365	----	----	----	----	----	.00010N	.002	----	----	610	UNCH	.00440B	.00020	
1370	----	----	----	----	----	.00010N	.001	----	----	28	UNCH	.00390B	.00010	
1370	----	----	----	----	----	.00010- 0.00010	.005	----	----	20	UNCH	.00040B	.00020	
1375	----	----	----	----	----	CAB	.000	----	----	1	UNCH	.00340B	.00010	
1375	----	----	----	----	----	.00020+ 0.00010	.015	----	----	12	UNCH	.00030	.00030A	

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1380	----	(FUTURES SETT. 1.3045 + 28.0 )	----	----	CAB	----	.000	----	----	55	UNCH	.00300B	.00020A	
1385	----	----	----	----	CAB	----	.000	----	----	33	UNCH	.00270B	.00010	
1390	----	----	----	----	CAB	----	.000	----	----	90	UNCH	.00230B	.00010	
1395	----	----	----	----	CAB	----	.000	----	----	6	UNCH	.00210B	.00010	
1395	----	----	----	----	CAB	----	.000	----	----	25	UNCH	.00020	.00020	
1400	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.00180B	.00010	
1405	----	----	----	----	CAB	----	----	----	----	27	UNCH	.00160B	.00020A	
1435	----	----	----	----	CAB	----	----	----	----	2	UNCH	.00080B	.00020A	
1510	----	----	----	----	CAB	----	----	----	----	1	UNCH	.00010B	.00010	
TOTAL										373	27786 +	203		
SEP17 1120	----	(FUTURES SETT. 1.3060 + 29.0 )	----	.18280N	.18570+ 0.00290		.999	----	----	5	UNCH	.19970B	.11940A	
1125	----	----	----	.17780N	.18080+ 0.00300		.999	----	----	5	UNCH	.19510B	.11570A	
1130	----	----	----	.17290N	.17580+ 0.00290		.999	----	----	25	UNCH	.19060B	.10290A	
1135	----	----	----	.16790N	.17080+ 0.00290		.999	----	----	20	UNCH	.18620	.09910A	
1145	----	----	----	.15790N	.16080+ 0.00290		.999	----	----	20	UNCH	.17710B	.09100A	
1150	----	----	----	.15290N	.15580+ 0.00290		.999	----	----	20	UNCH	.17270B	.08730A	
1155	----	----	----	.14790N	.15080+ 0.00290		.998	----	----	5	UNCH	.16840B	.08350A	
1180	----	----	----	.12300N	.12590+ 0.00290		.994	----	----	5	UNCH	.14680B	.05990	
1185	----	----	----	.11810N	.12100+ 0.00290		.990	----	----	5	UNCH	.14250B	.06270A	
1195	----	----	----	.10810N	.11100+ 0.00290		.989	----	----	5	UNCH	.13420B	.05620A	
1205	----	----	----	.09820N	.10110+ 0.00290		.984	----	----	10	UNCH	.12600B	.04320A	
1210	----	----	----	.09320N	.09620+ 0.00300		.983	----	----	32	UNCH	.12190B	.04020A	
1215	----	----	----	.08830N	.09120+ 0.00290		.982	----	----	5	UNCH	.11790B	.03690A	
1220	----	----	----	.08340N	.08630+ 0.00290		.977	----	----	14	UNCH	.11390B	.03430A	
1225	----	----	----	.07850N	.08130+ 0.00280		.972	----	----	19	UNCH	.11000B	.03180A	
1230	----	----	----	.07360N	.07640+ 0.00280		.971	----	----	46	UNCH	.10620B	.02940A	
1235	----	----	----	.06880N	.07160+ 0.00280		.961	----	----	267	UNCH	.10230B	.02720A	
1240	----	----	----	.06400N	.06670+ 0.00270		.954	----	----	45	UNCH	.09850B	.02510A	
1245	----	----	----	.05920N	.06190+ 0.00270		.944	----	----	50	UNCH	.09480B	.02310A	
1250	----	----	----	.05450N	.05720+ 0.00270		.933	----	----	520	UNCH	.09100B	.02120A	
1255	----	----	----	.04980N	.05250+ 0.00270		.917	----	----	129	UNCH	.08740B	.01950A	
1260	----	----	----	.04520N	.04790+ 0.00270		.898	----	----	165	UNCH	.08380B	.01790A	
1265	----	----	----	.04080N	.04330+ 0.00250		.874	----	----	148	UNCH	.08030B	.01640A	
1270	----	----	----	.03650N	.03890+ 0.00240		.847	----	----	367	UNCH	.07680B	.01500A	
1275	----	----	----	.03230N	.03460+ 0.00230		.815	----	----	137	UNCH	.05410B	.01370A	
1280	----	----	----	.02840N	.03050+ 0.00210		.778	----	----	280	UNCH	.06890B	.01180A	
1285	----	----	----	.02460N	.02660+ 0.00200		.737	----	----	258	UNCH	.06610	.01010A	
1290	----	----	----	.02110N	.02290+ 0.00180		.689	----	----	928	UNCH	.06310B	.00860A	
1295	----	----	----	.01780N	.01950+ 0.00170		.635	----	----	245	UNCH	.06670	.00730A	
1300	----	----	----	.01480N	.01630+ 0.00150		.577	----	69	1902 -	6	.05800	.00620A	
1305	----	----	----	.01220N	.01350+ 0.00130		.517	----	55	616 +	18	.05960B	.00520	
1310	----	----	----	.00990N	.01110+ 0.00120		.455	----	36	865 +	11	.05840B	.00440A	
1315	----	----	----	.00800N	.00900+ 0.00100		.394	----	89	1559 +	52	.05550B	.00370A	
1320	----	----	----	.00650N	.00720+ 0.00070		.336	----	138	1436 +	98	.05280B	.00310A	
1325	----	----	----	.00520N	.00570+ 0.00050		.282	----	315	1120 +	193	.05020B	.00260A	
1330	----	----	----	.00410N	.00450+ 0.00040		.234	----	90	1911 -	2	.04870B	.00210	
1335	----	----	----	.00320N	.00350+ 0.00030		.192	----	157	584 +	60	.04610B	.00180A	
1340	----	----	----	.00260N	.00280+ 0.00020		.158	----	37	578 +	37	.04740B	.00150A	
1345	----	----	----	.00200N	.00220+ 0.00020		.128	----	44	347 +	44	.04550B	.00130A	
1350	----	----	----	.00160N	.00170+ 0.00010		.102	----	8	1080	UNCH	.04310B	.00110A	
1355	----	----	----	.00130N	.00130 UNCH		.081	----	----	237	UNCH	.04080B	.00100A	
1360	----	----	----	.00100N	.00100 UNCH		.064	----	----	210	UNCH	.03850B	.00080A	
1365	----	----	----	.00080N	.00080 UNCH		.051	----	----	329	UNCH	.03640B	.00070A	
1370	----	----	----	.00060N	.00070+ 0.00010		.044	----	----	419	UNCH	.03430B	.00060A	
1375	----	----	----	.00050N	.00050 UNCH		.033	----	----	71	UNCH	.03230B	.00050A	
1380	----	----	----	.00040N	.00040 UNCH		.026	----	----	155	UNCH	.03040B	.00040A	
1385	----	----	----	.00040N	.00040 UNCH		.025	----	----	21	UNCH	.02860B	.00040A	
1390	----	----	----	.00030N	.00030 UNCH		.019	----	----	44	UNCH	.02690B	.00030A	
1395	----	----	----	.00030N	.00030 UNCH		.018	----	----	338	UNCH	.02530B	.00020	
1400	----	----	----	.00020N	.00020 UNCH		.013	----	----	38	UNCH	.02380B	.00030A	
1405	----	----	----	.00020N	.00020 UNCH		.012	----	----	54	UNCH	.01090B	.00030A	
1410	----	----	----	.00020N	.00020 UNCH		.012	----	----	117	UNCH	.02090B	.00020A	
1415	----	----	----	.00010N	.00020+ 0.00010		.011	----	----	55	UNCH	.01970B	.00020A	
1420	----	----	----	.00010N	.00020+ 0.00010		.011	----	----	22	UNCH	.01840B	.00020A	
1425	----	----	----	.00010N	.00010 UNCH		.006	----	----	30	UNCH	.01730B	.00020A	
1430	----	----	----	.00010N	.00010 UNCH		.004	----	----	20	UNCH	.00770B	.00030A	
1440	----	----	----	.00010N	.00010 UNCH		.002	----	----	250	UNCH	.00670B	.00020A	
1445	----	----	----	----	.00010+ 0.00010		.001	----	----	70	UNCH	.00630B	.00010A	
1465	----	----	----	----	CAB	----	.000	----	----	30	UNCH	.00480B	.00020	
1470	----	----	----	----	CAB	----	.000	----	----	31	UNCH	.00450B	.00010	
1485	----	----	----	----	CAB	----	.000	----	----	45	UNCH	.00390B	.00010A	



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PG27 BULLETIN #140@ BRITISH POUND CALL OPTIONS Mon, Jul 24, 2017 PG27

1500	----	(FUTURES SETT. 1.3060 + 29.0 )	CAB	----	.000	----	----	6	UNCH	.00340	.00030A
1505	----	----	CAB	----	.000	----	----	20	UNCH	.00320B	.00090
1520	----	----	CAB	----	.000	----	----	26	UNCH	.00280B	.00040
1530	----	----	CAB	----	----	----	----	20	UNCH	.00250B	.00070
1560	----	----	CAB	----	----	----	----	20	UNCH	.00190B	.00130
1575	----	----	CAB	----	----	----	----	10	UNCH	.00170B	.00110

TOTAL 1038 18466 + 505

OCT17 1250	----	(FUTURES SETT. 1.3073 + 29.0 )	.05990N	.06240+ 0.00250	.889	----	----	99	UNCH	.06960B	.03340
1255	----	----	.05540N	.05790+ 0.00250	.872	----	----	53	UNCH	.06510B	.03040A
1260	----	----	.05100N	.05340+ 0.00240	.852	----	----	35	UNCH	.06150B	.02680A
1265	----	----	.04680N	.04910+ 0.00230	.831	----	----	34	UNCH	.05700B	.02400A
1270	----	----	.04270N	.04490+ 0.00220	.806	----	----	56	UNCH	.05270B	.02140A
1275	----	----	.03870N	.04090+ 0.00220	.778	----	----	27	UNCH	.04850B	.01900A
1280	----	----	.03480N	.03690+ 0.00210	.746	----	----	52	UNCH	.04440B	.01680A
1285	----	----	.03120N	.03320+ 0.00200	.712	----	----	98	UNCH	.04040B	.01480A
1290	----	----	.02770N	.02960+ 0.00190	.675	----	----	281	UNCH	.03660B	.01300A
1295	----	----	.02450N	.02620+ 0.00170	.635	----	----	208	UNCH	.03430B	.01140A
1300	----	----	.02150N	.02300+ 0.00150	.593	----	----	484	UNCH	.03250B	.01000A
1305	----	----	.01870N	.02000+ 0.00130	.549	----	5	938 - 3		.02960B	.00870A
1310	----	----	.01620N	.01730+ 0.00110	.503	----	----	603	UNCH	.02700B	.00750A
1315	----	----	.01390N	.01490+ 0.00100	.457	----	23	221 + 4		.02440B	.00650A
1320	----	----	.01190N	.01270+ 0.00080	.412	----	11	597 - 1		.02210B	.00560A
1325	----	----	.01010N	.01080+ 0.00070	.368	----	10	153 + 5		.01990B	.00490A
1330	----	----	.00850N	.00910+ 0.00060	.325	----	12	215 + 5		.01790B	.00420A
1335	----	----	.00720N	.00770+ 0.00050	.286	----	8	189 - 8		.01610B	.00360A
1340	----	----	.00600N	.00650+ 0.00050	.250	----	----	65	UNCH	.01430B	.00310A
1345	----	----	.00500N	.00550+ 0.00050	.218	----	----	179	UNCH	.01280B	.00270A
1350	----	----	.00420N	.00460+ 0.00040	.189	----	----	68	UNCH	.01150B	.00230A
1355	----	----	.00350N	.00380+ 0.00030	.161	----	1	242 + 1		.01020B	.00200
1360	----	----	.00290N	.00320+ 0.00030	.139	----	----	60	UNCH	.00910B	.00180A
1365	----	----	.00240N	.00270+ 0.00030	.119	----	12	119 + 12		.00810B	.00150A
1370	----	----	.00200N	.00220+ 0.00020	.100	----	----	112	UNCH	.00730B	.00130A
1375	----	----	.00170N	.00180+ 0.00010	.084	----	32	17 - 32		.00650B	.00120A
1380	----	----	.00140N	.00150+ 0.00010	.071	----	----	41	UNCH	.00570B	.00100A
1385	----	----	.00120N	.00130+ 0.00010	.062	----	----	30	UNCH	.00510B	.00090A
1390	----	----	.00100N	.00110+ 0.00010	.053	----	----	118	UNCH	.00460B	.00080A
1395	----	----	.00090N	.00090 UNCH	.044	----	----	25	UNCH	.00410B	.00070A
1400	----	----	.00080N	.00080 UNCH	.039	----	----	44	UNCH	.00360B	.00060A
1405	----	----	.00070N	.00070 UNCH	.034	----	----	12	UNCH	.00330B	.00050A
1410	----	----	.00060N	.00060 UNCH	.029	----	----	43	UNCH	.00290B	.00050
1415	----	----	.00050N	.00050 UNCH	.025	----	----	50	UNCH	.00260B	.00040A
1420	----	----	.00040N	.00040 UNCH	.020	----	----	11	UNCH	.00230B	.00040A
1425	----	----	.00040N	.00040 UNCH	.019	----	----	28	UNCH	.00210B	.00030A
1430	----	----	.00030N	.00030 UNCH	.015	----	----	78	UNCH	.00180B	.00030A
1435	----	----	.00030N	.00030 UNCH	.014	----	3	42 - 3		.00160B	.00030A
1440	----	----	.00020N	.00020 UNCH	.010	----	----	10	UNCH	.00150B	.00030A
1450	----	----	.00020N	.00020 UNCH	.009	----	----	9	UNCH	.00120B	.00020A
1480	----	----	.00010N	.00010 UNCH	.001	----	----	265	UNCH	.00050B	.00010
1490	----	----	.00010N	.00010 UNCH	.000	----	----	30	UNCH	.00040B	.00020

TOTAL 117 6041 - 20

NOV17 1290	----	(FUTURES SETT. .00)	.03150N	.03320+ 0.00170	.647	----	----	10	UNCH	.03970B	.02170A
1295	----	----	.02830N	.02990+ 0.00160	.614	----	----	70	UNCH	.03620B	.01930A
1300	----	----	.02540N	.02680+ 0.00140	.579	----	----	70	UNCH	.03290B	.01710A
1305	----	----	.02260N	.02390+ 0.00130	.542	----	----	128	UNCH	.03030B	.01510A
1310	----	----	.02000N	.02130+ 0.00130	.505	----	----	120	UNCH	.02740B	.01330A
1315	----	----	.01770N	.01880+ 0.00110	.468	----	----	63	UNCH	.02460B	.01170A
1325	----	----	.01360N	.01450+ 0.00090	.394	----	----	144	UNCH	.01950B	.00890A
1330	----	----	.01190N	.01270+ 0.00080	.358	----	----	30	UNCH	.01720B	.00780A
1335	----	----	.01030N	.01100+ 0.00070	.324	----	----	11	UNCH	.01520B	.00680A
1340	----	----	.00900N	.00950+ 0.00050	.291	----	----	48	UNCH	.01350B	.00590A
1345	----	----	.00780N	.00830+ 0.00050	.261	----	----	44	UNCH	.01180B	.00520A
1350	----	----	.00670N	.00710+ 0.00040	.232	----	----	18	UNCH	.01030B	.00450A
1355	----	----	.00580N	.00620 NEW	.207	----	6	6 + 6		.00890B	.00390A
1360	----	----	.00500N	.00530+ 0.00030	.183	----	7	13 + 2		.00780B	.00340A
1375	----	----	.00320N	.00340+ 0.00020	.125	----	----	26	UNCH	.00510B	.00230A
1380	----	----	.00280N	.00300+ 0.00020	.111	----	11	39 + 10		.00450B	.00200A
1385	----	----	.00240N	.00260+ 0.00020	.098	----	----	6	UNCH	.00390B	.00180A
1395	----	----	.00180N	.00190+ 0.00010	.074	----	----	30	UNCH	.00290B	.00140A
1400	----	----	.00160N	.00160 UNCH	.064	----	----	12	UNCH	.00260B	.00120A
1405	----	----	.00130N	.00140+ 0.00010	.056	----	----	7	UNCH	.00220B	.00110A
1410	----	----	.00120N	.00120 UNCH	.049	----	----	28	UNCH	.00190B	.00100A

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PG27 BULLETIN #140@		BRITISH POUND CALL OPTIONS						Mon, Jul 24, 2017			PG27
1415	----	(FUTURES SETT. .00)	.00100N	.00110+ 0.00010	.045	----	10	UNCH	.00170B	.00090A	
1425	----	----	.00080N	.00080 UNCH	.033	----	25	UNCH	.00130B	.00070A	
1450	----	----	.00050N	.00050 UNCH	.020	----	10	UNCH	.00070B	.00060	
TOTAL							24	968 + 18			
DEC17		(FUTURES SETT. 1.3097 + 29.0 )	.09540N	.09790+ 0.00250	.904	----	5	UNCH	.09780B	.04760A	
1215	----	----	.09090N	.09340+ 0.00250	.894	----	28	UNCH	.09630B	.04500A	
1220	----	----	.07760N	.07990+ 0.00230	.858	----	10	UNCH	.08670B	.03750A	
1235	----	----	.07330N	.07550+ 0.00220	.843	----	51	UNCH	.08230B	.03520A	
1240	----	----	.06900N	.07130+ 0.00230	.829	----	78	UNCH	.07790B	.03300A	
1245	----	----	.06480N	.06700+ 0.00220	.812	----	8	UNCH	.07370B	.03100A	
1250	----	----	.06070N	.06290+ 0.00220	.794	----	36	UNCH	.07020B	.02900	
1255	----	----	.05670N	.05880+ 0.00210	.775	----	31	UNCH	.06610B	.02710A	
1260	----	----	.05290N	.05490+ 0.00200	.753	----	29	UNCH	.06210B	.02540A	
1265	----	----	.04910N	.05100+ 0.00190	.732	----	38	UNCH	.05800B	.02370A	
1270	----	----	.04540N	.04730+ 0.00190	.708	----	95	UNCH	.05410B	.02210A	
1275	----	----	.04190N	.04360+ 0.00170	.683	----	163	UNCH	.05130B	.02060A	
1280	----	----	.03850N	.04010+ 0.00160	.657	----	292	UNCH	.04870B	.01920A	
1285	----	----	.03530N	.03680+ 0.00150	.629	----	862	UNCH	.04610B	.01790A	
1290	----	----	.03220N	.03360+ 0.00140	.600	----	480	UNCH	.04370B	.01660A	
1295	----	----	.02930N	.03050+ 0.00120	.570	----	298	UNCH	.04130B	.01550A	
1300	----	----	.02660N	.02770+ 0.00110	.539	----	179 - 12	.03900B	.01390A		
1305	----	----	.02400N	.02500+ 0.00100	.507	----	160	UNCH	.03680B	.01250A	
1310	----	----	.02170N	.02250+ 0.00080	.475	----	86	UNCH	.03470B	.01120A	
1315	----	----	.01940N	.02020+ 0.00080	.443	----	406	UNCH	.03270B	.01010A	
1320	----	----	.01740N	.01810+ 0.00070	.412	----	129	UNCH	.03080B	.00910A	
1325	----	----	.01550N	.01610+ 0.00060	.381	----	144 + 16	.02890B	.00810A		
1330	----	----	.01380N	.01440+ 0.00060	.351	----	139	UNCH	.02720B	.00730A	
1335	----	----	.01230N	.01280+ 0.00050	.322	----	95	UNCH	.02550B	.00650A	
1340	----	----	.01090N	.01130+ 0.00040	.294	----	151	UNCH	.02390B	.00580A	
1345	----	----	.00970N	.01000+ 0.00030	.268	----	7	1642 UNCH	.02240B	.00520A	
1350	----	----	.00860N	.00890+ 0.00030	.244	----	229	UNCH	.02100B	.00470A	
1355	----	----	.00760N	.00780+ 0.00020	.221	----	163 + 1	.01960B	.00420A		
1360	----	----	.00670N	.00690+ 0.00020	.200	----	94	UNCH	.01830B	.00370	
1365	----	----	.00590N	.00610+ 0.00020	.180	----	3	221 UNCH	.01650B	.00320	
1370	----	----	.00520N	.00540+ 0.00020	.163	----	837	UNCH	.01540B	.00300A	
1375	----	----	.00460N	.00480+ 0.00020	.147	----	101	UNCH	.01440B	.00260	
1380	----	----	.00410N	.00420+ 0.00010	.131	----	43	UNCH	.01340B	.00240A	
1385	----	----	.00360N	.00370+ 0.00010	.118	----	779	UNCH	.01250B	.00210	
1390	----	----	.00320N	.00330+ 0.00010	.106	----	21	UNCH	.01160B	.00190A	
1395	----	----	.00280N	.00290+ 0.00010	.095	----	775	UNCH	.01090B	.00170A	
1400	----	----	.00250N	.00260+ 0.00010	.086	----	20	UNCH	.01010B	.00150A	
1405	----	----	.00230N	.00230 UNCH	.077	----	13	UNCH	.00950B	.00140A	
1410	----	----	.00200N	.00210+ 0.00010	.070	----	95	UNCH	.00880B	.00120A	
1415	----	----	.00180N	.00180 UNCH	.061	----	12	UNCH	.00820B	.00110A	
1420	----	----	.00160N	.00160 UNCH	.055	----	23	UNCH	.00770B	.00100A	
1425	----	----	.00140N	.00150+ 0.00010	.051	----	316	UNCH	.00720B	.00080A	
1430	----	----	.00130N	.00130 UNCH	.045	----	77	UNCH	.00670B	.00080	
1435	----	----	.00120N	.00120 UNCH	.041	----	32	68 + 10	.00630B	.00070	
1440	----	----	.00110N	.00110 UNCH	.038	----	49	UNCH	.00590B	.00060	
1445	----	----	.00100N	.00100 UNCH	.034	----	1	120 UNCH	.00550B	.00050	
1450	----	----	.00090N	.00090 UNCH	.031	----	47	UNCH	.00520B	.00050	
1455	----	----	.00080N	.00080 UNCH	.028	----	56	UNCH	.00490B	.00040	
1460	----	----	.00070N	.00070 UNCH	.025	----	24	UNCH	.00460B	.00040	
1465	----	----	.00070N	.00070 UNCH	.024	----	40	UNCH	.00430B	.00030A	
1470	----	----	.00060N	.00060 UNCH	.021	----	100	UNCH	.00410B	.00020	
1475	----	----	.00050N	.00060+ 0.00010	.020	----	91	UNCH	.00390B	.00020	
1480	----	----	.00050N	.00050 UNCH	.017	----	266	UNCH	.00330B	.00030A	
1485	----	----	.00050N	.00050 UNCH	.017	----	73	UNCH	.00310B	.00020A	
1490	----	----	.00040N	.00040 UNCH	.014	----	84	UNCH	.00290B	.00010	
1495	----	----	.00040N	.00040 UNCH	.014	----	52	UNCH	.00280B	.00010	
1500	----	----	.00040N	.00040 UNCH	.013	----	41	UNCH	.00260B	.00020A	
1505	----	----	.00030N	.00030 UNCH	.010	----	39	UNCH	.00250B	.00020A	
1510	----	----	.00030N	.00030 UNCH	.010	----	71	UNCH	.00230B	.00020	
1515	----	----	.00030N	.00030 UNCH	.010	----	17	UNCH	.00220B	.00010	
1520	----	----	.00030N	.00030 UNCH	.010	----	30	UNCH	.00040B	.00010	
1525	----	----	.00020N	.00020 UNCH	.007	----	101	UNCH	.00050B	.00010	
1530	----	----	.00020N	.00020 UNCH	.007	----	120	UNCH	.00040B	.00010	
1535	----	----	.00020N	.00020 UNCH	.007	----	46	UNCH	.00040B	.00010	
1540	----	----	.00020N	.00020 UNCH	.006	----	114	UNCH	.00030B	.00010	
1545	----	----	.00020N	.00020 UNCH	.006	----	183	UNCH	.00030B	.00010	
1550	----	----	.00020N	.00020 UNCH	.006	----	150	UNCH	.00030	.00010	

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FINAL

PG27 BULLETIN #140@ BRITISH POUND CALL OPTIONS Mon, Jul 24, 2017 PG27

TOTAL		(FUTURES SETT.	1.3097 +	29.0 )				80	11436 +	15		
MAR18	1260	(FUTURES SETT.	1.3137 +	30.0 )	.06730N	.06930+ 0.00200	.732	----	1	UNCH	.04950B	.03630A
1280	----	----	----	.05300N	.05480+ 0.00180	.659	----	11	UNCH	.05610B	.02880A	
1285	----	----	----	.04970N	.05150+ 0.00180	.639	----	11	UNCH	.05300B	.02720A	
1290	----	----	----	.04650N	.04820+ 0.00170	.618	----	1	UNCH	.04990B	.02600A	
1295	----	----	----	.04350N	.04510+ 0.00160	.597	----	7	UNCH	.04980B	.02450A	
1305	----	----	----	.03770N	.03920+ 0.00150	.553	----	44	UNCH	.04560B	.02230A	
1310	----	----	----	.03500N	.03640+ 0.00140	.530	----	7	214 -	7	.04260B	.02100A
1315	----	----	----	.03250N	.03380+ 0.00130	.507	----	8	44 +	8	.03980B	.01940A
1320	----	----	----	.03010N	.03130+ 0.00120	.483	----	----	105	UNCH	.03710B	.01780A
1325	----	----	----	.02780N	.02900+ 0.00120	.460	----	----	63	UNCH	.03450B	.01620A
1330	----	----	----	.02570N	.02670+ 0.00100	.437	----	78	120 +	78	.03210B	.01490A
1335	----	----	----	.02360N	.02460+ 0.00100	.414	----	117	162 +	117	.03000B	.01360A
1340	----	----	----	.02180N	.02270+ 0.00090	.391	----	221	298 +	209	.02800B	.01240A
1345	----	----	----	.02000N	.02080+ 0.00080	.369	----	----	90	UNCH	.02610B	.01130A
1350	----	----	----	.01840N	.01910+ 0.00070	.347	----	8	97 +	8	.02430B	.01030A
1355	----	----	----	.01690N	.01750+ 0.00060	.326	----	----	53	UNCH	.02270B	.00940A
1360	----	----	----	.01550N	.01610+ 0.00060	.306	----	----	44	UNCH	.02110B	.00860A
1365	----	----	----	.01420N	.01470+ 0.00050	.286	----	----	11	UNCH	.01830B	.00780A
1370	----	----	----	.01300N	.01350+ 0.00050	.268	----	----	44	UNCH	.01680B	.00710
1375	----	----	----	.01190N	.01230+ 0.00040	.249	----	----	32	UNCH	.01550B	.00650A
1380	----	----	----	.01090N	.01130+ 0.00040	.233	----	----	511	UNCH	.01420B	.00590A
1385	----	----	----	.01000N	.01030+ 0.00030	.217	----	----	24	UNCH	.01300B	.00540A
1390	----	----	----	.00920N	.00950+ 0.00030	.202	----	----	50	UNCH	.01200B	.00490A
1395	----	----	----	.00840N	.00870+ 0.00030	.188	----	----	62	UNCH	.01100B	.00450A
1400	----	----	----	.00770N	.00790+ 0.00020	.174	----	----	84	UNCH	.01010B	.00530A
1405	----	----	----	.00710N	.00730+ 0.00020	.162	----	----	90	UNCH	.00920B	.00490A
1410	----	----	----	.00650N	.00670+ 0.00020	.151	----	----	60	UNCH	.00940	.00450A
1420	----	----	----	.00550N	.00560+ 0.00010	.129	----	----	33	UNCH	.00720B	.00380
1465	----	----	----	.00260N	.00270+ 0.00010	.067	----	----	25	UNCH	.00340B	.00180A
1505	----	----	----	.00140N	.00150+ 0.00010	.038	----	----	12	UNCH	.00170B	.00100A
1535	----	----	----	.00090N	.00100+ 0.00010	.025	----	----	24	UNCH	.00110B	.00110A
TOTAL								439	2427 +	413		
JUN18	1285	(FUTURES SETT.	1.3175 +	30.0 )	.06000N	.06180+ 0.00180	.631	----	48	UNCH	.06590B	.04190A
1295	----	----	----	.05380N	.05550+ 0.00170	.598	----	----	14	UNCH	.05940B	.03500A
1300	----	----	----	.05080N	.05240+ 0.00160	.580	----	----	26	UNCH	.05630B	.03490A
1305	----	----	----	.04800N	.04950+ 0.00150	.562	----	----	33	UNCH	.05600B	.03270A
1310	----	----	----	.04520N	.04660+ 0.00140	.544	----	----	44	UNCH	.05300B	.03060A
1315	----	----	----	.04260N	.04390+ 0.00130	.525	----	----	176	UNCH	.05020B	.02870A
1320	----	----	----	.04000N	.04130+ 0.00130	.506	----	----	62	UNCH	.04740B	.02500A
1330	----	----	----	.03530N	.03640+ 0.00110	.468	----	----	22	UNCH	.04210B	.02180A
1335	----	----	----	.03310N	.03410+ 0.00100	.450	----	----	11	UNCH	.03970B	.02300A
1340	----	----	----	.03100N	.03190+ 0.00090	.431	----	8	33	UNCH	.03730B	.01900A
1345	----	----	----	.02900N	.02990+ 0.00090	.412	----	----	22	UNCH	.03500B	.01770A
1355	----	----	----	.02530N	.02610+ 0.00080	.376	----	----	33	UNCH	.03080B	.01540A
1360	----	----	----	.02360N	.02440+ 0.00080	.358	----	----	5	UNCH	.02890B	.01620A
1365	----	----	----	.02200N	.02270 NEW	.341	----	12	12 +	12	.02700B	.01510A
1380	----	----	----	.01780N	.01840+ 0.00060	.292	----	----	500	UNCH	.02200B	.01220A
1400	----	----	----	.01340N	.01380+ 0.00040	.233	----	----	6	UNCH	.01670B	.00930A
1405	----	----	----	.01250N	.01290+ 0.00040	.221	----	----	12	UNCH	.01560B	.00870A
1410	----	----	----	.01170N	.01200+ 0.00030	.208	----	----	12	UNCH	.01450B	.00820A
1415	----	----	----	.01090N	.01120+ 0.00030	.197	----	----	24	UNCH	.01360B	.00760A
1430	----	----	----	.00890N	.00910+ 0.00020	.165	----	----	48	UNCH	.01100B	.00630A
1495	----	----	----	.00390N	.00400+ 0.00010	.079	----	----	24	UNCH	.00450B	.00380A
TOTAL								20	1167 +	12		