



FINAL

PG27 BULLETIN #183@

BRITISH POUND CALL OPTIONS

Fri, Sep 22, 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 = \$.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

Table with columns: EXPIRATION, SEP17, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18, SEP18. Rows include BRIT PND OPT (EUR), B PND WK 1-5 (EUR).

EXPIRATION:

BRITISH POUND OPTIONS ON FUTURES

Table with columns: ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, SEP 22. Rows include 1E, 1P, RP YB with various expiration and price data.

BRITISH POUND FUTURES

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include BRIT PND FUT, EC/BP CROSS RT.

BRIT POUND (EU) FIXING PRICE: Jun22 1.3538

ADDITIONAL BRITISH POUND FUTURES

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F.

BRITISH POUND CALLS **SETT.PRICE**

Table with columns: STRIKE OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include BRIT PND-C EU, NOV17, DEC17, JUN18.

** 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**

Table with columns: STRIKE OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include GBU OPT.



FINAL

| PG27 BULLETIN #183@ | | | | BRITISH POUND CALL OPTIONS | | | | Fri, Sep 22, 2017 | | PG27 |
|---------------------|------|--|---------|----------------------------|-------|------|------|-------------------|------|---------------------|
| 1305 | ---- | (FUTURES SETT. .00) | ---- | .05140- 0.00450 | .998 | ---- | ---- | 56 | UNCH | .05960B .00470A |
| 1310 | ---- | ---- | ---- | .04640- 0.00460 | .995 | ---- | ---- | 84 | UNCH | .05470B .00350A |
| 1315 | ---- | ---- | ---- | .04140- 0.00470 | .990 | ---- | ---- | 243 | UNCH | .04990B .00260A |
| 1320 | ---- | ---- | ---- | .03650- 0.00470 | .980 | ---- | ---- | 100 | UNCH | .04510B .00190A |
| 1325 | ---- | ---- | ---- | .03160- 0.00480 | .968 | ---- | ---- | 186 | UNCH | .04040B .00150A |
| 1330 | ---- | ---- | ---- | .02680- 0.00490 | .947 | ---- | ---- | 200 | UNCH | .03580B .00110A |
| 1335 | ---- | ---- | ---- | .02210- 0.00500 | .914 | ---- | ---- | 422 | UNCH | .03140B .00080 |
| 1340 | ---- | ---- | ---- | .01630- 0.00500 | 1.000 | 468 | 7 | ---- | 468 | .02590B .00040A |
| 1340 | ---- | ---- | ---- | .01770- 0.00500 | .856 | ---- | ---- | 519 | UNCH | .02720B .00070A |
| 1345 | ---- | ---- | ---- | .01130- 0.00530 | 1.000 | 550 | 15 | ---- | 565 | .02160B .00030A |
| 1345 | ---- | ---- | ---- | .01370- 0.00480 | .770 | ---- | 27 | 340 + | 20 | .02320B .00050A |
| 1350 | ---- | ---- | ---- | .00630- 0.00600 | 1.000 | 469 | 3 | ---- | 469 | .01770B .00030A |
| 1350 | ---- | ---- | ---- | .01010- 0.00470 | .663 | ---- | 52 | 279 + | 20 | .01950B .00040A |
| 1355 | ---- | ---- | ---- | .00130- 0.00710 | 1.000 | 924 | 412 | ---- | 845 | .01410B .00020A |
| 1355 | ---- | ---- | ---- | .00720- 0.00420 | .536 | ---- | 117 | 263 + | 44 | .01680B .00100A |
| 1360 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 911 | ---- | 850 .01150B .00010A |
| 1360 | ---- | ---- | ---- | .00490- 0.00370 | .407 | ---- | 741 | 669 + | 493 | .01380B .00080A |
| 1365 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 547 | ---- | 2132 .00880B .00010 |
| 1365 | ---- | ---- | ---- | .00320- 0.00310 | .290 | ---- | 437 | 359 + | 47 | .01110B .00060A |
| 1370 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 133 | ---- | 737 .00660 .00010 |
| 1370 | ---- | ---- | ---- | .00200- 0.00250 | .194 | ---- | 157 | 412 + | 4 | .00890B .00050A |
| 1375 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 160 | ---- | 627 .00490B .00010 |
| 1375 | ---- | ---- | ---- | .00120- 0.00190 | .123 | ---- | 13 | 45 - | 4 | .00700B .00040A |
| 1380 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 27 | ---- | 429 .00350B .00010A |
| 1380 | ---- | ---- | ---- | .00080- 0.00140 | .081 | ---- | 20 | 101 | UNCH | .00540B .00030A |
| 1385 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 5 | ---- | 142 .00250B .00010A |
| 1385 | ---- | ---- | ---- | .00050- 0.00100 | .050 | ---- | 4 | 114 - | 4 | .00420B .00030A |
| 1390 | ---- | ---- | ---- | CAB | ---- | ---- | ---- | 5 | ---- | 76 .00170B .00010 |
| 1390 | ---- | ---- | ---- | .00030- 0.00070 | .030 | ---- | 20 | 182 - | 7 | .00320B .00020A |
| 1395 | ---- | ---- | ---- | .00020- 0.00050 | .019 | ---- | ---- | 63 | UNCH | .00240B .00020A |
| 1400 | ---- | ---- | ---- | .00010- 0.00040 | .009 | ---- | 5 | 132 + | 5 | .00180B .00010A |
| 1405 | ---- | ---- | ---- | .00010- 0.00020 | .004 | ---- | ---- | 60 | UNCH | .00130B .00010A |
| 1410 | ---- | ---- | ---- | .00010- 0.00010 | .002 | ---- | ---- | 43 | UNCH | .00100B .00010A |
| 1415 | ---- | ---- | ---- | CAB | .000 | ---- | ---- | 100 | UNCH | .00070 .00010A |
| 1420 | ---- | ---- | ---- | CAB | .000 | ---- | ---- | 42 | UNCH | .00060 .00020 |
| TOTAL | | | | | | | 3818 | 5068 - | 9188 | |
| OCT17 1240 | ---- | (FUTURES SETT. 1.3539 - .12070N 45.0) | ---- | .11620- 0.00450 | 1.000 | ---- | ---- | 1 | UNCH | .10040B .04050A |
| 1250 | ---- | ---- | .11080N | .10630- 0.00450 | 1.000 | ---- | ---- | 99 | UNCH | .11340B .03340 |
| 1255 | ---- | ---- | .10580N | .10130- 0.00450 | .999 | ---- | ---- | 53 | UNCH | .10920B .03040A |
| 1260 | ---- | ---- | .10080N | .09630- 0.00450 | .999 | ---- | ---- | 35 | UNCH | .10430B .02680A |
| 1265 | ---- | ---- | .09580N | .09130- 0.00450 | .999 | ---- | ---- | 35 | UNCH | .09930B .02400A |
| 1270 | ---- | ---- | .09080N | .08630- 0.00450 | .999 | ---- | ---- | 58 | UNCH | .09430B .02140A |
| 1275 | ---- | ---- | .08580N | .08130- 0.00450 | .999 | ---- | ---- | 45 | UNCH | .08930B .01810A |
| 1280 | ---- | ---- | .08080N | .07630- 0.00450 | .999 | ---- | ---- | 238 | UNCH | .08440B .01490A |
| 1285 | ---- | ---- | .07580N | .07130- 0.00450 | .998 | ---- | ---- | 867 | UNCH | .07950B .01230A |
| 1290 | ---- | ---- | .07090N | .06630- 0.00460 | .997 | ---- | ---- | 681 | UNCH | .07450B .01010A |
| 1295 | ---- | ---- | .06590N | .06130- 0.00460 | .994 | ---- | ---- | 636 | UNCH | .06970B .00820A |
| 1300 | ---- | ---- | ---- | .05660- 0.00450 | .976 | ---- | ---- | 5 | UNCH | .06490B .01530 |
| 1300 | ---- | ---- | .06100N | .05640- 0.00460 | .990 | ---- | ---- | 1546 | UNCH | .06480B .00660A |
| 1305 | ---- | ---- | .05600N | .05140- 0.00460 | .982 | ---- | ---- | 1653 | UNCH | .05990B .00520A |
| 1310 | ---- | ---- | .05110N | .04650- 0.00460 | .973 | ---- | ---- | 1730 | UNCH | .05500B .00410A |
| 1310 | ---- | ---- | ---- | .04690- 0.00450 | .954 | ---- | ---- | 9 | UNCH | .05540B .01110A |
| 1315 | ---- | ---- | .04630N | .04170- 0.00460 | .964 | ---- | ---- | 2201 | UNCH | .05030B .00330A |
| 1315 | ---- | ---- | ---- | .04220- 0.00440 | .934 | ---- | ---- | 200 | UNCH | .05080B .00890A |
| 1320 | ---- | ---- | ---- | .03760- 0.00440 | .908 | ---- | ---- | 82 | UNCH | .04620B .00550 |
| 1320 | ---- | ---- | .04150N | .03690- 0.00460 | .947 | ---- | ---- | 1447 | UNCH | .04570B .00260A |
| 1325 | ---- | ---- | ---- | .03310- 0.00440 | .877 | ---- | ---- | 38 | UNCH | .04180B .00560A |
| 1325 | ---- | ---- | .03680N | .03220- 0.00460 | .917 | ---- | ---- | 2011 | UNCH | .04110B .00200A |
| 1330 | ---- | ---- | ---- | .02880- 0.00430 | .838 | ---- | ---- | 47 | UNCH | .03750B .00330 |
| 1330 | ---- | ---- | .03220N | .02770- 0.00450 | .880 | ---- | ---- | 2510 | UNCH | .03670B .00160A |
| 1335 | ---- | ---- | ---- | .02470- 0.00420 | .790 | ---- | ---- | 6 | UNCH | .03340B .00290 |
| 1335 | ---- | ---- | .02790N | .02350- 0.00440 | .833 | ---- | ---- | 1455 | UNCH | .03250B .00120 |
| 1335 | ---- | ---- | ---- | .02580 NEW | .759 | ---- | 25 | 25 + | 25 | .03230B .02100A |
| 1340 | ---- | ---- | ---- | .02090- 0.00410 | .733 | ---- | ---- | 209 | UNCH | .02940B .00270A |
| 1340 | ---- | ---- | .02370N | .01940- 0.00430 | .772 | ---- | 4 | 1525 | UNCH | .02840B .00090A |
| 1345 | ---- | ---- | ---- | .01740- 0.00390 | .668 | ---- | 37 | 290 - | 32 | .02570B .00210A |
| 1345 | ---- | ---- | .01990N | .01580- 0.00410 | .699 | ---- | 25 | 1148 + | 25 | .02460B .00080A |
| 1345 | ---- | ---- | ---- | .01880- 0.00370 | .649 | ---- | 28 | 34 + | 28 | .02550B .01490A |
| 1350 | ---- | ---- | ---- | .01420- 0.00380 | .598 | ---- | 15 | 185 - | 15 | .02230B .00170A |
| 1350 | ---- | ---- | .01640N | .01260- 0.00380 | .615 | ---- | 69 | 778 + | 36 | .02110B .00060A |
| 1350 | ---- | ---- | ---- | .01570- 0.00350 | .586 | ---- | 16 | 24 + | 3 | .02210B .01220A |

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FINAL

PG27 BULLETIN #183@

BRITISH POUND CALL OPTIONS

Fri, Sep 22, 2017 PG27

| Symbol | Quantity | Price | Delta | Gamma | Theta | Volatility | Open Interest | Change | Settle | Contract | Strike | Expiration |
|-----------------|----------|-------|-------|-------|-------|------------|---------------|--------|---------|----------|--------|------------|
| (FUTURES SETT.) | 1.3563 | - | 45.0 | | | | | | | | | |
| 1470 | ---- | ---- | ---- | ---- | ---- | ---- | 260 | UNCH | .00430B | .00030A | | |
| 1475 | ---- | ---- | ---- | ---- | ---- | ---- | 300 | UNCH | .00410B | .00020 | | |
| 1480 | ---- | ---- | ---- | ---- | ---- | ---- | 107 | + | 18 | .00390B | .00020 | |
| 1485 | ---- | ---- | ---- | ---- | ---- | ---- | 266 | UNCH | .00330B | .00030A | | |
| 1490 | ---- | ---- | ---- | ---- | ---- | ---- | 39 | UNCH | .00310B | .00020A | | |
| 1495 | ---- | ---- | ---- | ---- | ---- | ---- | 101 | UNCH | .00290B | .00010 | | |
| 1500 | ---- | ---- | ---- | ---- | ---- | ---- | 115 | UNCH | .00280B | .00010 | | |
| 1505 | ---- | ---- | ---- | ---- | ---- | ---- | 41 | UNCH | .00260B | .00020A | | |
| 1510 | ---- | ---- | ---- | ---- | ---- | ---- | 92 | UNCH | .00250B | .00020A | | |
| 1515 | ---- | ---- | ---- | ---- | ---- | ---- | 70 | UNCH | .00230B | .00020 | | |
| 1520 | ---- | ---- | ---- | ---- | ---- | ---- | 17 | UNCH | .00220B | .00010 | | |
| 1525 | ---- | ---- | ---- | ---- | ---- | ---- | 40 | - | 10 | .00040B | .00010 | |
| 1530 | ---- | ---- | ---- | ---- | ---- | ---- | 119 | UNCH | .00050B | .00010 | | |
| 1535 | ---- | ---- | ---- | ---- | ---- | ---- | 138 | UNCH | .00040B | .00010 | | |
| 1540 | ---- | ---- | ---- | ---- | ---- | ---- | 46 | UNCH | .00040B | .00010 | | |
| 1545 | ---- | ---- | ---- | ---- | ---- | ---- | 154 | UNCH | .00030B | .00010 | | |
| 1550 | ---- | ---- | ---- | ---- | ---- | ---- | 183 | UNCH | .00030B | .00010 | | |
| 1555 | ---- | ---- | ---- | ---- | ---- | ---- | 150 | UNCH | .00030 | .00010 | | |
| 1560 | ---- | ---- | ---- | ---- | ---- | ---- | 37 | UNCH | .00030 | .00030 | | |
| TOTAL | | | | | | | 320 | | | | | |
| 18783 | + | 31 | | | | | | | | | | |

| Symbol | Quantity | Price | Delta | Gamma | Theta | Volatility | Open Interest | Change | Settle | Contract | Strike | Expiration |
|-----------------|----------|-------|-------|-------|-------|------------|---------------|--------|---------|----------|---------|------------|
| (FUTURES SETT.) | 1.3577 | - | 45.0 | | | | | | | | | |
| 1290 | ---- | ---- | ---- | ---- | ---- | ---- | 8 | UNCH | .08240B | .02360A | | |
| 1295 | ---- | ---- | ---- | ---- | ---- | ---- | 4 | UNCH | .07800B | .02130A | | |
| 1300 | ---- | ---- | ---- | ---- | ---- | ---- | 19 | UNCH | .07360B | .01910A | | |
| 1305 | ---- | ---- | ---- | ---- | ---- | ---- | 18 | UNCH | .06940B | .01710A | | |
| 1310 | ---- | ---- | ---- | ---- | ---- | ---- | 12 | UNCH | .06520B | .01520A | | |
| 1315 | ---- | ---- | ---- | ---- | ---- | ---- | 54 | UNCH | .06120B | .01360A | | |
| 1320 | ---- | ---- | ---- | ---- | ---- | ---- | 78 | UNCH | .05730B | .01210A | | |
| 1325 | ---- | ---- | ---- | ---- | ---- | ---- | 15 | UNCH | .05340B | .01080A | | |
| 1330 | ---- | ---- | ---- | ---- | ---- | ---- | 24 | UNCH | .04960B | .00960A | | |
| 1335 | ---- | ---- | ---- | ---- | ---- | ---- | 34 | UNCH | .04610B | .00860A | | |
| 1340 | ---- | ---- | ---- | ---- | ---- | ---- | 124 | UNCH | .04260B | .00760A | | |
| 1345 | ---- | ---- | ---- | ---- | ---- | ---- | 10 | UNCH | .03930B | .00670A | | |
| 1350 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .03610B | .00600A | | |
| 1355 | ---- | ---- | ---- | ---- | ---- | ---- | 23 | + | 10 | .03310B | .00530A | |
| 1360 | ---- | ---- | ---- | ---- | ---- | ---- | 79 | UNCH | .03070B | .00470A | | |
| 1365 | ---- | ---- | ---- | ---- | ---- | ---- | 142 | + | 2 | .02800B | .00420A | |
| 1370 | ---- | ---- | ---- | ---- | ---- | ---- | 22 | UNCH | .02550B | .00370A | | |
| 1375 | ---- | ---- | ---- | ---- | ---- | ---- | 8 | UNCH | .02320B | .00330A | | |
| 1380 | ---- | ---- | ---- | ---- | ---- | ---- | 16 | UNCH | .02100B | .00290A | | |
| 1385 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .01890B | .00260A | | |
| 1390 | ---- | ---- | ---- | ---- | ---- | ---- | 9 | + | 4 | .01710B | .00230A | |
| 1400 | ---- | ---- | ---- | ---- | ---- | ---- | 8 | UNCH | .01380B | .00180A | | |
| 1410 | ---- | ---- | ---- | ---- | ---- | ---- | 29 | UNCH | .01110B | .00150A | | |
| 1415 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .00990B | .00140A | | |
| 1420 | ---- | ---- | ---- | ---- | ---- | ---- | 46 | UNCH | .00880 | .00120A | | |
| 1425 | ---- | ---- | ---- | ---- | ---- | ---- | 22 | UNCH | .00790B | .00110A | | |
| 1430 | ---- | ---- | ---- | ---- | ---- | ---- | 18 | + | 10 | .00700 | .00100A | |
| 1435 | ---- | ---- | ---- | ---- | ---- | ---- | 38 | + | 8 | .00630B | .00090A | |
| 1440 | ---- | ---- | ---- | ---- | ---- | ---- | 15 | UNCH | .00560B | .00100A | | |
| 1445 | ---- | ---- | ---- | ---- | ---- | ---- | 7 | UNCH | .00490B | .00080A | | |
| 1450 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .00440B | .00090A | | |
| 1455 | ---- | ---- | ---- | ---- | ---- | ---- | 54 | UNCH | .00390B | .00080A | | |
| 1460 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .00350B | .00080A | | |
| 1470 | ---- | ---- | ---- | ---- | ---- | ---- | 11 | UNCH | .00280B | .00080 | | |
| 1475 | ---- | ---- | ---- | ---- | ---- | ---- | 2 | UNCH | .00250B | .00060A | | |
| 1480 | ---- | ---- | ---- | ---- | ---- | ---- | 24 | UNCH | .00220B | .00070A | | |
| 1485 | ---- | ---- | ---- | ---- | ---- | ---- | 9 | UNCH | .00200B | .00060A | | |
| 1490 | ---- | ---- | ---- | ---- | ---- | ---- | 19 | UNCH | .00180B | .00050A | | |
| 1505 | ---- | ---- | ---- | ---- | ---- | ---- | 52 | UNCH | .00130B | .00080A | | |
| 1515 | ---- | ---- | ---- | ---- | ---- | ---- | 76 | UNCH | .00100B | .00070A | | |
| 1525 | ---- | ---- | ---- | ---- | ---- | ---- | 31 | UNCH | .00090 | .00060A | | |
| 1545 | ---- | ---- | ---- | ---- | ---- | ---- | 15 | UNCH | .00060B | .00020 | | |
| TOTAL | | | | | | | 63 | | | | | |
| 1200 | + | 34 | | | | | | | | | | |

| Symbol | Quantity | Price | Delta | Gamma | Theta | Volatility | Open Interest | Change | Settle | Contract | Strike | Expiration |
|-----------------|----------|-------|-------|-------|-------|------------|---------------|--------|---------|----------|--------|------------|
| (FUTURES SETT.) | 1.3600 | - | 46.0 | | | | | | | | | |
| 1260 | ---- | ---- | ---- | ---- | ---- | ---- | 1 | UNCH | .11220B | .03630A | | |
| 1280 | ---- | ---- | ---- | ---- | ---- | ---- | 11 | UNCH | .09450B | .02880A | | |
| 1285 | ---- | ---- | ---- | ---- | ---- | ---- | 11 | UNCH | .09020B | .02720A | | |
| 1290 | ---- | ---- | ---- | ---- | ---- | ---- | 5 | UNCH | .08600B | .02600A | | |
| 1295 | ---- | ---- | ---- | ---- | ---- | ---- | 7 | UNCH | .08190B | .02450A | | |
| 1300 | ---- | ---- | ---- | ---- | ---- | ---- | 8 | UNCH | .07780B | .02310A | | |
| 1305 | ---- | ---- | ---- | ---- | ---- | ---- | 44 | UNCH | .07380B | .02230A | | |
| 1310 | ---- | ---- | ---- | ---- | ---- | ---- | 214 | UNCH | .06980B | .02100A | | |



FINAL

Table with columns: Price, Bid, Ask, Open Interest, Settlement Price, and Contract Specifications. Includes row 1315 and totals for the first section.

Table with columns: Price, Bid, Ask, Open Interest, Settlement Price, and Contract Specifications. Includes row 1285 and totals for the second section.

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|---------------------|------|----------------------------|----------|--------|---------|-----------------|------|-------------------|----|--------|---------|---------|---------|
| 1470 | ---- | (FUTURES SETT. ----- | 1.3637 - | 44.0) | .00910N | .00830- 0.00080 | .161 | ---- | 11 | UNCH | .01070B | .00310A | |
| 1490 | ---- | ----- | | | .00680N | .00620- 0.00060 | .125 | ---- | 8 | UNCH | .00820B | .00250A | |
| 1495 | ---- | ----- | | | .00630N | .00580- 0.00050 | .118 | ---- | 24 | UNCH | .00770B | .00230A | |
| 1510 | ---- | ----- | | | .00510N | .00470- 0.00040 | .097 | ---- | 14 | UNCH | .00630B | .00190A | |
| 1515 | ---- | ----- | | | .00480N | .00430- 0.00050 | .090 | ---- | 15 | UNCH | .00590B | .00180A | |
| 1555 | ---- | ----- | | | .00280N | .00250- 0.00030 | .055 | ---- | 15 | UNCH | .00360B | .00130 | |
| TOTAL | | | | | | | | | 6 | 1499 + | 6 | | |
| SEP18 | ---- | (FUTURES SETT. ----- | 1.3672 - | 45.0) | .05300N | .05060- 0.00240 | .541 | ---- | 6 | 12 + | 6 | .05300 | .03470A |
| 1360 | ---- | ----- | | | | | | | 6 | 12 + | 6 | | |
| TOTAL | | | | | | | | | 6 | 12 + | 6 | | |