



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG28 BULLETIN # 11@

BRITISH POUND PUT OPTIONS

wed, Jan 17, 2018 PG28

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 PUTS **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, LOW. Rows include FEB18, MAR18, JUN18, SEP18, DEC18.

** 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 PUTS **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, LOW. Rows include GBU OPT, FEB18, MAR18, JUN18, SEP18, DEC18.



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TOTAL		(FUTURES SETT. 1.3939 + 86.0)				468	3999 +	288		
MAY18	----	----	----	0.0060N	0.00010	.017	----	14	UNCH	.00120B .00070A
1250	----	----	----	0.0070N	0.00010	.020	----	2	UNCH	.00140B .00080A
1265	----	----	----	0.0090N	0.00010	.029	----	47	UNCH	.00190B .00100A
1280	----	----	----	0.0130N	0.00010	.042	----	3	UNCH	.00280B .00120A
1290	----	----	----	0.0170N	0.00010	.052	----	9	UNCH	.00360B .00150A
1295	----	----	----	0.0200N	0.00020	.058	----	5	UNCH	.00410B .00170A
1300	----	----	----	0.0230N	0.00020	.067	----	3	UNCH	.00470B .00200A
1305	----	----	----	0.0260N	0.00030	.073	----	44	UNCH	.00540B .00220A
1310	----	----	----	0.0290N	0.00030	.082	----	5	UNCH	.00620B .00250A
1315	----	----	----	0.0330N	0.00030	.094	----	84	UNCH	.00710B .00280A
1320	----	----	----	0.0380N	0.00040	.106	----	308	UNCH	.00820B .00310A
1325	----	----	----	0.0430N	0.00040	.119	----	60	57 +	.00930B .00360
1330	----	----	----	0.0490N	0.00050	.134	----	29	35 +	.01070B .00400A
1335	----	----	----	0.0570N	0.00070	.150	----	87	UNCH	.01230B .00460A
1340	----	----	----	0.0650N	0.00080	.168	----	7	114 +	.01400B .00520A
1350	----	----	----	0.0840N	0.00100	.210	----	5	UNCH	.01810 .00670A
1355	----	----	----	0.0960N	0.00120	.234	----	5	UNCH	.02040 .00760A
1365	----	----	----	0.1240N	0.00160	.288	----	61	161 +	.02580B .00980A
1370	----	----	----	0.1410N	0.00180	.318	----	7	UNCH	.02850B .01110A
1375	----	----	----	0.1600N	0.00210	.349	----	6	UNCH	.03180B .01240A
1380	----	----	----	0.1800N	0.00240	.382	----	41	UNCH	.03520B .01400A
1385	----	----	----	0.2030N	0.00270	.416	----	29	UNCH	.03880B .01580A
1390	----	----	----	0.2280N	NEW	.451	----	5	5 +	.04270B .01780A
1395	----	----	----	0.2550N	0.00340	.487	----	53	116 +	.04670B .01990A
1400	----	----	----	0.2840N	NEW	.522	----	13	13 +	.05080B .02230A
TOTAL	----	----	----				228	1205 +	153	
JUN18	----	----	----	(FUTURES SETT. 1.3957 + 87.0)						
1040	----	----	----	0.0010N	CAB	.000	----	15	UNCH	.00190B .00040A
1070	----	----	----	0.0010N	0.00010	.000	----	10	UNCH	.00270B .00030A
1075	----	----	----	0.0010N	0.00010	.000	----	30	UNCH	.00290B .00030A
1080	----	----	----	0.0010N	0.00010	.000	----	116	UNCH	.00310B .00020
1090	----	----	----	0.0010N	0.00010	.000	----	16	UNCH	.00350B .00040A
1095	----	----	----	0.0010N	0.00010	.000	----	218	UNCH	.00370B .00020A
1105	----	----	----	0.0010N	0.00010	.000	----	15	UNCH	.00420B .00060A
1110	----	----	----	0.0010N	0.00010	.000	----	28	UNCH	.00450B .00050A
1115	----	----	----	0.0010N	0.00010	.000	----	69	UNCH	.00470B .00030A
1120	----	----	----	0.0010N	0.00010	.000	----	53	UNCH	.00500B .00070A
1125	----	----	----	0.0010N	0.00010	.000	----	40	UNCH	.00530B .00050A
1130	----	----	----	0.0010N	0.00010	.000	----	33	UNCH	.00570B .00040A
1135	----	----	----	0.0010N	0.00010	.001	----	39	UNCH	.00720B .00020A
1140	----	----	----	0.0010N	0.00010	.001	----	59	UNCH	.00760B .00040
1145	----	----	----	0.0010N	0.00010	.001	----	14	UNCH	.00700B .00040A
1150	----	----	----	0.0010N	0.00010	.002	----	8	UNCH	.00870B .00030A
1160	----	----	----	0.0020N	0.00010	.003	----	45	UNCH	.00990B .00040A
1165	----	----	----	0.0020N	0.00020	.005	----	42	UNCH	.01050B .00040A
1170	----	----	----	0.0020N	0.00020	.005	----	21	UNCH	.01090B .00050A
1175	----	----	----	0.0020N	0.00020	.005	----	1100	UNCH	.01190B .00030A
1180	----	----	----	0.0020N	0.00020	.006	----	34	UNCH	.01260B .00060A
1185	----	----	----	0.0020N	0.00020	.006	----	64	UNCH	.01450 .00070A
1190	----	----	----	0.0030N	0.00010	.006	----	10	UNCH	.01420B .00070A
1200	----	----	----	0.0030N	0.00030	.009	----	26	UNCH	.01600B .00070A
1205	----	----	----	0.0040N	0.00040	.011	----	33	UNCH	.01690B .00080A
1210	----	----	----	0.0040N	0.00040	.012	----	83	UNCH	.01790B .00090A
1215	----	----	----	0.0050N	0.00050	.014	----	15	UNCH	.01900B .00100A
1220	----	----	----	0.0060N	0.00060	.017	----	63	UNCH	.02020B .00100A
1225	----	----	----	0.0070N	0.00070	.019	----	21	UNCH	.02140B .00110A
1230	----	----	----	0.0080N	0.00080	.022	----	17	196 +	.02270B .00080
1235	----	----	----	0.0090N	0.00090	.025	----	9	131	.02420B .00090
1240	----	----	----	0.0100N	0.00100	.027	----	97	UNCH	.02560B .00110A
1245	----	----	----	0.0120N	0.00110	.030	----	116	UNCH	.02720B .00130A
1250	----	----	----	0.0130N	0.00120	.033	----	149	UNCH	.03470B .00120A
1255	----	----	----	0.0150N	0.00020	.036	----	45	UNCH	.03650B .00130A
1260	----	----	----	0.0160N	0.00010	.041	----	601	UNCH	.03850B .00150A
1265	----	----	----	0.0180N	0.00010	.046	----	53	UNCH	.04060B .00160A
1270	----	----	----	0.0210N	0.00020	.051	----	78	UNCH	.04270B .00180A
1275	----	----	----	0.0230N	0.00020	.057	----	30	46 -	.04500B .00200A
1280	----	----	----	0.0250N	0.00020	.062	----	44	UNCH	.04710B .00220A
1285	----	----	----	0.0280N	0.00030	.068	----	10	79 +	.04300B .00240A
1290	----	----	----	0.0310N	0.00030	.075	----	99	UNCH	.05210B .00260A
1295	----	----	----	0.0350N	0.00040	.083	----	5	63 -	.05470B .00290A
1300	.00350	#.00350	*.00350	0.0350N	0.00040	.093	----	50	124 +	.04930B .00320A
1305	----	----	----	0.0430N	0.00040	.102	----	4	27 +	.05090B .00360A
1310	----	----	----	0.0480N	0.00050	.113	----	29	UNCH	.05700B .00400A
1315	----	----	----	0.0530N	0.00050	.124	----	143	UNCH	.05930B .00440A
1320	----	----	----	0.0590N	0.00060	.137	----	28	221 +	.06320B .00490A
1325	----	----	----	0.0660N	0.00070	.150	----	74	UNCH	.06020B .00540A
1330	----	----	----	0.0730N	0.00070	.166	----	72	UNCH	.05970B .00610A
1335	----	----	----	0.0820N	0.00090	.182	----	9	355 +	.06010B .00670A
1340	----	----	----	0.0910N	0.00090	.201	----	33	111 +	.06300B .00740A
1345	----	----	----	0.1010N	0.00100	.220	----	30	UNCH	.06640B .00830A
1350	----	----	----	0.1130N	0.00120	.240	----	1	596	.06990B .00930A
1355	----	----	----	0.1260N	0.00130	.263	----	62	UNCH	.07350B .01020A
1360	----	----	----	0.1400N	0.00140	.287	----	10	46 +	.06950B .01130A
1365	----	----	----	0.1560N	0.00140	.312	----	172	272 +	.07280B .01260A
1370	----	----	----	0.1740N	0.00180	.339	----	55	213 +	.07520B .01400A
1375	----	----	----	0.1930N	0.00210	.366	----	25	UNCH	.07970B .01550A
1380	----	----	----	0.2140N	0.00230	.395	----	50	54 +	.08330B .01720A
1385	----	----	----	0.2360N	0.00250	.425	----	46	64 +	.06020B .01900A
1395	----	----	----	0.2870N	0.00320	.486	----	29	UNCH	.06700B .02320A
TOTAL	----	----	----				529	6574 +	383	
SEP18	----	----	----	(FUTURES SETT. 1.4010 + 87.0)						
1080	----	----	----	0.0020N	0.00020	.004	----	13	UNCH	.00180B .00030
1085	----	----	----	0.0020N	0.00020	.004	----	32	UNCH	.00190B .00070A
1115	----	----	----	0.0040N	0.00010	.006	----	40	UNCH	.00410B .00080A
1120	----	----	----	0.0040N	0.00010	.006	----	1	UNCH	.00420B .00120A
1130	----	----	----	0.0050N	0.00010	.008	----	1	UNCH	.00500B .00120A
1150	----	----	----	0.0060N	0.00010	.014	----	28	UNCH	.00640B .00100A
1160	----	----	----	0.0070N	0.00010	.016	----	29	UNCH	.00720B .00120A
1165	----	----	----	0.0080N	0.00010	.018	----	17	UNCH	.00760B .00130A
1170	----	----	----	0.0090N	0.00010	.020	----	21	UNCH	.00810B .00140A
1180	----	----	----	0.0110N	0.00010	.022	----	2	UNCH	.00910B .00170
1195	----	----	----	0.0140N	0.00010	.028	----	16	UNCH	.01080B .00170A
1200	----	----	----	0.0150N	0.00010	.030	----	10	UNCH	.01140B .00210A
1205	----	----	----	0.0170N	0.00010	.034	----	1	UNCH	.01210B .00200A
1210	----	----	----	0.0180N	0.00010	.036	----	40	UNCH	.01290B .00220A
1220	----	----	----	0.0210N	0.00010	.042	----	6	UNCH	.01440B .00230A
1230	----	----	----	0.0250N	0.00010	.048	----	45	UNCH	.01620B .00300A
1235	----	----	----	0.0270N	0.00010	.052	----	5	UNCH	.01720B .00320A
1240	----	----	----	0.0300N	0.00010	.057	----	7	UNCH	.01820B .00350A
1250	----	----	----	0.0350N	0.00020	.065	----	72	UNCH	.02040B .00340A
1260	----	----	----	0.0400N	0.00010	.077	----	29	UNCH	.02280B .00480A
1270	----	----	----	0.0470N	0.00020	.088	----	38	UNCH	.02550B .00560A
1280	----	----	----	0.0550N	0.00020	.103	----	4	UNCH	.02860B .00540A
1285	----	----	----	0.0600N	0.00030	.110	----	7	UNCH	.03020B .00580A
1290	----	----	----	0.0650N	0.00030	.119	----	1	UNCH	.03190B .00630A
1295	----	----	----	0.0700N	0.00030	.128	----	1	14 +	.03380B .00680A
1300	----	----	----	0.0760N	0.00040	.137	----	57	UNCH	.03770B .00730A
1305	----	----	----	0.0830N	0.00050	.147	----	36	UNCH	.03770B .00790A
1310	----	----	----	0.0900N	0.00060	.157	----	14	UNCH	.03980B .00840A
1315	----	----	----	0.0970N	0.00060	.169	----	34</		

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

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BRITISH POUND PUT OPTIONS

wed, Jan 17, 2018 PG28

TOTAL							1	100 +	1
WGB OPT		(FUTURES SETT.	1.3672	.0)					
JAN18	----	----	----	----					
1315	----	----	----	----	.01000 UNCH	.004	----	6	UNCH .05000B .02000A
1325	----	----	----	----	CAB .02000 UNCH	.015	----	69	UNCH .09000B .02000A
1330	----	----	----	----	CAB .01000+ 0.01000	.000	----	50	UNCH .17000B .04000A
1335	----	----	----	----	.02000 UNCH	.018	----	32	UNCH .14000B .02000A
1350	----	----	----	----	.08000- 0.04000	.065	----	17	UNCH .21000 .02000A
1355	----	----	----	----	.04000- 0.03000	.039	----	25	UNCH .66000B .04000A
1360	----	----	----	----	.11000- 0.06000	.089	35	39 + 35	1.08000B .06000A
1365	----	----	----	----	.06000- 0.06000	.061	59	105 + 59	1.31000B .03000A
1370	----	----	----	----	.10000- 0.10000	.100	34	59 + 34	1.43000B .08000A
1370	----	----	----	----	CAB .22000- 0.14000	.169	----	42	UNCH 1.73000B .05000A
1370	----	----	----	----	.16000- 0.17000	.158	----	8	UNCH 2.18000B .07000A
1375	----	----	----	----	CAB .25000- 0.26000	.239	----	10	----
1380	----	----	----	----	CAB .40000 NEW	.351	----	4	UNCH 3.04000B .01000
1380	----	----	----	----	.62000 NEW	.479	----	21	UNCH 2.25000B .16000A
1385	----	----	----	----			----	8	UNCH 2.65000B .10000A
1385	----	----	----	----			----	35	3.52000B .01000
1385	----	----	----	----			----	4	UNCH 3.14000B .17000A
1385	----	----	----	----			----	30	4.00000B .01000
1390	----	----	----	----			----	4	UNCH 4.49000B .01000A
TOTAL	----	----	----	----			225	14 + 14	3.63000B .26000A
								21 + 21	3.86000B .41000A
								577 -	326