



FINAL

PG28 BULLETIN #140@

BRITISH POUND PUT OPTIONS

Mon, Jul 24, 2017 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 AUG17, SEP17, NOV17, DEC17, MAR18, 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 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, AUG17, SEP17.



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Table with columns for contract codes (e.g., 1035, 1050, 1055), settlement status (e.g., (FUTURES SETT.)), prices (e.g., 1.3060), and option types (e.g., CAB, UNCH). Includes a TOTAL row at the bottom.

Table for OCT17 contracts, including columns for contract codes (e.g., 1105, 1130, 1135), settlement status (e.g., (FUTURES SETT.)), prices (e.g., 1.3073), and option types (e.g., CAB, UNCH). Includes a TOTAL row at the bottom.

Table for NOV17 contracts, including columns for contract codes (e.g., 1175, 1190, 1205), settlement status (e.g., (FUTURES SETT.)), prices (e.g., .00), and option types (e.g., UNCH, NEW). Includes a TOTAL row at the bottom.

Table for DEC17 contracts, including columns for contract codes (e.g., 1000, 1035, 1050), settlement status (e.g., (FUTURES SETT.)), prices (e.g., 1.3097), and option types (e.g., CAB, UNCH). Includes a TOTAL row at the bottom.

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Contract	Symbol	Price	Change	Volume	Open Interest	Settle	Unch	Unch	Unch
(FUTURES SETT. 1.3097 + 29.0)									
1145	----	----	----	----	----	----	8	UNCH	.02990B .00090A
1150	----	----	----	----	----	----	81	UNCH	.03130B .00100A
1155	----	----	----	----	----	----	30	UNCH	.03270B .00110A
1160	----	----	----	----	----	----	92	UNCH	.03420B .00120A
1165	----	----	----	----	----	----	80	UNCH	.03570B .00140A
1170	----	----	----	----	----	----	15	UNCH	.03740B .00150A
1175	----	----	----	----	----	----	29	UNCH	.03900B .00170A
1180	----	----	----	----	----	----	84	UNCH	.04080B .00180A
1185	----	----	----	----	----	----	124	UNCH	.04260B .00200A
1190	----	----	----	----	----	----	96	UNCH	.04450B .00220A
1195	----	----	----	----	----	----	66	UNCH	.04640B .00250A
1200	----	----	----	----	----	----	59	UNCH	.04850B .00280A
1205	----	----	----	----	----	----	249	UNCH	.05060B .00300A
1210	----	----	----	----	----	----	145	UNCH	.05280B .00340A
1215	----	----	----	----	----	----	131	UNCH	.05510B .00370A
1220	----	----	----	----	----	----	344	UNCH	.05750B .00410A
1225	----	----	----	----	----	----	74	UNCH	.05990B .00450A
1230	----	----	----	----	----	----	235 +	2	.06250B .00500A
1235	----	----	----	----	----	----	117	UNCH	.06510B .00550A
1240	----	----	----	----	----	----	11	394 +	11 .06780B .00610A
1245	----	----	----	----	----	----	98	UNCH	.07050B .00670A
1250	----	----	----	----	----	----	2527	UNCH	.07340B .00730A
1255	----	----	----	----	----	----	56	86 +	28 .07630B .00810A
1260	----	----	----	----	----	----	7	261	UNCH .07810B .00890A
1265	----	----	----	----	----	----	11	84	UNCH .07640B .00800A
1270	----	----	----	----	----	----	54	218 -	27 .07790B .01080A
1275	----	----	----	----	----	----	16	145 +	5 .07080B .01180A
1280	----	----	----	----	----	----	16	430	UNCH .07380B .01300A
1285	----	----	----	----	----	----	59	UNCH	.07440B .01440A
1290	----	----	----	----	----	----	28	114 +	24 .07550B .01580A
1295	----	----	----	----	----	----	95	UNCH	.07440B .01740A
1300	----	----	----	----	----	----	153	UNCH	.07790B .01910A
1305	----	----	----	----	----	----	55	UNCH	.07850B .02090A
1310	----	----	----	----	----	----	21	UNCH	.07300B .02290A
1315	----	----	----	----	----	----	6	212 +	5 .07590B .02510A
1320	----	----	----	----	----	----	129	UNCH	.07600B .02740A
1325	----	----	----	----	----	----	13	UNCH	.06530B .02990A
1330	----	----	----	----	----	----	16	UNCH	.06930B .03260A
1370	----	----	----	----	----	----	7	UNCH	.11600 .06640A
1400	----	----	----	----	----	----	5	UNCH	.16650 .16650
TOTAL							212	7804 +	48
(FUTURES SETT. 1.3137 + 30.0)									
MAR18	----	----	----	----	----	----	64	UNCH	.00170B .00140A
1090	----	----	----	----	----	----	1	UNCH	.00650 .00170A
1100	----	----	----	----	----	----	1	UNCH	.02430B .00340A
1150	----	----	----	----	----	----	99	UNCH	.02360B .00360A
1155	----	----	----	----	----	----	50	UNCH	.02830B .00420A
1165	----	----	----	----	----	----	22	UNCH	.02980B .00450A
1170	----	----	----	----	----	----	8	UNCH	.03630B .00590A
1190	----	----	----	----	----	----	114	UNCH	.03810B .00630A
1195	----	----	----	----	----	----	34	UNCH	.04000B .00680A
1200	----	----	----	----	----	----	17	UNCH	.04200B .00730A
1205	----	----	----	----	----	----	13	UNCH	.04400B .00780A
1210	----	----	----	----	----	----	526	UNCH	.04620B .00840A
1215	----	----	----	----	----	----	124	UNCH	.04840B .00900A
1220	----	----	----	----	----	----	75	UNCH	.05070B .00960A
1225	----	----	----	----	----	----	44	UNCH	.05310B .01030A
1230	----	----	----	----	----	----	22	UNCH	.05460B .01110A
1235	----	----	----	----	----	----	27	UNCH	.05360B .01190A
1240	----	----	----	----	----	----	85	UNCH	.05620B .01270A
1245	----	----	----	----	----	----	569	UNCH	.05860B .01370A
1250	----	----	----	----	----	----	33	UNCH	.06130B .01460A
1255	----	----	----	----	----	----	73 +	39	.06440B .01570A
1260	----	----	----	----	----	----	33	UNCH	.06700B .01680A
1265	----	----	----	----	----	----	11	44 +	11 .06840B .01800A
1270	----	----	----	----	----	----	11	94 +	11 .05590B .01930A
1275	----	----	----	----	----	----	11	58 +	11 .05540B .02070A
1280	----	----	----	----	----	----	69	65 +	60 .06130B .02210A
1285	----	----	----	----	----	----	11	12 -	11 .06250B .02370A
1290	----	----	----	----	----	----	22	52 +	11 .06410B .02540A
1295	----	----	----	----	----	----	67	UNCH	.04960B .02710A
1300	----	----	----	----	----	----	23	UNCH	.05260B .02900A
1305	----	----	----	----	----	----	36	UNCH	.05890B .03310A
1315	----	----	----	----	----	----	42	UNCH	.06010B .03530A
1320	----	----	----	----	----	----	8	69 -	4 .06360B .03760A
1325	----	----	----	----	----	----	90	UNCH	.06710B .04000A
1330	----	----	----	----	----	----	7	71	UNCH .07080B .04260A
1335	----	----	----	----	----	----	18	UNCH	.07460B .04540A
1340	----	----	----	----	----	----	189	2676 +	128
(FUTURES SETT. 1.3175 + 30.0)									
JUN18	----	----	----	----	----	----	30	UNCH	.00290B .00260A
1075	----	----	----	----	----	----	8	UNCH	.00870B .00620A
1150	----	----	----	----	----	----	1100	UNCH	.01190B .00830A
1175	----	----	----	----	----	----	14	UNCH	.01260B .00880A
1180	----	----	----	----	----	----	50	UNCH	.01450 .00930A
1185	----	----	----	----	----	----	26	UNCH	.01600B .01110A
1200	----	----	----	----	----	----	8	UNCH	.01790B .01240A
1210	----	----	----	----	----	----	11	UNCH	.01900B .01310A
1215	----	----	----	----	----	----	50	UNCH	.02020B .01390A
1220	----	----	----	----	----	----	11	UNCH	.02270B .01560A
1230	----	----	----	----	----	----	100	UNCH	.02420B .01650A
1235	----	----	----	----	----	----	50	UNCH	.02560B .01740A
1240	----	----	----	----	----	----	100	UNCH	.02720B .01840A
1245	----	----	----	----	----	----	92	UNCH	.03470B .01950A
1250	----	----	----	----	----	----	124	UNCH	.03850B .02180A
1260	----	----	----	----	----	----	11	11 +	11 .04500B .02580A
1275	----	----	----	----	----	----	9	9 +	9 .04710B .02720A
1280	----	----	----	----	----	----	11	UNCH	.05470B .03210A
1295	----	----	----	----	----	----	22	UNCH	.04930B .03390A
1300	----	----	----	----	----	----	38	UNCH	.05090B .03580A
1305	----	----	----	----	----	----	33	UNCH	.05700B .03780A
1310	----	----	----	----	----	----	22	UNCH	.05930B .03980A
1315	----	----	----	----	----	----	33	UNCH	.06320B .04200A
1320	----	----	----	----	----	----	30	UNCH	.06020B .04200A
1325	----	----	----	----	----	----	40	UNCH	.05970B .04660A
1330	----	----	----	----	----	----	7	UNCH	.06010B .04900A
1335	----	----	----	----	----	----	7	UNCH	.06230B .05170A
1340	----	----	----	----	----	----	8	8 +	8 .06380B .05430A
1345	----	----	----	----	----	----	28	2045 +	28
TOTAL							28	2045 +	28