



FINAL

PG28 BULLETIN #183@

BRITISH POUND PUT OPTIONS

Fri, Sep 22, 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 OCT17, NOV17, DEC17, JAN18, 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, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18.



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Symbol	Contract	Settle	Open	High	Low	Close	Volume	Open Int	Change	Symbol	Contract	Settle	Open	High	Low	Close	Volume	Open Int	Change	
1305	----	(FUTURES SETT. 1.3539 - 45.0)	----	----	----	----	----	----	----	98	UNCH	.01200B	.00050A							
1305	----	----	----	----	----	----	----	----	----	1612	UNCH	.04670B	.00020A							
1305	----	----	----	----	----	----	----	----	----	51	UNCH	.00150B	.00080A							
1310	----	----	----	----	----	----	----	----	----	119	UNCH	.01460B	.00070A							
1310	----	----	----	----	----	----	----	----	----	1166	-	12	.05060B	.00030						
1310	----	----	----	----	----	----	----	----	----	16	UNCH	.00270B	.00090A							
1315	----	----	----	----	----	----	----	----	----	70	UNCH	.01750B	.00080A							
1315	----	----	----	----	----	----	----	----	----	1166	-	9	.05320B	.00040						
1315	----	----	----	----	----	----	----	----	----	21	UNCH	.00270B	.00130A							
1320	----	----	----	----	----	----	----	----	----	273	UNCH	.01720B	.00110A							
1320	----	----	----	----	----	----	----	----	----	4										
1320	----	----	----	----	----	----	----	----	----	1144	UNCH	.05730B	.00060A							
1320	----	----	----	----	----	----	----	----	----	17	UNCH	.02360B	.00170A							
1325	----	----	----	----	----	----	----	----	----	29	74 +	24	.00510B	.00220						
1325	----	----	----	----	----	----	----	----	----	32	204 -	32	.02040B	.00150						
1325	----	----	----	----	----	----	----	----	----	14	773 -	10	.06150B	.00080A						
1330	----	----	----	----	----	----	----	----	----	40	419 -	13	.01700B	.00210						
1330	----	----	----	----	----	----	----	----	----	259	1065 +	231	.06580B	.00110						
1330	----	----	----	----	----	----	----	----	----	26	29 +	22	.00640B	.00290						
1335	----	----	----	----	----	----	----	----	----	50	64 +	50	.00830	.00380						
1335	----	----	----	----	----	----	----	----	----	10	165	UNCH	.02040B	.00280A						
1335	----	----	----	----	----	----	----	----	----	79	395 +	39	.07020B	.00180A						
1340	----	----	----	----	----	----	----	----	----	45	323 +	45	.02400B	.00380						
1340	----	----	----	----	----	----	----	----	----	22	588 +	7	.07470B	.00260A						
1340	----	----	----	----	----	----	----	----	----	2	5	UNCH	.00980B	.00490A						
1345	----	----	----	----	----	----	----	----	----	70	192 -	3	.02790B	.00500						
1345	----	----	----	----	----	----	----	----	----	122	211 +	67	.07920B	.00360A						
1345	----	----	----	----	----	----	----	----	----	39	303 +	39	.01220	.00620A						
1350	----	----	----	----	----	----	----	----	----	48	248 -	8	.04340B	.00650						
1350	----	----	----	----	----	----	----	----	----	127	413 +	82	.06740B	.00500						
1350	----	----	----	----	----	----	----	----	----	15	103 +	15	.01420B	.00780A						
1355	----	----	----	----	----	----	----	----	----	34	195 +	6	.04810B	.00830A						
1355	----	----	----	----	----	----	----	----	----	476	579 -	25	.07230B	.00670						
1360	----	----	----	----	----	----	----	----	----	11	69 +	11	.01720B	.00970A						
1360	----	----	----	----	----	----	----	----	----	30	30 +	24	.05280B	.01040A						
1360	----	----	----	----	----	----	----	----	----	184	761 +	48	.07720B	.00880A						
1360	----	----	----	----	----	----	----	----	----	42	32	UNCH	.01980B	.01190A						
1365	----	----	----	----	----	----	----	----	----	10	35 +	10	.05760B	.01300A						
1365	----	----	----	----	----	----	----	----	----	622	35 +	10	.02190B	.01300A						
1365	----	----	----	----	----	----	----	----	----	25	369 +	25	.08210B	.01130A						
1365	----	----	----	----	----	----	----	----	----	607	45 +	30	.02340B	.01440A						
1370	----	----	----	----	----	----	----	----	----	16	26 +	16	.06240B	.01610A						
1370	----	----	----	----	----	----	----	----	----	10	10 +	5	.08710B	.01480A						
TOTAL	----	----	----	----	----	----	----	----	----	2072	35345 +	744								
NOV17	----	(FUTURES SETT. 1.3551 - 45.0)	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----
1170	----	----	----	----	----	----	----	----	----	74	UNCH	.00130B	.00040A							
1175	----	----	----	----	----	----	----	----	----	110	UNCH	.00150B	.00060A							
1180	----	----	----	----	----	----	----	----	----	98	UNCH	.02370B	.00040A							
1185	----	----	----	----	----	----	----	----	----	7	UNCH	.00190B	.00060A							
1190	----	----	----	----	----	----	----	----	----	6	UNCH	.00230B	.00100A							
1195	----	----	----	----	----	----	----	----	----	1	UNCH	.00260B	.00100A							
1200	----	----	----	----	----	----	----	----	----	25	UNCH	.00290B	.00030A							
1205	----	----	----	----	----	----	----	----	----	78	UNCH	.00330B	.00030A							
1210	----	----	----	----	----	----	----	----	----	16	UNCH	.00380B	.00020A							
1215	----	----	----	----	----	----	----	----	----	214	UNCH	.00420B	.00020A							
1220	----	----	----	----	----	----	----	----	----	153	UNCH	.00480B	.00020A							
1225	----	----	----	----	----	----	----	----	----	64	UNCH	.00540B	.00020A							
1230	----	.00010N	.00010	UNCH	.002	----	----	----	----	63	UNCH	.00610B	.00010							
1235	----	.00010N	.00010	UNCH	.004	----	----	----	----	154	UNCH	.00680B	.00020							
1240	----	.00010N	.00010	UNCH	.005	----	----	----	----	111	UNCH	.00770B	.00030A							
1245	----	.00010N	.00020+	.00010	.010	----	----	----	----	190	UNCH	.00870B	.00020A							
1250	----	.00020N	.00020	UNCH	.010	----	----	----	----	2	192	UNCH	.00980B	.00020						
1255	----	.00020N	.00020	UNCH	.011	----	----	----	----	207	UNCH	.01100B	.00030A							
1260	----	.00030N	.00030	UNCH	.016	----	----	----	----	10	819 -	10	.01230B	.00030A						
1265	----	.00030N	.00030	UNCH	.016	----	----	----	----	204	UNCH	.01380B	.00040A							
1270	----	.00040N	.00040	UNCH	.022	----	----	----	----	302	UNCH	.01540B	.00050A							
1275	----	.00050N	.00050	UNCH	.027	----	----	----	----	7	110 -	7	.01720B	.00050						
1280	----	.00060N	.00070+	.00010	.036	----	----	----	----	389	UNCH	.01920B	.00070A							
1285	----	.00080N	.00080	UNCH	.042	----	----	----	----	12	225 +	6	.02140B	.00080A						
1290	----	.00100N	.00100	UNCH	.052	----	----	----	----	455	UNCH	.02380B	.00100A							
1295	----	.00130N	.00130	UNCH	.066	----	----	----	----	489	UNCH	.02640B	.00120A							
1300	----	.00160N	.00160	UNCH	.080	----	----	----	----	412	UNCH	.02910B	.00150A							
1305	----	.00200N	.00210+	.00010	.101	----	----	----	----	110	393 -	7	.03180B	.00180A						
1310	----	.00250N	.00260+	.00010	.122	----	----	----	----	42	693 +	8	.03450B	.00230A						
1315	----	.00300N	.00320+	.00020	.146	----	----	----	----	565	-	1	.03840B	.00280						
1320	----	.00370N	.00400+	.00030	.176	----	----	----	----	17	825 +	9	.04230B	.00350						
1325	----	.00450N	.00490+	.00040	.208	----	----	----	----	119	623 +	20	.04640B	.00430A						
1330	----	.00550N	.00600+	.00050	.246	----	----	----	----	61	1562 +	23	.05070B	.00520A						
1335	----	.00																		

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(FUTURES SETT. 1.3637 - 44.0)															
1295	----	----	----	.01490N	.01590+ 0.00100	.241	----	----	25	UNCH	.05470B	.01480A			
1300	----	----	----	.01600N	.01700+ 0.00100	.256	----	----	22	UNCH	.04930B	.01590A			
1305	----	----	----	.01710N	.01820+ 0.00110	.270	----	----	38	UNCH	.05090B	.01700A			
1310	----	----	----	.01830N	.01950+ 0.00120	.286	----	----	25	UNCH	.05700B	.01820A			
1315	----	----	----	.01960N	.02080+ 0.00120	.302	----	----	22	UNCH	.05930B	.01950A			
1320	----	----	----	.02090N	.02220+ 0.00130	.318	----	----	33	UNCH	.06320B	.02080A			
1325	----	----	----	.02230N	.02380+ 0.00150	.336	----	----	30	UNCH	.06020B	.02220A			
1330	----	----	----	.02390N	.02540+ 0.00150	.354	----	----	18	UNCH	.05970B	.02350			
1335	----	----	----	.02550N	.02710+ 0.00160	.372	----	----	30	UNCH	.06010B	.02540A			
1340	----	----	----	.02720N	.02890+ 0.00170	.391	----	----	23	UNCH	.06300B	.02710A			
1345	----	----	----	.02910N	.03080+ 0.00170	.410	----	----	21	UNCH	.06640B	.02890A			
1350	----	----	----	.03110N	.03290+ 0.00180	.430	----	----	25	UNCH	.06990B	.03080A			
1355	----	----	----	.03320N	.03500+ 0.00180	.450	----	----	25	UNCH	.07350B	.03280A			
1360	----	----	----	.03530N	.03730+ 0.00200	.470	----	6	30	UNCH	.06950B	.03460			
1365	----	----	----	.03750N	.03950+ 0.00200	.491	----	----	100	UNCH	.07280B	.03720A			
1370	----	----	----	.03970N	.04180+ 0.00210	.511	----	----	129	UNCH	.07620B	.03950A			
1375	----	----	----	.04210N	.04430+ 0.00220	.532	----	----	4	UNCH	.07970B	.04200A			
1380	----	----	----	.04480N	.04710+ 0.00230	.553	----	----	4	UNCH	.08330B	.04450A			
1385	----	----	----	.04760N	.05000+ 0.00240	.573	----	----	12	UNCH	.05410B	.04720A			
TOTAL									6	3383					
(FUTURES SETT. 1.3672 - 45.0)															
SEP18	----	----	----	.02240N	.02360+ 0.00120	.288	----	----	25	UNCH	.03290B	.02330A			
1305	----	----	----	.02640N	.02780+ 0.00140	.330	----	----	25	UNCH	.03900B	.02730A			
1320	----	----	----	.04150N	.04350 NEW	.458	----	6	6	+	.05870B	.04090A			
1360	----	----	----					6	6	+					
TOTAL								6	56	+	6				