



PRELIMINARY

PG27 BULLETIN #220@

BRITISH POUND CALL OPTIONS

Tue, Nov 12, 2024 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

EXPIRATION:

EXPIRATION:

BRITISH POUND OPTIONS ON FUTURES

Table with columns: 1E, NOV24, WEEK 1, WEEK 2, WEEK 3, WEEK 4, WEEK 5. Includes data for eligible options series (calls & puts) for trading on Tue, Nov 12.

BRITISH POUND FUTURES

Main table for British Pound Futures with columns: BRIT PND FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes rows for various months (NOV24 to MAR26) and a total row.

BRIT POUND (EU) FIXING PRICE: Dec26 1.2790

ADDITIONAL BRITISH POUND FUTURES

Table for additional British Pound Futures with columns: CNH FUT, INR/USD FUT, MICRO INR/USD F, MNH FUT, TRL FUT. Includes various contract types and their respective market data.

BRITISH POUND CALLS **SETT.PRICE**

Table for British Pound Calls 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. Includes rows for various strike prices (1272 to 1385) and a total row.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



BRITISH POUND CALL OPTIONS

2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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BRITISH POUND CALL OPTIONS

Tue, Nov 12, 2024 PG27

Main table containing market data for British Pound Call Options, including columns for GBU OPT, futures/settle, and various price/quantity fields. The table is organized by month (APR25, MAY25, JUN25, JUL25, AUG25, SEP25, OCT25) and includes a 'TOTAL' row for each month.

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PRELIMINARY

PG27 BULLETIN #220@

BRITISH POUND CALL OPTIONS

Tue, Nov 12, 2024 PG27

Table with columns for contract month (e.g., OCT25, NOV24, DEC24), price, volume, and settlement status. Includes sub-sections for GBU_OPT, TGB_OPT, and WGB_OPT.

** 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 **SETTL.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.



PRELIMINARY

PG27 BULLETIN #220@		BRITISH POUND CALL OPTIONS										Tue, Nov 12, 2024		PG27
GBU OPT - 4BP		(FUTURES SETT.	1.2737 -	125.0)	.00030- 0.00120	.036	----	----	50	UNCH	----	----		
1302	----	----	----	----	.00010- 0.00080	.013	----	20	24	UNCH	----	----		
1307	----	----	----	----	.00010- 0.00050	.008	----	5	51 -	3	----	----		
1310	----	----	----	----	.00010- 0.00040	.005	----	----	50	UNCH	----	----		
1312	----	----	----	----	.00010- 0.00030	.003	----	----	1	UNCH	----	----		
1315	----	----	----	----	.00010- 0.00010	.001	----	----	90	UNCH	----	----		
1320	----	----	----	----	.00010 UNCH	.000	----	----	239	UNCH	----	----		
1330	----	----	----	----	.00010 UNCH	.000	----	----	96	UNCH	----	----		
1335	----	----	----	----	.00010 UNCH	.000	----	----	350	UNCH	----	----		
1340	----	----	----	----	.00010 UNCH	.000	----	----	109	UNCH	----	----		
1345	----	----	----	----										
TOTAL								43	1186 -	3				
GBU OPT - 5BP		(FUTURES SETT.	1.2737 -	125.0)	.00050- 0.00130	.054	----	----	399	UNCH	----	----		
NOV24	----	----	----	----	.00030- 0.00080	.033	----	----	40	UNCH	----	----		
1305	----	----	----	----	.00010 UNCH	.002	----	----	222	UNCH	----	----		
1310	----	----	----	----	.00010 UNCH	.000	----	----	1	UNCH	----	----		
1330	----	----	----	----										
1370	----	----	----	----										
TOTAL								0	662					
GBU OPT - GBU		(FUTURES SETT.	1.2736 -	125.0)	.27280- 0.01240	1.000	----	----	59	UNCH	.33950B	.26590A		
DE 24	----	.28170B	.27150A	----	.26280- 0.01240	1.000	----	----	8	UNCH	.32960B	.25620A		
1000	----	.18200B	.17180A	----	.17310- 0.01240	1.000	----	----	1	UNCH	.24050B	.16930A		
1010	----	.11720B	.10710A	----	.10830- 0.01240	.999	----	----	1	UNCH	.17610B	.07550A		
1100	----	.08240B	.07230A	----	.07350- 0.01230	.994	----	----	2	UNCH	.14160B	.04860A		
1165	----	.07750B	.06740A	----	.06850- 0.01230	.991	----	----	57	UNCH	.13670B	.04570A		
1200	----	.07040B	.05750A	----	.05870- 0.01230	.976	----	----	6	UNCH	.12680B	.03930A		
1205	----	.06550B	.05260A	----	.05380- 0.01220	.969	----	----	3	UNCH	.12190B	.03630A		
1215	----	.06060B	.04780A	----	.04900- 0.01220	.960	----	----	50	UNCH	.11700B	.03340A		
1220	----	.05570B	.04300A	----	.04420- 0.01210	.946	----	----	51	UNCH	.11210B	.03070A		
1225	----	.05080B	.03830A	----	.03940- 0.01200	.925	----	----	50	UNCH	.10730B	.02810A		
1230	----	.04590B	.03370A	----	.03480- 0.01180	.903	----	10	10 +	10	.10240B	.02570A		
1235	----	.03650B	.02500A	----	.02600- 0.01110	.831	----	----	28	UNCH	.09270B	.02120A		
1240	----	.03190B	.02100A	----	.02190- 0.01070	.779	----	----	53	UNCH	.08790B	.01920A		
1245	----	.02800B	*.01730A	----	.01810- 0.01000	.716	----	10	141 -	10	.08310B	.01730A		
1250	----	.02380B	*.01390A	----	.01460- 0.00930	.644	----	2	2207	UNCH	.07830B	.01390A		
1255	----	.01970B	*.01090A	----	.01160- 0.00840	.563	----	----	178	UNCH	.07360B	.01090A		
1260	----	.01590B	*.00840A	----	.00890- 0.00750	.479	----	1	136	UNCH	.06900B	.00840A		
1265	.02090	.01450B	*.00730A	----	.00780 NEW	.438	----	1	1 +	1	.01810B	.00730A		
1270	----	.01350B	*.00630A	----	.00670- 0.00650	.396	----	70	163 +	5	.06440B	.00630A		
1275	----	.01200B	*.00540A	----	.00580 NEW	.356	----	21	21 +	21	.01470B	.00540A		
1280	.00690	.01060B	*.00460A	----	.00490- 0.00540	.316	----	51	1451 +	41	.05990B	.00460A		
1282	.00590	.00920B	*.00390A	----	.00410- 0.00490	.278	----	46	45 +	44	.01180B	.00390A		
1285	.00960	.00800B	*.00330A	----	.00350- 0.00430	.244	----	51	456	UNCH	.05540B	.00330A		
1287	.00430	.00690B	*.00250	----	.00290- 0.00390	.211	----	31	107 +	31	.00940B	.00250		
1290	.00570	.00590B	*.00230A	----	.00240- 0.00340	.182	----	1	459 +	1	.05110B	.00230A		
1292	.00350	.00500B	*.00190A	----	.00200- 0.00290	.156	----	2	27 +	2	.00700B	.00190A		
1295	----	.00420B	*.00160A	----	.00160- 0.00250	.130	----	49	710 -	33	.04690B	.00160A		
1297	----	.00350B	*.00130A	----	.00130- 0.00210	.109	----	2	4 +	1	.00510B	.00130A		
1300	.00320	.00290B	*.00110	----	.00110- 0.00170	.093	----	12	592 -	4	.04270B	.00110		
1302	----	.00230B	*.00090A	----	.00090- 0.00150	.078	----	----	1	UNCH	.00350B	.00090A		
1305	.00110	.00190B	*.00080A	----	.00070- 0.00120	.063	----	9	706 -	7	.03880B	.00080A		
1307	----	.00110B	*.00050	----	.00040- 0.00090	.039	----	6	619 -	3	.03490B	.00050		
1310	.00090	.00070	*.00040	----	.00030- 0.00060	.029	----	13	373 -	1	.03140	.00040		
1315	.00070	.00050	*.00030A	----	.00020- 0.00040	.019	----	15	448 -	2	.02780B	.00030A		
1320	.00070	.00010B	*.00030A	----	.00010- 0.00030	.010	----	2	487	UNCH	.02460B	.00030A		
1325	.00050	.00030	*.00020A	----	.00010- 0.00020	.006	----	15	228 -	13	.02160B	.00020A		
1330	----	----	*.00020A	----	CAB	.003	----	1	498 -	1	.01880B	.00020A		
1335	.00030	----	.00020A	----	CAB	.001	----	1	1895	UNCH	.01630B	.00020A		
1340	----	----	.00020A	----	CAB	.000	----	2	765 -	2	.01400B	.00020A		
1345	----	----	.00020A	----	CAB	.000	----	----	639	UNCH	.01200B	.00020A		
1350	----	----	.00020A	----	CAB	.000	----	----	333	UNCH	.01150B	.00010A		
1355	----	----	.00010A	----	CAB	.000	----	----	139	UNCH	.00860B	.00010		
1360	----	----	.00010A	----	CAB	.000	----	----	348	UNCH	.01000B	.00010A		
1365	----	----	.00010A	----	CAB	.000	----	----	1	UNCH	.00610B	.00010A		
1370	----	----	.00010A	----	CAB	.000	----	----	142	UNCH	.00870B	.00010		
1375	----	----	.00010A	----	CAB	.000	----	----	269	UNCH	.00430B	.00010A		
1380	----	----	.00010A	----	CAB	.000	----	----	345	UNCH	.00760B	.00010A		
1385	----	----	.00010A	----	CAB	.000	----	----	144	UNCH	.00670B	.00010		
1390	----	----	.00010A	----	CAB	.000	----	----	1	UNCH	.00580B	.00010A		
1400	----	----	.00010A	----	CAB	.000	----	----	108	UNCH	.00340B	.00010A		
1410	----	----	.00010A	----	CAB	.000	----	----	1	UNCH	.00280B	.00010A		
1420	----	----	.00010A	----	CAB	.000	----	----	82	UNCH	.00220	.00010A		
1430	----	----	.00010A	----	CAB	.000	----	----	4	UNCH	.00180B	.00010A		
1440	----	----	.00010A	----	CAB	.000	----	----						
1450	----	----	.00010A	----	CAB	.000	----	----						



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PG27 BULLETIN #220@		BRITISH POUND CALL OPTIONS								Tue, Nov 12, 2024			PG27
GBU OPT - GBU													
1470	----	(FUTURES SETT	1,2736 -	125.0)						18	UNCH	.00110B	.00010A
		----	.00010A	----	CAB	----	----	----	----				
1490	----		.00010A	----	CAB	----	----	----	----	10	UNCH	.00070B	.00010A
TOTAL									424	15681 +	81		
JAN25													
1040	----	(FUTURES SETT	1,2734 -	125.0)									
		----	.24040B	*.23050A		.23170-	0.01240	.999	----	3	UNCH	.28250B	.23050A
1050	----		.23040B	*.22050A		.22180-	0.01230	.999	----	1	UNCH	.27260B	.22050A
1120	----		.16100B	*.15110A		.15230-	0.01240	.997	----	1	UNCH	.20350B	.15110A
1170	----		.11150B	.10170A		.10290-	0.01230	.980	----	1	UNCH	.15440B	.07370A
1180	----		.10160B	.09180A		.09310-	0.01220	.975	----	20	UNCH	.14460B	.06600A
1250	----		.03850B	.02810A		.02910-	0.00990	.740	----	4	UNCH	.07780B	.02330A
1265	----		.02660B	.01790A		.01870-	0.00830	.596	----	2	UNCH	.06790B	.01750A
1270	----		.02290B	*.01510A		.01580	NEW	.541	----	1			
1275	.01320		.01970B	*.01250A		.01310	NEW	.484	----	50			
1280	.01090		.01730B	*.01030A		.01080-	0.00620	.427	----	150			
1285	.00880		.01440B	*.00840A		.00880	NEW	.371	----	201			
1290	.00790		.01190B	*.00660		.00700-	0.00470	.316	----	9			
1295	----		.00970B	*.00530A		.00560-	0.00400	.267	----	3			
1300	----		.00770B	*.00410A		.00430-	0.00340	.219	----	7			
1305	.00500		.00600B	*.00320A		.00330-	0.00290	.178	----	27			
1310	.00340		.00460B	*.00250		.00250-	0.00230	.142	----	16			
1315	.00180		.00350B	*.00180		.00190-	0.00180	.113	----	37			
1320	----		.00260B	*.00150A		.00140-	0.00140	.087	----	7			
1325	.00100		.00190B	*.00100		.00110-	0.00100	.070	----	13			
1330	.00090		.00130B	*.00090		.00080-	0.00080	.053	----	9			
1335	.00070		.00090B	*.00070		.00060-	0.00060	.041	----	13			
1340	----		.00070B	*.00060A		.00050-	0.00040	.034	----	33			
1345	----		.00050B	*.00050A		.00040-	0.00030	.027	----	11	UNCH	.01810B	.00050A
1350	----		.00030B	*.00040A		.00030-	0.00030	.021	----	16	UNCH	.01570B	.00040A
1355	----		.00020B	*.00040A		.00020-	0.00020	.014	----	115	UNCH	.01380B	.00040A
1360	----		.00020B	*.00030A		.00020-	0.00010	.014	----	8			
1365	.00010		.00010	*.00010		.00010-	0.00010	.007	----	1			
1370	----		----	.00030A		.00010-	0.00010	.005	----	1			
1375	----		----	*.00020A		.00010	UNCH	.003	----	8	UNCH	.00770B	.00020A
1380	----		----	.00020A		.00010	UNCH	.002	----	52	UNCH	.00760B	.00020A
1385	----		----	.00020A			CAB	.001	----	2	UNCH	.00570B	.00020A
1390	----		----	.00020A			CAB	.001	----	14	UNCH	.00630B	.00020A
1400	----		----	*.00010A			CAB	.000	----	10	UNCH	.00530B	.00010A
1410	----		----	*.00010A			CAB	.000	----	5	UNCH	.00430B	.00010A
1420	----		----	.00010A			CAB	.000	----	21	UNCH	.00350B	.00010A
1430	----		----	.00010A			CAB	.000	----	11	UNCH	.00280B	.00010A
1450	----		----	.00010A			CAB	----	----	2	UNCH	.00190B	.00010A
1480	----		----	.00010A			CAB	----	----	7	UNCH	.00100B	.00010A
TOTAL									586	3459 +	432		
FEB25													
1180	----	(FUTURES SETT	.09250A	.00)									
		----	.10200B	.09250A		.09370-	0.01190	.945	----	1	UNCH	.11910B	.06760A
1190	----		.09250B	.08300A		.08420-	0.01180	.930	----	2	UNCH	.10940B	.06030A
1240	----		.04980B	.03970A		.04060-	0.00990	.752	----	2	UNCH	.07080B	.03000A
1255	----		.03780B	.02890A		.02970-	0.00880	.653	----	1	UNCH	.06740B	.02330A
1270	----		.02710B	.01990A		.02050-	0.00730	.534	----	1200	UNCH	.06320B	.01780A
1280	.01540		.02180B	.01500A		.01540-	0.00620	.448	----	10			
1290	.01100		.01640B	*.01090		.01130-	0.00500	.364	----	5			
1295	----		.01410B	*.00930A		.00960-	0.00440	.324	----	109	UNCH	.05350B	.00930A
1300	.00780		.01200B	*.00780		.00800-	0.00400	.285	----	4			
1305	----		.01010B	*.00660A		.00670-	0.00340	.249	----	5	UNCH	.04580B	.00660A
1310	----		.00840B	*.00550A		.00560-	0.00290	.216	----	50			
1315	----		.00700B	*.00450A		.00460-	0.00250	.186	----	50	UNCH	.03860B	.00450A
1320	----		.00570B	*.00370A		.00380-	0.00210	.159	----	40			
1325	----		.00470B	*.00310A		.00310-	0.00180	.135	----	7	UNCH	.03200B	.00310A
1330	.00320		.00380B	*.00240		.00250-	0.00150	.113	----	70			
1335	----		.00300B	*.00210A		.00200-	0.00130	.093	----	151	UNCH	.02610B	.00210A
1340	----		.00240B	*.00170A		.00170-	0.00100	.080	----	1			
1345	----		.00190B	*.00140A		.00140-	0.00080	.067	----	8	UNCH	.02110B	.00140A
1350	----		.00140B	*.00120A		.00110-	0.00070	.055	----	14			
1355	----		.00110B	*.00100A		.00090-	0.00050	.046	----	1			
1360	----		.00090B	*.00080A		.00070-	0.00040	.037	----	14			
1365	----		.00070B	*.00070A		.00060-	0.00030	.031	----	41	UNCH	.01310B	.00070A
1370	----		.00060B	*.00060A		.00050-	0.00020	.026	----	50			
1375	----		.00040B	*.00050A		.00040-	0.00020	.021	----	14	UNCH	.01020B	.00050A
1380	----		.00030B	*.00050A		.00030-	0.00020	.016	----	28	UNCH	.00890B	.00050A
1385	----		.00030B	*.00040A		.00030-	0.00010	.016	----	32	UNCH	.00780B	.00040A
1390	----		.00020B	*.00040A		.00020-	0.00010	.011	----	1202	UNCH	.00690B	.00040A
1400	.00030		.00030	*.00030		.00010-	0.00010	.006	----	3			
1410	----		----	.00030A		.00010-	0.00010	.003	----	604	UNCH	.00400B	.00030A



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PG27 BULLETIN #220@		BRITISH POUND CALL OPTIONS						Tue, Nov 12, 2024		PG27
GBU OPT - GBU										
1400	----	(FUTURES SETT. .00)	.00070B	*.00090A	----	.00070- 0.00020	.028	----	4 UNCH .00750B .00090A	
1430	----		.00020B	*.00050A	----	.00030- 0.00010	.012	----	2 UNCH .00370B .00050A	
1450	----		.00010B	.00040A	----	.00010- 0.00010	.004	----	4 UNCH .00230B .00040A	
1500	----		----	*.00020A	----	CAB	.000	----	1 UNCH .00080 .00020A	
1510	----		----	.00020A	----	CAB	.000	----	2 UNCH .00080 .00020A	
1540	----		----	.00020A	----	CAB	.000	----	10 UNCH .00020B .00010A	
TOTAL								2	1059 + 2	
MAY25										
1210	----	(FUTURES SETT. .00)	.07390B	.06960A	----	.07030- 0.01040	.802	----	2 UNCH .09350B .05960A	
1270	----		.03350B	.02810A	----	.02850 NEW	.526	----	4 + 4 .07680B .02680A	
1290	----		.02440B	*.01890A	----	.01910- 0.00530	.408	----	3 UNCH .06100B .01890A	
1305	----		.01770B	*.01350A	----	.01370- 0.00410	.323	----	7 UNCH .05010B .01350A	
1320	----		.01240B	*.00940A	----	.00960- 0.00310	.248	----	3 UNCH .04030B .00940A	
1330	----		.00960B	*.00740A	----	.00750- 0.00250	.204	----	5 UNCH .03440B .00740A	
1335	----		.00840B	*.00650A	----	.00670- 0.00210	.186	----	3 UNCH .03180B .00650A	
1350	----		.00560B	*.00460A	----	.00460- 0.00150	.136	----	7 UNCH .02460B .00460A	
1360	----		.00420B	*.00360A	----	.00350- 0.00120	.108	----	1 UNCH .02040B .00360A	
1420	----		.00080B	*.00090A	----	.00080- 0.00020	.028	----	2 UNCH .00610B .00090A	
1450	----		.00030B	*.00060A	----	.00040- 0.00010	.014	----	2 UNCH .00320B .00060A	
1480	----		.00010B	.00040A	----	.00020 UNCH	.007	----	1 UNCH .00170B .00040A	
1520	----		----	.00030A	----	.00010 UNCH	.001	----	7 UNCH .00080 .00020	
1540	----		----	.00020A	----	CAB	.000	----	4 UNCH .00040B .00010	
TOTAL								4	51 + 4	
JUN25										
1200	----	(FUTURES SETT. 1.2727 - 127.0)	.08170B	.07930A	----	.07990- 0.01050	.816	----	1 UNCH .09990B .07620A	
1280	----		.03000B	.02540A	----	.02580- 0.00600	.471	----	5 7 + 1 .07010B .02080A	
1285	----		.02890B	.02310A	----	.02350- 0.00560	.444	----	100 UNCH .06630B .01930A	
1290	----		.02650B	.02100A	----	.02130- 0.00530	.416	----	128 UNCH .06250B .01790A	
1300	----		.02180B	.01710A	----	.01740- 0.00460	.363	----	5 UNCH .05530B .01530A	
1320	.01120		.01430B	.01110A	----	.01140- 0.00320	.266	----	16 32 + 16 .04210B .01110A	
1330	.00900		.01130B	*.00890A	----	.00910- 0.00260	.224	----	13 16 + 13 .03630B .00890A	
1335	.00800		.01010B	*.00800	----	.00810 NEW	.204	----	32 32 + 32 .03360B .00800	
1340	----		.00890B	*.00710A	----	.00730- 0.00210	.187	----	10 UNCH .03100B .00710A	
1345	.00650		.00790B	*.00630A	----	.00650 NEW	.171	----	27 27 + 27 .02860B .00630A	
1350	----		.00690B	*.00560A	----	.00580- 0.00170	.155	----	18 UNCH .02630B .00560A	
1370	----		.00430B	*.00380A	----	.00360- 0.00110	.104	----	101 UNCH .01840B .00380A	
1380	----		.00340B	*.00300A	----	.00290- 0.00080	.085	----	4 UNCH .01530B .00300A	
1390	----		.00260B	*.00240A	----	.00230- 0.00070	.069	----	53 UNCH .01270B .00240A	
1400	----		.00200B	*.00190A	----	.00190- 0.00050	.058	----	52 UNCH .01060B .00190A	
1410	----		.00160B	*.00160A	----	.00150- 0.00040	.047	----	100 UNCH .00880B .00160A	
1450	----		.00060B	*.00080A	----	.00060- 0.00020	.020	----	2 UNCH .00400B .00080A	
1480	----		.00020B	.00050A	----	.00030- 0.00010	.010	----	3 UNCH .00210B .00050	
1510	----		.00010B	.00040A	----	.00010- 0.00010	.003	----	1 UNCH .00120 .00040A	
1530	----		----	.00030A	----	.00010 UNCH	.002	----	1 UNCH .00080B .00020A	
1540	----		----	.00020A	----	.00010 UNCH	.001	----	16 UNCH .00060B .00020	
TOTAL								93	709 + 89	
JUL25										
1290	----	(FUTURES SETT. .00)	.02830B	*.02270A	----	.02290- 0.00540	.421	----	80 UNCH .06250B .02270A	
1315	----		.01770B	*.01410A	----	.01420- 0.00360	.300	----	50 UNCH .04550B .01410A	
1320	----		.01600B	*.01280A	----	.01290- 0.00330	.279	----	50 UNCH .04250B .01280A	
1325	----		.01440B	*.01160A	----	.01160- 0.00300	.258	----	50 UNCH .03960B .01160A	
1330	----		.01290B	*.01050A	----	.01050- 0.00270	.238	----	50 UNCH .03680B .01050A	
1335	----		.01160B	*.00950A	----	.00950- 0.00240	.220	----	100 UNCH .03410B .00950A	
1340	----		.01040B	*.00860A	----	.00860- 0.00210	.203	----	50 UNCH .03160B .00860A	
1370	----		.00520B	*.00460A	----	.00450- 0.00120	.119	----	1 UNCH .01940B .00460A	
1410	----		.00200B	*.00200A	----	.00190- 0.00050	.055	----	1 UNCH .00940B .00200A	
1430	----		.00130B	*.00140A	----	.00130- 0.00020	.039	----	22 UNCH .00650B .00140A	
1450	----		.00080B	*.00100A	----	.00090- 0.00010	.027	----	37 UNCH .00440B .00100A	
1480	----		.00040B	*.00070A	----	.00050 UNCH	.015	----	3 UNCH .00240B .00070A	
1530	----		.00010B	.00020A	----	.00010 UNCH	.003	----	3 UNCH .00090B .00020	
TOTAL								0	497	
AUG25										
1210	----	(FUTURES SETT. .00)	.08160B	*.07430A	----	.07480- 0.00970	.758	----	3 UNCH .10610B .07430A	
1390	----		.00450B	*.00410A	----	.00410- 0.00080	.101	----	1 UNCH .01540B .00410A	
1530	----		.00020B	.00030A	----	.00030+ 0.00010	.009	----	11 UNCH .00130B .00030A	
TOTAL								0	15	
SEP25										
1200	----	(FUTURES SETT. 1.2724 - 126.0)	.09080B	.08350A	----	.08390- 0.00980	.776	----	6 UNCH .11350B .08110A	
1205	----		.08680B	.07960A	----	.08000- 0.00970	.763	----	4 UNCH .11150B .07750A	
1210	----		.08290B	.07580A	----	.07620- 0.00950	.749	----	7 UNCH .11270B .07390A	
1220	----		.07520B	.06840A	----	.06880- 0.00910	.718	----	3 UNCH .10950B .06690A	
1290	----		.03270B	*.02720A	----	.02750- 0.00540	.435	----	500 UNCH .06600B .02720A	
1300	----		.02790B	*.02320A	----	.02340- 0.00480	.391	----	2 UNCH .05910B .02320A	
1330	----		.01670B	*.01400A	----	.01410- 0.00290	.270	----	2 UNCH .04090B .01400A	
1335	----		.01530B	*.01280A	----	.01290- 0.00270	.253	----	2 UNCH .03830B .01280A	



PRELIMINARY

PG27 BULLETIN #220@		BRITISH POUND CALL OPTIONS										Tue, Nov 12, 2024		PG27	
GBU OPT - GBU		(FUTURES SETT. 1,2724 -	126.0)												
1340	----	.01390B	*.01170A	----	.01180-	0.00250	.236	----	----	1	UNCH	.03570B	.01170A		
1350	----	.01150B	*.00980A	----	.00990-	0.00210	.205	----	----	100	UNCH	.03100B	.00980A		
1360	----	.00950B	*.00830A	----	.00830-	0.00170	.177	----	----	50	UNCH	.02680B	.00830A		
1370	----	.00780B	*.00690A	----	.00700-	0.00140	.153	----	----	1	UNCH	.02300B	.00690A		
1380	----	.00650B	*.00590A	----	.00580-	0.00120	.131	----	----	1	UNCH	.01970B	.00590A		
1390	----	.00540B	*.00500A	----	.00490-	0.00090	.113	----	----	480	UNCH	.01680B	.00500A		
1400	----	.00440B	*.00420A	----	.00410-	0.00080	.097	----	----	2	UNCH	.01430B	.00420A		
1480	----	.00090B	*.00120A	----	.00090-	0.00010	.024	----	----	4	UNCH	.00380B	.00120A		
1500	----	.00060B	.00090A	----	.00060-	0.00010	.017	----	----	5	UNCH	.00270	.00090		
1530	.00030	.00030	.00030	----	.00040+	0.00010	.011	----	1	35 +	1	.00160B	.00030A		
TOTAL										1	1205 +	1			
OCT25		(FUTURES SETT. 1,2724 -	126.0)												
1200	----	.09140B	*.08430A	----	.08470-	0.00990	.766	----	----	2	UNCH	.11100B	.08430A		
1300	----	.02960B	*.02470A	----	.02480-	0.00470	.395	----	----	101	UNCH	.04180B	.02470A		
1305	----	.02740B	*.02290A	----	.02300-	0.00430	.374	----	----	50	UNCH	.04010B	.02290A		
1310	----	.02530B	*.02120A	----	.02120-	0.00400	.354	----	----	50	UNCH	.03760B	.02120A		
1330	----	.01830B	*.01540A	----	.01530-	0.00300	.279	----	----	2	UNCH	.02920B	.01540A		
TOTAL										0	205				
DEC25		(FUTURES SETT. 1,2719 -	128.0)												
1380	----	.00980B	*.00890A	----	.00860-	0.00150	.164	----	----	3	UNCH	.02380B	.00890A		
TOTAL										0	3				
SEP26		(FUTURES SETT. .00)													
1350	----	----	----	----	.01870-	0.00380	.270	----	----	50	UNCH	.03000	.03000A		
TOTAL										0	50				
MGM OPT - MB1		(FUTURES SETT. 1,2736 -	125.0)												
1310	----	.00100B	*.00040A	----	.00030-	0.00090	.034	----	----	1	UNCH	.00970B	.00040A		
TOTAL										0	1				
MGM OPT - MB3		(FUTURES SETT. 1,2737 -	125.0)												
1297	----	.00110B	*.00030A	----	.00010	NEW	.015	----	1	1 +	1	.01440B	.00030A		
1302	----	.00020B	*.00020A	----	CAB	----	.004	----	----	2	UNCH	.01150B	.00020A		
1335	----	----	.00020A	----	CAB	----	----	----	----	409	UNCH	.00160B	.00010A		
1340	----	----	.00020A	----	CAB	----	----	----	----	2	UNCH	.00110B	.00010A		
TOTAL										1	414 +	1			
MGM OPT - MR4		(FUTURES SETT. 1,2737 -	125.0)												
1290	----	.00530B	*.00150A	----	.00170-	0.00360	.170	----	----	12	UNCH	.02030B	.00150A		
1292	----	.00430B	*.00120A	----	.00130-	0.00310	.135	----	----	50	UNCH	.01860B	.00120A		
1295	----	.00340B	*.00090A	----	.00100-	0.00250	.107	----	----	10	UNCH	.01700B	.00090A		
1297	.00110	.00260B	*.00070A	----	.00080-	0.00200	.087	----	20	25	UNCH	.01550B	.00070A		
1310	----	.00030B	*.00030A	----	.00010-	0.00060	.013	----	----	43	UNCH	.00910B	.00030A		
1312	----	.00030B	*.00030A	----	.00010-	0.00050	.009	----	----	39	UNCH	.00810B	.00030A		
1317	----	----	*.00020A	----	CAB	----	.003	----	----	83	UNCH	.00620B	.00020A		
1320	----	----	*.00020A	----	CAB	----	.002	----	----	20	UNCH	.00540B	.00020A		
1330	----	----	.00020A	----	CAB	----	.000	----	----	5	UNCH	.00300B	.00020A		
1345	----	----	.00020A	----	CAB	----	.000	----	----	5	UNCH	.00100B	.00020A		
TOTAL										20	292				
SBP OPT - SB2		(FUTURES SETT. 1,2737 -	125.0)												
1270	.00530	.01300B	*.00490A	----	.00560	NEW	.692	----	2	2 +	2	.03520B	.00490A		
1272	.00360	.01080B	*.00360	----	.00410	NEW	.561	----	4	4 +	4	.03300B	.00360		
1275	.00420	.00870B	*.00250A	----	.00290	NEW	.424	----	4	4 +	4	.03080B	.00250A		
1277	.00220	.00680B	*.00170A	----	.00190-	0.00800	.294	----	2	2 +	1	.02870B	.00170A		
1292	.00060	.00150B	*.00020A	----	.00010-	0.00150	.003	----	1	----	1	.01700B	.00020A		
1295	.00040	.00090B	*.00020A	----	CAB	----	.001	----	1	----	1	.01540B	.00020A		
1315	----	----	.00020A	----	CAB	----	----	----	----	2	UNCH	.00540B	.00020A		
1317	----	----	.00020A	----	CAB	----	----	----	----	1	UNCH	.00070B	.00010A		
1330	----	----	.00020A	----	CAB	----	----	----	----	28	UNCH	.00170B	.00010A		
TOTAL										14	43 +	9			
SBP OPT - SB3		(FUTURES SETT. 1,2737 -	125.0)												
1295	----	.00280B	*.00070A	----	.00060-	0.00230	.074	----	----	1	UNCH	.00770B	.00070A		
TOTAL										0	1				
TGB OPT - TG2		(FUTURES SETT. 1,2737 -	125.0)												
1260	----	.02290B	*.01370A	----	.01470-	0.01160	.861	----	----	1	UNCH	.04040B	.01370A		
1297	----	.00140B	*.00030A	----	.00020	NEW	.028	----	2	2 +	2	.00820B	.00030A		
TOTAL										2	3 +	2			
WGB OPT - WG2		(FUTURES SETT. 1,2737 -	125.0)												
1275	.00860	.01050B	*.00170A	----	.00190	NEW	.378	----	12	5 +	5	.03390B	.00170A		
1280	----	.00640B	*.00060A	----	.00050-	0.00680	.074	----	----	6	UNCH	.02980B	.00060A		
1290	----	.00170B	*.00020A	----	CAB	----	.000	----	----	2	UNCH	.02200B	.00020A		
1310	----	----	.00020A	----	CAB	----	----	----	----	1	UNCH	.01010B	.00020A		
1312	----	----	.00020A	----	CAB	----	----	----	----	2	UNCH	.00890B	.00010A		
1320	----	----	.00020A	----	CAB	----	----	----	----	23	UNCH	.00610B	.00010A		
1322	----	----	.00020A	----	CAB	----	----	----	----	53	UNCH	.00440B	.00010A		
TOTAL										12	92 +	5			
WGB OPT - WG3		(FUTURES SETT. 1,2737 -	125.0)												
1335	----	----	.00020A	----	CAB	----	----	----	----	107	UNCH	.00180B	.00010A		
1345	----	----	.00020A	----	CAB	----	----	----	----	1	UNCH	.00080B	.00010A		



BRITISH POUND CALL OPTIONS

2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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PRELIMINARY

PG27 BULLETIN #220@

BRITISH POUND CALL OPTIONS

Tue, Nov 12, 2024 PG27

WGB OPT - WG3
TOTAL

0 108