



PRELIMINARY

PG27 BULLETIN #180@

BRITISH POUND CALL OPTIONS

Thu, Sep 17, 2020 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 = \$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 CONTRACTS LAST TRADE DATES

EXPIRATION:

EXPIRATION:

BRITISH POUND OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, SEP 17				
1E	WEEK 1	WEEK 2	WEEK 3	WEEK 4
SEP20		820.0-995.0	820.0-995.0	820.0-995.0
OCT20			845.0-995.0	

RP	SEP20	OCT20	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
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BRITISH POUND FUTURES

BRIT PND FUT	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	
				RECIPROCAL					HIGH	LOW
OCT20	1.2975	1.3000B	1.2868A	1.2963	(.7714) +	9	522	639 -	217	1.3485B 1.2226A
NOV20	1.2947	1.3002B	1.2870A	1.2966	(.7712) +	10	655	644 +	304	1.3487B 1.2528A
DEC20	1.2973	1.3006	1.2870	1.2967	(.7712) +	10	143817	146518 -	116	1.3491B 1.1471A
JAN21	---	1.2996B	1.2891A	1.2974	(.7708)	NEW	70	50 +	50	1.3438B 1.2841A
MAR21	1.2949	1.3014B	1.2883A	1.2977	(.7706) +	11	280	645 +	143	1.3509B 1.1525
JUN21	---	1.3004B	1.2911A	1.2983	(.7702) +	11	---	211	UNCH	1.3488B 1.1548A
SEP21	---	1.3008B	1.2929A	1.2991	(.7698) +	13	---	123	UNCH	1.3474B 1.2192A
DEC21	1.2906	1.3011B	1.2906	1.3000	(.7692) +	12	51	56 +	45	1.3439B 1.2353A
MAR22	---	---	1.2985A	1.3009	(.7687) +	18	---	2	UNCH	1.3059 1.1800
TOTAL BRIT PND FUT							13	145395	148888 +	209
EC/BP CROSS RT										
OCT20	---	.9162B	.9100A	.9139	(1.0942) +	245	---	12	UNCH	.9285B .8894A
NOV20	---	.9166B	.9105A	.9142	(1.0938) +	240	---	4	UNCH	.9290B .8898A
DEC20	0.9125	.9183	.9096A	.9147	(1.0933) +	235	11	4061	24138 -	65 .9306 .8881A
TOTAL EC/BP CROSS RT							11	4061	24154 -	65

BRIT POUND (EU) FIXING PRICE: Oct20 1.2913

ADDITIONAL BRITISH POUND FUTURES

CNH FUT	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	
				RECIPROCAL					HIGH	LOW
OCT20	6.7600	6.7964B	6.7600	6.7729	(.1476) + 0.0037	---	477	247 -	54	7.2212B 6.7567A
NOV20	6.7778	6.8077B	6.7728A	6.7835	(.1474) + 0.0039	---	102	87 +	46	7.0733B 6.7688A
DEC20	6.7917	6.8184B	6.7843A	6.7961	(.1471) + 0.0044	---	818	2183 +	183	7.2730B 6.7788A
JUN21	---	6.8872B	---	6.8748	(.1455) + 0.0051	---	---	11	UNCH	7.2949B 6.8594A
TOTAL CNH FUT							0	1397	2528 +	175
INR/USD FUT										
SEP20	135.500	135.900	135.410A	135.770	(.0074) - 0.050	---	486	2019 -	19	137.130B 130.830A
OCT20	135.310	135.410	135.030A	135.360	(.0074) - 0.050	---	39	93 +	2	136.670B 130.450A
NOV20	---	---	---	134.930	(.0074) - 0.070	---	---	6	UNCH	135.560 135.560
TOTAL INR/USD FUT							0	525	2118 -	17
MICRO INR/USD F										
SEP20	135.600	135.860	135.520A	135.770	(.0074) - 0.050	---	74	84 -	2	137.080 130.200A
OCT20	135.000	135.430	135.000	135.360	(.0074) - 0.050	---	13	9 +	4	136.620B 133.810A
TOTAL MICRO INR/USD F							0	87	93 +	2
TRL FUT										
DEC20	---	---	*.127390A	.127480	(7.8444) -.001505	---	---	1106	UNCH	.132480B .127390A
TOTAL TRL FUT							0	0	1106	

ADDITIONAL BRITISH POUND CALLS **SETT.PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
GBU OPT - 1BP													
OCT20 1300	---		(FUTURES SETT. 1.2963 + 9.0)			.00830 NEW	.448	---	1	1 +	1	---	---
1310	---					.00430- 0.00090	.285	---	---	32	UNCH	---	---
1320	---					.00200- 0.00070	.155	---	---	260	UNCH	---	---
1340	---					.00040- 0.00030	.036	---	---	1	UNCH	---	---
1345	---					.00030- 0.00030	.026	---	---	400	UNCH	---	---
1360	---					.00010- 0.00010	.008	---	---	50	UNCH	---	---
1365	---					.00010- 0.00010	.005	---	---	240	UNCH	---	---
1370	---					.00010 UNCH	.003	---	---	80	UNCH	---	---
1375	---					.00010 UNCH	.001	---	---	212	UNCH	---	---
1390	---					.00010 UNCH	.000	---	---	39	UNCH	---	---
TOTAL									1	1315 +	1		
GBU OPT - 3BP													
SEP20 1280	---		(FUTURES SETT. .00)			.01680+ 0.00070	.996	---	---	32	UNCH	---	---
1285	---					.01190+ 0.00030	.985	---	---	13	UNCH	---	---
1290	---					.00730- 0.00020	.916	---	42	368 -	13	---	---
1295	---					.00330- 0.00100	.658	---	8	56 -	6	---	---
1300	---					.00100- 0.00120	.207	---	119	428 -	50	---	---
1305	---					.00030- 0.00070	.034	---	3	7 +	1	---	---
1310	---					.00010- 0.00040	.005	---	15	50 -	3	---	---
1315	---					.00010- 0.00010	.000	---	---	6	UNCH	---	---
1320	---					.00010- 0.00010	---	---	---	5	UNCH	---	---
1325	---					.00010 UNCH	---	---	---	240	UNCH	---	---
1330	---					.00010 UNCH	---	---	---	151	UNCH	---	---
1335	---					.00010 UNCH	---	---	---	2	UNCH	---	---
1345	---					.00010 UNCH	---	---	---	4	UNCH	---	---



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PG27 BULLETIN #180@		BRITISH POUND CALL OPTIONS							Thu, Sep 17, 2020		PG27	
GBU OPT - 3BP												
1355	----	(FUTURES SETT. .00)	----	.00010	UNCH	----	----	14	UNCH	----	----	
1360	----	----	----	.00010	UNCH	----	----	42	UNCH	----	----	
1365	----	----	----	.00010	UNCH	----	----	215	UNCH	----	----	
1370	----	----	----	.00010	UNCH	----	----	15	UNCH	----	----	
TOTAL							187	1648 -	71			
OCT20												
1325	----	(FUTURES SETT. 1.2963 + 9.0)	----	.00440- 0.00070		.215	----	4	UNCH	----	----	
1335	----	----	----	.00260- 0.00060		.141	----	48	UNCH	----	----	
1340	----	----	----	.00200- 0.00050		.112	----	264	UNCH	----	----	
TOTAL							0	316				
GBU OPT - 4BP												
1285	----	(FUTURES SETT. .00)	----	.01460- 0.00050		.753	----	248	UNCH	----	----	
1290	----	----	----	.01100- 0.00070		.656	----	82	UNCH	----	----	
1295	----	----	----	.00800- 0.00070		.542	----	76 + 4		----	----	
1300	----	----	----	.00540- 0.00080		.422	----	2	UNCH	----	----	
1305	----	----	----	.00350- 0.00070		.306	----	4	UNCH	----	----	
1325	----	----	----	.00030- 0.00040		.035	----	1	UNCH	----	----	
1330	----	----	----	.00010- 0.00030		.012	----	13	UNCH	----	----	
1340	----	----	----	.00010- 0.00010		.001	----	37	UNCH	----	----	
1345	----	----	----	.00010 UNCH		.000	----	1	UNCH	----	----	
1350	----	----	----	.00010 UNCH		.000	----	39	UNCH	----	----	
1355	----	----	----	.00010 UNCH		.000	----	215	UNCH	----	----	
1360	----	----	----	.00010 UNCH		.000	----	57	UNCH	----	----	
1365	----	----	----	.00010 UNCH		----	----	1	UNCH	----	----	
1370	----	----	----	.00010 UNCH		----	----	1	UNCH	----	----	
TOTAL							4	777 +	4			
GBU OPT - GBU												
1200	----	(FUTURES SETT. 1.2963 + 9.0)	----	.09690+ 0.00080		.988	----	1	UNCH	.13700B	.03020A	
1220	----	----	----	.07720+ 0.00070		.972	----	1	UNCH	.12870B	.02270A	
1230	----	----	----	.06750+ 0.00060		.956	----	1	UNCH	.11880B	.01970A	
1235	----	----	----	.06270+ 0.00060		.946	----	51	UNCH	.11380B	.01830A	
1240	----	----	----	.05790+ 0.00050		.935	----	20 + 2		.10890B	.01700A	
1245	----	----	----	.05320+ 0.00040		.920	----	83	UNCH	.10390B	.01580A	
1250	----	----	----	.04850+ 0.00020		.904	----	17	UNCH	.09900B	.01470A	
1255	----	----	----	.04400+ 0.00010		.881	----	17	UNCH	.09410B	.01310A	
1260	----	----	----	.03950 UNCH		.857	----	11	UNCH	.08910B	.01150A	
1265	----	----	----	.03520- 0.00010		.825	----	1	UNCH	.08420B	.01010A	
1275	----	----	----	.02700- 0.00040		.748	----	212	UNCH	.07450B	.00760A	
1280	----	----	----	.02320- 0.00050		.701	----	3	120	UNCH	.06970B	.00660A
1285	----	----	----	.01970- 0.00060		.647	----	4	110	UNCH	.06490B	.00580A
1290	----	----	----	.01640- 0.00070		.589	----	1	202 -	1	.06020B	.00500A
1295	----	----	----	.01340- 0.00070		.526	----	22	664 +	4	.05560B	.00440A
1300	----	----	----	.01070- 0.00080		.460	----	74	359 +	35	.05210B	.00380A
1305	----	----	----	.00830- 0.00090		.393	----	----	301	UNCH	.05280B	.00340A
1310	----	----	----	.00630- 0.00100		.326	----	22	603 +	10	.05050B	.00300A
1315	----	----	----	.00470- 0.00090		.264	----	67	901 +	63	.04750B	.00260A
1320	----	----	----	.00350- 0.00080		.209	----	276	781 +	129	.04450B	.00210A
1325	----	----	----	.00250- 0.00080		.160	----	2	882 -	1	.04890B	.00150
1330	----	----	----	.00180- 0.00070		.122	----	4	550 +	1	.04790B	.00110A
1335	----	----	----	.00130- 0.00060		.091	----	3	1063 -	2	.04640B	.00080A
1340	----	----	----	.00100- 0.00040		.071	----	1	1088	UNCH	.04710B	.00060A
1345	----	----	----	.00070- 0.00040		.052	----	----	883	UNCH	.04410B	.00050A
1350	----	----	----	.00050- 0.00030		.038	----	29	1133 -	15	.04120B	.00040
1355	----	----	----	.00040- 0.00030		.030	----	150	798 -	106	.03840B	.00030A
1360	----	----	----	.00030- 0.00020		.022	----	14	1201 +	11	.03580B	.00030
1365	----	----	----	.00020- 0.00020		.015	----	----	360	UNCH	.03320B	.00020A
1370	----	----	----	.00020- 0.00010		.014	----	----	688	UNCH	.03080B	.00020A
1375	----	----	----	.00010- 0.00020		.008	----	1	149	UNCH	.02850B	.00020A
1380	----	----	----	.00010- 0.00020		.005	----	----	85	UNCH	.02630B	.00020A
1385	----	----	----	.00010- 0.00010		.003	----	----	54	UNCH	.02430B	.00050A
1390	----	----	----	.00010- 0.00010		.002	----	----	14	UNCH	.02240B	.00010A
1395	----	----	----	CAB	----	.001	----	----	54	UNCH	.01440B	.00010A
1400	----	----	----	CAB	----	.000	----	----	57	UNCH	.01890B	.00010A
1410	----	----	----	CAB	----	.000	----	----	52	UNCH	.01600B	.00040A
1420	----	----	----	CAB	----	.000	----	----	100	UNCH	.01340B	.00020
1430	----	----	----	CAB	----	.000	----	----	301	UNCH	.01130B	.00020
1440	----	----	----	CAB	----	.000	----	----	1	UNCH	.00950B	.00090A
1460	----	----	----	CAB	----	----	----	----	9	UNCH	.00670B	.00010
1470	----	----	----	CAB	----	----	----	----	2	UNCH	.00550B	.00010
1480	----	----	----	CAB	----	----	----	----	40	UNCH	.00450B	.00010
1550	----	----	----	CAB	----	----	----	----	1	UNCH	.00240	.00030A
TOTAL							675	14021 +	130			
NOV20												
1040	----	(FUTURES SETT. 1.2966 + 10.0)	----	.25680+ 0.00100		.997	----	10	UNCH	.24610B	.17550A	



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GBU OPT - GBU		(FUTURES SETT.	1.2966 +	10.0)													
NOV20	1115				.18220+ 0.00090	.985	----	----		9	UNCH	.20420B	.10770A				
1120					.17720+ 0.00090	.985	----	----		1	UNCH	.20430B	.07710A				
1140					.15740+ 0.00080	.979	----	----		15	UNCH	.19230B	.06490A				
1185					.11340+ 0.00050	.948	----	----		9	UNCH	.16390B	.03920A				
1220					.08070+ 0.00020	.884	----	----		1	UNCH	.12930B	.02480A				
1230					.07180 NEW	.856	----	1		1 + 1		.11950B	.02160A				
1235					.06740 UNCH	.841	----	1		1 + 1		.11460B	.02020A				
1240					.06310 UNCH	.823	----	----		1	UNCH	.10970B	.01880A				
1245					.05890- 0.00010	.804	----	----		80	UNCH	.10490B	.01760A				
1250					.05470- 0.00020	.784	----	----		2	UNCH	.10010B	.01640A				
1255					.05070- 0.00020	.761	----	----		107	UNCH	.09530B	.01530A				
1260					.04670- 0.00030	.738	----	----		99	UNCH	.09060B	.01430A				
1265					.04290- 0.00030	.712	----	----		20	UNCH	.08590B	.01330A				
1270					.03920- 0.00030	.684	----	1		214 + 1		.08130B	.01210A				
1275					.03560- 0.00040	.655	----	----		18	UNCH	.07670B	.01080A				
1280					.03220- 0.00040	.624	----	----		1596	UNCH	.07210B	.00960A				
1285					.02890- 0.00050	.591	----	5		6	UNCH	.06770B	.00860A				
1290					.02580- 0.00060	.556	----	7		75	UNCH	.06330B	.00770A				
1295					.02290- 0.00060	.520	----	14		811 + 6		.05910B	.00680A				
1300					.02010- 0.00070	.483	----	1		2219	UNCH	.05480B	.00610A				
1305					.01760- 0.00070	.446	----	4		156 + 2		.05530B	.00540A				
1310					.01530- 0.00080	.408	----	1		68 + 1		.05230B	.00480A				
1315					.01320- 0.00080	.370	----	----		8	UNCH	.04930B	.00430A				
1320					.01130- 0.00080	.333	----	2		487	UNCH	.05190B	.00390A				
1325					.00960- 0.00080	.298	----	1		85	UNCH	.05130B	.00350A				
1330					.00810- 0.00080	.263	----	1		601	UNCH	.05020B	.00310A				
1335					.00680- 0.00080	.231	----	----		11	UNCH	.05180B	.00280A				
1340					.00570- 0.00070	.202	----	7		41 + 2		.04900B	.00260A				
1345					.00470- 0.00070	.174	----	11		2205 + 11		.04610B	.00230A				
1350					.00390- 0.00060	.150	----	41		313 + 40		.04320B	.00210A				
1355					.00320- 0.00050	.127	----	20		80 + 20		.04040B	.00190A				
1360					.00270- 0.00040	.110	----	51		514 - 1		.03780B	.00180A				
1365					.00220- 0.00040	.092	----	----		2217	UNCH	.03520B	.00160A				
1370					.00190- 0.00030	.081	----	1		46	UNCH	.03280B	.00150A				
1375					.00160- 0.00020	.069	----	----		116	UNCH	.03050B	.00130A				
1380					.00130- 0.00020	.057	----	----		38	UNCH	.02830B	.00110A				
1385					.00110- 0.00020	.049	----	----		1	UNCH	.02630B	.00100A				
1390					.00100- 0.00010	.044	----	20		116 + 20		.02430B	.00080				
1395					.00080- 0.00020	.036	----	----		3616	UNCH	.01460B	.00080A				
1400					.00070- 0.00020	.032	----	400		1229 + 392		.02080B	.00070A				
1410					.00050- 0.00010	.023	----	----		196	UNCH	.01770B	.00080A				
1420					.00040- 0.00010	.018	----	----		38	UNCH	.01500B	.00060				
1430					.00030- 0.00010	.014	----	----		5	UNCH	.01270B	.00090A				
1440					.00020- 0.00010	.009	----	----		2	UNCH	.01080B	.00070A				
1450					.00020 UNCH	.009	----	----		1600	UNCH	.00910B	.00060A				
1460					.00010- 0.00010	.004	----	----		60	UNCH	.00770B	.00050A				
1470					.00010 UNCH	.003	----	----		2	UNCH	.00660B	.00060A				
1480					.00010 UNCH	.002	----	----		10	UNCH	.00540B	.00060A				
1550					CAB	.000	----	----		10	UNCH	.00150B	.00050A				
TOTAL									590	19166 + 496							
DEC20	960	(FUTURES SETT.	1.2967 +	10.0)	.33670+ 0.00090	.998	----	----		14	UNCH	.32090B	.26750A				
970					.32680+ 0.00100	.998	----	----		20	UNCH	.31090B	.25760A				
980					.31680+ 0.00100	.997	----	----		214	UNCH	.30100B	.24780A				
990					.30680+ 0.00090	.995	----	----		14	UNCH	.29360B	.23790A				
1000					.29680+ 0.00090	.995	----	----		9	UNCH	.28690B	.22810A				
1010					.28690+ 0.00090	.995	----	----		9	UNCH	.28110B	.21830A				
1020					.27690+ 0.00090	.993	----	----		9	UNCH	.27310B	.20860A				
1030					.26700+ 0.00090	.993	----	----		9	UNCH	.26500B	.19880A				
1050					.24710+ 0.00090	.990	----	----		8	UNCH	.26310B	.17950A				
1060					.23710 NEW	.988	----	9		9 + 9		.25900B	.17000A				
1070					.22720+ 0.00080	.988	----	----		13	UNCH	.24910B	.16050A				
1115					.18270+ 0.00070	.973	----	----		6	UNCH	.22500B	.11920A				
1120					.17780+ 0.00070	.971	----	----		6	UNCH	.22610B	.07960A				
1125					.17290+ 0.00070	.968	----	----		7	UNCH	.22370B	.07640A				
1140					.15830+ 0.00070	.961	----	----		9	UNCH	.20880B	.06750A				
1200					.10160+ 0.00040	.887	----	----		67	UNCH	.14960B	.03430A				
1220					.08390+ 0.00020	.839	----	----		1	UNCH	.13010B	.02660A				
1225					.07970+ 0.00020	.825	----	----		2	UNCH	.12530B	.02490A				
1230					.07540+ 0.00010	.810	----	----		26	UNCH	.12050B	.02330A				
1235					.07130+ 0.00020	.795	----	----		425	UNCH	.11570B	.02180A				
1240					.06720+ 0.00010	.778	----	----		20	UNCH	.11100B	.02040A				



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PRELIMINARY

PG27 BULLETIN #180@		BRITISH POUND CALL OPTIONS										Thu, Sep 17, 2020		PG27			
GBU OPT - GBU		(FUTURES SETT.	1.2967 +	10.0)													
1245	----	----	----	----	.06320+ 0.00010	.760	----	----	60	UNCH	.10630B	.01910A					
1250	----	----	----	----	.05930+ 0.00010	.740	----	----	5	UNCH	.10160B	.01790A					
1255	----	----	----	----	.05550+ 0.00020	.720	----	----	10	UNCH	.09700B	.01670A					
1260	----	----	----	----	.05170+ 0.00010	.699	----	----	31	UNCH	.09240B	.01560A					
1265	----	----	----	----	.04810+ 0.00010	.676	----	----	119	UNCH	.08790B	.01460A					
1270	----	----	----	----	.04450 UNCH	.653	----	----	408	UNCH	.08340B	.01370A					
1275	----	----	----	----	.04110 UNCH	.628	----	----	743	UNCH	.07900B	.01280A					
1280	----	----	----	----	.03780 UNCH	.603	----	----	27	UNCH	.07460B	.01180A					
1285	----	----	----	----	.03460 UNCH	.576	----	----	3	UNCH	.07030B	.01060A					
1290	----	----	----	----	.03150- 0.00010	.548	----	----	77	UNCH	.06610B	.00960A					
1295	----	----	----	----	.02860- 0.00010	.520	----	4	4 +	3	.06190B	.00870A					
1300	----	----	----	----	.02590- 0.00010	.491	----	2	278 +	1	.05790B	.00770					
1305	----	----	----	----	.02330- 0.00020	.461	----	----	52	UNCH	.05390B	.00700A					
1310	----	----	----	----	.02090- 0.00020	.431	----	----	129	UNCH	.05310B	.00630A					
1315	----	----	----	----	.01860- 0.00020	.401	----	----	201	UNCH	.05000B	.00570A					
1320	----	----	----	----	.01650- 0.00030	.371	----	1	201 -	1	.04710B	.00520A					
1325	----	----	----	----	.01450- 0.00040	.341	----	----	142	UNCH	.04570B	.00470A					
1330	----	----	----	----	.01280- 0.00030	.313	----	2	175	UNCH	.04270B	.00420A					
1335	----	----	----	----	.01120- 0.00030	.285	----	----	65	UNCH	.04000B	.00380A					
1340	----	----	----	----	.00970- 0.00040	.257	----	----	230	UNCH	.03720B	.00350A					
1345	----	----	----	----	.00840- 0.00040	.231	----	----	283	UNCH	.03480B	.00320A					
1350	----	----	----	----	.00730- 0.00040	.208	----	10	2756 +	7	.03240B	.00290A					
1355	----	----	----	----	.00630- 0.00040	.186	----	----	65	UNCH	.03000B	.00270A					
1360	----	----	----	----	.00540- 0.00040	.164	----	31	31 +	19	.02780B	.00240A					
1365	----	----	----	----	.00460- 0.00050	.145	----	----	41	UNCH	.02580B	.00220A					
1370	----	----	----	----	.00400- 0.00040	.129	----	----	425	UNCH	.02380B	.00210A					
1375	----	----	----	----	.00340- 0.00040	.113	----	----	75	UNCH	.02220	.00190A					
1380	----	----	----	----	.00300- 0.00030	.101	----	4	185 +	4	.02030B	.00180A					
1385	----	----	----	----	.00260- 0.00030	.089	----	----	35	UNCH	.01870B	.00160A					
1390	----	----	----	----	.00220- 0.00040	.077	----	4	43 +	4	.01730B	.00150A					
1395	----	----	----	----	.00190- 0.00030	.068	----	----	37	UNCH	.01590B	.00140A					
1400	----	----	----	----	.00170- 0.00030	.061	----	----	129	UNCH	.01460B	.00130A					
1420	----	----	----	----	.00100- 0.00020	.037	----	----	3	UNCH	.01030B	.00100A					
1430	----	----	----	----	.00080- 0.00020	.030	----	----	1	UNCH	.00900B	.00080A					
1440	----	----	----	----	.00060- 0.00020	.023	----	----	1	UNCH	.00780B	.00070A					
1450	----	----	----	----	.00050- 0.00020	.019	----	----	81	UNCH	.00670B	.00060A					
1460	----	----	----	----	.00040- 0.00010	.015	----	----	60	UNCH	.00580B	.00060A					
1470	----	----	----	----	.00030- 0.00010	.011	----	----	7	UNCH	.00490B	.00060					
1480	----	----	----	----	.00030- 0.00010	.011	----	----	2	UNCH	.00420B	.00080A					
1500	----	----	----	----	.00020- 0.00010	.007	----	----	7	UNCH	.00310B	.00050					
1530	----	----	----	----	.00010- 0.00010	.002	----	----	1	UNCH	.00230B	.00050A					
1550	----	----	----	----	.00010 UNCH	.000	----	----	113	UNCH	.00210	.00040					
TOTAL								67	8238 +	46							
JAN21		(FUTURES SETT.	1.2974	14.0)													
1235	----	----	----	----	.07610+ 0.00040	.765	----	----	84	UNCH	.11810B	.02390A					
1240	----	----	----	----	.07210+ 0.00040	.749	----	----	80	UNCH	.11350B	.02240A					
1250	----	----	----	----	.06440+ 0.00040	.716	----	----	29	UNCH	.10440B	.01970A					
1265	----	----	----	----	.05330+ 0.00030	.659	----	----	160	UNCH	.09110B	.01630A					
1275	----	----	----	----	.04640+ 0.00030	.618	----	----	1	UNCH	.08240B	.01440A					
1285	----	----	----	----	.04000+ 0.00030	.573	----	----	1	UNCH	.07400B	.01270A					
1290	----	----	----	----	.03690+ 0.00020	.549	----	----	123	UNCH	.06990B	.01190A					
1295	----	----	----	----	.03400+ 0.00020	.525	----	----	650	UNCH	.06580B	.01120A					
1300	----	----	----	----	.03120+ 0.00010	.501	----	----	18	UNCH	.06190B	.01050A					
1310	----	----	----	----	.02610+ 0.00010	.450	----	----	641	UNCH	.05460	.00880A					
1315	----	----	----	----	.02380+ 0.00010	.425	----	----	22	UNCH	.05070B	.00800A					
1320	----	----	----	----	.02160 UNCH	.399	----	----	5	UNCH	.04720B	.00720A					
1325	----	----	----	----	.01950 UNCH	.374	----	----	4	UNCH	.04380B	.00660A					
1330	----	----	----	----	.01760- 0.00010	.349	----	----	3	UNCH	.04060B	.00600A					
1335	----	----	----	----	.01580- 0.00010	.325	----	----	1	UNCH	.03770B	.00550A					
1340	----	----	----	----	.01420- 0.00010	.301	----	----	85	UNCH	.03480B	.00500A					
1345	----	----	----	----	.01270- 0.00010	.278	----	----	25	UNCH	.03190B	.00460A					
1350	----	----	----	----	.01130- 0.00010	.255	----	----	8	UNCH	.02970B	.00420A					
1355	----	----	----	----	.01000 NEW	.234	----	15	15 +	15	.02790B	.00390A					
1360	----	----	----	----	.00890- 0.00010	.214	----	----	89	UNCH	.02580B	.00360A					
1365	----	----	----	----	.00780- 0.00020	.194	----	----	9	UNCH	.02430B	.00330A					
1370	----	----	----	----	.00690- 0.00020	.176	----	----	11	UNCH	.02280B	.00300A					
1375	----	----	----	----	.00600- 0.00030	.158	----	----	52	UNCH	.02170B	.00280A					
1380	----	----	----	----	.00530- 0.00020	.143	----	----	32	UNCH	.02030B	.00270A					
1385	----	----	----	----	.00460- 0.00020	.128	----	----	191	UNCH	.01910B	.00250A					
1390	----	----	----	----	.00410- 0.00020	.116	----	----	170	UNCH	.01790B	.00230A					
1400	----	----	----	----	.00310- 0.00020	.092	----	3475	5415 +	3458	.01570B	.00200A					
1420	----	----	----	----	.00190- 0.00010	.059	----	----	24	UNCH	.01210B	.00150A					

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PRELIMINARY

PG27 BULLETIN #180@		BRITISH POUND CALL OPTIONS						Thu, Sep 17, 2020		PG27
GBU OPT - GBU										
1430	----	(FUTURES SETT.	1.2974	14.0)	.00150- 0.00010	.048	----	5	UNCH .01060B .00130A	
1440	----	----	----	----	.00120- 0.00010	.039	----	35	UNCH .00930B .00120A	
1450	----	----	----	----	.00090- 0.00010	.030	----	509	UNCH .00820B .00100	
1460	----	----	----	----	.00080 UNCH	.026	----	20	UNCH .00710B .00090	
1480	----	----	----	----	.00050- 0.00010	.017	----	2	UNCH .00530B .00080A	
1500	----	----	----	----	.00040 UNCH	.013	----	31	UNCH .00390B .00060A	
1530	----	----	----	----	.00030 UNCH	.009	----	216	UNCH .00280B .00040A	
TOTAL								3490	8766 + 3473	
FEB21										
1150	----	(FUTURES SETT.	.00)	----	.15250+ 0.00070	.914	----	1	UNCH .20050B .06470A	
1170	----	----	----	----	.13420+ 0.00070	.887	----	1	UNCH .18100B .05300A	
1240	----	----	----	----	.07520+ 0.00060	.731	----	30	UNCH .11500B .02360A	
1245	----	----	----	----	.07130+ 0.00050	.716	----	64	UNCH .11060B .02220A	
1250	----	----	----	----	.06750+ 0.00050	.700	----	1	UNCH .10610B .02080A	
1260	----	----	----	----	.06020+ 0.00050	.666	----	45	UNCH .09740B .01840A	
1265	----	----	----	----	.05660+ 0.00040	.648	----	21	UNCH .09300B .01730A	
1300	----	----	----	----	.03480+ 0.00030	.503	----	1	UNCH .06450B .01130A	
1310	----	----	----	----	.02970+ 0.00030	.458	----	1	UNCH .05710B .01000A	
1320	----	----	----	----	.02510+ 0.00030	.412	----	21	UNCH .05010B .00880	
1325	----	----	----	----	.02290+ 0.00020	.389	----	50	UNCH .04680B .00810A	
1330	----	----	----	----	.02090+ 0.00020	.367	----	9	UNCH .04360B .00740A	
1340	----	----	----	----	.01730+ 0.00010	.322	----	1	UNCH .03770B .00620A	
1350	----	----	----	----	.01420+ 0.00010	.280	----	84	UNCH .03220B .00530A	
1365	----	----	----	----	.01030 UNCH	.222	----	418	UNCH .02540B .00420A	
1370	----	----	----	----	.00920 UNCH	.204	----	150	UNCH .02390B .00390A	
1390	----	----	----	----	.00580- 0.00010	.142	----	100	UNCH .01960B .00290A	
1400	----	----	----	----	.00450- 0.00020	.116	----	155	UNCH .01730B .00250A	
1410	----	----	----	----	.00360- 0.00010	.096	----	200	UNCH .01530B .00220A	
TOTAL								0	1353	
MAR21										
960	----	(FUTURES SETT.	1.2977 +	11.0)	.33820+ 0.00100	.990	----	75	101 + 75 .34490B .31990A	
970	----	----	----	----	.32830+ 0.00100	.988	----	57	73 + 57 .33500B .31000A	
980	----	----	----	----	.31830+ 0.00090	.987	----	48	62 + 48 .32510B .30020A	
990	----	----	----	----	.30840+ 0.00090	.986	----	46	60 + 46 .31520B .29030A	
1000	----	----	----	----	.29850+ 0.00090	.985	----	49	63 + 49 .30530B .28050A	
1010	----	----	----	----	.28870+ 0.00100	.982	----	39	46 + 39 .29540B .27070A	
1020	----	----	----	----	.27880+ 0.00090	.980	----	13	34 + 13 .28560B .26090A	
1030	----	----	----	----	.26890+ 0.00090	.978	----	14	18 + 14 .27580B .25120A	
1040	----	----	----	----	.25910 NEW	.975	----	14	14 + 14 .26590B .24140A	
1275	----	----	----	----	.05260+ 0.00030	.604	----	16	UNCH .05670B .01620A	
1290	----	----	----	----	.04330 NEW	.546	----	229	229 + 229 .04990B .01350A	
1300	----	----	----	----	.03770+ 0.00020	.505	----	1	UNCH .04920B .01200A	
1310	----	----	----	----	.03250+ 0.00020	.463	----	2	UNCH .04680B .01070A	
1320	----	----	----	----	.02780+ 0.00010	.421	----	212	UNCH .04640B .00960A	
1330	----	----	----	----	.02360+ 0.00010	.378	----	1	UNCH .04620B .00870A	
1345	----	----	----	----	.01820 UNCH	.317	----	1	UNCH .03750B .00690A	
1350	----	----	----	----	.01660 UNCH	.297	----	55	UNCH .03480B .00630A	
1355	----	----	----	----	.01510 UNCH	.278	----	1	UNCH .03230B .00590A	
1360	----	----	----	----	.01370- 0.00010	.259	----	207	UNCH .02990B .00540A	
1365	----	----	----	----	.01240- 0.00010	.241	----	6	UNCH .02760B .00500A	
1370	----	----	----	----	.01120- 0.00010	.224	----	134	UNCH .02550B .00470A	
1380	----	----	----	----	.00910- 0.00020	.191	----	139	UNCH .02160B .00400A	
1390	----	----	----	----	.00740- 0.00010	.162	----	28	UNCH .01820B .00360A	
1400	----	----	----	----	.00590- 0.00020	.136	----	20	36 UNCH .01530B .00320A	
1460	----	----	----	----	.00170- 0.00020	.046	----	1	UNCH .00540B .00160	
1480	----	----	----	----	.00120- 0.00010	.033	----	2	UNCH .00380B .00160A	
1500	----	----	----	----	.00090- 0.00010	.025	----	10	UNCH .00260B .00090	
1510	----	----	----	----	.00070- 0.00010	.020	----	5	UNCH .00220B .00130A	
1530	----	----	----	----	.00060 UNCH	.016	----	1	UNCH .00180B .00100A	
TOTAL								604	1558 + 584	
APR21										
1255	----	(FUTURES SETT.	.00)	----	.06990+ 0.00030	.666	----	50	UNCH .05860B .03140A	
1285	----	----	----	----	.05000+ 0.00030	.565	----	35	UNCH .05360B .02070A	
1330	----	----	----	----	.02700+ 0.00010	.393	----	10	UNCH .04940B .01060A	
1390	----	----	----	----	.00950- 0.00020	.186	----	120	UNCH .02100B .00440A	
1430	----	----	----	----	.00430- 0.00020	.098	----	5	UNCH .01100B .00280A	
1470	----	----	----	----	.00210- 0.00010	.052	----	1	UNCH .00580B .00160	
1500	----	----	----	----	.00130- 0.00010	.033	----	10	UNCH .00350B .00170A	
TOTAL								0	231	
MAY21										
1300	----	(FUTURES SETT.	.00)	----	.04380+ 0.00020	.511	----	2	UNCH .05440B .01840A	
1370	----	----	----	----	.01560- 0.00020	.260	----	136	UNCH .03080B .00670A	
TOTAL								0	138	
JUN21										
1330	----	(FUTURES SETT.	1.2983 +	11.0)	.03150+ 0.00010	.407	----	155	UNCH .05390B .01340A	



PRELIMINARY

PG27 BULLETIN #180@	BRITISH POUND CALL OPTIONS										Thu, Sep 17, 2020	PG27
GBU OPT - GBU	(FUTURES SETT.	1.2983 +	11.0)									
1335	----	----	----	.02940	UNCH	.389	----	----	1	UNCH	.05090B	.02560A
1340	----	----	----	.02750+	0.00010	.372	----	----	5	UNCH	.04800B	.01160A
1345	----	----	----	.02560	UNCH	.355	----	----	1	UNCH	.04520B	.02250A
1370	----	----	----	.01760-	0.00010	.273	----	----	200	UNCH	.03290B	.00770A
1400	----	----	----	.01080-	0.00010	.190	----	----	26	UNCH	.02180B	.00520A
1480	----	----	----	.00270-	0.00020	.060	----	----	2	UNCH	.00680B	.00260A
TOTAL									0			
JUL 21	(FUTURES SETT.	.00)							390			
1310	----	----	----	.04390+	0.00030	.483	----	----	1	UNCH	.05900B	.02330A
1320	----	----	----	.03900+	0.00020	.450	----	----	4	UNCH	.05950B	.02030A
1330	----	----	----	.03460+	0.00030	.417	----	----	3	UNCH	.05660B	.01770A
1340	----	----	----	.03050+	0.00030	.384	----	----	12	UNCH	.05080B	.01540A
1350	----	----	----	.02670+	0.00020	.352	----	----	32	UNCH	.04530B	.01340A
1380	----	----	----	.01740	UNCH	.261	----	2	6 +	2	.03140B	.00880A
1390	----	----	----	.01490-	0.00010	.233	----	----	1	UNCH	.02760B	.00770A
1400	----	----	----	.01280-	0.00010	.207	----	1	5 +	1	.02420B	.00690A
1420	----	----	----	.00920-	0.00020	.161	----	1	1	UNCH	.01850B	.00530A
1430	----	----	----	.00780-	0.00020	.141	----	----	120	UNCH	.01610B	.00470A
1450	----	----	----	.00560-	0.00020	.107	----	----	5	UNCH	.01230B	.00400A
TOTAL									4		190 +	3
AUG 21	(FUTURES SETT.	.00)							0			
1350	----	----	----	.02850+	0.00010	.359	----	----	10	UNCH	.04730B	.02550A
TOTAL									0		10	
SEP 21	(FUTURES SETT.	1.2991 +	13.0)									
1290	----	----	----	.05890+	0.00050	.547	----	----	5	UNCH	.06250B	.05200A
1340	----	----	----	.03420+	0.00020	.395	----	----	1	UNCH	.03700B	.03040A
1380	----	----	----	.02060	UNCH	.279	----	2	4 +	2	.02320B	.01870A
TOTAL									2		10 +	2
MGM OPT - MB4	(FUTURES SETT.	.00)										
SEP 20	----	----	----	1.16000-	0.06000	.642	----	----	154	UNCH	5.92000B	.69000A
1305	----	----	----	.40000-	0.07000	.323	----	----	229	UNCH	4.51000B	.20000A
1310	----	----	----	.25000-	0.06000	.225	----	----	80	UNCH	4.06000B	.12000A
1320	----	----	----	.09000-	0.04000	.094	----	----	80	UNCH	3.20000B	.05000A
1330	----	----	----	.02000-	0.03000	.024	----	----	11	UNCH	2.42000B	.03000A
1335	----	----	----	.01000-	0.02000	.012	----	----	20	UNCH	2.07000B	.09000A
1340	----	----	----	CAB	----	.005	----	----	16	UNCH	1.76000B	.07000A
TOTAL									0		590	
WGB OPT - WG1	(FUTURES SETT.	1.2963 +	9.0)									
OCT 20	----	----	----	.15000-	0.05000	.108	----	----	20	UNCH	.27000B	.09000A
1330	----	----	----						0		20	
TOTAL									0		20	
WGB OPT - WG3	(FUTURES SETT.	.00)										
SEP 20	----	----	----						0		0	
TOTAL									0		0	
WGB OPT - WG4	(FUTURES SETT.	.00)										
SEP 20	----	----	----	.97000-	0.06000	.694	----	----	225	UNCH	5.90000B	.50000A
1290	----	----	----	.13000-	0.06000	.154	----	----	2	UNCH	4.01000B	.05000A
1310	----	----	----	CAB	----	.000	----	----	6	UNCH	1.37000B	.02000
1345	----	----	----	CAB	----	.000	----	----	1	UNCH	1.12000B	.04000A
1350	----	----	----	CAB	----	.000	----	----	8	UNCH	.45000B	.04000A
1370	----	----	----	CAB	----	.000	----	----	4	UNCH	.09000B	.02000A
1400	----	----	----	CAB	----	.000	----	----	0		246	
TOTAL									0		246	
WGB OPT - WG5	(FUTURES SETT.	.00)										
SEP 20	----	----	----	.97000-	0.08000	.535	----	----	1	UNCH	3.93000B	.58000A
1295	----	----	----	.50000-	0.08000	.346	----	----	1	UNCH	3.08000B	.27000A
1305	----	----	----	.14000-	0.06000	.125	----	----	125	UNCH	1.97000B	.07000A
1320	----	----	----	CAB	----	.000	----	----	1	UNCH	.13000B	.04000
1380	----	----	----	CAB	----	.000	----	----	0		128	
TOTAL									0		128	