



PRELIMINARY

PG27 BULLETIN # 11@

BRITISH POUND CALL OPTIONS

Wed, Jan 16, 2019 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: WED, JAN 16				
1E	WEEK 1	WEEK 2	WEEK 3	WEEK 4
JAN19		810.0-975.0	810.0-975.0	810.0-975.0
FEB19	810.0-975.0		810.0-975.0	

RP	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	SEP19	DEC19
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BRITISH POUND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	
								HIGH	LOW
BRIT PND FUT									
JAN19	---	---	---	1.2859 (.7777)	UNCH	---	1772	1.3344B	1.2494
FEB19	1.2885	1.2914	1.2862A	1.2894 (.7756) +	39	1813	1016 + 187	1.3226	1.2536A
MAR19	1.2900	1.2938	1.2865	1.2911 (.7745) +	39	126336	213028 - 3359	1.4590B	1.2512
APR19	---	1.2920B	---	1.2930 (.7734) +	40	---	392	UNCH	1.2944 1.2697A
MAY19	1.2931	#1.2937B	*1.2931	1.2947 (.7724)	NEW	238	8 + 8	1.2937B	1.2931
JUN19	1.2952	1.2989B	1.2929A	1.2969 (.7711) +	39	51	1251 - 20	1.4624B	1.2591
SEP19	1.3005	1.3034	1.3005	1.3023 (.7679) +	38	7	347	UNCH	1.4623B 1.2680
DEC19	1.3065	1.3097B	1.3065	1.3077 (.7647) +	39	2	99 + 2	1.3574B	1.2729A
MAR20	---	1.3126B	---	1.3125 (.7619) +	39	---	3	UNCH	1.3151B 1.2788A
TOTAL						0	128447	216144 - 4954	
EC/BP CROSS RT									
JAN19	---	---	---	.8917 (1.1213)	UNCH	---	---	40	.9090B .8690A
FEB19	---	---	.8862A	.8864 (1.1282) -	300	---	10	UNCH	.9099B .8702A
MAR19	0.8903	.8908B	.8858A	.8873 (1.1270) -	300	5083	30229 - 455	.9120	.8710
APR19	---	---	*.8880A	.8883 (1.1257) -	305	---	10	UNCH	.9095 .8880A
JUN19	0.8904	.8918B	*.8892A	.8903 (1.1232) -	305	---	12 + 2	.9115	.8893A
SEP19	---	---	---	.8936 (1.1191) -	295	---	4	UNCH	.9100 .9050
TOTAL						0	5085	30265 - 493	

ADDITIONAL BRITISH POUND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	
								HIGH	LOW
CNH FUT									
FEB19	6.7718	6.7856B	6.7594A	6.7612 (.1479) - 0.0166	---	333	84 - 79	7.0124B	6.7398A
MAR19	6.7745	6.7877B	6.7620A	6.7624 (.1479) - 0.0171	---	671	1146 - 124	7.0234	6.3306A
APR19	6.7754	6.7878B	6.7625A	6.7628 (.1479) - 0.0175	---	9	84 + 9	6.9300B	6.7416A
JUN19	---	6.7906B	6.7681A	6.7647 (.1478) - 0.0174	---	---	16	UNCH	7.0361B 6.3520A
SEP19	---	6.7910B	6.7736A	6.7671 (.1478) - 0.0174	---	---	73	UNCH	7.1300B 6.3798A
DEC19	6.7899	6.7935B	6.7763A	6.7699 (.1477) - 0.0178	---	1	93	UNCH	7.0727B 6.5149
TOTAL						0	1014	1496 - 194	
TNR/USD FUT									
JAN19	140.340	140.820	140.090	140.550 (.0071) + 0.210	---	4120	1337 + 358	144.210	136.760A
FEB19	140.220	140.340B	*139.620A	140.060 (.0071) + 0.180	---	48	108 + 30	143.760B	139.620A
TOTAL						0	4168	1445 + 388	
MICRO INR/USD F									
JAN19	140.290	141.000	140.110	140.550 (.0071) + 0.210	---	105	333 + 14	144.200B	136.750A
TOTAL						0	105	333 + 14	
TRL FUT									
MAR19	---	#.179235B	---	.180875 (5.5287) +0.03445	---	---	1135	UNCH	.179235B ---
TOTAL						0	0	1135	

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												
FEB19	---				(FUTURES SETT. 1.2894 + 39.0)	.03040+ 0.00150	.787	---	---	41	UNCH	.03590B .01580A
1265	---					.02660+ 0.00120	.743	---	---	8	UNCH	.03190B .01380A
1270	---					.02300+ 0.00090	.693	---	---	21	UNCH	.02820B .01210A
1275	---					.01970+ 0.00060	.637	---	---	89	UNCH	.02480B .01050A
1280	---					.01670+ 0.00040	.579	---	---	432	UNCH	.02160B .00910A
1285	---					.01390 UNCH	.518	---	---	171	UNCH	.01870B .00790A
1290	---					.01150- 0.00020	.457	---	---	259	UNCH	.01610B .00690A
1295	---					.00950- 0.00030	.397	---	---	60	UNCH	.01370B .00580A
1300	---					.00770- 0.00040	.340	---	---	93	UNCH	.01160B .00500A
1310	---					.00620- 0.00050	.288	---	1	189 + 1		.00980B .00420A
1315	---					.00490- 0.00070	.239	---	---	93	UNCH	.00830B .00310
1320	---					.00390- 0.00070	.198	---	100	435 - 65		.00710 .00280A
1325	---					.00310- 0.00070	.162	---	---	160	UNCH	.00580B .00230A
1330	---					.00240 NEW	.130	---	4	2 + 2		.00480B .00180A
1335	---					.00190- 0.00060	.105	---	---	30	UNCH	.00400B .00150A
1345	---					.00120- 0.00050	.068	---	---	80	UNCH	.00260B .00100A
1350	---					.00090- 0.00050	.052	---	---	136	UNCH	.00220B .00080A
1380	---					.00020- 0.00030	.012	---	---	10	UNCH	.00070B .00030A
TOTAL									105	2309 - 62		
GBU OPT - 3BP												
JAN19	---				(FUTURES SETT. 1.2859 .0)	.13610+ 0.00390	1.000	---	---	2	UNCH	.12420B .10050A
1155	---					.13110+ 0.00390	1.000	---	---	2	UNCH	.12550B .09560A
1160	---					.12610+ 0.00390	1.000	---	---	3	UNCH	.12090B .09070A
1165	---					.11110+ 0.00390	1.000	---	---	1	UNCH	.10610B .07610A
1180	---					.08110+ 0.00390	1.000	---	---	1	UNCH	.07660B .04800A
1210	---											



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GBU OPT - 3BP		(FUTURES SETT.	1.2859	.0)													
1220	----	----	----	----	.07110+	0.00390	1.000	----	----	1	UNCH	.07370B	.03950A				
1235	----	----	----	----	.05620+	0.00380	.999	----	----	1	UNCH	.06180B	.02790A				
1240	----	----	----	----	.05120+	0.00370	.999	----	----	1	UNCH	.05690B	.02450A				
1265	----	----	----	----	.02640+	0.00220	.980	----	----	45	UNCH	.03270B	.01120A				
1270	----	----	----	----	.02160+	0.00150	.960	----	----	244	UNCH	.02810B	.00940A				
1275	----	----	----	----	.01700+	0.00070	.918	----	----	105	UNCH	.02380B	.00790A				
1280	----	----	----	----	.01270-	0.00030	.841	----	22	530	UNCH	.01980B	.00660A				
1285	----	----	----	----	.00890-	0.00110	.714	----	----	137	UNCH	.01610B	.00540A				
1290	----	----	----	----	.00590-	0.00170	.541	----	----	158	UNCH	.01330B	.00420A				
1295	----	----	----	----	.00370-	0.00190	.364	----	11	161 -	2	.01110B	.00320A				
1300	----	----	----	----	.00220-	0.00190	.218	----	202	847 -	192	.00920B	.00210				
1305	----	----	----	----	.00120-	0.00180	.114	----	----	218	UNCH	.00760B	.00130A				
1310	----	----	----	----	.00070-	0.00140	.058	----	5	30 +	4	.00620B	.00070				
1315	----	----	----	----	.00040-	0.00110	.028	----	2	124 +	1	.00500B	.00050A				
1320	----	----	----	----	.00020-	0.00080	.012	----	60	162 -	20	.00410B	.00030A				
1325	----	----	----	----	.00020-	0.00050	.010	----	----	28	UNCH	.00330B	.00020A				
1330	----	----	----	----	.00010-	0.00040	.004	----	----	384	UNCH	.00260B	.00010A				
1335	----	----	----	----	.00010-	0.00020	.001	----	----	32	UNCH	.00210B	.00010A				
1340	----	----	----	----	CAB	----	.000	----	----	6	UNCH	.00180B	.00010A				
1350	----	----	----	----	CAB	----	.000	----	----	87	UNCH	.00120B	.00020A				
1355	----	----	----	----	CAB	----	.000	----	----	17	UNCH	.00110B	.00010A				
1360	----	----	----	----	CAB	----	----	----	----	1	UNCH	.00090B	.00010				
1405	----	----	----	----	CAB	----	----	----	----	1	UNCH	.00010	.00010				
TOTAL									302	3329 -	209						
FEB19		(FUTURES SETT.	1.2894 +	39.0)													
1275	----	----	----	----	.02710+	0.00100	.648	----	----	1	UNCH	.03060B	.01910A				
1290	----	----	----	----	.01830+	0.00020	.516	----	----	22	UNCH	.02170B	.01280A				
1305	----	----	----	----	.01170-	0.00040	.382	----	----	24	UNCH	.01470B	.00830A				
1315	----	----	----	----	.00840-	0.00070	.299	----	----	58	UNCH	.01110B	.00610A				
1325	----	----	----	----	.00600-	0.00070	.229	----	----	75	UNCH	.00820B	.00450A				
1330	----	----	----	----	.00500-	0.00070	.197	----	----	1	UNCH	.00700B	.00380A				
1350	----	----	----	----	.00240-	0.00050	.105	----	73	60 +	40	.00360B	.00190A				
TOTAL									73	241 +	40						
GBU OPT - 4BP		(FUTURES SETT.	1.2859	.0)													
JAN19	----	----	----	----	.13600+	0.00380	.999	----	----	1	UNCH	.13090B	.10090A				
1155	----	----	----	----	.13100+	0.00380	.999	----	----	1	UNCH	.12600B	.09600A				
1160	----	----	----	----	.12100+	0.00380	.999	----	----	1	UNCH	.11610B	.08630A				
1170	----	----	----	----	.11610+	0.00390	.999	----	----	1	UNCH	.11110B	.08150A				
1175	----	----	----	----	.09610+	0.00370	.998	----	----	1	UNCH	.09900B	.06270A				
1195	----	----	----	----	.06140+	0.00350	.980	----	----	1	UNCH	.06700B	.03360A				
1230	----	----	----	----	.05640+	0.00330	.974	----	----	1	UNCH	.06210B	.03010A				
1235	----	----	----	----	.05160+	0.00320	.966	----	----	1	UNCH	.05720B	.02670A				
1240	----	----	----	----	.04670+	0.00290	.953	----	----	2	UNCH	.05240B	.02360A				
1245	----	----	----	----	.03730+	0.00250	.919	----	----	1	UNCH	.04300B	.01810A				
1260	----	----	----	----	.03280+	0.00220	.888	----	----	37	UNCH	.03850B	.01570A				
1265	----	----	----	----	.02840+	0.00170	.851	----	----	50	UNCH	.03410B	.01360A				
1270	----	----	----	----	.02430+	0.00130	.802	----	----	123	UNCH	.02990B	.01170A				
1275	----	----	----	----	.02040+	0.00090	.744	----	----	22	UNCH	.02600B	.01000A				
1280	----	----	----	----	.01680+	0.00030	.678	----	17	411 +	11	.02230B	.00860A				
1285	----	----	----	----	.01360-	0.00010	.602	----	----	17	UNCH	.01900B	.00730A				
1290	----	----	----	----	.01070-	0.00060	.521	----	27	1206 +	4	.01600B	.00620A				
1295	----	----	----	----	.00830-	0.00090	.439	----	120	127 +	120	.01330B	.00530A				
1300	----	----	----	----	.00630-	0.00110	.359	----	63	505 +	63	.01130B	.00430A				
1305	----	----	----	----	.00470-	0.00120	.285	----	----	21	UNCH	.00960B	.00350A				
1315	----	----	----	----	.00250-	0.00120	.167	----	62	172 +	62	.00670B	.00220A				
1320	----	----	----	----	.00180-	0.00110	.124	----	1	94 +	1	.00560B	.00180A				
1330	----	----	----	----	.00100-	0.00080	.070	----	----	1	UNCH	.00380B	.00100A				
1340	----	----	----	----	.00050-	0.00060	.035	----	----	1	UNCH	.00260B	.00060A				
1350	----	----	----	----	.00030-	0.00040	.020	----	5	6 +	5	.00170B	.00030				
1385	----	----	----	----	.00010-	0.00010	.001	----	----	5	UNCH	.00060B	.00010A				
1390	----	----	----	----	.00010	UNCH	.000	----	2	2 +	2	.00050B	.00010				
TOTAL									297	2811 +	268						
GBU OPT - GBU		(FUTURES SETT.	1.2894 +	39.0)													
FEB19	----	----	----	----	.22680N		1.000	----	----	1	UNCH	.21520B	.19480A				
1060	----	----	----	----	.19190N		1.000	----	----	1	UNCH	.22190B	.16030A				
1095	----	----	----	----	.16700N		.999	----	----	235	UNCH	.21460B	.13570A				
1120	----	----	----	----	.16200N		.999	----	----	103	UNCH	.20970B	.13080A				
1125	----	----	----	----	.15710N		.999	----	----	57	UNCH	.20480B	.12590A				
1130	----	----	----	----	.15210N		.999	----	----	18	UNCH	.19990B	.12100A				
1135	----	----	----	----	.14710N		.999	----	----	8	UNCH	.19500B	.11610A				
1140	----	----	----	----	.14210N		.999	----	----	4	UNCH	.19020B	.11120A				
1145	----	----	----	----	.13720N		.999	----	----	2	UNCH	.18530B	.10640A				
1150	----	----	----	----	.13220N		.998	----	----	1	UNCH	.18050B	.10160A				



2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG27 BULLETIN # 11@		BRITISH POUND CALL OPTIONS										wed, Jan 16, 2019		PG27			
GBU OPT - GBU		(FUTURES SETT.	1.2894 +	39.0)													
1170	----	----	.11730N		.12100	NEW	.996	----	2	2 +	2	.16600B	.08740A				
1180	----	----	.10750N		.11110+ 0.00360		.990	----	1	3 +	1	.15650B	.07820A				
1185	----	----	.10260N		.10610	NEW	.989	----	1	1 +	1	.15170B	.07370A				
1190	----	----	.09770N		.10120+ 0.00350		.989	----	1	1 +	1	.14700B	.06930A				
1200	----	----	.08790N		.09140+ 0.00350		.979	----	2	11	UNCH	.13760B	.06060A				
1205	----	----	.08310N		.08650+ 0.00340		.974	----	1	2 +	1	.13300B	.05650A				
1215	----	----	.07350N		.07680+ 0.00330		.960	----	----	2	UNCH	.12370B	.04840A				
1220	----	----	.06880N		.07200+ 0.00320		.951	----	----	12	UNCH	.11920B	.04460A				
1230	----	----	.05960N		.06250+ 0.00290		.929	----	----	7	UNCH	.11010B	.03740A				
1235	----	----	.05510N		.05790+ 0.00280		.912	----	1	7 +	1	.10560B	.03400A				
1240	----	----	.05070N		.05340+ 0.00270		.895	----	----	50	UNCH	.10120B	.03080A				
1245	----	----	.04640N		.04890+ 0.00250		.872	----	----	4	UNCH	.09680B	.02780A				
1250	----	----	.04230N		.04450+ 0.00220		.848	----	----	147	UNCH	.09240B	.02500A				
1255	----	----	.03830N		.04030+ 0.00200		.819	----	----	261	UNCH	.08810B	.02230A				
1260	----	----	.03450N		.03630+ 0.00180		.787	----	----	180	UNCH	.08380B	.01990A				
1265	----	----	.03090N		.03240+ 0.00150		.750	----	----	210	UNCH	.07960B	.01770A				
1270	----	----	.02750N		.02870+ 0.00120		.709	----	1	546 -	1	.07540B	.01570A				
1275	----	----	.02430N		.02520+ 0.00090		.665	----	4	445 -	2	.07130B	.01380A				
1280	----	----	.02140N		.02200+ 0.00060		.618	----	26	1250 -	5	.06720B	.01220A				
1285	----	----	.01870N		.01900+ 0.00030		.568	----	36	823 +	12	.06330B	.01070A				
1290	----	----	.01630N		.01630	UNCH	.517	----	2	590	UNCH	.05940B	.00930A				
1295	----	----	.01400N		.01380- 0.00020		.465	----	152	529 +	87	.05560B	.00820A				
1300	----	----	.01200N		.01170- 0.00030		.414	----	70	1929 +	22	.05190B	.00680				
1305	----	----	.01030N		.00970- 0.00060		.364	----	31	959 +	25	.04840B	.00620A				
1310	----	----	.00870N		.00810- 0.00060		.318	----	13	1478 -	1	.04490B	.00520				
1315	----	----	.00740N		.00670- 0.00070		.274	----	8	928 -	8	.04150B	.00460A				
1320	----	----	.00630N		.00550- 0.00080		.234	----	31	1886 -	26	.03830B	.00390A				
1325	----	----	.00530N		.00450- 0.00080		.199	----	9	867 -	6	.03540B	.00320A				
1330	----	----	.00440N		.00370- 0.00070		.168	----	45	853 +	3	.03240B	.00270A				
1335	----	----	.00370N		.00300- 0.00070		.140	----	10	457 +	1	.02950B	.00220A				
1340	----	----	.00310N		.00250- 0.00060		.119	----	28	1340 +	4	.02690B	.00180A				
1345	----	----	.00260N		.00210- 0.00050		.101	----	1	349	UNCH	.02430B	.00150A				
1350	----	----	.00210N		.00170- 0.00040		.083	----	26	687 +	4	.02190B	.00120				
1355	----	----	.00180N		.00140- 0.00040		.069	----	2	189	UNCH	.01960B	.00110A				
1360	----	----	.00150N		.00120- 0.00030		.059	----	7	406 -	1	.01760B	.00090A				
1365	----	----	.00120N		.00100- 0.00020		.050	----	----	146	UNCH	.01570B	.00080A				
1370	----	----	.00110N		.00080- 0.00030		.040	----	3	49 +	3	.01390B	.00070A				
1375	----	----	.00090N		.00070- 0.00020		.035	----	1	34 -	1	.01230B	.00070A				
1380	----	----	.00080N		.00060- 0.00020		.030	----	6	350 +	1	.01090B	.00050				
1385	----	----	.00070N		.00050- 0.00020		.025	----	----	49	UNCH	.00960B	.00040A				
1390	----	----	.00060N		.00040- 0.00020		.020	----	5	394	UNCH	.00850B	.00040A				
1395	----	----	.00050N		.00040- 0.00010		.019	----	----	83	UNCH	.00740B	.00040A				
1400	----	----	.00040N		.00030- 0.00010		.015	----	----	897	UNCH	.00650B	.00030				
1405	----	----	.00030N		.00030	UNCH	.014	----	----	27	UNCH	.00570B	.00030A				
1410	----	----	.00030N		.00030	UNCH	.014	----	----	31	UNCH	.00500B	.00020A				
1415	----	----	.00020N		.00020	UNCH	.010	----	----	36	UNCH	.00430B	.00020				
1420	----	----	.00020N		.00020	UNCH	.009	----	----	91	UNCH	.00380B	.00020				
1425	----	----	.00020N		.00020	UNCH	.009	----	----	32	UNCH	.00330B	.00020				
1430	----	----	.00010N		.00020+ 0.00010		.009	----	----	918	UNCH	.00290B	.00010				
1435	----	----	.00010N		.00020+ 0.00010		.008	----	----	5	UNCH	.00250B	.00030				
1440	----	----	.00010N		.00010	UNCH	.004	----	----	16	UNCH	.00220B	.00030A				
1445	----	----	.00010N		.00010	UNCH	.003	----	----	3	UNCH	.00180B	.00030A				
1450	----	----	.00010N		.00010	UNCH	.002	----	----	11	UNCH	.00150B	.00020A				
1455	----	----	.00010N		.00010	UNCH	.002	----	2	17 +	2	.00130B	.00010				
1460	----	----	.00010N		.00010	UNCH	.001	----	----	1	UNCH	.00110B	.00020A				
1465	----	----	----		.00010+ 0.00010		.001	----	----	60	UNCH	.00100B	.00020A				
1470	----	----	----		.00010+ 0.00010		.001	----	----	35	UNCH	.00080B	.00010				
1475	----	----	----		.00010+ 0.00010		.000	----	----	13	UNCH	.00070B	.00010				
1480	----	----	----		.00010+ 0.00010		.000	----	----	1356	UNCH	.00060B	.00010				
1490	----	----	----		.00010+ 0.00010		.000	----	----	3	UNCH	.00050B	.00010				
1495	----	----	----		.00010+ 0.00010		.000	----	----	1	UNCH	.00040B	.00010				
1500	----	----	----		.00010+ 0.00010		.000	----	----	213	UNCH	.00020B	.00010				
1510	----	----	----			CAB	.000	----	----	91	UNCH	.00030	.00020A				
1525	----	----	----			CAB	.000	----	----	90	UNCH	.00020	.00010A				
1535	----	----	----			CAB	.000	----	----	37	UNCH	.00010	.00010				
1555	----	----	----			CAB	----	----	----	23	UNCH	.00010	.00010				
1565	----	----	----			CAB	----	----	----	43	UNCH	.00010	.00010				
TOTAL									528	22996 +	120						
MAR19 1040	----	(FUTURES SETT.	1.2911 +	39.0)	.25040+ 0.00390		.998	----	----	3	UNCH	.28140B	.23820A				
1045	----	----	.24150N		.24540+ 0.00390		.998	----	----	3	UNCH	.27650B	.23280A				
1050	----	----	.23650N		.24040+ 0.00390		.998	----	----	9	UNCH	.27160B	.22800A				



PRELIMINARY

PG27 BULLETIN # 11@		BRITISH POUND CALL OPTIONS										wed, Jan 16, 2019		PG27		
GBU OPT - GBU		(FUTURES SETT.	1.2911 +	39.0)												
1560	----	----	.00010N	.00010	UNCH	.000	----	----	260	UNCH	.01210B	.00010A				
1570	----	----	.00010N	.00010	UNCH	.000	----	----	1	UNCH	.00110B	.00010				
1575	----	----	----	.00010+ 0.00010		.000	----	----	30	UNCH	.00080B	.00010A				
1600	----	----	----	.00010+ 0.00010		.000	----	----	33	UNCH	.00060B	.00010A				
1630	----	----	----	.00010+ 0.00010		.000	----	----	4	UNCH	.00010	.00010				
1635	----	----	----	.00010+ 0.00010		----	----	----	10	UNCH	.00010	.00010				
1695	----	----	----	.00010+ 0.00010		----	----	----	63	UNCH	.00010	.00010				
TOTAL									1854	38222 +	1075					
APR19		(FUTURES SETT.	1.2930 +	40.0)												
1250	----	----	.05710N	.05900+ 0.00190		.744	----	----	2	UNCH	.06630B	.04210A				
1260	----	----	.04990N	.05160+ 0.00170		.701	----	----	15	UNCH	.06030B	.03600				
1275	----	----	.04010N	.04140+ 0.00130		.629	----	----	1	UNCH	.05630B	.02920A				
1280	----	----	.03710N	.03820+ 0.00110		.603	----	----	36	UNCH	.05270B	.02690A				
1285	----	----	.03420N	.03510+ 0.00090		.577	----	----	496	UNCH	.05840B	.02490A				
1290	----	----	.03140N	.03220+ 0.00080		.549	----	271	767 -	14	.05500B	.02290A				
1295	----	----	.02880N	.02950+ 0.00070		.521	----	----	22	UNCH	.05170B	.02110A				
1300	----	----	.02630N	.02680+ 0.00050		.493	----	----	129	UNCH	.04850B	.01950A				
1305	----	----	.02400N	.02440+ 0.00040		.464	----	28	50	UNCH	.04530B	.01790A				
1310	----	----	.02180N	.02210+ 0.00030		.435	----	----	27	UNCH	.04230B	.01650A				
1315	----	----	.01980N	.02000+ 0.00020		.407	----	----	1	UNCH	.03940B	.01510A				
1320	----	----	.01790N	.01800+ 0.00010		.379	----	4	35 +	4	.03660B	.01380A				
1325	----	----	.01620N	.01610- 0.00010		.351	----	4	12 +	4	.03390B	.01250A				
1330	----	----	.01460N	.01440- 0.00020		.325	----	----	24	UNCH	.03130B	.01130A				
1335	----	----	.01310N	.01290- 0.00020		.299	----	----	96	UNCH	.02890B	.01020A				
1340	----	----	.01170N	.01150- 0.00020		.275	----	----	589	UNCH	.02650B	.00910A				
1345	----	----	.01050N	.01020- 0.00030		.251	----	----	3	UNCH	.02430B	.00810A				
1350	----	----	.00940N	.00900- 0.00040		.228	----	7	852 +	6	.02220B	.00730A				
1360	----	----	.00740N	.00700- 0.00040		.187	----	----	48	UNCH	.01840B	.00580A				
1375	----	----	.00510N	.00480- 0.00030		.137	----	----	50	UNCH	.01360B	.00380A				
1380	----	----	.00450N	.00420- 0.00030		.122	----	----	80	UNCH	.01230B	.00340A				
1385	----	----	.00390N	.00370- 0.00020		.110	----	----	12	UNCH	.01120B	.00300A				
1390	----	----	.00340N	.00320- 0.00020		.097	----	2	50 +	2	.01010B	.00270A				
1395	----	----	.00300N	.00290- 0.00010		.088	----	----	4	UNCH	.00910B	.00240A				
1400	----	----	.00270N	.00250- 0.00020		.078	----	515	577 +	500	.00820B	.00220A				
1405	----	----	.00230N	.00220- 0.00010		.069	----	----	119	UNCH	.00740B	.00190A				
1415	----	----	.00180N	.00180	UNCH	.057	----	----	26	UNCH	.00600B	.00150A				
1420	----	----	.00160N	.00160	UNCH	.051	----	----	26	UNCH	.00530B	.00140A				
1425	----	----	.00140N	.00140	UNCH	.045	----	----	40	UNCH	.00480B	.00120A				
1450	----	----	.00080N	.00080	UNCH	.026	----	----	30	UNCH	.00280B	.00070A				
1460	----	----	.00060N	.00060	UNCH	.020	----	----	3	UNCH	.00230B	.00060A				
1465	----	----	.00050N	.00050	UNCH	.017	----	----	1	UNCH	.00200B	.00050A				
1470	----	----	.00050N	.00050	UNCH	.017	----	----	10	UNCH	.00190B	.00050A				
1605	----	----	----	CAB	----	.000	----	----	7	UNCH	.00010	.00010				
TOTAL									831	4240 +	502					
MAY19		(FUTURES SETT.	1.2947	39.0)												
1285	----	----	.03840N	.03960+ 0.00120		.569	----	----	2	UNCH	.04340B	.03200A				
1290	----	----	.03570N	.03670	NEW	.546	----	1	1 +	1	.04040B	.02960A				
1300	----	----	.03060N	.03130+ 0.00070		.497	----	5	15 +	5	.03490B	.02520A				
1325	----	----	.02010N	.02010	UNCH	.374	----	----	23	UNCH	.02330B	.01630A				
1350	----	----	.01260N	.01220- 0.00040		.261	----	----	405	UNCH	.01480B	.00970				
1355	----	----	.01140N	.01090- 0.00050		.240	----	----	30	UNCH	.01340B	.00900A				
1360	----	----	.01030N	.00980	NEW	.221	----	10	10 +	10	.01220B	.00810A				
1395	----	----	.00490N	.00440- 0.00050		.115	----	----	1	UNCH	.00580B	.00380A				
1400	----	----	.00440N	.00400- 0.00040		.106	----	3	620	UNCH	.00510B	.00340A				
1410	----	----	.00360N	.00310- 0.00050		.085	----	----	1	UNCH	.00410B	.00270A				
1430	----	----	.00230N	.00200- 0.00030		.057	----	----	20	UNCH	.00270B	.00170A				
1440	----	----	.00190N	.00160- 0.00030		.047	----	----	2	UNCH	.00220B	.00140A				
1450	----	----	.00150N	.00130- 0.00020		.038	----	3	201	UNCH	.00170B	.00110A				
1490	----	----	.00070N	.00050- 0.00020		.016	----	----	10	UNCH	.00090	.00090				
TOTAL									22	1341 +	16					
JUN19		(FUTURES SETT.	1.2969 +	39.0)												
1240	----	----	.07190N	.07420+ 0.00230		.729	----	----	1	UNCH	.07070B	.05710A				
1245	----	----	.06830N	.07050+ 0.00220		.713	----	----	1	UNCH	.07590B	.05400A				
1250	----	----	.06480N	.06690+ 0.00210		.696	----	----	1	UNCH	.07300B	.05110A				
1260	----	----	.05800N	.05990+ 0.00190		.662	----	----	3	UNCH	.06940B	.04560A				
1265	----	----	.05470N	.05650+ 0.00180		.643	----	----	2	UNCH	.07240B	.04300A				
1270	----	----	.05160N	.05320+ 0.00160		.624	----	2	2 +	1	.07330B	.04050A				
1275	----	----	.04850N	.05010+ 0.00160		.605	----	23	38 +	23	.07220B	.03810A				
1280	----	----	.04560N	.04700+ 0.00140		.585	----	----	14	UNCH	.07090B	.03580A				
1285	----	----	.04270N	.04410+ 0.00140		.564	----	----	6	UNCH	.07100B	.03350A				
1290	----	----	.04000N	.04120+ 0.00120		.543	----	----	26	UNCH	.06880B	.03140A				
1295	----	----	.03740N	.03850+ 0.00110		.522	----	----	22	UNCH	.07210B	.02940A				
1300	----	----	.03490N	.03590+ 0.00100		.501	----	----	139	UNCH	.07080B	.02750A				
1305	----	----	.03250N	.03340+ 0.00090		.479	----	1	4 -	1	.06840B	.02570A				



PRELIMINARY

PG27 BULLETIN # 11@		BRITISH POUND CALL OPTIONS										wed, Jan 16, 2019		PG27		
GBU OPT - GBU		(FUTURES SETT.	1.2969 +	39.0)												
1310	----	----	.03020N	.03100+ 0.00080	.457	----	----	62	UNCH	.06590B	.02400A					
1315	----	----	.02810N	.02870+ 0.00060	.436	----	----	18	UNCH	.06360B	.02230A					
1320	----	----	.02600N	.02650+ 0.00050	.414	----	12	206 -	6	.06990B	.02080A					
1325	----	----	.02410N	.02450+ 0.00040	.393	----	----	74	UNCH	.06650B	.01930A					
1330	----	----	.02230N	.02250+ 0.00020	.371	----	----	62	UNCH	.06320B	.01790A					
1335	----	----	.02060N	.02070+ 0.00010	.350	----	----	17	UNCH	.06000B	.01660A					
1340	----	----	.01890N	.01900+ 0.00010	.330	----	----	1667	UNCH	.05690B	.01540A					
1345	----	----	.01740N	.01740 UNCH	.310	----	6	3005	UNCH	.05390B	.01430A					
1350	----	----	.01600N	.01590- 0.00010	.290	----	203	385 +	110	.05090B	.01260					
1360	----	----	.01340N	.01320- 0.00020	.253	----	----	68	UNCH	.04540B	.01090A					
1365	----	----	.01220N	.01200- 0.00020	.236	----	----	39	UNCH	.04280B	.01000A					
1370	----	----	.01120N	.01090- 0.00030	.219	----	----	133	UNCH	.04030B	.00900A					
1375	----	----	.01020N	.00990- 0.00030	.203	----	----	80	UNCH	.03790B	.00820A					
1380	----	----	.00930N	.00890- 0.00040	.187	----	----	49	UNCH	.03560B	.00750A					
1385	----	----	.00840N	.00810- 0.00030	.173	----	8	9 +	8	.03340B	.00680A					
1390	----	----	.00770N	.00730- 0.00040	.160	----	----	51	UNCH	.03140B	.00610A					
1395	----	----	.00700N	.00660- 0.00040	.147	----	----	1	UNCH	.02940B	.00560A					
1400	----	----	.00630N	.00590- 0.00040	.134	----	163	1909 +	59	.02750B	.00510A					
1405	----	----	.00580N	.00540- 0.00040	.124	----	8	3025 +	2	.02570B	.00460A					
1410	----	----	.00520N	.00480- 0.00040	.113	----	----	154	UNCH	.02400B	.00410A					
1415	----	----	.00480N	.00430- 0.00050	.103	----	----	3	UNCH	.02250B	.00370A					
1420	----	----	.00430N	.00390- 0.00040	.095	----	----	452	UNCH	.02100B	.00330A					
1425	----	----	.00390N	.00350- 0.00040	.086	----	----	9	UNCH	.01960B	.00300A					
1430	----	----	.00360N	.00320- 0.00040	.079	----	26	50 +	24	.01830B	.00270A					
1435	----	----	.00320N	.00290- 0.00030	.073	----	----	2	UNCH	.01710B	.00250A					
1440	----	----	.00300N	.00260- 0.00040	.066	----	----	128	UNCH	.01590B	.00220A					
1450	----	----	.00250N	.00210- 0.00040	.055	----	1	28 +	1	.01100B	.00180A					
1455	----	----	.00220N	.00190- 0.00030	.050	----	----	96	UNCH	.01020B	.00170A					
1475	----	----	.00160N	.00130- 0.00030	.035	----	----	10	UNCH	.00700	.00120A					
1480	----	----	.00140N	.00120- 0.00020	.032	----	----	8	UNCH	.00700	.00110A					
1490	----	----	.00120N	.00100- 0.00020	.027	----	----	25	UNCH	.00270B	.00100A					
1500	----	----	.00100N	.00080- 0.00020	.022	----	----	132	UNCH	.00700	.00090A					
1510	----	----	.00090N	.00070- 0.00020	.019	----	----	60	UNCH	.00190B	.00070A					
TOTAL							453	12276 +	221							
SEP19 1255		(FUTURES SETT.	1.3023 +	38.0)												
1260	----	----	.06990N	.07490+ 0.00170	.669	----	----	5	UNCH	.08030B	.06020A					
1265	----	----	.06670N	.07150+ 0.00160	.655	----	----	17	UNCH	.07710B	.05750A					
1280	----	----	.05750N	.06820+ 0.00150	.640	----	----	7	UNCH	.08300B	.05470A					
1285	----	----	.05460N	.05880+ 0.00130	.592	----	----	2	UNCH	.07730B	.04710A					
1290	----	----	.05190N	.05590+ 0.00130	.576	----	----	8	UNCH	.07910B	.04480A					
1295	----	----	.04920N	.05300+ 0.00110	.559	----	----	2	UNCH	.07780B	.04250A					
1300	----	----	.04650N	.05020+ 0.00100	.542	----	----	41	UNCH	.07790B	.04030A					
1310	----	----	.04160N	.04750+ 0.00100	.525	----	----	2	UNCH	.08010B	.03820A					
1315	----	----	.03920N	.04430+ 0.00070	.490	----	----	2	UNCH	.07440B	.03420A					
1320	----	----	.03700N	.04230+ 0.00070	.490	----	----	2	UNCH	.07440B	.03420A					
1325	----	----	.03480N	.03990+ 0.00070	.473	----	----	19	UNCH	.07110B	.03230A					
1330	----	----	.03280N	.03750+ 0.00050	.455	----	----	3	UNCH	.06780B	.03050A					
1335	----	----	.03080N	.03530+ 0.00050	.438	----	----	31	UNCH	.06470B	.02870A					
1340	----	----	.02900N	.03310+ 0.00030	.420	----	----	1	UNCH	.06160B	.02710A					
1350	----	----	.02550N	.03110+ 0.00030	.403	----	----	2	UNCH	.05850B	.02550A					
1355	----	----	.02390N	.02910+ 0.00010	.386	----	----	4	UNCH	.05560B	.02410A					
1360	----	----	.02230N	.02550 UNCH	.352	----	----	64	UNCH	.05000B	.02130A					
1365	----	----	.02090N	.02380- 0.00010	.336	----	----	54	UNCH	.04730B	.02010A					
1370	----	----	.01950N	.02210- 0.00020	.319	----	----	14	UNCH	.04470B	.01890A					
1375	----	----	.01820N	.02090N	.303	----	----	15	UNCH	.04220B	.01760A					
1395	----	----	.01360N	.01910- 0.00040	.288	----	----	2	UNCH	.03980B	.01640A					
1400	----	----	.01260N	.01780- 0.00040	.273	----	----	5	UNCH	.03740B	.01530A					
1420	----	----	.00940N	.01310- 0.00050	.217	----	----	2	UNCH	.02910B	.01140A					
1430	----	----	.00810N	.01210- 0.00050	.204	----	----	35	UNCH	.02720B	.01050A					
1450	----	----	.00600N	.00870- 0.00070	.157	----	----	5	UNCH	.02070B	.00780A					
1455	----	----	.00550N	.00740- 0.00070	.138	----	----	19	UNCH	.01800B	.00670A					
1465	----	----	.00470N	.00600N	.103	----	----	37	UNCH	.01350B	.00490A					
1480	----	----	.00370N	.00520- 0.00080	.096	----	----	97	UNCH	.01260B	.00460A					
1500	----	----	.00280N	.00480- 0.00070	.082	----	----	2	UNCH	.01090B	.00400A					
1520	----	----	.00210N	.00320- 0.00050	.067	----	----	5	UNCH	.00700	.00310A					
1570	----	----	.00110N	.00370+ 0.00070	.050	----	----	53	UNCH	.00550	.00230A					
TOTAL							0	563								
DEC19 1300		(FUTURES SETT.	1.3077 +	39.0)												
1310	----	----	.05020N	.05710+ 0.00160	.543	----	----	1	UNCH	.05870B	.04910A					
1320	----	----	.04540N	.05170+ 0.00150	.513	----	----	25	UNCH	.05330B	.04470A					
1350	----	----	.03300N	.04670+ 0.00130	.482	----	----	70	UNCH	.04920B	.04060A					
								1	UNCH	.03560B	.02960A					



PRELIMINARY

PG27 BULLETIN # 11@	BRITISH POUND CALL OPTIONS										wed, Jan 16, 2019	PG27
GBU OPT - GBU 1400	(FUTURES SETT.)	1.3077 +	39.0)									
		.01860N		.01810-	0.00050	.252	----	----	50	UNCH	.02010	.01570
TOTAL								0	147			
WGB OPT - WG1 FEB 19 1285	(FUTURES SETT.)	1.2894 +	39.0)									
				1.80000+	0.03000	.572	----	----	12	UNCH	2.28000B	1.21000A
1290				1.53000	UNCH	.517	----	----	35	UNCH	2.00000B	1.03000A
1295				1.29000	NEW	.462	----	23	23 +	23	1.73000B	.87000A
1300				1.07000	NEW	.407	----	27	27 +	27	1.50000B	.73000A
1315				.60000-	0.06000	.262	----	----	27	UNCH	.94000B	.42000A
TOTAL								50	124 +	50		
WGB OPT - WG3 JAN 19 1285	(FUTURES SETT.)	1.2859	.0)									
				.61000-	0.14000	1.000	326	20	----	326	1.43000B	.37000A
1290				.11000-	0.40000	1.000	41	12	----	32	1.12000B	.06000
1295				CAB	----	----	----	150	----	83	.91000B	.03000A
1300				CAB	----	----	----	3	----	141	.73000B	.01000A
TOTAL								185	0 -	1830		
WGB OPT - WG4 JAN 19 1240	(FUTURES SETT.)	1.2859	.0)									
				5.13000+	0.33000	.979	----	----	1	UNCH	5.70000B	2.61000A
1275				1.91000+	0.08000	.784	----	----	6	UNCH	2.51000B	.94000A
1280				1.53000+	0.02000	.708	----	----	500	UNCH	2.13000B	.80000A
1285				1.20000-	0.03000	.621	----	1	5 +	1	1.78000B	.67000A
1290				.91000-	0.08000	.525	----	45	289 +	39	1.47000B	.56000A
1295				.67000-	0.11000	.425	----	----	55	UNCH	1.23000B	.46000A
1300				.48000	NEW	.330	----	3	3 +	3	1.04000B	.37000A
1325				.08000-	0.09000	.063	----	----	1	UNCH	.40000B	.09000A
1330				.05000-	0.08000	.040	----	----	1	UNCH	.32000B	.06000A
TOTAL								49	861 +	43		
WGB OPT - WG5 JAN 19 1275	(FUTURES SETT.)	1.2859	.0)									
				2.20000+	0.08000	.707	----	----	2	UNCH	2.73000B	1.30000A
1280				1.86000+	0.05000	.650	----	----	28	UNCH	2.38000B	1.10000A
1290				1.27000-	0.02000	.519	----	----	15	UNCH	1.76000B	.78000A
1295				1.03000-	0.05000	.451	----	----	39	UNCH	1.49000B	.65000A
1300				.82000-	0.07000	.385	----	----	432	UNCH	1.25000B	.54000A
1305				.65000-	0.09000	.323	----	----	426	UNCH	1.05000B	.44000A
1320				.31000-	0.09000	.175	----	----	1	UNCH	.59000B	.24000A
TOTAL								0	943			