



PRELIMINARY

PG28 BULLETIN #149@

BRITISH POUND PUT OPTIONS

Fri, Aug 02, 2024 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 GBU OPT, SEP24, and OCT24 contracts.

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.



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Table with columns for contract dates (GBU OPT, NOV24, DEC24, JAN25, FEB25, MAR25), prices, and various option specifications. Includes sub-sections for (FUTURES SETT, CAB, CAB) and various price points like 1.2814, 1.2813, 1.2806.

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Table with columns for contract type (e.g., GBU OPT, APR25, JUN25), strike price, open, range, high, low, closing, range, settlement price, delta, exercise price, volume, trades cleared, open interest, and contract specifications. Includes sub-sections for APR25, JUN25, JUL25, AUG24, and SBP\_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 PUTS \*\*SETT.PRICE\*\*

Table with columns for contract type (e.g., GBU OPT), strike price, open, range, high, low, closing, range, settlement price, delta, exercise price, volume, trades cleared, open interest, and contract specifications. Includes sub-sections for AUG24 and various strike prices.

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Table with columns for contract details (e.g., 1270, .00350), settlement status (FUTURES SETT), and prices. Includes a TOTAL row at the bottom of the section.

Table with columns for contract details (e.g., SEP24, 1050), settlement status (FUTURES SETT), and prices. Includes a TOTAL row at the bottom of the section.

Table with columns for contract details (e.g., OCT24, 1020), settlement status (FUTURES SETT), and prices. Includes a TOTAL row at the bottom of the section.

Table with columns for contract details (e.g., NOV24, 1110), settlement status (FUTURES SETT), and prices. Includes a TOTAL row at the bottom of the section.

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Table with columns for contract month (e.g., DEC24, JAN25, FEB25, MAR25, APR25, MAY25, JUN25, JUL25), contract type (FUTURES SETT), strike price, and various option parameters. Includes sub-sections for CAB and UNCH options.

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PG28 BULLETIN #149@		BRITISH POUND PUT OPTIONS				Fri, Aug 02, 2024 PG28				
TOTAL							0	596		
MGM OPT										
AUG24		(FUTURES SETT	1.2808 +	78.0 )						
1290	.00010	.00010	----	----	CAB	----	1	1 +	.00080B .00010A	
1255	.00020	.00020	----	----	CAB	----	50	50 +	.00130B .00010A	
1260	----	.00020B	*.00010A	----	CAB	----	3	UNCH	.00190B .00010A	
1265	----	.00090B	.00020A	----	CAB	----	10	UNCH	.00290B .00020A	
1267	----	.00150B	*.00020A	----	CAB	----	1	UNCH	.00350B .00020A	
1267	----	#.00640B	.00280A	----	CAB	----	50	UNCH	.00640B .00230A	
1270	----	#.00630B	.00240A	----					.00630B .00180A	
1270	.00030	.00240B	*.00020A	----			30	31 +	.00420B .00020A	
1272	----	#.00870B	.00400A	----				50	UNCH	.00870B .00330A
1272	.00050	.00360B	*.00020A	----			20	20 +	.00510B .00020A	
1275	.00070	.00500B	*.00030A	----			1600	1600 +	.00600B .00030A	
1277	.00080	.00670B	*.00050A	----			1630	1601 +	.00710B .00050A	
1280	.00190	#.00870B	*.00100A	----			2	2 +	.00870B .00100A	
1285	----	#.01320B	.00290A	----				12	UNCH	.01320B .00170A
1290	----	#.01810B	.00640A	----				10	UNCH	.01810B .00260A
TOTAL							3343	3442 +	3302	
SBP OPT										
AUG24		(FUTURES SETT	1.2808 +	78.0 )						
1270	----	#.00380B	.00070A	----				1	UNCH	.00380B .00060
TOTAL							0	1		
TGB OPT										
AUG24		(FUTURES SETT	1.2808 +	78.0 )						
1265	----	#.00130B	*.00020A	----				1	UNCH	.00130B .00020A
1287	----	#.01570B	.00530A	----				1	UNCH	.01570B .00370A
TOTAL							0	2		
WGB OPT										
AUG24		(FUTURES SETT	1.2808 +	78.0 )						
1260	.00020	.00070B	.00020	----			95	95 +	.00100B .00020A	
1267	.00440	#.00680B	.00310A	----			94	94 +	.00680B .00290A	
1270	----	#.00340B	*.00050A	----				2	UNCH	.00340B .00050A
1272	.00600	#.00900B	.00430A	----			101	101 +	.00900B .00400A	
1275	----	#.00810B	.00290A	----				12	UNCH	.00810B .00190A
1280	----	#.00940B	.00220A	----				6	UNCH	.00940B .00130A
1280	----	#.01120B	.00450A	----				92	UNCH	.01120B .00260A
1282	----	#.01300B	.00550A	----				90	UNCH	.01300B .00310A
1285	----	#.01360B	.00430A	----				1	UNCH	.01360B .00200A
TOTAL							290	493 +	290	

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
GBU OPT AUG24	CALL	GBP/USD weekly Friday Options - wk					
1BP	1272	----	----	----	3	3	0.00
1BP	1275	----	----	----	1	1	0.00
1BP	1277	----	----	----	1	1	0.00
1BP	1280	----	----	----	7	7	0.00
1BP	1282	----	----	----	2	2	0.00
TOTALS		0	0	0	14	14	0
GBU OPT AUG24	PUT	GBP/USD weekly Friday Options - wk					
1BP	1285	----	----	----	48	48	0.00
1BP	1290	----	----	----	3	3	0.00
1BP	1292	----	----	----	9	9	0.00
TOTALS		0	0	0	60	60	0
SBP OPT AUG24	PUT	GBP/USD THURSDAY WKLY OPT WEEK1					
SB1	1287	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0
SBP OPT AUG24	CALL	GBP/USD THURSDAY WKLY OPT WEEK1					
SB1	1282	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0