



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG28 BULLETIN #139@

BRITISH POUND PUT OPTIONS

Fri, Jul 20, 2018 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 = \$.625 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELTGIBLE 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. Includes data for BRIT PND-P EU and DEC18.

** Option prices quoted per Daily Information Bulletin convention. For example, a British Pound option price of 1.960 on this page is equivalent to 1.960 x 0.01 = 0.0196 when the price is quoted in full. The cash price of the option is 0.0196 x 62,500 (contract size) = \$1,225.00.**

ADDITIONAL BRITISH POUND PUTS **SETT.PRICE**

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes data for GBU OPT and AUG18.

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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2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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Table with columns for contract month (1395-1570), price, and volume. Includes a 'TOTAL' row at the bottom.

Table with columns for contract month (SEP18-1535), price, volume, and option type (CAB, UNCH). Includes a 'TOTAL' row at the bottom.

Table with columns for contract month (OCT18-1440), price, volume, and option type (CAB, UNCH). Includes a 'TOTAL' row at the bottom.

Table with columns for contract month (NOV18-1195), price, volume, and option type (CAB, UNCH). Includes a 'TOTAL' row at the bottom.

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Table with columns for contract details, prices, and volumes. Includes a 'TOTAL' row at the bottom of the section.

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TOTAL						0	66		
WGB OPT		(FUTURES SETT.	.00)						
JUL18	----	----	----	.01000- 0.06000	.003	----	----	22	UNCH .22000B .01000A
1285	----	----	----	.01000- 0.11000	.012	----	----	6	UNCH .29000B .02000A
1290	----	----	----	.03000- 0.16000	.038	----	----	14	UNCH .39000B .03000A
1295	----	----	----	.05000- 0.27000	.069	----	350	285 -	329 .58000B .04000A
1300	----	----	----	.09000- 0.44000	.131	----	----	23	UNCH .88000B .07000A
1305	----	----	----	.19000- 0.63000	.260	----	2	35 +	2 1.25000B .10000A
1310	----	----	----	.63000- 0.96000	.642	----	----	25	UNCH 2.14000B .21000A
1320	----	----	----	.99000- 1.07000	.807	----	----	7	UNCH 2.62000B .31000A
1325	----	----	----	1.41000- 1.14000	.919	----	----	78	UNCH 3.11000B .44000A
1330	----	----	----	1.88000- 1.16000	.968	----	----	20	UNCH 3.61000B .61000A
1335	----	----	----	2.37000 NEW	.985	----	2	2 +	2 4.11000B .83000A
1340	----	----	----	2.86000 NEW	.995	----	1	1 +	1 4.60000B 1.10000A
1345	----	----	----	3.36000- 1.17000	.999	----	----	1	UNCH 5.10000B 1.42000A
1350	----	----	----	4.86000- 1.17000	1.000	----	----	1	UNCH 6.60000B 2.61000A
1365	----	----	----	6.36000- 1.17000	1.000	----	----	2	UNCH 8.10000B 4.02000A
1380	----	----	----	7.86000- 1.17000	1.000	----	----	1	UNCH 9.60000B 5.49000A
1395	----	----	----	10.36000- 1.17000	1.000	----	----	1	UNCH 12.09000B 7.98000A
1420	----	----	----						
TOTAL							355	524 -	324
AUG18		(FUTURES SETT.	1.3145 +	116.0)					
1265	----	----	----	.05000- 0.07000	.036	----	----	5	UNCH .17000B .03000A
1275	----	----	----	.08000 NEW	.060	----	26	26 +	26 .29000B .05000A
1280	----	----	----	.11000- 0.18000	.081	----	----	4	UNCH .39000B .07000A
1285	----	----	----	.05000- 0.10000	.045	----	29	219 +	22 .23000B .03000A
1290	----	----	----	.07000- 0.15000	.063	----	----	14	UNCH .33000B .04000A
1295	----	----	----	.10000- 0.21000	.091	----	5	9 +	5 .46000B .05000A
1295	----	----	----	.28000- 0.36000	.190	----	----	100	UNCH .83000B .15000A
1300	----	----	----	.14000- 0.29000	.128	----	8	13 +	8 .63000B .06000A
1305	----	----	----	.21000- 0.39000	.185	----	95	320	UNCH .85000B .09000A
1310	----	----	----	.30000- 0.51000	.257	----	----	536	UNCH 1.12000B .17000A
1315	----	----	----	.44000- 0.64000	.352	----	1	182 +	1 1.45000B .17000A
1320	----	----	----	.64000- 0.76000	.464	----	1	201 +	1 1.83000B .23000A
1325	----	----	----	.89000- 0.88000	.582	----	----	8	UNCH 2.24000B .32000A
1330	----	----	----	1.21000- 0.97000	.693	----	----	20	UNCH 2.69000B .43000A
1335	----	----	----	1.58000- 1.04000	.788	----	----	1	UNCH 3.16000B .57000A
1375	----	----	----	5.86000- 1.16000	.998	----	----	1	UNCH 6.33000B 3.59000A
1390	----	----	----	7.35000- 1.17000	.999	----	----	1	UNCH 7.07000B 5.01000A
TOTAL							165	1660 +	63