



FINAL

PG28 BULLETIN #155@

BRITISH POUND PUT OPTIONS

Mon, Aug 13, 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 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. 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 SEP18.

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 SEP18.

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

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Table with columns for contract month (FUTURES SETT.), price, and volume. Includes rows for 1310 through 1535 and a TOTAL row.

Table for OCT18 with columns for contract month (FUTURES SETT.), price, and volume. Includes rows for 1140 through 1440 and a TOTAL row.

Table for NOV18 with columns for contract month (FUTURES SETT.), price, and volume. Includes rows for 1145 through 1370 and a TOTAL row.

Table for DEC18 with columns for contract month (FUTURES SETT.), price, and volume. Includes rows for 1085 through 1155 and a TOTAL row.

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Table with columns for contract month (e.g., 1160-1485), price, bid, ask, volume, and open interest. Includes sub-total for (FUTURES SETT. 1.2823 - 9.0) with a total volume of 248 and open interest of 9321 + 98.

Table for JAN19 contracts with columns for contract month (e.g., 1135-1325), price, bid, ask, volume, and open interest. Includes sub-total for (FUTURES SETT. .00) with a total volume of 2 and open interest of 262 + 2.

Table for MAR19 contracts with columns for contract month (e.g., 1100-1640), price, bid, ask, volume, and open interest. Includes sub-total for (FUTURES SETT. 1.2884 - 8.0) with a total volume of 22 and open interest of 3059 + 9.

Table for JUN19 contracts with columns for contract month (e.g., 1200-1295), price, bid, ask, volume, and open interest. Includes sub-total for (FUTURES SETT. 1.2943 - 8.0) with a total volume of 1 and open interest of 3059 + 9.

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		(FUTURES SETT. 1.2943 - 8.0)								
1300	----	----	.04850N	.04740- 0.00110	.503	----	----	1	UNCH .04940B .01930A	
1310	----	----	.05330N	.05230- 0.00100	.539	----	----	2	UNCH .05440B .02180A	
TOTAL							0	210		
WGB OPT		(FUTURES SETT. 1.2783 + 21.0)								
AUG18										
1250	----	----		.13000- 0.03000	.108	----	----	8	UNCH .23000B .04000A	
1255	----	----		.08000- 0.04000	.086	----	----	11	UNCH .19000B .03000A	
1255	----	----		.01000- 0.02000	.007	----	----	2	UNCH .06000B .01000A	
1255	----	----		.18000- 0.04000	.147	----	----	45	UNCH .31000B .05000A	
1260	----	----		.13000- 0.05000	.137	----	5	13	UNCH .27000B .04000A	
1265	----	----		.21000- 0.05000	.212	----	7	19 +	7	UNCH .39000B .03000A
1265	----	----		.37000- 0.05000	.274	----	----	49	UNCH .55000B .10000A	
1265	----	----		.05000- 0.06000	.064	----	----	28	UNCH .18000B .02000A	
1270	----	----		.52000- 0.04000	.360	----	----	85	UNCH .73000B .15000A	
1270	----	----		.33000- 0.06000	.314	----	----	36	UNCH .55000B .04000A	
1270	----	----		.11000- 0.08000	.167	----	313	248 -	178	UNCH .32000B .03000A
1275	----	----		.50000- 0.06000	.441	----	----	152	UNCH .77000B .06000A	
1275	----	----		.24000- 0.10000	.382	----	158	305 +	98	UNCH .53000B .03000A
1280	----	----		.94000- 0.04000	.559	----	----	66	UNCH 1.21000B .28000A	
1280	----	----		.49000- 0.08000	.676	----	232	740 +	231	UNCH 1.82000B .04000A
1285	----	----		.87000- 0.03000	.885	----	----	583	UNCH 1.20000B .06000A	
1285	----	----		1.23000- 0.03000	.661	----	----	100	UNCH 1.52000B .30000A	
1290	----	----		1.33000+ 0.03000	.961	----	----	55	UNCH 1.63000B .09000A	
1295	----	----		1.98000+ 0.02000	.831	----	----	236	UNCH 2.28000B .53000A	
1295	----	----		1.81000+ 0.06000	.990	----	1	605	UNCH 2.10000B .13000A	
1300	----	----		2.30000+ 0.07000	.998	----	----	165	UNCH 2.59000B .20000A	
1300	----	----		2.41000+ 0.03000	.889	----	----	20	UNCH 2.71000B .69000A	
1305	----	----		2.80000+ 0.08000	.999	----	----	157	UNCH 3.08000B .29000A	
1315	----	----		3.80000+ 0.09000	1.000	----	----	16	UNCH 4.07000B .57000A	
1335	----	----		5.80000+ 0.09000	.999	----	----	1	UNCH 5.62000B 1.86000A	
1350	----	----		7.30000+ 0.10000	1.000	----	----	1	UNCH 5.59000B 3.13000A	
TOTAL							716	3746 +	158	
SEP18		(FUTURES SETT. 1.2770 - 9.0)								
1200	----	----		.01000- 0.01000	.007	----	----	25	UNCH .02000 .02000	
1210	----	----		.02000 NEW	.015	----	17	17 +	17	UNCH .04000B .02000
1215	----	----		.03000- 0.01000	.022	----	----	25	UNCH .05000B .02000	
1255	----	----		.30000- 0.04000	.194	----	----	80	UNCH .43000B .24000A	
1265	----	----		.51000- 0.04000	.308	----	----	24	UNCH .70000B .40000	
1280	----	----		1.10000 NEW	.548	----	7	7 +	7	UNCH 1.36000B .93000A
TOTAL							24	178 +	24	