



PRELIMINARY



| PG27 BULLETIN #124@ | | | | BRITISH POUND CALL OPTIONS | | | | | | | Thu, Jun 29, 2017 | | | | 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: | | JUN17 | JUL17 | AUG17 | SEP17 | OCT17 | DEC17 | MAR18 | JUN18 | | | | | | | |
| BRIT PND OPT | | 06/09 | | | | | | | | | | | | | | |
| BRIT PND OPT (EUR) | | 06/09 | 07/07 | 08/04 | 09/08 | 10/06 | 12/08 | 03/09 | 06/08 | | | | | | | |
| B PND WK 1 (EUR) | | 06/02 | | | | | | | | | | | | | | |
| B PND WK 2 (EUR) | | | 07/14 | | | | | | | | | | | | | |
| B PND WK 3 (EUR) | | 06/16 | 07/21 | | | | | | | | | | | | | |
| B PND WK 4 (EUR) | | 06/23 | 07/28 | | | | | | | | | | | | | |
| B PND WK 5 (EUR) | | 06/30 | | | | | | | | | | | | | | |
| EXPIRATION: | | | | | | | | | | | | | | | | |
| BRITISH POUND OPTIONS ON FUTURES | | | | | | | | | | | | | | | | |
| ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUN 29 | | | | | | | | | | | | | | | | |
| 1E | | JUN17 | WEEK 1 772.5-935.0 | WEEK 2 | WEEK 3 | WEEK 4 | WEEK 5 | | | | | | | | | |
| | | JUL17 | | 777.5-950.0 | 777.5-947.5 | 777.5-947.5 | 777.5-950.0 | | | | | | | | | |
| 1P | | JUN17 | 103.5-154.5 | | 102.5-155.0 | 102.0-155.0 | 102.0-154.5 | | | | | | | | | |
| | | JUL17 | | 102.0-154.5 | 102.0-154.5 | 103.0-154.5 | | | | | | | | | | |
| OB | | JUN17 | | | | | | | | | | | | | | |
| RP | | 96.5-172.5 | | | | | | | | | | | | | | |
| YB | | 96.5-172.5 | 90.0-158.5 | 90.0-158.5 | 90.0-158.5 | 90.0-155.5 | --- | 90.0-9,700.0 | --- | 90.0-9,700.0 | --- | 104.0-155.5 | | | | |
| BRITISH POUND FUTURES | | | | | | | | | | | | | | | | |
| | | GLOBAL OPEN | | GLOBAL HIGH | | GLOBAL LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | RTH VOLUME | GLOBAL® VOLUME | OPEN INTEREST | | ----CONTRACT---- HIGH LOW | | | |
| BRIT PND FUT | | | | | | | | | | | | | | | | |
| JUL17 | | 1.2958 | | 1.3022 | | 1.2937A | 1.2998 (.7693) + | | 54 | ---- | 146 | 1298 + | 5 | 1.3069B | 1.2216A | |
| AUG17 | | 1.2981 | | 1.3033 | | 1.2948A | 1.3010 (.7686) + | | 55 | ---- | 100 | 452 + | 14 | 1.3074B | 1.2564A | |
| SEP17 | | 1.2961 | | 1.3047 | | 1.2959 | 1.3023 (.7679) + | | 55 | 1793 | 127741 | 197655 + | 7875 | 1.4883B | 1.2077A | |
| DEC17 | | 1.2997 | | 1.3080 | | 1.2996A | 1.3058 (.7658) + | | 55 | ---- | 138 | 1285 + | 48 | 1.4810B | 1.2143A | |
| MAR18 | | ---- | | 1.3109B | | ---- | 1.3093 (.7638) + | | 54 | ---- | ---- | 283 | UNCH | 1.3379B | 1.2189A | |
| JUN18 | | ---- | | 1.3139B | | ---- | 1.3128 (.7617) + | | 54 | ---- | ---- | 37 | UNCH | 1.4960B | 1.2256A | |
| SEP18 | | ---- | | 1.3169B | | ---- | 1.3163 (.7597) + | | 52 | ---- | ---- | 7 | UNCH | 1.3225B | 1.2385A | |
| DEC18 | | 1.3164 | | #1.3195B | | 1.3164 | 1.3198 (.7577) + | | 50 | ---- | 1 | 9 + | 1 | 1.3195B | 1.2838 | |
| TOTAL | | | | | | | | | | 1793 | 128126 | 201026 + | 7943 | | | |
| EC/BP CROSS RT | | | | | | | | | | | | | | | | |
| JUL17 | | ---- | | .8805B | | .8789A | .8803 (1.1360) + | | 15 | ---- | ---- | 29 | UNCH | .8879B | .8343A | |
| AUG17 | | | | ---- | | .8799A | .8808 (1.1353) + | | 10 | ---- | ---- | 43 | UNCH | .8877B | .8349A | |
| SEP17 | | 0.8816 | | .8824 | | .8795A | .8815 (1.1344) + | | 10 | 4 | 2461 | 33837 - | 251 | .8896 | .8355A | |
| DEC17 | | ---- | | .8836B | | .8823A | .8834 (1.1319) + | | 10 | ---- | ---- | 3 | UNCH | .8909B | .8750 | |
| TOTAL | | | | | | | | | | 4 | 2461 | 33912 - | 251 | | | |
| BRIT POUND (EU) FIXING PRICE: Dec17 1.3012 | | | | | | | | | | | | | | | | |
| ADDITIONAL BRITISH POUND FUTURES | | | | | | | | | | | | | | | | |
| | | GLOBAL OPEN | | GLOBAL HIGH | | GLOBAL LOW | SETT.PRICE & PT. CHGE RECIPROCAL | | RTH VOLUME | GLOBAL® VOLUME | OPEN INTEREST | | ----CONTRACT---- HIGH LOW | | | |
| BDI FUT | | | | | | | | | | | | | | | | |
| SEP17 | | 1183.700 | | 1185.000B | | *1180.900A | 1182.10 (.0008) - 1.800 | | 0 | 25 | 4 - | 9 | 1200.400B | | | |
| TOTAL | | | | | | | | | 0 | 25 | 4 - | 9 | | | | |
| CHP FUT | | | | | | | | | | | | | | | | |
| JUL17 | | ---- | | .0015101B | | .0015021A | .001503 (665.0263) -0000041 | | 7 | ---- | 1253 | UNCH | .0015189B | .0014632A | | |
| AUG17 | | .0015078 | | .0015088B | | .0015007A | .001502 (665.5574) -0000042 | | 5 | ---- | 168 | 1458 + | 168 | .0015174B | .0014787A | |
| TOTAL | | | | | | | | | 0 | 168 | 2711 + | 168 | | | | |
| CNH FUT | | | | | | | | | | | | | | | | |
| JUL17 | | 6.8006 | | 6.8124B | | 6.7932A | 6.8065 (.1469) - 0.0065 | | ---- | 8 | 20 - | 8 | 6.9904B | 6.7868A | | |
| AUG17 | | ---- | | 6.8072A | | 6.8217 | (.1466) - 0.0071 | | ---- | ---- | 8 | UNCH | 6.9758B | 6.8030A | | |
| SEP17 | | 6.8380 | | 6.8446B | | 6.8256A | (.1462) - 0.0066 | | ---- | 8 | 481 + | 6 | 7.2886B | 6.7638A | | |
| DEC17 | | 6.8795 | | 6.8873B | | 6.8669A | (.1454) - 0.0065 | | ---- | 24 | 363 + | 12 | 7.3590 | 6.8001 | | |
| MAR18 | | ---- | | ---- | | *6.9249A | (.1445) - 0.0080 | | ---- | ---- | 5 | UNCH | 7.2999B | 6.9249A | | |
| TOTAL | | | | | | | | | 0 | 40 | 877 + | 10 | | | | |
| INR/USD FUT | | | | | | | | | | | | | | | | |
| JUN17 | | ---- | | ---- | | ---- | 154.970 (.0065) UNCH | | ---- | ---- | - | 975 | 155.900 | 152.800A | | |
| JUL17 | | 154.320 | | 154.680 | | 153.670 | (.0065) - 0.760 | | ---- | 1331 | 809 - | 55 | 155.400 | 153.610 | | |
| AUG17 | | 154.080 | | #154.140 | | *153.160A | (.0065) - 0.750 | | ---- | 86 | 80 + | 76 | 154.140 | 153.160A | | |
| TOTAL | | | | | | | | | 0 | 1417 | 889 - | 954 | | | | |
| MICRO INR/USD F | | | | | | | | | | | | | | | | |
| JUN17 | | ---- | | ---- | | ---- | 154.970 (.0065) UNCH | | ---- | ---- | - | 224 | 155.900B | 152.790A | | |
| JUL17 | | 154.620 | | 154.670B | | 153.680A | (.0065) - 0.760 | | ---- | 39 | 176 + | 19 | 155.400B | 153.610A | | |
| AUG17 | | 154.140 | | #154.140 | | *153.160A | (.0065) - 0.750 | | ---- | 10 | 20 + | 10 | 154.140 | 153.160A | | |
| TOTAL | | | | | | | | | 0 | 49 | 196 - | 195 | | | | |
| 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 | | |
| BRIT PND-C EU | | | | | | | | | | | | | | | | |
| JUL17 | | | | (FUTURES SETT. | | 1.2998 + | 54.0) | | | | | | | | | |
| 1250 | | ---- | | ---- | | 4.690N | | 5.230+ | 54 | .995 | ---- | 1 | UNCH | 2.500 | 1.480 | |
| 1275 | | ---- | | ---- | | 2.280N | | 2.790+ | 51 | .940 | ---- | 4 | UNCH | 2.880B | .860B | |
| TOTAL | | | | | | | | | | | 0 | 5 | | | | |
| AUG17 | | | | (FUTURES SETT. | | 1.3010 + | 55.0) | | | | | | | | | |
| 1255 | | ---- | | ---- | | 2.730N | | 3.130+ | 40 | .795 | ---- | 2 | UNCH | 3.070B | .970B | |
| 1280 | | ---- | | ---- | | 2.360N | | 2.740+ | 38 | .753 | ---- | 1 | UNCH | 2.780B | .790B | |
| 1400 | | ---- | | ---- | | 0.010N | | .020+ | 1 | .012 | ---- | 1 | UNCH | .100 | .100 | |
| TOTAL | | | | | | | | | | | 0 | 4 | | | | |
| SEP17 | | | | (FUTURES SETT. | | 1.3023 + | 55.0) | | | | | | | | | |
| 1230 | | ---- | | ---- | | 6.930N | | 7.410+ | 48 | .923 | ---- | 112 | UNCH | 6.900 | 2.960 | |
| 1235 | | ---- | | ---- | | 6.470N | | 6.940+ | 47 | .911 | ---- | 25 | UNCH | 6.380B | 2.730B | |
| 1280 | | ---- | | ---- | | 2.820N | | 3.160+ | 34 | .692 | ---- | 1 | UNCH | 5.000B | 1.220B | |
| 1300 | | ---- | | ---- | | 1.670N | | 1.910+ | 24 | .527 | ---- | 12 | UNCH | 3.990B | .740B | |
| 1330 | | ---- | | ---- | | 0.640N | | .760+ | 12 | .276 | ---- | 5 | UNCH | 2.710B | .270B | |
| TOTAL | | | | | | | | | | | 0 | 155 | | | | |
| DEC17 | | | | (FUTURES SETT. | | 1.3058 + | 55.0) | | | | | | | | | |
| 1315 | | ---- | | ---- | | 2.210N | | 2.400+ | 19 | .459 | ---- | 5 | UNCH | 3.250B | 1.290B | |
| 1335 | | ---- | | ---- | | 1.470N | | 1.610+ | 14 | .349 | ---- | 23 | UNCH | 2.670 | 1.580 | |
| 1380 | | ---- | | ---- | | 0.550N | | .620+ | 7 | .164 | ---- | 10 | UNCH | 1.250 | .700 | |
| TOTAL | | | | | | | | | | | 0 | 38 | | | | |
| MAR18 | | | | (FUTURES SETT. | | 1.3093 + | 54.0) | | | | | | | | | |
| 1250 | | ---- | | ---- | | 7.190N | | 7.510+ | 32 | .740 | ---- | 16 | ---- | 16 | 4.050 | |
| TOTAL | | | | | | | | | | | 16 | 0 - | 16 | | | |
| ** 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.** | | | | | | | | | | | | | | | | |

| PRELIMINARY | | | | | | | | | | | | |
|---|------|-------|----------------------------|------|----------|--------|--------------------------|-------|---------------|-----------------------------|------------------|--------------------------|
| PG27 BULLETIN #124@ | | | BRITISH POUND CALL OPTIONS | | | | | | | Thu, Jun 29, 2017 | | PG27 |
| 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 JUN17 1265 | ---- | | (FUTURES SETT. | ---- | .00) | ---- | .03730+ 0.00540 | 1.000 | ---- | ---- | 431 UNCH | .03890B .00580A |
| 1270 | ---- | | ---- | ---- | ---- | ---- | .03230+ 0.00530 | 1.000 | ---- | 16 | 424 - 6 | .03550B .00390A |
| 1275 | ---- | | ---- | ---- | ---- | ---- | .02730+ 0.00530 | .999 | ---- | ---- | 176 UNCH | .03140B .00240A |
| 1280 | ---- | | ---- | ---- | ---- | ---- | .02230+ 0.00520 | .999 | ---- | 60 | 505 - 1 | .02740B .00150 |
| 1285 | ---- | | ---- | ---- | ---- | ---- | .01740+ 0.00500 | .996 | ---- | 86 | 1124 - 23 | .02350B .00090A |
| 1290 | ---- | | ---- | ---- | ---- | ---- | .01250+ 0.00440 | .986 | ---- | 233 | 975 - 150 | .02000B .00060A |
| 1295 | ---- | | ---- | ---- | ---- | ---- | .00790+ 0.00320 | .922 | ---- | 29 | 533 UNCH | .01660B .00030A |
| 1300 | ---- | | ---- | ---- | ---- | ---- | .00410+ 0.00180 | .679 | ---- | 282 | 346 - 23 | .01370B .00020A |
| 1305 | ---- | | ---- | ---- | ---- | ---- | .00170+ 0.00080 | .297 | ---- | 790 | 725 + 308 | .01090B .00010A |
| 1310 | ---- | | ---- | ---- | ---- | ---- | .00060+ 0.00030 | .074 | ---- | 200 | 132 + 13 | .00850B .00010A |
| 1315 | ---- | | ---- | ---- | ---- | ---- | .00020+ 0.00010 | .013 | ---- | 244 | 190 UNCH | .00650B .00010 |
| 1320 | ---- | | ---- | ---- | ---- | ---- | .00010+ 0.00010 | .003 | ---- | 42 | 76 UNCH | .00490B .00010 |
| 1325 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 45 UNCH | .00350B .00010A |
| 1330 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | .000 | ---- | ---- | 89 UNCH | .00260B .00020A |
| 1335 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 102 UNCH | .00190B .00010A |
| 1340 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 26 UNCH | .00140B .00010A |
| 1350 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 60 UNCH | .00080B .00020A |
| 1375 | ---- | | ---- | ---- | ---- | ---- | CAB ---- | ---- | ---- | ---- | 54 UNCH | .00010 .00010 |
| TOTAL | | | | | | | | | | 1982 | 6013 + 118 | |
| JUL17 1235 | ---- | | (FUTURES SETT. | ---- | 1.2998 + | 54.0) | .06730+ 0.00550 | .999 | ---- | ---- | 56 UNCH | .06900B .02010A |
| 1240 | ---- | | ---- | ---- | .05680N | ---- | .06230+ 0.00550 | .999 | ---- | ---- | 42 UNCH | .06430B .01820A |
| 1245 | ---- | | ---- | ---- | .05190N | ---- | .05730+ 0.00540 | .997 | ---- | ---- | 42 UNCH | .05970B .01630A |
| 1250 | ---- | | ---- | ---- | .04690N | ---- | .05230+ 0.00540 | .995 | ---- | ---- | 39 UNCH | .05520B .01470A |
| 1255 | ---- | | ---- | ---- | .04200N | ---- | .04740+ 0.00540 | .990 | ---- | ---- | 1027 UNCH | .05070B .01320A |
| 1260 | ---- | | ---- | ---- | ---- | ---- | .04270+ 0.00520 | .964 | ---- | ---- | 25 UNCH | .04420B .01200A |
| 1260 | ---- | | ---- | ---- | .03710N | ---- | .04250+ 0.00540 | .981 | ---- | ---- | 260 UNCH | .04640B .01040A |
| 1265 | ---- | | ---- | ---- | ---- | ---- | .03790+ 0.00510 | .948 | ---- | ---- | 83 UNCH | .03990B .00940A |
| 1265 | ---- | | ---- | ---- | .03220N | ---- | .03750+ 0.00530 | .972 | ---- | ---- | 470 UNCH | .04400 .00780 |
| 1265 | ---- | | ---- | ---- | ---- | ---- | .03830+ 0.00470 | .919 | ---- | ---- | 44 UNCH | .03980B .01070A |
| 1270 | ---- | | ---- | ---- | ---- | ---- | .03320+ 0.00490 | .924 | ---- | ---- | 92 UNCH | .03580B .00720A |
| 1270 | ---- | | ---- | ---- | .02750N | ---- | .03270+ 0.00520 | .960 | ---- | ---- | 1053 UNCH | .04170B .00560A |
| 1270 | ---- | | ---- | ---- | ---- | ---- | .03370+ 0.00450 | .896 | ---- | ---- | 15 UNCH | .03520B .00850A |
| 1275 | ---- | | ---- | ---- | .02280N | ---- | .02790+ 0.00510 | .940 | ---- | ---- | 816 UNCH | .03750B .00400A |
| 1275 | ---- | | ---- | ---- | ---- | ---- | .02920+ 0.00420 | .859 | ---- | ---- | 126 UNCH | .03070B .00670A |
| 1275 | ---- | | ---- | ---- | ---- | ---- | .02860+ 0.00470 | .892 | ---- | 1 | 352 - 1 | .03180B .00540A |
| 1280 | ---- | | ---- | ---- | ---- | ---- | .02410+ 0.00440 | .853 | ---- | ---- | 274 UNCH | .02800B .00400A |
| 1280 | ---- | | ---- | ---- | .01840N | ---- | .02320+ 0.00480 | .908 | ---- | 3 | 2368 - 2 | .03330B .00280 |
| 1280 | ---- | | ---- | ---- | ---- | ---- | .02500+ 0.00400 | .816 | ---- | ---- | 28 UNCH | .02630B .00520A |
| 1285 | ---- | | ---- | ---- | ---- | ---- | .01990+ 0.00400 | .797 | ---- | 16 | 234 - 6 | .02500B .00290A |
| 1285 | ---- | | ---- | ---- | .01430N | ---- | .01860+ 0.00430 | .865 | ---- | 3 | 1594 - 2 | .02950B .00190A |
| 1285 | ---- | | ---- | ---- | ---- | ---- | .02230+ 0.00370 | .730 | ---- | ---- | 87 UNCH | .02330B .00680A |
| 1285 | ---- | | ---- | ---- | ---- | ---- | .02100+ 0.00370 | .761 | ---- | ---- | 156 UNCH | .02220B .00390A |
| 1290 | ---- | | ---- | ---- | ---- | ---- | .01600+ 0.00350 | .727 | ---- | ---- | 313 UNCH | .02150B .00210A |
| 1290 | ---- | | ---- | ---- | .01060N | ---- | .01440+ 0.00380 | .790 | ---- | 4 | 2155 UNCH | .02580B .00120 |
| 1290 | ---- | | ---- | ---- | ---- | ---- | .01870+ 0.00330 | .671 | ---- | ---- | 30 UNCH | .02000B .00790A |
| 1290 | ---- | | ---- | ---- | ---- | ---- | .01740+ 0.00340 | .694 | ---- | ---- | 57 UNCH | .01840B .00300A |
| 1295 | ---- | | ---- | ---- | ---- | ---- | .01250+ 0.00300 | .641 | ---- | 35 | 208 - 24 | .01840B .00150A |
| 1295 | ---- | | ---- | ---- | .00760N | ---- | .01060+ 0.00300 | .690 | ---- | 2 | 2686 UNCH | .02250B .00090 |
| 1295 | ---- | | ---- | ---- | ---- | ---- | .01550+ 0.00300 | .605 | ---- | 69 | 186 + 11 | .01670B .00620A |
| 1295 | ---- | | ---- | ---- | ---- | ---- | .01410+ 0.00300 | .620 | ---- | 235 | 190 + 145 | .01520B .00230A |
| 1300 | ---- | | ---- | ---- | ---- | ---- | .00960+ 0.00250 | .548 | ---- | 122 | 330 + 7 | .01540B .00110A |
| 1300 | ---- | | ---- | ---- | .00520N | ---- | .00750+ 0.00230 | .563 | ---- | 95 | 2091 - 29 | .01950B .00060 |
| 1300 | ---- | | ---- | ---- | ---- | ---- | .01260+ 0.00260 | .536 | ---- | 67 | 149 + 24 | .01360B .00470A |
| 1300 | ---- | | ---- | ---- | ---- | ---- | .01120+ 0.00260 | .541 | ---- | 134 | 222 + 101 | .01210B .00170A |
| 1305 | ---- | | ---- | ---- | ---- | ---- | .00710+ 0.00200 | .450 | ---- | 102 | 320 - 49 | .01280B .00080A |
| 1305 | ---- | | ---- | ---- | .00340N | ---- | .00510+ 0.00170 | .430 | ---- | 119 | 2059 - 66 | .01780B .00030 |
| 1305 | ---- | | ---- | ---- | ---- | ---- | .01010 NEW | .466 | ---- | 4 | 4 + 4 | .01100B .01010A |
| 1305 | ---- | | ---- | ---- | ---- | ---- | .00870+ 0.00220 | .459 | ---- | 58 | 60 + 43 | .00950B .00130A |
| 1310 | ---- | | ---- | ---- | ---- | ---- | .00520+ 0.00160 | .357 | ---- | ---- | 185 UNCH | .01040B .00060A |
| 1310 | ---- | | ---- | ---- | .00210N | ---- | .00330+ 0.00120 | .308 | ---- | 476 | 2366 + 300 | .01630B .00020 |
| 1310 | ---- | | ---- | ---- | ---- | ---- | .00800+ 0.00190 | .396 | ---- | 22 | 74 + 11 | .00870B .00300 |
| 1310 | ---- | | ---- | ---- | ---- | ---- | .00660+ 0.00170 | .380 | ---- | 99 | 111 + 61 | .00740B .00100A |
| 1315 | ---- | | ---- | ---- | ---- | ---- | .00370+ 0.00120 | .274 | ---- | 5 | 219 + 5 | .00830B .00040A |
| 1315 | ---- | | ---- | ---- | .00130N | ---- | .00210+ 0.00080 | .209 | ---- | 234 | 2178 - 9 | .01490B .00010 |
| 1315 | ---- | | ---- | ---- | ---- | ---- | .00630 NEW | .331 | ---- | 62 | 62 + 62 | .00690B .00600 |
| 1315 | ---- | | ---- | ---- | ---- | ---- | .00500+ 0.00140 | .307 | ---- | 29 | 84 + 24 | .00560 .00080A |
| 1320 | ---- | | ---- | ---- | ---- | ---- | .00260+ 0.00090 | .204 | ---- | 28 | 70 - 28 | .00660B .00030A |



2017 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 #124@ | | | | BRITISH POUND CALL OPTIONS | | | | | Thu, Jun 29, 2017 | | | | PG27 |
|---------------------|------|--|------|----------------------------|-----------------|------|------|------|-------------------|------|---------|---------|------|
| 1180 | ---- | (FUTURES SETT. 1.3023 + .11710N 55.0) | ---- | ---- | .12250+ 0.00540 | .979 | ---- | ---- | 5 | UNCH | .14680B | .05990 | |
| 1185 | ---- | | ---- | .11220N | .11760+ 0.00540 | .979 | ---- | ---- | 5 | UNCH | .14250B | .06270A | |
| 1195 | ---- | | ---- | .10250N | .10780+ 0.00530 | .971 | ---- | ---- | 5 | UNCH | .13420B | .05620A | |
| 1205 | ---- | | ---- | .09280N | .09800+ 0.00520 | .962 | ---- | ---- | 10 | UNCH | .12600B | .04320A | |
| 1210 | ---- | | ---- | .08800N | .09320+ 0.00520 | .955 | ---- | ---- | 32 | UNCH | .12190B | .04020A | |
| 1215 | ---- | | ---- | .08330N | .08830+ 0.00500 | .950 | ---- | ---- | 5 | UNCH | .11790B | .03690A | |
| 1220 | ---- | | ---- | .07860N | .08350+ 0.00490 | .942 | ---- | ---- | 14 | UNCH | .11390B | .03430A | |
| 1225 | ---- | | ---- | .07390N | .07880+ 0.00490 | .934 | ---- | ---- | 19 | UNCH | .11000B | .03180A | |
| 1230 | ---- | | ---- | .06930N | .07400+ 0.00470 | .923 | ---- | ---- | 46 | UNCH | .10620B | .02940A | |
| 1235 | ---- | | ---- | .06470N | .06940+ 0.00470 | .911 | ---- | ---- | 267 | UNCH | .10230B | .02720A | |
| 1240 | ---- | | ---- | .06020N | .06480+ 0.00460 | .897 | ---- | ---- | 45 | UNCH | .09850B | .02510A | |
| 1245 | ---- | | ---- | .05570N | .06020+ 0.00450 | .882 | ---- | ---- | 50 | UNCH | .09480B | .02310A | |
| 1250 | ---- | | ---- | .05140N | .05580+ 0.00440 | .862 | ---- | ---- | 520 | UNCH | .09100B | .02120A | |
| 1255 | ---- | | ---- | .04720N | .05140+ 0.00420 | .842 | ---- | ---- | 129 | UNCH | .08740B | .01950A | |
| 1260 | ---- | | ---- | .04310N | .04720+ 0.00410 | .819 | ---- | ---- | 167 | UNCH | .08380B | .01790A | |
| 1265 | ---- | | ---- | .03910N | .04300+ 0.00390 | .791 | ---- | ---- | 148 | UNCH | .08030B | .01640A | |
| 1270 | ---- | | ---- | .03530N | .03910+ 0.00380 | .762 | ---- | ---- | 366 | UNCH | .07680B | .01500A | |
| 1275 | ---- | | ---- | .03160N | .03520+ 0.00360 | .728 | ---- | 11 | 137 | UNCH | .05410B | .01370A | |
| 1280 | ---- | | ---- | .02820N | .03160+ 0.00340 | .693 | ---- | ---- | 276 | UNCH | .06890B | .01180A | |
| 1285 | ---- | | ---- | .02500N | .02810+ 0.00310 | .654 | ---- | ---- | 250 | UNCH | .06610 | .01010A | |
| 1290 | ---- | | ---- | .02200N | .02490+ 0.00290 | .614 | ---- | ---- | 767 | UNCH | .06310B | .00860A | |
| 1295 | ---- | | ---- | .01920N | .02190+ 0.00270 | .571 | ---- | 24 | 165 - 11 | | .06670 | .00730A | |
| 1300 | ---- | | ---- | .01670N | .01910+ 0.00240 | .527 | ---- | 226 | 1545 + 73 | | .05800 | .00620A | |
| 1305 | ---- | | ---- | .01440N | .01660+ 0.00220 | .482 | ---- | ---- | 216 | UNCH | .05960B | .00520 | |
| 1310 | ---- | | ---- | .01240N | .01430+ 0.00190 | .438 | ---- | 87 | 476 - 10 | | .05840B | .00440A | |
| 1315 | ---- | | ---- | .01060N | .01230+ 0.00170 | .394 | ---- | ---- | 1024 | UNCH | .05550B | .00370A | |
| 1320 | ---- | | ---- | .00900N | .01050+ 0.00150 | .352 | ---- | 49 | 396 - 13 | | .05280B | .00310A | |
| 1325 | ---- | | ---- | .00760N | .00900+ 0.00140 | .313 | ---- | ---- | 414 | UNCH | .05020B | .00260A | |
| 1330 | ---- | | ---- | .00640N | .00760+ 0.00120 | .276 | ---- | 12 | 1149 - 2 | | .04870B | .00210 | |
| 1335 | ---- | | ---- | .00540N | .00640+ 0.00100 | .241 | ---- | 21 | 93 + 19 | | .04610B | .00180A | |
| 1340 | ---- | | ---- | .00450N | .00540+ 0.00090 | .210 | ---- | 37 | 275 + 19 | | .04740B | .00150A | |
| 1345 | ---- | | ---- | .00380N | .00460+ 0.00080 | .183 | ---- | 35 | 139 + 16 | | .04550B | .00130A | |
| 1350 | ---- | | ---- | .00310N | .00380+ 0.00070 | .157 | ---- | 293 | 529 - 160 | | .04310B | .00110A | |
| 1355 | ---- | | ---- | .00260N | .00320+ 0.00060 | .135 | ---- | 56 | 79 + 4 | | .04080B | .00100A | |
| 1360 | ---- | | ---- | .00220N | .00270+ 0.00050 | .117 | ---- | 23 | 184 - 10 | | .03850B | .00080A | |
| 1365 | ---- | | ---- | .00190N | .00230+ 0.00040 | .101 | ---- | ---- | 329 | UNCH | .03640B | .00070A | |
| 1370 | ---- | | ---- | .00160N | .00190+ 0.00030 | .085 | ---- | 18 | 370 - 10 | | .03430B | .00060A | |
| 1375 | ---- | | ---- | .00130N | .00160+ 0.00030 | .073 | ---- | ---- | 71 | UNCH | .03230B | .00050A | |
| 1380 | ---- | | ---- | .00110N | .00130+ 0.00020 | .061 | ---- | 6 | 155 | UNCH | .03040B | .00050A | |
| 1385 | ---- | | ---- | .00090N | .00110+ 0.00020 | .052 | ---- | 1 | 21 + 1 | | .02860B | .00040A | |
| 1390 | ---- | | ---- | .00070N | .00100+ 0.00030 | .047 | ---- | ---- | 44 | UNCH | .02690B | .00040A | |
| 1395 | ---- | | ---- | .00060N | .00080+ 0.00020 | .038 | ---- | ---- | 338 | UNCH | .02530B | .00020 | |
| 1400 | ---- | | ---- | .00050N | .00070+ 0.00020 | .033 | ---- | ---- | 38 | UNCH | .02380B | .00030A | |
| 1405 | ---- | | ---- | .00040N | .00060+ 0.00020 | .029 | ---- | 1 | 54 | UNCH | .01090B | .00030A | |
| 1410 | ---- | | ---- | .00040N | .00050+ 0.00010 | .024 | ---- | ---- | 117 | UNCH | .02090B | .00030A | |
| 1415 | ---- | | ---- | .00030N | .00050+ 0.00020 | .023 | ---- | ---- | 55 | UNCH | .01970B | .00020A | |
| 1420 | ---- | | ---- | .00030N | .00040+ 0.00010 | .019 | ---- | ---- | 22 | UNCH | .01840B | .00020A | |
| 1425 | ---- | | ---- | .00030N | .00040+ 0.00010 | .018 | ---- | ---- | 30 | UNCH | .01730B | .00020A | |
| 1430 | ---- | | ---- | .00020N | .00030+ 0.00010 | .014 | ---- | ---- | 20 | UNCH | .00770B | .00030A | |
| 1440 | ---- | | ---- | .00020N | .00020 UNCH | .010 | ---- | ---- | 250 | UNCH | .00670B | .00020A | |
| 1445 | ---- | | ---- | .00010N | .00020 NEW | .009 | ---- | 70 | 70 + 70 | | .00630B | .00010A | |
| 1465 | ---- | | ---- | .00010N | .00010 UNCH | .005 | ---- | ---- | 30 | UNCH | .00480B | .00020 | |
| 1470 | ---- | | ---- | .00010N | .00010 UNCH | .004 | ---- | ---- | 30 | UNCH | .00450B | .00020A | |
| 1485 | ---- | | ---- | ---- | .00010+ 0.00010 | .002 | ---- | ---- | 45 | UNCH | .00390B | .00010A | |
| 1500 | ---- | | ---- | ---- | .00010+ 0.00010 | .001 | ---- | ---- | 6 | UNCH | .00340 | .00030A | |
| 1505 | ---- | | ---- | ---- | .00010+ 0.00010 | .000 | ---- | ---- | 20 | UNCH | .00320B | .00090 | |
| 1520 | ---- | | ---- | ---- | CAB | .000 | ---- | ---- | 26 | UNCH | .00280B | .00040 | |
| 1530 | ---- | | ---- | ---- | CAB | .000 | ---- | ---- | 20 | UNCH | .00250B | .00070 | |
| 1560 | ---- | | ---- | ---- | CAB | .000 | ---- | ---- | 20 | UNCH | .00190B | .00130 | |
| 1575 | ---- | | ---- | ---- | CAB | .000 | ---- | ---- | 10 | UNCH | .00170B | .00110 | |
| TOTAL | | | | | | | | 970 | 12238 - 14 | | | | |
| OCT17 1250 | ---- | (FUTURES SETT. .00) | ---- | ---- | .05710N | .833 | ---- | ---- | 99 | UNCH | .06200B | .03340 | |
| 1255 | ---- | | ---- | .05300N | .05690+ 0.00390 | .813 | ---- | ---- | 53 | UNCH | .05780B | .03040A | |
| 1260 | ---- | | ---- | .04900N | .05280+ 0.00380 | .792 | ---- | ---- | 35 | UNCH | .05390B | .02680A | |
| 1265 | ---- | | ---- | .04510N | .04880+ 0.00370 | .768 | ---- | ---- | 34 | UNCH | .04990B | .02400A | |
| 1270 | ---- | | ---- | .04140N | .04490+ 0.00350 | .743 | ---- | ---- | 56 | UNCH | .04600B | .02140A | |
| 1275 | ---- | | ---- | .03780N | .04110+ 0.00330 | .715 | ---- | ---- | 27 | UNCH | .04210B | .01900A | |
| 1280 | ---- | | ---- | .03430N | .03750+ 0.00320 | .685 | ---- | ---- | 52 | UNCH | .03850B | .01680A | |
| 1285 | ---- | | ---- | .03110N | .03410+ 0.00300 | .654 | ---- | ---- | 96 | UNCH | .03510B | .01480A | |
| 1290 | ---- | | ---- | .02800N | .03080+ 0.00280 | .620 | ---- | ---- | 280 | UNCH | .03400B | .01300A | |
| 1295 | ---- | | ---- | .02510N | .02770+ 0.00260 | .586 | ---- | ---- | 65 | UNCH | .03430B | .01140A | |

| PRELIMINARY | | | | | | | | | | | | |
|-------------|--------------------------------|----------------|------|----------------------------|-----------------|------|------|------|-------------------|------|---------|---------|
| PG27 | BULLETIN #124@ | | | BRITISH POUND CALL OPTIONS | | | | | Thu, Jun 29, 2017 | | | PG27 |
| | | | | | | | | | | | | |
| | | (FUTURES SETT. | .00) | | | | | | | | | |
| 1300 | ---- | ---- | ---- | .02240N | .02480+ 0.00240 | .550 | ---- | 1 | 250 + | 1 | .03250B | .01000A |
| 1305 | ---- | ---- | ---- | .01990N | .02210+ 0.00220 | .514 | ---- | 84 | 177 + | 67 | .02960B | .00870A |
| 1310 | ---- | ---- | ---- | .01760N | .01960+ 0.00200 | .477 | ---- | ---- | 179 | UNCH | .02700B | .00750A |
| 1315 | ---- | ---- | ---- | .01550N | .01730+ 0.00180 | .440 | ---- | ---- | 138 | UNCH | .02440B | .00650A |
| 1320 | ---- | ---- | ---- | .01360N | .01530+ 0.00170 | .404 | ---- | ---- | 563 | UNCH | .02210B | .00560A |
| 1325 | ---- | ---- | ---- | .01190N | .01340+ 0.00150 | .368 | ---- | ---- | 118 | UNCH | .01990B | .00490A |
| 1330 | ---- | ---- | ---- | .01040N | .01170+ 0.00130 | .334 | ---- | ---- | 209 | UNCH | .01790B | .00420A |
| 1335 | ---- | ---- | ---- | .00900N | .01020+ 0.00120 | .302 | ---- | ---- | 181 | UNCH | .01610B | .00360A |
| 1340 | ---- | ---- | ---- | .00780N | .00890+ 0.00110 | .272 | ---- | ---- | 55 | UNCH | .01430B | .00310A |
| 1345 | ---- | ---- | ---- | .00680N | .00780+ 0.00100 | .244 | ---- | ---- | 171 | UNCH | .01280B | .00270A |
| 1350 | ---- | ---- | ---- | .00580N | .00680+ 0.00100 | .219 | ---- | ---- | 30 | UNCH | .01150B | .00230A |
| 1355 | ---- | ---- | ---- | .00500N | .00590+ 0.00090 | .195 | ---- | 5 | 25 + | 5 | .01020B | .00200 |
| 1360 | ---- | ---- | ---- | .00430N | .00510+ 0.00080 | .173 | ---- | ---- | 60 | UNCH | .00910B | .00180A |
| 1365 | ---- | ---- | ---- | .00370N | .00440+ 0.00070 | .153 | ---- | ---- | 58 | UNCH | .00810B | .00150A |
| 1370 | ---- | ---- | ---- | .00320N | .00380+ 0.00060 | .135 | ---- | 44 | 92 + | 25 | .00730B | .00130A |
| 1375 | ---- | ---- | ---- | .00280N | .00330+ 0.00050 | .119 | ---- | ---- | 43 | UNCH | .00650B | .00120A |
| 1380 | ---- | ---- | ---- | .00240N | .00290+ 0.00050 | .106 | ---- | ---- | 55 | UNCH | .00570B | .00100A |
| 1385 | ---- | ---- | ---- | .00210N | .00250+ 0.00040 | .093 | ---- | ---- | 10 | UNCH | .00510B | .00090A |
| 1390 | ---- | ---- | ---- | .00180N | .00220+ 0.00040 | .082 | ---- | ---- | 21 | UNCH | .00460B | .00080A |
| 1395 | ---- | ---- | ---- | .00160N | .00190+ 0.00030 | .072 | ---- | ---- | 25 | UNCH | .00410B | .00070A |
| 1400 | ---- | ---- | ---- | .00140N | .00160+ 0.00020 | .062 | ---- | ---- | 24 | UNCH | .00360B | .00060A |
| 1410 | ---- | ---- | ---- | .00100N | .00120+ 0.00020 | .048 | ---- | 6 | 26 - | 6 | .00290B | .00050 |
| 1415 | ---- | ---- | ---- | .00080N | .00100+ 0.00020 | .041 | ---- | ---- | 50 | UNCH | .00260B | .00040A |
| 1420 | ---- | ---- | ---- | .00070N | .00090 NEW | .036 | ---- | 11 | 11 + | 11 | .00230B | .00040A |
| 1425 | ---- | ---- | ---- | .00060N | .00080+ 0.00020 | .032 | ---- | ---- | 28 | UNCH | .00210B | .00030A |
| 1430 | ---- | ---- | ---- | .00050N | .00070 NEW | .028 | ---- | 70 | 70 + | 70 | .00180B | .00030A |
| 1435 | ---- | ---- | ---- | .00040N | .00060+ 0.00020 | .025 | ---- | 44 | 42 + | 39 | .00160B | .00030A |
| 1440 | ---- | ---- | ---- | .00040N | .00060 NEW | .024 | ---- | 10 | 10 + | 10 | .00150B | .00030A |
| 1450 | ---- | ---- | ---- | .00030N | .00050 NEW | .020 | ---- | 9 | 9 + | 9 | .00120B | .00020A |
| 1480 | ---- | ---- | ---- | .00010N | .00030+ 0.00020 | .011 | ---- | ---- | 265 | UNCH | .00050B | .00010 |
| 1490 | ---- | ---- | ---- | ---- | .00020+ 0.00020 | .008 | ---- | ---- | 30 | UNCH | .00040B | .00020 |
| TOTAL | | | | | | | | 284 | 3822 + | 231 | | |
| DEC17 | (FUTURES SETT. 1.3058 + 55.0) | | | | | | | | | | | |
| 1215 | ---- | ---- | ---- | .09160N | .09580+ 0.00420 | .874 | ---- | ---- | 5 | UNCH | .09660B | .04760A |
| 1220 | ---- | ---- | ---- | .08730N | .09140+ 0.00410 | .863 | ---- | ---- | 28 | UNCH | .09210B | .04500A |
| 1235 | ---- | ---- | ---- | .07460N | .07840+ 0.00380 | .823 | ---- | ---- | 10 | UNCH | .07910B | .03750A |
| 1240 | ---- | ---- | ---- | .07050N | .07420+ 0.00370 | .808 | ---- | ---- | 51 | UNCH | .07490B | .03520A |
| 1245 | ---- | ---- | ---- | .06650N | .07010+ 0.00360 | .792 | ---- | 20 | 78 | UNCH | .07070B | .03300A |
| 1250 | ---- | ---- | ---- | .06250N | .06610+ 0.00360 | .774 | ---- | ---- | 8 | UNCH | .06720B | .03100A |
| 1255 | ---- | ---- | ---- | .05870N | .06220+ 0.00350 | .756 | ---- | ---- | 36 | UNCH | .06560B | .02900 |
| 1260 | ---- | ---- | ---- | .05490N | .05830+ 0.00340 | .737 | ---- | ---- | 31 | UNCH | .06260B | .02710A |
| 1265 | ---- | ---- | ---- | .05130N | .05460+ 0.00330 | .716 | ---- | ---- | 29 | UNCH | .05970B | .02540A |
| 1270 | ---- | ---- | ---- | .04770N | .05090+ 0.00320 | .694 | ---- | ---- | 38 | UNCH | .05680B | .02370A |
| 1275 | ---- | ---- | ---- | .04430N | .04740+ 0.00310 | .671 | ---- | ---- | 79 | UNCH | .05400B | .02210A |
| 1280 | ---- | ---- | ---- | .04100N | .04400+ 0.00300 | .647 | ---- | ---- | 128 | UNCH | .05130B | .02060A |
| 1285 | ---- | ---- | ---- | .03780N | .04070+ 0.00290 | .622 | ---- | ---- | 153 | UNCH | .04870B | .01920A |
| 1290 | ---- | ---- | ---- | .03480N | .03750+ 0.00270 | .597 | ---- | 5 | 867 - | 4 | .04610B | .01790A |
| 1295 | ---- | ---- | ---- | .03200N | .03450+ 0.00250 | .570 | ---- | ---- | 80 | UNCH | .04370B | .01660A |
| 1300 | ---- | ---- | ---- | .02930N | .03160+ 0.00230 | .543 | ---- | 4 | 209 + | 4 | .04130B | .01550A |
| 1305 | ---- | ---- | ---- | .02670N | .02890+ 0.00220 | .515 | ---- | ---- | 166 | UNCH | .03900B | .01390A |
| 1310 | ---- | ---- | ---- | .02430N | .02630+ 0.00200 | .487 | ---- | ---- | 87 | UNCH | .03680B | .01250A |
| 1315 | ---- | ---- | ---- | .02210N | .02400+ 0.00190 | .459 | ---- | ---- | 64 | UNCH | .03470B | .01120A |
| 1320 | ---- | ---- | ---- | .02000N | .02180+ 0.00180 | .431 | ---- | ---- | 141 | UNCH | .03270B | .01010A |
| 1325 | ---- | ---- | ---- | .01810N | .01970+ 0.00160 | .403 | ---- | 6 | 102 | UNCH | .03080B | .00910A |
| 1330 | ---- | ---- | ---- | .01630N | .01780+ 0.00150 | .376 | ---- | 6 | 93 + | 4 | .02890B | .00810A |
| 1335 | ---- | ---- | ---- | .01470N | .01610+ 0.00140 | .349 | ---- | ---- | 125 | UNCH | .02720B | .00730A |
| 1340 | ---- | ---- | ---- | .01320N | .01450+ 0.00130 | .324 | ---- | ---- | 88 | UNCH | .02550B | .00650A |
| 1345 | ---- | ---- | ---- | .01190N | .01310+ 0.00120 | .300 | ---- | ---- | 65 | UNCH | .02390B | .00580A |
| 1350 | ---- | ---- | ---- | .01060N | .01170+ 0.00110 | .276 | ---- | ---- | 1597 | UNCH | .02240B | .00520A |
| 1355 | ---- | ---- | ---- | .00950N | .01050+ 0.00100 | .254 | ---- | 21 | 150 + | 15 | .02100B | .00470A |
| 1360 | ---- | ---- | ---- | .00850N | .00950+ 0.00100 | .234 | ---- | ---- | 160 | UNCH | .01960B | .00420A |
| 1365 | ---- | ---- | ---- | .00760N | .00850+ 0.00090 | .214 | ---- | 10 | 89 | UNCH | .01830B | .00370 |
| 1370 | ---- | ---- | ---- | .00680N | .00760+ 0.00080 | .196 | ---- | 71 | 218 + | 59 | .01650B | .00320 |
| 1375 | ---- | ---- | ---- | .00610N | .00690+ 0.00080 | .180 | ---- | ---- | 835 | UNCH | .01540B | .00300A |
| 1380 | ---- | ---- | ---- | .00550N | .00620+ 0.00070 | .164 | ---- | 5 | 64 - | 1 | .01440B | .00260 |
| 1385 | ---- | ---- | ---- | .00490N | .00550+ 0.00060 | .149 | ---- | ---- | 26 | UNCH | .01340B | .00240A |
| 1390 | ---- | ---- | ---- | .00440N | .00500+ 0.00060 | .137 | ---- | ---- | 29 | UNCH | .01250B | .00210 |
| 1395 | ---- | ---- | ---- | .00390N | .00450+ 0.00060 | .125 | ---- | 5 | 26 + | 5 | .01160B | .00190A |
| 1400 | ---- | ---- | ---- | .00350N | .00400+ 0.00050 | .113 | ---- | 10 | 22 - | 10 | .01090B | .00170A |
| 1405 | ---- | ---- | ---- | .00310N | .00360+ 0.00050 | .103 | ---- | 5 | 29 | UNCH | .01010B | .00150A |
| 1415 | ---- | ---- | ---- | .00250N | .00300+ 0.00050 | .087 | ---- | 59 | 85 + | 37 | .00880B | .00120A |
| 1420 | ---- | ---- | ---- | .00220N | .00270+ 0.00050 | .079 | ---- | ---- | 21 | UNCH | .00820B | .00110A |

| PRELIMINARY | | | | | | | | | | | | | |
|---------------------|------|---------------------|-------------------------|----------------------------|------|------|------|------------|------|------------------------|---------|--|--|
| PG27 BULLETIN #124@ | | | | BRITISH POUND CALL OPTIONS | | | | | | Thu, Jun 29, 2017 PG27 | | | |
| 1425 | ---- | (FUTURES SETT. ---- | 1.3058 + .00200N 55.0) | .00250+ 0.00050 | .073 | ---- | ---- | 28 | UNCH | .00770B | .00100A | | |
| 1430 | ---- | ---- | .00170N | .00220+ 0.00050 | .065 | ---- | ---- | 316 | UNCH | .00720B | .00080A | | |
| 1435 | ---- | ---- | .00150N | .00200+ 0.00050 | .060 | ---- | ---- | 114 | UNCH | .00670B | .00080 | | |
| 1440 | ---- | ---- | .00140N | .00190+ 0.00050 | .056 | ---- | ---- | 58 | UNCH | .00630B | .00070 | | |
| 1445 | ---- | ---- | .00120N | .00170+ 0.00050 | .051 | ---- | 30 | 30 | UNCH | .00590B | .00060 | | |
| 1450 | ---- | ---- | .00100N | .00150+ 0.00050 | .045 | ---- | 130 | 120 + 78 | | .00550B | .00050 | | |
| 1455 | ---- | ---- | .00090N | .00140+ 0.00050 | .042 | ---- | 23 | 42 + 23 | | .00520B | .00050 | | |
| 1460 | ---- | ---- | .00080N | .00130+ 0.00050 | .039 | ---- | 7 | 56 + 7 | | .00490B | .00040 | | |
| 1465 | ---- | ---- | .00070N | .00120+ 0.00050 | .036 | ---- | 15 | 24 + 15 | | .00460B | .00040 | | |
| 1470 | ---- | ---- | .00060N | .00110+ 0.00050 | .033 | ---- | ---- | 40 | UNCH | .00430B | .00030A | | |
| 1475 | ---- | ---- | .00050N | .00100+ 0.00050 | .030 | ---- | 5 | 100 + 5 | | .00410B | .00020 | | |
| 1480 | ---- | ---- | .00050N | .00090+ 0.00040 | .027 | ---- | 31 | 91 + 26 | | .00390B | .00020 | | |
| 1485 | ---- | ---- | .00040N | .00090+ 0.00050 | .027 | ---- | 39 | 266 | UNCH | .00330B | .00030A | | |
| 1490 | ---- | ---- | .00030N | .00080+ 0.00050 | .024 | ---- | 16 | 73 + 16 | | .00310B | .00020A | | |
| 1495 | ---- | ---- | .00030N | .00080+ 0.00050 | .024 | ---- | 44 | 83 + 44 | | .00290B | .00010 | | |
| 1500 | ---- | ---- | .00020N | .00070+ 0.00050 | .021 | ---- | 30 | 52 + 30 | | .00280B | .00010 | | |
| 1505 | ---- | ---- | .00020N | .00070 NEW | .021 | ---- | 58 | 40 + 40 | | .00260B | .00020A | | |
| 1510 | ---- | ---- | .00020N | .00060+ 0.00040 | .018 | ---- | 39 | 39 + 19 | | .00250B | .00020A | | |
| 1515 | ---- | ---- | .00010N | .00060+ 0.00050 | .018 | ---- | ---- | 66 | UNCH | .00230B | .00020 | | |
| 1520 | ---- | ---- | .00010N | .00050+ 0.00040 | .015 | ---- | 9 | 17 - 9 | | .00220B | .00010 | | |
| 1525 | ---- | ---- | .00010N | .00050+ 0.00040 | .015 | ---- | ---- | 30 | UNCH | .00040B | .00010 | | |
| 1530 | ---- | ---- | .00010N | .00050+ 0.00040 | .015 | ---- | ---- | 101 | UNCH | .00050B | .00010 | | |
| 1535 | ---- | ---- | .00010N | .00040+ 0.00030 | .012 | ---- | ---- | 120 | UNCH | .00040B | .00010 | | |
| 1540 | ---- | ---- | .00010N | .00040+ 0.00030 | .012 | ---- | ---- | 46 | UNCH | .00040B | .00010 | | |
| 1545 | ---- | ---- | ---- | .00040+ 0.00040 | .012 | ---- | ---- | 114 | UNCH | .00030B | .00010 | | |
| 1550 | ---- | ---- | ---- | .00040+ 0.00040 | .011 | ---- | ---- | 183 | UNCH | .00030B | .00010 | | |
| 1555 | ---- | ---- | ---- | .00030+ 0.00030 | .009 | ---- | 30 | 150 + 30 | | .00030 | .00010 | | |
| TOTAL | | | | | | | 733 | 8511 + 433 | | | | | |
| MAR18 1260 | ---- | (FUTURES SETT. ---- | 1.3093 + .06470N 54.0) | .06770+ 0.00300 | .708 | ---- | ---- | 1 | UNCH | .04950B | .03630A | | |
| 1280 | ---- | ---- | .05150N | .05380+ 0.00230 | .636 | ---- | ---- | 11 | UNCH | .05610B | .02880A | | |
| 1285 | ---- | ---- | .04850N | .05050+ 0.00200 | .616 | ---- | ---- | 11 | UNCH | .05300B | .02720A | | |
| 1290 | ---- | ---- | .04550N | .04740+ 0.00190 | .596 | ---- | ---- | 1 | UNCH | .04990B | .02600A | | |
| 1310 | ---- | ---- | .03440N | .03600+ 0.00160 | .510 | ---- | ---- | 11 | UNCH | .03930B | .02100A | | |
| 1315 | ---- | ---- | .03210N | .03350+ 0.00140 | .488 | ---- | ---- | 23 | UNCH | .03880B | .01940A | | |
| 1320 | ---- | ---- | .02980N | .03110+ 0.00130 | .466 | ---- | ---- | 11 | UNCH | .03670B | .01780A | | |
| 1325 | ---- | ---- | .02760N | .02880+ 0.00120 | .444 | ---- | ---- | 33 | UNCH | .03440B | .01620A | | |
| 1330 | ---- | ---- | .02540N | .02660+ 0.00120 | .422 | ---- | ---- | 33 | UNCH | .03210B | .01490A | | |
| 1335 | ---- | ---- | .02340N | .02460+ 0.00120 | .400 | ---- | ---- | 44 | UNCH | .03000B | .01360A | | |
| 1340 | ---- | ---- | .02150N | .02260+ 0.00110 | .379 | ---- | ---- | 44 | UNCH | .02800B | .01240A | | |
| 1345 | ---- | ---- | .01970N | .02080+ 0.00110 | .357 | ---- | ---- | 55 | UNCH | .02610B | .01130A | | |
| 1350 | ---- | ---- | .01810N | .01920+ 0.00110 | .337 | ---- | ---- | 54 | UNCH | .02430B | .01030A | | |
| 1355 | ---- | ---- | .01670N | .01760+ 0.00090 | .317 | ---- | ---- | 49 | UNCH | .02270B | .00940A | | |
| 1360 | ---- | ---- | .01540N | .01620+ 0.00080 | .298 | ---- | ---- | 44 | UNCH | .02110B | .00860A | | |
| 1365 | ---- | ---- | .01420N | .01480+ 0.00060 | .279 | ---- | ---- | 11 | UNCH | .01770B | .00780A | | |
| 1370 | ---- | ---- | .01310N | .01360+ 0.00050 | .261 | ---- | ---- | 22 | UNCH | .01650B | .00710 | | |
| 1375 | ---- | ---- | .01210N | .01250+ 0.00040 | .245 | ---- | ---- | 32 | UNCH | .01530B | .00650A | | |
| 1380 | ---- | ---- | .01120N | .01140+ 0.00020 | .228 | ---- | ---- | 511 | UNCH | .01230B | .00590A | | |
| 1385 | ---- | ---- | .01030N | .01050+ 0.00020 | .213 | ---- | ---- | 11 | UNCH | .01130B | .00540A | | |
| 1400 | ---- | ---- | .00810N | .00800- 0.00010 | .171 | ---- | ---- | 22 | UNCH | .00880B | .00530A | | |
| 1410 | ---- | ---- | .00680N | .00670- 0.00010 | .147 | ---- | ---- | 10 | UNCH | .00940 | .00680A | | |
| TOTAL | | | | | | | 0 | 1044 | | | | | |
| JUN18 1285 | ---- | (FUTURES SETT. ---- | 1.3128 + .05730N 54.0) | .06040+ 0.00310 | .613 | ---- | ---- | 48 | UNCH | .04670B | .04190A | | |
| 1300 | ---- | ---- | .04820N | .05140+ 0.00320 | .562 | ---- | ---- | 4 | UNCH | .04320B | .03490A | | |
| 1320 | ---- | ---- | .03840N | .04060+ 0.00220 | .490 | ---- | ---- | 11 | UNCH | .04110B | .02500A | | |
| 1325 | ---- | ---- | .03610N | .03820+ 0.00210 | .472 | ---- | ---- | 22 | UNCH | .03860B | .02330A | | |
| 1330 | ---- | ---- | .03390N | .03590+ 0.00200 | .454 | ---- | ---- | 22 | UNCH | .03630B | .02180A | | |
| 1335 | ---- | ---- | .03180N | .03370+ 0.00190 | .436 | ---- | ---- | 11 | UNCH | .03410B | .02300A | | |
| 1340 | ---- | ---- | .02970N | .03150+ 0.00180 | .418 | ---- | ---- | 33 | UNCH | .03190B | .01900A | | |
| 1345 | ---- | ---- | .02770N | .02950+ 0.00180 | .400 | ---- | ---- | 22 | UNCH | .02990B | .01770A | | |
| 1430 | ---- | ---- | .00890N | .00900+ 0.00010 | .161 | ---- | ---- | 48 | UNCH | .00940B | ---- | | |
| TOTAL | | | | | | | 0 | 221 | | | | | |