



PRELIMINARY

PG28

BULLETIN #185@

BRITISH POUND PUT OPTIONS

Fri, Sep 25, 2015

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**														
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
OCT15														
BRIT PND PUT			(FUTURES SETT. .00)											
1400	----	----	----	----	----		CAB	----	.000	----	75	UNCH	.150B	.010B
1420	----	----	----	----	----		CAB	----	.000	----	5	UNCH	.250B	.010B
1425	----	----	----	----	----		CAB	----	.000	----	5	UNCH	.280B	.010B
1430	----	----	----	----	----		CAB	----	.001	----	39	UNCH	.310B	.020B
1435	----	----	----	----	----		CAB	----	.002	----	44	UNCH	.350B	.020B
1440	----	----	----	----	----			----		----	250	UNCH	.390B	.010B
1445	----	----	----	----	0.010N		.010+ 1	.004	----	----	4	UNCH	.440B	.010B
1450	----	----	----	----	0.010N		.020+ 1	.013	----	----	135	UNCH	.490B	.010B
1455	----	----	----	----	0.020N		.020 UNCH	.014	----	----	41	UNCH	.540B	.010B
1460	----	----	----	----	0.020N		.030+ 1	.021	----	6	163 +	6	.610B	.010B
1465	----	----	----	----	0.030N		.040+ 1	.029	----	----	258	UNCH	.680B	.010B
1470	----	----	----	----	0.040N		.050+ 1	.037	----	60	179 +	50	.750B	.010B
1475	----	----	----	----	0.050N		.070+ 2	.051	----	----	184	UNCH	.830B	.010B
1480	----	----	----	----	0.070N		.090+ 2	.066	----	15	555 -	5	.910B	.010B
1485	----	----	----	----	0.100N		.130+ 3	.093	----	278	626 +	246	1.010B	.020B
1490	----	----	----	----	0.140N		.180+ 4	.126	----	307	1092 +	192	1.120B	.020B
1495	----	----	----	----	0.190N		.250+ 6	.168	----	66	1532 -	1	1.240B	.020B
1500	----	----	----	----	0.270N		.340+ 7	.220	----	98	1987 +	16	1.380B	.030B
1505	----	----	----	----	0.370N		.460+ 9	.282	----	118	1839 +	31	1.520B	.040B
1510	----	----	----	----	0.500N		.610+ 11	.354	----	93	1692 -	2	1.680B	.050B
1515	----	----	----	----	0.660N		.800+ 14	.434	----	43	1665 -	6	1.850B	.070B
1520	----	----	----	----	0.860N		1.030+ 17	.519	----	23	2749 -	3	2.040B	.090B
1525	----	----	----	----	1.100N		1.310+ 21	.603	----	9	2018 -	3	2.240B	.120B
1530	----	----	----	----	1.380N		1.630+ 25	.683	----	13	1321 -	13	2.460B	.170B
1535	----	----	----	----	1.710N		1.990+ 28	.755	----	----	1029	UNCH	2.700B	.230B
1540	----	----	----	----	2.080N		2.390+ 31	.813	----	----	1305	UNCH	2.950B	.300B
1545	----	----	----	----	2.470N		2.810+ 34	.863	----	----	294	UNCH	3.300B	.400B
1550	----	----	----	----	2.900N		3.260+ 36	.899	----	----	590	UNCH	3.750B	.530B
1555	----	----	----	----	3.350N		3.720+ 37	.927	----	----	340	UNCH	4.220B	.680B
1560	----	----	----	----	3.810N		4.190+ 38	.950	----	1	452	UNCH	4.140B	.880B
1565	----	----	----	----	4.290N		4.680+ 39	.959	----	----	233	UNCH	4.480B	1.100B
1570	----	----	----	----	4.770N		5.160+ 39	.974	----	----	89	UNCH	4.840B	1.290B
1575	----	----	----	----	5.260N		5.650+ 39	.982	----	----	56	UNCH	5.210B	1.500B
1580	----	----	----	----	5.750N		6.150+ 40	.984	----	----	40	UNCH	5.600B	1.730B
1585	----	----	----	----	6.240N		6.640+ 40	.991	----	----	27	UNCH	6.000B	2.000B
1590	----	----	----	----	6.740N		7.140+ 40	.994	----	----	20	UNCH	6.450B	2.290B
TOTAL										1130	22933 +	508		
NOV15														
NOV15			(FUTURES SETT. .00)											
1400	----	----	----	----	0.020N		.020 UNCH	.009	----	175	175 +	175	.050B	.020B
1410	----	----	----	----	0.020N		.030+ NEW	.014	----	4	4 +	4	.070B	.010B
1420	----	----	----	----	0.040N		.050+ 1	.023	----	----	26	UNCH	.100B	.020B
1430	----	----	----	----	0.060N		.070+ 1	.032	----	----	35	UNCH	.150	.020
1435	----	----	----	----	0.070N		.090+ 2	.041	----	----	23	UNCH	.170B	.030B
1440	----	----	----	----	0.080N		.110+ 3	.049	----	4	7 +	4	.200B	.030B
1445	----	----	----	----	0.100N		.130+ 3	.058	----	----	52	UNCH	.240B	.040B
1450	----	----	----	----	0.130N		.160+ 3	.070	----	4	96	UNCH	.280B	.040B
1455	----	----	----	----	0.150N		.190+ 4	.082	----	5	43	UNCH	.330B	.050B
1460	----	----	----	----	0.190N		.230+ 4	.098	----	----	75	UNCH	.390B	.040B
1465	----	----	----	----	0.230N		.280+ 5	.116	----	5	28	UNCH	.460B	.050B
1470	----	----	----	----	0.280N		.340+ 6	.138	----	23	108 +	5	.530B	.060B
1475	----	----	----	----	0.340N		.410+ 7	.162	----	60	313 +	60	.620B	.080B
1480	----	----	----	----	0.410N		.480+ 7	.186	----	174	439 +	130	.730	.090
1485	----	----	----	----	0.490N		.580+ 9	.218	----	313	383 +	211	.830B	.110B
1490	----	----	----	----	0.590N		.690+ 10	.251	----	288	474 +	259	.960B	.130B
1495	----	----	----	----	0.700N		.810+ 11	.286	----	166	352 +	131	1.110B	.160B
1500	----	----	----	----	0.830N		.950+ 12	.325	----	40	451 +	34	1.280B	.190B
1505	----	----	----	----	0.980N		1.120+ 14	.368	----	27	324 +	1	1.460B	.230B
1510	----	----	----	----	1.140N		1.300+ 16	.412	----	35	629	UNCH	1.670B	.280B
1515	----	----	----	----	1.340N		1.510+ 17	.459	----	101	521 +	8	1.900B	.330B
1520	----	----	----	----	1.550N		1.750+ 20	.506	----	17	900 -	5	2.140B	.400B
1525	----	----	----	----	1.790N		2.010+ 22	.554	----	----	473	UNCH	2.410	.480
1530	----	----	----	----	2.060N		2.300+ 24	.602	----	----	247	UNCH	2.710B	.570B
1535	----	----	----	----	2.350N		2.610+ 26	.648	----	----	197	UNCH	3.030B	.680B
1540	----	----	----	----	2.670N		2.950+ 28	.691	----	20	550 +	20	3.360B	.800B
1545	----	----	----	----	3.010N		3.310+ 30	.732	----	----	133	UNCH	3.710B	.940B
1550	----	----	----	----	3.370N		3.690+ 32	.769	----	----	291	UNCH	4.120B	1.110B
1555	----	----	----	----	3.760N		4.090+ 33	.803	----	----	192	UNCH	4.530B	1.270B
1560	----	----	----	----	4.160N		4.510+ 35	.832	----	----	109	UNCH	4.970B	1.430B
1565	----	----	----	----	4.580N		4.940+ 36	.858	----	----	68	UNCH	5.410B	1.610B
1570	----	----	----	----	5.010N		5.380+ 37	.882	----	----	7	UNCH	4.920B	1.810B
1575	----	----	----	----	5.460N		5.830+ 37	.899	----	----	18	UNCH	5.340B	2.030B
1590	----	----	----	----	6.850N		7.240+ 39	.943	----	----	22	UNCH	6.650B	2.780B
TOTAL										1461	7765 +	1037		
DEC15														
DEC15			(FUTURES SETT. 1.5187 - 41.0)											
1250	----	----	----	----	----		CAB	----	----	----	140	UNCH	.840B	.070B
1260	----	----	----	----	----		CAB	----	.000	----	6	UNCH	.910B	.080B
1270	----	----	----	----	----		CAB	----	.000	----	27	UNCH	1.000B	.060B
1275	----	----	----	----	----		CAB	----	.000	----	30	UNCH	1.040B	.070B
1280	----	----	----	----	----		CAB	----	.000	----	2	UNCH	1.100B	.090B
1300	----	----	----	----	----		CAB	----	.000	----	5	UNCH	1.310B	.010B
1320	----	----	----	----	----		CAB	----	.000	----	1	UNCH	1.560B	.080B
1340	----	----	----	----	----		CAB	----	.002	----	30	UNCH	1.860B	.020B
1350	----	----	----	----	0.010N		.010 UNCH	.003	----	----	55	UNCH	2.030B	.050B
1355	----	----	----	----	0.010N		.010 UNCH	.004	----	----	47	UNCH	2.070B	.030B
1360	----	----	----	----	0.020N		.020 UNCH	.008	----	----	16	UNCH	2.140B	.030B
1365	----	----	----	----	0.020N		.020 UNCH	.008	----	----	19	UNCH	2.240B	.010B
1370	----	----	----	----	0.020N		.030+ 1	.011	----	----	268	UNCH	2.340B	.030B
1375	----	----	----	----	0.030N		.030 UNCH	.012	----	----	23	UNCH	2.440B	.010B
1380	----	----	----	----	0.030N		.040+ 1	.015	----	34	54 +	34	2.550B	.020B
1385	----	----	----	----	0.040N		.050+ 1	.018	----	----	75	UNCH	2.670B	.020B
1390	----	----	----	----	0.050N		.050 UNCH	.019	----	----	21	UNCH	2.780B	.020B
1395	----	----	----	----	0.060N		.060 UNCH	.023	----	4	49 +	4	2.910B	.030B
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OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
WKBP-4B-P SEP15 PUT	BRITISH POUND WK4 OPTIONS						
4B	1520	----	----	----	100	100	0.00
4B	1525	----	----	----	40	40	0.00
4B	1530	----	----	----	57	57	0.00
4B	1535	----	----	----	277	277	0.00
4B	1540	----	----	----	60	60	0.00
4B	1545	----	----	----	78	78	0.00
4B	1550	----	----	----	84	84	0.00
4B	1555	----	----	----	37	37	0.00
4B	1560	----	----	----	10	10	0.00
4B	1570	----	----	----	13	13	0.00
4B	1580	----	----	----	3	3	0.00
TOTALS		0	0	0	759	759	0