

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

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FINAL

PG34 BULLETIN # 35@

JAPANESE YEN PUT OPTIONS

wed, Feb 21, 2018 PG34

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=BIID 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=BIID 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.

JAPANESE YEN 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, --CONTRACT-- LOW. Rows include contract details for various strike prices and settlement dates (e.g., MAR18, APR18).

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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JPU OPT	JPU OPT	(FUTURES SETT.	.00)										
895	----	----	0.37N	.40+	3	.153	----	----	573	UNCH	.40B	.29A	
910	----	----	0.64N	.71+	7	.242	----	----	3	UNCH	.73B	.50	
920	----	----	0.92N	1.02+	10	.315	----	----	6	UNCH	1.06B	.70A	
925	----	----	1.09N	1.21+	12	.355	----	----	3	UNCH	1.34	.83A	
935	----	----	1.50N	1.66+	16	.436	----	----	10	UNCH	1.70B	1.14A	
960	----	----	2.93N	3.17+	24	.624	----	----	20	UNCH	3.18B	2.26A	
TOTAL									0				
SEP18			(FUTURES SETT. .009416 - 44.0)						1237				
740	----	----	0.02N	.00-	1	.001	----	----	279	UNCH	.06	.01	
745	----	----	0.02N	.01-	1	.003	----	----	248	UNCH	.07B	.02	
750	----	----	0.02N	.01-	1	.003	----	100	115 +	95	.09B	.03A	
760	----	----	0.02N	.01-	1	.005	----	----	84	UNCH	1.15B	.02A	
770	----	----	0.03N	.01-	1	.005	----	----	22	UNCH	.19B	.03A	
780	----	----	0.03N	.02-	1	.009	----	----	101	UNCH	.25B	.04A	
785	----	----	0.03N	.02-	1	.009	----	----	29	UNCH	.29B	.04A	
795	----	----	0.04N	.03-	1	.012	----	----	10	UNCH	.37B	.06A	
800	----	----	0.05N	.04-	1	.014	----	----	125	UNCH	.42B	.06	
810	----	----	0.06N	.05-	1	.018	----	----	17	UNCH	.54B	.07A	
815	----	----	0.07N	.06-	1	.022	----	50	65 +	50	.60B	.08A	
820	----	----	0.08N	.07-	1	.025	----	----	50	UNCH	.68B	.09A	
825	----	----	0.09N	.08-	1	.029	----	----	11	UNCH	.76B	.10A	
830	----	----	0.10N	.09-	1	.033	----	----	39	UNCH	.85B	.12A	
835	----	----	0.11N	.11	UNCH	.039	----	----	73	UNCH	.95B	.13A	
840	----	----	0.12N	.12	UNCH	.043	----	----	25	UNCH	1.06B	.15A	
845	----	----	0.13N	.14+	1	.050	----	----	7	UNCH	1.19B	.13A	
850	----	----	0.15N	.16+	1	.057	----	22	161 -	22	1.34B	.15A	
855	----	----	0.17N	.19+	2	.066	----	----	3	UNCH	1.49B	.17A	
860	----	----	0.20N	.22+	2	.076	----	----	63	UNCH	1.66B	.20A	
865	----	----	0.23N	.26+	3	.088	----	----	183	UNCH	1.85B	.22A	
870	----	----	0.27N	.30+	3	.101	----	----	359	UNCH	2.05B	.26A	
875	----	----	0.31N	.35+	4	.115	----	----	82	UNCH	2.27B	.30A	
880	----	----	0.37N	.41+	4	.132	----	----	42	UNCH	2.50B	.34A	
885	----	----	0.43N	.48+	5	.151	----	----	200	UNCH	2.75B	.37A	
890	----	----	0.51N	.57+	6	.173	----	----	172	UNCH	3.01B	.47A	
895	----	----	0.60N	.66+	6	.196	----	----	50	UNCH	3.29B	.51A	
900	----	----	0.70N	.77+	7	.221	----	----	67	UNCH	3.57B	.59A	
905	----	----	0.82N	.90+	8	.249	----	----	1	UNCH	3.79B	.69A	
910	----	----	0.95N	1.05+	10	.279	----	----	2	UNCH	4.08B	.80A	
915	----	----	1.11N	1.21+	10	.310	----	----	131	UNCH	4.30B	.93A	
920	----	----	1.27N	1.40+	13	.343	----	----	17	UNCH	4.66B	1.05A	
925	----	----	1.46N	1.60+	14	.376	----	----	2	UNCH	4.54B	1.20A	
930	----	----	1.67N	1.83+	16	.409	----	----	21	UNCH	5.09B	1.36A	
935	----	----	1.89N	2.07+	18	.443	----	----	20	UNCH	4.99B	1.54A	
940	----	----	2.14N	2.33+	19	.476	----	----	11	UNCH	5.09B	1.73A	
950	----	----	2.69N	2.91+	22	.541	----	----	172	UNCH	4.85B	2.18A	
TOTAL			(FUTURES SETT. .009485 - 44.0)						2888 +	123			
DEC18													
870	----	----	0.40N	.47+	7	.124	----	----	1	UNCH	1.53B	.47A	
890	----	----	0.71N	.77+	6	.188	----	----	4	UNCH	2.36B	.71A	
895	----	----	0.82N	.87+	5	.208	----	----	6	UNCH	2.62	.80A	
900	----	----	0.93N	.98+	5	.229	----	----	1	UNCH	2.86	.89A	
905	----	----	1.06N	1.11+	5	.252	----	----	1	UNCH	3.13B	1.00A	
910	----	----	1.19N	1.25+	6	.276	----	----	12	UNCH	3.41B	1.11A	
920	----	----	1.50N	1.59+	9	.327	----	----	20	149 +	20	3.86B	1.30
925	----	----	1.68N	1.78+	10	.354	----	----	13	UNCH	4.20B	1.46A	
940	----	----	2.32N	2.47+	15	.438	----	----	10	UNCH	4.21B	1.99A	
950	----	----	2.83N	3.01+	18	.492	----	200	203 +	200	4.17B	2.41A	
960	----	----	3.40N	3.62+	22	.545	----	----	10	UNCH	4.54B	2.90A	
TOTAL								220	410 +	220			

** Option prices quoted per Daily Information Bulletin convention. For example, a Japanese Yen option price of 1.53 on this page is equivalent to 1.53 x 0.0001 = 0.000153 when the price is quoted in full. The cash price of the option is 0.000153 x 12,500,000 (contract size) = \$1,912.50.**