



PRELIMINARY

PG34 BULLETIN #226@

JAPANESE YEN PUT OPTIONS

wed, Nov 22, 2017 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-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.

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, LOW. Rows include contract details for various strike prices from 710 to 1085.



PRELIMINARY

PG34 BULLETIN #226@

JAPANESE YEN PUT OPTIONS

wed, Nov 22, 2017 PG34

JPU OPT	JPU OPT	(FUTURES SETT.	.009023 +	102.5)																
795	----	----	----	----	CAB	----	.000	----	----	68	UNCH	.04B	.01A							
800	----	----	----	----	CAB	----	.000	----	----	4	UNCH	.05B	.00A							
805	----	----	----	----	CAB	----	.000	----	----	41	UNCH	.06B	.00A							
810	----	----	----	----	CAB	----	.000	----	----	30	UNCH	.08B	.01A							
815	----	----	----	----	CAB	----	.000	----	----	34	UNCH	.10B	.00A							
820	----	----	0.00N	----	CAB	----	.000	----	----	54	UNCH	.12B	.00							
825	----	----	0.00N	----	CAB	----	.001	----	7	89 +	7	.15B	.01A							
830	----	----	0.00N	----		.00	UNCH	.002	----	195	UNCH	.18B	.01							
835	----	----	0.01N	----		.00	0	.004	----	126	UNCH	.22B	.01							
840	----	----	0.01N	----		.01	0	.009	----	27	238 +	23	.26B	.01A						
845	----	----	0.02N	----		.01	1	.009	----	1	233	UNCH	.32B	.01A						
850	----	----	0.03N	----		.02	1	.018	----	----	350	UNCH	.40B	.02A						
855	----	----	0.05N	----		.02	2	.023	----	95	415 -	39	.50B	.03						
860	----	----	0.08N	----		.04	4	.036	----	17	326 -	2	.61B	.04						
865	----	----	0.12N	----		.06	6	.052	----	64	1388 -	13	.74B	.07A						
870	----	----	0.18N	----		.09	9	.075	----	244	483 +	31	.90B	.09						
875	----	----	0.27N	----		.13	14	.104	----	13	624 +	6	1.08B	.13						
880	----	----	0.38N	----		.19	19	.144	----	84	540 -	1	1.28B	.20A						
885	----	----	0.54N	----		.28	26	.197	----	165	782 -	7	1.55B	.28A						
890	----	----	0.74N	----		.40	34	.260	----	122	914 +	24	1.87B	.40A						
895	----	----	0.98N	----		.56	42	.333	----	336	1757 +	68	2.20B	.50A						
900	----	----	1.27N	----		.75	52	.410	----	220	423 +	90	2.57B	.60A						
905	----	----	1.60N	----		1.00	60	.491	----	112	245 +	31	2.95B	.71A						
910	----	----	1.97N	----		1.28	69	.569	----	16	186 +	4	3.36B	.85A						
915	----	----	2.36N	----		1.61	75	.641	----	----	158	UNCH	3.79B	1.00A						
920	----	----	2.78N	----		1.97	81	.704	----	----	131	UNCH	4.24B	1.18A						
925	----	----	3.21N	----		2.37	84	.759	----	----	111	UNCH	4.70B	1.38A						
930	----	----	3.66N	----		2.78	88	.807	----	----	77	UNCH	5.17B	1.59A						
935	----	----	4.12N	----		3.21	91	.843	----	----	68	UNCH	5.65B	1.83A						
940	----	----	4.60N	----		3.66	94	.877	----	----	73	UNCH	6.13B	2.10A						
945	----	----	5.07N	----		4.12	95	.902	----	----	12	UNCH	6.53B	2.38A						
950	----	----	5.55N	----		4.58	97	.922	----	----	15	UNCH	7.01B	2.68A						
955	----	----	6.04N	----		5.06	98	.936	----	----	13	UNCH	7.49B	3.04A						
960	----	----	6.53N	----		5.54	99	.949	----	----	23	UNCH	7.98B	3.39A						
965	----	----	7.02N	----		6.02	100	.962	----	----	15	UNCH	8.47B	3.75A						
980	----	----	8.50N	----		7.50	100	.978	----	----	5	UNCH	9.95B	4.90A						
1000	----	----	10.49N	----		9.48	101	.989	----	----	10	UNCH	11.09B	6.58A						
TOTAL										1523	10681 +	222								
FEB18	JPU OPT	(FUTURES SETT.	.009039 +	102.5)																
740	----	----	----	----	CAB	----	----	----	----	110	UNCH	----	----							
745	----	----	----	----	CAB	----	.000	----	----	61	UNCH	----	----							
760	----	----	----	----	CAB	----	.000	----	----	80	UNCH	----	.01A							
785	----	----	----	----	CAB	----	.000	----	----	6	UNCH	.02	.01A							
790	----	----	0.00N	----	CAB	----	.000	----	----	78	UNCH	.02B	.01A							
795	----	----	0.00N	----	CAB	----	.000	----	----	91	UNCH	.04B	.01A							
800	----	----	0.00N	----		.00	UNCH	.001	----	42	44 +	32	.05B	.01A						
805	----	----	0.00N	----		.00	UNCH	.002	----	----	49	UNCH	.06B	.02A						
810	----	----	0.01N	----		.00	0	.003	----	229	UNCH	.10B	.01A							
815	----	----	0.01N	----		.01	0	.007	----	10	UNCH	.13B	.01A							
820	----	----	0.02N	----		.01	1	.007	----	----	64	UNCH	.16B	.01A						
825	----	----	0.03N	----		.01	1	.011	----	50	63 +	2	.21B	.02A						
830	----	----	0.04N	----		.02	2	.014	----	3	63 +	1	.26B	.03A						
835	----	----	0.05N	----		.03	2	.021	----	10	17 -	10	.32B	.04A						
840	----	----	0.07N	----		.04	3	.027	----	----	204	UNCH	.40B	.06A						
845	----	----	0.10N	----		.06	4	.039	----	21	203 -	21	.50B	.08						
850	----	----	0.13N	----		.08	5	.051	----	24	174	UNCH	.62B	.11A						
855	----	----	0.18N	----		.10	8	.064	----	40	1070 -	35	.76B	.15A						
860	----	----	0.24N	----		.14	10	.085	----	53	279 +	1	.93B	.18						
865	----	----	0.31N	----		.19	12	.110	----	46	258 +	34	1.12B	.26						
870	----	----	0.42N	----		.25	17	.139	----	177	113 +	57	1.35B	.34A						
875	----	----	0.54N	----		.34	20	.178	----	18	200 -	7	1.60B	.43						
880	----	----	0.70N	----		.44	26	.219	----	527	721 +	515	1.88B	.57A						
885	----	----	0.89N	----		.57	32	.267	----	77	176 -	37	2.19B	.73A						
890	----	----	1.11N	----		.73	38	.319	----	41	206 +	33	2.51B	.92A						
895	----	----	1.36N	----		.92	44	.375	----	30	65	UNCH	2.86B	1.13A						
900	----	----	1.65N	----		1.14	51	.432	----	13	33 +	13	3.23B	1.39A						
905	----	----	1.96N	----		1.39	57	.490	----	27	43 +	27	11.93B	9.51A						
1000	----	----	10.50N	----		9.51	99	.972	----	7	UNCH									
TOTAL										1199	4717 +	605								
MAR18	JPU OPT	(FUTURES SETT.	.009052 +	102.0)																
735	----	----	----	----	CAB	----	.000	----	----	100	UNCH	.02	.01							
740	----	----	----	----	CAB	----	.000	----	----	119	UNCH	.03B	.01A							
745	----	----	----	----	CAB	----	.000	----	----	70	UNCH	.04B	.01A							
750	----	----	----	----	CAB	----	.000	----	----	173	UNCH	.04B	.00							
760	----	----	----	----	CAB	----	.000	----	----	260	UNCH	.06B	.00A							
765	----	----	----	----	CAB	----	.000	----	----	147	UNCH	.07B	.00A							
770	----	----	----	----	CAB	----	.000	----	----	87	UNCH	.08B	.02A							
775	----	----	0.00N	----	CAB	----	.000	----	----	32	UNCH	.09B	.01A							
780	----	----	0.00N	----	CAB	----	.001	----	----	46	UNCH	.11B	.01A							
785	----	----	0.00N	----	CAB	----	.001	----	----	245	UNCH	.12B	.01							
790	----	----	0.00N	----		.00	UNCH	.002	----	10	78 +	10	.14B	.01A						
795	----	----	0.01N	----		.00	0	.003	----	211	UNCH	.17B	.01A							
800	----	----	0.01N	----		.01	0	.006	----	24	UNCH	.65B	.01A							
805	----	----	0.02N	----		.01	1	.006	----	1	347 -	1	.73B	.01						
810	----	----	0.02N	----		.01	1	.009	----	123	UNCH	.82B	.02A							
815	----	----	0.03N	----		.02	1	.015	----	127	UNCH	1.05B	.02A							
820	----	----	0.04N	----		.03	1	.018	----	128	UNCH	1.16B	.03A							
825	----	----	0.06N	----		.04	1	.025	----	48	UNCH	1.28B	.04A							
830	----	----	0.08N	----		.06	2	.033	----	798	UNCH	1.41B	.06A							
835	----	----	0.11N	----		.08	3	.043	----	21	229 +	1	1.55B	.08						
840	----	----	0.15N	----		.10	5	.053	----	103	151 -	51	1.71B	.10A						
845	----	----	0.19N	----		.13	6	.067	----	29	296	UNCH	1.87B	.12A						
850	----	----	0.25N	----		.16	9	.081	----	34	849 +	4	2.04B	.17A						
855	----	----	0.32N	----		.21	11	.102	----	387	UNCH	2.23B	.21A							
860	----	----	0.40N	----		.26	14	.123	----	179	UNCH	2.43B	.27A							
865	----	----	0.50N	----		.33	17	.150	----	180	UNCH	2.65B	.34A							
870	----	----	0.63N	----		.42	21	.183	----	4	652 +	4	2.87B	.41A						
875	----	----	0.77N	----		.52	25	.217	----	267	UNCH	3.11B	.47A							
880	----	----	0.94N	----		.65	29	.257	----	63	774 +	53	3.37B	.55A						
885	----	----	1.14N	----		.80	34	.299	----	30	469 -	8	3.64B	.64A						
890	----	----	1.37N	----		.97	40	.344	----	142	488 +	132	3.86B	.74A						
895	----	----	1.63N	----		1.17	46	.392	----	125	247 +	77	3.91B	.86A						
900	----	----	1.92N	----		1.40	52	.440	----	210	316 +	134	4.20B	.99A						
905	----	----	2.23N	----		1.65	58	.488	----	33	120 +	25	4.51B	1.13A						
910	----	----	2.57N	----		1.94	63	.536	----	49	UNCH	5.02B	1.30A							
915	----	----	2.92N	----		2.25	67	.581	----	15	UNCH	5.36B	1.47A							
920	----	----	3.30N	----		2.58	72	.624	----	59	UNCH	5.49B	1.67A							
925	----	----	3.69N	----		2.93	76	.663	----	12	UNCH	5.46B	1.88A							
930	----	----	4.09N	----		3.31	78	.699	----	38	UNCH	5.44B	2.11A							
935	----	----	4.51N	----		3.70	81	.732	----	8	UNCH	5.88B	2.36A							
945	----	----	5.38N	----		4.51	87	.789	----	77	UNCH	6.77B	2.90A							
TOTAL					</															



PRELIMINARY

PG34 BULLETIN #226@

JAPANESE YEN PUT OPTIONS

wed, Nov 22, 2017 PG34

JPU OPT	JPU OPT	(FUTURES SETT.	.009102 +	103.0)									
785	----	----	----	0.07N	.05-	2	.019	----	----	151	UNCH	.20B	.06A
790	----	----	----	0.08N	.07-	1	.025	----	----	25	UNCH	.23B	.07A
795	----	----	----	0.09N	.08-	1	.029	----	----	85	UNCH	.25B	.08A
800	----	----	----	0.11N	.09-	2	.033	----	----	120	UNCH	.29B	.10A
805	----	----	----	0.13N	.10-	3	.037	----	----	30	UNCH	.32B	.11A
810	----	----	----	0.15N	.12-	3	.043	----	----	22	UNCH	.44B	.13A
815	----	----	----	0.17N	.14-	3	.050	----	----	25	UNCH	.51B	.15A
820	----	----	----	0.20N	.16-	4	.057	----	----	218	UNCH	.59B	.17A
825	----	----	----	0.24N	.19-	5	.067	----	----	50	UNCH	.68B	.20A
840	----	----	----	0.39N	.31-	8	.104	----	----	39	UNCH	1.02B	.32A
845	----	----	----	0.47N	.36-	11	.118	----	----	35	UNCH	1.16B	.36A
850	----	----	----	0.55N	.42-	13	.135	----	----	7	UNCH	1.30B	.41A
855	----	----	----	0.65N	.50-	15	.156	----	----	153	UNCH	1.47B	.46A
860	----	----	----	0.76N	.58-	18	.177	----	----	90	UNCH	1.66B	.53A
865	----	----	----	0.88N	.68-	20	.201	----	----	157	UNCH	1.87B	.60A
870	----	----	----	1.03N	.80-	23	.228	----	----	33	UNCH	2.10B	.68A
875	----	----	----	1.20N	.93-	27	.256	----	----	45	UNCH	2.31B	.77A
880	----	----	----	1.38N	1.08-	30	.286	----	----	354	UNCH	2.58	.87A
885	----	----	----	1.59N	1.25-	34	.318	----	----	177	UNCH	2.82B	.97A
890	----	----	----	1.82N	1.43-	39	.350	----	----	2	UNCH	3.10B	1.10A
895	----	----	----	2.07N	1.63-	44	.383	----	----	205	UNCH	3.39B	1.23A
900	----	----	----	2.34N	1.86-	48	.417	----	15	261 +	15	3.70B	1.37A
905	----	----	----	2.63N	2.10-	53	.451	----	----	246	UNCH	3.78B	1.53A
910	----	----	----	2.93N	2.37-	56	.485	----	----	96	UNCH	4.10B	1.70A
915	----	----	----	3.25N	2.65-	60	.518	----	----	384	UNCH	4.57B	1.89A
920	----	----	----	3.59N	2.95-	64	.550	----	----	21	UNCH	4.77B	2.08A
925	----	----	----	3.94N	3.27-	67	.581	----	15	52	UNCH	4.99B	2.30A
930	----	----	----	4.30N	3.60-	70	.611	----	----	15	UNCH	4.56B	2.52A
935	----	----	----	4.68N	3.95-	73	.639	----	----	15	UNCH	4.64B	2.76A
945	----	----	----	5.47N	4.69-	78	.691	----	----	7	UNCH	4.89B	3.28A
950	----	----	----	5.88N	5.07-	81	.714	----	----	4	UNCH	4.73B	3.57A
TOTAL									30	3673 +	15		
SEP18	JPU OPT	(FUTURES SETT.	.009155 +	101.5)									
740	----	----	----	0.05N	.04-	0	.013	----	----	20	UNCH	.06	.06
795	----	----	----	0.20N	.18-	2	.050	----	----	10	UNCH	.37B	.19A
810	----	----	----	0.29N	.25-	4	.069	----	----	17	UNCH	.54B	.27A
815	----	----	----	0.33N	.29-	4	.078	----	----	15	UNCH	.60B	.30A
820	----	----	----	0.38N	.32-	6	.086	----	----	50	UNCH	.68B	.34A
825	----	----	----	0.43N	.36-	7	.096	----	----	11	UNCH	.76B	.38A
835	----	----	----	0.56N	.46-	10	.120	----	----	1	UNCH	.95B	.48A
845	----	----	----	0.73N	.59-	14	.148	----	----	7	UNCH	1.19B	.62A
865	----	----	----	1.20N	.98-	22	.224	----	----	32	UNCH	1.85B	1.01A
880	----	----	----	1.70N	1.40-	30	.294	----	----	2	UNCH	2.50B	1.43A
885	----	----	----	1.90N	1.57-	33	.319	----	----	200	UNCH	2.75B	1.60A
890	----	----	----	2.12N	1.75-	37	.345	----	----	16	UNCH	3.01B	1.78A
900	----	----	----	2.61N	2.17-	44	.399	----	----	15	UNCH	3.57B	2.17A
915	----	----	----	3.46N	2.91-	55	.481	----	----	1	UNCH	4.30B	2.92A
TOTAL									0	397			

** 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.**