

2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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PRELIMINARY

PG34 BULLETIN #143@

JAPANESE YEN PUT OPTIONS

Thu, Jul 27, 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, --CONTRACT-- LOW. Rows include contract details for various strike prices and settlement dates (e.g., SEP17, DEC17, MAR18, JUL17, AUG17, SEP17).

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PG34	BULLETIN #143@	JAPANESE YEN PUT OPTIONS	Thu, Jul 27, 2017	PG34
JPU OPT	JPU OPT	(FUTURES SETT. .009021 + 17.0)		
995	----	9.47N	9.30-	17 .986
1000	----	9.96N	9.79-	17 .989
1010	----	10.96N	10.79-	17 .993
1030	----	12.95N	12.78-	17 .998
1155	----	25.42N	25.26-	16 1.000
TOTAL				4019
OCT17	JPU OPT	(FUTURES SETT. .009035 + 17.0)		18200 + 868
750	----	----	CAB	----
755	----	----	CAB	----
775	----	----	CAB	----
785	----	----	CAB	----
790	----	0.00N	.00	UNCH .000
795	----	0.00N	.00	UNCH .001
800	----	0.00N	.00	UNCH .002
810	----	0.00N	.01+	0 .006
815	----	0.01N	.01	UNCH .007
820	----	0.01N	.01	UNCH .010
825	----	0.01N	.01	UNCH .010
830	----	0.02N	.02	UNCH .014
835	----	0.03N	.03	UNCH .020
840	----	0.04N	.03-	0 .024
845	----	0.05N	.05	UNCH .034
850	----	0.07N	.07	UNCH .046
855	----	0.10N	.09-	1 .058
860	----	0.13N	.12-	1 .076
865	----	0.18N	.17-	1 .102
870	----	0.25N	.23-	2 .131
875	----	0.34N	.31-	3 .167
880	----	0.45N	.41-	4 .209
885	----	0.58N	.54-	4 .257
890	----	0.75N	.70-	5 .309
895	----	0.95N	.88-	7 .364
900	----	1.18N	1.09-	9 .421
905	----	1.44N	1.34-	10 .479
910	----	1.73N	1.62-	11 .536
915	----	2.05N	1.93-	12 .590
920	----	2.39N	2.27-	12 .640
925	----	2.76N	2.63-	13 .686
930	----	3.15N	3.01-	14 .726
940	----	3.98N	3.84-	14 .795
945	----	4.42N	4.27-	15 .823
TOTAL				1099
NOV17	JPU OPT	(FUTURES SETT. .009047 + 16.5)		6789 - 96
735	----	0.00N	.00	UNCH .000
795	----	0.01N	.01	UNCH .008
810	----	0.02N	.02	UNCH .014
815	----	0.03N	.03	UNCH .017
820	----	0.03N	.03	UNCH .020
825	----	0.04N	.04	UNCH .025
830	----	0.06N	.06	UNCH .033
835	----	0.07N	.07	UNCH .039
840	----	0.09N	.09	UNCH .049
845	----	0.12N	.12	UNCH .063
850	----	0.15N	.15	UNCH .077
855	----	0.19N	.19	UNCH .095
860	----	0.25N	.24-	1 .116
865	----	0.33N	.31-	2 .144
870	----	0.42N	.39-	3 .174
875	----	0.53N	.49-	4 .208
880	----	0.66N	.62-	4 .249
885	----	0.82N	.76-	6 .290
890	----	1.00N	.94-	6 .336
895	----	1.21N	1.14-	7 .384
900	----	1.44N	1.36-	8 .432
905	----	1.70N	1.61-	9 .480
910	----	1.99N	1.89-	10 .527
915	----	2.30N	2.19-	11 .573
TOTAL				307
DEC17	JPU OPT	(FUTURES SETT. .009061 + 17.0)		1141 + 166
710	----	0.01N	.01	UNCH .003
725	----	0.01N	.01	UNCH .003
730	----	0.01N	.01	UNCH .004
735	----	0.01N	.01	UNCH .004
740	----	0.01N	.01	UNCH .004
745	----	0.01N	.01	UNCH .004
750	----	0.01N	.01	UNCH .004
755	----	0.01N	.01	UNCH .004
760	----	0.01N	.01	UNCH .004
765	----	0.01N	.01	UNCH .004
770	----	0.01N	.01-	0 .005
775	----	0.01N	.01	UNCH .007
780	----	0.01N	.01	UNCH .007
785	----	0.01N	.02+	0 .009
790	----	0.02N	.02	UNCH .010
795	----	0.02N	.02	UNCH .012
800	----	0.03N	.03	UNCH .015
805	----	0.03N	.03	UNCH .017
810	----	0.04N	.04	UNCH .022
815	----	0.06N	.06	UNCH .029
820	----	0.07N	.07	UNCH .033
825	----	0.09N	.09	UNCH .042
830	----	0.11N	.11	UNCH .051
835	----	0.14N	.13-	1 .060
840	----	0.17N	.16-	1 .072
845	----	0.21N	.20-	1 .087
850	----	0.26N	.25-	1 .106
855	----	0.33N	.31-	2 .127
860	----	0.40N	.38-	2 .150
865	----	0.49N	.46-	3 .176
870	----	0.60N	.56-	4 .206
875	----	0.73N	.69-	4 .241
880	----	0.88N	.83-	5 .277
885	----	1.06N	.99-	7 .315
890	----	1.25N	1.18-	7 .355
895	----	1.47N	1.39-	8 .397
900	----	1.71N	1.63-	8 .438
905	----	1.98N	1.88-	10 .480
910	----	2.27N	2.16-	11 .520
915	----	2.58N	2.47-	11 .560
920	----	2.91N	2.79-	12 .597
925	----	3.26N	3.13-	13 .632
980	----	7.89N	7.73-	16 .874
1085	----	18.02N	17.85-	17 .986
TOTAL				272
MAR18	JPU OPT	(FUTURES SETT. .009107 + 16.0)		7464 + 113
735	----	0.02N	.02	UNCH .007
740	----	0.02N	.02	UNCH .008
770	----	0.05N	.05	UNCH .017
780	----	0.06N	.06	UNCH .021
785	----	0.07N	.07	UNCH .025
795	----	0.10N	.10	UNCH .034
820	----	0.19N	.20+	1 .067
830	----	0.26N	.27+	1 .087
835	----	0.31N	.32+	1 .101
840	----	0.36N	.37+	1 .115
845	----	0.42N	.44+	2 .133
850	----	0.50N	.51+	NEW .150
860	----	0.69N	.70+	1 .193
870	----	0.94N	.94	UNCH .243
875	----	1.09N	1.08-	1 .269
880	----	1.25N	1.24-	1 .298
885	----	1.43N	1.41-	2 .327
890	----	1.63N	1.61-	2 .357
895	----	1.85N	1.82-	3 .388
900	----	2.09N	2.05-	4 .419
905	----	2.34N	2.29-	5 .450
910	----	2.62N	2.56-	6 .481
920	----	3.22N	3.14-	8 .541
TOTAL				9
JUN18	JPU OPT	(FUTURES SETT. .009153 + 15.5)		1592 + 1
740	----	0.06N	.06	UNCH .016
760	----	0.09N	.09	UNCH .025
800	----	0.22N	.21-	1 .058

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815	----	----	----	0.32N	.31-	1	.082	----	----	10	UNCH	.51B	.31A
855	----	----	----	0.89N	.86-	3	.194	----	----	58	UNCH	1.47B	.82A
860	----	----	----	1.01N	.97-	4	.214	----	----	30	UNCH	1.66B	.93A
865	----	----	----	1.14N	1.10-	4	.235	----	----	127	UNCH	1.87B	.98A
880	----	----	----	1.62N	1.56-	6	.304	----	----	1	UNCH	2.58	1.27A
900	----	----	----	2.47N	2.38-	9	.405	----	----	51	UNCH	3.70B	1.88A
905	----	----	----	2.71N	2.62-	9	.430	----	----	216	UNCH	3.78B	2.08A
910	----	----	----	2.97N	2.88-	9	.456	----	----	84	UNCH	4.10B	2.28A
915	----	----	----	3.24N	3.14-	10	.481	----	----	369	UNCH	4.57B	2.50A
920	----	----	----	3.52N	3.43-	9	.506	----	5	16 +	5	4.77B	2.73A
925	----	----	----	3.81N	3.72-	9	.530	----	----	6	UNCH	4.99B	2.97A
TOTAL									5	1023 +	5		

** 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.**