



PG34 BULLETIN # 76@

JAPANESE YEN PUT OPTIONS

Fri, Apr 20, 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-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.

ADDITIONAL JAPANESE YEN PUT Options **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 JPU OPT - 2JY, JPU OPT - 3JY, JPU OPT - 4JY, JPU OPT - JPY for various months (APR18, MAY18, JUN18).



PRELIMINARY

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Symbol	Contract	(FUTURES SETT.	Price	Delta	Gamma	Theta	Vol	Open Int	Change	Settle	Settle
JPU OPT - JPU	JPU OPT - JPU	(FUTURES SETT.	.009390 -	16.5)							
990	----	----	.000542N	.000556 +	0000140	.823	----	----	20	UNCH	.000572B .000380A
995	----	----	.000586N	.000601 +	0000150	.840	----	----	20	UNCH	.000616B .000417A
1000	----	----	.000631N	.000645 +	0000140	.856	----	----	20	UNCH	.000661B .000453A
1005	----	----	.000676N	.000691 +	0000150	.871	----	----	20	UNCH	.000707B .000492A
1010	----	----	.000722N	.000737 +	0000150	.884	----	----	20	UNCH	.000753B .000533A
1035	----	----	.000955N	.000972 +	0000170	.931	----	----	2	UNCH	.000988B .000742A
TOTAL							41	4697 +	20		
DEC18	JPU OPT - JPU	(FUTURES SETT.	.009460 -	17.5)							
750	----	----	.0000015N	.0000015	UNCH	.005	----	----	205	UNCH	.000002 .000002
760	----	----	.000002N	.000002	UNCH	.006	----	----	116	UNCH	.000002 .000002
800	----	----	.0000045N	.0000045	UNCH	.016	45	45 +	45	UNCH	.0000045I .000004
825	----	----	.000008N	.000008	UNCH	.028	----	----	36	UNCH	.000009B .000023A
830	----	----	.000009N	.000009	UNCH	.032	----	----	73	UNCH	.000030B .000027A
835	----	----	.000010N	.000010	UNCH	.036	----	----	50	UNCH	.000053B .000031A
840	----	----	.000011N	.000011	UNCH	.040	----	----	1	UNCH	.000064B .000010
870	----	----	.000022N	.000023 +	0000010	.083	----	----	1	UNCH	.000153B .000029A
880	----	----	.000030N	.000032 +	0000020	.111	----	----	30	UNCH	.000191B .000028
890	----	----	.000042N	.000045 +	0000030	.148	----	----	4	UNCH	.000236B .000038A
895	----	----	.000050N	.000053 +	0000030	.169	----	----	6	UNCH	.000262 .000042A
900	----	----	.000059N	.000063 +	0000040	.194	----	----	5	UNCH	.000286 .000049A
905	----	----	.000070N	.000074 +	0000040	.220	----	----	1	UNCH	.000313B .000055A
910	----	----	.000082N	.000087 +	0000050	.248	----	----	12	UNCH	.000341B .000063A
915	----	----	.000096N	.000102 +	0000060	.279	----	----	6	UNCH	.000346B .000072A
920	----	----	.000111N	.000118 +	0000070	.310	----	----	73	UNCH	.000386B .000083A
925	----	----	.000129N	.000137 +	0000080	.344	----	----	101	UNCH	.000420B .000094A
930	----	----	.000148N	.000157 +	0000090	.377	----	----	192	UNCH	.000427B .000107A
940	----	----	.000194N	.000205 +	0000110	.446	----	----	11	UNCH	.000421B .000137A
950	----	----	.000247N	.000260 +	0000130	.514	----	----	203	UNCH	.000417B .000174A
955	----	----	.000277N	.000290 +	0000130	.546	----	----	26	UNCH	.000421B .000195A
960	----	----	.000308N	.000322 +	0000140	.576	----	----	10	UNCH	.000454B .000217A
965	----	----	.000341N	.000356 +	0000150	.605	----	----	20	UNCH	.000393B .000242A
975	----	----	.000413N	.000427 +	0000140	.659	----	----	5	UNCH	.000440B .000295A
1035	----	----	.000915N	.000932 +	0000170	.861	----	----	1	UNCH	.000946B .000877A
TOTAL							45	1233 +	45		
MAR19	JPU OPT - JPU	(FUTURES SETT.	.009536 -	16.0)							
880	----	----	.000042N	.000046 +	0000040	.127	----	----	10	UNCH	.000054B .000040A
890	----	----	.000056N	.000061 +	0000050	.161	----	----	1	UNCH	.000070B .000050A
935	----	----	.000184N	.000192 +	0000080	.379	----	----	150	UNCH	.000201B .000139A
950	----	----	.000255N	.000266 +	0000110	.464	----	----	100	UNCH	.000277B .000182
955	----	----	.000282N	.000294 +	0000120	.492	----	----	10	UNCH	.000305B .000209A
960	----	----	.000311N	.000324 +	0000130	.519	----	----	39	UNCH	.000336 .000230A
TOTAL							0	310			
WJY OPT - WJ1	WJY OPT - WJ1	(FUTURES SETT.	.009307 -	17.0)							
MAY18	----	----	.025000	.025000 +	0050000	.046	----	84	91 +	84	.080000B .020000A
915	----	----	.140000	.140000 +	0400000	.219	----	6	20 +	6	.290000B .080000A
925	----	----	.300000	.300000 +	0700000	.391	----	49	49	UNCH	.500000B .170000
930	----	----	.560000	.560000 +	0900000	.583	----	32	62 +	24	.780000B .330000A
935	----	----	.910000	.910000 +	1100000	.744	----	122	52	UNCH	1.120000I .570000A
940	----	----							274 +	114	
TOTAL											
WJY OPT - WJ2	WJY OPT - WJ2	(FUTURES SETT.	.009307 -	17.0)							
MAY18	----	----	.120000	.120000 +	0200000	.161	----	17	9	UNCH	.230000B .070000A
920	----	----	.230000	.230000 +	0400000	.272	----	6	65 +	17	.380000B .140000A
925	----	----	.410000	.410000 +	0600000	.414	----	6	60 +	6	.590000B .250000A
930	----	----	.680000	.680000 +	1000000	.563	----	6	101 +	6	.870000B .420000A
935	----	----	.020000	.020000 +	1300000	.692	----	29	15	UNCH	1.200000I .670000A
940	----	----							250 +	29	
TOTAL											
WJY OPT - WJ4	WJY OPT - WJ4	(FUTURES SETT.	.00)								
APR18	----	----	CAB			.000	----	19	19	UNCH	.000007B .000001A
915	----	----	.000025	.000025 +	0000005	.072	----	53	86 +	42	.000025B .0000015
925	----	----	.000012	.000012 +	0000030	.301	----	7	37 +	6	.000042B .000006A
930	----	----	.000037	.000037 +	0000080	.660	----	6	23	UNCH	.000065B .000018A
935	----	----	.000077	.000077 +	0000120	.885	----	1	115	UNCH	.000100B .000031A
940	----	----	.000124	.000124 +	0000150	.964	----	11	11	UNCH	.000145B .000047A
945	----	----						67	291 +	48	
TOTAL											