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PRELIMINARY

PG34 BULLETIN #101@

JAPANESE YEN PUT OPTIONS

Fri, May 26, 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 data for JUN17, DEC17, MAR18, and JPU OPT.





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JPU OPT	JPU OPT	(FUTURES SETT. .00)													
865	----	0.49N	.42-	7	.167	----	----	12	UNCH	1.18B	.40A				
870	----	0.60N	.52-	8	.198	----	----	12	UNCH	1.38B	.49A				
875	----	0.73N	.64-	9	.232	----	----	41	UNCH	1.60B	.60A				
880	----	0.88N	.77-	11	.267	----	----	68	UNCH	1.84B	.73A				
885	----	1.05N	.93-	12	.306	----	----	28	UNCH	2.10B	.88A				
890	----	1.25N	1.12-	13	.348	----	----	178	UNCH	2.39B	1.04A				
895	----	1.47N	1.33-	14	.390	----	----	45	UNCH	2.68B	1.24A				
900	----	1.72N	1.56-	16	.432	----	----	31	UNCH	2.85B	1.45A				
905	----	1.99N	1.82-	17	.475	----	----	57	UNCH	2.79B	1.69A				
910	----	2.29N	2.10-	19	.516	----	----	10	UNCH	2.49B	1.96A				
915	----	2.61N	2.41-	20	.556	----	----	17	UNCH	2.79B	2.24A				
920	----	2.95N	2.73-	22	.594	----	----	53	UNCH	3.12B	2.56A				
925	----	3.31N	3.08-	23	.629	----	----	22	UNCH	3.38B	2.89A				
TOTAL								0	700						
DEC17	JPU OPT	(FUTURES SETT. .009067 + 36.0 )													
730	----	0.01N	.01	UNCH	.004	----	----	26	UNCH	.38B	.01A				
735	----	0.01N	.01	UNCH	.004	----	----	56	UNCH	.41B	.03A				
740	----	0.01N	.01	UNCH	.005	----	----	20	UNCH	.45B	.02A				
745	----	0.01N	.01	UNCH	.006	----	----	50	UNCH	.49B	.04A				
750	----	0.02N	.02	UNCH	.007	----	----	7	UNCH	.54B	.02A				
755	----	0.02N	.02	UNCH	.008	----	----	16	UNCH	.59B	.03A				
760	----	0.02N	.02	UNCH	.010	----	----	20	UNCH	.65B	.03A				
765	----	0.03N	.03	UNCH	.011	----	----	15	UNCH	.85B	.04A				
770	----	0.03N	.03	UNCH	.013	----	----	3	UNCH	.94B	.04A				
775	----	0.04N	.04	UNCH	.015	----	----	20	UNCH	1.03B	.08A				
780	----	0.05N	.05	UNCH	.019	----	----	2	UNCH	1.13B	.10A				
785	----	0.06N	.06	UNCH	.023	----	----	1	UNCH	1.23B	.08A				
790	----	0.07N	.07	UNCH	.026	----	----	12	UNCH	1.35B	.10				
795	----	0.08N	.08	UNCH	.030	----	----	100	UNCH	1.47B	.09A				
800	----	0.10N	.09-	1	.034	----	----	2	UNCH	1.59B	.11A				
805	----	0.11N	.10-	1	.038	----	----	29	UNCH	1.73B	.12A				
810	----	0.14N	.12-	2	.045	----	----	87	UNCH	1.88B	.13A				
815	----	0.16N	.14-	2	.052	----	----	15	UNCH	2.04B	.15A				
820	----	0.19N	.17-	2	.062	----	----	46	UNCH	2.21B	.18A				
825	----	0.22N	.20-	2	.072	----	----	29	UNCH	2.39B	.21A				
830	----	0.27N	.24-	3	.084	----	----	69	UNCH	2.59B	.24A				
835	----	0.31N	.28-	3	.097	----	----	56	UNCH	2.79B	.28A				
840	----	0.37N	.33-	4	.112	----	----	60	UNCH	3.01B	.33A				
845	----	0.44N	.39-	5	.129	----	----	34	UNCH	3.24B	.39A				
850	----	0.51N	.46-	5	.148	----	----	39	UNCH	3.48B	.44A				
855	----	0.60N	.55-	5	.170	----	----	82	UNCH	3.74B	.50A				
860	----	0.71N	.64-	7	.193	----	----	25	UNCH	4.01B	.56A				
865	----	0.82N	.75-	7	.219	----	----	35	UNCH	4.28B	.64A				
870	----	0.96N	.88-	8	.247	----	----	77	UNCH	4.57B	.72A				
875	----	1.11N	1.02-	9	.276	----	----	167	UNCH	4.87B	.81A				
880	----	1.29N	1.19-	10	.308	----	----	156	UNCH	5.19B	.92A				
885	----	1.48N	1.37-	11	.340	----	----	206	UNCH	5.51B	1.03A				
890	----	1.70N	1.57-	13	.373	----	----	89	UNCH	5.85B	1.16A				
895	----	1.93N	1.79-	14	.407	----	----	388	+	200	6.19B	1.30A			
900	----	2.18N	2.03-	15	.441	----	----	100	414	+	99	6.53B	1.45A		
905	----	2.46N	2.30-	16	.475	----	----	23	UNCH	6.56B	1.62A				
910	----	2.75N	2.58-	17	.508	----	----	39	UNCH	6.39B	1.80A				
915	----	3.06N	2.87-	19	.540	----	----	109	UNCH	6.47B	2.00A				
920	----	3.39N	3.19-	20	.571	----	----	34	UNCH	6.39B	2.22A				
925	----	3.73N	3.52-	21	.601	----	----	72	UNCH	6.75B	2.45A				
TOTAL								303	2730	+	299				
MAR18	JPU OPT	(FUTURES SETT. .009113 + 37.0 )													
820	----	0.33N	.29-	4	.084	----	----	2	UNCH	1.16B	.50A				
840	----	0.59N	.53-	6	.140	----	----	2	UNCH	1.71B	.73A				
875	----	1.46N	1.36-	10	.289	----	----	6	UNCH	3.11B	1.08A				
885	----	1.83N	1.71-	12	.340	----	----	1	UNCH	3.64B	1.32A				
890	----	2.04N	1.91-	13	.367	----	----	4	UNCH	3.86B	1.45A				
895	----	2.27N	2.13-	14	.395	----	----	63	UNCH	3.91B	1.59A				
900	----	2.51N	2.35-	16	.422	----	----	66	UNCH	4.20B	1.75A				
905	----	2.77N	2.60-	17	.449	----	----	52	UNCH	4.51B	1.92A				
920	----	3.64N	3.43-	21	.530	----	----	48	UNCH	5.49B	2.50A				
TOTAL								0	244						

\*\* 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.\*\*

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	JAPANESE YEN OPTIONS	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
JAPAN YEN CALL JUN17	865		----	----	250	----	----	0.00
OJ	890		----	----	500	----	----	0.00
OJ	935		----	----	750	----	----	0.00
TOTALS			0	0	1500	0	0	0
JAPAN YEN PUT JUN17	885		----	----	550	----	----	0.00
OJ			----	----		----	----	
TOTALS			0	0	550	0	0	0