

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

FINAL

PG34 BULLETIN #180@

JAPANESE YEN PUT OPTIONS

Tue, Sep 19, 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., DEC17, MAR18, SEP17, OCT17, NOV17).

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. © Copyright CME Group Inc. All rights reserved.



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JPU OPT	JPU OPT	(FUTURES SETT.	.008992 -	2.5 )										
900	----	----	1.23N	1.26+	3	.484	----	77	1892	UNCH	2.94B	.28		
905	----	----	1.50N	1.54+	4	.545	----	36	474 +	5	3.31B	.36A		
910	----	----	1.81N	1.85+	4	.604	----	18	414	UNCH	3.70B	.47A		
915	----	----	2.16N	2.19+	3	.658	----	8	435	UNCH	4.11B	.60		
920	----	----	2.53N	2.55+	2	.708	----	----	407	UNCH	3.50B	.77A		
925	----	----	2.92N	2.94+	2	.751	----	----	313	UNCH	3.90B	.96A		
930	----	----	3.33N	3.35+	2	.789	----	----	118	UNCH	4.32B	1.19A		
935	----	----	3.76N	3.78+	2	.821	----	----	204	UNCH	4.74B	1.45A		
940	----	----	4.19N	4.21+	2	.852	----	----	17	UNCH	5.18B	1.73A		
950	----	----	5.10N	5.12+	2	.896	----	----	10	UNCH	6.07B	2.40A		
1005	----	----	10.42N	10.45+	3	.985	----	----	1	UNCH	10.68B	7.10A		
1025	----	----	12.41N	12.43+	2	.991	----	----	2	UNCH	12.67B	9.02A		
1030	----	----	12.90N	12.93+	3	.991	----	----	1	UNCH	13.17B	11.80A		
1050	----	----	14.90N	14.92+	2	.994	----	----	2	UNCH	15.16B	13.79A		
1055	----	----	15.39N	15.42+	3	.997	----	----	1	UNCH	15.66B	14.29A		
TOTAL								943	12699 +	103				
DEC17	JPU OPT	(FUTURES SETT.	.009007 -	2.5 )										
710	----	----	0.00N	.00	UNCH	.000	----	----	81	UNCH	.01	.00A		
725	----	----	0.00N	.00	UNCH	.000	----	----	121	UNCH	.01B	.00		
730	----	----	0.00N	.00	UNCH	.000	----	----	74	UNCH	.38B	.00		
735	----	----	0.00N	.00	UNCH	.001	----	----	106	UNCH	.41B	.01A		
740	----	----	0.00N	.00	UNCH	.001	----	----	20	UNCH	.45B	.01A		
745	----	----	0.00N	.00	UNCH	.002	----	----	50	UNCH	.49B	.02A		
750	----	----	0.00N	.01+	0	.004	----	----	27	UNCH	.54B	.01		
755	----	----	0.01N	.01	UNCH	.004	----	----	25	UNCH	.59B	.01A		
760	----	----	0.01N	.01	UNCH	.004	----	----	60	UNCH	.65B	.01		
765	----	----	0.01N	.01	UNCH	.005	----	----	65	UNCH	.85B	.01		
770	----	----	0.01N	.01	UNCH	.005	----	----	41	UNCH	.94B	.01A		
775	----	----	0.01N	.01	UNCH	.007	----	----	159	UNCH	1.03B	.01		
780	----	----	0.01N	.01	UNCH	.007	----	----	181	UNCH	1.13B	.02A		
785	----	----	0.01N	.01	UNCH	.008	----	----	160	UNCH	1.23B	.01		
790	----	----	0.02N	.02	UNCH	.010	----	----	12	UNCH	1.35B	.01		
795	----	----	0.02N	.02	UNCH	.013	----	----	127	UNCH	1.47B	.01A		
800	----	----	0.02N	.02	UNCH	.013	----	----	226	UNCH	1.59B	.02A		
805	----	----	0.03N	.03	UNCH	.016	----	----	68	UNCH	1.73B	.02A		
810	----	----	0.03N	.03	UNCH	.019	----	----	211	UNCH	1.88B	.01		
815	----	----	0.04N	.04	UNCH	.024	----	----	82 -	5	2.04B	.02		
820	----	----	0.05N	.05	UNCH	.027	----	----	108	UNCH	2.21B	.02A		
825	----	----	0.06N	.07+	1	.037	----	50	111	UNCH	2.39B	.02A		
830	----	----	0.08N	.08	UNCH	.042	----	3	109	UNCH	2.59B	.03A		
835	----	----	0.10N	.10	UNCH	.052	----	11	131 +	10	2.79B	.03A		
840	----	----	0.13N	.13	UNCH	.066	----	13	180 +	13	3.01B	.04A		
845	----	----	0.16N	.17+	1	.083	----	178	431 +	164	3.24B	.05A		
850	----	----	0.20N	.21+	1	.101	----	114	319 +	79	3.48B	.06A		
855	----	----	0.25N	.27+	2	.125	----	114	219 +	28	3.74B	.07A		
860	----	----	0.32N	.34+	2	.152	----	96	323 +	24	4.01B	.09A		
865	----	----	0.40N	.42+	2	.181	----	214	405 +	4	4.28B	.11A		
870	----	----	0.50N	.52+	2	.215	----	23	1360	18	4.57B	.14A		
875	----	----	0.62N	.64+	2	.253	----	62	1543	UNCH	4.77B	.17A		
880	----	----	0.76N	.79+	3	.296	----	88	951 -	46	5.19B	.21		
885	----	----	0.93N	.96+	3	.341	----	5	1117	UNCH	5.51B	.27A		
890	----	----	1.12N	1.15+	3	.387	----	189	1151 +	25	5.85B	.33A		
895	----	----	1.34N	1.38+	4	.436	----	279	995 +	14	6.19B	.41A		
900	----	----	1.59N	1.63+	4	.484	----	80	987 -	22	6.53B	.51A		
905	----	----	1.87N	1.91+	4	.532	----	----	756	UNCH	6.56B	.63A		
910	----	----	2.17N	2.21+	4	.577	----	5	724 -	1	6.39B	.77A		
915	----	----	2.50N	2.54+	4	.621	----	----	753	UNCH	6.47B	.93A		
920	----	----	2.85N	2.89+	4	.661	----	----	678	UNCH	6.39B	1.12A		
925	----	----	3.21N	3.26+	5	.699	----	----	674	UNCH	6.75B	1.33A		
930	----	----	3.61N	3.64+	3	.734	----	----	109	UNCH	6.82B	1.56A		
935	----	----	4.01N	4.04+	3	.765	----	----	12	UNCH	6.50B	1.82A		
940	----	----	4.43N	4.46+	3	.792	----	----	2	UNCH	6.43B	2.10A		
975	----	----	7.58N	7.62+	4	.914	----	----	15	UNCH	9.46B	4.65A		
980	----	----	8.06N	8.09+	3	.926	----	----	26	UNCH	8.97B	5.07A		
1010	----	----	10.95N	10.98+	3	.964	----	----	5	UNCH	11.21B	7.73A		
1025	----	----	12.43N	12.45+	2	.977	----	----	3	UNCH	12.68B	9.37A		
1085	----	----	18.37N	18.40+	3	.995	----	----	52	UNCH	----	----		
TOTAL								1565	16145 +	269				
JAN18	JPU OPT	(FUTURES SETT.	.009024 -	2.0 )										
775	----	----	0.02N	.02	UNCH	.009	----	----	85	UNCH	.01	.01A		
780	----	----	0.02N	.02	UNCH	.011	----	----	62	UNCH	----	----		
795	----	----	0.03N	.03	UNCH	.016	----	----	66	UNCH	.04B	.02A		
805	----	----	0.05N	.05	UNCH	.023	----	----	30	UNCH	.06B	.02A		
810	----	----	0.06N	.06	UNCH	.027	----	----	147	UNCH	.08B	.02A		
815	----	----	0.07N	.08+	1	.035	----	----	30	UNCH	.09B	.03A		
820	----	----	0.09N	.09	UNCH	.040	----	----	33	UNCH	.11B	.03A		
825	----	----	0.10N	.11+	1	.048	----	----	110	UNCH	.13B	.04A		
830	----	----	0.12N	.14+	2	.060	----	----	115	UNCH	.16B	.05A		
840	----	----	0.18N	.20+	2	.083	----	----	178	UNCH	.23B	.07A		
845	----	----	0.22N	.24+	2	.098	----	8	83	UNCH	.28B	.08A		
850	----	----	0.27N	.29+	2	.116	----	----	15	UNCH	.34B	.10A		
860	----	----	0.39N	.42+	3	.160	----	34	65 -	23	.49B	.14A		
865	----	----	0.48N	.51+	3	.187	----	----	2	UNCH	.58B	.16A		
870	----	----	0.58N	.62+	4	.218	----	----	62	UNCH	.70B	.19A		
875	----	----	0.69N	.74+	5	.250	----	----	62	UNCH	.83B	.23A		
880	----	----	0.83N	.88+	5	.286	----	----	192	UNCH	.98B	.28A		
885	----	----	0.99N	1.04+	5	.323	----	----	190	UNCH	1.15B	.34A		
890	----	----	1.18N	1.22+	4	.363	----	----	136	UNCH	1.35B	.41A		
895	----	----	1.38N	1.43+	5	.404	----	----	182	UNCH	1.57B	.50A		
900	----	----	1.61N	1.67+	6	.446	----	2	45 -	2	1.81B	.60A		
905	----	----	1.87N	1.92+	5	.487	----	5	142	UNCH	2.09B	.71A		
910	----	----	2.14N	2.20+	6	.528	----	35	153 +	29	2.36B	.85A		
915	----	----	2.45N	2.50+	5	.567	----	15	130 +	15	2.67B	1.00A		
920	----	----	2.78N	2.83+	5	.605	----	----	124	UNCH	2.98B	1.18A		
925	----	----	3.12N	3.17+	5	.641	----	----	111	UNCH	3.34B	1.38A		
930	----	----	3.49N	3.54+	5	.673	----	----	72	UNCH	3.71B	1.59A		
935	----	----	3.87N	3.91+	4	.705	----	----	68	UNCH	4.09B	1.83A		
940	----	----	4.26N	4.30+	4	.732	----	----	73	UNCH	4.49B	2.10A		
945	----	----	4.67N	4.71+	4	.759	----	----	12	UNCH	4.90B	2.38A		
950	----	----	5.08N	5.12+	4	.782	----	----	11	UNCH	5.32B	2.68A		
TOTAL								99	2786 +	19				
MAR18	JPU OPT	(FUTURES SETT.	.009052 -	2.5 )										
735	----	----	0.02N	.01-	0	.005	----	----	100	UNCH	.02	.01		
740	----	----	0.02N	.02-	0	.007	----	----	119	UNCH	.03B	.02		
760	----	----	0.04N	.03-	0	.013	----	----	20	UNCH	.06B	.03		
770	----	----	0.05N	.05	UNCH	.018	----	----	8	UNCH	.08B	.03A		
775	----	----	0.06N	.06	UNCH	.021	----	----	32	UNCH	.09B	.03A		
780	----	----	0.07N	.07	UNCH	.025	----	----	15	UNCH	.11B	.04A		
785	----	----	0.08N	.08	UNCH	.028	----	94	145 +	94	.12B	.04A		
790	----	----	0.09N	.09	UNCH	.032	----	6	6 +	6	.14B	.06A		
795	----	----	0.10N	.11+	1	.038	----	----	51	UNCH	.17B	.07A		
805	----	----	0.13N	.14+	1	.049	----	----	166	UNCH	.73B	.07A		
810	----	----	0.15N	.16+	NEW	.055	----	12	12 +	12	.82B	.08A		
815	----	----	0.17N	.19+	2	.065	----	----	86	UNCH	1.05B	.09A		
820	----	----	0.20N	.22+	2	.074	----	----	2	UNCH	1.16B	.10A		
825	----	----	0.23N	.26+	3	.086	----	----	29	UNCH	1.28B	.12A		
830	----	----	0.27N	.30+	3	.098	----	4	709 +	4	1.41B	.13A		
835	----	----	0.31N	.35+	4	.112	----	----	17	UNCH	1.55B	.15A		
840	----	----	0.37N	.40+	3	.126	----	----	38	UNCH	1.71B	.17A		
845	----	----	0.43N	.47+	4	.144	----	90	143 +	90</				



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JPU OPT	JPU OPT	(FUTURES SETT.	.009099 -	1.5 )								
760	----	----	0.08N	.10+	2	.028	----	----	10	UNCH	.11B	.07
775	----	----	0.12N	.14+	2	.039	----	----	25	UNCH	.15B	.10
780	----	----	0.13N	.15+	2	.042	----	----	25	UNCH	.16B	.09A
795	----	----	0.19N	.21+	2	.058	----	----	30	UNCH	.22B	.13A
800	----	----	0.22N	.24+	2	.065	----	----	10	UNCH	.25B	.14A
815	----	----	0.31N	.34+	3	.090	----	----	10	UNCH	.51B	.19A
840	----	----	0.60N	.64+	4	.156	----	----	16	UNCH	1.02B	.32A
845	----	----	0.69N	.72+	3	.172	----	----	35	UNCH	1.16B	.36A
855	----	----	0.89N	.93+	4	.211	----	----	163	UNCH	1.47B	.46A
860	----	----	1.01N	1.04+	3	.231	----	----	70	UNCH	1.66B	.53A
865	----	----	1.14N	1.17+	3	.253	----	----	127	UNCH	1.87B	.60A
870	----	----	1.28N	1.32+	4	.276	----	----	2	UNCH	2.10B	.68A
875	----	----	1.43N	1.48+	5	.300	----	----	30	UNCH	2.31B	.77A
880	----	----	1.60N	1.65+	5	.325	----	----	197	UNCH	2.58	.87A
885	----	----	1.79N	1.84+	5	.351	----	----	120	UNCH	2.82B	.97A
895	----	----	2.21N	2.26+	5	.404	----	----	75	UNCH	3.39B	1.23A
900	----	----	2.45N	2.49+	4	.430	----	----	181	UNCH	3.70B	1.37A
905	----	----	2.70N	2.75+	5	.457	----	----	216	UNCH	3.78B	1.53A
910	----	----	2.97N	3.02+	5	.484	----	----	84	UNCH	4.10B	1.70A
915	----	----	3.25N	3.30+	5	.510	----	----	384	UNCH	4.57B	1.89A
920	----	----	3.55N	3.60+	5	.535	----	----	21	UNCH	4.77B	2.08A
925	----	----	3.87N	3.91+	4	.560	----	----	52	UNCH	4.99B	2.30A
930	----	----	4.20N	4.24+	4	.584	----	----	15	UNCH	4.56B	2.52A
935	----	----	4.54N	4.57+	3	.607	----	----	15	UNCH	4.64B	2.76A
945	----	----	5.26N	5.28+	2	.650	----	----	7	UNCH	4.89B	3.28A
950	----	----	5.63N	5.65+	2	.670	----	----	4	UNCH	4.73B	3.57A
TOTAL								0	1994			
SEP18	JPU OPT	(FUTURES SETT.	.009148 -	1.5 )								
820	----	----	0.53N	.54+	1	.118	----	----	50	UNCH	.59B	.53
TOTAL								0	50			

\*\* 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.\*\*