

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PRELIMINARY

PG34 BULLETIN #120@

JAPANESE YEN PUT OPTIONS

Fri, Jun 22, 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 - 5JY, and JPU OPT - JPU.

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.



PRELIMINARY

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JAPANESE YEN PUT OPTIONS

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Contract	Settlement	Quantity	Price	Volume	Open Interest	Change	Volume	Open Interest	Change
JPU OPT - JPU	(FUTURES SETT. .009218 - 2.0)								
920		.000187N	.000186	0000010	.475	----	121	UNCH	.000386B .000083A
925		.000215N	.000214	0000010	.515	----	159	UNCH	.000420B .000094A
930		.000245N	.000245	UNCH	.554	----	198	UNCH	.000427B .000107A
935		.000278N	.000277	0000010	.591	----	386	UNCH	.000455B .000121A
940		.000312N	.000312	UNCH	.625	----	13	UNCH	.000421B .000137A
950		.000385N	.000386	+0000010	.686	----	203	UNCH	.000467B .000174A
955		.000424N	.000425	+0000010	.714	----	26	UNCH	.000507B .000195A
960		.000464N	.000465	+0000010	.739	----	10	UNCH	.000549B .000217A
965		.000506N	.000506	UNCH	.761	----	20	UNCH	.000591B .000242A
975		.000591N	.000591	UNCH	.802	----	5	UNCH	.000677B .000295A
1000		.000814N	.000814	UNCH	.874	----	4	UNCH	.000904B .000578A
1005		.000860N	.000861	+0000010	.884	----	1	UNCH	.000950B .000619A
1015		.000953N	.000954	+0000010	.902	----	4	UNCH	.001040B .000703A
1020		.001000N	.001001	+0000010	.911	----	1	UNCH	.001087B .000746A
1035		.001142N	.001143	+0000010	.931	----	1	UNCH	.001230B .000877A
1065		.001430N	.001432	+0000020	.957	----	1	UNCH	.001519B .001278A
1075		.001527N	.001529	+0000020	.963	----	1	UNCH	.001616B .001373A
1080		.001576N	.001578	+0000020	.966	----	1	UNCH	.001664B .001421A
1100		.001771N	.001774	+0000030	.974	----	1	UNCH	.001859B .001613A
1110		.001870N	.001872	+0000020	.979	----	2	UNCH	.001957B .001394A
TOTAL							66	5865 +	52
MAR19	JPU OPT - JPU	(FUTURES SETT. .009291 - 1.5)							
805		.000008N	.000007	NEW	.025	----	45	45 +	45 .000007 .000007
860		.000035N	.000033	0000020	.109	----	25	UNCH	.000054B .000031A
870		.000049N	.000047	0000020	.146	----	95	95 +	94 .000073B .000035A
880		.000067N	.000065	0000020	.190	----	10	UNCH	.000097B .000040A
885		.000078N	.000076	0000020	.215	----	4	UNCH	.000111B .000046A
890		.000091N	.000088	0000030	.241	----	1	UNCH	.000127B .000050A
910		.000159N	.000156	0000030	.362	----	146	UNCH	.000210B .000080A
915		.000180N	.000177	0000030	.395	----	2	UNCH	.000235B .000089A
920		.000204N	.000201	0000030	.428	----	1	UNCH	.000262B .000100A
925		.000230N	.000227	0000030	.460	----	30	UNCH	.000291B .000112A
930		.000257N	.000255	0000020	.492	----	14	UNCH	.000321B .000125A
935		.000286N	.000284	0000020	.523	----	162	UNCH	.000353B .000139A
945		.000350N	.000348	0000020	.582	----	2	UNCH	.000396B .000171A
950		.000384N	.000382	0000020	.609	----	31	UNCH	.000424B .000182
955		.000419N	.000417	0000020	.634	----	10	UNCH	.000460B .000209A
960		.000456N	.000454	0000020	.659	----	39	UNCH	.000498B .000230A
1000		.000781N	.000780	0000010	.803	----	1	UNCH	.000831B .000451A
1005		.000825N	.000824	0000010	.815	----	1	UNCH	.000875B .000489A
1010		.000869N	.000868	0000010	.826	----	1	UNCH	.000920B .000494A
1015		.000913N	.000912	0000010	.838	----	1	UNCH	.000965B .000892A
TOTAL							140	621 +	139
JUN19	JPU OPT - JPU	(FUTURES SETT. .00)							
860		.000048N	.000048	UNCH	.127	----	1	UNCH	.000056B .000046
905		.000153N	.000152	0000010	.314	----	5	UNCH	.000173B .000154A
910		.000171N	.000170	0000010	.340	----	1	UNCH	.000194B .000172A
930		.000262N	.000261	0000010	.449	----	1	UNCH	.000293B .000260A
935		.000289N	.000287	0000020	.477	----	12	UNCH	.000322B .000285A
950		.000379N	.000376	0000030	.554	----	1	UNCH	.000418B .000371A
TOTAL							0	21	
WJY OPT - WJ1	(FUTURES SETT. .009115 - 3.0)								
JUL18			.005000	UNCH	.009	----	29	UNCH	.060000B .015000A
890			.025000	0050000	.050	----	12	UNCH	.220000B .020000A
900			.060000	0200000	.118	----	5	UNCH	.390000B .060000A
905			.170000	0200000	.275	----	26	UNCH	.660000B .150000A
910			.370000	0200000	.480	----	69	UNCH	.990000B .350000A
915			.530000	+0100000	.892	----	1	UNCH	2.290000B 1.270000A
TOTAL							0	142	
WJY OPT - WJ2	(FUTURES SETT. .009115 - 3.0)								
JUL18			.020000	UNCH	.031	----	22	22 +	22 .100000B .020000A
890			.070000	0200000	.106	----	135	UNCH	.320000B .070000A
900			.160000	0200000	.206	----	52	UNCH	.510000B .150000A
905			.300000	0300000	.334	----	85	183 +	85 .780000B .290000A
910			.530000	0200000	.485	----	1	UNCH	1.100000B .510000A
TOTAL							107	393 +	107
WJY OPT - WJ4	(FUTURES SETT. .00)								
JUN18			0000005	+0000005	.001	----	175	UNCH	.000007B .0000005
895			.0000005	UNCH	.011	----	28	UNCH	.000016B .000001A
900			.000001	0000015	.028	----	1	UNCH	.000031B .0000015
905			.000006	0000030	.160	----	11	919	UNCH .000057B .000006A
910			.000024	0000030	.471	----	10	UNCH	.000091B .000022A
915			.000101	+0000010	.897	----	1	UNCH	.000179B .000086A
925			.000796	NEW	1.000	----	1	1 +	1 .000873B .000732A
995			.000846	NEW	1.000	----	1	1 +	1 .000923B .000782A
1000							14	1274 +	2