



PRELIMINARY

PG34 BULLETIN #199@

JAPANESE YEN PUT OPTIONS

Mon, Oct 15, 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 - 1JY, JPU OPT - 2JY, JPU OPT - 3JY, JPU OPT - 4JY, JPU OPT - JPY, and DEC18 JPU OPT - JPY.



PG34 BULLETIN #199@ JAPANESE YEN PUT OPTIONS Mon, Oct 15, 2018 PG34

JPU OPT - JPU	JPU OPT - JPU	(FUTURES SETT.	.008979 +	8.5)												
825	----	----	----	----	0.00001N	0000005	-	0000005	.004	----	----	223	UNCH	.000010B	.0000015	
830	----	----	----	----	.000001N	.000001	UNCH	.009	----	----	302	UNCH	.000030B	.000001		
835	----	----	----	----	.0000015N	.000001	-	0000005	.009	----	19	586	UNCH	.000053B	.000001	
840	----	----	----	----	.0000015N	.000001	-	0000005	.010	----	17	444	-	17	.000064B	.0000015
845	----	----	----	----	.000002N	0000015	-	0000005	.015	----	----	189	UNCH	.000081B	.0000025	
850	----	----	----	----	.000003N	.000002	-	0000010	.020	----	2	796	-	1	.000092B	.0000025
855	----	----	----	----	.0000045N	0000035	-	0000010	.034	----	9	272	UNCH	.000107B	.0000035	
860	----	----	----	----	.000006N	.000005	-	0000010	.048	----	14	1709	+	9	.000121B	.0000045
865	----	----	----	----	.000010N	.000008	-	0000020	.073	----	11	305	-	9	.000137B	.000008
870	----	----	----	----	.000015N	.000012	-	0000030	.105	----	177	777	+	49	.000153B	.000011
875	----	----	----	----	.000023N	.000019	-	0000040	.153	----	46	589	+	1	.000171B	.000017
880	----	----	----	----	.000033N	.000028	-	0000050	.209	----	17	683	-	16	.000191B	.000026A
885	----	----	----	----	.000048N	.000042	-	0000060	.282	----	31	916	UNCH	.000213B	.000033A	
890	----	----	----	----	.000067N	.000060	-	0000070	.362	----	149	1369	+	42	.000236B	.000038A
895	----	----	----	----	.000091N	.000082	-	0000090	.446	----	14	1037	+	8	.000262	.000042A
900	----	----	----	----	.000119N	.000109	-	0000100	.528	----	50	1171	+	22	.000286	.000049A
905	----	----	----	----	.000151N	.000141	-	0000100	.605	----	7	379	+	1	.000313B	.000055A
910	----	----	----	----	.000186N	.000176	-	0000100	.674	----	----	526	UNCH	.000344B	.000063A	
915	----	----	----	----	.000224N	.000214	-	0000100	.734	----	300	UNCH	.000389B	.000072A		
920	----	----	----	----	.000265N	.000255	-	0000100	.783	----	240	UNCH	.000436B	.000083A		
925	----	----	----	----	.000308N	.000298	-	0000100	.824	----	181	UNCH	.000483B	.000094A		
930	----	----	----	----	.000352N	.000342	-	0000100	.855	----	200	UNCH	.000530B	.000107A		
935	----	----	----	----	.000398N	.000388	-	0000100	.881	----	395	UNCH	.000578B	.000121A		
940	----	----	----	----	.000444N	.000435	-	0000090	.901	----	22	UNCH	.000627B	.000137A		
950	----	----	----	----	.000539N	.000530	-	0000090	.933	----	203	UNCH	.000724B	.000174A		
955	----	----	----	----	.000587N	.000578	-	0000090	.941	----	27	UNCH	.000774B	.000195A		
960	----	----	----	----	.000636N	.000627	-	0000090	.949	----	10	UNCH	.000823B	.000217A		
965	----	----	----	----	.000685N	.000675	-	0000100	.960	----	20	UNCH	.000839B	.000242A		
975	----	----	----	----	.000782N	.000773	-	0000090	.968	----	6	UNCH	.000929B	.000295A		
1000	----	----	----	----	.001029N	.001020	-	0000090	.984	----	9	UNCH	.001163B	.000578A		
1005	----	----	----	----	.001078N	.001070	-	0000080	.987	----	3	UNCH	.001212B	.000619A		
1010	----	----	----	----	.001128N	.001119	-	0000090	.988	----	1	3	UNCH	.001231B	.000661A	
1015	----	----	----	----	.001177N	.001169	-	0000080	.990	----	6	UNCH	.001280B	.000703A		
1020	----	----	----	----	.001227N	.001218	-	0000090	.991	----	1	4	UNCH	.001276	.000746A	
1025	----	----	----	----	.001277N	.001268	-	0000090	.993	----	3	UNCH	.001311B	.000789A		
1030	----	----	----	----	.001326N	.001318	-	0000080	.994	----	1	UNCH	.001360B	.000833A		
1035	----	----	----	----	.001376N	.001368	-	0000080	.994	----	3	UNCH	.001409B	.000877A		
1040	----	----	----	----	.001426N	.001417	-	0000090	.994	----	2	UNCH	.001458B	.000922A		
1045	----	----	----	----	.001475N	.001467	-	0000080	.994	----	1	UNCH	.001507B	.001090A		
1050	----	----	----	----	.001525N	.001517	-	0000080	.994	----	2	UNCH	.001549B	.001137A		
1055	----	----	----	----	.001575N	.001567	-	0000080	.997	----	1	UNCH	.001598B	.001183A		
1060	----	----	----	----	.001625N	.001616	-	0000090	.997	----	6	UNCH	.001647B	.001231A		
1065	----	----	----	----	.001674N	.001666	-	0000080	.998	----	8	UNCH	.001684B	.001278A		
1070	----	----	----	----	.001724N	.001716	-	0000080	.998	----	7	UNCH	.001717B	.001325A		
1075	----	----	----	----	.001774N	.001766	-	0000080	.998	----	17	UNCH	.001764B	.001373A		
1080	----	----	----	----	.001824N	.001816	-	0000080	.999	----	3	UNCH	.001799B	.001421A		
1085	----	----	----	----	.001874N	.001866	-	0000080	.999	----	3	UNCH	.001847B	.001469A		
1090	----	----	----	----	.001923N	.001915	-	0000080	.999	----	1	UNCH	.001896B	.001517A		
1100	----	----	----	----	.002023N	.002015	-	0000080	.999	----	1	UNCH	.001972B	.001613A		
1110	----	----	----	----	.002123N	.002115	-	0000080	.999	----	22	UNCH	.002072B	.001394A		
1115	----	----	----	----	.002172N	.002164	-	0000080	.999	----	28	UNCH	.002121B	.001758A		
1120	----	----	----	----	.002222N	.002214	-	0000080	.999	----	35	UNCH	.002171B	.001806A		
1125	----	----	----	----	.002272N	.002264	-	0000080	.999	----	92	UNCH	.002448B	.001855A		
TOTAL											565	15674 +	89			
JAN19	JPU OPT - JPU	(FUTURES SETT.	.009009 +	8.5)												
775	----	----	----	----	CAB	----	----	.000	----	----	12	UNCH	----	----	----	
795	----	----	----	----	.0000005N	.0000005	-	000	----	----	40	UNCH	.000001	.000001	----	
800	----	----	----	----	.000005N	.000005	-	000	----	----	18	UNCH	.0000025	.000001A	----	
810	----	----	----	----	.000005N	.000005	UNCH	.001	----	----	40	UNCH	.0000025	.0000015	----	
825	----	----	----	----	.0000015N	.000001	-	0000005	.008	----	40	UNCH	.000005B	.0000015	----	
830	----	----	----	----	.0000015N	.0000015	UNCH	.011	----	19	426	UNCH	.000006	.000002A	----	
835	----	----	----	----	.000002N	.000002	UNCH	.015	----	----	81	UNCH	.000008B	.0000025	----	
840	----	----	----	----	.000003N	0000025	-	0000005	.019	----	56	UNCH	.000011B	.0000025	----	
845	----	----	----	----	.0000035N	.0000035	UNCH	.026	----	----	91	UNCH	.000014B	.000003A	----	
850	----	----	----	----	.000005N	0000045	-	0000005	.034	19	70	+	6	.000019B	.000004A	
855	----	----	----	----	.000007N	.000006	-	0000010	.045	----	16	UNCH	.000026B	.000006A	----	
860	----	----	----	----	.000009N	.000008	-	0000010	.059	2	59	-	2	.000035B	.000007	
865	----	----	----	----	.000012N	.000011	-	0000010	.078	----	93	UNCH	.000047B	.000010A	----	
870	----	----	----	----	.000017N	.000015	-	0000020	.104	29	369	+	14	.000062	.000014	
875	----	----	----	----	.000024N	.000021	-	0000030	.138	5	511	UNCH	.000081	.000020	----	
880	----	----	----	----	.000033N	.000029	-	0000040	.180	152	UNCH	.000101	.000027A	----		
885	----	----	----	----	.000045N	.000040	-	0000050	.231	59	UNCH	.000128B	.000038A	----		
890	----	----	----	----	.000060N	.000054	-	0000060	.289	293	UNCH	.000155B	.000047A	----		
895	----	----	----	----	.000079N	.000072	-	0000070	.353	2	116	+	1	.000184B	.000059A	
900	----	----	----	----	.000101N	.000093	-	0000080	.420	69	261	+	11	.000219B	.000072A	
905	----	----	----	----	.000128N	.000119	-	0000090	.487	190	UNCH	.000256B	.000089A	----		
910	----	----	----	----	.000157N	.000148	-	0000090	.551	230	UNCH	.000296B	.000107A	----		
915	----	----	----	----	.000190N	.000180	-	0000100	.611	101	UNCH	.000338B	.000129A	----		
920	----	----	----	----	.000226N	.000215	-	0000110	.665	25	UNCH	.000381B	.000154A	----		
925	----	----	----	----	.000265N	.000253	-	0000120	.713	10	UNCH	.000426B	.000183A	----		
930	----	----	----	----	.000305N	.000293	-	0000120	.755	72	UNCH	.000471B	.000214A	----		
935	----	----	----	----	.000347N	.000335	-	0000120	.791	11	UNCH	.000517B	.000246A	----		
975	----	----	----	----	.000714N	.000704	-	0000100	.936	1	UNCH	.000901B	.000561A	----		
980	----	----	----	----	.000762N	.000752	-	0000100	.942	1	UNCH	.000950B	.000606A	----		
TOTAL											145	3444 +	30			
FEB19	JPU OPT - JPU	(FUTURES SETT.	.00)													
790	----	----	----	----	.0000015N	.0000015	UNCH	.008	----	----	11	UNCH	.0000015	.0000015	----	
820	----	----	----	----	.0000035N	0000025	-	0000010	.015	----	10	UNCH	.000004	.000003A	----	
825	----	----	----	----	.000004N	.000003	-	0000010	.019	27	UNCH	.000004	.0000035	----		
850	----	----	----	----	.000012N	.000009	-	0000030	.055	5	UNCH	.000020B	.000010A	----		
900	----	----	----	----	.000130N	.000123	-	0000070	.433	5	15	+	5	.000190B	.000117A	
945	----	----	----	----	.000452N	.000442	-	0000100	.800	2	UNCH	.000542B	.000429A	----		
TOTAL											5	70 +	5			
MAR19	JPU OPT - JPU	(FUTURES SETT.	.009055													



PRELIMINARY

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JAPANESE YEN PUT OPTIONS

Mon, Oct 15, 2018 PG34

Symbol	Contract	(FUTURES SETT.	Price	Change	Volume	Open Interest	Settlement	Volume	Open Interest	Settlement		
JPU OPT - JPU	(FUTURES SETT.	.009055 +	9.0)									
1100	----	----	.001941N	.001932	-0000090	.985	----	----	1	UNCH	.002050B	.001668A
1105	----	----	.001990N	.001981	-0000090	.987	----	----	2	UNCH	.002048B	.001716A
1110	----	----	.002040N	.002031	-0000090	.987	----	----	1	UNCH	.002095B	.001763A
1115	----	----	.002089N	.002080	-0000090	.987	----	----	5	UNCH	.002136B	.001811A
1120	----	----	.002138N	.002129	-0000090	.989	----	----	3	UNCH	.002185B	.001859A
1125	----	----	.002188N	.002179	-0000090	.989	----	----	7	UNCH	.002234B	.001907A
1130	----	----	.002237N	.002228	-0000090	.991	----	----	13	UNCH	.002272B	.001955A
TOTAL									43	5771 +	37	
JUN19	JPU OPT - JPU	(FUTURES SETT.	.009128 +	8.5)								
825	----	----	.000015N	.000013	-0000020	.051	----	----	5	UNCH	.000032B	.000014A
835	----	----	.000020N	.000019	-0000010	.072	----	----	2	UNCH	.000042B	.000019A
855	----	----	.000041N	.000037	-0000040	.130	----	37	76 +	26	.000077B	.000037A
860	----	----	.000049N	.000045	-0000040	.152	----	----	12	UNCH	.000090B	.000044A
865	----	----	.000058N	.000054	-0000040	.176	----	----	17	UNCH	.000105B	.000051A
870	----	----	.000069N	.000064	-0000050	.202	----	----	3	UNCH	.000121B	.000054A
875	----	----	.000081N	.000076	-0000050	.230	----	----	4	UNCH	.000142B	.000065A
880	----	----	.000095N	.000089	-0000060	.260	----	----	5	UNCH	.000163B	.000075A
885	----	----	.000111N	.000105	-0000060	.293	----	----	1	UNCH	.000187B	.000086A
895	----	----	.000148N	.000142	-0000060	.361	----	----	16	UNCH	.000240B	.000114A
900	----	----	.000170N	.000164	-0000060	.397	----	----	1	UNCH	.000270B	.000128A
905	----	----	.000194N	.000187	-0000070	.432	----	----	5	UNCH	.000302B	.000144A
910	----	----	.000220N	.000213	-0000070	.467	----	----	11	UNCH	.000332B	.000161A
915	----	----	.000248N	.000241	-0000070	.502	----	----	1	UNCH	.000365B	.000180A
920	----	----	.000278N	.000271	-0000070	.536	----	----	8	UNCH	.000401B	.000201A
925	----	----	.000309N	.000302	-0000070	.568	----	37	47 +	37	.000439B	.000223A
930	----	----	.000343N	.000335	-0000080	.599	----	----	14	UNCH	.000478B	.000247A
935	----	----	.000378N	.000370	-0000080	.627	----	----	57	UNCH	.000507B	.000272A
940	----	----	.000414N	.000407	-0000070	.654	----	----	2	UNCH	.000548B	.000299A
945	----	----	.000452N	.000444	-0000080	.679	----	----	13	UNCH	.000589B	.000328A
950	----	----	.000491N	.000483	-0000080	.702	----	----	1	UNCH	.000631B	.000357A
985	----	----	.000787N	.000777	NEW	.823	----	1	1 +	1	.000943B	.000726A
995	----	----	.000877N	.000866	NEW	.847	----	1	1 +	1	.001036B	.000812A
1000	----	----	.000922N	.000911	NEW	.857	----	3	3 +	3	.001081B	.000856A
1005	----	----	.000967N	.000957	NEW	.867	----	5	5 +	5	.001128B	.000901A
TOTAL								84	311 +	73		
SEP19	JPU OPT - JPU	(FUTURES SETT.	.009206 +	10.0)								
840	----	----	.000037N	.000034	-0000030	.101	----	----	1	UNCH	.000062B	.000035A
860	----	----	.000065N	.000061	-0000040	.165	----	----	11	UNCH	.000106B	.000060A
870	----	----	.000086N	.000081	-0000050	.207	----	----	11	UNCH	.000137B	.000079A
880	----	----	.000112N	.000107	-0000050	.255	----	----	30	UNCH	.000175B	.000104A
900	----	----	.000183N	.000176	-0000070	.365	----	----	19	UNCH	.000273B	.000167A
915	----	----	.000253N	.000246	-0000070	.452	----	----	20	UNCH	.000364B	.000231A
TOTAL								0	92			
NOV18	WJ1 OPT - WJ1	(FUTURES SETT.	.008961 +	9.0)								
900	----	----	----	.760000	NEW	.548	----	190	190 +	190	1.080000I	.690000A
TOTAL								190	190 +	190		
OCT18	WJ3 OPT - WJ3	(FUTURES SETT.	.008953 +	23.0)								
865	----	----	----	CAB	----	----	----	196	UNCH	.060000B	.010000A	
875	----	----	----	CAB	----	----	----	88	UNCH	.300000B	.005000A	
880	----	----	----	CAB	----	.000	----	201	UNCH	.550000B	.005000A	
885	----	----	----	.005000	-0050000	.006	----	937	UNCH	.900000B	.005000A	
890	----	----	----	.010000	-0300000	.021	----	31	UNCH	1.310000I	.010000A	
895	----	----	----	.080000	-0900000	.228	----	391	UNCH	1.770000I	.060000A	
905	----	----	----	.750000	-1100000	.925	----	1	UNCH	2.740000I	.610000A	
TOTAL								0	1845			
OCT18	WJ4 OPT - WJ4	(FUTURES SETT.	.008953 +	23.0)								
865	----	----	----	CAB	----	.000	----	31	UNCH	.000011B	.0000015	
870	----	----	----	.0000005	UNCH	.002	----	36	UNCH	.000022B	.0000005	
875	----	----	----	0000005	-0000005	.009	----	174	UNCH	.000039B	.0000005	
880	----	----	----	.000001	-0000010	.021	----	262	UNCH	.000065B	.000001A	
885	----	----	----	0000025	-0000025	.056	----	2	UNCH	.000098B	.000003A	
890	----	----	----	.000008	-0000060	.161	----	1	8 +	1	.000137B	.000008A
895	----	----	----	.000024	-0000080	.367	----	1	56 +	1	.000181B	.000020A
900	----	----	----	.000051	-0000090	.586	----	10	42 +	10	.000228B	.000042A
910	----	----	----	.000129	-0000100	.871	----	1	1	UNCH	.000324B	.000114A
TOTAL								12	612 +	12		
OCT18	WJ5 OPT - WJ5	(FUTURES SETT.	.008953 +	23.0)								
855	----	----	----	CAB	----	.000	----	10	UNCH	.025000B	.005000A	
860	----	----	----	CAB	----	.002	----	10	UNCH	.045000B	.005000A	
865	----	----	----	.005000	UNCH	.008	----	20	UNCH	.090000	.010000A	
875	----	----	----	.020000	-0100000	.033	----	39	UNCH	.350000B	.020000A	
880	----	----	----	.040000	-0300000	.066	----	201	UNCH	.560000B	.035000A	
885	----	----	----	.090000	-0400000	.135	----	2	25 +	2	.850000B	.080000
890	----	----	----	.190000	-0600000	.249	----	48	UNCH	1.190000I	.170000A	
895	----	----	----	.360000	-0900000	.401	----	11	56 +	11	1.590000I	.320000A
900	----	----	----	.620000	-1000000	.564	----	1	UNCH	2.020000I	.560000A	
910	----	----	----	.370000	-1000000	.805	----	1	UNCH	2.940000I	1.250000A	
TOTAL								13	411 +	13		