

2018 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 #198@

JAPANESE YEN PUT OPTIONS

Fri, Oct 12, 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 for various months (NOV18, OCT18, DEC18).

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Table with columns for contract month (e.g., JPU OPT - JPU), futures settlement, quantity, price, and various trade-related metrics for Japanese Yen Put Options across multiple months (JAN19, FEB19, MAR19).

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Contract	Symbol	Settlement	Price	Change	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	
JPU OPT - JPU	JPU OPT - JPU	(FUTURES SETT. .009046 - 2.5)									
1110	----	----	.002037N	.002040 + 0000030	.986	----	----	1	UNCH	.002095B .001763A	
1115	----	----	.002086N	.002089 + 0000030	.986	----	----	5	UNCH	.002136B .001811A	
1120	----	----	.002136N	.002138 + 0000020	.987	----	----	3	UNCH	.002185B .001859A	
1125	----	----	.002185N	.002188 + 0000030	.988	----	----	7	UNCH	.002234B .001907A	
1130	----	----	.002234N	.002237 + 0000030	.989	----	----	13	UNCH	.002372B .001955A	
TOTAL								144	5734 +	106	
JUN19	JPU OPT - JPU	(FUTURES SETT. .009120 - 3.0)									
825	----	----	.000015N	.000015 UNCH	.057	----	----	5	UNCH	.000032B .000018	
835	----	----	.000021N	.000020 - 0000010	.075	----	----	2	UNCH	.000042B .000024A	
855	----	----	.000043N	.000041 - 0000020	.139	----	----	50	UNCH	.000077B .000037A	
860	----	----	.000052N	.000049 - 0000030	.161	----	----	12	UNCH	.000090B .000044A	
865	----	----	.000062N	.000058 - 0000040	.184	----	----	17	UNCH	.000105B .000051A	
870	----	----	.000073N	.000069 - 0000040	.211	----	----	3	UNCH	.000121B .000054	
875	----	----	.000085N	.000081 - 0000040	.239	----	----	4	UNCH	.000142B .000065A	
880	----	----	.000099N	.000095 - 0000040	.269	----	----	5	UNCH	.000163B .000075A	
885	----	----	.000115N	.000111 - 0000040	.301	----	----	1	UNCH	.000187B .000086A	
895	----	----	.000152N	.000148 - 0000040	.368	----	----	16	UNCH	.000240B .000114A	
900	----	----	.000173N	.000170 - 0000030	.403	----	----	1	UNCH	.000270B .000128A	
905	----	----	.000197N	.000194 - 0000030	.438	----	----	5	UNCH	.000302B .000144A	
910	----	----	.000223N	.000220 - 0000030	.473	----	----	1	11 +	1 .000332B .000161A	
915	----	----	.000251N	.000248 NEW	.508	----	----	1	1 +	1 .000365B .000180A	
920	----	----	.000281N	.000278 - 0000030	.541	----	----	4	8 +	4 .000401B .000201A	
925	----	----	.000312N	.000309 - 0000030	.572	----	----	4	10 +	4 .000439B .000223A	
930	----	----	.000346N	.000343 - 0000030	.603	----	----	14	UNCH	.000478B .000247A	
935	----	----	.000381N	.000378 - 0000030	.631	----	----	2	57 +	2 .000507B .000272A	
940	----	----	.000417N	.000414 NEW	.658	----	----	2	2 +	2 .000548B .000299A	
945	----	----	.000455N	.000452 - 0000030	.682	----	----	10	13 +	10 .000589B .000328A	
950	----	----	.000494N	.000491 - 0000030	.705	----	----	1	UNCH	.000631B .000357A	
TOTAL								24	238 +	24	
SEP19	JPU OPT - JPU	(FUTURES SETT. .009196 - 3.0)									
840	----	----	.000038N	.000037 - 0000010	.107	----	----	1	UNCH	.000062B .000035A	
860	----	----	.000065N	.000065 - 0000010	.172	----	----	11	UNCH	.000106B .000062A	
870	----	----	.000087N	.000086 - 0000010	.214	----	----	11	UNCH	.000137B .000080A	
880	----	----	.000114N	.000112 - 0000020	.262	----	----	30	UNCH	.000175B .000104A	
900	----	----	.000186N	.000183 - 0000030	.371	----	----	19	UNCH	.000273B .000167A	
915	----	----	.000257N	.000253 - 0000040	.458	----	----	20	UNCH	.000364B .000231A	
TOTAL								0	92		
WJY OPT - WJ3	WJY OPT - WJ3	(FUTURES SETT. .008930 - 4.5)									
865	----	----		CAB	.000	----	----	196	UNCH	.060000B .010000A	
875	----	----		.005000 UNCH	.001	----	----	88	UNCH	.300000B .005000A	
880	----	----		.005000 - 0050000	.010	----	----	201	UNCH	.550000B .005000A	
885	----	----		.010000 - 0100000	.025	----	----	937	UNCH	.900000B .010000A	
890	----	----		.040000 - 0300000	.106	----	----	4	31	UNCH	1.310000B .035000A
895	----	----		.170000 - 0500000	.363	----	----	548	391 +	240 1.770000B .150000	
905	----	----		.860000 NEW	.870	----	----	1	1 +	1 2.740000B .790000A	
TOTAL								553	1845 +	241	
WJY OPT - WJ4	WJY OPT - WJ4	(FUTURES SETT. .008930 - 4.5)									
865	----	----		.0000005 UNCH	.002	----	----	31	UNCH	.000011B .0000015	
870	----	----		.0000005 - 0000005	.009	----	----	36	UNCH	.000022B .0000005	
875	----	----		.000001 - 0000010	.019	----	----	174	UNCH	.000039B .000001A	
880	----	----		.000002 - 0000020	.040	----	----	262	UNCH	.000065B .000002A	
885	----	----		.000005 - 0000040	.097	----	----	2	UNCH	.000098B .000005A	
890	----	----		.000014 - 0000060	.228	----	----	4	7 +	4 .000137B .000013A	
895	----	----		.000032 - 0000060	.416	----	----	37	55 +	18 .000181B .000029A	
900	----	----		.000060 - 0000050	.606	----	----	12	32 +	12 .000228B .000055A	
910	----	----		.000139 - 0000010	.855	----	----	1	UNCH	.000324B .000132A	
TOTAL								53	600 +	34	
WJY OPT - WJ5	WJY OPT - WJ5	(FUTURES SETT. .008930 - 4.5)									
855	----	----		CAB	.000	----	----	10	UNCH	.025000B .005000A	
860	----	----		.005000 - 0050000	.002	----	----	10	UNCH	.045000B .005000A	
865	----	----		.005000 - 0100000	.008	----	----	20	UNCH	.090000 .010000A	
875	----	----		.030000 - 0150000	.047	----	----	39	UNCH	.350000B .025000A	
880	----	----		.070000 - 0200000	.099	----	----	201	UNCH	.560000B .060000A	
885	----	----		.130000 - 0300000	.173	----	----	23	UNCH	.850000B .120000A	
890	----	----		.250000 - 0400000	.290	----	----	22	48 +	20 1.190000B .230000A	
895	----	----		.450000 - 0400000	.436	----	----	39	45 +	15 1.590000B .420000A	
900	----	----		.720000 NEW	.581	----	----	1	1 +	1 2.020000B .680000A	
910	----	----		.470000 - 0200000	.799	----	----	1	UNCH	2.940000B 1.410000A	
TOTAL								62	398 +	36	