



PG34

BULLETIN # 29@

JAPANESE YEN PUT OPTIONS

Fri, Feb 12, 2016

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**															
STRIKE		OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
JAPAN MAR16	YEN	P	EU	JAPAN	YEN	P	EU	(FUTURES SETT.	.008837	-	68.0)			
790	----	----	----	----	----	----	----	0.01N	----	UNCH	.006	----	1	UNCH 1.68B .02A	
800	----	----	----	----	----	----	----	0.01N	.01-	0	.006	----	4	UNCH 1.97B .03A	
810	----	----	----	----	----	----	----	0.03N	.02-	1	.013	----	4	UNCH 2.6B .02A	
815	----	----	----	----	----	----	----	0.03N	.02-	1	.017	----	1	UNCH 2.61B .02A	
820	----	----	----	----	----	----	----	0.04N	.03-	1	.023	----	5	UNCH 3.00B .03A	
825	----	----	----	----	----	----	----	0.06N	.04-	1	.030	----	15	UNCH 2.99B .03A	
830	----	----	----	----	----	----	----	0.07N	.06-	1	.040	----	1	UNCH 3.16B .04A	
845	----	----	----	----	----	----	----	0.17N	.15-	2	.094	----	1	UNCH 3.44B .09A	
850	----	----	----	----	----	----	----	0.23N	.21-	2	.126	----	----	UNCH 4.16B .12A	
860	----	----	----	----	----	----	----	0.40N	.38-	2	.208	----	1	UNCH 4.44B .22A	
865	----	----	----	----	----	----	----	0.51N	.50-	1	.259	----	2	UNCH 3.95B .28	
870	----	----	----	----	----	----	----	0.65N	.66+	1	.318	----	2 +	1 UNCH 1.40B .37A	
880	----	----	----	----	----	----	----	1.01N	1.06+	5	.445	----	4	UNCH 1.20 .60A	
885	----	----	----	----	----	----	----	1.23N	1.32+	9	.510	----	2	UNCH 1.47B .76A	
890	----	----	----	----	----	----	----	1.48N	1.61+	13	.573	----	2	UNCH 1.77B .95A	
TOTAL APR16								(FUTURES SETT.	.00)			3	45 +	1	
835	----	----	----	JAPAN	YEN	P	EU	----	0.30N	.31+	1	.125	4	UNCH 2.01B .21A	
850	----	----	----	----	----	----	----	0.54N	.56+	2	.204	----	1	UNCH 2.70B .36A	
TOTAL JUN16								(FUTURES SETT.	.008864	-	68.0)	5		
835	----	----	----	JAPAN	YEN	P	EU	----	0.60N	.62+	2	.181	4	UNCH 3.05B .51A	
840	----	----	----	----	----	----	----	0.69N	.72+	3	.204	----	43	UNCH 3.08B .58A	
TOTAL JAPAN MAR16	YEN	PUT	JAPAN	YEN	PUT			(FUTURES SETT.	.008837	-	68.0)	47		
650	----	----	----	----	----	----	----	----	----	----	----	----	308	UNCH .10B .02	
655	----	----	----	----	----	----	----	----	----	----	----	----	81	UNCH .11B .05	
660	----	----	----	----	----	----	----	----	----	----	----	----	25	UNCH .12B .02	
670	----	----	----	----	----	----	----	----	----	----	----	----	30	UNCH .14B .07	
675	----	----	----	----	----	----	----	----	----	----	----	----	101	UNCH .16B .05	
685	----	----	----	----	----	----	----	----	----	----	----	----	33	UNCH .19B .03	
690	----	----	----	----	----	----	----	----	----	----	----	----	21	UNCH .21B .01	
695	----	----	----	----	----	----	----	----	----	----	----	----	110	UNCH .23B .01	
700	----	----	----	----	----	----	----	----	----	----	----	----	367	UNCH .25B .02	
705	----	----	----	----	----	----	----	----	----	----	----	----	30	UNCH .28B .03A	
710	----	----	----	----	----	----	----	----	----	----	----	----	55	UNCH .31B .00	
715	----	----	----	----	----	----	----	----	----	----	----	----	237	UNCH .39B .01	
720	----	----	----	----	----	----	----	----	----	----	----	----	175	UNCH .60 .01	
725	----	----	----	----	----	----	----	----	----	----	----	----	33	UNCH .47B .01	
730	----	----	----	----	----	----	----	----	----	.000	----	----	125	UNCH .52B .01	
735	----	----	----	----	----	----	----	----	----	.000	----	----	81	UNCH .71B .01	
740	----	----	----	----	----	----	----	----	----	.000	----	----	395	UNCH .61B .01	
745	----	----	----	----	----	----	----	----	----	.000	----	----	62	UNCH .82B .02A	
750	----	----	----	----	----	----	----	----	----	.000	----	----	457	UNCH 1.12 .01	
755	----	----	----	----	----	----	----	----	----	.000	----	----	135	UNCH 1.12B .00	
760	----	----	----	----	----	----	----	----	----	.000	----	----	470	UNCH 1.2B .00	
765	----	----	----	----	----	----	----	----	----	.000	----	----	229	UNCH 1.31B .01A	
770	----	----	----	----	----	0.00N	----	----	----	.000	----	----	836	UNCH 1.44B .00	
775	----	----	----	----	----	0.00N	----	----	----	.001	----	----	236	UNCH 1.57B .01A	
780	----	----	----	----	----	0.00N	----	.00	UNCH	.002	----	----	742	UNCH 1.72B .01	
785	----	----	----	----	----	0.01N	----	.00-	0	.003	----	----	439	UNCH 1.89B .01	
790	----	----	----	----	----	0.01N	----	.01	UNCH	.006	----	----	539	UNCH 2.08B .00	
795	----	----	----	----	----	0.01N	----	.01-	0	.006	----	----	916	UNCH 2.29B .01A	
800	----	----	----	----	----	0.01N	----	.01-	0	.006	----	----	1092	UNCH 2.51B .01	
805	----	----	----	----	----	0.02N	----	.01-	0	.010	----	----	959	UNCH 2.75B .01A	
810	----	----	----	----	----	0.03N	----	.02-	1	.013	----	----	1830	UNCH 2.96B .01	
815	----	----	----	----	----	0.03N	----	.02-	1	.017	----	1	629	UNCH 3.09B .01	
820	----	----	----	----	----	0.04N	----	.03-	1	.023	12	2410 -	5	3.33B .02	
825	----	----	----	----	----	0.06N	----	.04-	1	.030	52	1413 +	3	3.58B .02	
830	----	----	----	----	----	0.07N	----	.06-	1	.040	17	5006 -	7	3.97B .04	
835	----	----	----	----	----	0.10N	----	.08-	2	.053	12	1711 -	3	4.17B .05	
840	----	----	----	----	----	0.13N	----	.11-	2	.071	116	3228 -	28	4.59B .06	
845	----	----	----	----	----	0.17N	----	.15-	2	.094	494	4902 +	278	4.88B .08A	
850	----	----	----	----	----	0.23N	----	.21-	2	.126	95	2174 +	2	5.27B .11	
855	----	----	----	----	----	0.31N	----	.28-	3	.162	54	2837 -	2	5.69B .16A	
860	----	----	----	----	----	0.40N	----	.38-	2	.208	377	2950 +	80	6.12B .19A	
865	----	----	----	----	----	0.51N	----	.50-	1	.259	49	1302 +	7	5.60B .28A	
870	0.59	----	----	#.59	*.59	0.59	----	.66+	.84+	1	.318	539	1723 +	275	6.06B .36
875	----	----	----	----	----	0.82N	----	.84+	2	.379	----	84	1035 +	5	6.53B .43
880	----	----	----	----	----	1.01N	----	1.06+	5	.445	290	410 +	131	6.83B .60A	
885	----	----	----	----	----	1.23N	----	1.32+	9	.510	56	379 +	18	7.31B .77A	
890	----	----	----	----	----	1.48N	----	1.61+	13	.573	161	252 +	113	7.85 .94A	
895	----	----	----	----	----	1.77N	----	1.94+	17	.632	77	232 +	36	8.32B 1.16A	
900	----	----	----	----	----	2.08N	----	2.30+	22	.687	13	132	UNCH	8.93B 1.43A	
905	----	----	----	----	----	2.42N	----	2.68+	26	.735	1	10 +	1	9.24B 1.72A	
910	----	----	----	----	----	2.78N	----	3.08+	30	.775	----	11	UNCH	9.71B 2.02A	
915	----	----	----	----	----	3.17N	----	3.50+	33	.811	----	1	UNCH	10.29 2.59A	
920	----	----	----	----	----	3.57N	----	3.94+	37	.843	----	19	UNCH	10.70B 2.81A	
925	----	----	----	----	----	3.98N	----	4.38+	40	.867	----	26	UNCH	11.40B 3.37A	
930	----	----	----	----	----	4.41N	----	4.84+	43	.888	----	3	UNCH	11.68B 3.61A	
940	----	----	----	----	----	5.29N	----	5.77+	48	.923	----	6	UNCH	12.67B 4.45A	
960	----	----	----	----	----	7.14N	----	7.70+	56	.961	----	4	UNCH	14.65B 6.44A	
970	----	----	----	----	----	8.09N	----	8.68+	59	.974	1	2	UNCH	15.66B 7.38A	
980	----	----	----	----	----	9.06N	----	9.66+	60	.983	----	4	UNCH	16.64B 8.34A	
1000	----	----	----	----	----	11.01N	----	11.65+	64	.991	----	2	UNCH	18.64B 10.29A	
1030	----	----	----	----	----	13.98N	----	14.64+	66	.997	----	3	UNCH	21.65B 13.24A	
1040	----	----	----	----	----	14.98N	----	15.64+	66	.998	----	8	UNCH	21.43B 14.05A	
TOTAL APR16						(FUTURES SETT.	.00)					2501	43973 +	904	
670	----	----	----	JAPAN	YEN	PUT	----	----	CAB	----	.000	----	5	UNCH .01 .01	
675	----	----	----	----	----	----	----	----	CAB	----	.000	----	5	UNCH .01 .01	
680	----	----	----	----	----	----	----	----	CAB	----	.000	----	10	UNCH .01 .01	
695	----	----	----	----	----	0.00N	----	.00	UNCH	.001	----	5	UNCH	.01 .01	
700	----	----	----	----	----	0.00N	----	.00	UNCH	.001	----	10	UNCH	.01 .01	
705	----	----	----	----	----	0.00N	----	.00	UNCH	.002	----	21	UNCH	.01 .01	
710	----	----	----	----	----	0.00N	----	.01+	0	.003	----	5	UNCH	.01 .01	
715	----	----	----	----	----	0.01N	----	.01	UNCH	.003	----	15	UNCH	.01 .01	
720	----	----	----	----	----	0.01N	----	.01	UNCH	.004	----	5	UNCH	.02 .02	
725															



PRELIMINARY



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JAPAN	YEN	PUT	JAPAN	YEN	PUT	(FUTURES	SETT.	.00)																					
905									2.83N		3.11+	NEW	.633	----		4		4	+	4	8.10B	2.18A							
910									3.17N		3.47+	30	.665	----		----	24	UNCH		8.58B	2.48A								
TOTAL																1506	7419	+	823										
MAY16																													
770									0.05N		.05	UNCH	.020	----		10	10	+	10	.05	.05								
775									0.06N		.06	UNCH	.024	----		17	17	+	17	.07	.05A								
790									0.10N		.10	UNCH	.039	----		10	10	+	10	.10B	.07A								
795									0.11N		.11	UNCH	.044	----		----	9	UNCH	.14	.08A									
800									0.14N		.13-	1	.051	----		----	6	UNCH	.15B	.09A									
805									0.16N		.16	UNCH	.061	----		----	4	UNCH	.18B	.11A									
810									0.19N		.19	UNCH	.072	----		----	4	UNCH	.27B	.13A									
815									0.23N		.23	UNCH	.085	----		3	13	UNCH	.32B	.16A									
820									0.27N		.28+	NEW	.101	----		1	1	+	1	.39B	.18A								
825									0.32N		.33+	1	.117	----		1	2	+	1	.47B	.22A								
830									0.38N		.40+	2	.137	----		----	6	UNCH	.59B	.27A									
835									0.45N		.47+	2	.157	----		6	10	+	4	.70B	.33A								
840									0.53N		.57+	4	.183	----		14	47	+	14	.84B	.39A								
845									0.63N		.67+	NEW	.208	----		1	1	+	1	.99B	.46A								
850									0.74N		.79+	5	.237	----		----	51	UNCH	1.17B	.55A									
855									0.86N		.93+	7	.268	----		----	5	UNCH	1.37B	.64A									
860									1.01N		1.08+	7	.300	----		----	193	UNCH	1.60B	.75A									
865									1.17N		1.26+	9	.334	----		99	178	+	37	1.85B	.87A								
870									1.34N		1.45+	11	.369	----		4	40	+	4	2.13B	1.02A								
875									1.54N		1.67+	13	.405	----		2	109	+	2	2.42B	1.17A								
880									1.76N		1.91+	15	.441	----		27	32	+	27	2.73B	1.35A								
885									2.00N		2.17+	NEW	.477	----		49	42	+	42	3.08B	1.55A								
890									2.26N		2.46+	20	.513	----		59	160	+	49	3.43B	1.77A								
900									2.84N		3.08+	NEW	.579	----		5	5	+	5	4.15B	2.26A								
960									7.44N		7.93+	49	.839	----		1	4	+	1	9.18B	6.65A								
1010									12.03N		12.60+	57	.926	----		----	3	UNCH	14.35	11.36A									
TOTAL																309	962	+	225										
JUN16																													
660									0.00N		.01+	0	.003	----		----	9	UNCH	.05	.01A									
665									0.00N		.01+	0	.003	----		----	50	UNCH	.04B	.01A									
670									0.00N		.01+	0	.003	----		----	41	UNCH	.05B	.01A									
700									0.01N		.02+	0	.006	----		----	100	UNCH	.12B	.03A									
705									0.01N		.02+	0	.006	----		----	3	UNCH	.13B	.03A									
720									0.02N		.02+	0	.008	----		----	157	UNCH	.69B	.03A									
725									0.02N		.03+	0	.010	----		----	35	UNCH	.76B	.03A									
730									0.03N		.03+	0	.012	----		----	67	UNCH	.86B	.03									
735									0.03N		.03+	0	.012	----		----	25	UNCH	.94B	.03A									
740									0.03N		.04+	0	.014	----		----	11	UNCH	1.03B	.04A									
745									0.04N		.04	UNCH	.016	----		----	1238	UNCH	1.12B	.04A									
750									0.05N		.05	UNCH	.018	----		1	468	+	1	.89B	.04A								
755									0.06N		.06	UNCH	.021	----		----	65	UNCH	1.34B	.04A									
760									0.06N		.07+	1	.024	----		----	51	UNCH	1.11B	.05A									
765									0.07N		.08+	1	.028	----		----	38	UNCH	1.60B	.06A									
770									0.09N		.09	UNCH	.031	----		20	91	+	14	1.74B	.07A								
775									0.10N		.10	UNCH	.035	----		20	137	+	16	1.90B	.07A								
780									0.12N		.12	UNCH	.041	----		12	372	UNCH	2.07B	.09									
785									0.13N		.13	UNCH	.045	----		6	185	UNCH	2.25B	.10A									
790									0.16N		.16	UNCH	.054	----		2	271	UNCH	2.45B	.11A									
795									0.18N		.18	UNCH	.061	----		4	611	+	2	2.66B	.13A								
800									0.21N		.21	UNCH	.071	----		153	851	+	116	2.89B	.15A								
805									0.25N		.25	UNCH	.082	----		1	180	UNCH	3.13B	.18A									
810									0.28N		.29+	1	.094	----		----	221	UNCH	3.27B	.21A									
815									0.33N		.33	UNCH	.106	----		39	184	+	1	3.25B	.25A								
820									0.38N		.39+	1	.123	----		17	188	+	1	3.92B	.28A								

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JAPANESE YEN PUT OPTIONS

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WKJY-2J-P		(FUTURES SETT.	.00)																
890	WKJY-2J-P	----	----	0.62N															
895	----	----	----	0.89N															
TOTAL MAR16																			
805	WKJY-2J-P	(FUTURES SETT.	.008837	-	68.0)													
810	----	----	----	0.01N															
815	----	----	----	0.02N															
820	----	----	----	0.03N															
825	----	----	----	0.04N															
830	----	----	----	0.06N															
835	----	----	----	0.08N															
840	----	----	----	0.11N															
845	----	----	----	0.15N															
850	----	----	----	0.19N															
855	----	----	----	0.25N															
860	----	----	----	0.33N															
865	----	----	----	0.42N															
870	----	----	----	0.53N															
875	----	----	----	0.66N															
880	----	----	----	0.82N															
885	----	----	----	1.00N															
890	----	----	----	1.22N															
895	----	----	----	1.46N															
900	----	----	----	1.72N															
905	----	----	----	2.02N															
TOTAL WKJY-3J-P																			
780	WKJY-3J-P	(FUTURES SETT.	.00)	----															
790	----	----	----	----															
795	----	----	----	----															
800	----	----	----	----															
805	----	----	----	0.00N															
810	----	----	----	0.01N															
815	----	----	----	0.01N															
820	----	----	----	0.02N															
825	----	----	----	0.03N															
830	----	----	----	0.04N															
835	----	----	----	0.06N															
840	----	----	----	0.08N															
845	----	----	----	0.11N															
850	----	----	----	0.15N															
855	----	----	----	0.19N															
860	----	----	----	0.25N															
865	----	----	----	0.33N															
870	----	----	----	0.43N															
875	----	----	----	0.55N															
880	----	----	----	0.71N															
885	----	----	----	0.90N															
890	----	----	----	1.14N															
895	----	----	----	1.42N															
900	----	----	----	1.73N															
TOTAL WKJY-4J-P																			
800	WKJY-4J-P	(FUTURES SETT.	.00)	0.00N															
805	----	----	----	0.01N															
810	----	----	----	0.01N															
815	----	----	----	0.02N															
820	----	----	----	0.02N															
825	----	----	----	0.03N															
830	----	----	----	0.05N															
835	----	----	----	0.07N															
840	----	----	----	0.09N															
845	----	----	----	0.13N															
850	----	----	----	0.17N															
855	----	----	----	0.23N															
860	----	----	----	0.31N															
865	----	----	----	0.40N															
870	----	----	----	0.52N															
875	----	----	----	0.67N															
880	----	----	----	0.85N															
885	----	----	----	1.06N															
895	----	----	----	1.59N															

** 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 E00'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
JAPAN YEN CALL JAPANESE YEN OPTIONS							
MAR16 0J	855	----	----	1500	----	----	0.00
0J	870	----	----	6000	----	----	0.00
TOTALS		0	0	7500	0	0	0
JAPAN YEN PUT JAPANESE YEN OPTIONS							
MAR16 0J	855	----	----	1500	----	----	0.00
TOTALS		0	0	1500	0	0	0
WKJY-2J-C JAPANESE YEN WK2 OPTIONS							
FEB16 2J	825	----	----	----	16	16	0.00
2J	830	----	----	----	59	59	0.00
2J	835	----	----	----	384	384	0.00
2J	840	----	----	----	735	735	0.00
2J	845	----	----	----	273	273	0.00
2J	850	----	----	----	331	331	0.00
2J	855	----	----	----	401	401	0.00
2J	860	----	----	----	866	866	0.00
2J	865	----	----	----	609	609	0.00
2J	870	----	----	----	861	861	0.00
2J	875	----	----	----	479	479	0.00
2J	880	----	----	----	547	547	0.00
TOTALS		0	0	0	5561	5561	0
WKJY-2J-P JAPANESE YEN WK2 OPTIONS							
FEB16 2J	885	----	----	----	144	144	0.00
2J	890	----	----	----	660	660	0.00
2J	895	----	----	----	26	26	0.00
TOTALS		0	0	0	830	830	0