



PRELIMINARY



PG34 BULLETIN #148@ JAPANESE YEN PUT OPTIONS wed, Aug 03, 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	YEN	P	EU											
AUG16	JAPAN	YEN	P	EU										
850														
880														
900														
920														
925														
930														
935														
945														
950														
955														
960														
980														
TOTAL														
SEP16	JAPAN	YEN	P	EU										
830														
890														
895														
900														
905														
910														
920														
930														
935														
940														
950														
955														
960														
970														
975														
980														
TOTAL														
OCT16	JAPAN	YEN	P	EU										
900														
TOTAL														
DEC16	JAPAN	YEN	P	EU										
830														
850														
890														
900														
TOTAL														
MAR17	JAPAN	YEN	P	EU										
860														
905														
TOTAL														
JUN17	JAPAN	YEN	P	EU										
810														
TOTAL														
AUG16	YEN	PUT												
725														
795														
810														
815														
820														
825														
830														
835														
840														
845														
850														
855														
860														
865														
870														
875														
880														
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980														
985														
990														
995														
1000														
1005														
1010														
1015														
1020														
1040														
TOTAL														
SEP16	JAPAN	YEN	PUT											
665														
670														
675														
680														
685														
700														
710														
715														
720														
730														
735														
750														
760														
765														
770														
775														
780														
785														
790														
795														
800														
805														
810														
815														
820														
825														
830														
835														
840														
845														
850														
855														
860														
865														

PG34 BULLETIN #148@				JAPANESE YEN PUT OPTIONS				wed, Aug 03, 2016				PG34	
JAPAN YEN PUT	JAPAN YEN PUT	(FUTURES SETT.	.009903 -	24.5 )									
870	----	----	0.01N	----	.00-	0	.003	----	----	427	UNCH	5.01B	.01A
875	----	----	0.01N	----	.01	UNCH	.005	----	----	406	UNCH	5.40B	.01
880	----	----	0.01N	----	.01	UNCH	.005	----	1	678	UNCH	5.81B	.01
885	----	----	0.01N	----	.01-	0	.006	----	11	632	UNCH	6.02B	.01
890	----	----	0.01N	----	.01	UNCH	.008	----	----	728	UNCH	6.20B	.02
895	----	----	0.02N	----	.02	0	.009	----	----	846	UNCH	6.64B	.02
900	----	----	0.02N	----	.02	0	.012	----	----	1260	UNCH	7.07B	.02
905	----	----	0.03N	----	.02	1	.012	----	1	384 -	1	7.51B	.02
910	----	----	0.04N	----	.02	1	.016	----	----	3668	UNCH	7.95B	.03A
915	----	----	0.05N	----	.03	2	.019	----	----	864	UNCH	8.41B	.03A
920	----	----	0.06N	----	.04	2	.025	----	----	3339	UNCH	8.86B	.04A
925	----	----	0.08N	----	.05	3	.031	----	----	1599	UNCH	9.32B	.06
930	----	----	0.09N	----	.07	2	.043	----	13	1431 +	11	9.78B	.07
935	----	----	0.12N	----	.09	3	.054	----	34	2551 +	17	10.24B	.09
940	----	----	0.14N	----	.12	2	.070	----	24	2087 +	8	10.72B	.12
945	----	----	0.18N	----	.16	2	.091	----	2	753 -	1	11.19B	.16
950	----	----	0.23N	----	.21	2	.116	----	233	1228 +	27	11.66B	.20
955	----	----	0.30N	----	.28	2	.147	----	12	1767 +	3	12.13B	.27A
960	----	----	0.39N	----	.37	2	.184	----	146	1623 +	125	12.61B	.34
965	----	----	0.50N	----	.47	3	.224	----	75	827 +	5	13.10B	.44
970	----	----	0.63N	----	.61	2	.272	----	424	2940 -	18	13.58B	.57
975	----	----	0.79N	----	.77	2	.323	----	30	423 +	14	14.06B	.72
980	----	----	0.97N	----	.96	1	.377	----	678	1799 +	449	14.54B	.90
985	----	----	1.18N	----	1.19+	1	.434	----	66	634 +	65	15.02B	1.11
990	----	----	1.43N	----	1.44+	1	.489	----	107	452 +	52	15.51B	1.34A
995	----	----	1.70N	----	1.73+	3	.544	----	5	158 +	5	15.99B	1.60A
1000	----	----	2.00N	----	2.04+	4	.595	----	----	84	UNCH	16.48B	1.89A
1005	----	----	2.32N	----	2.38+	6	.643	----	----	33	UNCH	16.98B	2.21A
1010	----	----	2.67N	----	2.75+	8	.688	----	----	19	UNCH	17.47B	2.55A
1020	----	----	3.43N	----	3.53+	10	.762	----	----	40	UNCH	14.45B	3.29A
1025	----	----	3.83N	----	3.95+	12	.795	----	----	12	UNCH	14.93B	3.71A
1030	----	----	4.24N	----	4.37+	13	.823	----	----	19	UNCH	15.40B	4.11A
1045	----	----	5.55N	----	5.71+	16	.888	----	----	9	UNCH	16.84B	5.30A
1055	----	----	6.46N	----	6.64+	18	.918	----	----	7	UNCH	17.80B	6.14A
1060	----	----	6.92N	----	7.11+	19	.931	----	----	2	UNCH	17.49B	6.96A
1080	----	----	8.82N	----	9.04+	22	.964	----	6	2 -	4	17.72B	8.75A
1085	----	----	9.30N	----	9.53+	23	.969	----	----	2	UNCH	18.21B	9.21A
1100	----	----	10.77N	----	11.00+	NEW	.981	----	6	2 +	6	19.47B	10.61A
TOTAL OCT16									1894	40367 +	763		
800	----	----	0.00N	----	.00	UNCH	.000	----	----	201	UNCH	.10	.02A
840	----	----	0.02N	----	.01-	0	.006	----	----	10	UNCH	.33B	.03A
845	----	----	0.02N	----	.02	0	.008	----	----	100	UNCH	.38B	.03A
850	----	----	0.03N	----	.02	1	.008	----	----	10	UNCH	.44B	.04A
860	----	----	0.03N	----	.03	0	.012	----	----	57	UNCH	.61B	.04
865	----	----	0.04N	----	.03	0	.014	----	----	78	UNCH	.72B	.04A
870	----	----	0.04N	----	.04	0	.016	----	----	21	UNCH	.84B	.04A
875	----	----	0.05N	----	.04	0	.018	----	----	443	UNCH	.98B	.04A
880	----	----	0.06N	----	.05	1	.020	----	----	746	UNCH	1.15B	.05A
885	----	----	0.06N	----	.06	UNCH	.024	----	----	42	UNCH	1.33B	.05
890	----	----	0.07N	----	.07	UNCH	.028	----	1	322	UNCH	1.52B	.07A
895	----	----	0.08N	----	.08	UNCH	.033	----	----	320	UNCH	1.74B	.08A
900	----	----	0.10N	----	.10	UNCH	.040	----	60	263 +	60	1.98B	.09
905	----	----	0.11N	----	.11	UNCH	.045	----	----	174	UNCH	2.23B	.11A
910	----	----	0.14N	----	.13	1	.052	----	4	270 +	4	2.51B	.13
915	----	----	0.16N	----	.16	UNCH	.063	----	3	645	UNCH	2.82B	.16
920	----	----	0.20N	----	.19	1	.074	----	----	247	UNCH	3.15B	.19
925	----	----	0.24N	----	.23	1	.087	----	4	348 +	4	3.49B	.22
930	----	----	0.28N	----	.28	UNCH	.104	----	6	152	UNCH	3.85B	.26
935	----	----	0.34N	----	.33	1	.120	----	5	578	UNCH	4.22B	.32A
940	----	----	0.41N	----	.40	1	.141	----	----	505	UNCH	4.61B	.38
945	----	----	0.48N	----	.48	UNCH	.164	----	56	285 +	38	5.00B	.46
950	----	----	0.57N	----	.57	UNCH	.188	----	46	290 +	7	5.41B	.54A
955	----	----	0.68N	----	.68	UNCH	.216	----	----	281	UNCH	5.73B	.64A
960	----	----	0.80N	----	.81+	1	.247	----	5	329 +	5	6.16B	.76A
965	----	----	0.93N	----	.95+	2	.279	----	6	82 +	3	6.58B	.89A
970	----	----	1.09N	----	1.11+	2	.313	----	16	175 +	15	7.03B	1.04A
975	----	----	1.26N	----	1.28+	2	.348	----	50	100 +	48	7.47B	1.19
980	----	----	1.45N	----	1.48+	3	.384	----	----	196	UNCH	7.91B	1.39A
985	----	----	1.67N	----	1.70+	3	.422	----	----	140	UNCH	8.36B	1.59A
990	----	----	1.90N	----	1.94+	4	.459	----	4	239 +	4	8.82B	1.82A
995	----	----	2.16N	----	2.21+	5	.497	----	10	182 +	10	9.28B	2.06A
1000	----	----	2.43N	----	2.50+	7	.533	----	12	104 +	12	9.75B	2.33A
1005	----	----	2.73N	----	2.81+	8	.568	----	----	49	UNCH	10.22B	2.60A
1010	----	----	3.04N	----	3.13+	9	.602	----	----	73	UNCH	10.68B	2.89A
1015	----	----	3.38N	----	3.48+	10	.634	----	----	36	UNCH	11.15B	3.20A
1020	----	----	3.73N	----	3.84+	11	.664	----	----	23	UNCH	11.63B	3.52A
TOTAL NOV16									288	8116 +	210		
845	----	----	0.04N	----	.04+	0	.015	----	----	16	UNCH	.27B	.06A
850	----	----	0.04N	----	.05+	0	.017	----	----	37	UNCH	.31B	.07A
855	----	----	0.05N	----	.06+	1	.020	----	----	21	UNCH	.36B	.08A
860	----	----	0.06N	----	.06	UNCH	.021	----	----	10	UNCH	.41B	.06A
865	----	----	0.07N	----	.07	UNCH	.024	----	----	9	UNCH	.47B	.07A
880	----	----	0.11N	----	.10	1	.035	----	----	21	UNCH	.71B	.10
885	----	----	0.12N	----	.12	UNCH	.041	----	----	16	UNCH	.82B	.12A
890	----	----	0.14N	----	.14	UNCH	.047	----	----	34	UNCH	.93B	.13A
895	----	----	0.16N	----	.16	UNCH	.054	----	----	32	UNCH	1.06B	.16
900	----	----	0.19N	----	.19	UNCH	.063	----	----	514	UNCH	1.20B	.18
905	----	----	0.22N	----	.22	UNCH	.072	----	5	35 +	5	1.36B	.2



PRELIMINARY



PG34 BULLETIN #148@ JAPANESE YEN PUT OPTIONS wed, Aug 03, 2016 PG34

JAPAN YEN PUT	JAPAN YEN PUT	(FUTURES SETT.	.009940 -	25.0 )		UNCH	.137	----	1		94 +	1	9.10	.51A
920	----	----	0.53N		.53			----			38	UNCH	9.34B	.57A
925	----	----	0.59N		.60+	1	.152	----	----		459 +	5	9.79B	.65A
930	----	----	0.67N		.69+	2	.170	----	26		390	UNCH	10.24B	.74A
935	----	----	0.76N		.78+	2	.188	----	----		111	UNCH	10.70B	.83A
940	----	----	0.86N		.88+	2	.208	----	----		245	UNCH	11.15B	.94A
945	----	----	0.97N		1.00+	3	.230	----	----		238	UNCH	11.61B	1.06
950	----	----	1.09N		1.13+	4	.252	----	----		281	UNCH	12.08B	1.19
955	----	----	1.23N		1.27+	4	.276	----	----		96	UNCH	12.55B	1.35A
960	----	----	1.38N		1.43+	5	.301	----	----		149	UNCH	13.02B	1.51A
965	----	----	1.55N		1.60+	5	.327	----	----		153 +	6	13.49B	1.69A
970	----	----	1.74N		1.79+	5	.353	----	7		74	UNCH	13.96B	1.88A
975	----	----	1.94N		1.99+	5	.380	----	----		96	UNCH	14.43B	2.09A
980	----	----	2.15N		2.21+	6	.408	----	----		39	UNCH	14.91B	2.31A
985	----	----	2.39N		2.45+	6	.436	----	----		79	UNCH	15.39B	2.54A
990	----	----	2.64N		2.70+	6	.463	----	----		50	UNCH	15.87B	2.79A
995	----	----	2.90N		2.97+	7	.491	----	----		61 +	11	16.35B	3.05A
1000	----	----	3.18N		3.26+	8	.517	----	11		23	UNCH	17.31B	3.61A
1010	----	----	3.78N		3.88+	10	.569	----	5		10	UNCH	17.80B	3.91A
1015	----	----	4.11N		4.22+	11	.593	----	----		15	UNCH	14.18B	4.23A
1020	----	----	4.44N		4.56+	12	.617	----	----		15	UNCH	15.11B	4.90A
1030	----	----	5.15N		5.29+	14	.661	----	----		48	UNCH	16.05B	5.63A
1040	----	----	5.90N		6.05+	15	.700	----	----		1	UNCH	16.99B	6.47A
1050	----	----	6.69N		6.85+	16	.735	----	----					
TOTAL									103		5720 +	6		
MAR17	JAPAN YEN PUT	(FUTURES SETT.	.009980 -	24.5 )				----	----		396	UNCH	.61B	.10
800	----	----	0.09N		.10+	1	.022	----	----		4	UNCH	.67B	.11A
805	----	----	0.10N		.11+	1	.024	----	----		11	UNCH	.79B	.12A
810	----	----	0.11N		.12+	1	.026	----	----		1	UNCH	.87B	.13A
815	----	----	0.12N		.13+	1	.029	----	----		11	UNCH	.96B	.14A
820	----	----	0.13N		.14+	1	.031	----	----		160	UNCH	1.17B	.17A
830	----	----	0.16N		.17+	1	.037	----	----		4	UNCH	1.41B	.18A
835	----	----	0.18N		.18	UNCH	.040	----	----		8	UNCH	1.55B	.20A
840	----	----	0.19N		.20+	1	.044	----	----		10	UNCH	1.70B	.26A
845	----	----	0.21N		.22+	1	.048	----	----		3	UNCH	1.86B	.23A
850	----	----	0.23N		.24+	1	.052	----	----		48	UNCH	2.04B	.25A
855	----	----	0.25N		.26+	1	.057	----	----		243	UNCH	2.23B	.27A
860	----	----	0.28N		.29+	1	.063	----	----		79	UNCH	2.43B	.30A
865	----	----	0.30N		.31+	1	.067	----	----		12	UNCH	2.65B	.32A
870	----	----	0.33N		.34+	1	.073	----	----		50	UNCH	2.89B	.35A
875	----	----	0.36N		.37+	1	.080	----	----		39	UNCH	3.14B	.35A
880	----	----	0.39N		.41+	2	.087	----	----		5	UNCH	3.40B	.41A
885	----	----	0.43N		.44+	1	.094	----	----		14	UNCH	3.69B	.45A
890	----	----	0.47N		.48+	1	.102	----	----		39	UNCH	3.98B	.49A
895	----	----	0.51N		.53+	2	.112	----	----		69	UNCH	4.15B	.48
900	----	----	0.56N		.58+	2	.121	----	----		33	UNCH	4.50B	.59A
905	----	----	0.61N		.64+	3	.132	----	----		33	UNCH	4.73B	.65A
910	----	----	0.67N		.70+	3	.143	----	----		25	UNCH	5.17B	.72A
915	----	----	0.74N		.77+	3	.156	----	----		103	UNCH	5.52B	.79A
920	----	----	0.81N		.85+	4	.169	----	----		1		6.15B	.97A
930	----	----	0.99N		1.03+	4	.199	----	1		34 +	3	5.75B	1.07
935	----	----	1.10N		1.14+	4	.216	----	3		44 +	3	6.12B	1.18A
940	----	----	1.21N		1.26+	5	.234	----	3		16	UNCH	5.76B	1.31A
945	----	----	1.34N		1.39+	5	.252	----	----		40 +	10	6.13B	1.45A
950	----	----	1.48N		1.53+	5	.271	----	10		44 +	3	6.51B	1.60A
955	----	----	1.63N		1.69+	6	.292	----	3		82 +	3	6.90B	1.76A
960	----	----	1.80N		1.86+	6	.313	----	3		10	UNCH	7.30B	1.93A
965	----	----	1.97N		2.04+	7	.334	----	----		2	+	8.94B	2.77A
985	----	----	2.81N		2.90+	NEW	.423	----	2		2	+	9.37B	3.01A
990	----	----	3.06N		3.15+	NEW	.446	----	2		62	UNCH	9.80B	3.25A
995	----	----	3.32N		3.41+	9	.468	----	----		21	UNCH	10.23B	3.51A
1000	----	----	3.59N		3.69+	10	.490	----	----		10	UNCH	10.66B	3.79A
1005	----	----	3.87N		3.98+	11	.512	----	----		6	UNCH	11.10B	4.09A
1010	----	----	4.16N		4.28+	12	.534	----	----		19	UNCH	11.55B	4.38A
1015	----	----	4.48N		4.60+	12	.555	----	----		9	UNCH	12.44B	5.01A
1025	----	----	5.13N		5.26+	13	.594	----	----		2	+	12.89B	5.34A
1030	----	----	5.47N		5.62+	NEW	.613	----	2					
TOTAL									29		2041 +	29		
JUN17	JAPAN YEN PUT	(FUTURES SETT.	.010026 -	23.5 )				----	----		2	UNCH	.37B	.22A
790	----	----	0.15N		.16+	1	.029	----	----		280	UNCH	.43B	.15
800	----	----	0.18N		.19+	1	.035	----	----		10	UNCH	.50B	.29A
810	----	----	0.22N		.22	UNCH	.040	----	----		10	UNCH	.58B	.33A
820	----	----	0.26N		.25-	1	.046	----	----		5	UNCH	.68B	.27
830	----	----	0.30N		.29-	1	.053	----	----		5	UNCH	.73B	.30
835	----	----	0.33N		.31-	2	.057	----	----		3	UNCH	.80B	.31
840	----	----	0.35N		.34-	1	.061	----	----		10	UNCH	.86B	.36A
845	----	----	0.38N		.36-	2	.065	----	----		3	UNCH	.94B	.39A
850	----	----	0.41N		.39-	2	.070	----	----		27	UNCH	1.02B	.42A
855	----	----	0.44N		.42-	2	.076	----	----		19	UNCH	1.10B	.45A
860	----	----	0.47N		.46-	1	.082	----	----		3	-	1.22B	.45
865	----	----	0.50N		.49-	1	.088	----	8		17	UNCH	1.33B	.52A
870	----	----	0.54N		.53-	1	.094	----	----		14	UNCH	1.44B	.56A
875	----	----	0.58N		.57-	1	.101	----	----		1	UNCH	1.57B	.61A
880	----	----	0.62N		.62	UNCH	.109	----	----		9	UNCH	1.71B	.62A
885	----	----	0.67N		.67	UNCH	.117	----	----		3	UNCH	1.85B	.68A
890	----	----	0.72N		.72	UNCH	.125	----	----		8	UNCH	2.01B	.74A
895	----	----	0.78N		.78	UNCH	.134	----	3		3	+	2.17B	.81A
900	----	----	0.84N		.84	UNCH	.144	----	----		3	UNCH	2.74B	1.04A
915	----	----	1.07N		1.07	UNCH	.178	----	----		3	UNCH	2.95B	1.13A
920	----	----	1.16N		1.16	UNCH	.190	----	----		6	UNCH	3.41B	1.34A
930	----	----	1.36N		1.37+	1	.218	----	----		17	UNCH	3.72	1.45A
935	----	----	1.48N		1.49+	1	.233	----	----		5	UNCH	3.93B	1.57A
940	----	----	1.61N		1.62+	1	.249	----	----		10	UNCH	4.50B	1.85A
950	----	----	1.89N		1.92+	3	.282	----	----		44	UNCH	4.69B	2.01A
955	----	----	2.05N		2.08+	3	.300	----	----		10	UNCH	4.99B	2.17A
960	----	----	2.22N		2.26+	4	.318	----	----		2	+	5.98B	2.74A
975	----	----	2.80N		2.85+	NEW	.373	----	2		100	UNCH	6.20B	2.95A
980	----	----	3.01N		3.07+	6	.392	----	----		10	UNCH	6.28B	3.17A
985	----	----	3.24N		3.30+	6	.411	----	----		18	UNCH	6.55B	3.41A
990	----	----	3.47N		3.55+	8	.431	----	----		30	UNCH	6.81B	3.66A
995	----	----	3.72N		3.81+	9	.450	----	----		179 +	1	7.18B	3.92A
1000	----	----	3.98N		4.08+	10	.469	----	1		4	UNCH	8.72B	5.07A
1020	----	----	5.14N		5.27+	13	.542	----	----		4	+	9.13B	5.39A
1025	----	----	5.45N		5.59+	NEW	.559	----	4		35 +	31	9.53B	5.71A
1030	----	----	5.78N		5.93+	15	.576	----	35		3	UNCH	11.20B	7.42A
1050	----	----	7.18N		7.35+	17	.637	----	----		3	UNCH	12.06B	8.16A
1060	----	----	7.93N		8.11+	18	.665	----	----		3	UNCH	12.94B	8.93A
1070	----	----	8.72N		8.89+	17	.691	----	----		3	UNCH	13.38B	9.33A
1075	----	----	9.12N		9.29+	17	.703	----	----		3	UNCH	13.83B	9.73A
1080	----	----	9.52N		9.70+	18	.714	----	----		7	UNCH	14.28B	10.13A
1085	----	----	9.93N		10.11+	18	.725	----	----		3	UNCH	14.72B	10.54A
1090	----	----	10.35N		10.52+	17	.736	----	----		4	UNCH	15.18B	10.95A
1095	----	----	10.77N		10.94+	17	.746	----	----		4	UNCH	15.63B	11.36A

