

FINAL

PG33 BULLETIN #180@

JAPANESE YEN CALL OPTIONS

Tue, Sep 19, 2017 PG33

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 = \$.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 AMERICAN & EURO CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, SEP17, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18, SEP18. Rows: JAPAN YEN FUT, JAPAN YEN OPT (EUR)

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

Table with columns: 1Y, 1H, DEC17, MAR18, YJ. Rows: SEP17, OCT17, 750-1075, 745-1085, 745-1065, 1040-1435, 1040-1465, 1040-1440, 1040-1465, 1040-1465, 710-1120, 735-1090

JAPANESE YEN FUTURES

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows: JAPAN YEN FUT, SEP17, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18, SEP18, DEC18, TOTAL JAPAN YEN FUT, EC/YJ CROSS RT, SEP17, DEC17

JAP YEN (EU) FIXING PRICE: Mar21 0.0090235

ADDITIONAL JAPANESE YEN CALL 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, CONTRACT LOW. Rows: JPU OPT, SEP17, 880, 895, 900, 900, 905, 905, 910, 910, 915, 915, 920, 920, 925, 925, 930, 930, 935, 935, 940, 940, 945, 945, 950, 950, 955, 955, 960, 960, 965, 965, 970, 970, 975, 975, 980, 985, 990, 1000, 1005, TOTAL, OCT17, 835, 840, 850, 860, 865, 870, 875, 880, 885, 890, 895, 895, 900, 900, 905, 905, 910, 910, 915, 915, 920, 920, 925, 925, 930, 930, 935, 935



