

FINAL

PG33 BULLETIN # 35@

JAPANESE YEN CALL OPTIONS

wed, Feb 21, 2018 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, FEB18, MAR18, APR18, MAY18, JUN18, SEP18, DEC18. Rows: JAPAN YEN FUT, JAPAN YEN OPT (EUR).

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

Table with columns: 1Y, 1H, WEEK 1, WEEK 3, WEEK 4. Rows: FEB18, MAR18, FEB18, MAR18, MAR18, YJ, ZO.

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, FEB18, MAR18, APR18, MAY18, JUN18, SEP18, DEC18, MAR19, SEP19, TOTAL, EC/YJ CROSS RT, MAR18, JUN18.

JAP YEN (EU) FIXING PRICE: Jun18 0.0093145

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: FEB18 JPU OPT (910-1090), MAR18 JPU OPT (785-955).





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Table with columns for month/year (e.g., JPU OPT, JUN18, JUL18, SEP18, DEC18, WJY OPT), contract details (FUTURES SETT., .009329, .009351, .00, .009416, .009485, .009410), strike prices, call option prices, and volume (including UNCH and + signs).

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WJY OPT	WJY OPT	(FUTURES SETT.	.009410	.0 )														
960	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
960	----	----	----	----	.000025-	000025	.028	----	----	----	----	----	----	----	----	----	----	----
965	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
965	----	----	----	----	.000002-	0000020	.020	----	----	----	----	----	----	----	----	----	----	----
970	----	----	----	----	.0000015-	0000010	.014	----	----	----	----	----	----	----	----	----	----	----
975	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
975	----	----	----	----	.000001-	0000010	.009	----	----	----	----	----	----	----	----	----	----	----
980	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
985	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
985	----	----	----	----	.0000005-	0000005	.004	----	----	----	----	----	----	----	----	----	----	----
990	----	----	----	----	CAB	----	----	----	----	----	----	----	----	----	----	----	----	----
TOTAL	----	----	----	----														
MAR18	WJY OPT	(FUTURES SETT.	.009292	-	44.5 )													
920	----	----	----	----	1.240000-	3400000	.713	----	----	----	----	----	----	----	----	----	----	----
925	----	----	----	----	.920000-	3000000	.602	----	----	----	----	----	----	----	----	----	----	----
930	----	----	----	----	1.100000-	3100000	.604	----	----	----	----	----	----	----	----	----	----	----
930	----	----	----	----	.670000-	2400000	.485	----	----	----	----	----	----	----	----	----	----	----
935	----	----	----	----	.850000-	2600000	.505	----	----	----	----	----	----	----	----	----	----	----
935	----	----	----	----	.480000-	1900000	.375	----	----	----	----	----	----	----	----	----	----	----
940	----	----	----	----	.650000-	2100000	.410	----	----	----	----	----	----	----	----	----	----	----
940	----	----	----	----	.340000-	1500000	.282	----	----	----	----	----	----	----	----	----	----	----
945	----	----	----	----	.490000-	1700000	.326	----	----	----	----	----	----	----	----	----	----	----
945	----	----	----	----	.240000-	1100000	.207	----	----	----	----	----	----	----	----	----	----	----
950	----	----	----	----	.370000-	1400000	.255	----	----	----	----	----	----	----	----	----	----	----
950	----	----	----	----	.170000-	0900000	.151	----	----	----	----	----	----	----	----	----	----	----
955	----	----	----	----	.130000-	0600000	.114	----	----	----	----	----	----	----	----	----	----	----
960	----	----	----	----	.090000-	0500000	.080	----	----	----	----	----	----	----	----	----	----	----
965	----	----	----	----	.070000-	0300000	.061	----	----	----	----	----	----	----	----	----	----	----
970	----	----	----	----	.050000-	0300000	.044	----	----	----	----	----	----	----	----	----	----	----
975	----	----	----	----	.040000-	0200000	.034	----	----	----	----	----	----	----	----	----	----	----
985	----	----	----	----	.025000-	0150000	.020	----	----	----	----	----	----	----	----	----	----	----
990	----	----	----	----	.060000-	0200000	.039	----	----	----	----	----	----	----	----	----	----	----
990	----	----	----	----	.020000-	0100000	.016	----	----	----	----	----	----	----	----	----	----	----
995	----	----	----	----	.015000-	0100000	.012	----	----	----	----	----	----	----	----	----	----	----
1020	----	----	----	----	.015000-	0100000	.009	----	----	----	----	----	----	----	----	----	----	----
TOTAL	----	----	----	----														