





PRELIMINARY

PG33 BULLETIN #101@ JAPANESE YEN CALL OPTIONS Fri, May 26, 2017 PG33

Table with columns: JAPAN YEN CALL, (FUTURES SETT. .008987 + 35.5), CAB, and option prices.

\*\* 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.

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, and --CONTRACT-- LOW.

Table for JUN17 JPU OPT (FUTURES SETT. .008987 + 35.5). Columns include strike prices (875-965), option prices, and volume data.

Table for JUL17 JPU OPT (FUTURES SETT. .009001 + 36.0). Columns include strike prices (870-1160), option prices, and volume data.

Table for AUG17 JPU OPT (FUTURES SETT. .009011 + 36.0). Columns include strike prices (875-935), option prices, and volume data.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

