



PRELIMINARY

PG33 BULLETIN #143@

JAPANESE YEN CALL OPTIONS

Thu, Jul 27, 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

EXPIRATION:	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
JAPAN YEN FUT	08/14	09/18	10/16	11/13	12/18	03/19	06/18
JAPAN YEN OPT (EUR)		09/08			12/08	03/09	

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

	WEEK 2	WEEK 3	WEEK 4
1Y	JUL17 725-1075	725-1060	725-1055
	AUG17 725-1055	735-1055	745-1055
1H	JUL17 1040-1430	1040-1430	1040-1430
	AUG17 1040-1430	1040-1430	1040-1430
	SEP17	DEC17	MAR18
YJ	710-1165	710-1085	735-1090

JAPANESE YEN FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW
JAPAN YEN FUT									
AUG17	0.0089990	.0090320B	.0089580A	.0090075 ( 111.02) +	17	284	407 + 24	.009272B	.008748A
SEP17	0.0090180	.0090465	.0089705	.0090210 ( 110.85) +	17	225	234374 + 1653	.010208B	.008547A
OCT17	0.0090445	.0090595B	.0089850A	.0090345 ( 110.69) +	17	220	138 - 23	.009180B	.008776A
NOV17	----	.0090660B	.0090010A	.0090465 ( 110.54) +	16	----	60	UNCH	.009066B
DEC17	0.0090710	.0090860B	.0090115A	.0090610 ( 110.36) +	17	415	954 + 132	.010167B	.008595A
MAR18	----	.0091255B	.0090620A	.0091070 ( 109.81) +	16	----	290	UNCH	.010203B
JUN18	----	.0091580B	.0091110A	.0091525 ( 109.26) +	15	----	33	UNCH	.009427B
SEP18	----	.0092020B	.0091605A	.0092020 ( 108.67) +	15	----	12	UNCH	.009461B
DEC18	----	----	.0092220A	.0092550 ( 108.05) +	15	----	1	UNCH	.009406
TOTAL JAPAN YEN FUT					225	166360	236269 + 1786		
EC/YJ CROSS RT									
SEP17	130.590	130.640	129.620A	129.860 ( .0077) -	48	2294	23404 - 147	130.830	115.470A
DEC17	----	130.610B	129.800A	129.920 ( .0077) -	49	----	26	UNCH 130.810B	123.970A
					0	2294	23430 - 147		

JAP YEN (EU) FIXING PRICE: Sep17 0.0090055

JAPANESE YEN CALLS \*\*SETT. PRICE\*\*

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW
JAPAN YEN C EU												
SEP17	885	----	----	----	(FUTURES SETT. .009021 + 1.95N 17.0 )	2.08+ 13	.759	----	----	3	UNCH	3.80B .79A
TOTAL									0	3		

\*\* 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.\*\*

ADDITIONAL JAPANESE YEN CALL Options \*\*SETT. PRICE\*\*

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW
JPU OPT												
JUL17	JPU OPT				(FUTURES SETT. .00)							
875	----	----	----	----	----	.000271+ 0000170	1.000	----	----	346	UNCH	.000184B .000069
880	----	----	----	----	----	.000221+ 0000170	1.000	----	----	352	UNCH	.000227B .000047
885	----	----	----	----	----	.000171+ 0000170	.999	----	----	205	UNCH	.000178B .000032
890	----	----	----	----	----	.000121+ 0000150	.997	----	----	278	UNCH	.000131B .000021
895	----	----	----	----	----	.000073+ 0000120	.981	----	----	708	UNCH	.000113B .000014
900	----	----	----	----	----	.000032+ 0000040	.726	----	369	1544 - 125		.000090 .000009
905	----	----	----	----	----	.000010- 0000010	.223	----	245	662 + 93		.000057B .000002
910	----	----	----	----	----	.0000025- 0000020	.029	----	4	527	UNCH	.000042B .000001
915	----	----	----	----	----	.0000005- 0000015	.002	----	22	238	UNCH	.000031B .000000
920	----	----	----	----	----	CAB	.000	----	10	254	UNCH	.000022B .000000
925	----	----	----	----	----	CAB	----	----	----	200	UNCH	.000020B .000001
930	----	----	----	----	----	CAB	----	----	----	26	UNCH	.000014B .000000
935	----	----	----	----	----	CAB	----	----	----	129	UNCH	.000009B .000000
940	----	----	----	----	----	CAB	----	----	----	25	UNCH	.000006B .000000
945	----	----	----	----	----	CAB	----	----	----	20	UNCH	.000005 .000000
960	----	----	----	----	----	CAB	----	----	----	18	UNCH	.000002B .000001
TOTAL									650	5532 - 32		
AUG17	JPU OPT				(FUTURES SETT. .009008 + 17.0 )							
870	----	----	----	----	----	.000321+ 0000170	.997	----	----	10	UNCH	.000402B .000108
870	----	----	----	----	----	.000323+ 0000160	.968	----	----	10	UNCH	.000330B .000237
870	----	----	----	----	----	.000322+ 0000170	.985	----	----	34	UNCH	.000238B .000116
875	----	----	----	----	.000255N	.000271+ 0000160	.991	----	----	828	UNCH	.000363B .000079
875	----	----	----	----	----	.000273+ 0000160	.970	----	----	115	UNCH	.000280B .000088
880	----	----	----	----	.000206N	.000222+ 0000160	.982	----	----	557	UNCH	.000325B .000057
880	----	----	----	----	----	.000225+ 0000150	.938	----	----	25	UNCH	.000262B .000066
885	----	----	----	----	----	.000158N	.955	----	----	1226	UNCH	.000341B .000041
885	----	----	----	----	----	.000179+ 0000130	.893	----	----	162	UNCH	.000215B .000049
890	----	----	----	----	.000115N	.000128+ 0000130	.884	----	3	1701 + 1		.000366B .000027
890	----	----	----	----	----	.000146+ 0000110	.764	----	----	51	UNCH	.000179B .000075
890	----	----	----	----	----	.000138+ 0000120	.804	----	----	388	UNCH	.000172B .000036
895	----	----	----	----	----	.000101+ 0000090	.693	----	226	408 + 165		.000133B .000027
895	----	----	----	----	----	.000124+ 0000100	.638	----	23	61 + 21		.000137B .000080
895	----	----	----	----	.000078N	.000088+ 0000100	.756	----	40	1684 - 21		.000411B .000020
895	----	----	----	----	----	.000112+ 0000090	.662	----	62	89 + 44		.000142B .000057
900	----	----	----	----	----	.000096+ 0000080	.544	----	18	65 - 6		.000120B .000061
900	----	----	----	----	.000050N	.000056+ 0000060	.581	----	380	1561 - 70		.000375B .000015
900	----	----	----	----	----	.000083+ 0000070	.551	----	52	571 + 41		.000111B .000049
900	----	----	----	----	----	.000072+ 0000080	.559	----	117	435 + 27		.000100B .000020
905	----	----	----	----	----	.000049+ 0000050	.427	----	141	373 + 90		.000075B .000015
905	----	----	----	----	----	.000073+ 0000060	.450	----	2	259 - 2		.000097B .000046
905	----	----	----	----	.000030N	.000034+ 0000040	.399	----	506	2148 + 127		.000344B .000010
905	----	----	----	----	----	.000061+ 0000060	.441	----	43	348 + 10		.000087 .000032
910	----	----	----	----	----	.000033+ 0000040	.311	----	291	556 + 69		.000054B .000011
910	----	----	----	----	----	.000055+ 0000050	.363	----	63	110 + 44		.000076B .000035
910	----	----	----	----	.000018N	.000019+ 0000010	.247	----	386	3562 + 36		.000312B .000008
910	----	----	----	----	----	.000044+ 0000050	.341	----	75	627 + 44		.000065B .000026
915	----	----	----	----	----	.000022+ 0000030	.219	----	191	219 + 137		.000038B .000008
915	----	----	----	----	----	.000042+ 0000040	.290	----	69	72 + 17		.000057B .000026
915	----	----	----	----	.000010N	.000011+ 0000010	.147	----	238	1595 + 186		.000281B .000006
920	----	----	----	----	----	.000031+ 0000030	.257	----	529	588 + 511		.000049B .000019
920	----	----	----	----	----	.000031+ 0000030	.225	----	163	171 + 142		.000043B .000020
920	----	----	----	----	.000006N	.000006 UNCH	.082	----	21	1314 + 5		.000254B .000003
920	----	----	----	----	----	.000022+ 0000020	.190	----	30	97 + 4		.000036B .000014
920	----	----	----	----	----	.000015+ 0000020	.153	----	13	343 + 8		.000027B .000007
925	----	----	----	----	.0000035N	.0000035 UNCH	.047	----	26	951	UNCH	.000229B .000002
925	----	----	----	----	----	.000016+ 0000020	.141	----	9	36 + 9		.000027B .000010
925	----	----	----	----	----	.000010+ 0000020	.104	----	15	152 - 5		.000019 .000005
930	----	----	----	----	----	.000006 UNCH	.066	----	105	85 + 79		.000013B .000004
930	----	----	----	----	----	.000018+ 0000020	.137	----	13	12 + 8		.000020B .000012
930	----	----	----	----	.0000025N	.000002- 0000005	.026	----	5	1228	UNCH	.000205B .000001
930	----	----	----	----	----	.000012+ 0000020	.106	----	----	150	UNCH	.0000





PRELIMINARY

PG33 BULLETIN #143@ JAPANESE YEN CALL OPTIONS Thu, Jul 27, 2017 PG33

JPU OPT	JPU OPT	(FUTURES SETT.	.009047 +	16.5 )																
975	----	----	----	----	.000025N	UNCH	.102	----	----	2	2 +	2	.000032B	.000014						
980	----	----	----	----	.000022+	0000010	.091	----	----	----	----	----	.000027B	.000012						
985	----	----	----	----	.000019N	UNCH	.079	----	----	----	5	UNCH	.000025B	.000011						
990	----	----	----	----	.000016N	UNCH	.068	----	----	----	23	UNCH	.000022B	.000010						
995	----	----	----	----	.000014N	UNCH	.060	----	----	26	26 +	26	.000015B	.000009						
1000	----	----	----	----	.000013N	UNCH	.052	----	----	22	32 +	22	.000016B	.000008						
1005	----	----	----	----	.000011N	UNCH	.047	----	----	10	8	UNCH	.000014B	.000007						
1010	----	----	----	----	.000010N	UNCH	.040	----	----	19	19 +	9	.000012B	.000006						
TOTAL										192	947 +	135								
DEC17	JPU OPT	(FUTURES SETT.	.009061 +	17.0 )																
710	----	----	----	----	.001936N	UNCH	.996	----	----	----	52	UNCH	----	----						
850	----	----	----	----	.000568N	UNCH	.893	----	----	----	1	UNCH	.000586B	.000370						
870	----	----	----	----	.000403N	UNCH	.793	----	----	----	45	UNCH	.000594B	.000242						
875	----	----	----	----	.000366N	UNCH	.758	----	----	----	84	UNCH	.000555B	.000214						
880	----	----	----	----	.000331N	UNCH	.722	----	----	----	51	UNCH	.000525B	.000190						
885	----	----	----	----	.000299N	UNCH	.684	----	----	----	105	UNCH	.000511B	.000169						
890	----	----	----	----	.000269N	UNCH	.644	----	----	----	239	UNCH	.000483B	.000151						
895	----	----	----	----	.000241N	UNCH	.602	----	----	11	590 -	4	.000459B	.000134						
900	----	----	----	----	.000215N	UNCH	.561	----	----	33	173 +	1	.000434B	.000119						
905	----	----	----	----	.000192N	UNCH	.519	----	----	5	256 +	5	.000409B	.000106						
910	----	----	----	----	.000171N	UNCH	.479	----	----	16	241 -	6	.000387B	.000095						
915	----	----	----	----	.000152N	UNCH	.439	----	----	5	296 +	5	.000376B	.000085						
920	----	----	----	----	.000135N	UNCH	.402	----	----	69	565 +	39	.000361B	.000076						
925	----	----	----	----	.000120N	UNCH	.367	----	----	5	88 -	5	.000335B	.000068						
930	----	----	----	----	.000107N	UNCH	.333	----	----	21	134 +	7	.000310B	.000061						
935	----	----	----	----	.000096N	UNCH	.303	----	----	42	316 +	25	.000291B	.000055						
940	----	----	----	----	.000085N	UNCH	.275	----	----	10	152	UNCH	.000275B	.000049						
945	----	----	----	----	.000076N	UNCH	.250	----	----	----	207	UNCH	.000261B	.000044						
950	----	----	----	----	.000068N	UNCH	.227	----	----	----	194	UNCH	.000245B	.000040						
955	----	----	----	----	.000061N	UNCH	.205	----	----	5	241 +	5	.000233B	.000036						
960	----	----	----	----	.000055N	UNCH	.186	----	----	----	345	UNCH	.000219B	.000032						
965	----	----	----	----	.000049N	UNCH	.168	----	----	----	93	UNCH	.000207B	.000029						
970	----	----	----	----	.000044N	UNCH	.153	----	----	----	244	UNCH	.000197B	.000026						
975	----	----	----	----	.000040N	UNCH	.138	----	----	----	68	UNCH	.000185B	.000024						
980	----	----	----	----	.000036N	UNCH	.125	----	----	----	85	UNCH	.000175	.000021						
985	----	----	----	----	.000033N	UNCH	.113	----	----	----	79	UNCH	.000167B	.000019						
990	----	----	----	----	.000029N	UNCH	.103	----	----	13	92	UNCH	.000157B	.000017						
995	----	----	----	----	.000027N	UNCH	.093	----	----	----	59	UNCH	.000149B	.000016						
1000	----	----	----	----	.000024N	UNCH	.084	----	----	----	773	UNCH	.000141B	.000014						
1005	----	----	----	----	.000022N	UNCH	.074	----	----	----	38	UNCH	.000134B	.000013						
1010	----	----	----	----	.000019N	UNCH	.067	----	----	----	38	UNCH	.000127B	.000012						
1015	----	----	----	----	.000017N	UNCH	.061	----	----	----	12	UNCH	.000121B	.000010						
1020	----	----	----	----	.000016N	UNCH	.054	----	----	----	103	UNCH	.000115B	.000009						
1025	----	----	----	----	.000014N	UNCH	.048	----	----	----	18	UNCH	.000109B	.000009						
1030	----	----	----	----	.000013N	UNCH	.044	----	----	----	33	UNCH	.000104B	.000008						
1035	----	----	----	----	.000011N	UNCH	.040	----	----	----	57	UNCH	.000099B	.000007						
1040	----	----	----	----	.000010N	UNCH	.034	----	----	----	33	UNCH	.000093	.000006						
1055	----	----	----	----	.000007N	UNCH	.026	----	----	----	20	UNCH	.000053B	.000004						
1060	----	----	----	----	.000006N	UNCH	.023	----	----	----	4	UNCH	.000050B	.000004						
1065	----	----	----	----	.000006N	UNCH	.019	----	----	----	10	UNCH	.000041B	.000004						
1070	----	----	----	----	.000005N	UNCH	.019	----	----	----	24	UNCH	.000027B	.000003						
1075	----	----	----	----	.0000045N	UNCH	.017	----	----	----	10	UNCH	.000025B	.000003						
1085	----	----	----	----	.0000035N	UNCH	.013	----	----	----	60	UNCH	.000022B	.000002						
TOTAL										235	6328 +	72								
MAR18	JPU OPT	(FUTURES SETT.	.009107 +	16.0 )																
880	----	----	----	----	.000414N	UNCH	.701	----	----	----	5	UNCH	.000537B	.000275						
890	----	----	----	----	.000353N	UNCH	.642	----	----	----	5	UNCH	.000544B	.000229						
895	----	----	----	----	.000325N	UNCH	.611	----	----	----	10	UNCH	.000512B	.000211						
900	----	----	----	----	.000299N	UNCH	.580	----	----	----	33	UNCH	.000510B	.000195						
905	----	----	----	----	.000275N	UNCH	.549	----	----	----	16	UNCH	.000479B	.000180						
910	----	----	----	----	.000253N	UNCH	.518	----	----	----	117	UNCH	.000449B	.000166						
915	----	----	----	----	.000233N	UNCH	.488	----	----	----	266	UNCH	.000421B	.000153						
920	----	----	----	----	.000214N	UNCH	.458	----	----	----	370	UNCH	.000434	.000141						
925	----	----	----	----	.000197N	UNCH	.430	----	----	----	5	UNCH	.000369B	.000130						
930	----	----	----	----	.000181N	UNCH	.402	----	----	----	10	UNCH	.000376B	.000119						
940	----	----	----	----	.000154N	UNCH	.352	----	----	----	12	UNCH	.000330B	.000101						
950	----	----	----	----	.000130N	UNCH	.307	----	----	----	21	UNCH	.000301B	.000087						
955	----	----	----	----	.000120N	UNCH	.286	----	----	----	20	UNCH	.000282B	.000080						
960	----	----	----	----	.000111N	UNCH	.267	----	----	----	21	UNCH	.000265B	.000074						
970	----	----	----	----	.000095N	UNCH	.232	----	----	----	2	UNCH	.000233B	.000064						
975	----	----	----	----	.000088N	UNCH	.217	----	----	----	10	UNCH	.000197B	.000059						
980	----	----	----	----	.000081N	UNCH	.202	----	----	----	13	UNCH	.000185B	.000055						
985	----	----	----	----	.000075N	UNCH	.189	----	----	----	10	UNCH	.000174B	.000051						
990	----	----	----	----	.000070N	UNCH	.176	----	----	----	43	UNCH	.000151B	.000047						
995	----	----	----	----	.000065N	UNCH	.164	----	----	----	11	UNCH	.000143B	.000044						
1000	----	----	----	----	.000061N	UNCH	.153	----	----	----	22	UNCH	.000136B	.000041						
1005	----	----	----	----	.000057N	UNCH	.144	----	----	----	20	UNCH	.000129B	.000038						
1010	----	----	----	----	.000053N	UNCH	.134	----	----	----	1	UNCH	.000122B	.000035						
1015	----	----	----	----	.000049N	UNCH	.125	----	----	3	15	UNCH	.000116B	.000033						
1020	----	----	----	----	.000046N	UNCH	.116	----	----	----	11	UNCH	.000110B	.000030						
1025	----	----	----	----	.000043N	UNCH	.109	----	----	----	32	UNCH	.000104B	.000028						
1035	----	----	----	----	.000038N	UNCH	.094	----	----	----	23	UNCH	.000093B	.000024						
TOTAL										3	1124									
JUN18	JPU OPT	(FUTURES SETT.	.009153 +	15.5 )																
905	----	----	----	----	.000357N	UNCH	.569	----	----	----	300	UNCH	.000391B	.000243						
910	----	----	----	----	.000333N	UNCH	.543	----	----	----	66	UNCH	.000420B	.000227						
915	----	----	----	----	.000311N	UNCH	.518	----	----	----	61	UNCH	.000419B	.000213						
920	----	----	----	----	.000289N	UNCH	.493	----	----	5	205 +	5	.000393B	.000199						
935	----	----	----	----	.000235N	UNCH	.422	----	----	----	1	UNCH	.000320B	.000164						
980	----	----	----	----	.000133N	UNCH	.258	----	----	----	10	UNCH	.000147B	.000094						
985	----	----	----	----	.000125N	UNCH	.244	----	----	----	10	UNCH	.000138B	.000089						
995	----	----	----	----	.000111N	UNCH	.218	----	----	----	67	UNCH	.000132	.000079						
1000	----	----	----	----	.000104N	UNCH	.207	----	----	----	20	UNCH	.000122	.000074						
1005	----	----	----	----	.000098N	UNCH	.196	----	----	----	25	UNCH	.000111	.000070						
1020	----	----	----	----	.000083N	UNCH	.167	----	----	3	3 +	3	.000093B	.000068						
TOTAL										8	768 +	8								