CONTRACT SPECIFICATIONS FOR JAPANESE YEN OPTIONS

CME Globex American Style Premium Quoted

Trade Unit	One Japanese yen futures contract
Settle Method	Delivery
Point (Tick) Size	1 point = $.000001 per Japanese yen = $12.50 per contract
Strike Price Interval	$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.
Strike	8 strikes up & down, and including, the strike nearest the money.
Limits/Price Banding	No limits
Minimum Fluctuation	Regular: 0.000001=$12.50 Cab: 5E-7=$6.25 Special "Half Tick": 5E-7=$6.25 for premium<0.000005, spreads w/net premium<0.000005, non-generic combo trades<0.000010.
Trading Hours	Mon/Thurs 5:00 p.m.-4:00 p.m. Sun & Hol 5:00 p.m.-4:00 p.m.
Listed	
Product Codes	Clearing Calls/Puts=J1 Ticker Calls=CJ Ticker Puts=PJ Globex=6J Weekly Expiration Options: Floor Calls=1JC/5JC Puts=1JP/5JP AON=LJ Globex 6J1-6J5
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle (serial months), plus four weekly expirations. View current product listings

Open Outcry American Style Premium Quoted

Trade Unit	One Japanese yen futures contract
Settle Method	Delivery
Point (Tick) Size	1 point = $.000001 per Japanese yen = $12.50 per contract
Strike Price Interval	$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.
Strike	All listed intervals
Limits/Price Banding	No limits
Minimum Fluctuation	Regular: 0.000001=$12.50 Cab: 5E-7=$6.25 Special "Half Tick": 5E-7=$6.25 for premium<0.000005, spreads w/net premium<0.000005, non-generic combo trades<0.000010.
Trading Hours	7:20 a.m.-2:00 p.m. LTD^" target=_blank>(2:00 p.m.)
Listed	All listed series
Product Codes	Clearing Calls/Puts=J1 Ticker Calls=CJ Ticker Puts=PJ Globex=6J Weekly Expiration Options: Floor Calls=1JC/5JC Puts=1JP/5JP AON=LJ Globex 6J1-6J5
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle (serial months), plus four weekly expirations. View current product listings

CME Globex European Style Premium Quoted

Trade Unit	One Japanese yen futures contract.
Settle Method	Delivery
Point (Tick) Size	1 point = $.000001 per Japanese yen = $12.50 per contract
Strike Price Interval	$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.
Strike	
Limits/Price Banding	Trading halted when underlying futures is locked at a limit (currently, no price limit in the underlying futures).
Minimum Fluctuation	Regular: 0.000001=$12.50 Cab: 5E-7=$6.25 Special "Half Tick": 5E-7=$6.25 for premium<0.000005, spreads w/net premium<0.000005, non-generic combo trades<0.000010.
Trading Hours	Sun/Fri 3:00 p.m.-4:00 p.m. LTD 9:00 a.m.
Listed	
Product Codes	Clearing = YJ GLOBEX = XJ Ticker = YJ Weekly Expiration Options: =1Y/5Y AON=0J
Minimum Block Size	
Product Calendar	Four option contract months in the March Quarterly Cycle (Mar, Jun, Sep, Dec), and two option contract months not in the March Quarterly Cycle, that is, serial months (Jan, Feb, Apr, May, Jul, Aug, Oct, Nov), plus four weekly expirations (One March Quarterly, two serial months and four weeklies on GLOBEX, except two March quarterlies, two serial months, and four weeklies on GLOBEX). View current product listings

Open Outcry European Style Premium Quoted

Trade Unit	One Japanese yen futures contract.
Settle Method	Delivery
Point (Tick) Size	1 point = $.000001 per Japanese yen = $12.50 per contract
Strike Price Interval	$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.
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CME Globex American Style Volatility Quoted

Trade Unit	One Japanese yen futures contract
Settle Method	Delivery
Point (Tick) Size	0.025 percent of the volatility quote
Strike Price Interval	$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.
Strike	8 strikes up & down, and including, the strike nearest the money.
Limits/Price Banding	No limits
Minimum Fluctuation	Regular: 0.000001=$12.50 Cab: 5E-7=$6.25 Special "Half Tick": 5E-7=$6.25 for premium<0.000005, spreads w/net premium<0.000005, non-generic combo trades<0.000010.
Trading Hours	Mon/Thurs 5:00 p.m.-4:00 p.m. Sun & Hol 5:00 p.m.-4:00 p.m.
Listed	
Product Codes	Monthly: V6J Weekly Expiration Options: VJ(1-5)
Minimum Block Size	
Product Calendar	Four months in the March cycle and two months not in the March cycle (serial months), plus four weekly expirations. View current product listings

CME Globex European Style Volatility Quoted

<table>
<tr><td>Trade Unit</td><td>One Japanese yen futures contract.</td></tr>
<tr><td>Settle Method</td><td>Delivery</td></tr>
<tr><td>Point (Tick) Size</td><td>0.025 percent of the volatility quote</td></tr>
<tr><td>Strike Price Interval</td><td>$0.00005 per Japanese yen, e.g., $0.00425, $0.00430, $0.00435, etc.</td></tr>
<tr><td>Strike</td><td></td></tr>
<tr><td>Limits/Price Banding</td><td>Trading halted when underlying futures is locked at a limit (currently, no price limit in the underlying futures).</td></tr>
<tr><td>Minimum Fluctuation</td><td><table>
<tr><td>Regular</td><td>0.000001=$12.50</td></tr>
<tr><td>Cab</td><td>5E-7=$6.25</td></tr>
<tr><td>Special "Half Tick"</td><td>5E-7=$6.25 for premium<0.000005, spreads w/net premium<0.000005, non-generic combo trades<0.000010.</td></tr>
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<tr><td>Listed</td><td></td></tr>
<tr><td>Product Codes</td><td>Monthly: VXJ
Weekly Expiration Options: VJ(A-E)</td></tr>
<tr><td>Minimum Block Size</td><td></td></tr>
<tr><td>Product Calendar</td><td>Four option contract months in the March Quarterly Cycle (Mar, Jun, Sep, Dec), and two option contract months not in the March Quarterly Cycle, that is, serial months (Jan, Feb, Apr, May, Jul, Aug, Oct, Nov), plus four weekly expirations (One March Quarterly, two serial months and four weeklies on GLOBEX, except two March quarterlies, two serial months, and four weeklies on GLOBEX).
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