



FINAL

PG33 BULLETIN #138@

JAPANESE YEN CALL OPTIONS

Thu, Jul 19, 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, AUG18, SEP18, OCT18, NOV18, DEC18, MAR19, JUN19. Rows: JAPAN YEN FUT

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

Table with columns: 1H, WEEK 2, WEEK 3, WEEK 4. Rows: JUL18, AUG18

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, AUG18, SEP18, OCT18, NOV18, DEC18, MAR19, JUN19, SEP19, TOTAL

JAP YEN (EU) FIXING PRICE: Sep18 0.008870

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

Large 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 - 2JY, JPU OPT - 3JY, JPU OPT - 4JY, JPU OPT - JPY



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JPU OPT - JPU	JPU OPT - JPU	(FUTURES SETT.	.008905 +	28.5 )																
850					.000397N		.000425+	0000280	.997	----	----	1	UNCH	.000971B	.000373					
870					.000201N		.000228+	0000270	.949	----	----	1	UNCH	.000779B	.000179					
875					.000156N		.000182+	0000260	.903	----	----	2	UNCH	.000730B	.000135					
880					.000114N		.000138+	0000240	.831	----	----	1	UNCH	.000682B	.000096					
885					.000079N		.000099+	0000200	.721	----	----	40	96 +	.000635B	.000064					
890					.000051N		.000067+	0000160	.579	----	387	364 +	293	.000588B	.000040					
895					.000032N		.000043+	0000110	.428	1694	3390 +	1395	.000542B	.000024						
900					.000020N		.000027+	0000070	.295	619	1449 +	442	.000497B	.000015						
905					.000013N		.000017+	0000040	.196	15	1185 +	8	.000453B	.000010						
910					.000008N		.000011+	0000030	.130	228	2694 +	12	.000410B	.000006						
915					.000006N		.000007+	0000010	.084	372	2131 +	262	.000370B	.000004						
920					.000004N		.000005+	0000010	.058	67	4434	UNCH	.000332B	.000003						
925					.000003N		.0000035+	0000005	.040	120	2354	UNCH	.000296B	.000002						
930					.000002N		.0000025+	0000005	.028	6	1887 +	5	.000264B	.000002						
935					.0000015N		.000002+	0000005	.021	31	1080	UNCH	.000233B	.000001						
940					.0000015N		.0000015	UNCH	.015	61	1612 +	1	.000205B	.000001						
945					.000001N		.000001	UNCH	.010	1	543	UNCH	.000179B	.000001						
950					.000001N		.000001	UNCH	.009	----	----	566	UNCH	.000156B	.000001					
955					.0000005N		.000001+	0000005	.009	----	----	575	UNCH	.000136B	.000001					
960					.0000005N		.0000005	UNCH	.004	----	----	202	UNCH	.000119B	.000000					
965					.0000005N		.0000005	UNCH	.002	----	----	147	UNCH	.000103B	.000000					
970					.0000005N		.0000005	UNCH	.001	----	----	664	UNCH	.000090B	.000000					
975					.0000005N		.0000005	UNCH	.000	----	----	237	UNCH	.000078B	.000000					
980					.0000005N		.0000005	UNCH	.000	----	----	121	UNCH	.000068B	.000000					
985					.0000005N		.0000005	UNCH	.000	----	----	40	UNCH	.000057B	.000000					
990					.0000005N		.0000005	UNCH	.000	----	----	5	UNCH	.000050B	.000001					
995							.0000005+	0000005	.000	----	----	14	UNCH	.000043B	.000001					
1000									.000	----	----	63	UNCH	.000038B	.000001					
1005									.000	----	----	46	UNCH	.000033B	.000000					
1010									.000	----	----	36	UNCH	.000029B	.000001					
1015									.000	----	----	4	UNCH	.000025B	.000001					
1020									.000	----	----	103	UNCH	.000022B	.000000					
1025									.000	----	----	32	UNCH	.000019B	.000001					
1030									.000	----	----	53	UNCH	.000017B	.000000					
1035									.000	----	----	91	UNCH	.000009	.000002					
1040									.000	----	----	6	UNCH	.000013B	.000001					
1045									.000	----	----	1	UNCH	.0000035I	.000001					
1050									.000	----	----	2	UNCH	.000010	.000001					
1065									.000	----	----	1	UNCH	.000002B	.000002					
1070									.000	----	----	12	UNCH	.0000015I	.000001					
1080									.000	----	----	1	UNCH	----	.000002					
1105									.000	----	----	17	UNCH	.0000015	.000001					
1115									.000	----	----	6	UNCH	.0000005	.000000					
TOTAL											3641	26275 +	2453							
SEP18	JPU OPT - JPU	(FUTURES SETT.	.008925 +	28.5 )																
740					.001492N		.001521+	0000290	1.000	----	----	19	UNCH	.001841	.001840					
830					.000596N		.000624+	0000280	.990	----	----	4	UNCH	.001314B	.000746					
835					.000547N		.000575+	0000280	.985	----	----	4	UNCH	.001266B	.000697					
840					.000498N		.000526+	0000280	.980	----	----	1	UNCH	.001217B	.000474					
845					.000449N		.000477+	0000280	.971	----	----	2	UNCH	.001169B	.000426					
850					.000401N		.000428+	0000270	.958	----	----	1	UNCH	.001120B	.000378					
855					.000354N		.000381+	0000270	.938	----	----	3	UNCH	.001112B	.000331					
860					.000307N		.000334+	0000270	.914	----	----	5	UNCH	.001063B	.000286					
865					.000263N		.000288+	0000250	.884	----	----	4	UNCH	.001015B	.000243					
880					.000147N		.000168+	0000210	.711	----	114	UNCH	.000872B	.000132						
885					.000117N		.000135+	0000180	.632	----	5	21 +	4	.000824B	.000104					
890					.000091N		.000107+	0000160	.547	----	15	236 +	7	.000778B	.000080					
895					.000070N		.000084+	0000140	.463	----	131	446 +	46	.000731B	.000062					
900					.000054N		.000065+	0000110	.384	----	209	342 +	87	.000686B	.000047					
905					.000041N		.000050+	0000090	.312	----	1	298	UNCH	.000641B	.000036					
910					.000031N		.000039+	0000080	.253	469	1285 +	349	.000598B	.000028						
915					.000024N		.000030+	0000060	.202	198	1049 -	7	.000556B	.000022						
920					.000019N		.000024+	0000050	.163	165	1162 +	65	.000515B	.000017						
925					.000015N		.000019+	0000040	.131	25	728 +	13	.000476B	.000011						
930					.000012N		.000015+	0000030	.105	54	1173 +	36	.000439B	.000011						
935					.000010N		.000012+	0000020	.085	----	734	UNCH	.000404B	.000009						
940					.000008N		.000010+	0000020	.070	33	828 -	33	.000371B	.000008						
945					.000007N		.000008+	0000010	.056	40	445 +	24	.000340B	.000006						
950					.000005N		.000007+	0000020	.048	8	393 -	2	.000311B	.000005						
955					.0000045N		.000006+	0000015	.041	----	298	UNCH	.000286B	.000006						
960					.000004N		.000005+	0000010	.034	15	899 -	7	.000263B	.000003						
965					.000003N		.0000045+	0000015	.030	----	186	UNCH	.000245B	.000004						
970					.0000025N		.0000035+	0000010	.023	7	721 +	1	.000225B	.000002						
975					.0000025N		.000003+	0000005	.020	----	365	UNCH	.000207B	.000002						
980					.000002N		.0000025+	0000005	.016	----	664	UNCH	.000190B	.000002						
985					.0000015N		.0000025+	0000010	.016	----	193	UNCH	.000175B	.000002						
990					.0000015N		.000002+	0000005	.013	----	607	UNCH	.000160B	.000001						
995					.000001N		.0000015+	0000005	.010	----	88	UNCH	.000149B	.000001						
1000					.000001N		.0000015+	0000005	.009	1	252	UNCH	.000138B	.000001						
1005					.000001N		.0000015+	0000005	.009	----	183	UNCH	.000136	.000001						
1010					.000001N		.000001	UNCH	.006	----	1521	UNCH	.000114B	.000001						
1015					.0000005N		.000001+	0000005	.006	----	76	UNCH	.000112B	.000001						
1020					.0000005N		.000001+	0000005	.006	----	497	UNCH	.000099B	.000001						
1025					.0000005N		.000001+	0000005	.005	----	68	UNCH	.000092B	.000001						
1030					.0000005N		.0000005	UNCH	.003	----	68	UNCH	.000091	.000001						
1035					.0000005N		.0000005	UNCH	.002	----	86	UNCH	.000081B	.000001						
1040					.0000005N		.0000005	UNCH	.001	----	90	UNCH	.000075B	.000001						
1045					.0000005N		.0000005	UNCH	.001	----	40	UNCH	.000071B	.000001						
1050					.0000005N		.0000005	UNCH	.001	----	407	UNCH	.000066B	.000001						
1055					.0000005N		.0000005	UNCH	.000	----	30	UNCH	.000062B	.000001						
1060							.0000005+	0000005	.000	----	10	UNCH	.000059B	.000001						
1065							.0000005+	0000005	.000	----	329	UNCH	.000055B	.000001						
1070							.0000005+	0000005	.000	----	17	UNCH	.000052B	.000001						
1075							.0000005+	0000005	.000	----	53	UNCH	.000049B	.000001						
1080									.000	----	32	UNCH	.000046B	.000002						
1085									.000	----	44	UNCH	.000043B	.000002						
1090									.000	----	23	UNCH	.000041B	.000002						
1095									.000	----	15	UNCH	.000038B	.000001						
1100									.000	----	16	UNCH	.000031B	.000001						
1110									.000	----	24	UNCH	.000027B	.000000						
1115									.000	----</										





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WJY OPT - WJ2												
900	WJY OPT - WJ2	(FUTURES SETT.	.008905 +	28.5 )	.310000+ 0700000	.311	----	----	5	UNCH	.380000B	.190000
905	----	----	----	----	.200000 NEW	.214	----	9	9 +	9	.250000B	.120000
910	----	----	----	----	.140000+ 0400000	.151	----	262	UNCH	UNCH	.160000B	.090000
915	----	----	----	----	.090000+ 0200000	.101	----	173	UNCH	UNCH	.120000	.060000
TOTAL								9	453 +	9		
WJY OPT - WJ3												
JUL18	WJY OPT - WJ3	(FUTURES SETT.	.00)		.000046- 4599540	1.000	----	----	----	UNCH	3.470000I	.300000
885	----	----	----	----	.0000005+ 0000005	1.000	----	----	----	UNCH	2.980000I	.005000
890	----	----	----	----				0				
TOTAL												
WJY OPT - WJ4												
JUL18	WJY OPT - WJ4	(FUTURES SETT.	.00)		.000225 NEW	.991	----	2	2 +	2	.000406B	.000172
870	----	----	----	----	.000044+ 0000150	.642	----	5	191	UNCH	.000215B	.000019
890	----	----	----	----	.000020+ 0000070	.365	----	1	365	UNCH	.000170B	.000008
895	----	----	----	----	.000008+ 0000020	.162	----	219	236 +	213	.000129B	.000003
900	----	----	----	----	.000004+ 0000010	.075	----	36	88 +	36	.000094B	.000002
905	----	----	----	----	.000002+ 0000005	.035	----	4	95	UNCH	.000067B	.000001
910	----	----	----	----	.000001 UNCH	.016	----	47	UNCH	UNCH	.000050B	.000001
915	----	----	----	----	.0000005 UNCH	.007	----	1	UNCH	UNCH	.000035B	.000002
920	----	----	----	----	.0000005 UNCH	.002	----	29	UNCH	UNCH	.000025B	.000001
925	----	----	----	----	.0000005 UNCH	.000	----	80	UNCH	UNCH	.000012B	.000000
930	----	----	----	----				267	1134 +	251		
TOTAL												