



PRELIMINARY

PG33 BULLETIN #231@ JAPANESE YEN CALL OPTIONS Mon, Nov 30, 2020 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:	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
JAPAN YEN FUT	12/14	01/15	02/12	03/15	06/14	09/13

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

1H	WEEK 1	WEEK 2	WEEK 3	WEEK 4
NOV20		1025-1390	1025-1390	1025-1390
DEC20		1025-1385	1025-1385	1025-1385
JAN21	1025-1385			

JAPANESE YEN FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
JAPAN YEN FUT									
DEC20	0.0096130	.0096325	.0095790	.0095865 (104.31) -	28	25	111697	187448 -	513
JAN21	0.0096300	.0096400B	.0095885A	.0095950 (104.22) -	28	----	36	287 +	4
FEB21	0.0096160	.0096430B	.0095915A	.0095980 (104.19) -	27	----	27	34	UNCH
MAR21	0.0096280	.0096465B	.0095945	.0096015 (104.15) -	28	95	1394	2637 +	191
JUN21	0.0096455	.0096575B	.0096085A	.0096125 (104.03) -	27	----	4	157 +	2
SEP21	----	.0096585B	.0096215A	.0096245 (103.90) -	28	----	----	90	UNCH
DEC21	----	.0096765B	.0096350A	.0096375 (103.76) -	28	----	----	76	UNCH
TOTAL JAPAN YEN FUT						120	113158	190729 -	316
EC/3Y CROSS RT									
DEC20	124.540	125.150	124.330A	124.660 (.0080) +	26	3	952	17501 -	12
MAR21	124.450	125.240B	124.440A	124.770 (.0080) +	27	----	29	25 +	24
TOTAL EC/3Y CROSS RT						3	981	17526 +	12

JAP YEN (EU) FIXING PRICE: Jun25 0.0095932

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	LOW
JPU OPT - 2JY											
DEC20 JPU OPT - 2JY		(FUTURES SETT.	.009587	-	28.0)						
9550	----	----	----	----	.000070- 0000220	.708	----	----	1	UNCH	----
9600	----	----	----	----	.000040- 0000180	.508	----	----	12	UNCH	----
9625	----	----	----	----	.000029- 0000150	.404	----	----	83	UNCH	----
9650	----	----	----	----	.000021- 0000120	.311	----	----	50	UNCH	----
9700	----	----	----	----	.000011- 0000070	.175	----	----	10	UNCH	----
9725	----	----	----	----	.000008- 0000050	.129	----	----	100	UNCH	----
9750	----	----	----	----	.000006- 0000030	.096	----	----	201	UNCH	----
9775	----	----	----	----	.000004- 0000030	.066	----	----	2	UNCH	----
9800	----	----	----	----	.0000035- 0000015	.055	----	----	26	UNCH	----
9825	----	----	----	----	.0000025- 0000015	.039	----	----	21	UNCH	----
9850	----	----	----	----	.000002- 0000010	.030	----	----	163	UNCH	----
9900	----	----	----	----	.0000015	.021	----	2	2	+	2
9950	----	----	----	----	.000001- 0000005	.013	----	----	40	UNCH	----
10050	----	----	----	----	.0000005	.006	----	----	25	UNCH	----
TOTAL								2	736	+	2
JPU OPT - 3JY											
DEC20 JPU OPT - 3JY		(FUTURES SETT.	.009587	-	28.0)						
9550	----	----	----	----	.000081- 0000220	.660	----	----	13	UNCH	----
9600	----	----	----	----	.000053- 0000170	.507	----	----	1	UNCH	----
9650	----	----	----	----	.000033- 0000130	.358	----	----	250	UNCH	----
9725	----	----	----	----	.000016- 0000070	.193	----	----	50	UNCH	----
9825	----	----	----	----	.000006- 0000030	.077	----	----	86	UNCH	----
9850	----	----	----	----	.000005	.063	----	37	37	+	37
9900	----	----	----	----	.0000035- 0000015	.043	----	----	2	UNCH	----
9950	----	----	----	----	.0000025- 0000010	.030	----	----	183	UNCH	----
TOTAL								37	622	+	37
JPU OPT - 4JY											
NOV20 JPU OPT - 4JY		(FUTURES SETT.	.00								
9475	----	----	----	----	.000135	UNCH	1.000	----	----	UNCH	----
9525	----	----	----	----	.000085	UNCH	1.000	----	----	UNCH	----
9550	----	----	----	----	.000060	UNCH	1.000	----	----	UNCH	----
9575	----	----	----	----	.000035	UNCH	1.000	----	----	UNCH	----
9600	----	----	----	----	.000010	UNCH	----	----	----	UNCH	----
9625	----	----	----	----	----	----	----	----	----	UNCH	----
9650	----	----	----	----	----	----	----	----	----	UNCH	----
9675	----	----	----	----	----	----	----	----	----	UNCH	----
TOTAL								0	0		
DEC20 JPU OPT - 4JY		(FUTURES SETT.	.009587	-	28.0)						
9725	----	----	----	----	.000020- 0000080	.216	----	----	1	UNCH	----
9750	----	----	----	----	.000016- 0000070	.178	----	----	17	UNCH	----
9850	----	----	----	----	.000007- 0000030	.081	----	----	10	UNCH	----
9900	----	----	----	----	.000005	.057	----	149	149	+	149
TOTAL								149	177	+	149
JPU OPT - JPU											
DEC20 JPU OPT - JPU		(FUTURES SETT.	.009587	-	28.0)						
8800	----	----	----	----	.000787- 0000280	1.000	----	----	1	UNCH	.000576 .000465
9050	----	----	----	----	.000537- 0000280	1.000	----	----	6	UNCH	.000660B .000199
9100	----	----	----	----	.000487- 0000280	1.000	----	----	12	UNCH	.000651B .000178
9150	----	----	----	----	.000437- 0000280	1.000	----	----	100	UNCH	.000616B .000161
9200	----	----	----	----	.000387- 0000280	1.000	----	----	143	UNCH	.000584B .000146
9250	----	----	----	----	.000337- 0000280	1.000	----	----	250	UNCH	.000554B .000130
9300	----	----	----	----	.000287- 0000280	1.000	----	6	726	-	.000525B .000119
9350	----	----	----	----	.000237- 0000280	.999	----	----	163	UNCH	.000498B .000106
9400	----	----	----	----	.000187- 0000280	.999	----	----	658	UNCH	.000473B .000096
9450	----	----	----	----	.000137- 0000290	.989	----	----	309	UNCH	.000449B .000067
9475	----	----	----	----	.000113- 0000280	.965	----	----	1	UNCH	.000136B .000055
9500	----	----	----	----	.000090- 0000270	.927	----	----	867	UNCH	.000427B .000045
9525	----	----	----	----	.000068- 0000250	.855	----	----	5	UNCH	.000134B .000037
9550	----	----	----	----	.000048- 0000230	.732	3	294	2		.000406B .000030
9575	----	----	----	----	.000032- 0000200	.578	----	----	171	UNCH	.000095B .000025
9600	----	----	----	----	.000020- 0000160	.410	----	1	2512	UNCH	.000387B .000018
9625	----	----	----	----	.000012- 0000120	.263	----	12	758	+	.000066 .000011
9650	----	----	----	----	.000007- 0000080	.156	----	----	1829	UNCH	.000478B .000006
9675	----	----	----	----	.000004- 0000050	.088	597	1104	44		.000041B .000003
9700	----	----	----	----	.0000025- 0000035	.051	660	2033	286		.000496B .000002
9725	----	----	----	----	.0000015- 0000020	.029	51	787	10		.000028 .000002
9750	----	----	----	----	.000001- 0000010	.017	30	1120	UNCH	.000497B .000001	
9775	----	----	----	----	.0000005- 0000010	.008	----	361	UNCH	.000018 .000001	
9800	----	----	----	----	.0000005- 0000005	.003	250	1683	250		.000481B .000001
9825	----	----	----	----	.0000005- 0000005	.001	----	137	UNCH	.000010B .000000	
9850	----	----	----	----	CAB	.000	----	1612	UNCH	.000460B .000001	
9875	----	----	----	----	CAB	.000	----	22	UNCH	.000006B .000000	
9900	----	----	----	----	CAB	.000	----	1553	UNCH	.000440B .000000	
9950	----	----	----	----	CAB	.000	----	1457	UNCH	.000421B .000000	
10000	----	----	----	----	CAB	.000	----	1701	UNCH	.000403B .000001	
10050	----	----	----	----	CAB	.000	----	721	UNCH	.000351B .000001	
10100	----	----	----	----	CAB	.000	----	651	UNCH	.000370B .000001	
10150	----	----	----	----	CAB	.000	----	621	UNCH	.000272B .000000	
10200	----	----	----	----	CAB	.000	----	681	UNCH	.000341B .000000	
10250	----	----	----	----	CAB	.000	----	73	UNCH	.000259B .000000	
10300	----	----	----	----	CAB	.000	----	102	UNCH	.000318B .000000	
10350	----	----	----	----	CAB	.000	----	66	UNCH	.000247B .000000	



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Table with columns for date, JPU OPT - JPU, (FUTURES SETT., .009587 - 28.0), and various option codes and prices. Includes sub-sections for JAN21, FEB21, MAR21, APR21, MAY21, JUN21, and JUL21.



PRELIMINARY

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JAPANESE YEN CALL OPTIONS

Mon, Nov 30, 2020 PG33

Month	Day	Time	Option	Settlement	Strike	Price	Delta	Gamma	Volume	Open Interest	Unsettled	Unsettled %	Unsettled Price	Unsettled %
JUL21	JPU OPT - JPU	(FUTURES SETT. .00)												
9500					.000260-0000170	.612	----	----	1	UNCH	.000354B	.000206		
9550					.000234-0000150	.571	----	----	41	UNCH	.000330B	.000186		
9600					.000210-0000140	.530	----	----	102	UNCH	.000308B	.000167		
9700					.000169-0000120	.451	----	----	2	UNCH	.000268B	.000137		
9800					.000136-0000100	.380	----	----	3	UNCH	.000234B	.000113		
9850					.000123 NEW	.349	----	----	4	+	.000219B	.000103		
9900					.000111-0000080	.319	----	----	5	UNCH	.000206B	.000094		
10000					.000090-0000070	.266	----	----	8	UNCH	.000182	.000078		
10200					.000061-0000050	.186	----	----	4	UNCH	.000144	.000055		
10400					.000042-0000040	.131	----	----	1	UNCH	.000116B	.000040		
10500					.000035-0000040	.110	----	----	2	UNCH	.000105B	.000034		
TOTAL									4	173 +	4			
AUG21	JPU OPT - JPU	(FUTURES SETT. .00)												
10200					.000071-0000050	.201	----	----	100	UNCH	.000148B	.000063		
10300					.000060-0000040	.171	----	----	100	UNCH	.000133B	.000054		
TOTAL									0	200				
SEP21	JPU OPT - JPU	(FUTURES SETT. .009625 - 28.0)												
9550					.000259-0000140	.565	----	----	48	UNCH	.000349B	.000209		
10000					.000112-0000070	.290	----	----	123	UNCH	.000198B	.000097		
TOTAL									0	171				
NOV21	JPU OPT - JPU	(FUTURES SETT. .00)												
9650					.000246-0000120	.505	----	----	110	UNCH	.000276B	.000203		
9700					.000226-0000110	.474	----	----	50	UNCH	.000254B	.000188		
9750					.000208-0000100	.444	----	----	50	UNCH	.000234B	.000174		
10000					.000138-0000080	.316	----	----	6	UNCH	.000158B	.000120		
10200					.000102-0000060	.241	----	----	5	UNCH	.000118B	.000091		
10300					.000088-0000060	.210	----	----	8	UNCH	.000103B	.000079		
11200					.000029-0000030	.070	----	----	1	UNCH	.000034B	.000028		
TOTAL									0	230				
MJM OPT - MJ5	MJM OPT - MJ5	(FUTURES SETT. .00)												
9575					.180000-2300000	1.000	----	20	----	20	1.390000I	.170000		
9600					----	----	----	----	----	10	1.200000I	.005000		
9625					----	----	----	----	----	10	1.030000I	.005000		
9675					----	----	----	----	----	50	.750000B	.020000		
TOTAL									0	0 -	90			
WJY OPT - WJ1	WJY OPT - WJ1	(FUTURES SETT. .009587 - 28.0)												
9575					.230000-2300000	.629	----	----	10	UNCH	1.410000I	.210000		
9625					.050000-1200000	.149	----	----	2	438	UNCH	1.080000I	.045000	
9650					.025000 NEW	.061	----	----	16	10 +	10	.920000B	.020000	
9675					.015000-0300000	.029	----	----	23	230 +	3	.790000B	.015000	
9700					.010000 NEW	.015	----	----	20	20 +	20	.670000B	.010000	
9725					.005000-0100000	.006	----	----	43	UNCH	.570000B	.010000		
9775					CAB	.000	----	----	42	UNCH	.410000B	.010000		
9825					CAB	.000	----	----	42	UNCH	.070000B	.005000		
9850					CAB	----	----	----	10	UNCH	.250000B	.015000		
9875					CAB	----	----	----	24	UNCH	.150000	.010000		
9900					CAB	----	----	----	18	UNCH	.180000B	.010000		
10000					CAB	----	----	----	60	UNCH	.100000B	.005000		
TOTAL									61	947 +	33			
WJY OPT - WJ2	WJY OPT - WJ2	(FUTURES SETT. .009587 - 28.0)												
9650					.170000 NEW	.288	----	----	2	2 +	2	.640000B	.160000	
TOTAL									2	2 +	2			
WJY OPT - WJ3	WJY OPT - WJ3	(FUTURES SETT. .009587 - 28.0)												
9700					.150000-0900000	.207	----	----	40	UNCH	.390000B	.150000		
TOTAL									0	40				

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