



FINAL

PG33 BULLETIN #202@

JAPANESE YEN CALL OPTIONS

Thu, Oct 18, 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, NOV18, DEC18, JAN19, FEB19, MAR19, JUN19, SEP19. Rows: JAPAN YEN FUT

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

Table with columns: 1H, WEEK 1, WEEK 2, WEEK 3, WEEK 4. Rows: OCT18, NOV18

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, NOV18, DEC18, JAN19, FEB19, MAR19, JUN19, SEP19, DEC19, MAR20, EC/JY CROSS RT, DEC18, TOTAL

JAP YEN (EU) FIXING PRICE: Mar19 0.0089216

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 - 1JY, JPU OPT - 3JY, JPU OPT - 4JY



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JPU OPT - JPU	JPU OPT - JPU	(FUTURES SETT. .008933 + 22.0)		
875	----	0.00186N	.000206+ 0000200 .918	----
880	----	0.00143N	.000162+ 0000190 .859	----
885	----	0.00105N	.000122+ 0000170 .763	----
890	----	0.00074N	.000088+ 0000140 .640	26
895	----	0.00050N	.000061+ 0000110 .505	35
900	----	0.00033N	.000041+ 0000080 .377	1118
905	----	0.00022N	.000027+ 0000050 .269	1286
910	----	0.00014N	.000018+ 0000040 .188	191
915	----	0.00009N	.000012+ 0000030 .129	4
920	----	0.00006N	.000008+ 0000020 .088	245
925	----	0.000045N	.000006+ 0000015 .065	23
930	----	0.00003N	.000004+ 0000015 .047	4
935	----	0.000025N	.000003+ 0000005 .032	109
940	----	0.00002N	.0000025+ 0000005 .025	1
945	----	0.000015N	.000002+ 0000005 .020	1
950	----	0.00001N	.0000015+ 0000005 .014	----
955	----	0.00001N	.0000015+ 0000005 .013	1
960	----	0.00001N	.000001 UNCH .009	77
965	----	0.000005N	.000001+ 0000005 .008	74
970	----	0.000005N	.000001+ 0000005 .008	95
975	----	0.000005N	.0000005 UNCH .004	458
980	----	0.000005N	.0000005 UNCH .002	23
985	----	0.000005N	.0000005 UNCH .001	39
990	----	0.000005N	.0000005 UNCH .001	138
995	----	0.000005N	.0000005 UNCH .000	53
1000	----	0.000005N	.0000005 UNCH .000	22
1005	----	0.000005N	.0000005 UNCH .000	43
1010	----	0.000005N	.0000005 UNCH .000	38
1015	----	0.000005+ 0000005 .000	19	7
1020	----	.0000005+ 0000005 .000	7	47
1025	----	.0000005+ 0000005 .000	16	23
1030	----	.0000005+ 0000005 .000	2	8
1035	----	.0000005+ 0000005 .000	2	7
1040	----	.0000005+ 0000005 .000	8	54
1045	----	CAB	----	UNCH
1050	----	CAB	----	UNCH
1055	----	CAB	----	UNCH
1060	----	CAB	----	UNCH
TOTAL			3067	15713 + 997
DEC18	JPU OPT - JPU	(FUTURES SETT. .008951 + 22.0)		
750	----	0.001425N	.001447+ 0000220 1.000	9
765	----	0.001275N	.001297+ 0000220 1.000	8
805	----	0.000876N	.000898+ 0000220 .999	4
815	----	0.000777N	.000799+ 0000220 .999	1
820	----	0.000727N	.000749+ 0000220 .999	1
830	----	0.000627N	.000649+ 0000220 .996	2
835	----	0.000578N	.000600+ 0000220 .994	2
850	----	0.000430N	.000452+ 0000220 .978	4
855	----	0.000382N	.000403+ 0000210 .964	1
865	----	0.000288N	.000308+ 0000200 .922	3
870	----	0.000243N	.000263+ 0000200 .882	11
875	----	0.000202N	.000220+ 0000180 .831	20
880	----	0.000164N	.000181+ 0000170 .766	71
885	----	0.000131N	.000146+ 0000150 .685	52
890	----	0.000103N	.000116+ 0000130 .596	19
895	----	0.000080N	.000091+ 0000110 .506	202
900	----	0.000062N	.000071+ 0000090 .421	300
905	----	0.000047N	.000054+ 0000070 .342	181
910	----	0.000036N	.000042+ 0000060 .277	60
915	----	0.000028N	.000032+ 0000040 .220	42
920	----	0.000021N	.000025+ 0000040 .175	42
925	----	0.000017N	.000019+ 0000020 .137	167
930	----	0.000013N	.000015+ 0000020 .110	243
935	----	0.000010N	.000012+ 0000020 .088	64
940	----	0.000008N	.000010+ 0000020 .073	41
945	----	0.000007N	.000009+ 0000020 .063	1
950	----	0.000006N	.000007+ 0000010 .050	688
955	----	0.000005N	.000006+ 0000010 .042	2
960	----	0.000004N	.000005+ 0000010 .035	----
965	----	0.0000035N	.0000045+ 0000010 .031	6
970	----	0.000003N	.000004+ 0000010 .027	30
975	----	0.0000025N	.0000035+ 0000010 .023	45
980	----	0.0000025N	.000003+ 0000005 .019	452
985	----	0.000002N	.0000025+ 0000005 .016	67
990	----	0.0000015N	.000002+ 0000005 .013	112
995	----	0.0000015N	.000002+ 0000005 .012	267
1000	----	0.0000015N	.0000015 UNCH .009	4
1005	----	0.000001N	.0000015+ 0000005 .009	256
1010	----	0.000001N	.0000015+ 0000005 .009	444
1015	----	0.000001N	.000001 UNCH .006	419
1020	----	0.000001N	.000001 UNCH .006	253
1025	----	0.0000005N	.000001+ 0000005 .006	29
1030	----	0.0000005N	.0000005 UNCH .003	436
1035	----	0.0000005N	.0000005 UNCH .002	161
1040	----	0.0000005N	.0000005 UNCH .001	71
1045	----	0.0000005N	.0000005 UNCH .001	64
1050	----	0.0000005N	.0000005 UNCH .000	33
1055	----	0.0000005N	.0000005 UNCH .000	3
1060	----	0.0000005N	.0000005 UNCH .000	173
1065	----	0.0000005N	.0000005 UNCH .000	129
1070	----	0.0000005N	.0000005 UNCH .000	94
1075	----	0.0000005N	.0000005 UNCH .000	117
1080	----	.0000005+ 0000005 .000	132	UNCH
1085	----	CAB	.000	62
1090	----	CAB	.000	55
1095	----	CAB	.000	55
1100	----	CAB	.000	31
1105	----	CAB	.000	18
1110	----	CAB	.000	114
1115	----	CAB	.000	40
1120	----	CAB	.000	45
1125	----	CAB	.000	30
TOTAL			2189	18077 + 1415
JAN19	JPU OPT - JPU	(FUTURES SETT. .008981 + 22.5)		
855	----	0.000456N	.000479+ 0000230 .958	1
875	----	0.000277N	.000296+ 0000190 .849	1
880	----	0.000237N	.000255+ 0000180 .802	12
885	----	0.000201N	.000218+ 0000170 .745	3
890	----	0.000169N	.000183+ 0000140 .681	154
895	----	0.000140N	.000153+ 0000130 .612	157
900	----	0.000115N	.000127+ 0000120 .542	239
905	----	0.000094N	.000104+ 0000100 .472	109
910	----	0.000077N	.000085+ 0000080 .406	91
915	----	0.000062N	.000070+ 0000080 .347	268
920	----	0.000051N	.000057+ 0000060 .294	31
925	----	0.000041N	.000047+ 0000060 .248	14
930	----	0.000034N	.000039+ 0000050 .210	29
935	----	0.000028N	.000032+ 0000040 .176	20
940	----	0.000023N	.000027+ 0000040 .149	135
945	----	0.000019N	.000023+ 0000040 .127	107
950	----	0.000016N	.000019+ 0000030 .107	279
955	----	0.000014N	.000016+ 0000020 .090	4
960	----	0.000012N	.000014+ 0000020 .078	43
965	----	0.000010N	.000011+ 0000010 .063	22
970	----	0.000009N	.000010+ 0000010 .056	100
975	----	0.000008N	.000009+ 0000010 .050	58
980	----	0.000007N	.000008+ 0000010 .044	132
985	----	0.000006N	.000007+ 0000010 .038	69
990	----	0.000005N	.000006+ 0000010 .033	86
995	----	0.0000045N	.000005+ 0000005 .028	30
1000	----	0.000004N	.000005+ 0000010 .027	225
1010	----	0.0000035N	.0000035 UNCH .019	63
1020	----	0.0000025N	.000003+ 0000005 .016	13
1025	----	0.0000025N	.0000025 UNCH .013	6
1030	----	0.000002N	.0000025+ 0000005 .013	10
1035	----	0.000002N	.000002 UNCH .010	9
1045	----	0.0000015N	.0000015 UNCH .008	35
1050	----	0.0000015N	.0000015 UNCH .007	1
1055	----	0.0000015N	.0000015 UNCH .007	8
1060	----	0.000001N	.000001 UNCH .005	5
1070	----	0.000001N	.000001 UNCH .005	5
1075	----	0.000001N	.000001 UNCH .005	7
1085	----	0.0000005N	.0000005 UNCH .002	2

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Table with columns for contract month (e.g., JPU OPT - JPU), settlement type (FUTURES SETT.), price, quantity, and various option codes. Includes sections for FEB19, MAR19, JUN19, SEP19, NOV18, and OCT18.

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PG33	BULLETIN #202@	JAPANESE YEN CALL OPTIONS	Thu, Oct 18, 2018	PG33
WJY OPT - WJ3	WJY OPT - WJ3	(FUTURES SETT. .00)		
900		----		
TOTAL			0	0
WJY OPT - WJ4	WJY OPT - WJ4	(FUTURES SETT. .00)		
860		----		
875		----		
880		----		
885		----		
890		----		
895		----		
900		----		
905		----		
920		----		
TOTAL			3	439 - 2
WJY OPT - WJ5	WJY OPT - WJ5	(FUTURES SETT. .00)		
870		----		
880		----		
885		----		
890		----		
895		----		
900		----		
905		----		
910		----		
915		----		
920		----		
TOTAL			125	856 + 79