



FINAL

PG33 BULLETIN #198@

JAPANESE YEN CALL OPTIONS

Fri, Oct 12, 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 = \$6.25 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, OCT18, NOV18, DEC18, JAN19, 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, OCT18, NOV18, DEC18, JAN19, MAR19, JUN19, SEP19, DEC19, MAR20, EC/JY CROSS RT, TOTAL.

JAP YEN (EU) FIXING PRICE: Feb19 0.0089550

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 - 2JY, JPU OPT - 3JY, JPU OPT - 4JY.

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DATE	OPT - JPU	SETT.	STRIKE	PRICE	QTY	STATUS	PRICE	QTY	STATUS	PRICE	QTY	STATUS
NOV18	JPU OPT - JPU	(FUTURES SETT.	.008952 - 4.0)									
805	----	----	0.00923N	1.000	----	----	1	UNCH	0.01083	0.00991		
810	----	----	0.00873N	1.000	----	----	2	UNCH	0.01057B	0.00678		
820	----	----	0.00773N	1.000	----	----	1	UNCH	0.00958B	0.00579		
850	----	----	0.00474N	0.996	----	----	1	UNCH	0.00662B	0.00284		
855	----	----	0.00425N	0.992	----	----	2	UNCH	0.00623B	0.00239		
860	----	----	0.00376N	0.985	----	----	2	UNCH	0.00574B	0.00196		
865	----	----	0.00327N	0.977	----	----	1	UNCH	0.00526B	0.00157		
870	----	----	0.00274N	0.944	----	----	1	UNCH	0.00479B	0.00127		
875	----	----	0.00234N	0.906	----	----	130	UNCH	0.00432B	0.00093		
880	----	----	0.00191N	0.849	----	----	161	UNCH	0.00387B	0.00068		
885	----	----	0.00152N	0.782	----	----	12	UNCH	0.00344B	0.00049		
890	----	----	0.00118N	0.667	----	----	12	UNCH	0.00305B	0.00036		
895	----	----	0.00089N	0.550	----	----	405	UNCH	0.00269B	0.00026		
900	----	----	0.00067N	0.439	----	----	313	UNCH	0.00236B	0.00019		
905	----	----	0.00049N	0.339	----	----	268	UNCH	0.00206B	0.00013		
910	----	----	0.00037N	0.257	----	----	72	UNCH	0.00179B	0.00011		
915	----	----	0.00027N	0.191	----	----	215	UNCH	0.00155B	0.00008		
920	----	----	0.00020N	0.142	----	----	83	UNCH	0.00134B	0.00006		
925	----	----	0.00015N	0.107	----	----	233	UNCH	0.00117B	0.00004		
930	----	----	0.00012N	0.081	----	----	102	UNCH	0.00100B	0.00003		
935	----	----	0.00009N	0.062	----	----	80	UNCH	0.00087B	0.00003		
940	----	----	0.00007N	0.051	----	----	200	UNCH	0.00076B	0.00002		
945	----	----	0.00006N	0.039	----	----	32	UNCH	0.00066B	0.00002		
950	----	----	0.000045N	0.030	----	----	228	UNCH	0.00058B	0.00001		
955	----	----	0.000035N	0.025	----	----	270	UNCH	0.00051B	0.00001		
960	----	----	0.000025N	0.020	----	----	4	UNCH	0.00045B	0.00001		
965	----	----	0.00002N	0.016	----	----	74	UNCH	0.00039B	0.00001		
970	----	----	0.00002N	0.012	----	----	95	UNCH	0.00035	0.00001		
975	----	----	0.000015N	0.011	----	----	458	UNCH	0.00031B	0.00001		
980	----	----	0.00001N	0.008	----	----	289	UNCH	0.00028	0.00001		
985	----	----	0.00001N	0.007	----	----	39	UNCH	0.00024B	0.00001		
990	----	----	0.00001N	0.007	----	----	138	UNCH	0.00021B	0.00000		
995	----	----	0.000005N	0.003	----	----	53	UNCH	0.00019	0.00001		
1000	----	----	0.000005N	0.002	----	----	22	UNCH	0.00017B	0.00001		
1005	----	----	0.000005N	0.001	----	----	43	UNCH	0.00015	0.00000		
1010	----	----	0.000005N	0.001	----	----	38	UNCH	0.00013B	0.00001		
1015	----	----	0.000005N	0.000	----	----	19	UNCH	0.00012B	0.00001		
1020	----	----	0.000005N	0.000	----	----	7	UNCH	0.00011B	0.00001		
1025	----	----	0.000005N	0.000	----	----	47	UNCH	0.00010B	0.00001		
1030	----	----	CAB	0.000	----	----	16	UNCH	0.00009B	0.00001		
1035	----	----	CAB	0.000	----	----	23	UNCH	0.00008B	0.00001		
1040	----	----	CAB	0.000	----	----	2	UNCH	0.00007B	0.00001		
1045	----	----	CAB	0.000	----	----	8	UNCH	0.00006B	0.00001		
1050	----	----	CAB	0.000	----	----	7	UNCH	0.00006B	0.00001		
1055	----	----	CAB	0.000	----	----	54	UNCH	0.00002B	0.00001		
TOTAL							2143	14325 +	349			
DEC18	JPU OPT - JPU	(FUTURES SETT.	.008971 - 4.0)									
750	----	----	0.01469N	1.000	----	----	9	UNCH	0.01625B	0.01609		
765	----	----	0.01320N	1.000	----	----	8	UNCH	0.01557B	0.01355		
805	----	----	0.00921N	0.999	----	----	4	UNCH	0.01165B	0.00780		
815	----	----	0.00822N	0.997	----	----	1	UNCH	0.01183B	0.00681		
820	----	----	0.00772N	0.995	----	----	1	UNCH	0.01140B	0.00632		
830	----	----	0.00673N	0.990	----	----	2	UNCH	0.01074B	0.00483		
850	----	----	0.00477N	0.971	----	----	4	UNCH	0.00999B	0.00294		
855	----	----	0.00429N	0.958	----	----	1	UNCH	0.00969B	0.00252		
865	----	----	0.00335N	0.913	----	----	3	UNCH	0.00874B	0.00177		
870	----	----	0.00291N	0.877	----	----	2	UNCH	0.00827B	0.00145		
875	----	----	0.00249N	0.827	----	----	20	UNCH	0.00781B	0.00118		
880	----	----	0.00210N	0.769	----	----	5	UNCH	0.00735B	0.00094		
885	----	----	0.00175N	0.697	----	----	44	UNCH	0.00690B	0.00075		
890	----	----	0.00145N	0.618	----	----	1	UNCH	0.00647B	0.00059		
895	----	----	0.00118N	0.538	----	----	170	UNCH	0.00604B	0.00047		
900	----	----	0.00096N	0.459	----	----	108	UNCH	0.00563B	0.00038		
905	----	----	0.00078N	0.387	----	----	166	UNCH	0.00523B	0.00030		
910	----	----	0.00063N	0.322	----	----	195	UNCH	0.00486B	0.00025		
915	----	----	0.00051N	0.265	----	----	67	UNCH	0.00457B	0.00020		
920	----	----	0.00041N	0.218	----	----	191	UNCH	0.00427B	0.00016		
925	----	----	0.00033N	0.179	----	----	28	UNCH	0.00407B	0.00013		
930	----	----	0.00027N	0.149	----	----	162	UNCH	0.00388B	0.00011		
935	----	----	0.00022N	0.121	----	----	126	UNCH	0.00373B	0.00009		
940	----	----	0.00018N	0.101	----	----	324	UNCH	0.00358B	0.00008		
945	----	----	0.00015N	0.087	----	----	1	UNCH	0.00343B	0.00006		
950	----	----	0.00013N	0.074	----	----	859	UNCH	0.00321B	0.00005		
955	----	----	0.00011N	0.062	----	----	20	UNCH	0.00307B	0.00004		
960	----	----	0.00009N	0.054	----	----	3	UNCH	0.00292B	0.00004		
965	----	----	0.00008N	0.043	----	----	4	UNCH	0.00277B	0.00003		
970	----	----	0.00006N	0.037	----	----	400	UNCH	0.00262B	0.00003		
975	----	----	0.00005N	0.031	----	----	605	UNCH	0.00247B	0.00002		
980	----	----	0.000045N	0.029	----	----	452	UNCH	0.00232B	0.00002		
985	----	----	0.00004N	0.024	----	----	67	UNCH	0.00217B	0.00002		
990	----	----	0.000035N	0.021	----	----	7	UNCH	0.00202B	0.00001		
995	----	----	0.00003N	0.018	----	----	1	UNCH	0.00187B	0.00001		
1000	----	----	0.000025N	0.017	----	----	14	UNCH	0.00172B	0.00001		
1005	----	----	0.000025N	0.014	----	----	256	UNCH	0.00157B	0.00002		
1010	----	----	0.00002N	0.011	----	----	444	UNCH	0.00142B	0.00001		
1015	----	----	0.00002N	0.011	----	----	404	UNCH	0.00127B	0.00001		
1020	----	----	0.000015N	0.008	----	----	253	UNCH	0.00112B	0.00004		
1025	----	----	0.000015N	0.008	----	----	29	UNCH	0.00107B	0.00001		
1030	----	----	0.000015N	0.005	----	----	436	UNCH	0.00102B	0.00001		
1035	----	----	0.00001N	0.005	----	----	161	UNCH	0.00097B	0.00001		
1040	----	----	0.00001N	0.005	----	----	71	UNCH	0.00092B	0.00002		
1045	----	----	0.00001N	0.005	----	----	64	UNCH	0.00087B	0.00002		
1050	----	----	0.00001N	0.005	----	----	33	UNCH	0.00082B	0.00000		
1055	----	----	0.000005N	0.002	----	----	3	UNCH	0.00077B	0.00002		
1060	----	----	0.000005N	0.002	----	----	173	UNCH	0.00072B	0.00003		
1065	----	----	0.000005N	0.001	----	----	129	UNCH	0.00067B	0.00000		
1070	----	----	0.000005N	0.001	----	----	94	UNCH	0.00062B	0.00002		
1075	----	----	0.000005N	0.001	----	----	117	UNCH	0.00057B	0.00001		
1080	----	----	0.000005N									



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Table with columns for JPU OPT - JPU, (FUTURES SETT. .009000), and various contract details including dates (1050-1130), prices, and quantities.

Table with columns for FEB19 JPU OPT - JPU, (FUTURES SETT. .00), and various contract details including dates (905-1035), prices, and quantities.

Table with columns for MAR19 JPU OPT - JPU, (FUTURES SETT. .009046), and various contract details including dates (745-1130), prices, and quantities.

Table with columns for JUN19 JPU OPT - JPU, (FUTURES SETT. .009120), and various contract details including dates (880-1085), prices, and quantities.

Table with columns for SEP19 JPU OPT - JPU, (FUTURES SETT. .009196), and various contract details including dates (890-1080), prices, and quantities.

Table with columns for WJY OPT - WJ3, (FUTURES SETT. .008930), and various contract details including dates (880-935), prices, and quantities.

Table with columns for WJY OPT - WJ4, (FUTURES SETT. .008930), and various contract details including dates (860-890), prices, and quantities.

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WJY OPT - WJ4	(FUTURES SETT. .008930 - 4.5)		
895	----	.000053- 0000090 .583	---- 2
900	----	.000031- 0000080 .393	---- 28
905	----	.000017- 0000070 .239	---- 20 UNCH
920	----	.0000035- 0000025 .050	---- 25 UNCH
TOTAL			30 324 + 28
WJY OPT - WJ5	(FUTURES SETT. .008930 - 4.5)		
OCT18	----	2.720000- 0500000 .975	---- 3 UNCH
870	----	1.770000- 0600000 .900	---- 18 UNCH
880	----	1.330000- 0800000 .827	---- 218 UNCH
885	----	.950000- 0900000 .709	---- 64 UNCH
890	----	.650000- 0900000 .563	---- 87 + 22
895	----	.430000- 0800000 .418	---- 37 61 + 11
900	----	.280000- 0600000 .294	---- 7 UNCH
905	----	.180000- 0500000 .200	---- 23 36 + 23
910	----	.120000- 0400000 .136	---- 10 UNCH
915	----	.080000- 0300000 .092	---- 9 UNCH
920	----		513 + 56
TOTAL			