



PRELIMINARY

PG33

BULLETIN # 29@

JAPANESE YEN CALL OPTIONS

Fri, Feb 12, 2016

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							
EXPIRATION:	FEB16	MAR16	APR16	MAY16	JUN16	SEP16	DEC16
JAPAN YEN FUT		03/14			06/13	09/19	12/19
JAPAN YEN OPT		03/04	04/08	05/06	06/03	09/09	12/09
WKJY-2J-C	02/12	03/11					
WKJY-3J-C	02/19						
WKJY-4J-C	02/26						
JAPAN YEN OPT (EUR)		03/04	04/08		06/03		

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, FEB 12				
1J	FEB16	WEEK 2 650-1050	WEEK 3 650-1050	WEEK 4 650-1050
	MAR16	655-1055	655-1055	
1Y	FEB16	650-1050	650-1050	650-1050
	MAR16	655-1055	655-1055	
1H	FEB16	1140-1525	1140-1525	1140-1525
	MAR16	1150-1525	1150-1525	
	MAR16			
OJ	650-1050	APR16 655-1055	MAY16 655-1055	JUN16 655-1055
YJ	650-1050	655-1055		SEP16 665-1055
				DEC16 670-1055

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										
MAR16		0.0088940	.0089635	.0088135	.0088365 (	113.17) -	68	708	243308 +	6253	.009541B .007993A
JUN16		0.0089205	.0089895B	.0088410A	.0088635 (	112.82) -	68	372	1633 +	68	.009045B .008034A
SEP16		0.0089505	.0090160B	.0088815A	.0088965 (	112.40) -	68	2	166 +	1	.009070B .008072
DEC16		0.0089140	.0090490B	.0089140	.0089315 (	111.96) -	69	1	55 +	1	.009106B .008171A
MAR17		0.0090500	.0090500	.0089600A	.0089680 (	111.51) -	70	5	18	UNCH	.009124B .008201
TOTAL	JAPAN YEN FUT						708	230126	245180 +	6323	
EC/3Y	CROSS RT										
MAR16		127.400	127.650B	126.340	127.470	(.0078) +	21	1945	12416 +	180	136.380B 125.790A
JUN16		----	127.570B	126.460A	127.440	(.0078) +	20	----	4	UNCH	131.600B 125.960A
								0	1945	12420 +	180

JAP YEN (EU) FIXING PRICE: Sep16 0.0088745

JAPANESE YEN CALLS **SETT. PRICE**																
STRIKE		OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
JAPAN	YEN	C	EU	JAPAN	YEN	C	EU	(FUTURES SETT.	.008837 -	68.0)						
MAR16																
830																
850																
855																
900																
910																
TOTAL																
APR16																
860																
865																
TOTAL																
JAPAN	YEN	CALL		JAPAN	YEN	CALL		(FUTURES SETT.	.008837 -	68.0)						
MAR16																
650																
715																
740																
800																
805																
810																
815																
820																
825																
830																
835																
840																
845																
850																
855																
860																
865																
870																
875																
880																
885																
890																
895																
900																
905																
910																
915																
920																
925																
930																
935																
940	0.14															
945																
950																
955																
960																
965																
970																
975																
980																
985																
990																
995																
1000																
1005																
1010																
1015																
1020																
1025																
1030																
1040																
TOTAL																
APR16																
815																
820																
825																
830																
835																
840																
845																
850																
855																
860																
865																
870																

PRELIMINARY															
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JAPAN YEN CALL		JAPAN YEN CALL		(FUTURES SETT.	.008932 -		69.5)								
845	----	----	----	----	6.77N	----	6.14-	63	.741	----	----	1	UNCH	7.26B	2.18A
870	----	----	----	----	5.21N	----	4.65-	56	.626	----	----	54	UNCH	5.51B	1.50A
900	----	----	----	----	3.89N	----	3.41-	48	.491	----	----	3	UNCH	3.84B	1.01A
910	----	----	----	----	3.56N	----	3.10-	46	.452	----	----	38	UNCH	3.40B	.89A
920	----	----	----	----	3.25N	----	2.82-	43	.416	----	----	204	UNCH	3.01B	.79A
930	----	----	----	----	2.97N	----	2.57-	40	.383	----	----	3	UNCH	2.69B	.71A
940	----	----	----	----	2.71N	----	2.34-	37	.352	----	----	4	UNCH	2.42B	.64A
950	----	----	----	----	2.47N	----	2.13-	34	.324	----	----	15	UNCH	2.19B	.61
960	----	----	----	----	2.25N	----	1.94-	31	.298	----	----	6	UNCH	1.99B	.60
970	----	----	----	----	2.05N	----	1.77-	28	.274	----	----	28	UNCH	1.67B	.49
975	----	----	----	----	1.95N	----	1.69-	26	.263	----	----	30	UNCH	1.28	1.27
1000	----	----	----	----	1.53N	----	1.33-	20	.212	----	----	111	UNCH	1.00	.48
1020	----	----	----	----	1.26N	----	1.10-	16	.178	----	----	8	UNCH	.91	.91
1030	----	----	----	----	1.14N	----	1.00-	14	.164	----	----	3	UNCH	.95	.95
TOTAL										0		510			
WKJY-2J-C		WKJY-2J-C		(FUTURES SETT.	.00)										
FEB16	----	----	----	----	6.55N	----	5.87-	68	1.000	16	----	----	16	7.09B	.52A
825	----	----	----	----	6.05N	----	5.37-	68	1.000	59	----	----	59	6.59B	.34A
830	----	----	----	----	5.55N	----	4.87-	68	1.000	384	----	----	384	6.09B	.21A
835	----	----	----	----	5.05N	----	4.37-	68	1.000	735	----	----	735	5.96B	.14
840	----	----	----	----	4.55N	----	3.87-	68	1.000	273	----	----	273	5.09B	.09A
845	----	----	----	----	4.05N	----	3.37-	68	1.000	331	----	----	331	4.96B	.06A
850	----	----	----	----	3.56N	----	2.87-	69	1.000	401	----	----	401	4.09B	.04A
855	----	----	----	----	3.08N	----	2.37-	71	1.000	866	2	----	866	3.97B	.02A
860	----	----	----	----	2.61N	----	1.87-	74	1.000	609	18	----	606	3.48B	.02A
865	----	----	----	----	2.15N	----	1.37-	78	1.000	861	30	----	868	2.99B	.01A
870	----	----	----	----	1.71N	----	.87-	84	1.000	479	5	----	474	2.51B	.01A
875	----	----	----	----	1.31N	----	.37-	94	1.000	547	17	----	558	2.06B	.01A
880	----	----	----	----	0.96N	----					102	----	385	1.75	.00
885	----	----	----	----	0.67N	----	CAB	----	----	----	520	----	210	1.50	.00
890	----	----	----	----	0.44N	----	CAB	----	----	----	141	----	156	.95B	.00A
895	----	----	----	----	0.28N	----	CAB	----	----	----	68	----	277	.66B	.00
900	----	----	----	----	0.17N	----	CAB	----	----	----	10	----	167	.45B	.00A
905	----	----	----	----	0.10N	----	CAB	----	----	----	11	----	186	.30B	.00A
910	----	----	----	----	0.06N	----	CAB	----	----	----	6	----	185	.19B	.00A
915	----	----	----	----	0.04N	----	CAB	----	----	----		----	189	.11B	.01
920	----	----	----	----	0.02N	----	CAB	----	----	----		----	177	.08B	.01
925	----	----	----	----	----	----	CAB	----	----	----		----	5	.02B	.02
950	----	----	----	----	----	----	CAB	----	----	----		----	5	.01B	.01
960	----	----	----	----	----	----	CAB	----	----	----		----			
TOTAL										930		0 -		7513	
MAR16		WKJY-2J-C		(FUTURES SETT.	.008837 -		68.0)								
835	----	----	----	----	5.92N	----	5.23-	69	.939	----	----	30	UNCH	4.37B	.94
840	----	----	----	----	5.46N	----	4.77-	69	.922	----	----	12	UNCH	6.28B	.75
845	----	----	----	----	5.01N	----	4.31-	70	.897	----	----	146	UNCH	3.51B	.82A
850	----	----	----	----	4.57N	----	3.87-	70	.868	----	----	160	UNCH	5.33B	.66A
855	----	----	----	----	4.14N	----	3.45-	69	.832	----	----	96	UNCH	2.73B	.56A
860	----	----	----	----	3.73N	----	3.06-	67	.791	----	----	103	UNCH	4.45B	.45A
865	----	----	----	----	3.34N	----	2.68-	66	.744	----	----	20	UNCH	4.02B	.24
870	----	----	----	----	2.98N	----	2.34-	64	.693	----	----	20	UNCH	3.62B	.30
875	----	----	----	----	2.63N	----	2.02-	61	.638	----	----	16	UNCH	3.24B	.38A
880	----	----	----	----	2.32N	----	1.73-	59	.580	----	----	106	UNCH	2.88B	.19
885	----	----	----	----	2.03N	----	1.47-	56	.523	----	----	51	UNCH	2.54B	.25A
890	----	----	----	----	1.77N	----	1.25-	52	.466	----	100	135 +	100	2.24B	.21A
895	----	----	----	----	1.54N	----	1.05-	49	.411	----	----	159	UNCH	1.98B	.18A
900	----	----	----	----	1.34N	----	.88-	46	.359	----	----	35	UNCH	1.72B	.15A
905	----	----	----	----	1.16N	----	.74-	42	.312	----	----	43	UNCH	1.50B	.13A
910	----	----	----	----	1.01N	----	.62-	39	.270	----	----	15	UNCH	1.31B	.11A
950	----	----	----	----	0.36N	----	.17+	NEW	.081	----	5	5 +	5	.43B	.10A
955	----	----	----	----	0.31N	----	.15-	16	.071	----	1	1	UNCH	.38B	.09A
960	----	----	----	----	0.28N	----	.13-	15	.062	----	----	40	UNCH	.33B	.02
975	----	----	----	----	0.19N	----	.08-	11	.039	----	----	5	UNCH	.22B	.03
980	----	----	----	----	0.17N	----	.07-	10	.034	----	----	5	UNCH	.20B	.03
985	----	----	----	----	0.15N	----	.06-	9	.029	----	----	5	UNCH	.17B	.03
TOTAL										106		1208 +		105	
WKJY-3J-C		WKJY-3J-C		(FUTURES SETT.	.00)										
FEB16	----	----	----	----	6.57N	----	5.88-	69	.992	----	----	2	UNCH	7.29B	.64A
825	----	----	----	----	6.09N	----	5.38-	71	.989	----	----	30	UNCH	6.98B	.45A
830	----	----	----	----	5.60N	----	4.88-	72	.984	----	----	17	UNCH	6.29B	.31A
835	----	----	----	----	5.13N	----	4.39-	74	.976	----	----	136	UNCH	5.99B	.22A
840	----	----	----	----	4.65N	----	3.91-	74	.967	----	----	156	UNCH	5.30B	.15A
845	----	----	----	----	4.19N	----	3.43-	76	.950	----	1	263	UNCH	5.02B	.11A
850	----	----	----	----	3.74N	----	2.96-	78	.925	----	----	217	UNCH	4.32B	.08A
855	----	----	----	----	3.29N	----	2.51-	78	.886	----	----	236	UNCH	4.06B	.06A
860	----	----	----	----	2.87N	----	2.08-	79	.829	----	----	142	UNCH	3.58B	.04
865	----	----	----	----	2.47N	----	1.68-	79	.761	----	----	336	UNCH	3.13B	.03A
870	----	----	----	----	2.10N	----	1.33-	77	.677	----	7	131 +	7	2.71B	.02A
875	----	----	----	----	1.75N	----	1.02-	73	.578	----	140	214 -	84	2.33B	.01A
880	----	----	----	----	1.45N	----	.77-	68	.476	----	154	176 +	125	1.96B	.01A
885	----	----	----	----	1.18N	----	.56-	62	.377	----	710	747 +	547	1.61B	.01A
890	----	----	----	----	0.96N	----	.41-	55	.290	----	48	247 -	19	1.32B	.01A
895	----	----	----	----	0.78N	----	.30-	48	.219	----	453	289 -	218	1.06B	.02A
900	----	----	----	----	0.62N	----	.22-	40	.163	----	112	300 +	30	.86B	.01A
905	----	----	----	----	0.50N	----	.16-	34	.120	----	328	296 +	143	.68B	.01A
910	----	----	----	----	0.40N	----	.12-	28	.089	----	90	133 +	24	.55B	.01A
915	----	----	----	----	0.32N	----	.09-	23	.066	----	143	248 +	60	.45B	.01A
920	----	----	----	----	0.26N	----	.07-	19	.050	----	45	115 +	30	.37B	.02A
930	----	----	----	----	0.21N	----	.05-	16	.035	----	9	131 +	5	.29B	.02A
935	----	----	----	----	0.17N	----	.03-	13	.024	----	----	84	UNCH	.23B	.02A
940	----	----	----	----	0.13N	----	.02-	10	.017	----	----	76	UNCH	.19B	.01A
945	----	----	----	----	0.11N	----	.02-	9	.013	----	----	20	UNCH	.15B	.01A
950	----	----	----	----	0.08N	----	.01-	6	.009	----	----	107	UNCH	.12B	.01A
955	----	----	----	----	0.06N	----	.01-	5	.006	----	----	30	UNCH	.09B	.01A
960	----	----	----	----	0.05N	----	.01-	4	.006	----	----	27	UNCH	.07B	.01A
TOTAL										2240		4906 +		650	
WKJY-4J-C		WKJY-4J-C		(FUTURES SETT.	.00)</										