

PRELIMINARY															
PG33 BULLETIN #148@				JAPANESE YEN CALL OPTIONS						Wed, Aug 03, 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:		AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17							
JAPAN YEN FUT			09/19			12/19	03/13	06/19							
JAPAN YEN OPT		08/05	09/09	10/07	11/04	12/09	03/03	06/09							
WKJY-1J-C			09/02												
WKJY-2J-C		08/12													
WKJY-3J-C		08/19													
WKJY-4J-C		08/26													
JAPAN YEN OPT (EUR)		08/05	09/09	10/07		12/09	03/03	06/09							
JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES															
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03															
		WEEK 1	WEEK 2	WEEK 3	WEEK 4										
1J		AUG16		665-1165	665-1165										
		SEP16	665-1165												
1Y		AUG16		665-1165	665-1165										
		SEP16	665-1165												
1H		AUG16		990-1490	990-1490										
		SEP16	990-1490												
		AUG16													
OJ	665-1165	665-1165	670-1160	670-1160	670-1160	740-1155	790-1165								
YJ	665-1165	665-1165	670-1160		670-1160	740-1155	790-1165								
JAPANESE YEN FUTURES															
		LOBEX OPEN		LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW				
JAPAN YEN FUT															
SEP16		0.0099265		.0099420	.0098610	.0099025 (100.98)	-	24	238	91955	155454 +	829	.010131	.008072
DEC16		0.0099520		.0099780B	.0098985A	.0099395 (100.61)	-	25	----	101	1688 -	12	.010138B	.008171A
MAR17		0.0100290		.0100490	.0099490A	.0099800 (100.20)	-	24	----	10	249 -	2	.010090B	.008201
JUN17		----		----	.0099960A	.0100260 (99.74)	-	23	----	----	111	UNCH	.010182B	.008395A
SEP17		----		----	.0100390A	.0100710 (99.30)	-	23	----	----	9	UNCH	.010168B	.009023A
TOTAL JAPAN YEN FUT									238	92066	157511 +	815			
FC/Y CROSS RT															
SEP16		113.350		113.650	112.710A	112.770	(.0089)	-	54	----	756	10883 -	72	128.100	109.530
DEC16		113.360		113.360	*113.000A	112.810	(.0089)	-	NFW	----	10	10 +	10	117.520B	113.000A
										0	766	10893 -	62		
JAP YEN (EU) FIXING PRICE: Sep16 0.0099000															
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				(FUTURES SETT.	.00)										
AUG16 JAPAN YEN C EU															
930		----	----	6.28N		6.02-	26	1.000	----	----	30	UNCH	3.04B	.76A	
950		----	----	4.29N		4.02-	27	.999	----	----	96	UNCH	2.99B	.44A	
955		----	----	3.80N		3.53-	27	.997	----	----	30	UNCH	2.71B	.39A	
975		----	----	1.89N		1.59-	30	.930	----	----	51	UNCH	2.79B	.22A	
980		----	----	1.46N		1.16-	30	.854	----	----	1	UNCH	2.54B	.20A	
990		----	----	0.73N		.46-	27	.512	----	----	100	UNCH	2.33B	.15A	
TOTAL										0	308				
SEP16 JAPAN YEN C EU				(FUTURES SETT.	.009903 -	24.5)									
945		----	----	4.95N		4.68-	27	.908	----	----	2	UNCH	2.94B	.74A	
950		----	----	4.50N		4.23-	27	.883	----	----	39	UNCH	3.33B	.67A	
980		----	----	2.24N		1.99-	25	.622	----	----	48	UNCH	3.02B	.36A	
985		----	----	1.95N		1.71-	24	.565	----	----	30	UNCH	3.09B	.32A	
995		----	----	1.47N		1.25-	22	.455	----	----	30	UNCH	2.57B	.26A	
1000		----	----	1.27N		1.07-	20	.404	----	----	30	UNCH	2.34B	.24A	
1005		----	----	1.09N		.91-	18	.356	----	----	30	UNCH	2.12B	.21A	
1010		----	----	0.94N		.77-	17	.311	----	----	90	UNCH	1.93B	.19A	
1020		----	----	0.70N		.56-	14	.237	----	2	2	UNCH	1.60B	.15A	
1100		----	----	0.05N		.03-	1	.018	----	----	1	UNCH	.49B	.02A	
TOTAL										2	302				
OCT16 JAPAN YEN C EU				(FUTURES SETT.	.00)										
1020		----	----	1.38N		1.24-	14	.335	----	----	20	UNCH	2.08B	.51A	
1040		----	----	0.92N		.81-	11	.234	----	----	1	UNCH	1.53B	.34A	
TOTAL										0	21				
DEC16 JAPAN YEN C EU				(FUTURES SETT.	.009940 -	25.0)									
950		----	----	5.72N		5.51-	21	.747	----	----	2	UNCH	4.26B	1.15A	
1000		----	----	2.83N		2.66-	17	.482	----	----	2	UNCH	3.55B	.73A	
1025		----	----	1.94N		1.82-	12	.360	----	----	12	UNCH	2.59B	.54A	
TOTAL										0	16				
JAPAN YEN CALL				(FUTURES SETT.	.00)										
AUG16 JAPAN YEN CALL															
885		----	----	10.77N		10.53-	24	1.000	----	----	15	UNCH	11.37B	2.58A	
890		----	----	10.27N		10.03-	24	1.000	----	----	21	UNCH	10.87B	2.28A	
895		----	----	9.77N		9.53-	24	1.000	----	----	107	UNCH	10.37B	1.97A	
900		----	----	9.27N		9.03-	24	1.000	----	----	12	UNCH	9.88B	1.72A	
905		----	----	8.77N		8.53-	24	1.000	----	----	84	UNCH	9.38B	1.51A	
910		----	----	8.28N		8.03-	25	1.000	----	----	53	UNCH	8.89B	1.31A	
915		----	----	7.78N		7.53-	25	1.000	----	----	41	UNCH	8.39B	1.14A	
920		----	----	7.28N		7.03-	25	1.000	----	----	301	UNCH	7.91B	1.00A	
925		----	----	6.78N		6.53-	25	1.000	----	----	614	UNCH	7.42B	.87A	
930		----	----	6.28N		6.03-	25	1.000	----	----	314	UNCH	6.94B	.76A	
935		----	----	5.79N		5.53-	26	1.000	----	----	379	UNCH	6.47B	.66	
940		----	----	5.29N		5.03-	26	.999	----	----	837	UNCH	5.99B	.57A	
945		----	----	4.79N		4.53-	26	.999	----	----	711	UNCH	5.53B	.49	
950		----	----	4.30N		4.03-	27	.999	----	----	1173	UNCH	5.08B	.44A	
955		----	----	3.80N		3.53-	27	.997	----	----	1562	UNCH	4.64B	.38A	
960		----	----	3.31N		3.03-	28	.994	----	----	1769	UNCH	4.60	.32A	
965		----	----	2.82N		2.54-	28	.986	----	----	1036	UNCH	3.99B	.28	
970		----	----	2.35N		2.06-	29	.970	----	5	1323	UNCH	4.00	.24A	
975		----	----	1.89N		1.59-	30	.930	----	2	1054 -	2	3.22B	.21A	
980		----	----	1.46N		1.16-	30	.854	----	52	1365 -	22	2.87B	.18	
985		----	----	1.06N		.77-	29	.715	----	252	1365 +	2	2.63B	.15	
990		----	----	0.73N		.46-	27	.512	----	119	1692 +	6	2.34B	.12	
995		----	----	0.48N		.24-	24	.299	----	122	1611 +	31	2.07B	.09A	
1000		----	----	0.30N		.12-	18	.145	----	622	1921 +	209	1.83B	.05	
1005		----	----	0.18N		.06-	12	.063	----	93	451 +	3	1.61B	.01A	
1010		----	----	0.10N		.03-	7	.026	----	52	1872 -	7	1.42B	.02A	
1015		----	----	0.06N		.01-	4	.010	----	80	626 -	48	1.27B	.01A	
1020		----	----	0.03N		.01-	2	.005	----	3	613	UNCH	1.15B	.01A	
1025		----	----	0.02N		.00-	1	.002	----	20	953 -	3	1.05B	.01A	
1030		----	----	0.01N		.00-	1	.000	----	16	980 -	16	.95B	.00	
1035		----	----	0.01N		CAB	----	.000	----	----	1122	UNCH	.87B	.00	
1040		----	----	0.01N		CAB	----	.000	----	2	487	UNCH	.79B	.00	
1045		----	----	0.00N		CAB	----	----	----	----	616	UNCH	.73B	.00	
1050		----	----	0.00N		CAB	----	----	----	----	804	UNCH	.66B	.01	
1055		----	----	0.00N		CAB	----	----	----	----	285	UNCH	.61B	.00	
1060		----	----	----		CAB	----	----	----	----	327	UNCH	.56B	.00	
1065		----	----	----		CAB	----	----	----	----	407	UNCH	.51B	.00	
1070		----	----	----		CAB	----	----	----	----	251	UNCH	.47B	.01	
1075		----	----	----		CAB	----	----	----	----	249	UNCH	.43B	.00	
1080		----	----	----		CAB	----	----	----	----	327	UNCH	.40B	.01A	
1085		----	----	----		CAB	----	----	----	----	153	UNCH	.37B	.01A	
1090		----	----	----		CAB	----	----	----	----	132	UNCH	.34B	.01	
1095		----	----	----		CAB	----	----	----	----	59	UNCH	.31B	.01A	
1100		----	----	----		CAB	----	----	----	----	443	UNCH	.28B	.00	
1105		----	----	----		CAB	----	----	----	----	182	UNCH	.26B	.01A	
1110		----	----	----		CAB	----	----	----	----	235	UNCH	.24B	.02A	



JAPANESE YEN CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.



PRELIMINARY

PG33 BULLETIN #148@			JAPANESE YEN CALL OPTIONS										wed, Aug 03, 2016				PG33
JAPAN YEN	CALL																
JAPAN YEN CALL		(FUTURES SETT.	.00)														
1120	----	----	----	----	CAB	----	----	----	----	----	7	UNCH	.20B	.01A			
1130	----	----	----	----	CAB	----	----	----	----	----	8	UNCH	.13	.02A			
1135	----	----	----	----	CAB	----	----	----	----	----	8	UNCH	.09	.02A			
1140	----	----	----	----	CAB	----	----	----	----	----	22	UNCH	.08	.01A			
1145	----	----	----	----	CAB	----	----	----	----	----	10	UNCH	.07B	.01A			
1150	----	----	----	----	CAB	----	----	----	----	----	539	UNCH	.06B	.01A			
1155	----	----	----	----	CAB	----	----	----	----	----	1601	UNCH	.05B	.00			
TOTAL											1440	33129 +	153				
SEP16	JAPAN YEN CALL	(FUTURES SETT.	.009903	-	24.5)												
815	----	----	----	17.77N	17.53-	24	.999	----	----	----	1	UNCH	18.24B	2.68A			
820	----	----	----	17.27N	17.03-	24	.999	----	----	----	7	UNCH	17.74B	2.37A			
835	----	----	----	15.77N	15.53-	24	.999	----	----	----	4	UNCH	16.24B	1.78A			
840	----	----	----	15.27N	15.03-	24	.999	----	----	----	2	UNCH	15.74B	1.62A			
850	----	----	----	14.27N	14.03-	24	.999	----	----	----	31	UNCH	14.74B	1.35A			
860	----	----	----	13.27N	13.03-	24	.998	----	----	----	32	UNCH	13.74B	1.23A			
870	----	----	----	12.27N	12.03-	24	.996	----	----	----	18	UNCH	12.87B	1.04A			
875	----	----	----	11.78N	11.53-	25	.994	----	----	----	5	UNCH	12.37B	.95A			
880	----	----	----	11.28N	11.03-	25	.994	----	----	----	74	UNCH	11.87B	.85A			
885	----	----	----	10.78N	10.53-	25	.993	----	----	----	86	UNCH	11.38B	.80			
890	----	----	----	10.28N	10.03-	25	.991	----	----	4	316	UNCH	10.89B	.75A			
895	----	----	----	9.78N	9.54-	24	.990	----	----	----	60	UNCH	10.40B	.69A			
900	----	----	----	9.29N	9.04-	25	.987	----	----	----	58	UNCH	9.92B	.64A			
905	----	----	----	8.80N	8.54-	26	.987	----	----	----	251	UNCH	9.43B	.60A			
910	----	----	----	8.31N	8.05-	26	.984	----	----	----	168	UNCH	8.95B	.56A			
915	----	----	----	7.82N	7.55-	27	.980	----	----	----	383	UNCH	8.47B	.52A			
920	----	----	----	7.33N	7.06-	27	.974	----	----	----	380	UNCH	8.00B	.48A			
925	----	----	----	6.85N	6.57-	28	.968	----	----	----	762	UNCH	7.53B	.45A			
930	----	----	----	6.36N	6.09-	27	.956	----	----	----	765	UNCH	7.09	.42A			
935	----	----	----	5.89N	5.61-	28	.945	----	----	----	778	UNCH	6.62B	.74A			
940	----	----	----	5.41N	5.14-	27	.929	----	----	----	693	UNCH	6.18B	.69A			
945	----	----	----	4.95N	4.68-	27	.908	----	----	----	502	UNCH	5.75B	.73A			
950	----	----	----	4.50N	4.23-	27	.883	----	----	----	1120	UNCH	5.33B	.55			
955	----	----	----	4.07N	3.80-	27	.852	----	----	----	2237	UNCH	5.12B	.60A</			

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.



JAPANESE YEN CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.



PRELIMINARY

PG33 BULLETIN #148@			JAPANESE YEN CALL OPTIONS										wed, Aug 03, 2016		PG33	
JAPAN	YEN	CALL	(FUTURES SETT.	.00)												
JAPAN	YEN	CALL	JAPAN	YEN	CALL											
980	----	----	----	----	----	3.44N	3.24-	20	.601	----	----	20	UNCH	3.55B	1.42A	
985	----	----	----	----	----	3.16N	2.97-	19	.569	----	----	30	UNCH	3.28B	1.31A	
990	----	----	----	----	----	2.90N	2.72-	18	.537	----	----	107	UNCH	3.01B	1.21A	
995	----	----	----	----	----	2.66N	2.48-	18	.506	----	----	49	UNCH	2.76B	1.11A	
1000	----	----	----	----	----	2.45N	2.27-	18	.475	----	----	60	UNCH	2.54B	1.01A	
1005	----	----	----	----	----	2.24N	2.07-	17	.444	----	----	6	UNCH	2.33B	.93A	
1010	----	----	----	----	----	2.06N	1.90-	16	.415	----	12	36 +	12	2.13B	.85A	
1015	----	----	----	----	----	1.89N	1.73-	16	.387	----	----	25	UNCH	1.95B	.78A	
1020	----	----	----	----	----	1.73N	1.59-	14	.361	----	----	45	UNCH	1.79B	.72A	
1025	----	----	----	----	----	1.59N	1.45-	14	.336	----	----	20	UNCH	1.64B	.66A	
1030	----	----	----	----	----	1.45N	1.33-	12	.312	----	----	23	UNCH	1.51B	.61A	
1035	----	----	----	----	----	1.34N	1.22-	12	.290	----	35	40 +	35	1.38B	.56A	
1040	----	----	----	----	----	1.23N	1.12+	NEW	.269	----	34	34 +	34	1.27B	.52A	
1050	----	----	----	----	----	1.04N	.95+	NEW	.233	----	1	1 +	1	1.07B	.44A	
1055	----	----	----	----	----	0.96N	.87-	9	.216	----	----	39	UNCH	.99B	.41A	
1060	----	----	----	----	----	0.88N	.80-	8	.200	----	----	10	UNCH	.91B	.38A	
1065	----	----	----	----	----	0.81N	.74-	7	.186	----	----	16	UNCH	.84B	.35A	
1070	----	----	----	----	----	0.75N	.68-	7	.172	----	----	16	UNCH	.77B	.32A	
1075	----	----	----	----	----	0.69N	.63-	6	.160	----	----	31	UNCH	.71B	.30A	
1080	----	----	----	----	----	0.64N	.58-	6	.149	----	----	28	UNCH	.66B	.28A	
1085	----	----	----	----	----	0.59N	.54-	5	.139	----	----	16	UNCH	.61B	.26A	
1090	----	----	----	----	----	0.55N	.50-	5	.129	----	----	17	UNCH	.56B	.24A	
1095	----	----	----	----	----	0.50N	.46-	4	.119	----	----	15	UNCH	.52B	.22A	
1100	----	----	----	----	----	0.47N	.42-	5	.110	----	----	15	UNCH	.48B	.20A	
1110	----	----	----	----	----	0.40N	.36-	4	.095	----	----	9	UNCH	.41	.17A	
1115	----	----	----	----	----	0.37N	.33-	4	.088	----	----	4	UNCH	.38B	.16A	
1120	----	----	----	----	----	0.34N	.31-	3	.082	----	----	5	UNCH	.35B	.15A	
1125	----	----	----	----	----	0.32N	.28-	4	.075	----	----	5	UNCH	.32B	.14A	
1140	----	----	----	----	----	0.25N	.22-	3	.060	----	----	2	UNCH	.25B	.12A	
1155	----	----	----	----	----	0.20N	.17-	3	.047	----	----	20	UNCH	.19B	.09A	
1160	----	----	----	----	----	0.19N	.16-	3	.044	----	----	1	UNCH	.18	.09A	
TOTAL											82	1146 +	82			
DEC16	JAPAN	YEN CALL	(FUTURES SETT.	.009940 -	25.0)											
800	----	----	----	----	----	19.66N	19.41-	25	.988	----	----	72	UNCH	20.04B	5.52A	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
© Copyright CME Group Inc. All rights reserved.

PRELIMINARY															
PG33 BULLETIN #148@				JAPANESE YEN CALL OPTIONS							Wed, Aug 03, 2016			PG33	
JAPAN YEN CALL				(FUTURES SETT.											
JAPAN YEN	CALL	JAPAN YEN CALL													
1040	----	----	----	0.010026 -	23.5)	2.97N	2.90-	7	.391	----	----	104	UNCH	3.45B	1.78A
1045	----	----	----			2.83N	2.77-	6	.376	----	----	6	UNCH	3.31B	1.71A
1070	----	----	----			2.25N	2.19-	6	.308	----	----	30	UNCH	2.26B	1.38A
1075	----	----	----			2.15N	2.09-	6	.296	----	----	33	UNCH	2.16B	1.33A
1080	----	----	----			2.06N	2.00-	6	.285	----	----	6	UNCH	2.06B	1.28A
1085	----	----	----			1.97N	1.91-	6	.274	----	----	6	UNCH	1.97B	1.23A
1090	----	----	----			1.89N	1.83-	6	.263	----	----	18	UNCH	1.89B	1.18A
1095	----	----	----			1.81N	1.76-	5	.253	----	----	22	UNCH	1.81B	1.14A
1155	----	----	----			1.14N	1.11+	NEW	.163	----	4	4 +	4	1.13B	.75A
1160	----	----	----			1.10N	1.08-	2	.158	----	4	28 +	4	1.09B	.70
1165	----	----	----			1.06N	1.04-	2	.153	----	----	54	UNCH	1.05B	.70A
TOTAL											194	767 +	194		
WKJY-1J-C				(FUTURES SETT.											
SEP16	WKJY-1J-C			0.009903 -	24.5)	1.58N	1.34-	24	.509	----	1	25 +	1	1.68B	.79A
990	----	----	----			0.97N	.79-	18	.341	----	----	15	UNCH	1.04B	.45A
1005	----	----	----			0.30N	.22-	8	.111	----	----	25	24 -	1	.32B
TOTAL											26	64			.20A
WKJY-2J-C				(FUTURES SETT.											
AUG16	WKJY-2J-C			.00)		5.29N	5.03-	26	.995	----	----	53	UNCH	5.46B	1.36A
940	----	----	----			4.80N	4.53-	27	.990	----	----	118	UNCH	4.96B	1.18A
945	----	----	----			4.31N	4.04-	27	.984	----	----	77	UNCH	5.04B	1.01A
950	----	----	----			3.83N	3.55-	28	.974	----	----	84	UNCH	4.88B	.86A
955	----	----	----			3.36N	3.07-	29	.954	----	----	43	UNCH	4.46B	.73A
960	----	----	----			2.90N	2.60-	30	.921	----	----	129	UNCH	4.06B	.62A
965	----	----	----			2.47N	2.15-	32	.876	----	11	200 -	4	3.67B	.51A
970	----	----	----			2.06N	1.74-	32	.811	----	----	212	UNCH	3.30B	.42A
975	----	----	----			1.68N	1.36-	32	.722	----	11	216 -	11	2.96B	.35A
980	----	----	----			1.35N	1.04-	31	.618	----	----	147	UNCH	2.71B	.29A
985	----	----	----			1.05N	.77-	28	.509	----	2	50	UNCH	2.42B	.24A
990	----	----	----			0.81N	.56-	25	.401	----	97	170 +	86	2.16B	.19A
1000	----	----	----			0.61N	.40-	21	.306	----	3	129	UNCH	1.92B	.15A
1005	----	----	----			0.46N	.28-	18	.225	----	10	41	UNCH	1.70B	.12
1010	----	----	----			0.34N	.20-	14	.165	----	106	253 +	69	1.51B	.09
1015	----	----	----			0.25N	.14-	11	.118	----	----	63	UNCH	1.34B	.07A
1020	----	----	----			0.18N	.10-	8	.084	----	30	114	UNCH	1.19B	.06A
1025	----	----	----			0.13N	.07-	6	.059	----	----	53	UNCH	1.06B	.04A
1030	----	----	----			0.10N	.05-	5	.042	----	10	81 -	9	.95B	.03A
1035	----	----	----			0.07N	.03-	3	.029	----	9	131	UNCH	.85B	.02A
1045	----	----	----			0.04N	.02-	2	.015	----	----	52	UNCH	.68B	.01A
1050	----	----	----			0.03N	.01-	1	.011	----	----	25	UNCH	.61B	.00
1055	----	----	----			0.02N	.01-	1	.007	----	----	37	UNCH	.55B	.01A
1080	----	----	----			0.00N	CAB	----	.000	----	----	35	UNCH	.33B	.03A
TOTAL											289	2513 +	131		
WKJY-3J-C				(FUTURES SETT.											
AUG16	WKJY-3J-C			.00)		5.31N	5.05-	26	.981	----	----	3	UNCH	5.48B	1.46A
940	----	----	----			4.83N	4.56-	27	.969	----	----	31	UNCH	5.00B	1.28A
945	----	----	----			4.35N	4.07-	28	.956	----	----	99	UNCH	4.52B	1.11A
950	----	----	----			3.88N	3.60-	28	.933	----	----	93	UNCH	4.05B	.96A
955	----	----	----			3.43N	3.14-	29	.904	----	----	35	UNCH	3.59B	.84A
960	----	----	----			2.99N	2.71-	28	.863	----	----	6	UNCH	3.15B	.72A
965	----	----	----			2.57N	2.29-	28	.809	----	----	15	UNCH	2.73B	.60A
970	----	----	----			2.19N	1.91-	28	.745	----	----	15	UNCH	2.34B	.51A
975	----	----	----			1.84N	1.57-	27	.672	----	----	56	UNCH	1.98B	.43A
980	----	----	----			1.53N	1.26-	27	.591	----	----	48	UNCH	1.64B	.36A
985	----	----	----			1.25N	1.00-	25	.508	----	27	78 +	5	1.37B	.31A
990	----	----	----			1.02N	.79-	23	.428	----	----	35	UNCH	1.12B	.25A
995	----	----	----			0.82N	.62-	20	.353	----	19	39 +	17	.91B	.21A
1000	----	----	----			0.66N	.48-	18	.287	----	----	39	UNCH	.73B	.17A
1005	----	----	----			0.53N	.37-	16	.230	----	----	6	UNCH	.59B	.14A
1010	----	----	----			0.43N	.29-	14	.184	----	1	214	UNCH	.47B	.12A
1015	----	----	----			0.34N	.22-	12	.144	----	----	91	UNCH	.37B	.09A
1020	----	----	----			0.27N	.17+	NEW	.113	----	3	3 +	3	.30B	.08A
1025	----	----	----			0.22N	.13-	9	.088	----	----	1	UNCH	.23B	.06A
1030	----	----	----			0.14N	.08-	6	.054	----	----	1	UNCH	.14B	.04A
1045	----	----	----			0.11N	.06-	5	.041	----	----	3	UNCH	.12	.03A
TOTAL											50	911 +	25		
WKJY-4J-C				(FUTURES SETT.											
AUG16	WKJY-4J-C			.00)		4.87N	4.59-	28	.948	----	----	4	UNCH	5.03B	1.64A
945	----	----	----			4.40N	4.12-	28	.928	----	----	28	UNCH	4.56B	1.43A
950	----	----	----			3.95N	3.66-	29	.902	----	----	16	UNCH	4.11B	1.23A
955	----	----	----			3.51N	3.22-	29	.868	----	----	73	UNCH	3.67B	1.05A
960	----	----	----			3.09N	2.79-	30	.828	----	----	92	UNCH	3.24B	.89A
965	----	----	----			2.69N	2.40-	29	.775	----	----	36	UNCH	2.85B	.76A
970	----	----	----			2.32N	2.03-	29	.716	----	----	56	UNCH	2.46B	.64A
975	----	----	----			1.42N	1.17-	25	.509	----	30	62 +	30	1.53B	.39A
990	----	----	----			1.19N	.95-	24	.440	----	55	55 +	38	1.28B	.32A
995	----	----	----			0.99N	.77-	22	.375	----	----	81	UNCH	1.07B	.27A
1000	----	----	----			0.83N	.63-	20	.317	----	----	43	UNCH	.89B	.23A
1010	----	----	----			0.69N	.51-	18	.266	----	1	8 +	1	.74B	.19A
1015	----	----	----			0.57N	.42-	15	.223	----	----	28	UNCH	.61B	.16A
1020	----	----	----			0.47N	.34-	13	.185	----	----	2	UNCH	.50B	.12
TOTAL											86	584 +	69		

** Option prices quoted per Daily Information Bulletin convention. For example, a Japanese Yen option price of 1.53 on this page is equivalent to 1.53 x 0.0001 = 0.000153 when the price is quoted in full. The cash price of the option is 0.000153 x 12,500,000 (contract size) = \$1,912.50.**