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CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.
Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticssupport@cmegroup.com



FINAL

PG33 BULLETIN #195@

JAPANESE YEN CALL OPTIONS

Fri, Oct 09, 2009 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:	OCT09	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
JAPAN YEN FUT			12/14		03/15	06/14	09/13
JAPAN YEN OPT	10/09	11/06	12/04	01/08	03/05	06/04	09/03
WKJY-1J-C	10/02						
WKJY-2J-C		11/13					
WKJY-3J-C	10/16						
WKJY-4J-C	10/23						
WKJY-5J-C	10/30						
JAPAN YEN OPT (EUR)	10/09	11/06	12/04	01/08	03/05	06/04	09/03
J YEN WK 1 (EUR)	10/02						
J YEN WK 2 (EUR)		11/13					
J YEN WK 3 (EUR)	10/16						
J YEN WK 4 (EUR)	10/23						
J YEN WK 5 (EUR)	10/30						

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 09							
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5	
1J	OCT09	845-1350		845-1370	845-1370	845-1380	
	NOV09		845-1380				
1Y	OCT09	845-1350		845-1370	845-1370	845-1370	
	NOV09		845-1380				
1H	OCT09	1020-1500		1020-1500	1020-1500	1020-1500	
	NOV09		1020-1500				
	OCT09	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
OJ	820-1300	845-1350	845-1380	850-1300	850-1300	875-1360	930-1285
YJ	820-1300	845-1350	845-1380	850-1300	850-1300	875-1360	930-1285
ZO	1020-1500	1020-1500	1020-1500	1110-1500	1110-1500	1155-1495	1175-1465

JAPANESE YEN FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
				RECIPROCAL				HIGH	LOW
JAPAN YEN FUT									
DEC09	0.011248	.011248	.011150A	0.011150A	.011134 (89.81) -	167 925	114381	121740 + 1304	.011368 .009446A
MAR10	----	----	----	0.011310N	.011143 (89.74) -	167 ----	36	136 UNCH	.011373B .010276
JUN10	----	----	----	0.011324N	.011159 (89.61) -	165 ----	----	10 - 3	.011370B .010325
SEP10	----	----	----	0.011348N	.011184 (89.41) -	164 ----	----	21 UNCH	.011053 .010452
TOTAL JAPAN YEN FUT						925	114417	121907 + 1301	
EC/3Y CROSS RT									
DEC09	130.820	132.170	130.650A	----	132.090 (.0076) +	135	1153	478 7352 + 569	135.820B 128.970A
TOTAL EC/3Y CROSS RT						1631	478	7352 + 569	

JAP YEN (EU) FIXING PRICE: Dec09 0.0111960

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
WKJY-3J-C											
OCT09	WKJY-3J-C			(FUTURES SETT. .00)							
1110	0.95	.95	.95	0.95	.92- 133 .565	----	----	290	462 + 169	.95 .95	
1115	----	----	----	1.90N	.72- 118 .477	----	----	----	2 UNCH	1.29B .70A	
1125	----	----	----	1.25N	.38- 87 .323	----	----	----	10 - 20	1.14B .38A	
1130	----	----	----	0.98N	.27- 71 .260	----	----	----	2 UNCH	1.19B .28A	
1140	----	----	----	0.55N	.18- 37 .185	----	----	1	292 UNCH	.85B .16A	
TOTAL								291	768 + 149		
JAPAN YEN CALL				(FUTURES SETT. .00)							
OCT09	JAPAN YEN CALL										
930	----	----	----	20.01N	18.34- 167 1.000	1	----	----	1	13.22 13.22	
960	----	----	----	17.01N	15.34- 167 1.000	1	----	----	1	14.32B ----	
990	----	----	----	14.01N	12.34- 167 1.000	1	----	----	1	14.05B 4.74A	
1015	----	----	----	11.51N	9.84- 167 1.000	2	----	----	2	11.55B 2.87A	
1020	----	----	----	11.01N	9.34- 167 1.000	1	----	----	1	11.05B 2.62A	
1025	----	----	----	10.51N	8.84- 167 1.000	8	----	----	8	10.55B 2.40A	
1040	----	----	----	9.01N	7.34- 167 1.000	5	----	----	5	9.05B 3.00A	
1045	----	----	----	8.51N	6.84- 167 1.000	10	----	----	10	8.55B 2.02A	
1050	----	----	----	8.01N	6.34- 167 1.000	14	----	----	14	8.05B 1.49A	
1055	----	----	----	7.51N	5.84- 167 1.000	1	----	----	1	7.55B 1.35A	
1060	----	----	----	7.01N	5.34- 167 1.000	39	6	----	40	7.37 1.22	
1065	----	----	----	6.51N	4.84- 167 1.000	41	----	----	41	6.55B 1.75A	
1070	----	----	----	6.01N	4.34- 167 1.000	338	5	----	342	6.26 1.01A	
1075	----	----	----	5.51N	3.84- 167 1.000	35	----	----	35	5.55B .92A	
1080	----	----	----	5.01N	3.34- 167 1.000	252	----	----	252	5.25 .84A	
1085	----	----	----	4.51N	2.84- 167 1.000	32	1	----	32	4.55B 1.17A	
1090	----	----	----	4.01N	2.34- 167 1.000	199	5	----	216	4.34 .70A	
1095	----	----	----	3.51N	1.84- 167 1.000	138	1	----	139	3.66 .63A	
1100	----	----	----	3.01N	1.34- 167 1.000	537	53	----	537	3.13 .58A	
1105	----	----	----	2.51N	.84- 167 1.000	138	----	----	138	2.55B .53A	
1110	----	----	----	2.01N	.34- 167 1.000	557	18	----	560	2.64B .41	
1115	----	----	----	1.53N	CAB ----	----	35	----	438	1.75B .02	
1120	----	----	----	1.06N	CAB ----	----	299	----	572	2.33B .02	
1125	----	----	----	0.67N	CAB ----	----	36	----	198	1.37B .02	
1130	0.07	.07	*.07	0.07	CAB ----	----	139	----	996	2.07B .01	
1135	----	----	----	0.19N	CAB ----	----	5	----	372	1.23B .01	
1140	----	----	*.03A	0.03A	CAB ----	----	2	----	471	1.83B .01A	
1145	----	----	----	0.03N	CAB ----	----	----	----	292	.84 .01A	
1150	----	----	----	0.02N	CAB ----	----	----	----	1146	1.62B .01A	
1155	----	----	----	0.01N	CAB ----	----	----	----	196	1.52B .01	
1160	----	----	----	0.00N	CAB ----	----	----	----	463	1.44B .02	
1165	----	----	----	----	CAB ----	----	----	----	206	1.35B .02	
1170	----	----	----	----	CAB ----	----	----	----	358	.39 .01	
1175	----	----	----	----	CAB ----	----	----	----	107	.34B .01	
1180	----	----	----	----	CAB ----	----	----	----	114	1.13B .02A	
1185	----	----	----	----	CAB ----	----	----	----	174	.11B .02A	
1190	----	----	----	----	CAB ----	----	----	----	449	.11 .02A	
1195	----	----	----	----	CAB ----	----	----	----	2	.35 .02A	
1200	----	----	----	----	CAB ----	----	----	----	222	.90B .02	
1205	----	----	----	----	CAB ----	----	----	----	10	.57B .05A	
1210	----	----	----	----	CAB ----	----	----	----	24	.65B .02	
1215	----	----	----	----	CAB ----	----	----	----	50	.77B .04A	
1220	----	----	----	----	CAB ----	----	----	----	8	.23B .06A	
1225	----	----	----	----	CAB ----	----	----	----	120	.69B .01	
1230	----	----	----	----	CAB ----	----	----	----	607	.38 .01	
1240	----	----	----	----	CAB ----	----	----	----	300	.04 .02A	
1250	----	----	----	----	CAB ----	----	----	----	5	.13B .04A	
1260	----	----	----	----	CAB ----	----	----	----	300	.03 .03A	
1270	----	----	----	----	CAB ----	----	----	----	300	.05 .03A	
1280	----	----	----	----	CAB ----	----	----	----	4	.28B .09A	
1300	----	----	----	----	CAB ----	----	----	----	304	.29B .01	
TOTAL								605	0 - 11184		
NOV09	JAPAN YEN CALL			(FUTURES SETT. .00)							
880	----	----	----	25.01N	23.34- 167 .997	----	----	----	1 UNCH	20.32 20.32	
980	----	----	----	15.01N	13.34- 167 .995	----	----	----	1 UNCH	----	
1010	----	----	----	12.01N	10.34- 167 .994	----	----	----	3 UNCH	12.05B 5.65A	
1020	----	----	----	11.01N	9.35- 166 .987	----	----	----	2 UNCH	11.05B 4.90A	
1030	----	----	----	10.02N	8.36- 166 .979	----	----	----	7 UNCH	10.05B 4.20A	
1060	----	----	----	7.09N	5.50- 159 .907	----	----	----	8 UNCH	7.15B 2.36A	
1070	----	----	----	6.15N	4.61- 154 .859	----	----	----	368 UNCH	6.20B 2.65A	
1075	----	----	----	5.69N	4.19- 150 .829	----	----	----	20 UNCH	5.75B 1.84A	
1080	----	----	----	5.25N	3.79- 146 .795	----	----	----	33 UNCH	5.30B 1.61A	

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Table with columns: JAPAN NOV09, YEN CALL JAPAN, YEN CALL, (FUTURES SETT. .00), and various numerical data points for call options.

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DATE	YEN CALL	YEN CALL	(FUTURES SETT.)											
JAPAN MAR10	YEN CALL	YEN CALL	(FUTURES SETT.)	.011143	-	167.0								
1300	----	----	----	----	0.87N		.71-	16	.115	----	----	214	UNCH	1.24 .47
TOTAL JUN10	JAPAN YEN CALL	JAPAN YEN CALL	(FUTURES SETT.)	.011159	-	165.0						107	2745 -	67
1110	----	----	----	----	6.29N		5.30-	99	.541	----	----	10	UNCH	----
1160	----	----	----	----	4.35N		3.63-	72	.399	----	----	10	UNCH	----
1200	----	----	----	----	3.31N		2.75-	56	.313	----	----	66	UNCH	----
1300	----	----	----	----	1.80N		1.51-	29	.177	----	----	1	UNCH	1.50 1.50
1310	----	----	----	----	1.70N		1.41-	29	.167	----	----	1	UNCH	1.42 1.42
1320	----	----	----	----	1.60N		1.32-	28	.157	----	----	1	UNCH	1.25 1.25
1340	----	----	----	----	1.39N		1.13-	26	.138	----	----	5	UNCH	1.28 1.10
1360	----	----	----	----	1.20N		.96-	24	.120	----	----	1	UNCH	1.00 1.00
TOTAL JAPAN	YEN C EU	YEN C EU	(FUTURES SETT.)	.000								0	95	
OCT09	----	----	----	----	9.01N		7.96-	105	1.000	20	----	----	20	4.78B 3.30
1045	----	----	----	----	8.51N		7.46-	105	1.000	20	----	----	20	4.37B 2.98
1080	----	----	----	----	5.01N		3.96-	105	1.000	8	----	----	8	2.85B 1.22A
1100	----	----	----	----	3.01N		1.96-	105	1.000	50	----	----	50	2.22B .57A
1105	----	----	----	----	2.51N		1.46-	105	1.000	103	----	----	103	1.99B 1.18A
1110	----	----	----	----	2.01N		.96-	105	1.000	7	----	----	7	1.93B .42
1115	----	----	----	----	1.52N		.46-	106	----	50	----	----	50	1.49B .65A
1120	----	----	----	----	1.06N						----	----	14	1.57B .06A
1130	----	----	----	----	0.38N						2	----	14	1.41B .01A
1135	----	----	----	----	0.19N							----	48	.68B .01A
1140	----	----	----	----	0.08N						1	----	12	1.00B .01A
1150	----	----	----	----	0.02N							----	14	.68B .01A
1160	----	----	----	----	0.00N							----	1	.44B .02A
1165	----	----	----	----								----	1	.35B .02A
1170	----	----	----	----								----	130	.26B .01A
1175	----	----	----	----								----	100	.20B .02A
1180	----	----	----	----								----	50	.15B .02A
1185	----	----	----	----								----	50	.11B .02A
1190	----	----	----	----								----	50	.07B .02A
1200	----	----	----	----								----	5	.49 .07A
1215	----	----	----	----								----	50	.72B .03A
TOTAL NOV09	JAPAN YEN C EU	JAPAN YEN C EU	(FUTURES SETT.)	.000								3	0 -	797
1070	----	----	----	----	6.14N		4.61-	153	.859	----	----	50	UNCH	3.27B 2.65A
1095	----	----	----	----	4.01N		2.72-	129	.674	----	----	10	UNCH	2.60B 1.91A
1100	----	----	----	----	3.63N		2.41-	122	.629	----	----	50	UNCH	3.38B 1.43A
1105	----	----	----	----	3.28N		2.13+	NEW	.584	----	43	43 +	43	2.99B 2.35A
1115	----	----	----	----	2.63N		1.64-	99	.493	----	----	38	UNCH	3.03B 1.65A
1120	----	----	----	----	2.35N		1.43-	92	.450	----	----	20	UNCH	2.72B 1.09A
1130	----	----	----	----	1.85N		1.08-	77	.368	----	----	16	UNCH	2.17B 1.08A
1135	----	----	----	----	1.63N		.94-	69	.331	----	----	51	UNCH	2.10B .66A
1140	----	----	----	----	1.44N		.81-	63	.296	----	----	3	UNCH	1.72B .81A
1145	----	----	----	----	1.27N		.70-	57	.265	----	----	14	UNCH	1.70B .52A
1150	----	----	----	----	1.12N		.60-	52	.235	----	----	1	UNCH	1.34B .60
1170	----	----	----	----	0.65N		.34-	31	.147	----	----	20	UNCH	.99B .34A
TOTAL DEC09	JAPAN YEN C EU	JAPAN YEN C EU	(FUTURES SETT.)	.011134	-	167.0						44	320 +	43
1095	----	----	----	----	4.51N		3.35-	116	.632	----	----	57	UNCH	4.28B 2.51A
1100	----	----	----	----	4.18N		3.07-	111	.599	----	6	45 +	6	4.15B 2.33A
1105	----	----	----	----	3.87N		2.81-	106	.566	----	----	50	UNCH	4.26B 2.78A
1110	----	----	----	----	3.57N		2.57-	100	.533	----	----	12	UNCH	3.94B 1.18
1115	----	----	----	----	3.29N		2.35-	94	.500	----	----	23	UNCH	3.65B 2.36A
1120	----	----	----	----	3.03N		2.15-	88	.469	----	----	100	UNCH	3.37B 1.09A
1130	----	----	----	----	2.56N		1.79-	77	.409	----	115	59 +	3	2.94B .99A
1135	----	----	----	----	2.35N		1.63-	72	.381	----	----	100	UNCH	2.72B .94A
1140	----	----	----	----	2.16N		1.49-	67	.355	----	----	54	UNCH	2.59B .90A
1145	----	----	----	----	1.98N		1.36-	62	.330	----	----	23	UNCH	2.47B .86A
1150	----	----	----	----	1.82N		1.23-	59	.306	----	----	49	UNCH	2.36B .82A
1155	----	----	----	----	1.67N		1.12-	55	.283	----	----	30	UNCH	2.00B .84A
1160	----	----	----	----	1.53N		1.02-	51	.262	----	----	50	UNCH	2.15B .74
1170	----	----	----	----	1.28N		.85-	43	.225	----	----	3	UNCH	1.96B .69A
1180	----	----	----	----	1.07N		.70-	37	.191	----	----	1	UNCH	1.22B .72A
1190	----	----	----	----	0.90N		.59-	31	.164	----	----	112	UNCH	1.82B .56A
1200	----	----	----	----	0.77N		.50-	27	.141	----	----	25	UNCH	1.69B .45A
1205	----	----	----	----	0.71N		.46-	25	.131	----	----	1	UNCH	1.63B .48A
1210	----	----	----	----	0.65N		.42-	23	.121	----	----	3	UNCH	1.10 .44A
1215	----	----	----	----	0.60N		.38-	22	.111	----	----	10	UNCH	1.07 .36A
1220	----	----	----	----	0.55N		.35-	20	.103	----	----	5	UNCH	.79 .37A
1225	----	----	----	----	0.51N		.32-	19	.095	----	----	2	UNCH	.99 .33A
1230	----	----	----	----	0.47N		.29-	18	.087	----	----	104	UNCH	1.34B .32A
1240	----	----	----	----	0.39N		.23-	16	.072	----	----	345	UNCH	.51B .31A
1250	----	----	----	----	0.32N		.18-	14	.058	----	----	10	UNCH	.37B .28A
1255	----	----	----	----	0.29N		.16-	13	.052	----	----	50	UNCH	1.05B .76A
1265	----	----	----	----	0.23N		.12-	11	.041	----	----	150	UNCH	.95 .86A
1275	----	----	----	----	0.18N		.09-	9	.032	----	----	50	UNCH	.87 .87
TOTAL MAR10	JAPAN YEN C EU	JAPAN YEN C EU	(FUTURES SETT.)	.011143	-	167.0						121	1523 +	9
1135	----	----	----	----	3.97N		3.20-	77	.440	----	----	4	UNCH	4.17B 2.55A
1220	----	----	----	----	1.79N		1.43-	36	.219	----	----	1	3 -	1 1.87B 1.31A
TOTAL												1	7 -	1

** 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.**