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FINAL

PG33 BULLETIN #213@

JAPANESE YEN CALL OPTIONS

Wed, Nov 04, 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:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
JAPAN YEN FUT		12/14		03/15	06/14	09/13
JAPAN YEN OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKJY-2J-C	11/13	12/11				
WKJY-3J-C	11/20					
WKJY-4J-C	11/27					
JAPAN YEN OPT (EUR)	11/06	12/04	01/08	03/05	06/04	09/03
J YEN WK 2 (EUR)	11/13	12/11				
J YEN WK 3 (EUR)	11/20					
J YEN WK 4 (EUR)	11/27					

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04

	NOV09	WEEK 2	WEEK 3	WEEK 4
1J	NOV09	845-1380	845-1380	845-1380
	DEC09	850-1300		
1Y	NOV09	845-1380	845-1380	845-1380
	DEC09	850-1300		
1H	NOV09	1020-1505	1020-1505	1020-1505
	DEC09	1020-1505		

	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
OJ	845-1350	845-1380	850-1350	850-1300	875-1360	930-1300
YJ	845-1350	845-1380	850-1350	850-1300	875-1360	930-1300
ZO	1020-1505	1020-1505	1110-1500	1110-1500	1155-1495	1175-1495

JAPANESE YEN FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
JAPAN YEN FUT											
DEC09	0.011032	.011032	.011032	0.011032	.011014 ( 90.79) -	59	666	109427 -	131	.011368	.009446A
MAR10				0.011080N	.011021 ( 90.74) -	59	285	578 +	295	.011373B	.010276
JUN10				0.011091N	.011032 ( 90.65) -	59	2	15 +	1	.011370B	.010325
SEP10				0.011111N	.011052 ( 90.48) -	59		21	UNCH	.011053	.010452
TOTAL JAPAN YEN FUT						951	102372	110041 +	165		
EC/JY CROSS RT											
DEC09	133.250	135.800	132.480A	----	135.240 ( .0074) +	248	1	7395 -	20	138.430B	128.970A
TOTAL EC/JY CROSS RT							1183	7395 -	20		

JAP YEN (EU) FIXING PRICE: Dec09 0.0110110

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 CALL												
NOV09				(FUTURES SETT. .00)								
880				22.73N	22.14- 59 .998				1	UNCH	20.32	20.32
970				13.73N	13.14- 59 .996				2	UNCH		
980				12.73N	12.14- 59 .996				2	UNCH		
1010				9.73N	9.14- 59 .995				1	UNCH	12.05B	5.65A
1020				8.73N	8.14- 59 .995				2	UNCH	11.05B	4.90A
1030				7.73N	7.14- 59 .994				3	UNCH	10.05B	4.20A
1060				4.73N	4.15- 58 .985				6	UNCH	7.15B	2.36A
1070				3.74N	3.16- 58 .964				291	UNCH	6.20B	1.94A
1075				3.25N	2.67- 58 .949				21	UNCH	5.75B	1.61A
1080				2.77N	2.20- 57 .916			3	35 -	3	5.30B	1.26
1085				2.31N	1.75- 56 .860			5	119 -	5	4.88B	1.03
1090				1.86N	1.33- 53 .780			9	171 -	4	4.48B	.82A
1095				1.46N	.96- 50 .671			17	68 -	8	4.08B	.64A
1100				1.11N	.67- 44 .539			249	570 +	14	3.80	.41
1105				0.81N	.44- 37 .408			24	105 +	10	3.39B	.29
1110				0.57N	.28- 29 .291			132	327 -	73	3.17B	.23A
1115				0.39N	.17- 22 .196			19	88	UNCH	3.04B	.14
1120				0.26N	.10- 16 .126			114	283 -	102	2.73B	.10
1125				0.17N	.06- 11 .080			2	383 -	9	2.52B	.07A
1130				0.11N	.03- 7 .049			51	213 -	32	2.33B	.04
1135				0.07N	.02- 5 .029			130	130	UNCH	2.10B	.03A
1140				0.04N	.01- 3 .015			6	284 +	6	1.90B	.01
1145				0.03N	.00- 2 .008			6	149 -	2	1.71B	.01
1150				0.02N				9	727 -	9	1.54B	.01
1155				0.01N	CAB				235	UNCH	1.38B	.01
1160				0.00N	CAB				886	UNCH	1.24B	.01
1165				0.00N	CAB				156	UNCH	1.11B	.01
1170					CAB				493	UNCH	1.00B	.01
1175					CAB			20	47 -	2	.89B	.01
1180					CAB				170	UNCH	.79B	.01
1185					CAB				248	UNCH	.69B	.01
1190					CAB				1018	UNCH	.61B	.02
1195					CAB			5	607 -	5	.55B	.00
1200					CAB				570	UNCH	.50	.01
1205					CAB				51	UNCH	.41B	.03
1210					CAB				287	UNCH	.36B	.03A
1215					CAB				444	UNCH	.33	.02
1220					CAB				346	UNCH	.26	.01
1225					CAB				103	UNCH	.20	.06A
1230					CAB				429	UNCH	.20B	.02
1235					CAB				51	UNCH	.17	.04A
1240					CAB				418	UNCH	.15B	.01
1250					CAB				47	UNCH	.14	.02
1260					CAB				312	UNCH	.09	.01
1265					CAB				1350	UNCH	.17	.02A
1270					CAB				1103	UNCH	.10	.01
1280					CAB				601	UNCH	.06	.04
1285					CAB				500	UNCH	.04	.03
1290					CAB				1	UNCH	.03	.03
1300					CAB				607	UNCH	.08	.03
1310					CAB				300	UNCH	.04	.04A
TOTAL DEC09								671	15361 -	224		
995				11.23N	10.65- 58 .990				1	UNCH	11.25B	10.40A
1000				10.74N	10.15- 59 .988				2	UNCH	13.05B	8.10A
1005				10.24N	9.66- 58 .985				20	UNCH	12.55B	4.47A
1010				9.75N	9.16- 59 .982				19	UNCH	12.10B	4.18A
1015				9.26N	8.67- 59 .976				10	UNCH	11.60B	3.91A
1020				8.77N	8.18- 59 .971				4	UNCH	11.10B	3.55A
1025				8.28N	7.70- 58 .961				25	UNCH	10.60B	3.55A
1030				7.80N	7.23- 57 .952				2	UNCH	10.10B	3.13A
1035				7.32N	6.75- 57 .942				3	UNCH	9.65B	2.93A
1040				6.85N	6.28- 57 .928				9	UNCH	9.15B	2.76A
1045				6.38N	5.82- 56 .911				14	UNCH	8.70B	2.59A
1050				5.92N	5.37- 55 .891				10	UNCH	8.20B	2.44A
1055				5.47N	4.93- 54 .868				11	UNCH	7.75B	2.29A
1060				5.03N	4.51- 52 .840				129	UNCH	7.47A	2.16A
1070				4.20N	3.71- 49 .775				55	UNCH	6.45B	1.91A
1080				3.44N	2.99- 45 .697				622	UNCH	5.65B	1.71A
1085				3.09N	2.67- 42 .654				89	UNCH	5.32B	1.86A
1090				2.77N	2.37- 40 .610			3	139 +	1	4.96B	1.52A
1095				2.46N	2.09- 37 .565				62	UNCH	4.63B	1.45A
1100				2.19N	1.84- 35 .520				497	UNCH	4.30B	1.27A
1105				1.93N	1.62- 31 .476			53	184 +	48	4.26B	1.12A
1110				1.70N	1.41- 29 .432			4	601	UNCH	3.94B	.96

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Wed, Nov 04, 2009 PG33

Table with columns: JAPAN DEC09, YEN CALL, JAPAN YEN CALL, (FUTURES SETT. 0.011014 - 59.0), 1.23- 26 .391, 5 88 + 5, 3.65B .86A, 1115 1.30N 1.07- 23 .352, 23 769 + 17, 3.37B .75A, 1120 1.14N 0.92- 22 .314, 16 156 + 9, 3.18B .65A, 1125 0.99N 0.80- 19 .280, 3 234 + 1, 2.95B .56, 1130 0.86N 0.68- 18 .247, 1 103 + 1, 2.74B .50A, 1135 0.74N 0.59- 15 .219, 14 449 - 43, 2.61B .41, 1140 0.64N 0.50- 14 .192, 45 147 UNCH 2.50B .38A, 1145 0.56N 0.43- 13 .169, 5 731 + 30, 2.39B .30, 1150 0.48N 0.37- 11 .148, 5 264 + 3, 2.26B .28, 1155 0.41N 0.31- 10 .128, 16 426 + 1, 2.18B .23, 1160 0.35N 0.26- 9 .110, 268 UNCH 2.08B .20, 1165 0.30N 0.22- 8 .095, 44 2154 + 43, 1.98B .16, 1170 0.26N 0.19- 7 .083, 2 332 + 1, 1.88B .16A, 1175 0.22N 0.16- 6 .071, 9 473 UNCH 1.87B .13A, 1180 0.18N 0.13- 5 .060, 2 172 UNCH 1.87B .14A, 1185 0.15N 0.11- 4 .051, 4 296 UNCH 1.83B .08, 1190 0.12N 0.09- 3 .043, 385 UNCH 1.77 .09A, 1195 0.08 0.08 0.07- 3 .034, 2 1226 + 2, 1.68B .08, 1200 0.08N 0.06- 2 .030, 203 UNCH 1.64B .05, 1205 0.07N 0.05- 2 .025, 1 186 + 1, 1.58B .05, 1210 0.06N 0.04- 2 .020, 633 UNCH 1.52B .05, 1215 0.05N 0.03- 2 .016, 314 UNCH 1.46B .04, 1220 0.04N 0.02- 1 .013, 34 UNCH .72B .03A, 1225 0.03N 0.02- 1 .011, 465 UNCH 1.34B .02A, 1230 0.02N 0.01- 1 .008, 16 UNCH 1.28B .03A, 1235 0.02N 0.01- 1 .006, 802 UNCH 1.34 .02, 1240 0.01N 0.01- 0 .005, 151 UNCH 1.17B .02, 1245 0.01N 0.00- 0 .003, 7 1775 UNCH 4.20 .01, 1250 0.01N 0.00- 0 .003, 70 UNCH 1.05B .03A, 1255 0.00N CAB ---- .003, 688 UNCH 1.00B .03A, 1260 0.00N CAB ---- .003, 100 UNCH .95B .02A, 1265 CAB ---- .002, 587 UNCH .89B .01, 1270 CAB ---- .002, 50 UNCH .89 .02A, 1275 CAB ---- .002, 1 432 UNCH 1.12 .00, 1280 CAB ---- .002, 3 UNCH .82 .02A, 1285 CAB ---- .002, 7 UNCH .69B .01, 1290 CAB ---- .002, 15 UNCH .71B .02, 1295 CAB ---- .002, 664 UNCH .75 .01, 1300 CAB ---- .002, 680 UNCH .63 .01, 1305 CAB ---- .002, 924 UNCH .55 .01, 1310 CAB ---- .002, 627 UNCH .42 .01, 1315 CAB ---- .002, 300 UNCH .03 .03, 1320 CAB ---- .002, 600 UNCH .04 .04, 1325 CAB ---- .002, 300 UNCH .02 .02, 1330 258 21807 + 102, 1335 9.02N 8.47- 55 .911, 1 UNCH ----, 1340 8.11N 7.57- 54 .884, 4 UNCH ----, 1345 7.23N 6.71- 52 .849, 3 UNCH ----, 1350 4.86N 4.42- 44 .705, 7 UNCH 4.76B 3.80A, 1355 3.32N 2.95- 37 .555, 16 UNCH 3.58B 2.21A, 1360 2.59N 2.28- 31 .464, 8 10 + 9, 3.59B 1.70A, 1365 2.38N 2.08- 30 .435, 10 UNCH 2.59B 1.56A, 1370 2.01N 1.74- 27 .380, 10 UNCH 2.19B 1.30A, 1375 1.84N 1.59- 25 .355, 297 UNCH 2.83B 1.19A, 1380 1.55N 1.32- 23 .306, 20 UNCH 2.45B .99A, 1385 1.30N 1.09- 21 .263, 34 UNCH 2.11B .82, 1390 1.19N .99- 20 .243, 1 5 + 1, 1.96B .76A, 1395 1.08N .90- 18 .224, 55 UNCH 1.30B .70A, 1400 0.99N .82- 17 .207, 7 UNCH 1.69B .64A, 1405 0.91N .75- 16 .192, 9 UNCH .98B .71A, 1410 0.83N .68- 15 .176, 9 UNCH 1.01B .54A, 1415 0.76N .61- 15 .161, 5 UNCH .94B .53A, 1420 0.69N .55- 14 .148, 12 UNCH .86B .49A, 1425 0.63N .50- 13 .136, 33 UNCH .79B .45A, 1430 0.57N .45- 12 .124, 9 UNCH .75 .42A, 1435 0.52N .41- 11 .114, 35 UNCH .98B .36, 1440 0.42N .34- 8 .096, 27 UNCH .84B .33A, 1445 0.34N .28- 6 .081, 4 UNCH .36B .28A, 1450 0.31N .25- 6 .073, 10 UNCH .65B .20, 1455 0.25N .20- 5 .060, 7 UNCH .44B .21A, 1460 0.22N .18- 4 .054, 6 UNCH .60 .13, 1465 0.20N .16- 4 .049, 3 UNCH .49 .17A, 1470 0.18N .14- 4 .044, 5 52 UNCH .42B .11, 1475 0.16N .12- 4 .038, 10 UNCH .17 .17, 1480 0.14N .10- 4 .033, 32 UNCH .13 .06, 1485 0.12N .09- 3 .030, 10 UNCH .14 .14, 1490 0.10N .07- 3 .023, 2 UNCH .28 .17A, 1495 0.09N .06- 3 .020, 20 UNCH .07B .04, 1500 0.04 #.04 .04 0.04 0.05- 3 .017, 300 301 + 300 .08 .04, 1505 0.07N .04- 2 .016, 300 UNCH .05B .04, 1510 0.06N .04- 2 .014, 300 UNCH .04B .03, 1515 0.05N .03- 1 .012, 602 UNCH .21 .03, 1520 0.04N .03- 1 .011, 300 UNCH .03 .03, 1525 0.03N .02- 1 .009, 300 UNCH .03 .03, 1530 0.02N .02- 0 .007, 330 UNCH .04 .04, 1535 0.02N .01- 0 .005, 300 UNCH .05 .05, 1540 0.02N .01- 1 .004, 300 UNCH .06 .06, 1545 0.01N .01- 0 .004, 300 UNCH .06 .06, 1550 0.01N .00- 0 .002, 300 UNCH .07 .07, 314 4407 + 310, 1555 8.68N 8.15- 53 .810, 2 UNCH 7.39B 7.48A, 1560 7.90N 7.38- 52 .776, 3 UNCH 8.86B 6.71A, 1565 7.15N 6.65- 50 .739, 1 UNCH 8.15B 4.10A, 1570 5.81N 5.35- 46 .656, 1 UNCH 6.92B 4.56A, 1575 5.20N 4.77- 43 .613, 32 UNCH 6.76B 3.17A, 1580 4.92N 4.50- 42 .591, 56 UNCH 6.46B 3.66A, 1585 4.65N 4.25- 40 .569, 57 UNCH 6.18B 3.45A, 1590 4.40N 4.00+ NEW 547, 50 50 + 50, 3.80A, 1595 4.16N 3.77- 39 .525, 573 615 + 540, 5.63B 2.71A, 1600 3.92N 3.55- 37 .504, 25 UNCH 4.08B 3.78A, 1605 3.70N 3.35- 35 .483, 3 UNCH 5.31B 2.71A, 1610 3.30N 2.97- 33 .442, 1 3 UNCH 4.17B 2.41A, 1615 3.11N 2.80- 31 .422, 15 UNCH 4.57B 2.27A, 1620 2.94N 2.63- 31 .403, 41 UNCH 4.38B 2.15, 1625 2.61N 2.33- 28 .367, 1 5 UNCH 3.36B 1.96A, 1630 2.46N 2.19- 27 .349, 31 UNCH 3.79B 1.87A, 1635 2.32N 2.06- 26 .332, 1 190 UNCH 3.61B 1.68, 1640 2.19N 1.94- 25 .316, 2 UNCH 3.44B 1.66A, 1645 2.07N 1.82- 25 .301, 102 UNCH 3.19B 1.58A, 1650 1.84N 1.61- 23 .272, 92 UNCH 2.98B 1.36A, 1655 1.73N 1.52- 21 .258, 7 UNCH 1.75B 1.22, 1660 1.63N 1.43- 20 .245, 4 172 + 4, 2.71B 1.28A, 1665 1.54N 1.34- 20 .233, 9 UNCH 1.70 1.21A, 1670 1.46N 1.26- 20 .221, 37 UNCH 2.47B 1.03A, 1675 1.38N 1.19- 19 .210, 70 UNCH 2.36B 1.00, 1680 1.30N 1.12- 18 .199, 511 UNCH 2.26B .91, 1685 1.23N 1.06- 17 .189, 2 UNCH 2.16B .98A, 1690 1.16N 1.00- 16 .180, 55 UNCH 2.06B .93A, 1695 1.10N .94- 16 .170, 50 UNCH 1.97B .87A, 1700 1.04N .89- 15 .162, 21 UNCH 1.88B .82, 1705 0.93N .79- 14 .146, 84 UNCH 1.71B .65, 1710 0.88N .74- 14 .138, 150 UNCH 1.64B .71A, 1715 0.83N .69- 14 .130, 358 UNCH 1.56B .59, 1720 0.73N .61- 12 .116, 221 UNCH 1.43B .54, 1725 0.65N .53- 12 .103, 65 UNCH 1.30B .56A, 1730 0.57N .47- 10 .092, 59 UNCH 1.17B .50A, 1735 0.53N .44- 9 .087, 50 UNCH .51B .48A, 1740 0.50N .41- 9 .082, 2 358 + 2, 1.32 .41, 1745 0.44N .36- 8 .073, 66 UNCH 1.34 .29, 1750 0.38N .31- 7 .064, 246 UNCH 1.24 .28, 639 3917 + 596, 1755 5.05N 4.70- 35 .501, 5 UNCH ----, 1760 4.66N 4.33- 33 .471, 10 UNCH ----, 1765 3.96N 3.69- 27 .414, 2 UNCH ----, 1770 3.65N 3.41- 24 .388, 12 UNCH 3.40 3.00A, 1775 3.37N 3.15- 22 .364, 5 UNCH ----, 1780 3.12N 2.91- 21 .341, 12 UNCH ----, 1785 2.47N 2.30- 17 .279, 56 UNCH 2.41 2.36A, 1790 1.84N 1.70- 14 .213, 12 UNCH 1.77 1.77, 1795 1.72N 1.58- 14 .200, 65 UNCH 1.75 1.45A

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Wed, Nov 04, 2009 PG33

DATE	YEN CALL	(FUTURES SETT.)	PRICE	OPEN	HIGH	LOW	CLOSE	UNCH	UNCH	UNCH	UNCH
TOTAL JUN10	JAPAN YEN CALL	(FUTURES SETT. .011032 - 59.0 )									
1260	----	----	1.60N	1.48-	12	.188	----	120	UNCH	1.28	1.28
1280	----	----	1.40N	1.29-	11	.165	----	4	UNCH	----	1.21A
1290	----	----	1.32N	1.21-	11	.155	----	2	UNCH	1.30	1.30
1300	----	1.20A	1.20A	1.13-	12	.146	----	134	UNCH	1.50	.85
1310	----	----	1.18N	1.06-	12	.137	----	1	UNCH	1.42	1.42
1320	----	----	1.11N	.99-	12	.129	----	1	UNCH	1.25	1.25
1340	----	----	0.97N	.85-	12	.112	----	5	UNCH	1.28	1.10
1360	----	----	0.84N	.73-	11	.098	----	5	UNCH	1.00	1.00
TOTAL	JAPAN YEN CALL	(FUTURES SETT. .011052 - 59.0 )						0	451		
1200	----	----	3.50N	3.37-	13	.325	----	15	UNCH	----	----
1260	----	----	2.52N	2.40-	12	.240	----	1	UNCH	----	----
1285	----	----	2.23N	2.11-	12	.213	----	15	UNCH	----	----
1300	----	----	2.07N	1.96-	11	.198	----	1	UNCH	1.80	1.80
TOTAL	JAPAN YEN C EU	(FUTURES SETT. .00)						0	32		
NOV09	JAPAN YEN C EU	(FUTURES SETT. .00)									
1070	----	----	3.74N	3.16-	58	.964	----	50	UNCH	3.27B	2.65A
1085	----	----	2.31N	1.75-	56	.860	----	1	UNCH	2.16B	1.01A
1095	----	----	1.46N	.96-	50	.671	----	60	UNCH	2.60B	.63A
1100	----	----	1.11N	.67-	44	.539	----	102	UNCH	3.38B	.48
1105	----	----	0.81N	.44-	37	.408	----	43	UNCH	2.99B	.32A
1110	----	----	0.57N	.28-	29	.291	----	52	UNCH	1.86	.20A
1115	----	----	0.39N	.17-	22	.196	----	41 +	1	3.03B	.14
1120	----	----	0.26N	.10-	16	.126	----	48	UNCH	2.72B	.10A
1125	----	----	0.17N	.06-	11	.080	----	14	UNCH	.39B	.07A
1130	----	----	0.11N	.03-	7	.049	----	52	UNCH	2.17B	.05A
1135	----	----	0.07N	.02-	5	.029	----	51	UNCH	2.10B	.04A
1140	----	----	0.04N	.01-	3	.015	----	3	UNCH	1.72B	.03A
1145	----	----	0.03N	.00-	2	.008	----	14	UNCH	1.70B	.04A
1150	----	----	0.02N	----	----	.007	----	5	UNCH	1.34B	.03A
1155	----	----	0.01N	----	----	.007	----	25	UNCH	.66B	.03A
1165	----	----	0.00N	----	----	.006	----	2	UNCH	.14B	.03A
1170	----	----	----	----	----	.005	----	20	UNCH	.99B	.03A
1180	----	----	----	----	----	.005	----	50	UNCH	----	.07A
1195	----	----	----	----	----	.004	----	50	UNCH	----	----
TOTAL	JAPAN YEN C EU	(FUTURES SETT. .011014 - 59.0 )						2	683 +	1	
DEC09	JAPAN YEN C EU	(FUTURES SETT. .011014 - 59.0 )									
1085	----	----	3.09N	2.67-	42	.654	----	110	UNCH	2.63B	1.91A
1090	----	----	2.77N	2.37-	40	.610	----	50	UNCH	2.97B	1.69A
1095	----	----	2.46N	2.09-	37	.565	----	73	UNCH	4.28B	1.44A
1100	----	----	2.19N	1.84-	35	.520	----	107	UNCH	4.15B	1.27A
1105	----	----	1.93N	1.62-	31	.476	----	50	100 +	4.26B	1.11A
1110	----	----	1.70N	1.41-	29	.432	----	12	UNCH	3.94B	.98A
1115	----	----	1.49N	1.23-	26	.391	----	102	UNCH	3.65B	.86A
1120	----	----	1.30N	1.07-	23	.352	----	127	UNCH	3.37B	.75A
1130	----	----	0.99N	.80-	19	.280	----	72	UNCH	2.94B	.57A
1135	----	----	0.86N	.68-	18	.247	----	100	UNCH	2.72B	.50A
1140	----	----	0.74N	.59-	15	.219	----	74	UNCH	2.59B	.43A
1145	----	----	0.64N	.50-	14	.192	----	23	UNCH	2.47B	.38A
1150	----	----	0.56N	.43-	13	.169	----	59	UNCH	2.36B	.33A
1155	----	----	0.48N	.37-	11	.148	----	31	UNCH	2.00B	.28
1160	----	----	0.41N	.31-	10	.128	----	50	UNCH	2.15B	.25A
1170	----	----	0.30N	.22-	8	.095	----	4	UNCH	1.96B	.19A
1180	----	----	0.22N	.16-	6	.071	----	1	UNCH	1.22B	.13A
1190	----	----	0.15N	.11-	4	.051	----	112	UNCH	1.82B	.11A
1200	----	----	0.10N	.07-	3	.034	----	25	UNCH	1.69B	.08A
1205	----	----	0.08N	.06-	2	.030	----	1	UNCH	1.63B	.07A
1210	----	----	0.07N	.05-	2	.025	----	3	UNCH	1.10	.06A
1215	----	----	0.06N	.04-	2	.020	----	17	UNCH	1.07	.05A
1220	----	----	0.05N	.03-	2	.016	----	67	UNCH	.79	.04A
1225	----	----	0.04N	.02-	1	.013	----	2	UNCH	.99	.03A
1230	----	----	0.03N	.02-	1	.011	----	100	UNCH	1.34B	.02A
1240	----	----	0.02N	.01-	1	.006	----	345	UNCH	.51B	.06A
1250	----	----	0.01N	.00-	0	.003	----	10	UNCH	.37B	.04A
1255	----	----	0.01N	.00-	0	.003	----	50	UNCH	1.05B	.04A
1265	----	----	0.00N	----	----	.003	----	150	UNCH	.95	.02A
1275	----	----	----	----	----	.002	----	50	UNCH	.87	.02A
TOTAL	JAPAN YEN C EU	(FUTURES SETT. .00)						50	2027 +	50	
JAN10	JAPAN YEN C EU	(FUTURES SETT. .011021 - 59.0 )									
1085	----	----	4.92N	4.50+	NEW	.591	----	50	50 +	50	4.57B 4.27A
1135	----	----	2.77N	2.48-	29	.385	----	4	UNCH	4.17B	2.08A
1220	----	----	1.04N	.89-	15	.162	----	3	UNCH	1.87B	.84A
TOTAL								50	57 +	50	

\*\* 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.\*\*