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FINAL

PG33 BULLETIN #215@

JAPANESE YEN CALL OPTIONS

Fri, Nov 06, 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	FEB10	MAR10	JUN10	SEP10
JAPAN YEN FUT		12/14			03/15	06/14	09/13
JAPAN YEN OPT	11/06	12/04	01/08	02/05	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	02/05	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: FRI, NOV 06

	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	FEB10	MAR10	JUN10	SEP10
OJ	845-1350	835-1380	850-1350	850-1300	850-1300	875-1360	930-1400
YJ	845-1350	845-1380	850-1350	850-1300	850-1300	875-1360	930-1400
ZO	1020-1505	1020-1505	1110-1500	1110-1500	1110-1500	1155-1495	1175-1495

JAPANESE YEN FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
JAPAN YEN FUT				0.011018N	( 89.94) +	100	127267	116859 +	6624	.011368	.009446A
DEC09				0.011025N	( 89.89) +	100	61	607 +	13	.011373B	.010276
MAR10				0.011035N	( 89.81) +	100		15	UNCH	.011370B	.010325
JUN10				0.011054N	( 89.66) +	99		21	UNCH	.011053	.010452
SEP10											
TOTAL JAPAN YEN FUT						693	127328	117502 +	6637		
EC/JY CROSS RT											
DEC09	134.970	135.070B	133.170A	----	133.430 ( .0075) -	150	1	7336 -	79	138.430B	128.970A
TOTAL EC/JY CROSS RT							468	7336 -	79		

JAP YEN (EU) FIXING PRICE: Dec09 0.0111080

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	CONTRACT LOW
WKJY-2J-C					(FUTURES SETT. .00)						
NOV09	WKJY-2J-C			1.23N	1.86+	63	.782	1	293 +	1	----
1120				0.27N	.42+	15	.361	1	293 +	1	.61B
TOTAL								2	586 +	2	
NOV09	JAPAN YEN CALL				(FUTURES SETT. .00)						
880				22.18N	23.18+	100	1.000	1	----	1	20.32
970				13.18N	14.18+	100	1.000	3	----	2	----
980				12.18N	13.18+	100	1.000	2	----	2	----
1010				9.18N	10.18+	100	1.000	1	----	1	12.05B
1020				8.18N	9.18+	100	1.000	2	----	2	11.05B
1030				7.18N	8.18+	100	1.000	3	----	3	10.05B
1060				4.18N	5.18+	100	1.000	6	----	6	7.15B
1070				3.19N	4.18+	99	1.000	289	----	289	6.20B
1075				2.69N	3.68+	99	1.000	21	----	21	5.75B
1080				2.20N	3.18+	98	1.000	35	----	35	5.30B
1085				1.72N	2.68+	96	1.000	119	----	119	4.88B
1090				1.25N	2.18+	93	1.000	167	----	171	4.48B
1095				0.83N	1.68+	85	1.000	68	----	68	4.08B
1100				0.50N	1.18+	68	1.000	568	----	568	3.80
1105				0.28N	.68+	40	1.000	118	----	123	3.39B
1110				0.15N	.18+	3	1.000	386	----	365	3.17B
1115				0.08N				108	----	98	3.04B
1120				0.04N				48	----	277	2.73B
1125				0.03N				17	----	383	2.52B
1130				0.01N				3	----	213	2.33B
1135				0.01N				4	----	135	2.10B
1140				0.00N					----	276	1.90B
1145									----	149	1.71B
1150									----	727	1.54B
1155									----	235	1.38B
1160									----	886	1.24B
1165									----	156	1.11B
1170									----	493	1.00B
1175									----	47	.89B
1180									----	170	.79B
1185									----	248	.69B
1190									----	1018	.61B
1195									----	607	.55B
1200									----	570	.50
1205									----	51	.41B
1210									----	287	.36B
1215									----	444	.33
1220									----	346	.26
1225									----	103	.20
1230									----	429	.20B
1235									----	51	.17
1240									----	418	.15B
1250									----	47	.14
1260									----	312	.09
1265									----	1350	.17
1270									----	1103	.10
1280									----	601	.06
1285									----	500	.04
1290									----	1	.03
1300									----	607	.08
1310									----	300	.04
TOTAL								306	0 -	15414	
DEC09	JAPAN YEN CALL				(FUTURES SETT. .011118 +						
835				27.85	#27.85	27.85	100.0 )	1	1 +	1	27.85
920						18.18N	NEW	996	----	1	----
965						10.69N	99	995	----	1	UNCH
1000						11.18+	99	995	----	2	UNCH
1005						10.19N	99	994	----	20	UNCH
1010						9.69N	99	994	----	19	UNCH
1015						9.19N	99	994	----	10	UNCH
1020						8.70N	99	990	----	4	UNCH
1025						8.21N	98	987	----	25	UNCH
1030						7.72N	98	983	----	3	UNCH
1035						7.24N	96	979	----	1	UNCH
1040						6.76N	95	972	----	3	UNCH
1045						6.29N	93	966	----	9	UNCH
1050						5.82N	92	956	----	14	UNCH
1055						5.36N	90	944	----	10	UNCH
1060						4.91N	87	932	----	11	UNCH
1065						4.48N	84	912	----	129	UNCH
1070						3.66N	76	865	----	55	UNCH

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Table with columns: JAPAN DEC09, YEN CALL, JAPAN YEN CALL, (FUTURES SETT., .011118 +, 100.0 ), and various numerical data points for call options.

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JAPAN	YEN	CALL	YEN	CALL	(FUTURES SETT.	.011125 +	100.0 )											
MAR10		JAPAN		JAPAN	----	----	0.28N	.28	UNCH	.063	----	16	247 +	1	1.24	.28		
1300		----		----	----	----						62	3977 +	20				
TOTAL		JAPAN		JAPAN	(FUTURES SETT.	.011135 +	100.0 )											
JUN10		----		----	----	----		5.00+	38	.533	----	----	5	UNCH	----	----		
1110		----		----	----	4.62N		4.59+	34	.501	----	----	10	UNCH	----	----		
1120		----		----	----	4.25N		3.86+	25	.440	----	----	2	UNCH	----	----		
1140		----		----	----	3.61N		3.55+	22	.412	----	----	12	UNCH	3.40	3.00A		
1150		----		----	----	3.33N		3.26+	19	.385	----	----	5	UNCH	----	----		
1160		----		----	----	3.07N		3.00+	18	.360	----	----	12	UNCH	----	----		
1170		----		----	----	2.82N		2.35+	15	.293	----	----	56	UNCH	2.41	2.36A		
1200		----		----	----	2.20N		1.72+	10	.223	----	----	12	UNCH	1.77	1.77		
1240		----		----	----	1.62N		1.60+	10	.208	----	----	65	UNCH	1.75	1.45A		
1250		----		----	----	1.50N		1.48+	8	.194	----	1	119 -	1	1.28	1.28		
1260		----		----	----	1.40N		1.22+	6	.170	----	----	4	UNCH	----	1.21A		
1280		----		----	----	1.22N		1.20+	6	.160	----	----	2	UNCH	1.30	1.30		
1290		----		----	----	1.14N		1.12+	6	.150	----	1	133 -	1	1.50	.85		
1300		----		----	----	1.06N		1.04+	5	.140	----	----	1	UNCH	1.42	1.42		
1310		----		----	----	0.99N		.98+	5	.132	----	2	3 +	2	1.25	.90		
1320		----		----	----	0.93N		.84+	5	.115	----	----	5	UNCH	1.28	1.10		
1340		----		----	----	0.79N		.72+	5	.100	----	----	5	UNCH	1.00	1.00		
1360		----		----	----	0.67N						4	451					
TOTAL		JAPAN		JAPAN	(FUTURES SETT.	.011153 +	99.0 )											
SEP10		----		----	----	----		3.44+	64	.339	----	----	15	UNCH	----	----		
1200		----		----	----	2.80N		2.43+	50	.248	----	----	1	UNCH	----	----		
1260		----		----	----	1.93N		2.13+	45	.220	----	----	15	UNCH	----	----		
1285		----		----	----	1.68N		1.97+	42	.204	----	18	19 +	18	1.85	1.80		
1300	1.85	----		----	----	#1.85	1.85	.95+	NEW	.110	----	54	54 +	54	.90	.90		
1400	0.90	----		----	----	*.90	0.90				----	72	104 +	72				
TOTAL		JAPAN		JAPAN	(FUTURES SETT.	.00)												
NOV09		YEN	C EU	YEN	C EU	----	----	4.08+	89	1.000	50	----	50	UNCH	3.27B	2.65A		
1070		----		----	----	3.19N		2.58+	86	1.000	1	----	1	UNCH	2.16B	1.01A		
1085		----		----	----	1.72N		1.58+	75	1.000	60	----	60	UNCH	2.60B	.63A		
1095		----		----	----	0.83N		1.08+	58	1.000	102	----	102	UNCH	3.38B	.48		
1100		----		----	----	0.50N		.58+	30	1.000	56	45	43	UNCH	2.99B	.24		
1105		----		----	----	0.28N		.08-	7	1.000	52	----	52	UNCH	1.86	.10A		
1110		----		----	----	0.15N					----	----	41	UNCH	3.03B	.03A		
1115		----		----	----	0.08N	CAB				----	----	48	UNCH	2.72B	.03A		
1120		----		----	----	0.04N	CAB				----	----	14	UNCH	.39B	.04A		
1125		----		----	----	0.03N	CAB				----	----	52	UNCH	2.17B	.03		
1130		----		----	----	0.01N	CAB				----	----	51	UNCH	2.10B	.04A		
1135		----		----	----	0.01N	CAB				----	----	3	UNCH	1.72B	.03A		
1140		----		----	----	0.00N	CAB				----	----	14	UNCH	1.70B	.04A		
1145		----		----	----		CAB				----	----	5	UNCH	1.34B	.03A		
1150		----		----	----		CAB				----	----	25	UNCH	.66B	.03A		
1155		----		----	----		CAB				----	----	2	UNCH	.14B	.03A		
1165		----		----	----		CAB				----	----	20	UNCH	.99B	.03A		
1170		----		----	----		CAB				----	----	50	UNCH	----	.07A		
1180		----		----	----		CAB				----	----	50	UNCH	----	----		
1195		----		----	----		CAB				45	0 -	683					
TOTAL		JAPAN		JAPAN	(FUTURES SETT.	.011118 +	100.0 )											
DEC09		----		----	----	----		3.19+	59	.762	----	----	110	UNCH	2.63B	1.91A		
1085		----		----	----	2.60N		2.83+	54	.718	----	----	50	UNCH	2.97B	1.69A		
1090		----		----	----	2.29N		2.49+	48	.672	----	----	73	UNCH	4.28B	1.44A		
1095		----		----	----	2.01N		1.75+	43	.624	----	----	107	UNCH	4.15B	1.27A		
1100		----		----	----	1.75N		1.89+	37	.575	----	----	100	UNCH	4.26B	1.11A		
1105		----		----	----	1.52N		1.64+	32	.525	----	----	12	UNCH	3.94B	.98A		
1110		----		----	----	1.32N		1.40+	27	.475	----	----	102	UNCH	3.65B	.86A		
1115		----		----	----	1.13N		1.20+	23	.427	----	2	127	UNCH	3.37B	.75A		
1120		----		----	----	0.97N		.86+	15	.338	----	1	72	UNCH	2.94B	.57A		
1130		----		----	----	0.71N		.73+	12	.299	----	----	100	UNCH	2.72B	.50A		
1135		----		----	----	0.61N		.61+	10	.261	----	10	84 +	10	2.59B	.43A		
1140		----		----	----	0.51N		.51+	8	.228	----	----	23	UNCH	2.47B	.38A		
1145		----		----	----	0.43N		.42+	5	.196	----	----	59	UNCH	2.36B	.33A		
1150		----		----	----	0.37N		.35+	4	.170	----	----	31	UNCH	2.00B	.28		
1155		----		----	----	0.31N		.29+	3	.146	----	----	50	UNCH	2.15B	.24A		
1160		----		----	----	0.26N		.19+	2	.104	----	1	5 +	1	1.96B	.16A		
1170		----		----	----	0.17N		.13+	1	.075	----	----	1	UNCH	1.22B	.11A		
1180		----		----	----	0.12N		.08	UNCH	.051	----	----	112	UNCH	1.82B	.07A		
1190		----		----	----	0.08N		.05	UNCH	.034	----	----	25	UNCH	1.69B	.04A		
1200		----		----	----	0.05N		.04	UNCH	.028	----	----	1	UNCH	1.63B	.05A		
1205		----		----	----	0.04N		.03	UNCH	.022	----	----	3	UNCH	1.10	.04A		
1210		----		----	----	0.03N		.02	UNCH	.019	----	----	17	UNCH	1.07	.03A		
1215		----		----	----	0.02N		.01	UNCH	.015	----	----	67	UNCH	.79	.02A		
1220		----		----	----	0.02N		.01	UNCH	.012	----	----	2	UNCH	.99	.03A		
1225		----		----	----	0.01N		.01	UNCH	.008	----	----	100	UNCH	1.34B	.02A		
1230		----		----	----	0.01N		.00	UNCH	.004	----	----	345	UNCH	.51B	.06A		
1240		----		----	----	0.00N			CAB	.004	----	----	10	UNCH	.37B	.04A		
1250		----		----	----				CAB	.004	----	----	50	UNCH	1.05B	.04A		
1255		----		----	----				CAB	.004	----	----	150	UNCH	.95	.02A		
1265		----		----	----				CAB	.004	----	----	50	UNCH	.87	.02A		
1275		----		----	----						14	2038 +	11					
TOTAL		JAPAN		JAPAN	(FUTURES SETT.	.00)												
JAN10		----		----	----	----		2.77+	37	.560	----	----	25	UNCH	3.06B	1.92		
1105		----		----	----	2.40N		2.53+	34	.527	----	75	75 +	70	2.88B	1.86A		
1110																		