

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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FINAL

PG33 BULLETIN # 29@

JAPANESE YEN CALL OPTIONS

Mon, Feb 13, 2012 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:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
JAPAN YEN FUT		03/19			06/18	09/17	12/17
JAPAN YEN OPT		03/09	04/05	05/04	06/08	09/07	12/07
WKJY-2J-C	02/10						
WKJY-3J-C	02/17						
JAPAN YEN OPT (EUR)		03/09			06/08		

JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13						
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5	
1J	FEB12	1000-1500	1000-1500	1000-1500	1000-1500	
	MAR12	1000-1500	1040-1480	1040-1480	1040-1480	1040-1480
	APR12		1040-1480	1040-1480		
1Y	FEB12	1000-1500	1000-1500	1000-1500	1000-1500	
	MAR12	1000-1500	1040-1480	1040-1480	1040-1480	1040-1480
	APR12		1040-1480	1040-1480		
1H	FEB12	850-1325	850-1325	850-1325	850-1325	
	MAR12	850-1325	855-1280	855-1280	855-1280	855-1280
	APR12		855-1280	855-1280		
OJ	MAR12	1000-1500	1040-1480	1040-1480	1045-1480	1050-1470
YJ	MAR12	1000-1500		1040-1480		

JAPANESE YEN FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	CONTRACT--HIGH	CONTRACT--LOW
JAPAN YEN FUT									
MAR12	----	----	0.012892N	.012886 (77.60) -	6	1483	160202 -	586	.013279 .011783A
JUN12	----	----	0.012906N	.012899 (77.53) -	7	131	1882 +	21	.013273B .011823A
SEP12	----	----	0.012922N	.012917 (77.42) -	5	----	18	UNCH	.013289B .011874A
DEC12	----	----	0.012938N	.012939 (77.29) +	1	----	10 +	1	.013275B .012631A
TOTAL JAPAN YEN FUT					1483	52808	162112 -	564	
FC/JY CROSS RT									
MAR12	102.810	103.160B	102.240A	----	102.480 (.0098) +	31	9	350	8164 + 10 105.230B 96.990A
TOTAL EC/JY CROSS RT							9	350	8164 + 10

JAP YEN (EU) FIXING PRICE: Jun12 0.0120090

JAPANESE YEN CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT--HIGH	CONTRACT--LOW
JAPAN YEN C EU											
MAR12	(FUTURES SETT. 0.23N			0.12886 - 6.0)	.17- 6 .122	----	----	----	1	UNCH	2.31B .20A
1320	----	----	----	0.07N	.04- 2 .032	----	----	----	2	UNCH	2.71B .12A
1350	----	----	----	0.01N	.01- 0 .006	----	----	----	3	UNCH	.04 .03
1400	----	----	----					0			
TOTAL									6		
JUN12	(FUTURES SETT. 0.80N			0.12899 - 7.0)	.72- 8 .196	----	----	----	4	UNCH	1.64B .88A
1350	----	----	----								
TOTAL									4		
JAPAN YEN CALL											
MAR12	(FUTURES SETT. 28.92N			0.12886 - 6.0)	28.86- 6 .998	----	----	----	75	UNCH	30.76B 21.40A
1000	----	----	----	12.92N	12.86- 6 .997	----	----	----	1	UNCH	----
1160	----	----	----	10.92N	10.86- 6 .996	----	----	----	5	UNCH	----
1180	----	----	----	9.93N	9.86- 7 .996	----	----	----	1	UNCH	----
1190	----	----	----	8.94N	8.87- 7 .990	----	----	----	2	UNCH	----
1200	----	----	----	7.95N	7.88- 7 .984	----	----	----	3	UNCH	----
1210	----	----	----	6.97N	6.90- 7 .974	----	----	----	9	UNCH	----
1220	----	----	----	6.01N	5.92- 9 .961	----	----	----	4	UNCH	----
1230	----	----	----	5.06N	4.96- 10 .936	----	----	----	9	UNCH	5.85 4.45A
1240	----	----	----	2.79N	2.67- 12 .808	----	----	1	7	UNCH	4.99B 2.36A
1265	----	----	----	2.38N	2.25- 13 .762	----	----	----	9	UNCH	4.9A 2.04A
1270	----	----	----	2.00N	1.87- 13 .703	----	----	----	26	UNCH	5.46B 1.72A
1275	----	----	----	1.64N	1.52- 12 .636	----	----	----	146	UNCH	5.54B 1.43
1280	----	----	----	1.32N	1.20- 12 .561	----	----	33	129 +	29	5.74B 1.20A
1285	----	----	----	1.05N	.94- 11 .481	----	----	14	455 +	4	5.66B .94A
1290	----	----	----	0.82N	.72- 10 .401	----	----	4	238	UNCH	5.45B .72A
1295	----	----	----	0.63N	.54- 9 .326	----	----	38	535 +	23	5.19B .55
1300	----	----	----	0.49N	.41- 8 .261	----	----	1	403 +	1	4.94B .41A
1305	----	----	----	0.38N	.30- 8 .203	----	----	36	442 +	9	4.72B .29
1310	----	----	----	0.29N	.23- 6 .160	----	----	56	352 -	21	4.48B .23A
1315	----	----	----	0.23N	.17- 6 .122	----	----	31	877 -	11	4.27B .18
1320	----	----	----	0.17N	.13- 4 .095	----	----	1	324 -	1	4.06B .14
1325	----	----	----	0.13N	.10- 3 .074	----	----	15	480 +	10	3.86B .10
1330	----	----	----	0.11N	.08- 3 .059	----	----	----	196	UNCH	3.68B .09A
1335	----	----	----	0.09N	.07- 2 .050	----	----	30	1208	UNCH	3.50B .07
1340	----	----	----	0.08N	.05- 3 .037	----	----	----	316	UNCH	3.31B .06A
1345	----	----	----	0.07N	.04- 2 .032	----	----	18	2221 +	4	3.15B .04
1350	----	----	----	0.06N	.04- 2 .027	----	----	----	365	UNCH	3.00B .04
1355	----	----	----	0.05N	.03- 1 .023	----	----	2	710	UNCH	2.85B .03
1360	----	----	----	0.04N	.03- 1 .020	----	----	----	210	UNCH	2.72B .03
1365	----	----	----	0.03N	.02- 1 .016	----	----	10	360 -	10	2.59B .02
1370	----	----	----	0.03N	.02- 1 .013	----	----	36	611 -	10	2.47B .01
1375	----	----	----	0.02N	.02- 0 .012	----	----	----	232	UNCH	2.36B .02
1380	----	----	----	0.02N	.01- 1 .009	----	----	5	7 +	3	2.24B .01
1385	----	----	----	0.02N	.01- 0 .009	----	----	----	702	UNCH	2.09B .02
1390	----	----	----	0.01N	.01- 0 .006	----	----	----	128	UNCH	1.99B .01
1395	----	----	----	0.01N	.01- 0 .006	----	----	----	1480	UNCH	1.91B .01
1400	----	----	----	0.00N	.01+ 0 .005	----	----	----	215	UNCH	1.83B .01
1405	----	----	----	0.00N	.00 UNCH .003	----	----	----	292	UNCH	1.74B .01
1410	----	----	----	0.00N	.00 UNCH .002	----	----	----	54	UNCH	2.04 .02
1420	----	----	----	0.00N	.00 UNCH .002	----	----	----	2	UNCH	1.53B .01
1425	----	----	----	0.00N	.00 UNCH .002	----	----	----	173	UNCH	1.47B .01
1430	----	----	----	0.00N	.00 UNCH .002	----	----	----	50	UNCH	1.41B .16A
1435	----	----	----	0.00N	.00 UNCH .002	----	----	----	99	UNCH	1.80 .01
1440	----	----	----	0.00N	.00 UNCH .002	----	----	----	4	UNCH	1.30B .11
1445	----	----	----	0.00N	.00 UNCH .002	----	----	----	1027	UNCH	1.70 .00
1450	----	----	----	0.00N	.00 UNCH .002	----	----	----	13	UNCH	1.20B .01
1455	----	----	----						8	UNCH	1.15B .01
1460	----	----	----						6	UNCH	1.11B .01
1465	----	----	----						52	UNCH	.67B .00
1470	----	----	----						49	UNCH	.36 .00
1480	----	----	----						364	UNCH	.99 .00
1500	----	----	----								
TOTAL								331	15686 +	30	
APR12	(FUTURES SETT. 12.08N			12.00- 8 .990	12.00- 8 .990	----	----	----	3	UNCH	----
1170	----	----	----	2.22N	2.09- 13 .607	----	----	1	11 +	1	2.55B 2.03A
1280	----	----	----	1.91N	1.78- 13 .557	----	----	48	48	UNCH	2.77B 1.80A
1285	----	----	----	1.63N	1.52- 11 .504	----	----	1	46 +	1	2.81 1.53
1290	----	----	----	1.39N	1.28- 11 .452	----	----	46	46	UNCH	2.43B 1.31A
1295	----	----	----	1.18N	1.08- 10 .400	----	----	70	70	UNCH	2.87B 1.10A
1300	----	----	----	0.99N	.90- 9 .351	----	----	32	32	UNCH	2.55B .92A
1305	----	----	----	0.84N	.75- 9 .306	----	----	122	122	UNCH	2.28B .76A
1310	----	----	----	0.71N	.62- 9 .264	----	----	1	44 +	1	2.01B .63A
1315	----	----	----	0.60N	.52- 8 .227	----	----	37	200 +	37	1.77B .50
1320	----	----	----	0.50N	.43- 7 .194	----	----	----	14	UNCH	1.53B .43A
1325	----	----	----	0.42N	.35- 7 .164	----	----	755	755	UNCH	1.33B .36A
1330	----	----	----	0.35N	.30- 5 .141	----	----	45	45	UNCH	1.15B .31A
1335	----	----	----	0.29N	.25- 4 .120	----	----	10	88 +	10	.99B .25A
1340	----	----	----	0.25N	.21- 4 .102	----	----	----	664	UNCH	

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DATE	YEN CALL	(FUTURES SETT.	PRICE	QTY	PRICE	QTY	PRICE	QTY	PRICE	QTY	PRICE	QTY	PRICE	QTY	PRICE	QTY	PRICE	QTY
JAN12	JAPAN YEN CALL	(FUTURES SETT.	.00)	0.21N	.18-	3	.088	----	230	437 +	164	.75	.17					
1350	----	----	----	0.18N	.16-	2	.078	----	----	398	UNCH	.63B	.19A					
1355	----	----	----	0.16N	.13-	3	.064	----	----	104	UNCH	.56B	.15A					
1360	----	----	----	0.14N	.12-	2	.058	----	400	411 +	400	.50B	.18A					
1365	----	----	----	0.12N	.10-	2	.049	----	----	39	UNCH	.45B	.11A					
1370	----	----	----	0.10N	.08-	2	.040	----	----	297	UNCH	.40B	.13					
1375	----	----	----	0.08N	.07-	1	.035	----	200	210 +	149	.36B	.11					
1380	----	----	----	0.06N	.05-	1	.025	----	----	9	UNCH	.29B	.09A					
1390	----	----	----	0.04N	.03-	0	.018	----	----	110	UNCH	.23B	.07					
1400	----	----	----	0.03N	.03-	0	.015	----	----	2	UNCH	.21B	.12					
1405	----	----	----	0.01N	.01-	0	.005	----	----	2	UNCH	.08B	.07					
1430	----	----	----	----	----	----	----	----	----	6	UNCH	----	.08A					
1475	----	----	----	----	----	----	----	----	----	----	----	----	----					
TOTAL									880	4213 +	763							
MAY12	JAPAN YEN CALL	(FUTURES SETT.	.00)	2.67N	2.56-	11	.585	----	----	5	UNCH	2.73B	2.57A					
1280	----	----	----	1.29N	1.20-	9	.354	----	----	20	UNCH	2.07B	1.23A					
1310	----	----	----	0.87N	.80-	7	.258	----	----	410	UNCH	1.44B	.84					
1325	----	----	----	0.77N	.70-	7	.231	----	----	10	UNCH	1.27B	.74A					
1330	----	----	----	0.36N	.33-	3	.118	----	2	77 +	2	.59B	.32					
1360	----	----	----	0.32N	.29-	3	.105	----	----	1	UNCH	.52B	.28					
1365	----	----	----	0.19N	.17+	NEW	.062	----	2	2 +	2	.28B	.14					
1390	----	----	----	----	----	----	----	----	4	525 +	4							
TOTAL																		
JUN12	JAPAN YEN CALL	(FUTURES SETT.	.012899 -	7.0)	15.10-	9	.963	----	----	1	UNCH	15.32B	----					
1140	----	----	----	13.25N	13.16-	9	.947	----	----	5	UNCH	13.45B	----					
1180	----	----	----	11.34N	11.24-	10	.926	----	----	1	UNCH	----	----					
1190	----	----	----	10.40N	10.29-	11	.912	----	----	1	UNCH	----	----					
1240	----	----	----	5.98N	5.85-	13	.782	----	----	1	UNCH	----	6.33A					
1250	----	----	----	5.20N	5.06-	14	.738	----	----	2	UNCH	6.52B	5.65A					
1270	----	----	----	3.77N	3.61-	16	.634	----	----	6	UNCH	5.76B	3.56A					
1280	----	----	----	3.19N	3.03-	16	.572	----	----	53	UNCH	5.99	3.04A					
1285	----	----	----	2.91N	2.76-	15	.540	----	9	35 +	9	4.63B	2.76					
1290	----	----	----	2.65N	2.50-	15	.509	----	----	21	UNCH	4.70B	2.56A					
1300	----	----	----	2.18N	2.04-	14	.445	----	63	168 +	59	6.28	2.07					
1305	----	----	----	1.98N	1.85-	13	.415	----	30	118 +	20	3.53B	1.88					
1310	----	----	----	1.80N	1.67-	13	.385	----	----	74	UNCH	3.29B	1.71A					
1315	----	----	----	1.63N	1.51-	12	.357	----	8	131 +	3	3.06B	1.55A					
1320	----	----	----	1.48N	1.35-	13	.329	----	----	152	UNCH	2.84B	1.40A					
1325	----	----	----	1.33N	1.22-	11	.303	----	----	75	UNCH	2.64B	1.26A					
1330	----	----	----	1.20N	1.09-	11	.278	----	3	258 +	3	5.08	1.12					
1335	----	----	----	1.08N	.99-	9	.256	----	----	13	UNCH	2.27B	1.02A					
1340	----	----	----	0.97N	.89-	8	.234	----	----	14	UNCH	2.11B	.92A					
1345	----	----	----	0.88N	.80-	8	.215	----	----	2	UNCH	1.95B	.84A					
1350	----	----	----	0.80N	.73-	7	.197	----	----	273	UNCH	4.94	.73A					
1355	----	----	----	0.73N	.65-	8	.179	----	----	15	UNCH	1.68B	.70A					
1360	----	----	----	0.66N	.59-	7	.164	----	2	92	UNCH	3.80	.58					
1370	----	----	----	0.55N	.48-	7	.137	----	----	298	UNCH	1.55	.52A					
1375	----	----	----	0.51N	.44-	7	.126	----	----	2	UNCH	1.23B	.50A					
1380	----	----	----	0.47N	.41-	6	.117	----	1	203	UNCH	1.17	.42					
1385	----	----	----	0.44N	.38-	6	.109	----	----	251	UNCH	1.08B	.42					
1390	----	----	----	0.40N	.35-	5	.100	----	----	277	UNCH	1.06	.43A					
1395	----	----	----	0.38N	.32-	6	.092	----	----	15	UNCH	.95B	.36A					
1400	----	----	----	0.35N	.30-	5	.086	----	----	879	UNCH	2.50	.33					
1410	----	----	----	0.30N	.26-	4	.074	----	----	11	UNCH	.80	.30A					
1420	----	----	----	0.26N	.22-	4	.063	----	5	10 +	5	.69B	.28A					
1425	----	----	----	0.24N	.21-	3	.060	----	5	6 +	5	.75	.27A					
1430	----	----	----	0.22N	.19-	3	.055	----	----	4	UNCH	.65	.25A					
1440	----	----	----	0.19N	.16-	3	.046	----	----	3	UNCH	.54B	.22A					
1445	----	----	----	0.18N	.14-	4	.041	----	----	6	UNCH	----	.17A					
1450	----	----	----	0.17N	.12-	5	.036	----	----	42	UNCH	.53	.12A					
1460	----	----	----	0.15N	.11-	4	.032	----	----	4	UNCH	.20	.17					
1470	----	----	----	0.13N	.10-	3	.029	----	----	9	UNCH	.20	.17A					
1480	----	----	----	0.12N	.09-	3	.026	----	11	104 +	1	1.55	.07					
TOTAL									137	3635 +	105							
SEP12	JAPAN YEN CALL	(FUTURES SETT.	.012917 -	5.0)	15.55-	6	.921	----	----	3	UNCH	----	----					
1140	----	----	----	15.61N	15.43-	11	.480	----	----	87	UNCH	4.49	3.80A					
1300	----	----	----	3.54N	3.43-	11	.439	----	----	2	UNCH	4.27	3.38A					
1310	----	----	----	3.13N	3.02-	9	.363	----	----	128	UNCH	2.96	2.63A					
1330	----	----	----	2.42N	2.33-	9	.327	----	----	8	UNCH	3.10	2.30A					
1340	----	----	----	2.12N	2.03-	9	.294	----	----	19	UNCH	3.50	1.97A					
1350	----	----	----	1.85N	1.77-	7	.214	----	----	108	UNCH	----	----					
1380	----	----	----	1.29N	1.22-	6	.173	----	----	35	UNCH	1.20	1.05					
1400	----	----	----	1.02N	.96-	5	.140	----	----	6	UNCH	1.00	.97					
1420	----	----	----	0.81N	.76-	4	.126	----	----	14	UNCH	1.07B	.87					
1430	----	----	----	0.72N	.68-	4	.126	----	----	75	UNCH	.83B	.60					
1480	----	----	----	0.41N	.39-	2	.075	----	----	0								
TOTAL									0	485								
DEC12	JAPAN YEN CALL	(FUTURES SETT.	.012939 +	1.0)	4.21-	6	.467	----	----	5	UNCH	----	----					
1310	----	----	----	3.88N	3.81-	7	.436	----	----	14	UNCH	4.47	4.10					
1320	----	----	----	3.51N	3.45-	6	.406	----	----	64	UNCH	4.05	3.40					
1330	----	----	----	3.17N	3.12-	5	.377	----	----	11	UNCH	3.50	3.30					
1340	----	----	----	2.86N	2.81-	5	.349	----	----	11	UNCH	3.10	3.00					
1350	----	----	----	0.92N	.88-	4	.132	----										