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FINAL

PG34 BULLETIN #213@

JAPANESE YEN PUT OPTIONS

wed, Nov 04, 2009 PG34

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 PUTS **SETT. PRICE**

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include data for NOV09 and DEC09.

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DATE	YEN PUT	(FUTURES SETT.)	PRICE	QUANTITY	STATUS	PRICE	QUANTITY	STATUS	PRICE	QUANTITY	STATUS	
JAPAN MAR10	JAPAN YEN PUT	(FUTURES SETT. .011021 - 59.0)										
1010	0.57N		.61+	4		.131	1		564	1	2.00B .31A	
1015	0.64N		.69+	5		.145			87	UNCH	.84B .36A	
1020	0.72N		.77+	5		.158			36	UNCH	3.85 .40A	
1025	0.81N		.86+	5		.173			33	UNCH	2.63B .46A	
1030	0.90N		.96+	6		.189			45	UNCH	1.19B .52A	
1035	1.00N		1.07+	7		.206			57	UNCH	4.70 .59A	
1040	1.12N		1.19+	7		.223	40		94	+	4.52B .67A	
1045	1.24N		1.32+	8		.241			34	UNCH	1.75 .75A	
1050	1.37N		1.46+	9		.260			31	UNCH	5.11B .84A	
1055	1.52N		1.62+	10		.280			9	UNCH	2.56B .95A	
1060	1.73	#1.73 1.73	1.73	11		.300	42		61	+	2.33B 1.06A	
1065	1.84N		1.96+	12		.321			39	UNCH	2.55B 1.23A	
1070	2.02N		2.15+	13		.343	40		318	+	3.99B 1.32A	
1075	2.21N		2.35+	14		.364			15	UNCH	3.04B 1.47A	
1080	2.41N		2.57+	16		.386			247	UNCH	4.43B 1.62A	
1085	2.63N		2.80+	17		.408			56	UNCH	4.14B 1.79A	
1090	2.86N		3.04+	18		.430	45		125	+	4.43B 1.98A	
1095	3.10N		3.29+	19		.452			50	UNCH	6.75 2.16A	
1100	3.36N		3.56+	20		.474		2	19	-	5.07B 2.36A	
1105	3.62N		3.84+	22		.495			30	UNCH	4.58B 2.93A	
1110	3.90N		4.14+	24		.516		9	16	UNCH	4.35B 3.62A	
1125	4.80N		5.08+	28		.577			15	UNCH	5.86B 3.57A	
1130	5.13N		5.41+	28		.596			50	UNCH	7.11B 3.85A	
1135	5.46N		5.76+	30		.614			50	UNCH	7.52B 4.12A	
1140	5.80N		6.11+	31		.632			6	UNCH	6.90B 4.48A	
TOTAL JUN10	JAPAN YEN PUT	(FUTURES SETT. .011032 - 59.0)					181		5172	+	63	
880	0.08N		.08	UNCH	.017				50	UNCH	.16 .16	
900	0.12N		.12	UNCH	.025				50	UNCH	.13 .07	
950	0.34N		.37+	3		.069			13	UNCH	.36 .17	
970	0.52N		.56+	4		.099			450	UNCH	2.15 1.43	
980	0.63N		.69+	6		.117			1	UNCH	.70 .70	
1000	0.94N		1.02+	8		.160			40	UNCH	1.00 1.00	
1040	1.94N		2.05+	11		.271			1	UNCH	1.72 1.72	
1070	3.09N		3.23+	14		.368			2	UNCH	4.25 4.25	
1100	4.57N		4.78+	21		.467			8	+	2 4.70 4.00	
TOTAL JAPAN NOV09	JAPAN YEN P EU	(FUTURES SETT. .00)							2	615	+	2
1030	0.00N			CAB	.005				17	UNCH	3.06B .04A	
1040	0.00N			CAB	.006				20	UNCH	.23B .02A	
1055	0.00N		.00	UNCH	.007				60	UNCH	.49B .02A	
1060	0.01N		.01+	0		.014			101	UNCH	1.68B .03A	
1065	0.01N		.01+	0		.021			1	UNCH	.32B .03A	
1070	0.01N		.02+	1		.035			17	UNCH	2.29B .03A	
1075	0.02N		.03+	1		.050			103	UNCH	1.10B .04A	
1080	0.04N		.06+	1		.083			11	UNCH	.83B .06A	
1085	0.08N		.11+	3		.139			99	UNCH	1.03B .07A	
1090	0.13N		.19+	6		.219		55	72	+	55 1.37B .12A	
1095	0.23N		.32+	9		.328			50	UNCH	2.07B .18A	
1100	0.38N		.53+	15		.460			54	UNCH	3.21B .28A	
1105	0.58N		.80+	22		.591			55	UNCH	3.56B .43A	
1110	0.84N		1.14+	30		.708			103	UNCH	2.31B .66A	
1115	1.16N		1.53+	37		.803			32	UNCH	2.62B .99A	
1120	1.53N		1.96+	43		.873			43	UNCH	2.73B 1.62A	
1125	1.94N		2.42+	48		.919			100	UNCH	2.89B 1.63A	
1130	2.38N		2.89+	51		.950			23	UNCH	2.86B 2.10	
1135	2.84N		3.38+	54		.970			43	UNCH	2.88B 2.42	
TOTAL DEC09	JAPAN YEN P EU	(FUTURES SETT. .011014 - 59.0)					55		1004	+	55	
960	0.01N		.01	UNCH	.006				50	UNCH	.97B .04A	
990	0.01N		.01+	0		.009			2	UNCH	1.60B .05A	
1005	0.02N		.02+	0		.014			50	UNCH	.95B .02A	
1010	0.03N		.03	UNCH	.017				50	UNCH	2.24B .04A	
1015	0.04N		.04	UNCH	.023				100	UNCH	2.48B .04A	
1020	0.05N		.05	UNCH	.028				82	UNCH	2.74B .04A	
1040	0.12N		.14+	2		.071			35	UNCH	3.01B .06A	
1045	0.15N		.18+	NEW	.088				50	UNCH	.87B .11A	
1050	0.19N		.23+	4		.108			1	+	1.19B .17	
1055	0.24N		.29+	5		.131		50	4	UNCH	1.19B .17A	
1060	0.30N		.37+	7		.159			70	+	50 .67B .21A	
1070	0.47N		.57+	10		.224			50	UNCH	1.78B .26A	
1080	0.71N		.85+	14		.302			9	UNCH	2.04B .37A	
1085	0.86N		1.03+	17		.345			92	UNCH	6.91 .52A	
1090	1.04N		1.23+	19		.389			120	UNCH	2.22B .62A	
1095	1.23N		1.45+	22		.434			150	UNCH	2.20B .73A	
1100	1.46N		1.70+	24		.479			55	UNCH	2.30B .86A	
1105	1.70N		1.98+	28		.523		50	101	+	50 8.74B 1.00A	
1115	2.26N		2.59+	33		.608			12	UNCH	4.11B 1.16A	
1125	2.91N		3.28+	37		.685			1	UNCH	3.44B 1.62A	
1130	3.26N		3.66+	40		.719			40	UNCH	3.99B 2.32A	
TOTAL JAN10	JAPAN YEN P EU	(FUTURES SETT. .00)					101		50	UNCH	4.06B 2.67A	
1060	0.81N		.92+	11		.239			1174	+	101	
1080	1.40N		1.57+	17		.352			50	UNCH	1.37B .75A	
1090	1.79N		2.00+	21		.413			50	UNCH	2.30B 1.13A	
TOTAL MAR10	JAPAN YEN P EU	(FUTURES SETT. .011021 - 59.0)					0		50	UNCH	2.72B 1.45A	
1025	0.81N		.86+	5		.173			1	UNCH	.84B .73A	
1035	1.00N		1.07+	7		.206			4	UNCH	1.34B .70A	
1040	1.12N		1.19+	7		.223			1	UNCH	1.35B 1.00A	
1050	1.37N		1.46+	9		.260			16	UNCH	1.83B .99A	
1080	2.41N		2.57+	16		.386			100	UNCH	3.84B 1.61A	
1085	2.63N		2.80+	17		.408			10	UNCH	4.14B 1.78A	
1135	5.46N		5.76+	30		.614			1	UNCH	6.28B 4.67	
TOTAL							0		133			

** 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.**