

2009 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin. CME Group Inc. A
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FINAL

PG34 BULLETIN #215@

JAPANESE YEN PUT OPTIONS

Fri, Nov 06, 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, LOW. Includes sections for NOV09, DEC09, and JAN10.



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JAPAN MAR10	YEN PUT	JAPAN YEN PUT	(FUTURES SETT.	.011125 +	100.0 )													
950	----	----	----	0.12N	.09-	3	.026	----	----	30	UNCH	.71B	.10					
960	----	----	----	0.16N	.11-	5	.031	----	----	48	UNCH	.58	.13					
980	----	----	----	0.27N	.19-	8	.051	----	----	235	UNCH	1.75B	.18A					
985	----	----	----	0.30N	.22-	8	.058	----	----	50	UNCH	1.46B	.20A					
990	----	----	----	0.34N	.25-	9	.065	----	----	24	UNCH	.90	.24A					
995	----	----	----	0.39N	.28-	11	.072	----	----	6	UNCH	.58	.31A					
1000	----	----	----	0.44N	.32-	12	.080	----	----	1353	UNCH	2.49B	.21					
1010	----	----	----	0.55N	.41-	14	.099	----	1	565 +	1	2.00B	.31A					
1015	----	----	----	0.62N	.46-	16	.110	----	----	87	UNCH	.84B	.36A					
1020	----	----	----	0.70N	.52-	18	.122	----	----	36	UNCH	3.85	.40A					
1025	----	----	----	0.79N	.59-	20	.135	----	----	33	UNCH	2.63B	.46A					
1030	0.75	----	.75	*.75	.67-	22	.149	----	1	46 +	1	1.19B	.52A					
1035	----	----	----	0.99N	.75-	24	.163	----	----	57	UNCH	4.70	.59A					
1040	----	----	----	1.11N	.84-	27	.179	----	----	100	UNCH	4.52B	.67A					
1045	----	----	----	1.24N	.95-	29	.196	----	----	34	UNCH	1.75	.75A					
1050	----	----	----	1.37N	1.06-	31	.214	----	----	31	UNCH	5.11B	.84A					
1055	----	----	----	1.52N	1.19-	33	.233	----	----	9	UNCH	2.56B	.95A					
1060	----	----	----	1.68N	1.32-	36	.252	----	3	69 +	2	2.33B	1.06A					
1065	----	----	----	1.86N	1.47-	39	.272	----	----	39	UNCH	2.55B	1.23A					
1070	----	----	----	2.04N	1.63-	41	.293	----	2	324	UNCH	3.99B	1.32A					
1075	----	----	----	2.24N	1.81-	43	.315	----	----	15	UNCH	3.04B	1.47A					
1080	----	----	----	2.45N	1.99-	46	.337	----	11	258 +	11	4.43B	1.62A					
1085	----	----	----	2.68N	2.19-	49	.359	----	----	56	UNCH	4.14B	1.79A					
1090	----	----	----	2.92N	2.40-	52	.381	----	----	129	UNCH	4.43B	1.98A					
1095	----	----	----	3.17N	2.63-	54	.404	----	----	50	UNCH	6.75	2.16A					
1100	----	----	----	3.43N	2.87-	56	.427	----	----	37	UNCH	5.07B	2.36A					
1105	----	----	----	3.71N	3.12-	59	.450	----	----	30	UNCH	4.58B	2.93A					
1110	----	----	----	4.00N	3.39-	61	.472	----	2	16	UNCH	4.35B	3.30					
1115	----	----	----	4.94N	4.27-	67	.538	----	----	15	UNCH	5.86B	3.57A					
1130	----	----	----	5.28N	4.57-	71	.559	----	----	50	UNCH	7.11B	3.85A					
1135	----	----	----	5.63N	4.90-	73	.579	----	----	50	UNCH	7.52B	4.12A					
1140	----	----	----	5.99N	5.24-	75	.599	----	----	6	UNCH	6.90B	4.48A					
TOTAL									20	5226 +	15							
JUN10	JAPAN	YEN	PUT	(FUTURES SETT.	.011135 +	100.0 )												
880	----	----	----	0.07N	.05-	2	.012	----	----	50	UNCH	.16	.16					
900	----	----	----	0.11N	.08-	3	.018	----	----	50	UNCH	.13	.07					
950	----	----	----	0.33N	.24-	9	.051	----	----	13	UNCH	.36	.17					
970	----	----	----	0.51N	.38-	13	.075	----	----	450	UNCH	2.15	1.43					
980	----	----	----	0.63N	.47-	16	.090	----	----	1	UNCH	.70	.70					
1000	----	----	----	0.95N	.73-	22	.129	----	----	40	UNCH	1.00	1.00					
1040	----	----	----	1.97N	1.61-	36	.234	----	----	1	UNCH	1.72	1.72					
1070	----	----	----	3.13N	2.67-	46	.332	----	----	2	UNCH	4.25	4.25					
1100	----	----	----	4.67N	4.10-	57	.433	----	----	8	UNCH	4.70	4.00					
TOTAL									0	615								
J YEN	WK2	P EU		(FUTURES SETT.	.00)													
NOV09	J YEN	WK2	P EU		1.03N	.45-	58	.374	----	10	UNCH	.99B	.36A					
1105																		
TOTAL									0	10								
NOV09	YEN	P EU		(FUTURES SETT.	.00)													
1030	----	----	----	----	----	CAB	----	----	----	----	17	3.06B	.04A					
1040	----	----	----	----	----	CAB	----	----	----	----	20	.23B	.02A					
1055	----	----	----	----	----	CAB	----	----	----	----	60	.49B	.02A					
1060	----	----	----	----	----	CAB	----	----	----	----	101	1.68B	.03A					
1065	----	----	----	0.00N	----	CAB	----	----	----	----	1	.32B	.03A					
1070	----	----	----	0.01N	----	CAB	----	----	----	----	17	2.29B	.03A					
1075	----	----	----	0.01N	----	CAB	----	----	----	----	103	1.10B	.03A					
1080	----	----	----	0.02N	----	CAB	----	----	----	----	11	.83B	.03A					
1085	----	----	----	0.04N	----	CAB	----	----	----	----	99	1.03B	.02A					
1090	----	----	----	0.07N	----	CAB	----	----	----	----	72	1.37B	.03A					
1095	----	----	----	0.15N	----	CAB	----	----	----	----	50	2.07B	.03A					
1100	----	----	----	0.32N	----	CAB	----	----	----	----	83	3.21B	.03A					
1105	----	----	----	0.60N	----	CAB	----	----	----	----	60	3.56B	.03A					
1110	----	----	----	0.97N	----	CAB	----	----	----	----	103	2.31B	.03A					
1115	----	----	----	1.40N	.42-	98	1.000	32	----	----	32	2.62B	.99A					
1120	----	----	----	1.86N	.92-	94	1.000	43	----	----	43	2.73B	1.62A					
1125	----	----	----	2.35N	1.42-	93	1.000	100	----	----	100	2.89B	1.63A					
1130	----	----	----	2.83N	1.92-	91	1.000	23	----	----	23	2.86B	2.10					
1135	----	----	----	3.33N	2.42-	91	1.000	43	----	----	43	2.88B	2.42					
TOTAL									0	0 -	1038							
DEC09	JAPAN	YEN	P EU	(FUTURES SETT.	.011118 +	100.0 )												
960	----	----	----	0.00N	----	CAB	----	.003	----	50	UNCH	.97B	.04A					
990	----	----	----	0.01N	----	CAB	----	.004	----	2	UNCH	1.60B	.05A					
995	----	----	----	0.01N	----	CAB	----	.004	----	50	UNCH	.95B	.02A					
1005	----	----	----	0.01N	----	----	0.00-	1	.005	----	50	UNCH	2.24B	.04A				
1010	----	----	----	0.02N	----	----	0.00-	1	.005	----	100	UNCH	2.48B	.04A				
1015	----	----	----	0.02N	----	----	0.01-	1	.009	----	82	UNCH	2.74B	.04A				
1020	----	----	----	0.03N	----	----	0.01-	2	.012	----	35	UNCH	3.01B	.04A				
1040	----	----	----	0.11N	----	----	0.04-	6	.033	----	50	UNCH	.87B	.06A				
1045	----	----	----	0.14N	----	----	0.06-	8	.043	----	1	UNCH	.19B	.07A				
1050	----	----	----	0.18N	----	----	0.08-	10	.055	----	4	UNCH	1.19B	.09A				
1055	----	----	----	0.23N	----	----	0.10-	13	.067	----	70	UNCH	.67B	.11A				
1060	----	----	----	0.30N	----	----	0.14-	16	.087	----	50	UNCH	1.78B	.14A				
1070	----	----	----	0.48N	----	----	0.24-	24	.134	----	9	UNCH	2.04B	.23A				
1080	----	----	----	0.75N	----	----	0.40-	35	.198	----	92	UNCH	6.91	.38A				
1085	----	----	----	0.92N	----	----	0.51-	41	.237	----	120	UNCH	2.22B	.47A				
1090	----	----	----	1.11N	----	----	0.65-	46	.281	----	155	UNCH	2.20B	.59A				
1095	----	----	----	1.33N	----	----	0.81-	52	.327	----	55	UNCH	2.30B	.74A				
1100	----	----	----	1.57N	1.00-	57	.375	----	10	108 +	7	8.74B	.90A					
1105	----	----	----	1.84N	1.21-	63	.424	----	----	12	UNCH	4.11B	1.10A					
1115	----	----	----	2.45N	1.72-	73	.524	----	----	1	UNCH	3.44B	1.57A					
1125	----	----	----	3.15N	2.34-	81	.617	----	----	40	UNCH	3.99B	2.32A					
1130	----	----	----	3.53N	2.68-	85	.661	----	----	50	UNCH	4.06B	2.67A					
TOTAL									10	1186 +	7							
JAN10	JAPAN	YEN	P EU	(FUTURES SETT.	.00)													
1060	----	----	----	0.83N	.55-	28	.175	----	----	50	UNCH	1.37B	.55A					
1080	----	----	----	1.46N	1.04-	42	.281	----	----	50	UNCH	2.30B	.99A					
1090	----	----	----	1.88N	1.38-	50	.342	----	----	50	UNCH	2.72B	1.31A					
1100	----	----	----	2.38N	1.79+	NEW	.407	----	1	1 +	1	1.71	1.71					
TOTAL									1	151 +	1							
MAR10	JAPAN	YEN	P EU	(FUTURES SETT.	.011125 +	100.0 )												
1025	----	----	----	0.79N	.59-	20	.135	----	----	1	UNCH	.84B	.63A					
1035	----	----	----	0.99N	.75-	24	.163	----	----	4	UNCH	1.34B	.70A					
1040	----	----	----	1.11N	.84-	27	.179	----	1	1	UNCH	1.35B	.87A					
1050	----	----	----	1.37N	1.06-	31	.214	----	----	16	UNCH	1.83B	.99A					
1070	----	----	----	2.04N	1.63+	NEW	.293	----	6	6 +	6	2.00	1.61A					
1080	----	----	----	2.45N	1.99-	46	.337	----	----	100	UNCH	3.84B	1.61A					
1085	----	----	----	2.68N	2.19-	49	.359	----	----	10	UNCH	4.14B	1.78A					
1135	----	----	----	5.63N	4.90-	73	.579	----	----	1	UNCH	6.28B	4.67					
TOTAL									7	139 +	6							

\*\* 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.\*\*