

PRELIMINARY														
PG33 BULLETIN #146@				JAPANESE YEN CALL OPTIONS						Mon, Jul 30, 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:		JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13						
JAPAN YEN FUT				09/17		12/17	03/18	06/17						
JAPAN YEN OPT			08/03	09/07	10/05	12/07	03/08	06/07						
WKJY-2J-C			08/10											
WKJY-4J-C		07/27												
JAPAN YEN OPT (EUR)			08/03	09/07										
JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES														
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30														
		WEEK 2	WEEK 3	WEEK 4	WEEK 5									
1J	JUL12	1045-1480	1045-1480	1045-1480										
	AUG12	1045-1480	1045-1480	1045-1480	1045-1480									
1Y	JUL12	1045-1480	1045-1480	1045-1480										
	AUG12	1045-1480	1045-1480	1045-1480	1045-1480									
1H	JUL12	845-1225	840-1225	825-1225										
	AUG12	825-1225	825-1225	825-1225	825-1225									
	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13								
OJ	1045-1480	1045-1480	1020-1470	1020-1470	1050-1435	1100-1435								
YJ	1045-1480	1045-1480												
JAPANESE YEN FUTURES														
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. RECI	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----		HIGH	LOW
JAPAN YEN FUT														
SEP12		----	----	----	0.012731N	.012802	( 78.11) +	71	449	58417	141337 -	308	.013289B	.011874A
DEC12		----	----	----	0.012746N	.012817	( 78.02) +	71	----	73	979 +	25	.013275B	.011955A
MAR13		----	----	----	0.012765N	.012834	( 77.92) +	69	----	----	31	UNCH	.013300B	.011999A
JUN13		----	----	----	0.012788N	.012854	( 77.80) +	66	----	----	4	UNCH	.012862B	.012048A
SEP13		----	----	----	0.012811N	.012878	( 77.65) +	67	----	----	1	UNCH	.012666B	.012499
TOTAL JAPAN YEN FUT								449	58490	142352 -	283			
EC/JY CROSS RT														
SEP12		96.530	96.660B	95.550A	----	95.840	( .0104) -	91	113	286	6569 +	72	101.590B	94.120A
TOTAL EC/JY CROSS RT								113	286	6569 +	72			
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	LOW
JAPAN YEN C EU														
AUG12	JAPAN YEN C EU	(FUTURES SETT.	----	----	.00)									
TOTAL				0.06N		.16+	10	.195	----	1	UNCH	1.79B	.07A	
									0	1				
SEP12	JAPAN YEN C EU	(FUTURES SETT.	----	.012802 +	71.0 )					2	UNCH	3.11B	.85A	
1275	----	----	----	1.14N		1.53+	39	.571	----	353 -	11	2.80B	.32A	
1325	----	----	----	0.09N		.13+	4	.085	----	9	UNCH	1.08B	.11	
1345	----	----	----	0.03N		.04+	1	.031	----	25	UNCH	.68B	.35A	
TOTAL									0	36				
JAPAN YEN CALL														
AUG12	JAPAN YEN CALL	(FUTURES SETT.	----	.00)										
1180	----	----	----	9.31N		10.02+	71	.998	----	1	UNCH	----	----	
1210	----	----	----	6.32N		7.02+	70	.997	----	10	UNCH	5.41B	3.73A	
1220	----	----	----	5.32N		6.03+	71	.994	----	10	UNCH	4.50B	2.94A	
1230	----	----	----	4.33N		5.03+	70	.991	----	10	UNCH	4.26B	2.23A	
1235	----	----	----	3.84N		4.53+	69	.990	----	7	UNCH	3.83B	1.91A	
1240	----	----	----	3.35N		4.04+	69	.982	----	16	UNCH	5.39B	1.62A	
1245	----	----	----	2.87N		3.55+	68	.976	----	22	UNCH	4.98B	1.36	
1250	----	----	----	2.40N		3.06+	66	.966	----	166	UNCH	4.57B	1.14A	
1255	----	----	----	1.94N		2.58+	64	.946	----	79	UNCH	4.19B	.94A	
1260	----	----	----	1.50N		2.10+	60	.920	2	537 -	2	3.82B	.74A	
1265	----	----	----	1.10N		1.64+	54	.873	----	203	UNCH	3.47B	.58A	
1270	----	----	----	0.75N		1.22+	47	.788	----	579	UNCH	3.12B	.43A	
1275	0.80	#.80	*.80	0.80		.84+	37	.667	44	353 -	11	2.80B	.32A	
1280	0.53	#.54	.53	0.54		.53+	27	.508	123	781 +	25	2.49B	.23A	
1285	----			0.13N		.30+	17	.337	26	618 +	3	2.23B	.12	
1290	----			0.06N		.16+	10	.195	270	864 +	55	1.98B	.05	
1295	----			0.03N		.08+	5	.100	29	573 -	7	1.73B	.02	
1300	----			0.02N		.04+	2	.048	2	392	UNCH	1.54B	.02	
1305	----			0.01N		.02+	1	.022	----	53	UNCH	1.35B	.01	
1310	----			0.00N		.01+	0	.010	----	330	UNCH	1.18B	.01	
1315	----			0.00N		.00	UNCH	.004	----	137	UNCH	1.03B	.00A	
1320	----			----			CAB	----	.004	192	UNCH	.89B	.01	
1325	----			----			CAB	----	.003	98	UNCH	.78B	.00A	
1330	----			----			CAB	----	.003	92	UNCH	.68B	.01	
1335	----			----			CAB	----	.003	12	UNCH	.59B	.02A	
1340	----			----			CAB	----	.002	19	UNCH	.50B	.01A	
1345	----			----			CAB	----	.002	40	UNCH	.43B	.01	
1350	----			----			CAB	----	.002	11	UNCH	.36B	.01A	
1360	----			----			CAB	----	.002	14	UNCH	.27B	.02A	
1365	----			----			CAB	----	.001	6	UNCH	.25	.02	
1370	----			----			CAB	----	.001	1	UNCH	.17B	.02A	
1380	----			----			CAB	----	.001	3	UNCH	.07	.04A	
1390	----			----			CAB	----	.001	2	UNCH	.05	.04	
TOTAL									496	6231 +	63			
SEP12	JAPAN YEN CALL	(FUTURES SETT.	----	.012802 +	71.0 )									
1130	----	----	----	14.31N		15.02+	71	.997	----	10	UNCH	12.50B	----	
1140	----	----	----	13.31N		14.02+	71	.997	----	3	UNCH	----	----	
1160	----	----	----	11.32N		12.02+	70	.994	----	2	UNCH	7.45	7.45	
1180	----	----	----	9.33N		10.03+	70	.988	----	7	UNCH	5.08B	4.27A	
1190	----	----	----	8.35N		9.04+	69	.983	----	4	UNCH	4.51B	3.74A	
1195	----	----	----	7.85N		8.55+	70	.979	----	10	UNCH	4.55B	3.50A	
1200	----	----	----	7.36N		8.05+	69	.976	----	20	UNCH	4.90	3.26A	
1210	----	----	----	6.39N		7.07+	68	.965	----	15	UNCH	6.40B	2.84A	
1215	----	----	----	5.91N		6.59+	68	.954	----	10	UNCH	4.89B	2.64A	
1220	----	----	----	5.43N		6.11+	68	.944	----	49	UNCH	5.25	2.47A	
1225	----	----	----	4.97N		5.63+	66	.932	----	3	UNCH	4.96B	2.29A	
1230	----	----	----	4.51N		5.17+	66	.917	----	142	UNCH	6.19B	2.14A	
1235	----	----	----	4.06N		4.70+	64	.900	----	19	UNCH	5.81B	1.99A	
1240	----	----	----	3.62N		4.24+	62	.879	----	154	UNCH	5.43B	1.85A	
1245	----	----	----	3.20N		3.80+	60	.851	----	92	UNCH	5.08B	1.72A	
1250	----	----	----	2.79N		3.36+	57	.821	----	209	UNCH	4.73B	1.53	
1255	----	----	----	2.40N		2.95+	55	.782	----	56	UNCH	5.19B	1.50A	
1260	----	----	----	2.04N		2.55+	51	.739	----	363	UNCH	4.89B	1.33A	
1265	----	----	----	1.71N		2.18+	47	.688	----	133	UNCH	4.59B	1.14A	
1270	----	----	----	1.41N		1.84+	43	.632	----	649	UNCH	4.31B	.99A	
1275	----	----	----	1.14N		1.53+	39	.571	----	215	UNCH	4.05B	.83A	
1280	----	----	----	0.91N		1.25+	34	.507	21	662 +	8	3.80B	.70A	
1285	----	----	----	0.73N		1.02+	29	.442	6	300 +	6	3.56B	.59A	
1290	----	----	----	0.57N		.82+	25	.380	12	342 +	12	3.33B	.49A	
1295	----	----	----	0.44N		.64+	20	.319	----	145	UNCH	3.11B	.41A	
1300	----	----	----	0.34N		.50+	16	.264	43	2194 +	10	4.49	.33	
1305	----	----	----	0.26N		.39+	13	.216	25	422 +	25	2.72B	.26A	
1310	----	----	----	0.20N		.30+	10	.174	104	627 +	103	4.27	.20	
1315	----	----	----	0.16N		.23+	7	.139	----	142	UNCH	2.36B	.14	
1320	----	----	----	0.12N		.17+	5	.108	14	907	UNCH	2.21B	.12	
1325	----	----	----	0.09N		.13+	4	.085	55	132 +	27	1.38B	.09	
1330	----	----	----	0.07N		.10+	3	.067	10	1001	UNCH	2.96	.06	
1335	----	----	----	0.06N		.08+	2	.054	13	282 +	13	1.20B	.04	

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\*\* Option prices quoted per Daily Information Bulletin convention. For example, a Japanese Yen option price of 1.53 on this page is equivalent to  $1.53 \times 0.0001 = 0.000153$  when the price is quoted in full. The cash price of the option is  $0.000153 \times 12,500,000$  (contract size) = \$1,912.50. \*\*