



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



PG34 BULLETIN #146@										JAPANESE YEN PUT OPTIONS										Mon, Jul 30, 2012				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=BI D 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=BI D 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**																									
STRIKE		OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN I NTEREST		--CONTRACT-- HIGH LOW										
JAPAN YFN P. EU		JAPAN YFN P. EU		(FUTURES SETT. .00)		0.29N		.12- 17		.126	----	----	1	UNCH	2.64B	.13A									
TOTAL AUG12 1265		JAPAN YFN P. EU		(FUTURES SETT. .012802 + 0.13N		71.0 )		.10- 3		.055	----	----	1	UNCH	3.77B	.12A									
TOTAL SEP12 1220		JAPAN YFN PUT		(FUTURES SETT. .00)								0	1												
JAPAN YFN PUT		JAPAN YFN PUT		(FUTURES SETT. .00)				CAB		----	.000	----	10	UNCH	.01	.01									
AUG12 1100								CAB		----	.000	----	10	UNCH	.01	.01									
1125								CAB		----	.001	----	6	UNCH	.12B	.01									
1140								CAB		----	.001	----	1	UNCH	.14B	.08A									
1145								CAB		----	.001	----	19	UNCH	.16B	.01A									
1150								CAB		----	.001	----	1	UNCH	.19B	.11									
1155								CAB		----	.001	----	22	UNCH	.22B	.01A									
1160								CAB		----	.001	----	4	UNCH	.25B	.01									
1165								CAB		----	.001	----	28	UNCH	.29B	.01									
1170								CAB		----	.001	----	35	UNCH	.38B	.01									
1180								CAB		----	.001	----	13	UNCH	.44B	.01A									
1185								CAB		----	.001	----	39	UNCH	.50B	.01A									
1190								CAB		----	.001	----	51	UNCH	.58B	.00									
1195								CAB		----	.001	----	302	UNCH	.70	.01									
1200						0.00N		.00		UNCH	.002	----	176	UNCH	.77B	.00A									
1205						0.00N		.00-		0	.002	----	190	UNCH	.87B	.01									
1210						0.01N		.00-		0	.002	----	302	UNCH	1.00B	.00									
1215						0.01N		.01-		0	.005	----	1214	UNCH	1.15	.01									
1220						0.01N		.01-		0	.005	----	146	UNCH	1.30	.01A									
1225						0.02N		.01-		1	.008	----	466	UNCH	1.49B	.01									
1230						0.03N		.01-		1	.009	----	412	UNCH	1.69B	.02									
1235						0.04N		.02-		2	.017	----	624	UNCH	1.92B	.02									
1240						0.06N		.03-		3	.023	----	233	UNCH	2.16B	.03									
1245						0.09N		.04-		5	.033	----	34	890 +	30	2.43B .04									
1250						0.13N		.06-		7	.053	----	796	UNCH	2.60B	.06A									
1255						0.19N		.08-		11	.079	----	44	771 -	31	2.87B .08									
1260						0.29N		.12-		17	.126	----	266	239 -	197	2.85B .13A									
1265		0.22		.22		*.22		.20-		24	.211	----	73	309 -	54	3.22B .20									
1270								.32-		34	.332	----	156	559 +	122	3.64B .32A									
1275								.51-		44	.491	----	39	77 +	20	3.10B .51A									
1280								.78-		54	.662	----	2	UNCH	3.47B	.72									
1285						1.32N						----	612	7947 -	110										
TOTAL SEP12 1045		JAPAN YFN PUT		(FUTURES SETT. .012802 + 71.0 )				CAB		----	.001	----	123	UNCH	.30B	.01									
1050								CAB		----	.001	----	65	UNCH	.33B	.01									
1060								CAB		----	.001	----	11	UNCH	.41B	.00									
1070								CAB		----	.001	----	19	UNCH	.55B	.11									
1075								CAB		----	.001	----	44	UNCH	.55B	.01									
1080								CAB		----	.001	----	1	UNCH	.65B	.15A									
1085								CAB		----	.001	----	4	UNCH	.66B	.02									
1090								CAB		----	.002	----	47	UNCH	.78	.02									
1095								CAB		----	.002	----	16	UNCH	.81B	.20A									
1100								CAB		----	.002	----	1132	UNCH	.88B	.01									
1110								CAB		----	.002	----	667	UNCH	1.08	.09									
1120						0.00N		CAB		----	.002	----	1180	UNCH	1.24B	.23A									
1125						0.00N		CAB		----	.002	----	41	UNCH	1.30B	.02									
1130						0.00N		CAB		----	.002	----	76	UNCH	1.42	.00									
1135						0.01N		CAB		----	.002	----	30	UNCH	1.53B	.07A									
1140						0.01N		CAB		----	.002	----	60	UNCH	1.72	.01									
1145						0.01N		.00-		0	.002	----	38	UNCH	1.80B	.02A									
1150						0.01N		.00-		0	.002	----	1	100	UNCH	1.95B	.02								
1155						0.01N		.01-		0	.005	----	26	UNCH	2.18B	.01A									
1160						0.01N		.01-		0	.005	----	42	UNCH	2.35B	.01A									
1165						0.02N		.01-		1	.005	----	65	UNCH	2.55B	.01A									
1170						0.02N		.01-		0	.008	----	43	UNCH	2.75B	.01A									
1175						0.02N		.01-		1	.008	----	84	UNCH	2.96B	.02A									
1180						0.03N		.02-		1	.011	----	254	UNCH	3.20	.02A									
1185						0.03N		.02-		1	.014	----	2	91 +	2	3.42B .02									
1190						0.04N		.03-		1	.017	----	7	495	UNCH	3.68B	.02								
1195						0.05N		.03-		1	.020	----	1	127	UNCH	3.93B	.04								
1200						0.06N		.04-		2	.023	----	2620	UNCH	4.21B	.04									
1205						0.08N		.05-		3	.028	----	229 +	13	4.48B	.05									
1210						0.09N		.06-		3	.034	----	13	527 +	1	4.77B .06									
1215						0.11N		.08-		3	.045	----	1	110	UNCH	5.08B	.08								
1220						0.13N		.10-		3	.055	----	900	UNCH	5.32B	.10									
1225						0.16N		.12-		4	.067	----	1	511 -	1	5.85B .12									
1230						0.20N		.15-		5	.082	----	1	896 -	1	5.85B .15									
1235						0.25N		.18-		7	.099	----	10	183 -	10	5.33B .18									
1240						0.31N		.22-		9	.120	----	219	UNCH	5.49B	.21									
1245						0.39N		.28-		11	.148	----	198	UNCH	5.65B	.27									
1250		0.36		#.36		*.36		.36-		14	.178	----	325	2323 +	301	7.30 .34									
1255								.59N		16	.217	----	2	197 +	2	5.79B .42A									
1260								.73N		20	.260	----	3	355	UNCH	5.21B	.50								
1265								.90N		24	.311	----	64	UNCH	5.53B	.66A									
1270								1.10N		28	.367	----	526	UNCH	5.18B	.82A									
1275								1.33N		32	.428	----	10	117	UNCH	4.84B	1.00A								
1280								1.60N		37	.492	----	3	72 +	4	81B 1.23A									
1285								1.92N		42	.557	----	22	UNCH	4.87B	1.48A									
1290								2.26N		46	.619	----	29	UNCH	7.70B	1.75									
1300								3.03N		55	.735	----	2	UNCH	4.05B	3.46A									
TOTAL OCT12 1120		JAPAN YFN PUT		(FUTURES SETT. .00)		0.01N		.00-		0	.002	----	6	UNCH	.03	.01A									
1125						0.01N		.00-		0	.002	----	2	UNCH	.03	.01A									
1130						0.01N		.01-		0	.004	----	8	UNCH	.01	.01A									
1190						0.10N		.07-		3	.032	----	2	UNCH	.30	.11A									
1195						0.12N		.08-		4	.037	----	39	UNCH	.36B	.11A									
1200						0.14N		.10-		4	.045	----	55	UNCH	.42B	.13A									
1205						0.17N		.12-		5	.054	----	8	UNCH	.49B	.14A									
1210						0.20N		.15-		5	.065	----	4	UNCH	.57B	.17A									
1215						0.24N		.18-		6	.077	----	29	UNCH	.66B	.17									
1220						0.28N		.21-		7	.090	----	1	28 +	1	.77B .23A									
1230						0.40N		.30-		10	.124	----	1	797 -	1	1.03B .32A									
1235						0.47N		.36-		11	.146	----	250	UNCH	1.19B	.37A									
1240						0.56N		.43-		13	.170	----	56	UNCH	1.37B	.44A									
1245						0.66N		.51-		15	.197	----	145	UNCH	1.57B	.51A									
1250						0.78N		.61-		17	.229	----	146	UNCH	1.80B	.61A									
1255						0.92N		.72-		20	.262	----	175	UNCH	2.04B	.71A									
1260						1.08N		.85-		23	.300	----	42	UNCH	2.31B	.84A									
1265						1.27N		1.01-		26	.341	----	33	UNCH	2.59B	.98A									
1270						1.48N		1.19-		29	.385	----	55	UNCH	2.80B	1.14A									
1275						1.71N		1.39-		32	.430	----	151	UNCH	2.34B	1.33A									
1285						2.26N		1.87-		39	.524	----	7	43 +	7	2.32B 1.78A									
TOTAL DEC12 1020		JAPAN YFN PUT		(FUTURES SETT. .012817 + 71.0 )		0.02N		.01-		1	.002	----	74	UNCH	.40	.03									
1050						0.03N		.01-		1	.004	----	2	UNCH	.78B	.05									
1055						0.03N		.02-		1	.005	----	10	UNCH	.83B	.03									
1065						0.03N		.02-		1	.006	----	1	UNCH	.24B	.07									
1075						0.04N		.02-		1	.007	----	1	UNCH	.40	.18									
1100						0.05N		.04-		1	.012	----	55	UNCH	1.40	.09									
1105						0.06N		.04-		1	.013	----	2	UNCH	.64B	.37A									
1110						0.06N		.05-		1	.015	----	29	UNCH	.69B	.09									
1115						0.07N		.06-		1	.018	----	30	UNCH	.67B	.07									
1120						0.08N		.07-		1	.020	----	34	UNCH	.72B	.07									
1125						0.09N		.08-		1	.023	----	1	UNCH	.87B	.12A									
1130						0.10N		.09-		1	.026	----	75	UNCH	2.10	.13A									
1140																									



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PRELIMINARY



PG34 BULLETIN #146@			JAPANESE YEN PUT OPTIONS								Mon, Jul 30, 2012 PG34			
JAPAN YEN PUT			(FUTURES SETT.	.012817 +	71.0 )									
DEC12	JAPAN YEN PUT		----	----										
1180	----		----	0.31N		.27-	4	.076	----	----	102	UNCH	2.03B	.29A
1185	----		----	0.35N		.30-	5	.084	----	----	11	UNCH	2.18B	.33A
1190	----		----	0.39N		.34-	5	.094	----	----	15	UNCH	2.35B	.36A
1195	----		----	0.44N		.38-	6	.104	----	----	31	UNCH	4.30	.36
1200	----		----	0.49N		.42-	7	.115	----	----	140	UNCH	2.71B	.40
1205	----		----	0.55N		.47-	8	.127	----	----	751	UNCH	2.92B	.48A
1210	----		----	0.62N		.53-	9	.141	----	----	80	UNCH	3.12B	.54A
1215	----		----	0.69N		.59-	10	.156	----	----	53	UNCH	3.33B	.59A
1220	----		----	0.77N		.66-	11	.172	----	----	81	UNCH	3.60	.66A
1225	----		----	0.87N		.74-	13	.190	----	----	41	UNCH	3.80B	.74A
1230	----		----	0.98N		.84-	14	.210	----	----	57	UNCH	4.06B	.83A
1235	----		----	1.10N		.94-	16	.231	----	----	10	UNCH	4.28B	.93A
1240	----		----	1.23N		1.06-	17	.254	----	----	94	UNCH	4.17B	1.05A
1245	----		----	1.37N		1.18-	19	.278	----	----	10	UNCH	3.87B	1.17A
1250	----		----	1.53N		1.32-	21	.303	----	----	114	UNCH	4.50	1.31A
1255	----		----	1.71N		1.48-	23	.331	----	----	20	UNCH	4.07B	1.46A
1260	----		----	1.91N		1.65-	26	.359	----	----	124	UNCH	4.28B	1.62A
1270	----		----	2.34N		2.04-	30	.418	----	----	119	UNCH	4.71B	2.00
1275	----		----	2.58N		2.25-	33	.448	----	----	1	UNCH	5.04B	2.23A
1280	----		----	2.84N		2.48-	36	.479	----	----	26	UNCH	5.38B	2.47A
1290	----		----	3.42N		3.02-	40	.541	----	----	50	UNCH	5.01B	3.02A
1300	----		----	4.07N		3.60-	47	.601	----	----	24	UNCH	6.47B	4.67A
1305	----		----	4.41N		3.92-	49	.630	----	----	6	UNCH	9.30	4.95A
1330	----		----	6.31N		5.74-	57	.757	----	----	8	UNCH	7.89B	6.85
TOTAL										0	2627			
MAR13	JAPAN YEN PUT		(FUTURES SETT.	.012834 +	69.0 )									
1090	----		----	0.18N		.15-	3	.031	----	----	25	UNCH	1.54	1.54
1100	----		----	0.20N		.18-	2	.037	----	----	26	UNCH	1.61B	.64A
1110	----		----	0.24N		.22-	2	.045	----	----	52	UNCH	2.10	.92A
1150	----		----	0.49N		.45-	4	.087	----	----	4	UNCH	----	----
1160	----		----	0.58N		.53-	5	.101	----	----	7	UNCH	----	----
1180	----		----	0.80N		.73-	7	.135	----	----	2	UNCH	----	----
1215	----		----	1.41N		1.28-	13	.221	----	----	2	UNCH	5.04	1.30A
1240	----		----	2.13N		1.92-	21	.306	----	----	8	UNCH	2.45B	1.96A
1270	----		----	3.34N		3.05-	29	.427	----	----	7	UNCH	3.81B	3.10A
TOTAL										0	133			
JUN13	JAPAN YEN PUT		(FUTURES SETT.	.012854 +	66.0 )									
1160	----		----	0.90N		.78-	12	.125	----	----	25	UNCH	1.75	1.75
TOTAL										0	25			
WKJY-4J-P			(FUTURES SETT.	.00)										
JUL12	WKJY-4J-P		----	----		.19	UNCH	----	----	----	----	UNCH	.07	.07
1275	----		----	----		.69	UNCH	----	----	----	----	UNCH	.30	.23
1280	----		----	----										
TOTAL										0	0			

\*\* 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. \*\*