

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

PG38 BULLETIN #213@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Wed, Nov 04, 2009 PG38

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 = . 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.

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CONTRACTS LAST TRADE DATE

| EXPIRATION:    | NOV09 | DEC09 | JAN10 | MAR10 | JUN10 | SEP10 |
|----------------|-------|-------|-------|-------|-------|-------|
| AUST DLR FUT   |       | 12/14 |       | 03/15 | 06/14 | 09/13 |
| AUST DLR OPT   | 11/06 | 12/04 | 01/08 | 03/05 | 06/04 | 09/03 |
| WKAD-2A-C      | 11/13 | 12/11 |       |       |       |       |
| WKAD3A-C       | 11/20 |       |       |       |       |       |
| WKAD-4A-C      | 11/27 |       |       |       |       |       |
| NEW ZEALND FUT |       | 12/14 |       | 03/15 | 06/14 | 09/13 |
| NEW ZEALND OPT | 11/06 | 12/04 | 01/08 | 03/05 | 06/04 | 09/03 |
| WKNE-2Z-C      | 11/13 | 12/11 |       |       |       |       |
| WKNE-3Z-C      | 11/20 |       |       |       |       |       |
| WKNE-4Z-C      | 11/27 |       |       |       |       |       |

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04

|    | NOV09 | WEEK 2     | WEEK 3     | WEEK 4     |
|----|-------|------------|------------|------------|
| 1A | NOV09 | 51.5-108.5 | 51.5-108.5 | 51.5-108.5 |
|    | DEC09 | 52.0-102.5 |            |            |
| 1Z | NOV09 | 44.5-80.0  | 44.5-80.0  | 44.5-80.0  |
|    | DEC09 | 44.5-79.5  |            |            |

|    | NOV09      | DEC09      | JAN10      | MAR10      | JUN10      | SEP10      |
|----|------------|------------|------------|------------|------------|------------|
| ZA | 51.5-108.5 | 51.5-108.5 | 52.0-102.5 | 52.0-102.5 | 65.0-101.0 | 71.5-100.0 |
| ZN | 44.5-80.0  | 44.5-80.0  | 44.5-79.5  | 44.5-79.5  | 56.5-79.0  | 63.0-78.0  |

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

|                      | OPEN RANGE | HIGH  | LOW   | CLOSING RANGE | SETT.PRICE & PT. CHGE<br>RECIPROCAL | RTH<br>VOLUME | GLOBEX®<br>VOLUME | OPEN<br>INTEREST | ----CONTRACT----<br>HIGH LOW |
|----------------------|------------|-------|-------|---------------|-------------------------------------|---------------|-------------------|------------------|------------------------------|
| AUST DLR FUT         |            |       |       |               |                                     |               |                   |                  |                              |
| DEC09                | 0.9094     | .9100 | .9094 | 0.9100        | .9105 ( 1.0983) +                   | 131           | 557               | 100353           | 111839 - 1456                |
| MAR10                | ----       | ----  | ----  | 0.8889N       | .9019 ( 1.1088) +                   | 130           | 113               | 121              | 1344 + 57                    |
| JUN10                | ----       | ----  | ----  | 0.8793N       | .8922 ( 1.1208) +                   | 129           | 1                 | ----             | 8 UNCH                       |
| SEP10                | ----       | ----  | ----  | 0.8696N       | .8825 ( 1.1331) +                   | 129           | ----              | ----             | 17 UNCH                      |
| TOTAL AUST DLR FUT   |            |       |       |               |                                     | 671           | 100474            | 113208           | - 1399                       |
| NEW ZEALND FUT       |            |       |       |               |                                     |               |                   |                  |                              |
| DEC09                | ----       | ----  | ----  | 0.7178N       | .7278 ( 1.3740) +                   | 1000          | 452               | 5097             | 21251 - 626                  |
| MAR10                | ----       | ----  | ----  | 0.7130N       | .7230 ( 1.3831) +                   | 1000          | ----              | ----             | 21 UNCH                      |
| TOTAL NEW ZEALND FUT |            |       |       |               |                                     | 452           | 5097              | 21272            | - 626                        |

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CALLS \*\*SETT. PRICE\*\*

| STRIKE        | OPEN RANGE    | HIGH | LOW  | CLOSING RANGE                   | SETT.PRICE & PT. CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST | --CONTRACT--<br>HIGH LOW |
|---------------|---------------|------|------|---------------------------------|------------------------|-------|---------------|-----------------------------|------------------|--------------------------|
| AUST DLR CALL |               |      |      |                                 |                        |       |               |                             |                  |                          |
| NOV09         | AUST DLR CALL |      |      | (FUTURES SETT. .00)             |                        |       |               |                             |                  |                          |
| 825           | ----          | ---- | ---- | 7.24N                           | 8.55+ 131              | .995  | ----          | ----                        | 49               | UNCH 7.40B 1.99A         |
| 845           | ----          | ---- | ---- | 5.25N                           | 6.55+ 130              | .994  | ----          | ----                        | 49               | UNCH 5.41B 1.21A         |
| 850           | ----          | ---- | ---- | 4.76N                           | 6.05+ 129              | .993  | ----          | ----                        | 19               | UNCH 4.91B 1.91A         |
| 860           | ----          | ---- | ---- | 3.79N                           | 5.05+ 126              | .992  | ----          | ----                        | 10               | UNCH 3.93B 1.32A         |
| 865           | ----          | ---- | ---- | 3.31N                           | 4.56+ 125              | .986  | ----          | ----                        | 28               | UNCH 4.51B 1.12A         |
| 870           | ----          | ---- | ---- | 2.83N                           | 4.07+ 124              | .975  | ----          | ----                        | 155              | UNCH 4.03B .58A          |
| 875           | ----          | ---- | ---- | 2.36N                           | 3.58+ 122              | .959  | ----          | ----                        | 37               | UNCH 3.56B .50A          |
| 880           | ----          | ---- | ---- | 1.91N                           | 3.10+ 119              | .941  | ----          | ----                        | 124              | UNCH 3.11B .43A          |
| 890           | ----          | ---- | ---- | 1.14N                           | 2.15+ 101              | .883  | ----          | ----                        | 27               | UNCH 2.60B .44A          |
| 895           | ----          | ---- | ---- | 0.83N                           | 1.69+ 86               | .836  | ----          | ----                        | 65               | UNCH 2.19B .36A          |
| 900           | ----          | ---- | ---- | 0.58N                           | 1.28+ 70               | .753  | ----          | ----                        | 279              | UNCH 1.91B .29A          |
| 905           | 0.55          | #.55 | .55  | 0.55                            | .92+ 54                | .644  | ----          | 3                           | 54 - 1           |                          |
| 910           | ----          | ---- | ---- | 0.24N                           | .62+ 38                | .516  | ----          | 3                           | 138 UNCH         |                          |
| 915           | ----          | ---- | ---- | 0.15N                           | .39+ 24                | .383  | ----          | 2                           | 93 - 1           |                          |
| 920           | ----          | ---- | ---- | 0.09N                           | .23+ 14                | .261  | ----          | 20                          | 228 + 11         |                          |
| 925           | ----          | ---- | ---- | 0.05N                           | .13+ 8                 | .166  | ----          | 4                           | 29 + 4           |                          |
| 930           | ----          | ---- | ---- | 0.03N                           | .07+ 4                 | .099  | ----          | 10                          | 149 - 4          |                          |
| 935           | ----          | ---- | ---- | 0.02N                           | .04+ 2                 | .060  | ----          | ----                        | 51 UNCH          |                          |
| 940           | ----          | ---- | ---- | 0.01N                           | .02+ 1                 | .038  | ----          | 4                           | 65 UNCH          |                          |
| 945           | ----          | ---- | ---- | 0.00N                           | .01+ 1                 | .023  | ----          | ----                        | 38 UNCH          |                          |
| 950           | ----          | ---- | ---- | 0.00N                           | .00 UNCH               | .009  | ----          | ----                        | 71 UNCH          |                          |
| 955           | ----          | ---- | ---- | ----                            | .00 UNCH               | .008  | ----          | ----                        | 61 UNCH          |                          |
| 960           | ----          | ---- | ---- | ----                            | CAB                    | .007  | ----          | ----                        | 48 UNCH          |                          |
| 965           | ----          | ---- | ---- | ----                            | CAB                    | .007  | ----          | ----                        | 18 UNCH          |                          |
| 970           | ----          | ---- | ---- | ----                            | CAB                    | .006  | ----          | ----                        | 38 UNCH          |                          |
| 975           | ----          | ---- | ---- | ----                            | CAB                    | .006  | ----          | ----                        | 10 UNCH          |                          |
| 980           | ----          | ---- | ---- | ----                            | CAB                    | .005  | ----          | ----                        | 10 UNCH          |                          |
| 1000          | ----          | ---- | ---- | ----                            | CAB                    | .004  | ----          | ----                        | 5 UNCH           |                          |
| 1010          | ----          | ---- | ---- | ----                            | CAB                    | .004  | ----          | ----                        | 1 UNCH           |                          |
| TOTAL         |               |      |      |                                 |                        |       |               | 46                          | 1949 + 9         |                          |
| DEC09         | AUST DLR CALL |      |      | (FUTURES SETT. .91050 + 131.0 ) |                        |       |               |                             |                  |                          |
| 725           | ----          | ---- | ---- | 17.26N                          | 18.56+ 130             | .994  | ----          | ----                        | 3                | UNCH 17.40B 5.40         |
| 740           | ----          | ---- | ---- | 15.76N                          | 17.06+ 130             | .992  | ----          | ----                        | 1                | UNCH 15.91B 2.62         |
| 745           | ----          | ---- | ---- | 15.27N                          | 16.57+ 130             | .990  | ----          | ----                        | 17               | UNCH 15.41B 4.72A        |
| 750           | ----          | ---- | ---- | 14.77N                          | 16.07+ 130             | .990  | ----          | ----                        | 40               | UNCH 14.91B 4.43A        |
| 760           | ----          | ---- | ---- | 13.78N                          | 15.07+ 129             | .988  | ----          | ----                        | 25               | UNCH 13.92B 3.88A        |
| 770           | ----          | ---- | ---- | 12.78N                          | 14.08+ 130             | .984  | ----          | ----                        | 50               | UNCH 12.93B 3.38A        |
| 775           | ----          | ---- | ---- | 12.28N                          | 13.58+ 130             | .984  | ----          | ----                        | 25               | UNCH 12.43B 3.09A        |
| 780           | ----          | ---- | ---- | 11.79N                          | 13.09+ 130             | .982  | ----          | ----                        | 59               | UNCH 11.94B 2.88A        |
| 785           | ----          | ---- | ---- | 11.30N                          | 12.59+ 129             | .980  | ----          | ----                        | 25               | UNCH 11.45B 4.51A        |
| 790           | ----          | ---- | ---- | 10.81N                          | 12.10+ 129             | .976  | ----          | ----                        | 31               | UNCH 10.96B 2.48A        |
| 795           | ----          | ---- | ---- | 10.32N                          | 11.60+ 128             | .975  | ----          | ----                        | 30               | UNCH 10.47B 2.30A        |
| 800           | ----          | ---- | ---- | 9.83N                           | 11.11+ 128             | .971  | ----          | ----                        | 37               | UNCH 11.20 2.13A         |
| 805           | ----          | ---- | ---- | 9.34N                           | 10.62+ 128             | .967  | ----          | ----                        | 15               | UNCH 9.49B 1.96A         |
| 810           | ----          | ---- | ---- | 8.86N                           | 10.13+ 127             | .963  | ----          | ----                        | 6                | UNCH 9.01B 1.81A         |
| 815           | ----          | ---- | ---- | 8.38N                           | 9.64+ 126              | .959  | ----          | ----                        | 54               | UNCH 8.53B 1.67A         |
| 820           | ----          | ---- | ---- | 7.90N                           | 9.15+ 125              | .954  | ----          | ----                        | 66               | UNCH 8.05B 1.55A         |
| 825           | ----          | ---- | ---- | 7.43N                           | 8.67+ 124              | .946  | ----          | ----                        | 179              | UNCH 9.50 1.43A          |
| 830           | ----          | ---- | ---- | 6.97N                           | 8.19+ 122              | .938  | ----          | ----                        | 20               | UNCH 7.11B 1.32A         |



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| AUST DLR CALL |               | (FUTURES SETT. |      | .91050 + 131.0 ) |       |     |      |      |      |        |      |       |       |
|---------------|---------------|----------------|------|------------------|-------|-----|------|------|------|--------|------|-------|-------|
| DEC09         | AUST DLR CALL |                |      |                  |       |     |      |      |      |        |      |       |       |
| 835           | ----          | ----           | ---- | 6.52N            | 7.71+ | 119 | .930 | ---- | ---- | 17     | UNCH | 6.65B | 2.01A |
| 840           | ----          | ----           | ---- | 6.06N            | 7.24+ | 118 | .919 | ---- | ---- | 5      | UNCH | 6.19B | 1.11A |
| 845           | ----          | ----           | ---- | 5.62N            | 6.79+ | 117 | .905 | ---- | ---- | 74     | UNCH | 5.75B | 1.02A |
| 850           | ----          | ----           | ---- | 5.19N            | 6.33+ | 114 | .891 | ---- | ---- | 122    | UNCH | 8.04B | .93A  |
| 855           | ----          | ----           | ---- | 4.76N            | 5.88+ | 112 | .873 | ---- | ---- | 119    | UNCH | 4.88B | 2.19A |
| 860           | ----          | ----           | ---- | 4.35N            | 5.43+ | 108 | .856 | ---- | ---- | 74     | UNCH | 6.18  | .78A  |
| 865           | ----          | ----           | ---- | 3.96N            | 5.00+ | 104 | .833 | ---- | 1    | 174    | UNCH | 4.68B | 1.02A |
| 870           | ----          | ----           | ---- | 3.57N            | 4.58+ | 101 | .808 | ---- | ---- | 194    | UNCH | 6.24B | .66A  |
| 875           | ----          | ----           | ---- | 3.21N            | 4.17+ | 96  | .781 | ---- | ---- | 86     | UNCH | 5.82B | .81A  |
| 880           | ----          | ----           | ---- | 2.86N            | 3.78+ | 92  | .750 | ---- | ---- | 120    | UNCH | 3.54B | .56A  |
| 885           | ----          | ----           | ---- | 2.54N            | 3.40+ | 86  | .717 | ---- | ---- | 68     | UNCH | 3.26B | 1.62A |
| 890           | ----          | ----           | ---- | 2.23N            | 3.04+ | 81  | .681 | ---- | ---- | 73     | UNCH | 4.60B | .55A  |
| 895           | ----          | ----           | ---- | 1.95N            | 2.70+ | 75  | .642 | ---- | ---- | 93     | UNCH | 3.12  | .72A  |
| 900           | ----          | ----           | ---- | 1.69N            | 2.38+ | 69  | .601 | ---- | 3    | 182    | UNCH | 3.84B | .37   |
| 905           | ----          | ----           | ---- | 1.46N            | 2.09+ | 63  | .558 | ---- | ---- | 33     | UNCH | 3.28B | .37A  |
| 910           | 1.62          | #1.62          | 1.62 | 1.62             | 1.81+ | 55  | .514 | ---- | 3    | 180    | UNCH | 2.97B | .31   |
| 915           | ----          | ----           | ---- | 1.07N            | 1.57+ | 50  | .469 | ---- | 4    | 89 -   | 3    | 2.66B | .39A  |
| 920           | ----          | ----           | ---- | 0.91N            | 1.34+ | 43  | .424 | ---- | 39   | 563 +  | 32   | 2.50  | .25A  |
| 925           | ----          | ----           | ---- | 0.77N            | 1.14+ | 37  | .381 | ---- | ---- | 42     | UNCH | 2.21B | .23A  |
| 930           | ----          | ----           | ---- | 0.65N            | .97+  | 32  | .339 | ---- | 21   | 147 -  | 4    | 1.95B | .19A  |
| 935           | ----          | ----           | ---- | 0.55N            | .82+  | 27  | .300 | ---- | ---- | 39     | UNCH | 1.70B | .46A  |
| 940           | 0.63          | .63            | .63  | .63              | .69+  | 23  | .263 | ---- | 245  | 259 +  | 17   | 1.50  | .15A  |
| 945           | ----          | ----           | ---- | 0.39N            | .58+  | 19  | .230 | ---- | ---- | 39     | UNCH | 1.30B | .16A  |
| 950           | 0.42          | .42            | .42  | 0.42             | .48+  | 16  | .198 | ---- | 300  | 408 -  | 25   | 1.12B | .11   |
| 955           | ----          | ----           | ---- | 0.27N            | .40+  | 13  | .171 | ---- | ---- | 15     | UNCH | .44B  | .24A  |
| 960           | ----          | ----           | ---- | 0.23N            | .34+  | 11  | .148 | ---- | ---- | 73     | UNCH | .83B  | .20A  |
| 965           | ----          | ----           | ---- | 0.19N            | .28+  | 9   | .126 | ---- | 45   | 70 +   | 45   | .70B  | .18A  |
| 970           | ----          | ----           | ---- | 0.16N            | .23+  | 7   | .107 | ---- | ---- | 14     | UNCH | .62   | .15A  |
| 975           | ----          | ----           | ---- | 0.13N            | .19+  | 6   | .091 | ---- | ---- | 29     | UNCH | .51   | .11   |
| 980           | ----          | ----           | ---- | 0.11N            | .16+  | 5   | .078 | ---- | ---- | 54     | UNCH | .47   | .05   |
| 985           | ----          | ----           | ---- | 0.09N            | .13+  | 4   | .065 | ---- | ---- | 3      | UNCH | .37B  | .11A  |
| 990           | ----          | ----           | ---- | 0.07N            | .11+  | 4   | .055 | ---- | ---- | 2      | UNCH | .33   | .10A  |
| 995           | ----          | ----           | ---- | 0.06N            | .09+  | 3   | .046 | ---- | ---- | 11     | UNCH | .25B  | .08A  |
| 1000          | ----          | ----           | ---- | 0.05N            | .08+  | 3   | .041 | ---- | ---- | 30     | UNCH | .23   | .07A  |
| TOTAL         |               |                |      |                  |       |     |      |      | 661  | 4184 + | 62   |       |       |
| JAN10         |               | (FUTURES SETT. |      | .00)             |       |     |      |      |      |        |      |       |       |
|               | AUST DLR CALL |                |      |                  |       |     |      |      |      |        |      |       |       |
| 900           | 2.57          | #2.57          | 2.57 | 2.57             | 2.74+ | 62  | .526 | ---- | 251  | 303 +  | 251  | 3.68B | 1.80A |
| 905           | ----          | ----           | ---- | 1.90N            | 2.48+ | 58  | .495 | ---- | ---- | 10     | UNCH | 3.38B | 1.61A |
| 920           | ----          | ----           | ---- | 1.35N            | 1.80+ | 45  | .404 | ---- | ---- | 4      | UNCH | 1.92B | 1.14A |
| 930           | ----          | ----           | ---- | 1.06N            | 1.43+ | 37  | .346 | ---- | ---- | 3      | UNCH | 2.20B | .90A  |
| 935           | ----          | ----           | ---- | 0.94N            | 1.27+ | 33  | .318 | ---- | 11   | 18 +   | 4    | 1.84B | .79A  |
| 940           | ----          | ----           | ---- | 0.83N            | 1.13+ | 30  | .291 | ---- | 1    | 4      | UNCH | 1.79B | .70A  |
| 945           | ----          | ----           | ---- | 0.73N            | 1.00+ | 27  | .266 | ---- | ---- | 11     | UNCH | 1.61B | .62A  |
| 950           | ----          | ----           | ---- | 0.64N            | .88+  | NEW | .242 | ---- | 11   | 11 +   | 11   | .84B  | .80   |
| 955           | ----          | ----           | ---- | 0.56N            | .77+  | 21  | .218 | ---- | ---- | 50     | UNCH | 1.30B | .48A  |
| 960           | ----          | ----           | ---- | 0.49N            | .68+  | 19  | .198 | ---- | ---- | 50     | UNCH | 1.16B | .42A  |
| 965           | ----          | ----           | ---- | 0.43N            | .60+  | 17  | .179 | ---- | ---- | 50     | UNCH | 1.02B | .37A  |
| 970           | ----          | ----           | ---- | 0.38N            | .52+  | 14  | .159 | ---- | ---- | 70     | UNCH | .92B  | .32   |
| 980           | ----          | ----           | ---- | 0.29N            | .40+  | 11  | .128 | ---- | ---- | 100    | UNCH | .69   | .26A  |
| 985           | ----          | ----           | ---- | 0.25N            | .35+  | NEW | .115 | ---- | 1    | 1 +    | 1    | .32B  | .28   |
| 990           | ----          | ----           | ---- | 0.22N            | .30+  | 8   | .101 | ---- | 1    | 8 +    | 1    | .46   | .21A  |
| 995           | ----          | ----           | ---- | 0.19N            | .26+  | 7   | .089 | ---- | ---- | 20     | UNCH | .50B  | .19A  |
| 1000          | ----          | ----           | ---- | 0.17N            | .23+  | 6   | .080 | ---- | ---- | 41     | UNCH | .48   | .18   |
| TOTAL         |               |                |      |                  |       |     |      |      | 276  | 754 +  | 268  |       |       |
| MAR10         |               | (FUTURES SETT. |      | .90190 + 130.0 ) |       |     |      |      |      |        |      |       |       |
|               | AUST DLR CALL |                |      |                  |       |     |      |      |      |        |      |       |       |
| 820           | ----          | ----           | ---- | 8.32N            | 9.37+ | 105 | .806 | ---- | ---- | 1      | UNCH | 5.44B | 3.34A |
| 830           | ----          | ----           | ---- | 7.53N            | 8.54+ | 101 | .782 | ---- | ---- | 42     | UNCH | 5.34B | 4.51A |
| 835           | ----          | ----           | ---- | 7.15N            | 8.14+ | 99  | .768 | ---- | ---- | 60     | UNCH | 5.17  | 4.20A |
| 840           | ----          | ----           | ---- | 6.79N            | 7.75+ | 96  | .753 | ---- | ---- | 4      | UNCH | 7.00  | 2.56A |
| 850           | ----          | ----           | ---- | 6.07N            | 6.98+ | 91  | .722 | ---- | ---- | 29     | UNCH | 4.46  | 3.30A |
| 855           | ----          | ----           | ---- | 5.73N            | 6.62+ | 89  | .706 | ---- | ---- | 28     | UNCH | 4.84  | 2.25  |
| 860           | ----          | ----           | ---- | 5.39N            | 6.26+ | 87  | .688 | ---- | ---- | 2      | UNCH | 4.80B | 1.89A |
| 865           | ----          | ----           | ---- | 5.07N            | 5.91+ | 84  | .670 | ---- | ---- | 27     | UNCH | 5.09B | 2.20A |
| 870           | ----          | ----           | ---- | 4.76N            | 5.56+ | 80  | .652 | ---- | ---- | 36     | UNCH | 4.86  | 4.32A |
| 880           | ----          | ----           | ---- | 4.17N            | 4.91+ | 74  | .612 | ---- | ---- | 226    | UNCH | 4.93B | 1.37A |
| 885           | ----          | ----           | ---- | 3.89N            | 4.60+ | 71  | .592 | ---- | ---- | 50     | UNCH | 4.85B | 1.25A |
| 890           | ----          | ----           | ---- | 3.63N            | 4.32+ | 69  | .571 | ---- | ---- | 46     | UNCH | 5.25  | 3.20A |
| 895           | ----          | ----           | ---- | 3.37N            | 4.03+ | 66  | .550 | ---- | ---- | 127    | UNCH | 4.82B | 1.50A |
| 900           | ----          | ----           | ---- | 3.13N            | 3.76+ | 63  | .528 | ---- | ---- | 141    | UNCH | 4.52B | 1.36A |
| 905           | ----          | ----           | ---- | 2.90N            | 3.50+ | 60  | .506 | ---- | ---- | 26     | UNCH | 4.23B | 1.24A |
| 910           | ----          | ----           | ---- | 2.69N            | 3.26+ | 57  | .484 | ---- | ---- | 15     | UNCH | 3.97B | 1.13A |
| 915           | ----          | ----           | ---- | 2.48N            | 3.03+ | 55  | .463 | ---- | ---- | 3      | UNCH | 3.78B | 1.77A |
| 920           | ----          | ----           | ---- | 2.29N            | 2.81+ | 52  | .441 | ---- | ---- | 123    | UNCH | 3.54B | .92A  |
| 925           | ----          | ----           | ---- | 2.11N            | 2.60+ | 49  | .419 | ---- | ---- | 3      | UNCH | 3.30B | .83A  |
| 930           | ----          | ----           | ---- | 1.95N            | 2.40+ | 45  | .397 | ---- | ---- | 138    | UNCH | 3.06B | .76A  |
| 935           | ----          | ----           | ---- | 1.79N            | 2.22+ | 43  | .377 | ---- | ---- | 75     | UNCH | 2.84B | .68A  |
| 940           | ----          | ----           | ---- | 1.65N            | 2.05+ | 40  | .356 | ---- | ---- | 45     | UNCH | 2.62B | .62A  |
| 950           | ----          | ----           | ---- | 1.39N            | 1.74+ | 35  | .317 | ---- | ---- | 78     | UNCH | 2.24B | .51A  |
| 960           | ----          | ----           | ---- | 1.16N            | 1.46+ | 30  | .279 | ---- | ---- | 34     | UNCH | 1.89B | .41A  |
| 965           | ----          | ----           | ---- | 1.06N            | 1.34+ | 28  | .261 | ---- | ---- | 16     | UNCH | 1.74B | .38A  |
| 970           | ----          | ----           | ---- | 0.97N            | 1.23+ | 26  | .245 | ---- | ---- | 19     | UNCH | 1.60B | .34A  |
| 980           | ----          | ----           | ---- | 0.80N            | 1.02+ | 22  | .212 | ---- | ---- | 137    | UNCH | 1.34B | .28A  |
| 990           | ----          | ----           | ---- | 0.66N            | .85+  | 19  | .184 | ---- | ---- | 20     | UNCH | 1.13B | .41   |
| 1000          | ----          | ----           | ---- | 0.55N            | .70+  | 15  | .157 | ---- | ---- | 576    | UNCH | .96   | .43A  |
| TOTAL         |               |                |      |                  |       |     |      |      | 0    | 2127   |      |       |       |
| JUN10         |               | (FUTURES SETT. |      | .89220 + 129.0 ) |       |     |      |      |      |        |      |       |       |
|               | AUST DLR CALL |                |      |                  |       |     |      |      |      |        |      |       |       |
| 860           | ----          | ----           | ---- | 5.88N            | 6.73+ | 85  | .628 | ---- | ---- | 5      | UNCH | 6.65  | 2.95  |
| 885           | ----          | ----           | ---- | 4.54N            | 5.27+ | 73  | .550 | ---- | ---- | 5      | UNCH | 3.50B | 3.45  |
| 890           | ----          | ----           | ---- | 4.30N            | 4.99+ | 69  | .534 | ---- | ---- | 52     | UNCH | ----  | ----  |
| 905           | ----          | ----           | ---- | 3.63N            | 4.24+ | 61  | .485 | ---- | ---- | 10     | UNCH | 3.50  | 3.50  |
| 910           | ----          | ----           | ---- | 3.42N            | 4.00+ | 58  | .468 | ---- | ---- | 7      | UNCH | 3.70  | 3.25  |
| 915           | ----          | ----           | ---- | 3.23N            | 3.78+ | 55  | .452 | ---- | ---- | 1      | UNCH | 2.94  | 2.94  |
| 920           | ----          | ----           | ---- | 3.04N            | 3.56+ | 52  | .435 | ---- | ---- | 6      | UNCH | 3.70B | 3.50  |
| 925           | ----          | ----           | ---- | 2.86N            | 3.35+ | 49  | .419 | ---- | ---- | 1      | UNCH | 2.70  | 2.70  |
| 950           | ----          | ----           | ---- | 2.08N            | 2.45+ | 37  | .339 | ---- | ---- | 4      | UNCH | 2.70  | 1.80  |
| 990           | ----          | ----           | ---- | 1.21N            | 1.42+ | 21  | .228 | ---- | ---- | 52     | UNCH | ----  | ----  |
| TOTAL         |               |                |      |                  |       |     |      |      | 0    | 143    |      |       |       |



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FINAL

PG38 BULLETIN #213@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Wed, Nov 04, 2009 PG38

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Australian Dollar option price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.01580 when the price is quoted in full. The cash price of the option is 0.01580 x 100,000 (contract size) = \$1,580.00.\*\*

| AUST DLR C EU | AUST DLR C EU | (FUTURES SETT. .00) |        |        |     |      |      |      |     |      |        |        |
|---------------|---------------|---------------------|--------|--------|-----|------|------|------|-----|------|--------|--------|
| NOV09         | 915           | ----                | 1.50N  | 3.90+  | 240 | .383 | ---- | ---- | 30  | UNCH | 11.00B | 1.20A  |
| TOTAL         |               |                     |        |        |     |      |      | 0    | 30  |      |        |        |
| JAN10         | 920           | ----                | 13.50N | 18.00+ | 450 | .404 | ---- | ---- | 50  | UNCH | 24.90B | 11.50A |
|               | 925           | ----                | 12.00N | 16.10+ | 410 | .375 | ---- | ---- | 50  | UNCH | 22.50B | 10.20A |
|               | 960           | ----                | 4.90N  | 6.80+  | 190 | .198 | ---- | ---- | 50  | UNCH | 6.90B  | 4.30A  |
| TOTAL         |               |                     |        |        |     |      |      | 0    | 150 |      |        |        |

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Australian Dollar option price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.01580 when the price is quoted in full. The cash price of the option is 0.01580 x 100,000 (contract size) = \$1,580.00.\*\*

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR PUTS \*\*SETT. PRICE\*\*

| STRIKE       | OPEN         | RANGE | HIGH                | LOW   | CLOSING | RANGE | SETT. PRICE & PT. CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- HIGH | LOW        |             |
|--------------|--------------|-------|---------------------|-------|---------|-------|-------------------------|-------|------------|-----------------------|---------------|-------------------|------------|-------------|
| AUST DLR PUT | AUST DLR PUT |       | (FUTURES SETT. .00) |       |         |       |                         |       |            |                       |               |                   |            |             |
| NOV09        | 690          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 214           | UNCH              | .23B .00   |             |
|              | 700          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 8             | UNCH              | .16B .02   |             |
|              | 710          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 200           | UNCH              | .24 .00    |             |
|              | 720          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 2             | UNCH              | .25B .07A  |             |
|              | 725          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 4             | UNCH              | .08 .08    |             |
|              | 730          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 1             | UNCH              | .31B .08A  |             |
|              | 740          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 2             | UNCH              | .06 .05A   |             |
|              | 760          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 3             | UNCH              | .08 .08    |             |
|              | 770          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .002       | ----                  | 74            | UNCH              | .16 .02    |             |
|              | 780          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 47            | UNCH              | .95B .11A  |             |
|              | 790          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 7             | UNCH              | .24B .01   |             |
|              | 795          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 7             | UNCH              | .55 .01    |             |
|              | 800          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 313           | UNCH              | 1.50B .01  |             |
|              | 805          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 16            | UNCH              | .70B .01   |             |
|              | 810          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .003       | ----                  | 131           | UNCH              | .39 .02    |             |
|              | 815          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .004       | ----                  | 7             | UNCH              | .07 .01    |             |
|              | 820          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .004       | ----                  | 84            | UNCH              | .91B .01   |             |
|              | 825          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .004       | ----                  | 32            | UNCH              | .74B .01   |             |
|              | 830          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .004       | ----                  | 63            | UNCH              | 1.40 .01   |             |
|              | 835          | ----  | ----                | 0.00N | ----    | ----  | CAB                     | ----  | .005       | ----                  | 29            | UNCH              | .16 .01    |             |
|              | 840          | ----  | ----                | 0.00N | ----    | ----  | CAB                     | ----  | .005       | ----                  | 128           | UNCH              | 1.71B .01  |             |
|              | 845          | ----  | ----                | 0.01N | ----    | ----  | CAB                     | ----  | .005       | ----                  | 46            | UNCH              | 1.86 .01A  |             |
|              | 850          | ----  | ----                | 0.02N | ----    | ----  | CAB                     | ----  | .006       | ----                  | 409           | UNCH              | 2.17B .01  |             |
|              | 855          | ----  | ----                | 0.03N | ----    | ----  |                         | .00-  | 3          | .006                  | ----          | 118               | UNCH       | 2.50 .05A   |
|              | 860          | ----  | ----                | 0.05N | ----    | ----  |                         | .00-  | 4          | .007                  | 13            | 44                | UNCH       | 2.01 .01    |
|              | 865          | ----  | ----                | 0.07N | ----    | ----  |                         | .01-  | 6          | .013                  | ----          | 40                | UNCH       | 2.28B .05   |
|              | 870          | ----  | ----                | 0.09N | ----    | ----  |                         | .02-  | 7          | .024                  | ----          | 268               | UNCH       | 2.58B .05A  |
|              | 875          | ----  | ----                | 0.12N | ----    | ----  |                         | .03-  | 8          | .040                  | 4             | 18 -              | 4          | 2.24B .03   |
|              | 880          | ----  | ----                | 0.17N | ----    | ----  |                         | .05-  | 12         | .058                  | 2             | 252 -             | 1          | 2.40B .04   |
|              | 885          | ----  | ----                | 0.26N | ----    | ----  |                         | .07-  | 19         | .081                  | 2             | 103 -             | 1          | 1.97B .06   |
|              | 890          | ----  | ----                | 0.40N | ----    | ----  |                         | .10-  | 30         | .116                  | 1             | 98                | UNCH       | 1.96B .12A  |
|              | 895          | ----  | ----                | 0.59N | ----    | ----  |                         | .14-  | 45         | .163                  | 3             | 103               | UNCH       | 2.13B .16A  |
|              | 900          | ----  | ----                | 0.84N | ----    | ----  |                         | .23-  | 61         | .246                  | 5             | 286 +             | 1          | 1.77B .25A  |
|              | 905          | ----  | ----                | 1.14N | ----    | ----  |                         | .37-  | 77         | .355                  | 8             | 83 +              | 1          | 1.96B .39A  |
|              | 910          | ----  | ----                | 1.50N | ----    | ----  |                         | .57-  | 93         | .483                  | 4             | 158 +             | 4          | 1.89B .53   |
|              | 915          | ----  | ----                | 1.91N | ----    | ----  |                         | .84-  | 107        | .616                  | 11            | 92 +              | 1          | 2.31B .77A  |
|              | 920          | ----  | ----                | 2.35N | ----    | ----  |                         | 1.18- | 117        | .738                  | 10            | 53 +              | 7          | 2.77B .97A  |
|              | 925          | ----  | ----                | 2.81N | ----    | ----  |                         | 1.58- | 123        | .833                  | ----          | 38                | UNCH       | 3.19B 1.19A |
|              | 930          | ----  | ----                | 3.29N | ----    | ----  |                         | 2.02- | 127        | .900                  | ----          | 20                | UNCH       | 3.68B 2.06A |
| TOTAL        |              |       |                     |       |         |       |                         |       |            | 63                    | 3601 +        | 8                 |            |             |
| DEC09        | 600          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 12            | UNCH              | .27B .16A  |             |
|              | 610          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 40            | UNCH              | .38 .19A   |             |
|              | 620          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 52            | UNCH              | .46 .18A   |             |
|              | 625          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 15            | UNCH              | .47 .19A   |             |
|              | 635          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 140           | UNCH              | .57B .22A  |             |
|              | 640          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 68            | UNCH              | .62B .24A  |             |
|              | 650          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 43            | UNCH              | .72B .11   |             |
|              | 655          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 25            | UNCH              | .78B .25A  |             |
|              | 660          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 32            | UNCH              | .84B .01   |             |
|              | 665          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 25            | UNCH              | .90B .29A  |             |
|              | 670          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 200           | UNCH              | .97B .01   |             |
|              | 675          | ----  | ----                | ----  | ----    | ----  | CAB                     | ----  | .001       | ----                  | 100           | UNCH              | 1.04B .22A |             |
|              | 680          | ----  | ----                | 0.00N | ----    | ----  | CAB                     | ----  | .001       | ----                  | 25            | UNCH              | 1.12B .11A |             |
|              | 685          | ----  | ----                | 0.00N | ----    | ----  | CAB                     | ----  | .001       | ----                  | 25            | UNCH              | 1.21B .12A |             |
|              | 690          | ----  | ----                | 0.01N | ----    | ----  | CAB                     | ----  | .001       | ----                  | 26            | UNCH              | 1.31B .11A |             |
|              | 695          | ----  | ----                | 0.01N | ----    | ----  |                         | .00-  | 0          | .001                  | ----          | 1                 | UNCH       | 1.42B .02   |
|              | 700          | ----  | ----                | 0.01N | ----    | ----  |                         | .00-  | 0          | .001                  | ----          | 471               | UNCH       | 1.70 .01A   |
|              | 705          | ----  | ----                | 0.01N | ----    | ----  |                         | .01-  | 0          | .003                  | ----          | 5                 | UNCH       | .02 .02     |
|              | 710          | ----  | ----                | 0.01N | ----    | ----  |                         | .01-  | 0          | .003                  | ----          | 1                 | UNCH       | .61 .17A    |
|              | 715          | ----  | ----                | 0.02N | ----    | ----  |                         | .01-  | 1          | .003                  | ----          | 25                | UNCH       | .85B .09    |
|              | 720          | ----  | ----                | 0.02N | ----    | ----  |                         | .01-  | 0          | .005                  | ----          | 380               | UNCH       | .94B .04    |
|              | 725          | ----  | ----                | 0.02N | ----    | ----  |                         | .01-  | 1          | .005                  | ----          | 72                | UNCH       | 2.24B .02   |
|              | 730          | ----  | ----                | 0.02N | ----    | ----  |                         | .02-  | 0          | .007                  | ----          | 91                | UNCH       | 2.40B .02   |
|              | 735          | ----  | ----                | 0.02N | ----    | ----  |                         | .02-  | 0          | .007                  | ----          | 30                | UNCH       | 2.57B .05   |
|              | 740          | ----  | ----                | 0.03N | ----    | ----  |                         | .02-  | 1          | .007                  | ----          | 90                | UNCH       | 2.75B .04   |
|              | 745          | ----  | ----                | 0.03N | ----    | ----  |                         | .02-  | 1          | .009                  | ----          | 20                | UNCH       | 2.88 .09A   |
|              | 750          | ----  | ----                | 0.03N | ----    | ----  |                         | .02-  | 1          | .009                  | ----          | 140               | UNCH       | 3.10B .08   |
|              | 760          | ----  | ----                | 0.04N | ----    | ----  |                         | .03-  | 1          | .011                  | ----          | 63                | UNCH       | 1.28B .06   |
|              | 770          | ----  | ----                | 0.05N | ----    | ----  |                         | .04-  | 1          | .015                  | ----          | 123               | UNCH       | 4.00B .10A  |
|              | 775          | ----  | ----                | 0.05N | ----    | ----  |                         | .04-  | 1          | .015                  | ----          | 10                | UNCH       | 1.19B .11A  |
|              | 780          | ----  | ----                | 0.06N | ----    | ----  |                         | .04-  | 1          | .017                  | ----          | 250               | UNCH       | 3.36 .04    |
|              | 790          | ----  | ----                | 0.08N | ----    | ----  |                         | .06-  | 2          | .023                  | ----          | 4                 | UNCH       | 2.17B .07   |
|              | 795          | ----  | ----                | 0.09N | ----    | ----  |                         | .06-  | 3          | .024                  | ----          | 45                | UNCH       | .14 .07A    |
|              | 800          | ----  | ----                | 0.10N | ----    | ----  |                         | .07-  | 3          | .028                  | 35            | 671 -             | 10         | 5.78B .08   |
|              | 805          | ----  | ----                | 0.11N | ----    | ----  |                         | .08-  | 3          | .032                  | 3             | 23 +              | 3          | 2.31B .08   |
|              | 810          | ----  | ----                | 0.13N | ----    | ----  |                         | .09-  | 4          | .036                  | ----          | 285               | UNCH       | 6.30B .07   |
|              | 815          | ----  | ----                | 0.15N | ----    | ----  |                         | .10-  | 5          | .040                  | ----          | 26                | UNCH       | 6.57B .13A  |
|              | 820          | ----  | ----                | 0.17N | ----    | ----  |                         | .11-  | 6          | .045                  | ----          | 372               | UNCH       | 6.91B .14A  |



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FINAL

PG38 BULLETIN #213@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

wed, Nov 04, 2009 PG38

| AUST DLR PUT |              | (FUTURES SETT. |      | .91050 + |       | 131.0 ) |      |      |      |        |      |       |       |
|--------------|--------------|----------------|------|----------|-------|---------|------|------|------|--------|------|-------|-------|
| DEC09        | AUST DLR PUT |                |      |          |       |         |      |      |      |        |      |       |       |
| 825          | ----         | ----           | ---- | 0.20N    | .13-  | 7       | .053 | ---- | ---- | 348    | UNCH | 7.00B | .15   |
| 830          | ----         | ----           | ---- | 0.24N    | .15-  | 9       | .061 | ---- | ---- | 382    | UNCH | 7.35B | .12   |
| 835          | ----         | ----           | ---- | 0.28N    | .17-  | 11      | .069 | ---- | ---- | 117    | UNCH | 7.68B | .19A  |
| 840          | ----         | ----           | ---- | 0.32N    | .20-  | 12      | .080 | ---- | ---- | 252    | UNCH | 8.01B | .21A  |
| 845          | ----         | ----           | ---- | 0.38N    | .24-  | 14      | .094 | ---- | ---- | 176    | UNCH | 8.39B | .25A  |
| 850          | ----         | ----           | ---- | 0.45N    | .28-  | 17      | .108 | ---- | ---- | 373    | UNCH | 8.77B | .25   |
| 855          | ----         | ----           | ---- | 0.52N    | .33-  | 19      | .126 | ---- | ---- | 126    | UNCH | 2.90B | .26   |
| 860          | 0.49         | .49            | *.49 | 0.49     | .38-  | 23      | .143 | ---- | 242  | 312 +  | 121  | 5.94B | .36   |
| 865          | ----         | ----           | ---- | 0.72N    | .45-  | 27      | .166 | ---- | ---- | 322    | UNCH | 5.38B | .34   |
| 870          | ----         | ----           | ---- | 0.83N    | .53-  | 30      | .191 | ---- | 2    | 311    | UNCH | 3.08B | .46A  |
| 875          | ----         | ----           | ---- | 0.97N    | .62-  | 35      | .218 | ---- | ---- | 107    | UNCH | 3.05B | .50A  |
| 880          | 0.85         | .85            | .85  | 0.85     | .73-  | 39      | .249 | ---- | 103  | 318 -  | 25   | 3.06B | .61   |
| 885          | ----         | ----           | ---- | 1.30N    | .85-  | 45      | .282 | ---- | ---- | 124    | UNCH | 2.32B | .70A  |
| 890          | ----         | ----           | ---- | 1.49N    | .99-  | 50      | .318 | ---- | ---- | 236    | UNCH | 6.75  | .80A  |
| 895          | ----         | ----           | ---- | 1.71N    | 1.15- | 56      | .357 | ---- | ---- | 130    | UNCH | 2.81B | .93A  |
| 900          | ----         | ----           | ---- | 1.95N    | 1.33- | 62      | .398 | ---- | ---- | 157    | UNCH | 2.38B | 1.04A |
| 905          | ----         | ----           | ---- | 2.22N    | 1.54+ | NEW     | .441 | ---- | 20   | 20 +   | 20   | 1.62B | 1.58  |
| 910          | ----         | ----           | ---- | 2.52N    | 1.76- | 76      | .485 | ---- | 27   | 65 +   | 27   | 2.94B | 1.38A |
| 915          | ----         | ----           | ---- | 2.83N    | 2.02- | 81      | .530 | ---- | ---- | 75     | UNCH | 2.98B | 1.57A |
| 920          | ----         | ----           | ---- | 3.17N    | 2.29- | 88      | .575 | ---- | ---- | 181    | UNCH | 2.95B | 1.77A |
| 925          | ----         | ----           | ---- | 3.53N    | 2.59- | 94      | .618 | ---- | ---- | 2      | UNCH | 2.70B | 2.10A |
| 930          | ----         | ----           | ---- | 3.91N    | 2.92- | 99      | .660 | ---- | ---- | 83     | UNCH | 3.11B | 2.24A |
| TOTAL        |              |                |      |          |       |         |      |      | 432  | 8243 + | 136  |       |       |
| JAN10        |              | (FUTURES SETT. |      | .00)     |       |         |      |      |      |        |      |       |       |
|              | AUST DLR PUT |                |      |          |       |         |      |      |      |        |      |       |       |
| 720          | ----         | ----           | ---- | 0.12N    | .09-  | 3       | .022 | ---- | ---- | 10     | UNCH | .11   | .11   |
| 740          | ----         | ----           | ---- | 0.16N    | .13-  | 3       | .032 | ---- | ---- | 6      | UNCH | .19   | .19   |
| 750          | ----         | ----           | ---- | 0.20N    | .15-  | 5       | .037 | ---- | ---- | 57     | UNCH | .19B  | .10   |
| 755          | ----         | ----           | ---- | 0.21N    | .16-  | 5       | .040 | ---- | ---- | 2      | UNCH | .21B  | .14   |
| 775          | ----         | ----           | ---- | 0.30N    | .24-  | 6       | .059 | ---- | ---- | 1      | UNCH | .30B  | .17A  |
| 780          | ----         | ----           | ---- | 0.33N    | .26-  | 7       | .064 | ---- | ---- | 4      | UNCH | .34B  | .23   |
| 800          | ----         | ----           | ---- | 0.48N    | .36-  | 12      | .089 | ---- | ---- | 26     | UNCH | .51B  | .27A  |
| 820          | ----         | ----           | ---- | 0.71N    | .54-  | 17      | .130 | ---- | ---- | 15     | UNCH | .78B  | .40A  |
| 825          | ----         | ----           | ---- | 0.78N    | .59-  | 19      | .141 | ---- | ---- | 1      | UNCH | .86B  | .47A  |
| 830          | ----         | ----           | ---- | 0.86N    | .65-  | 21      | .155 | ---- | ---- | 1      | UNCH | .96B  | .49A  |
| 840          | ----         | ----           | ---- | 1.05N    | .80-  | 25      | .186 | ---- | ---- | 400    | UNCH | 1.18B | .60A  |
| 850          | ----         | ----           | ---- | 1.28N    | .97-  | 31      | .220 | ---- | 8    | 8      | UNCH | 1.49  | 1.03A |
| 860          | ----         | ----           | ---- | 1.55N    | 1.19- | 36      | .262 | ---- | ---- | 1      | UNCH | 1.78B | 1.14A |
| 870          | ----         | ----           | ---- | 1.88N    | 1.45- | 43      | .308 | ---- | ---- | 30     | UNCH | 2.16B | 1.12  |
| 880          | ----         | ----           | ---- | 2.26N    | 1.75- | 51      | .359 | ---- | ---- | 1      | UNCH | 2.61B | 1.36A |
| 895          | ----         | ----           | ---- | 2.96N    | 2.33- | 63      | .444 | ---- | ---- | 23     | UNCH | 3.42B | 1.82A |
| 900          | ----         | ----           | ---- | 3.23N    | 2.55- | 68      | .473 | ---- | ---- | 3      | UNCH | 3.71B | 1.99A |
| 910          | ----         | ----           | ---- | 3.81N    | 3.04- | 77      | .534 | ---- | ---- | 41     | UNCH | 4.03B | 2.40A |
| 915          | ----         | ----           | ---- | 4.13N    | 3.32- | 81      | .565 | ---- | ---- | 33     | UNCH | 4.27B | 2.63A |
| 920          | ----         | ----           | ---- | 4.45N    | 3.61- | 84      | .595 | ---- | ---- | 5      | UNCH | 3.98B | 2.87A |
| 925          | ----         | ----           | ---- | 4.80N    | 3.92- | 88      | .624 | ---- | ---- | 31     | UNCH | 4.30B | 3.13A |
| 930          | ----         | ----           | ---- | 5.16N    | 4.24- | 92      | .653 | ---- | ---- | 22     | UNCH | 4.29B | 3.60  |
| 950          | ----         | ----           | ---- | 6.74N    | 5.68- | 106     | .757 | ---- | ---- | 2      | UNCH | ----  | ----  |
| 960          | ----         | ----           | ---- | 7.59N    | 6.48- | 111     | .801 | ---- | ---- | 2      | UNCH | ----  | ----  |
| TOTAL        |              |                |      |          |       |         |      |      | 8    | 725    |      |       |       |
| MAR10        |              | (FUTURES SETT. |      | .90190 + |       | 130.0 ) |      |      |      |        |      |       |       |
|              | AUST DLR PUT |                |      |          |       |         |      |      |      |        |      |       |       |
| 600          | ----         | ----           | ---- | 0.06N    | .05-  | 1       | .008 | ---- | ---- | 50     | UNCH | .10   | .10   |
| 610          | ----         | ----           | ---- | 0.08N    | .06-  | 2       | .010 | ---- | ---- | 50     | UNCH | .13   | .13   |
| 625          | ----         | ----           | ---- | 0.10N    | .08-  | 2       | .013 | ---- | ---- | 10     | UNCH | .12   | .12   |
| 650          | ----         | ----           | ---- | 0.15N    | .12-  | 3       | .020 | ---- | ---- | 30     | UNCH | .15   | .10   |
| 670          | ----         | ----           | ---- | 0.19N    | .16-  | 3       | .027 | ---- | ---- | 151    | UNCH | .19   | .19   |
| 680          | ----         | ----           | ---- | 0.21N    | .18-  | 3       | .030 | ---- | ---- | 15     | UNCH | .22B  | .20   |
| 700          | ----         | ----           | ---- | 0.28N    | .23-  | 5       | .039 | ---- | ---- | 67     | UNCH | .35   | .17A  |
| 705          | ----         | ----           | ---- | 0.30N    | .25-  | 5       | .042 | ---- | ---- | 5      | UNCH | .82B  | .20A  |
| 710          | ----         | ----           | ---- | 0.32N    | .27-  | 5       | .046 | ---- | ---- | 3      | UNCH | .38B  | .21A  |
| 715          | ----         | ----           | ---- | 0.34N    | .29-  | 5       | .049 | ---- | ---- | 25     | UNCH | .95B  | .22A  |
| 720          | ----         | ----           | ---- | 0.36N    | .31-  | 5       | .052 | ---- | 16   | 231 -  | 11   | 1.02B | .21   |
| 725          | ----         | ----           | ---- | 0.39N    | .33-  | 6       | .056 | ---- | ---- | 44     | UNCH | 1.10B | .26A  |
| 730          | ----         | ----           | ---- | 0.42N    | .35-  | 7       | .059 | ---- | ---- | 55     | UNCH | .80   | .26   |
| 735          | ----         | ----           | ---- | 0.45N    | .37-  | 8       | .063 | ---- | ---- | 185    | UNCH | .85B  | .30A  |
| 740          | ----         | ----           | ---- | 0.48N    | .40-  | 8       | .068 | ---- | 3    | 38 -   | 3    | 1.10  | .29A  |
| 750          | ----         | ----           | ---- | 0.55N    | .46-  | 9       | .078 | ---- | ---- | 16     | UNCH | 1.59B | .36A  |
| 760          | ----         | ----           | ---- | 0.63N    | .52-  | 11      | .088 | ---- | ---- | 110    | UNCH | 1.86B | .36A  |
| 770          | ----         | ----           | ---- | 0.72N    | .60-  | 12      | .101 | ---- | ---- | 330    | UNCH | 1.13B | .42A  |
| 780          | ----         | ----           | ---- | 0.83N    | .69-  | 14      | .115 | ---- | ---- | 152    | UNCH | 2.50B | .48A  |
| 790          | ----         | ----           | ---- | 0.95N    | .79-  | 16      | .131 | ---- | ---- | 1      | UNCH | 1.01B | .56A  |
| 800          | ----         | ----           | ---- | 1.09N    | .91-  | 18      | .149 | ---- | ---- | 119    | UNCH | 2.82  | .62   |
| 805          | ----         | ----           | ---- | 1.17N    | .97-  | 20      | .159 | ---- | ---- | 50     | UNCH | 1.26B | .93A  |
| 810          | ----         | ----           | ---- | 1.26N    | 1.04- | 22      | .169 | ---- | ---- | 75     | UNCH | 1.55B | .75A  |
| 815          | ----         | ----           | ---- | 1.35N    | 1.12- | 23      | .181 | ---- | ---- | 7      | UNCH | 2.22  | .81A  |
| 820          | ----         | ----           | ---- | 1.45N    | 1.20- | 25      | .193 | ---- | ---- | 72     | UNCH | 4.63B | .87A  |
| 825          | ----         | ----           | ---- | 1.55N    | 1.28- | 27      | .204 | ---- | ---- | 26     | UNCH | 4.92B | .94A  |
| 830          | ----         | ----           | ---- | 1.66N    | 1.37- | 29      | .217 | ---- | ---- | 110    | UNCH | 5.21B | 1.02A |
| 835          | ----         | ----           | ---- | 1.78N    | 1.47- | 31      | .231 | ---- | ---- | 27     | UNCH | 5.51B | 1.10A |
| 840          | ----         | ----           | ---- | 1.91N    | 1.58- | 33      | .246 | ---- | ---- | 52     | UNCH | 6.10B | 1.19A |
| 845          | ----         | ----           | ---- | 2.05N    | 1.69- | 36      | .261 | ---- | ---- | 50     | UNCH | 6.09B | 1.28A |
| 850          | ----         | ----           | ---- | 2.19N    | 1.81- | 38      | .277 | ---- | ---- | 53     | UNCH | 5.96B | 1.38A |
| 855          | ----         | ----           | ---- | 2.35N    | 1.94- | 41      | .293 | ---- | ---- | 25     | UNCH | 6.30B | 1.50A |
| 860          | ----         | ----           | ---- | 2.51N    | 2.08- | 43      | .311 | ---- | ---- | 36     | UNCH | 6.64B | 1.61A |
| 865          | ----         | ----           | ---- | 2.69N    | 2.23- | 46      | .329 | ---- | ---- | 28     | UNCH | 7.00B | 1.73A |
| 870          | ----         | ----           | ---- | 2.88N    | 2.38- | 50      | .347 | ---- | ---- | 25     | UNCH | 3.21B | 2.48A |
| 880          | ----         | ----           | ---- | 3.28N    | 2.73- | 55      | .387 | ---- | ---- | 412    | UNCH | 5.01B | 2.15A |
| 890          | ----         | ----           | ---- | 3.74N    | 3.13- | 61      | .428 | ---- | ---- | 65     | UNCH | 4.20B | 2.53A |
| 895          | ----         | ----           | ---- | 3.98N    | 3.34- | 64      | .449 | ---- | ---- | 124    | UNCH | 4.45B | 3.43A |
| 900          | ----         | ----           | ---- | 4.24N    | 3.57- | 67      | .471 | ---- | ---- | 43     | UNCH | 4.76B | 2.87A |
| 905          | ----         | ----           | ---- | 4.51N    | 3.81- | 70      | .493 | ---- | ---- | 76     | UNCH | 5.05  | 3.65A |
| 910          | ----         | ----           | ---- | 4.79N    | 4.07- | 72      | .515 | ---- | ---- | 54     | UNCH | 5.35  | 3.29A |
| 915          | ----         | ----           | ---- | 5.08N    | 4.34- | 74      | .537 | ---- | ---- | 22     | UNCH | 5.47B | 3.52A |
| 920          | ----         | ----           | ---- | 5.39N    | 4.61- | 78      | .558 | ---- | ---- | 7      | UNCH | 5.48B | 3.76A |
| 925          | ----         | ----           | ---- | 5.71N    | 4.90- | 81      | .580 | ---- | ---- | 16     | UNCH | 5.81B | 4.01A |
| 930          | ----         | ----           | ---- | 6.05N    | 5.20- | 85      | .602 | ---- | ---- | 48     | UNCH | 5.41B | 4.27A |
| 960          | ----         | ----           | ---- | 8.25N    | 7.25- | 100     | .720 | ---- | ---- | 1      | UNCH | ----  | ----  |
| 970          | ----         | ----           | ---- | 9.06N    | 8.02- | 104     | .754 | ---- | ---- | 1      | UNCH | ----  | ----  |
| TOTAL        |              |                |      |          |       |         |      |      | 19   | 3192 - | 14   |       |       |
| JUN10        |              | (FUTURES SETT. |      | .89220 + |       | 129.0 ) |      |      |      |        |      |       |       |
|              | AUST DLR PUT |                |      |          |       |         |      |      |      |        |      |       |       |
| 660          | ----         | ----           | ---- | 0.34N    | .26-  | 8       | .038 | ---- | ---- | 20     | UNCH | 1.16  | 1.16  |

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**FINAL**

PG38 BULLETIN #213@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Wed, Nov 04, 2009 PG38

| AUST DLR PUT |              | (FUTURES SETT. | .89220 + | 129.0 ) |       |    |      |      |      |       |       |      |      |
|--------------|--------------|----------------|----------|---------|-------|----|------|------|------|-------|-------|------|------|
| JUN10        | AUST DLR PUT | ----           | ----     | 0.52N   | .42-  | 10 | .059 | ---- | ---- | 1     | UNCH  | .30  | .30  |
| 690          | ----         | ----           | ----     | 0.60N   | .49-  | 11 | .068 | ---- | ---- | 50    | UNCH  | .35  | .35  |
| 700          | ----         | ----           | ----     | 0.68N   | .57-  | 11 | .077 | ---- | ---- | 100   | UNCH  | ---- | ---- |
| 710          | ----         | ----           | ----     | 0.78N   | .65-  | 13 | .087 | ---- | 10   | 339 + | 10    | .84  | .41  |
| 720          | ----         | ----           | ----     | 1.00N   | .86-  | 14 | .112 | ---- | ---- | 13    | UNCH  | .85  | .77  |
| 740          | ----         | ----           | ----     | 2.04N   | 1.83- | 21 | .216 | ---- | ---- | 5     | UNCH  | 1.70 | 1.70 |
| 800          | ----         | ----           | ----     |         |       |    |      |      |      |       |       |      |      |
| TOTAL        |              |                |          |         |       |    |      |      |      | 10    | 528 + | 10   |      |

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Australian Dollar option price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.01580 when the price is quoted in full. The cash price of the option is 0.01580 x 100,000 (contract size) = \$1,580.00.\*\*

| AUST DLR P EU |               | (FUTURES SETT. | .00) |        |        |     |      |      |      |    |      |        |        |
|---------------|---------------|----------------|------|--------|--------|-----|------|------|------|----|------|--------|--------|
| NOV09         | AUST DLR P EU | ----           | ---- | 15.00N | 5.70-  | 930 | .483 | ---- | ---- | 50 | UNCH | 11.20B | 5.70A  |
| 910           | ----          | ----           | ---- |        |        |     |      |      |      | 0  |      |        |        |
| TOTAL         |               |                |      |        |        |     |      |      |      |    |      |        |        |
| JAN10         | AUST DLR P EU | ----           | ---- | 27.10N | 21.20- | 590 | .414 | ---- | ---- | 50 | UNCH | 31.20B | 16.60A |
| 890           | ----          | ----           | ---- | 44.50N | 36.10- | 840 | .595 | ---- | ---- | 50 | UNCH | 33.30B | 29.70A |
| 920           | ----          | ----           | ---- |        |        |     |      |      |      |    |      |        |        |
| TOTAL         |               |                |      |        |        |     |      |      |      | 0  | 100  |        |        |

\*\* Option prices quoted per Daily Information Bulletin convention. For example, an Australian Dollar option price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.01580 when the price is quoted in full. The cash price of the option is 0.01580 x 100,000 (contract size) = \$1,580.00.\*\*