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Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticsupport@cmegroup.com



FINAL

PG38 BULLETIN #215@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Fri, Nov 06, 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	FEB10	MAR10	JUN10	SEP10
AUST DLR FUT		12/14			03/15	06/14	09/13
AUST DLR OPT	11/06	12/04	01/08	02/05	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	02/05	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: FRI, NOV 06

	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	FEB10	MAR10	JUN10	SEP10
ZA	51.5-108.5	51.5-108.5	52.0-102.5	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	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 RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW	
AUST DLR FUT										
DEC09	----	----	----	0.9071N	.9129 (1.0954) +	58	653	107979	111689 + 1031	.9282 .6025
MAR10	----	----	----	0.8984N	.9040 (1.1062) +	56	----	102	1343 - 18	.9187B .7638
JUN10	----	----	----	0.8886N	.8941 (1.1184) +	55	----	8	UNCH	.8930 .8783
SEP10	----	----	----	0.8788N	.8840 (1.1312) +	52	----	17	UNCH	.8924 .7900
TOTAL AUST DLR FUT						653	108081	113057 +	1013	
NEW ZEALND FUT										
DEC09	----	----	----	0.7197N	.7216 (1.3858) +	190	1087	5430	20878 - 290	.7605 .4900
MAR10	----	----	----	0.7149N	.7168 (1.3951) +	190	----	----	21 UNCH	.7161B .7100
TOTAL NEW ZEALND FUT						1087	5430	20899 -	290	

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CALLS **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 CALL											
NOV09	AUST DLR CALL		(FUTURES SETT.	.00)							
825	----	----	----	----	8.21N	8.79+ 58	1.000	49	----	49	8.87B 1.99A
845	----	----	----	----	6.21N	6.79+ 58	1.000	49	----	49	6.87B 1.21A
850	----	----	----	----	5.71N	6.29+ 58	1.000	19	----	19	6.37B 1.91A
860	----	----	----	----	4.71N	5.29+ 58	1.000	10	----	10	5.37B 1.32A
865	----	----	----	----	4.21N	4.79+ 58	1.000	28	----	28	4.87B 1.12A
870	----	----	----	----	3.71N	4.29+ 58	1.000	155	----	155	4.37B .58A
875	----	----	----	----	3.21N	3.79+ 58	1.000	37	----	37	3.87B .50A
880	----	----	----	----	2.71N	3.29+ 58	1.000	124	----	124	3.37B .43A
890	----	----	----	----	1.75N	2.29+ 54	1.000	27	----	27	2.60B .44A
895	----	----	----	----	1.29N	1.79+ 50	1.000	65	----	65	2.19B .36A
900	----	----	----	----	0.87N	1.29+ 42	1.000	277	3	288	1.91B .29A
905	----	----	----	----	0.53N	.79+ 26	1.000	54	5	54	1.94B .25A
910	----	----	----	----	0.29N	.29 UNCH	1.000	105	38	141	2.06B .17A
915	0.04	#.04	.04	----	0.14N	CAB	----	----	98	93	1.90B .03
920	----	----	----	----	0.07N	CAB	----	----	18	228	1.57B .05
925	----	----	----	----	0.03N	CAB	----	----	----	29	1.39B .05A
930	----	----	----	----	0.02N	CAB	----	----	----	149	1.20 .04A
935	----	----	----	----	0.01N	CAB	----	----	----	51	.92B .05A
940	----	----	----	----	0.00N	CAB	----	----	----	65	.73B .01
945	----	----	----	----	----	CAB	----	----	----	38	.58B .02
950	----	----	----	----	----	CAB	----	----	----	71	.45 .01
955	----	----	----	----	----	CAB	----	----	----	61	.34B .02A
960	----	----	----	----	----	CAB	----	----	----	48	.27 .02A
965	----	----	----	----	----	CAB	----	----	----	18	.22 .03A
970	----	----	----	----	----	CAB	----	----	----	38	.16 .05
975	----	----	----	----	----	CAB	----	----	----	10	.11B .07A
980	----	----	----	----	----	CAB	----	----	----	10	.06B .05
1000	----	----	----	----	----	CAB	----	----	----	5	.02 .01
1010	----	----	----	----	----	CAB	----	----	----	1	.02 .01A
TOTAL									162	0 - 1961	
DEC09	AUST DLR CALL		(FUTURES SETT.	.91290 + 58.0)							
725	----	----	----	----	18.22N	18.79+ 57	.996	----	----	3	UNCH 17.40B 5.40
740	----	----	----	----	16.72N	17.29+ 57	.996	----	----	1	UNCH 15.91B 2.62
745	----	----	----	----	16.22N	16.79+ 57	.994	----	----	17	UNCH 15.41B 4.72A
750	----	----	----	----	15.72N	16.29+ 57	.994	----	----	40	UNCH 14.91B 4.43A
760	----	----	----	----	14.73N	15.30+ 57	.991	----	----	25	UNCH 13.92B 3.88A
770	----	----	----	----	13.73N	14.30+ 57	.989	----	----	50	UNCH 12.93B 3.38A
775	----	----	----	----	13.24N	13.80+ 56	.988	----	----	25	UNCH 12.43B 3.09A
780	----	----	----	----	12.74N	13.31+ 57	.986	----	----	59	UNCH 11.94B 2.88A
785	----	----	----	----	12.25N	12.81+ 56	.985	----	----	25	UNCH 11.45B 4.51A
790	----	----	----	----	11.75N	12.31+ 56	.983	----	----	31	UNCH 10.96B 2.48A
795	----	----	----	----	11.25N	11.82+ 57	.980	----	----	30	UNCH 10.47B 2.30A
800	----	----	----	----	10.76N	11.32+ 56	.978	----	----	37	UNCH 11.20 2.13A
805	----	----	----	----	10.26N	10.83+ 57	.973	----	----	15	UNCH 9.49B 1.96A
810	----	----	----	----	9.77N	10.33+ 56	.972	----	----	6	UNCH 9.01B 1.81A
815	----	----	----	----	9.28N	9.84+ 56	.967	----	----	54	UNCH 8.53B 1.67A
820	----	----	----	----	8.79N	9.35+ 56	.962	----	----	66	UNCH 8.05B 1.55A
825	----	----	----	----	8.31N	8.86+ 55	.957	----	----	179	UNCH 9.50 1.43A
830	8.30	#8.30	8.30	8.30	8.30	8.37+ 54	.951	----	3	20	UNCH 8.30 1.32A

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FINAL

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AUST DLR CALL		(FUTURES SETT.		.91290 + 58.0)									
DEC09	AUST DLR CALL												
835	----	----	----	7.35N	7.88+	53	.946	----	----	17	UNCH	6.65B	2.01A
840	----	----	----	6.89N	7.41+	52	.936	----	----	5	UNCH	6.19B	1.11A
845	----	----	----	6.43N	6.93+	50	.927	----	----	74	UNCH	5.75B	1.02A
850	----	----	----	5.97N	6.45+	48	.916	----	----	122	UNCH	8.04B	.93A
855	----	----	----	5.52N	5.98+	46	.903	----	----	119	UNCH	4.88B	2.19A
860	5.45	5.45	*5.45	5.08N	5.52+	44	.886	----	4	74	UNCH	6.18	.78A
865	----	----	----	4.65N	5.07+	42	.865	----	----	174	UNCH	4.68B	1.02A
870	----	----	----	4.24N	4.63+	39	.842	----	----	194	UNCH	6.24B	.66A
875	----	----	----	3.83N	4.20+	37	.816	----	----	86	UNCH	5.82B	.81A
880	----	----	----	3.44N	3.79+	35	.785	----	----	120	UNCH	3.54B	.56A
885	----	----	----	3.07N	3.40+	33	.750	----	----	68	UNCH	3.26B	1.62A
890	----	----	----	2.72N	3.02+	30	.714	----	----	73	UNCH	4.60B	.55A
895	----	----	----	2.39N	2.67+	28	.672	----	----	93	UNCH	3.12	.72A
900	----	----	----	2.08N	2.33+	25	.630	----	1	183 +	1	3.84B	.37
905	----	----	----	1.80N	2.02+	22	.584	----	----	32	UNCH	3.28B	.37A
910	----	----	----	1.55N	1.74+	19	.536	----	3	182 +	1	2.97B	.31
915	----	----	----	1.31N	1.48+	17	.488	----	5	90 +	1	2.66B	.39A
920	----	----	----	1.11N	1.25+	14	.440	----	11	599 -	7	2.50	.25A
925	----	----	----	0.93N	1.05+	12	.392	----	8	42	UNCH	2.21B	.23A
930	----	----	----	0.78N	.88+	10	.348	----	99	179 +	32	1.95B	.19A
935	----	----	----	0.65N	.72+	7	.303	----	----	39	UNCH	1.70B	.46A
940	----	----	----	0.54N	.59+	5	.263	----	43	298 +	23	1.50	.15A
945	----	----	----	0.44N	.48+	4	.226	----	----	39	UNCH	1.30B	.16A
950	.39B	----	----	0.39B	.39+	2	.193	----	7	422 +	4	1.12B	.11
955	----	----	----	0.30N	.32+	2	.165	----	----	15	UNCH	.44B	.24A
960	----	----	----	0.25N	.25	UNCH	.137	----	3	81 +	2	.83B	.17
965	----	----	----	0.20N	.20	UNCH	.115	----	----	70	UNCH	.70B	.18A
970	----	----	----	0.17N	.16-	1	.096	----	5	19 +	5	.62	.13
975	----	----	----	0.14N	.13-	1	.080	----	----	29	UNCH	.51	.11
980	----	----	----	0.11N	.10-	1	.065	----	----	54	UNCH	.47	.05
985	----	----	----	0.09N	.08-	1	.054	----	2	5 +	2	.37B	.08
990	----	----	----	0.08N	.06-	2	.042	----	----	2	UNCH	.33	.10A
995	----	----	----	0.06N	.05-	1	.036	----	----	11	UNCH	.25B	.08A
1000	----	----	----	0.05N	.03-	1	.027	----	----	30	UNCH	.23	.07A
TOTAL									194	4323 +	64		
JAN10		(FUTURES SETT.		.00)									
	AUST DLR CALL												
900	----	----	----	2.48N	2.65+	17	.539	----	----	303	UNCH	3.68B	1.80A
905	----	----	----	2.23N	2.38+	15	.507	----	----	10	UNCH	3.38B	1.61A
920	----	----	----	1.59N	1.70+	11	.410	----	----	4	UNCH	1.92B	1.14A
930	----	----	----	1.25N	1.34+	9	.349	----	----	3	UNCH	2.20B	.90A
935	----	----	----	1.10N	1.18+	8	.319	----	----	18	UNCH	1.84B	.79A
940	----	----	----	0.97N	1.04+	7	.291	----	----	4	UNCH	1.79B	.70A
945	----	----	----	0.85N	.91+	6	.264	----	----	11	UNCH	1.61B	.62A
950	----	----	----	0.75N	.80+	5	.240	----	----	11	UNCH	.84B	.71A
955	----	----	----	0.65N	.70+	5	.216	----	----	50	UNCH	1.30B	.48A
960	----	----	----	0.57N	.61+	4	.194	----	----	50	UNCH	1.16B	.42A
965	----	----	----	0.50N	.53+	3	.174	----	----	50	UNCH	1.02B	.37A
970	----	----	----	0.43N	.46+	3	.156	----	----	70	UNCH	.92B	.32
980	----	----	----	0.32N	.34+	2	.122	----	----	110	UNCH	.69	.26A
985	----	----	----	0.28N	.30+	2	.110	----	----	1	UNCH	.32B	.28
990	----	----	----	0.24N	.26+	2	.097	----	----	8	UNCH	.46	.21A
995	----	----	----	0.21N	.22+	1	.085	----	----	20	UNCH	.50B	.19A
1000	----	----	----	0.18N	.19+	1	.075	----	----	41	UNCH	.48	.18
TOTAL									0	764			
MAR10		(FUTURES SETT.		.90400 + 56.0)									
	AUST DLR CALL												
820	----	----	----	9.01N	9.44+	43	.818	----	----	1	UNCH	5.44B	3.34A
830	----	----	----	8.19N	8.60+	41	.793	----	----	42	UNCH	5.34B	4.51A
835	----	----	----	7.79N	8.19+	40	.780	----	----	60	UNCH	5.17	4.20A
840	----	----	----	7.40N	7.79+	39	.765	----	----	4	UNCH	7.00	2.56A
850	----	----	----	6.65N	7.01+	36	.734	----	----	29	UNCH	4.46	3.30A
855	----	----	----	6.28N	6.64+	36	.718	----	----	28	UNCH	4.84	2.25
860	----	----	----	5.93N	6.27+	34	.700	----	----	2	UNCH	4.80B	1.89A
865	----	----	----	5.58N	5.91+	33	.682	----	----	27	UNCH	5.09B	2.20A
870	----	----	----	5.24N	5.56+	32	.663	----	----	36	UNCH	4.86	4.32A
880	----	----	----	4.61N	4.90+	29	.623	----	----	226	UNCH	4.93B	1.37A
885	----	----	----	4.32N	4.58+	26	.603	----	----	50	UNCH	4.85B	1.25A
890	----	----	----	4.03N	4.29+	26	.581	----	19	42 -	4	5.25	3.20A
895	----	----	----	3.75N	4.00+	25	.559	----	63	88 -	41	4.82B	1.50A
900	----	----	----	3.49N	3.72+	23	.537	----	81	192 +	49	4.52B	1.36A
905	----	----	----	3.24N	3.46+	22	.515	----	----	26	UNCH	4.23B	1.24A
910	----	----	----	3.01N	3.21+	20	.492	----	3	20 +	2	3.97B	1.13A
915	----	----	----	2.78N	2.97+	19	.469	----	----	3	UNCH	3.78B	1.77A
920	----	----	----	2.57N	2.74+	17	.446	----	1	123	UNCH	3.54B	.92A
925	----	----	----	2.37N	2.53+	16	.424	----	----	3	UNCH	3.30B	.83A
930	----	----	----	2.19N	2.33+	14	.402	----	----	138	UNCH	3.06B	.76A
935	----	----	----	2.01N	2.15+	14	.380	----	----	75	UNCH	2.84B	.68A
940	----	----	----	1.85N	1.97+	12	.358	----	1	48 +	1	2.62B	.62A
950	----	----	----	1.56N	1.66+	10	.317	----	----	78	UNCH	2.24B	.51A
960	----	----	----	1.30N	1.38+	8	.278	----	1	35 +	1	1.89B	.41A
965	----	----	----	1.19N	1.26+	7	.260	----	1	17 +	1	1.74B	.38A
970	----	----	----	1.08N	1.15+	7	.242	----	----	19	UNCH	1.60B	.34A
980	----	----	----	0.90N	.95+	5	.209	----	----	137	UNCH	1.34B	.28A
990	----	----	----	0.74N	.78+	4	.180	----	----	20	UNCH	1.13B	.41
1000	----	----	----	0.61N	.64+	3	.153	----	----	576	UNCH	.96	.43A
TOTAL									170	2145 +	9		
JUN10		(FUTURES SETT.		.89410 + 55.0)									
	AUST DLR CALL												
860	----	----	----	6.41N	6.68+	27	.636	----	----	5	UNCH	6.65	2.95
885	----	----	----	4.96N	5.19+	23	.556	----	----	5	UNCH	5.00B	3.45
890	----	----	----	4.69N	4.91+	22	.540	----	----	52	UNCH	----	----
905	----	----	----	3.95N	4.14+	19	.489	----	----	10	UNCH	3.50	3.50
910	----	----	----	3.73N	3.90+	17	.472	----	----	7	UNCH	3.70	3.25
915	----	----	----	3.51N	3.68+	17	.455	----	1	1	UNCH	3.78	2.94
920	----	----	----	3.30N	3.46+	16	.437	----	----	6	UNCH	3.70B	3.50
925	----	----	----	3.10N	3.25+	15	.420	----	----	1	UNCH	2.70	2.70
950	----	----	----	2.24N	2.35+	11	.338	----	----	4	UNCH	2.70	1.80
990	----	----	----	1.27N	1.33+	6	.224	----	----	52	UNCH	----	----
TOTAL									1	143			
SEP10		(FUTURES SETT.		.88400 + 52.0)									
	AUST DLR CALL												
860	----	----	----	6.63N	6.88+	25	.598	----	----	1	UNCH	6.75	6.75

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AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Fri, Nov 06, 2009 PG38

AUST DLR CALL

TOTAL										0	1		
** 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													
NOV09	AUST DLR C EU	(FUTURES SETT.	.00)										
915	----	----	----	1.40N	.30-	110	----	60	30	----	30	11.00B	1.20A
TOTAL									30	0	30		

JAN10	AUST DLR C EU	(FUTURES SETT.	.00)										
920	----	----	----	15.90N	17.00+	110	.410	----	----	50	UNCH	24.90B	11.50A
925	----	----	----	14.10N	15.10+	100	.379	----	----	50	UNCH	22.50B	10.20A
960	----	----	----	5.70N	6.10+	40	.194	----	----	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--	LOW	
AUST DLR PUT														
NOV09	AUST DLR PUT	(FUTURES SETT.	.00)											
690	----	----	----	----	----	----	CAB	----	----	----	214	.23B	.00	
700	----	----	----	----	----	----	CAB	----	----	----	8	.16B	.02	
710	----	----	----	----	----	----	CAB	----	----	----	200	.24	.00	
720	----	----	----	----	----	----	CAB	----	----	----	2	.25B	.07A	
725	----	----	----	----	----	----	CAB	----	----	----	4	.08	.08	
730	----	----	----	----	----	----	CAB	----	----	----	1	.31B	.08A	
740	----	----	----	----	----	----	CAB	----	----	----	2	.06	.05A	
760	----	----	----	----	----	----	CAB	----	----	----	3	.08	.08	
770	----	----	----	----	----	----	CAB	----	----	----	74	.16	.02	
780	----	----	----	----	----	----	CAB	----	----	----	47	.95B	.11A	
790	----	----	----	----	----	----	CAB	----	----	----	7	.24B	.01	
795	----	----	----	----	----	----	CAB	----	----	----	7	.55	.01	
800	----	----	----	----	----	----	CAB	----	----	----	313	1.50B	.01	
805	----	----	----	----	----	----	CAB	----	----	----	16	.70B	.01	
810	----	----	----	----	----	----	CAB	----	----	----	131	.39	.02	
815	----	----	----	----	----	----	CAB	----	----	----	7	.07	.01	
820	----	----	----	----	----	----	CAB	----	----	----	84	.91B	.01	
825	----	----	----	----	----	----	CAB	----	----	----	32	.74B	.01	
830	----	----	----	----	----	----	CAB	----	----	----	63	1.40	.01	
835	----	----	----	----	----	----	CAB	----	----	----	29	.16	.01	
840	----	----	----	----	----	----	CAB	----	----	----	128	1.71B	.01	
845	----	----	----	----	----	----	CAB	----	----	----	46	1.86	.01A	
850	----	----	----	----	----	----	CAB	----	----	----	409	2.17B	.01	
855	----	----	----	----	----	----	CAB	----	----	----	118	2.50	.05A	
860	----	----	----	----	----	----	CAB	----	----	----	44	2.01	.01	
865	----	----	----	----	----	----	CAB	----	----	----	40	2.28B	.05	
870	----	----	----	----	----	----	CAB	----	----	----	268	2.58B	.05A	
875	----	----	----	----	----	----	CAB	----	----	----	18	2.24B	.01	
880	----	----	----	----	0.00N	----	CAB	----	----	----	230	2.40B	.02	
885	----	----	----	----	0.02N	----	CAB	----	----	----	103	1.97B	.01A	
890	----	----	----	----	0.04N	----	CAB	----	----	----	98	1.96B	.01A	
895	----	----	----	----	0.08N	----	CAB	----	----	----	103	2.13B	.01A	
900	----	----	----	----	0.16N	----	CAB	----	----	3	255	1.77B	.01A	
905	----	----	----	----	0.32N	----	CAB	----	----	7	84	1.96B	.04A	
910	----	----	----	----	0.58N	----	CAB	----	----	69	154	1.89B	.04	
915	0.04	----	#.04	.04	0.04	----	.21-	72	1.000	82	10	92	2.31B	.04
920	----	----	----	----	1.36N	----	.71-	65	1.000	53	----	53	2.77B	.97A
925	----	----	----	----	1.82N	----	1.21-	61	1.000	38	----	38	3.19B	1.14A
930	----	----	----	----	2.31N	----	1.71-	60	1.000	20	----	20	3.68B	1.64A
TOTAL										89	0	3545		

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	LOW	
DEC09	AUST DLR PUT	(FUTURES SETT.	.91290 +	58.0)										
600	----	----	----	----	----	----	CAB	----	.001	----	12	UNCH	.27B	.16A
610	----	----	----	----	----	----	CAB	----	.001	----	40	UNCH	.38	.19A
620	----	----	----	----	----	----	CAB	----	.001	----	52	UNCH	.46	.18A
625	----	----	----	----	----	----	CAB	----	.002	----	15	UNCH	.47	.19A
635	----	----	----	----	----	----	CAB	----	.002	----	140	UNCH	.57B	.22A
640	----	----	----	----	----	----	CAB	----	.002	----	68	UNCH	.62B	.24A
650	----	----	----	----	----	----	CAB	----	.002	----	43	UNCH	.72B	.11
655	----	----	----	----	----	----	CAB	----	.002	----	25	UNCH	.78B	.25A
660	----	----	----	----	----	----	CAB	----	.002	----	32	UNCH	.84B	.01
665	----	----	----	----	----	----	CAB	----	.002	----	25	UNCH	.90B	.29A
670	----	----	----	----	----	----	CAB	----	.002	----	200	UNCH	.97B	.01
675	----	----	----	----	----	----	CAB	----	.002	----	100	UNCH	1.04B	.22A
680	----	----	----	----	----	----	CAB	----	.002	----	25	UNCH	1.12B	.11A
685	----	----	----	----	----	----	CAB	----	.002	----	25	UNCH	1.21B	.12A
690	----	----	----	----	----	----	CAB	----	.002	----	26	UNCH	1.31B	.11A
695	----	----	----	----	----	----	CAB	----	.002	----	1	UNCH	1.42B	.02
700	----	----	----	----	0.00N	----	CAB	----	.002	----	471	UNCH	1.70	.01A
705	----	----	----	----	0.00N	----	CAB	----	.002	----	5	UNCH	.02	.02
710	----	----	----	----	0.01N	----	CAB	----	.002	----	1	UNCH	.61	.17A
715	----	----	----	----	0.01N	----	CAB	----	.002	----	25	UNCH	.85B	.09
720	----	----	----	----	0.01N	----	CAB	----	.002	----	380	UNCH	.94B	.04
725	----	----	----	----	0.01N	----	CAB	----	.003	----	72	UNCH	2.24B	.02
730	----	----	----	----	0.01N	----	CAB	----	.003	----	91	UNCH	2.40B	.02
735	----	----	----	----	0.01N	----	.00-	1	.003	----	30	UNCH	2.57B	.05
740	----	----	----	----	0.02N	----	.00-	1	.003	3	90	UNCH	2.75B	.01
745	----	----	----	----	0.02N	----	.01-	1	.005	----	20	UNCH	2.88	.09A
750	----	----	----	----	0.02N	----	.01-	1	.005	----	140	UNCH	3.10B	.08
760	----	----	----	----	0.02N	----	.01-	1	.008	----	63	UNCH	1.28B	.06
770	----	----	----	----	0.03N	----	.02-	1	.011	----	123	UNCH	4.00B	.10A
775	----	----	----	----	0.03N	----	.02-	1	.011	----	10	UNCH	1.19B	.11A
780	----	----	----	----	0.04N	----	.02-	1	.013	----	250	UNCH	3.36	.04
790	----	----	----	----	0.04N	----	.03-	1	.016	----	4	UNCH	2.17B	.07
795	----	----	----	----	0.05N	----	.03-	1	.019	45	----	45	.14	.05
800	----	----	----	----	0.06N	----	.04-	2	.021	----	671	UNCH	5.78B	.08
805	----	----	----	----	0.06N	----	.05-	1	.026	----	23	UNCH	2.31B	.08



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FINAL

PG38 BULLETIN #215@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Fri, Nov 06, 2009 PG38

AUST DLR PUT		(FUTURES SETT.		.91290 + 58.0)									
DEC09	AUST DLR PUT												
810	----	----	----	0.07N	.05-	2	.027	----	----	285	UNCH	6.30B	.07
815	----	----	----	0.08N	.06-	2	.032	----	----	26	UNCH	6.57B	.13A
820	----	----	----	0.09N	.07-	2	.037	----	----	377	UNCH	6.91B	.14A
825	----	----	----	0.11N	.08-	3	.042	----	----	348	UNCH	7.00B	.15
830	----	----	----	0.13N	.09-	4	.048	----	2	384 +	2	7.35B	.10
835	----	----	----	0.15N	.10-	5	.053	----	----	117	UNCH	7.68B	.19A
840	0.15	.15	*.15	0.15	.12-	6	.063	----	42	252	UNCH	8.01B	.14
845	----	----	----	0.22N	.14-	8	.072	----	----	176	UNCH	8.39B	.20A
850	----	----	----	0.26N	.16-	10	.083	----	2	375 +	2	8.77B	.20
855	----	----	----	0.31N	.19-	12	.096	----	----	126	UNCH	2.90B	.26
860	----	----	----	0.37N	.23-	14	.113	----	4	313 +	1	5.94B	.22A
865	----	----	----	0.44N	.28-	16	.134	----	----	322	UNCH	5.38B	.34
870	----	----	----	0.53N	.34-	19	.157	----	22	328 +	16	3.08B	.33
875	----	----	----	0.62N	.41-	21	.183	----	----	108	UNCH	3.05B	.49A
880	0.44	.50	*.44	0.50	.50-	23	.214	----	38	355 +	32	3.06B	.44
885	----	----	----	0.86N	.61-	25	.249	----	50	154 +	30	2.32B	.59
890	----	----	----	1.01N	.73-	28	.285	----	23	250 +	3	6.75	.69
895	----	----	----	1.18N	.88-	30	.327	----	----	130	UNCH	2.81B	.90A
900	0.99	.99	*.99	0.99	1.04-	33	.369	----	50	215 +	22	2.38B	.95
905	----	----	----	1.59N	1.23-	36	.415	----	----	20	UNCH	1.95B	1.22A
910	----	----	----	1.84N	1.45-	39	.463	----	1	66 +	1	2.94B	1.33A
915	----	----	----	2.10N	1.69-	41	.511	----	1	75	UNCH	2.98B	1.57A
920	----	----	----	2.40N	1.96-	44	.559	----	----	182	UNCH	2.95B	1.77A
925	----	----	----	2.72N	2.26-	46	.607	----	----	2	UNCH	2.70B	2.10A
930	----	----	----	3.07N	2.59-	48	.651	----	----	83	UNCH	3.11B	2.24A
TOTAL										283	8367 +	64	
JAN10	AUST DLR PUT		(FUTURES SETT.	.00)									
720	----	----	----	0.10N	.07-	3	.019	----	20	50 +	20	.11	.08
740	----	----	----	0.13N	.10-	3	.028	----	----	6	UNCH	.19	.19
750	0.10	.10	*.10	0.10	.12-	3	.033	----	60	57	UNCH	.19B	.10
755	----	----	----	0.16N	.13-	3	.036	----	----	2	UNCH	.21B	.14
775	----	----	----	0.23N	.19-	4	.052	----	----	1	UNCH	.30B	.17A
780	----	----	----	0.25N	.20-	5	.056	----	----	4	UNCH	.34B	.23
785	----	----	----	0.27N	.22-	5	.061	----	----	1	UNCH	.23B	.22
800	----	----	----	0.36N	.29-	7	.080	----	----	34	UNCH	.51B	.27A
820	----	----	----	0.53N	.42-	11	.115	----	----	15	UNCH	.78B	.40A
825	----	----	----	0.59N	.46-	13	.125	----	----	1	UNCH	.86B	.47A
830	----	----	----	0.66N	.51-	15	.138	----	----	1	UNCH	.96B	.49A
840	----	----	----	0.80N	.63-	17	.166	----	----	400	UNCH	1.18B	.60A
850	----	----	----	0.99N	.78-	21	.200	----	----	8	UNCH	1.49	.85A
860	----	----	----	1.21N	.98-	23	.242	----	2	3 +	2	1.78B	.98
870	----	----	----	1.48N	1.21-	27	.288	----	----	36	UNCH	2.16B	1.12
880	----	----	----	1.80N	1.49-	31	.340	----	----	1	UNCH	2.61B	1.36A
895	----	----	----	2.40N	2.03-	37	.429	----	----	23	UNCH	3.42B	1.82A
900	----	----	----	2.64N	2.25-	39	.460	----	----	3	UNCH	3.71B	1.99A
910	----	----	----	3.16N	2.73-	43	.525	----	----	41	UNCH	4.03B	2.40A
915	----	----	----	3.45N	3.01-	44	.557	----	----	33	UNCH	4.27B	2.63A
920	----	----	----	3.75N	3.30-	45	.589	----	----	5	UNCH	3.98B	2.87A
925	----	----	----	4.07N	3.61-	46	.620	----	----	31	UNCH	4.30B	3.13A
930	----	----	----	4.40N	3.94-	46	.650	----	----	22	UNCH	4.29B	3.60
950	----	----	----	5.90N	5.39-	51	.759	----	----	2	UNCH	----	----
960	----	----	----	6.72N	6.20-	52	.805	----	----	2	UNCH	----	----
TOTAL										82	782 +	22	
MAR10	AUST DLR PUT		(FUTURES SETT.	.90400 + 56.0)									
600	----	----	----	0.05N	.04-	0	.008	----	----	50	UNCH	.10	.10
610	----	----	----	0.07N	.06-	1	.010	----	----	50	UNCH	.13	.13
625	----	----	----	0.09N	.07-	2	.012	----	----	10	UNCH	.12	.12
650	----	----	----	0.13N	.11-	2	.019	----	----	30	UNCH	.15	.10
670	----	----	----	0.17N	.15-	2	.026	----	----	151	UNCH	.19	.19
680	----	----	----	0.19N	.17-	2	.030	----	----	15	UNCH	.22B	.20
700	----	----	----	0.24N	.21-	3	.038	----	----	67	UNCH	.35	.17A
705	----	----	----	0.26N	.22-	4	.040	----	----	5	UNCH	.82B	.20A
710	----	----	----	0.27N	.23-	4	.042	----	----	3	UNCH	.38B	.21A
715	----	----	----	0.29N	.25-	4	.045	----	----	25	UNCH	.95B	.22A
720	----	----	----	0.31N	.27-	4	.049	----	----	231	UNCH	1.02B	.21
725	----	----	----	0.33N	.29-	4	.052	----	----	44	UNCH	1.10B	.26A
730	----	----	----	0.35N	.31-	4	.056	----	----	55	UNCH	.80	.26
735	----	----	----	0.37N	.33-	4	.059	----	----	185	UNCH	.85B	.30A
740	----	----	----	0.40N	.35-	5	.063	----	3	36 -	2	1.10	.29A
745	----	----	----	0.43N	.37-	6	.067	----	----	28	UNCH	.40	.40
750	----	----	----	0.46N	.40-	6	.072	----	----	16	UNCH	1.59B	.36A
760	----	----	----	0.52N	.46-	6	.082	----	1	110	UNCH	1.86B	.36A
770	----	----	----	0.60N	.52-	8	.093	----	----	330	UNCH	1.13B	.42A
780	----	----	----	0.68N	.60-	8	.107	----	----	152	UNCH	2.50B	.48A
790	----	----	----	0.78N	.69-	9	.122	----	----	1	UNCH	1.01B	.56A
800	----	----	----	0.90N	.80-	10	.140	----	----	119	UNCH	2.82	.62
805	----	----	----	0.97N	.86-	11	.150	----	----	50	UNCH	1.26B	.91A
810	----	----	----	1.04N	.92-	12	.159	----	----	75	UNCH	1.55B	.75A
815	----	----	----	1.11N	.99-	12	.170	----	----	7	UNCH	2.22	.81A
820	----	----	----	1.19N	1.06-	13	.181	----	----	72	UNCH	4.63B	.87A
825	----	----	----	1.28N	1.14-	14	.194	----	----	26	UNCH	4.92B	.94A
830	----	----	----	1.37N	1.22-	15	.206	----	----	110	UNCH	5.21B	1.02A
835	----	----	----	1.47N	1.31-	16	.219	----	----	27	UNCH	5.51B	1.10A
840	----	----	----	1.58N	1.41-	17	.234	----	----	52	UNCH	6.10B	1.19A
845	----	----	----	1.70N	1.51-	19	.249	----	----	50	UNCH	6.09B	1.28A
850	----	----	----	1.82N	1.63-	19	.265	----	----	53	UNCH	5.96B	1.38A
855	----	----	----	1.95N	1.75-	20	.281	----	----	25	UNCH	6.30B	1.50A
860	----	----	----	2.10N	1.88-	22	.299	----	----	36	UNCH	6.64B	1.61A
865	----	----	----	2.25N	2.02-	23	.317	----	----	28	UNCH	7.00B	1.73A
870	----	----	----	2.41N	2.17-	24	.336	----	----	25	UNCH	3.21B	2.19A
880	----	----	----	2.78N	2.51-	27	.376	----	----	412	UNCH	5.01B	2.15A
890	----	----	----	3.19N	2.89-	30	.418	----	19	61 -	4	4.20B	2.53A
895	----	----	----	3.41N	3.10-	31	.440	----	62	84 -	42	4.45B	3.07A
900	----	----	----	3.65N	3.32-	33	.462	----	81	126 +	81	4.76B	2.87A
905	----	----	----	3.90N	3.56-	34	.484	----	----	76	UNCH	5.05	3.50A
910	----	----	----	4.17N	3.81-	36	.507	----	----	54	UNCH	5.35	3.29A
915	----	----	----	4.44N	4.07-	37	.530	----	----	22	UNCH	5.47B	3.52A
920	----	----	----	4.72N	4.34-	38	.553	----	----	7	UNCH	5.48B	3.76A
925	----	----	----	5.02N	4.62-	40	.575	----	----	16	UNCH	5.81B	4.01A
930	----	----	----	5.34N	4.92-	42	.597	----	----	48	UNCH	5.41B	4.27A



FINAL

PG38 BULLETIN #215@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Fri, Nov 06, 2009 PG38

AUST DLR PUT		(FUTURES SETT.	.90400 + 56.0)										
MAR10	AUST DLR PUT	----	----	7.44N	6.96-	48	.721	----	----	1	UNCH	----	----
960	----	----	----	8.22N	7.73-	49	.757	----	----	1	UNCH	----	----
970	----	----	----										
TOTAL										166	3257 +	33	
JUN10 AUST DLR PUT		(FUTURES SETT.	.89410 + 55.0)										
660	----	----	----	0.28N	.20-	8	.032	----	----	20	UNCH	1.16	1.16
690	----	----	----	0.44N	.33-	11	.051	----	----	1	UNCH	.30	.30
700	----	----	----	0.51N	.39-	12	.059	----	----	50	UNCH	.35	.35
710	----	----	----	0.59N	.45-	14	.067	----	----	100	UNCH	----	----
720	----	----	----	0.67N	.53-	14	.078	----	----	2	346 +	2	.84 .41
740	----	----	----	0.88N	.72-	16	.102	----	----	13	UNCH	.85	.77
800	----	----	----	1.83N	1.64-	19	.206	----	----	5	UNCH	1.70	1.70
TOTAL										2	535 +	2	

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AUST DLR P EU		(FUTURES SETT.	.00)										
NOV09	AUST DLR P EU	----	----	1.60N	CAB	----	----	----	----	----	17	5.10B	.80A
900	----	----	----	5.80N	CAB	----	----	----	----	----	50	11.20B	2.30A
910	----	----	----										
TOTAL										0	0 -	67	
JAN10 AUST DLR P EU		(FUTURES SETT.	.00)										
890	----	----	----	21.90N	18.30-	360	.398	----	----	50	UNCH	31.20B	16.60A
920	----	----	----	37.50N	33.00-	450	.589	----	----	50	UNCH	33.30B	29.70A
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.**