

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
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FINAL

PG38 BULLETIN # 29@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Feb 13, 2012 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:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
AUST DLR FUT		03/19			06/18	09/17	12/17
AUST DLR OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKAD-2A-C	02/10		04/13				
WKAD3A-C	02/17	03/16	04/20				
WKAD-4A-C	02/24	03/23					
WKAD-5A-C		03/30					
NEW ZEALND FUT		03/19			06/18	09/17	12/17
NEW ZEALND OPT	02/03	03/09	04/05	05/04	06/08	09/07	12/07
WKNE-1Z-C		03/02					
WKNE-2Z-C	02/10		04/13				
WKNE-3Z-C	02/17	03/16	04/20				
WKNE-4Z-C	02/24	03/23					
WKNE-5Z-C		03/30					

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1A	FEB12	78.0-120.0	78.0-120.0	78.0-120.0			
	MAR12	78.0-120.0	81.0-117.5	81.0-117.5	81.0-117.5		
	APR12		81.0-117.5	81.0-117.5			
1Z	FEB12	66.0-90.0	66.0-90.0	66.0-90.0			
	MAR12	66.0-90.0	69.0-89.5	69.0-89.5	69.0-89.5		
	APR12		69.0-89.5	69.0-89.5			
ZA	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
ZN	78.0-120.0	78.0-120.0	81.0-117.5	81.0-117.5	81.0-117.5	80.5-116.0	82.0-120.0
	66.0-90.0	66.0-90.0	69.0-89.5	69.0-89.5	69.0-89.5	69.0-87.0	69.5-86.5

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
AUST DLR FUT										
MAR12	----	----	1.0619N	1.0703 ( .9343) +	84	745	88690	153033 +	2677	1.0795 .9229A
JUN12	----	----	1.0514N	1.0598 ( .9436) +	84	----	59	675 +	23	1.0687E .9324A
SEP12	----	----	1.0419N	1.0499 ( .9525) +	80	----	----	110	UNCH	1.0355 .9480
DEC12	----	----	1.0326N	1.0403 ( .9613) +	77	----	----	8	UNCH	1.0291 .9800
JUN13	----	----	1.0143N	1.0215 ( .9790) +	72	----	----	2	UNCH	1.0113 1.0113
TOTAL AUST DLR FUT						745	88749	153828 +	2700	
NEW ZEALND FUT										
MAR12	----	----	0.8257N	.8335 ( 1.1998) +	780	398	7900	36355 +	710	.8394 .7325A
TOTAL NEW ZEALND FUT						398	7900	36355 +	710	

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--
WKAD-1A-C											
MAR12 WKAD-1A-C			(FUTURES SETT. .00)								
1090	----	----	0.31N	.35+ 4 .225	----	----	0	1	UNCH	.60B	.45
TOTAL							0	1			
WKAD-2A-C											
FEB12 WKAD-2A-C			(FUTURES SETT. .00)								
1065	----	----	----	.00+ 0 1.000	----	----	----	----	UNCH	1.39B	.31A
1075	----	----	----	.00+ 0	----	----	----	----	UNCH	.66B	.16A
1080	----	----	----	.00+ 0	----	----	----	----	UNCH	.46B	.10A
TOTAL							0	0			
WKAD-3A-C											
FEB12 WKAD-3A-C			(FUTURES SETT. .00)								
1050	----	----	1.46N	2.14+ 68 .901	----	----	----	30	UNCH	2.63B	.57A
1065	----	----	0.53N	.91+ 38 .653	----	----	1	15 +	1	1.70B	.24A
1070	----	----	0.34N	.61+ 27 .511	----	----	6	20	UNCH	1.34B	.19A
1075	----	----	0.20N	.38+ 18 .362	----	----	----	1	UNCH	1.01B	.14A
1080	----	----	0.12N	.21+ 9 .224	----	----	1	5	UNCH	.79B	.12A
1085	----	----	0.08N	.12+ 4 .131	----	----	----	1	UNCH	.56B	.11A
1090	----	----	0.04N	.06+ 1 .066	----	----	----	3	UNCH	.38B	.08A
1095	----	----	0.03N	.03 UNCH .032	----	----	----	2	UNCH	.25B	.09A
1100	----	----	0.01N	.01 UNCH .015	----	----	----	2	UNCH	.16B	.08
1105	----	----	0.01N	.01 UNCH .009	----	----	----	2	UNCH	.11B	.08A
TOTAL							8	81 +	1		
WKAD-4A-C											
FEB12 WKAD-4A-C			(FUTURES SETT. .00)								
1075	----	----	0.42N	.62+ 20 .410	----	----	----	1	UNCH	1.05B	.42
TOTAL							0	1			
AUST DLR CALL											
MAR12 AUST DLR CALL			(FUTURES SETT. 1.07030 +	84.0 )							
920	----	----	14.19N	15.03+ 84 .997	----	----	----	1	UNCH	14.68B	5.31A
950	----	----	11.20N	12.03+ 83 .997	----	----	----	15	UNCH	11.98B	3.67A
960	----	----	10.21N	11.03+ 82 .996	----	----	----	10	UNCH	11.75B	3.21A
965	----	----	9.71N	10.54+ 83 .994	----	----	----	6	UNCH	11.25B	3.00A
970	----	----	9.22N	10.04+ 82 .991	----	----	----	24	UNCH	10.76B	2.80A
975	----	----	8.73N	9.55+ 82 .988	----	----	----	20	UNCH	10.27B	2.61A
980	----	----	8.24N	9.05+ 81 .985	----	----	----	51	UNCH	9.78B	2.43A
985	----	----	7.77N	8.56+ 79 .980	----	----	----	20	UNCH	9.29B	2.26A
990	----	----	7.29N	8.07+ 78 .975	----	----	----	65	UNCH	8.80B	2.07A
995	----	----	6.81N	7.59+ 78 .968	----	----	----	62	UNCH	8.32B	1.88A
1000	----	----	6.34N	7.10+ 76 .962	----	----	----	127	UNCH	7.96B	1.69A
1005	----	----	5.87N	6.62+ 75 .952	----	----	----	39	UNCH	7.47B	1.52A
1010	----	----	5.41N	6.14+ 73 .942	----	----	----	83	UNCH	7.09B	1.35
1015	----	----	4.96N	5.67+ 71 .927	----	----	----	107	UNCH	6.72B	1.23A
1020	----	----	4.52N	5.20+ 68 .912	----	----	2	118	UNCH	6.35B	1.11A
1025	----	----	4.08N	4.74+ 66 .893	----	----	----	189	UNCH	5.99B	.99A
1030	----	----	3.66N	4.29+ 63 .870	----	----	----	1106	UNCH	5.65B	.88A

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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AUST DLR CALL		(FUTURES SETT.		1.07030 +		84.0 )							
MAR12	AUST DLR CALL												
1035	----	----	----	3.25N	3.86+	61	.840	----	----	213	UNCH	5.31B	.78A
1040	----	----	----	2.86N	3.43+	57	.809	----	----	428	UNCH	5.08	.69A
1045	----	----	----	2.49N	3.02+	53	.772	----	----	286	UNCH	4.71B	.61A
1050	----	----	----	2.14N	2.64+	50	.728	----	61	839 +	16	4.39B	.53A
1055	----	----	----	1.82N	2.27+	45	.680	----	----	193	UNCH	4.21	.46A
1060	----	----	----	1.52N	1.93+	41	.627	----	----	556	UNCH	3.84B	.38
1065	----	----	----	1.25N	1.62+	37	.570	----	26	240 +	26	3.56B	.34A
1070	----	----	----	1.02N	1.33+	31	.509	----	81	600 -	20	3.30B	.29
1075	----	----	----	0.81N	1.08+	27	.447	----	13	286 -	1	3.10	.25A
1080	----	----	----	0.64N	.86+	22	.385	----	5	850 +	1	2.77B	.22A
1085	----	----	----	0.51N	.68+	17	.325	----	51	679 +	28	2.54B	.18
1090	0.51	#.51	*.51	0.51	.52+	13	.268	----	83	1121 +	61	2.31B	.16A
1095	----	----	----	0.30N	.40+	10	.218	----	42	392 +	32	2.08B	.13
1100	----	----	----	0.23N	.29+	6	.171	----	46	1577 +	9	3.09	.10
1105	----	----	----	0.18N	.21+	3	.131	----	13	66 +	7	1.70B	.08
1110	----	----	----	0.13N	.15+	2	.099	----	9	301 +	8	1.50B	.08A
1115	----	----	----	0.10N	.11+	1	.075	----	10	52 -	9	1.40	.07A
1120	----	----	----	0.08N	.08	UNCH	.056	----	2	359 -	2	1.21B	.07A
1125	----	----	----	0.06N	.05-	1	.038	----	----	112	UNCH	1.07B	.04A
1130	----	----	----	0.04N	.03-	1	.027	----	12	123 +	12	.95B	.04
1135	----	----	----	0.03N	.02-	1	.019	----	----	159	UNCH	.84B	.02A
1140	----	----	----	0.02N	.02-	0	.015	----	----	222	UNCH	.75B	.02
1145	----	----	----	0.02N	.01-	0	.011	----	----	124	UNCH	.65B	.02
1150	----	----	----	0.01N	.01-	0	.008	----	----	95	UNCH	.59B	.02
1155	----	----	----	0.01N	.01	UNCH	.007	----	----	61	UNCH	1.06	.02
1160	----	----	----	0.01N	.00-	0	.004	----	----	128	UNCH	.45B	.00
1165	----	----	----	0.00N	.00	UNCH	.003	----	----	24	UNCH	.40B	.07A
1170	----	----	----	0.00N		CAB	----	----	----	15	UNCH	.36B	.04
1175	----	----	----	0.00N		CAB	----	----	----	83	UNCH	.32B	.08A
1200	----	----	----	----		CAB	----	----	----	129	UNCH	.47	.01
TOTAL									456	12356 +	168		
APR12		(FUTURES SETT.		.00)									
	AUST DLR CALL												
1000	----	----	----	5.75N	6.43+	68	.856	----	----	26	UNCH	6.89B	3.19A
1005	----	----	----	5.33N	5.99+	66	.839	----	----	10	UNCH	6.46B	2.74A
1010	----	----	----	4.91N	5.56+	65	.819	----	----	11	UNCH	6.03B	2.46A
1025	----	----	----	3.75N	4.33+	58	.750	----	----	25	UNCH	5.08B	1.73A
1030	----	----	----	3.39N	3.93+	54	.723	----	----	24	UNCH	4.68B	1.53A
1035	----	----	----	3.04N	3.56+	52	.692	----	----	75	UNCH	4.29B	1.34A
1040	----	----	----	2.71N	3.20+	49	.659	----	----	60	UNCH	3.91B	1.17A
1045	----	----	----	2.40N	2.85+	45	.624	----	----	48	UNCH	3.54B	1.02A
1050	----	----	----	2.12N	2.53+	41	.587	----	----	12	UNCH	3.22	.88A
1055	----	----	----	1.85N	2.22+	37	.548	----	----	22	UNCH	2.87B	.77A
1060	----	----	----	1.60N	1.93+	33	.507	----	----	13	UNCH	2.56B	.66A
1065	----	----	----	1.38N	1.67+	29	.465	----	----	62	UNCH	2.27B	.57A
1070	----	----	----	1.18N	1.42+	24	.422	----	2	107	UNCH	1.99B	.50A
1075	----	----	----	1.00N	1.21+	21	.380	----	----	54	UNCH	1.73B	.43A
1080	----	----	----	0.84N	1.02+	18	.338	----	1	28 +	1	1.49B	.37A
1085	----	----	----	0.70N	.85+	15	.298	----	----	30	UNCH	1.27B	.32A
1090	----	----	----	0.58N	.70+	12	.259	----	10	24 +	2	1.08B	.28
1095	----	----	----	0.48N	.58+	10	.224	----	----	10	UNCH	.91B	.24A
1100	----	----	----	0.40N	.47+	7	.191	----	4	161	UNCH	.76B	.21A
1110	----	----	----	0.26N	.30+	4	.134	----	8	38 +	8	.50B	.15A
1115	----	----	----	0.21N	.24+	3	.111	----	----	13	UNCH	.41B	.11
1120	----	----	----	0.17N	.19+	2	.092	----	5	37 +	5	.32B	.10
1125	----	----	----	0.14N	.15+	1	.075	----	----	31	UNCH	.25B	.08
1130	----	----	----	0.11N	.12+	1	.061	----	----	71	UNCH	.20B	.07
1135	----	----	----	0.09N	.09	UNCH	.048	----	----	13	UNCH	.16B	.07
1145	----	----	----	0.06N	.06	UNCH	.033	----	----	5	UNCH	.10B	.07A
1150	----	----	----	0.05N	.04-	0	.025	----	2	22 +	2	.09	.04A
1155	----	----	----	0.04N	.04-	0	.022	----	----	4	UNCH	.07	.04A
1160	----	----	----	0.03N	.03-	0	.017	----	----	11	UNCH	.06	.05
1165	----	----	----	0.03N	.02-	1	.014	----	----	24	UNCH	.05	.02A
1170	----	----	----	0.03N	.02-	1	.011	----	----	11	UNCH	.04	.02A
TOTAL									32	1082 +	18		
MAY12		(FUTURES SETT.		.00)									
	AUST DLR CALL												
1055	----	----	----	2.40N	2.81+	41	.541	----	----	5	UNCH	3.41B	2.30A
1065	----	----	----	1.90N	2.25+	35	.478	----	----	3	UNCH	2.81B	1.81A
1080	----	----	----	1.29N	1.54+	25	.379	----	----	10	UNCH	2.02B	1.22A
1100	----	----	----	0.70N	.83+	13	.250	----	----	12	UNCH	1.20B	.68A
1105	----	----	----	0.60N	.71+	11	.222	----	----	9	UNCH	1.02B	.58A
1110	----	----	----	0.50N	.60+	10	.196	----	----	7	UNCH	.87B	.51A
1120	----	----	----	0.36N	.43+	7	.150	----	----	1	UNCH	.64B	.37A
1130	----	----	----	0.26N	.30+	4	.112	----	----	1	UNCH	.45B	.26A
1135	----	----	----	0.22N	.25+	3	.096	----	2	3 +	2	.38B	.22A
1155	----	----	----	0.12N	.13+	1	.054	----	----	1	UNCH	.19	.12A
1170	----	----	----	0.08N	.09+	1	.038	----	----	3	UNCH	.18	.08A
TOTAL									2	55 +	2		
JUN12		(FUTURES SETT.		1.05980 +		84.0 )							
	AUST DLR CALL												
970	----	----	----	9.20N	9.90+	70	.834	----	----	1	UNCH	7.06B	4.58A
985	----	----	----	7.93N	8.60+	67	.800	----	----	1	UNCH	6.08B	3.77A
1000	----	----	----	6.73N	7.34+	61	.760	----	----	1	UNCH	5.94B	3.06A
1005	----	----	----	6.34N	6.93+	59	.745	----	----	11	UNCH	5.57B	2.85A
1010	----	----	----	5.96N	6.55+	59	.728	----	----	10	UNCH	7.10B	2.64A
1020	----	----	----	5.22N	5.78+	56	.693	----	----	5	UNCH	6.32B	2.26A
1030	----	----	----	4.53N	5.04+	51	.654	----	----	15	UNCH	5.58B	1.92A
1035	----	----	----	4.20N	4.69+	49	.632	----	----	1	UNCH	5.22B	1.77A
1040	----	----	----	3.88N	4.34+	46	.610	----	----	47	UNCH	4.87B	1.62A
1045	----	----	----	3.57N	4.01+	44	.588	----	----	32	UNCH	4.56B	1.49A
1050	----	----	----	3.28N	3.70+	42	.563	----	----	175	UNCH	4.29B	.93
1055	----	----	----	2.99N	3.40+	41	.539	----	----	10	UNCH	3.93B	1.26A
1060	----	----	----	2.73N	3.11+	38	.513	----	----	217	UNCH	3.66B	1.15A
1065	----	----	----	2.47N	2.84+	37	.487	----	----	79	UNCH	3.35B	1.06A
1070	----	----	----	2.24N	2.57+	33	.460	----	2	87 +	1	3.12B	.97A
1075	----	----	----	2.01N	2.32+	31	.433	----	----	36	UNCH	2.84B	.99A
1080	----	----	----	1.81N	2.09+	28	.406	----	----	59	UNCH	2.59	.37
1085	----	----	----	1.62N	1.88+	26	.380	----	----	26	UNCH	2.34B	.82A
1090	----	----	----	1.44N	1.68+	24	.353	----	----	42	UNCH	2.11B	.73A
1095	----	----	----	1.28N	1.49+	21	.326	----	----	2	UNCH	1.89B	.64A
1100	----	----	----	1.13N	1.32+	19	.300	----	----	71	UNCH	1.78	.58
1105	----	----	----	0.99N	1.17+	18	.276	----	----	15	UNCH	1.51B	.51A

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AUST DLR CALL		(FUTURES SETT.		1.05980 +		84.0 )							
JUN12	AUST DLR CALL												
1110	----	----	----	0.87N		1.03+	16	.251	----	1	385	UNCH	1.34B .45
1115	----	----	----	0.77N		.90+	13	.228	----	----	26	UNCH	1.19B .41A
1120	0.78	.78	*.78	0.78		.78+	11	.205	----	139	246 +	101	1.04B .34A
1125	----	----	----	0.59N		.68+	9	.185	----	----	16	UNCH	.95B .32A
1130	----	----	----	0.51N		.58+	7	.164	----	----	42	UNCH	.87B .29A
1135	----	----	----	0.44N		.50+	6	.146	----	----	15	UNCH	.79B .26A
1140	----	----	----	0.38N		.44+	6	.131	----	4	25 +	4	.71B .23A
1145	----	----	----	0.33N		.38+	5	.117	----	----	88	UNCH	.65B .21A
1150	----	----	----	0.29N		.33+	4	.104	----	9	179	UNCH	.59B .19
1160	----	----	----	0.22N		.26+	4	.084	----	----	57	UNCH	.48B .15A
1165	----	----	----	0.19N		.23+	4	.075	----	----	96	UNCH	.44B .13
1170	----	----	----	0.16N		.20+	4	.066	----	13	32 +	4	.26 .16
TOTAL										168	2150 +	110	
SEP12 AUST DLR CALL		(FUTURES SETT.		1.04990 +		80.0 )							
970	----	----	----	9.39N		9.98+	59	.756	----	----	1	UNCH	10.17B 6.48A
990	----	----	----	7.83N		8.39+	56	.709	----	----	4	UNCH	8.66B 5.81A
995	----	----	----	7.46N		8.00+	54	.697	----	----	1	UNCH	8.29B 5.48A
1000	----	----	----	7.09N		7.63+	54	.683	----	----	1	UNCH	7.92B 4.15
1010	----	----	----	6.38N		6.90+	52	.655	----	----	1	UNCH	7.21B 5.36A
1015	----	----	----	6.05N		6.55+	50	.639	----	----	4	UNCH	6.86B 5.12A
1035	----	----	----	4.78N		5.22+	44	.574	----	----	1	UNCH	5.60B 4.01A
1040	----	----	----	4.48N		4.92+	44	.556	----	----	1	UNCH	5.28B 4.00A
1050	----	----	----	3.93N		4.33+	40	.520	----	----	3	UNCH	4.65B 3.56A
1055	----	----	----	3.66N		4.05+	39	.501	----	----	2	UNCH	4.37B 3.38A
1060	----	----	----	3.41N		3.78+	37	.482	----	----	2	UNCH	4.10B 3.18A
1080	----	----	----	2.48N		2.81+	33	.404	----	----	20	UNCH	3.12B 2.25A
1090	----	----	----	2.11N		2.41+	30	.366	----	----	21	UNCH	2.77B 2.15A
1100	----	----	----	1.79N		2.05+	26	.328	----	----	27	UNCH	2.44 1.29
1140	----	#.95B	----	0.95B		1.01+	15	.196	----	----	1	UNCH	.95B .80
1145	----	----	----	0.78N		.93+	15	.183	----	----	6	UNCH	.87B .73
TOTAL										0	96		
DEC12 AUST DLR CALL		(FUTURES SETT.		1.04030 +		77.0 )							
995	----	----	----	7.69N		8.17+	48	.651	----	----	2	UNCH	5.97B 6.76A
1005	----	----	----	6.99N		7.45+	46	.626	----	----	4	UNCH	5.41B 6.21A
1015	----	----	----	6.32N		6.74+	42	.599	----	----	2	UNCH	4.88B ----
1050	----	----	----	4.17N		4.51+	34	.492	----	----	2	UNCH	3.35B ----
1060	----	----	----	3.68N		3.99+	31	.459	----	----	4	UNCH	3.42B ----
1070	----	----	----	3.21N		3.50+	29	.425	----	----	2	UNCH	3.05B ----
TOTAL										0	16		
AUST DLR C EU		(FUTURES SETT.		1.07030 +		84.0 )							
MAR12	AUST DLR C EU												
1055	----	----	----	18.20N		22.70+	450	.680	----	----	25	UNCH	28.00B 4.80A
TOTAL										0	25		

\*\* 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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW	
WKAD-2A-P		(FUTURES SETT.		.00)											
FEB12	WKAD-2A-P														
1060	----	----	----	----	----	----	.00+	0	----	----	----	UNCH	2.16B	.03	
1065	----	----	----	----	----	----	.31	UNCH	----	----	----	UNCH	2.43B	.11A	
1070	----	----	----	----	----	----	.81	UNCH	----	----	----	UNCH	1.88B	.16A	
1075	----	----	----	----	----	----	1.31	UNCH	1.000	----	----	UNCH	2.25B	.31A	
TOTAL										0	0				
WKAD-3A-P		(FUTURES SETT.		.00)											
FEB12	WKAD-3A-P														
1025	----	----	----	0.02N		0.02-	.01-	1	.009	----	30	UNCH	1.24B	.07A	
1030	----	----	----	0.04N		0.04-	.02-	2	.014	----	110	UNCH	1.46B	.07A	
1035	----	----	----	0.07N		0.07-	.03-	3	.026	----	250	UNCH	1.71B	.08	
1040	----	----	----	0.11N		0.11-	.05-	6	.040	----	101	UNCH	1.76B	.07	
1050	----	----	----	0.27N		0.27-	.11-	16	.098	----	101	UNCH	1.82B	.15A	
1055	----	----	----	0.41N		0.41-	.17-	24	.155	----	70	UNCH	.64B	.15	
1060	----	----	----	0.59N		0.59-	.25-	34	.233	2	204 +	2	1.38B	.23	
1065	----	----	----	0.84N		0.84-	.38-	46	.346	----	50	UNCH	1.02B	.35	
1070	----	----	----	1.15N		1.15-	.58-	57	.488	1	2 +	1	1.29B	.50A	
TOTAL										3	918 +	3			
AUST DLR PUT		(FUTURES SETT.		1.07030 +		84.0 )									
MAR12	AUST DLR PUT														
780	----	----	----	----	----	----			.001	----	267	UNCH	.19	.01	
800	----	----	----	----	----	----			.001	----	521	UNCH	.44	.06A	
820	----	----	----	----	----	----			.001	----	273	UNCH	1.30	.02	
825	----	----	----	----	----	----			.001	----	103	UNCH	1.12B	.09A	
830	----	----	----	----	----	----			.001	----	259	UNCH	2.32B	.01	
835	----	----	----	----	----	----			.001	----	42	UNCH	2.36	.01	
840	----	----	----	----	----	----			.001	----	150	UNCH	2.49B	.01	
845	----	----	----	----	----	----			.001	----	25	UNCH	2.60B	.05A	
850	----	----	----	----	----	----			.001	----	247	UNCH	2.73	.01	
855	----	----	----	----	----	----			.001	----	39	UNCH	2.82B	.06A	
860	----	----	----	----	----	----			.001	----	104	UNCH	2.94B	.05	
865	----	----	----	----	----	----			.001	----	30	UNCH	3.07B	.08A	
870	----	----	----	----	----	----			.001	----	125	UNCH	3.17B	.03A	
875	----	----	----	----	----	----			.001	----	30	UNCH	3.32B	.02A	
880	----	----	----	----	----	----			.001	----	142	UNCH	3.43B	.02	
885	----	----	----	----	----	----			.001	----	56	UNCH	3.61B	.03A	
890	----	----	----	----	----	----			.001	----	163	UNCH	3.76B	.02A	
895	----	----	----	----	----	----			.002	----	27	UNCH	3.91B	.03	
900	----	----	----	----	----	----			.002	----	1348	UNCH	4.06B	.01	
905	----	----	----	----	----	----			.002	----	31	UNCH	4.22B	.03	
910	----	----	----	----	----	----			.002	----	583	UNCH	4.42B	.01	
915	----	----	----	----	----	----			.002	----	70	UNCH	4.60B	.02	
920	----	----	----	----	----	----			.002	----	255	UNCH	4.80B	.02	
925	----	----	----	----	----	----			.002	----	128	UNCH	5.02B	.02	
930	----	----	----	0.00N		0.00N			.002	----	489	UNCH	5.24B	.01	
935	----	----	----	0.00N		0.00N			.002	----	61	UNCH	5.48B	.01	

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FINAL

PG38 BULLETIN # 29@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Feb 13, 2012 PG38

AUST DLR PUT		(FUTURES SETT.		1.07030 +		84.0 )							
MAR12	AUST DLR PUT												
940	----	----	----	0.01N	CAB	----	.002	----	1	354	-	1	5.71B .01
945	----	----	----	0.01N	CAB	----	.002	----	----	34	UNCH	5.96B .04A	
950	----	----	----	0.01N	CAB	----	.002	----	----	544	UNCH	6.21B .01	
955	----	----	----	0.02N	.00-	1	.003	----	----	154	UNCH	6.48B .02A	
960	----	----	----	0.02N	.00-	2	.003	----	----	270	UNCH	6.73B .02	
965	----	----	----	0.03N	.01-	2	.005	----	----	155	UNCH	7.04B .02	
970	----	----	----	0.04N	.01-	2	.008	----	----	303	UNCH	7.32B .02	
975	----	----	----	0.05N	.02-	3	.011	----	----	216	UNCH	7.61B .04A	
980	----	----	----	0.06N	.02-	3	.014	----	----	324	UNCH	7.93B .02A	
985	----	----	----	0.08N	.03-	4	.019	----	----	307	UNCH	7.03B .05A	
990	----	----	----	0.10N	.04-	5	.024	----	----	534	UNCH	7.17B .04	
995	----	----	----	0.12N	.06-	6	.031	----	----	674	UNCH	7.43B .06A	
1000	----	----	----	0.15N	.07-	8	.037	----	----	818	UNCH	7.66B .07A	
1005	----	----	----	0.18N	.09-	9	.047	----	20	136	UNCH	7.83B .08	
1010	----	----	----	0.22N	.11-	11	.057	----	21	388	+	5	8.14B .11
1015	----	----	----	0.27N	.14-	13	.072	----	----	932	UNCH	8.46B .14A	
1020	----	----	----	0.33N	.17-	16	.087	----	37	544	-	5	7.54B .16
1025	----	----	----	0.39N	.21-	18	.106	----	47	124	+	12	7.92B .20A
1030	0.28	.28	*.27A	0.27A	.26-	21	.129	----	858	939	+	642	8.30B .25
1035	----	----	----	0.56N	.33-	23	.159	----	1	584	-	1	8.69B .31A
1040	0.47	.47	*.47	0.47	.40-	27	.190	----	4	200	UNCH	9.10B .36	
1045	----	----	----	0.80N	.49-	31	.227	----	13	129	+	13	9.52B .45A
1050	----	----	----	0.95N	.61-	34	.271	----	39	666	+	8	9.94B .52
1055	----	----	----	1.13N	.74-	39	.319	----	24	111	+	10	10.39B .64A
1060	----	----	----	1.33N	.90-	43	.372	----	----	272	UNCH	10.82B .76	
1065	----	----	----	1.56N	1.09-	47	.429	----	2	116	UNCH	11.28B .92A	
1070	----	----	----	1.83N	1.30-	53	.490	----	5	124	+	4	11.75B 1.10A
1075	----	----	----	2.12N	1.55-	57	.552	----	14	141	+	14	12.21B 1.29A
1080	----	----	----	2.45N	1.83-	62	.614	----	1	115	+	1	6.95B 1.50
1085	----	----	----	2.82N	2.15-	67	.674	----	----	18	UNCH	7.28B 1.77A	
TOTAL									1087	15794	+	702	
APR12 AUST DLR PUT (FUTURES SETT. .00)													
815	----	----	----	----	CAB	----	.001	----	----	20	UNCH	.10 .10A	
820	----	----	----	----	CAB	----	.001	----	----	65	UNCH	.12 .07A	
825	----	----	----	----	CAB	----	.001	----	----	20	UNCH	.12 .08A	
830	----	----	----	----	CAB	----	.001	----	----	20	UNCH	.13 .09A	
835	----	----	----	----	CAB	----	.001	----	----	20	UNCH	.15 .10A	
840	----	----	----	----	CAB	----	.001	----	----	45	UNCH	.17 .02	
845	----	----	----	----	CAB	----	.001	----	----	20	UNCH	.19 .12A	
850	----	----	----	----	CAB	----	.001	----	----	5	UNCH	.16B .02A	
855	----	----	----	----	CAB	----	.001	----	----	10	UNCH	.21 .14A	
860	----	----	----	----	.00+	0	.001	----	----	29	UNCH	.23 .02	
865	----	----	----	0.00N	.00	UNCH	.002	----	----	14	UNCH	.23B .01	
870	----	----	----	0.00N	.01+	0	.003	----	----	14	UNCH	.26B .03	
875	----	----	----	0.01N	.01	UNCH	.003	----	----	12	UNCH	.29B .02	
880	----	----	----	0.01N	.01	UNCH	.003	----	----	20	UNCH	.33B .03	
885	----	----	----	0.01N	.01	UNCH	.005	----	----	13	UNCH	.36B .02A	
890	----	----	----	0.02N	.01-	0	.005	----	----	2	UNCH	.44B .02A	
895	----	----	----	0.02N	.02-	0	.007	----	----	65	UNCH	.48B .02	
900	----	----	----	0.03N	.02-	0	.009	----	----	95	UNCH	.52B .02	
905	----	----	----	0.03N	.03-	0	.010	----	----	23	UNCH	.56B .03	
910	----	----	----	0.04N	.03-	1	.012	----	----	32	UNCH	.61B .03A	
915	----	----	----	0.05N	.04-	1	.014	----	----	5	UNCH	.66B .05	
920	----	----	----	0.07N	.05-	2	.017	----	----	169	UNCH	.72B .05	
925	----	----	----	0.08N	.06-	2	.020	----	----	5	UNCH	.78B .06	
930	----	----	----	0.10N	.07-	3	.024	----	----	75	UNCH	.85B .07	
940	----	----	----	0.13N	.09-	4	.030	----	----	41	UNCH	1.01 .09	
945	----	----	----	0.15N	.11-	4	.036	----	----	14	UNCH	1.08B .13A	
950	----	----	----	0.17N	.13-	4	.043	----	----	51	UNCH	1.18B .16A	
955	----	----	----	0.20N	.15-	5	.049	----	----	10	UNCH	1.28B .17A	
960	----	----	----	0.23N	.17-	6	.055	----	----	27	UNCH	1.38B .20	
965	----	----	----	0.26N	.19-	7	.062	----	----	1	UNCH	1.46B .22A	
970	----	----	----	0.30N	.22-	8	.071	----	----	35	UNCH	1.60B .22	
975	----	----	----	0.34N	.25-	9	.080	----	----	12	UNCH	1.72B .28A	
980	----	----	----	0.38N	.28-	10	.089	----	----	67	UNCH	1.89B .29A	
985	----	----	----	0.43N	.32-	11	.101	----	----	9	UNCH	2.04B .32A	
990	----	----	----	0.49N	.36-	13	.113	----	1	13	UNCH	2.22B .36A	
995	----	----	----	0.55N	.41-	14	.128	----	----	108	UNCH	2.42B .40A	
1000	----	----	----	0.62N	.46-	16	.143	----	1	115	+	1	2.63B .45A
1005	----	----	----	0.70N	.52-	18	.160	----	----	82	UNCH	2.85B .50A	
1010	----	----	----	0.78N	.59-	19	.180	----	1	228	+	1	3.07B .56A
1015	----	----	----	0.88N	.66-	22	.200	----	10	80	+	9	3.34B .62A
1020	----	----	----	0.99N	.75-	24	.223	----	----	174	UNCH	3.61B .70A	
1025	0.87	#.87	*.86A	0.86A	.85-	26	.249	----	40	73	+	20	3.64B .78A
1030	----	----	----	1.25N	.95-	30	.276	----	----	104	UNCH	3.73B .87A	
1035	----	----	----	1.40N	1.08-	32	.307	----	----	48	UNCH	3.93B .98A	
1040	----	----	----	1.57N	1.22-	35	.340	----	10	43	+	10	4.26B 1.10A
1045	----	----	----	1.76N	1.37-	39	.375	----	----	10	UNCH	4.46B 1.24A	
1050	----	----	----	1.98N	1.55-	43	.412	----	----	10	UNCH	4.79B 1.39A	
1055	----	----	----	2.21N	1.74+	NEW	.451	----	17	16	+	16	5.14B 1.55A
1060	----	----	----	2.46N	1.95-	51	.492	----	----	10	UNCH	5.51B 1.74A	
1065	----	----	----	3.26N	2.77-	49	.521	----	----	1	UNCH	3.34B 2.52A	
1070	----	----	----	3.54N	3.02-	52	.554	----	----	10	UNCH	3.58B 2.75A	
TOTAL									80	2226	+	57	
MAY12 AUST DLR PUT (FUTURES SETT. .00)													
910	----	----	----	0.22N	.17-	5	.041	----	----	12	UNCH	.21 .20A	
950	----	----	----	0.45N	.36-	9	.085	----	----	1	UNCH	.47 .41A	
960	----	----	----	0.54N	.44-	10	.102	----	----	33	UNCH	.57 .45	
970	----	----	----	0.64N	.54-	10	.123	----	----	3	UNCH	.65 .56A	
980	----	----	----	0.76N	.64-	12	.145	----	2	7	+	2	.76B .61
995	----	----	----	0.99N	.83-	16	.185	----	----	1	UNCH	1.03 .81A	
1000	----	----	----	1.08N	.90-	18	.200	----	----	4	UNCH	1.08B .85	
1005	----	----	----	1.18N	.98-	20	.216	----	----	5	UNCH	1.19B .94A	
1025	----	----	----	1.66N	1.38-	28	.296	----	----	1	UNCH	1.69B 1.30A	
1055	----	----	----	2.76N	2.33-	43	.458	----	----	15	UNCH	2.83B 2.13A	
1065	----	----	----	3.26N	2.77-	49	.521	----	----	1	UNCH	3.34B 2.52A	
1070	----	----	----	3.54N	3.02-	52	.554	----	----	10	UNCH	3.58B 2.75A	
TOTAL									2	93	+	2	
JUN12 AUST DLR PUT (FUTURES SETT. 1.05980 + 84.0 )													
810	----	----	----	0.10N	.07-	3	.013	----	----	234	UNCH	1.65 .15A	
820	----	----	----	0.12N	.09-	3	.017	----	----	27	UNCH	1.51B .17A	

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FINAL

PG38 BULLETIN # 29@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Feb 13, 2012 PG38

AUST DLR PUT		(FUTURES SETT.	1.05980 +	84.0 )									
JUN12	AUST DLR PUT												
825	----	----	0.13N	.10-	3	.019	----	----	2	UNCH	1.57B	.15A	
830	----	----	0.14N	.11-	3	.021	----	----	1320	UNCH	1.62B	.15	
850	----	----	0.20N	.16-	4	.030	----	----	59	UNCH	1.86B	.21A	
860	----	----	0.24N	.18-	6	.034	----	----	6	UNCH	1.99B	.31	
870	----	----	0.28N	.22-	6	.040	----	10	31 +	10	2.13B	.21	
875	----	----	0.30N	.24-	6	.044	----	----	1	UNCH	2.21B	.27A	
880	----	----	0.32N	.26-	6	.047	----	----	20	UNCH	2.29B	.29A	
890	----	----	0.36N	.30-	6	.055	----	----	26	UNCH	2.45B	.33A	
895	----	----	0.39N	.32-	7	.058	----	----	1	UNCH	2.54B	.34A	
900	----	----	0.42N	.34-	8	.062	----	----	74	UNCH	3.40	.37	
910	----	----	0.48N	.40-	8	.073	----	----	6	UNCH	2.84B	.41	
915	----	----	0.51N	.43-	8	.078	----	----	8	UNCH	3.07B	.46A	
920	----	----	0.55N	.46-	9	.083	----	----	322	UNCH	3.18B	.45	
925	----	----	0.59N	.50-	9	.090	----	----	5	UNCH	3.29B	.53A	
930	----	----	0.63N	.54-	9	.097	----	----	3	UNCH	3.41B	.57A	
940	----	----	0.73N	.62-	11	.111	----	1	34 +	1	3.74B	.55	
945	----	----	0.78N	.67-	11	.119	----	----	24	UNCH	3.89B	.67A	
950	----	----	0.83N	.72-	11	.127	----	----	54	UNCH	4.04B	.69	
955	----	----	0.89N	.77-	12	.136	----	----	5	UNCH	4.21B	.75A	
960	----	----	0.95N	.82-	13	.145	----	----	22	UNCH	4.38B	.80A	
965	----	----	1.01N	.88-	13	.155	----	----	15	UNCH	4.55B	.85A	
970	----	----	1.08N	.94-	14	.165	----	----	103	UNCH	4.74B	.89A	
975	----	----	1.15N	1.00-	15	.175	----	----	8	UNCH	4.94B	.95A	
980	----	----	1.23N	1.07-	16	.187	----	----	231	UNCH	5.14B	1.01A	
985	----	----	1.31N	1.14-	17	.199	----	----	10	UNCH	5.35B	1.08A	
990	----	----	1.40N	1.21-	19	.211	----	----	83	UNCH	5.57B	1.15A	
995	----	----	1.50N	1.29-	21	.225	----	----	15	UNCH	5.80B	1.22	
1000	----	----	1.60N	1.38-	22	.239	----	----	258	UNCH	6.07B	1.29	
1005	----	----	1.71N	1.47-	24	.254	----	----	68	UNCH	6.29B	1.39A	
1010	----	----	1.83N	1.58-	25	.271	----	----	39	UNCH	6.55B	1.49A	
1015	----	----	1.95N	1.69-	26	.288	----	30	62 +	30	6.82B	1.59A	
1020	----	----	2.09N	1.81-	28	.306	----	10	356	UNCH	7.10B	1.70A	
1025	----	----	2.24N	1.94-	30	.326	----	----	121	UNCH	7.38B	1.82A	
1030	----	----	2.40N	2.07-	33	.345	----	----	109	UNCH	7.67B	1.94A	
1035	----	----	2.56N	2.22-	34	.367	----	----	11	UNCH	7.97B	2.08A	
1040	----	----	2.74N	2.37-	37	.389	----	----	39	UNCH	8.27B	2.22A	
1045	----	----	2.93N	2.53-	40	.411	----	----	18	UNCH	8.58B	2.38A	
1050	----	----	3.14N	2.72-	42	.436	----	----	17	UNCH	8.91B	2.55A	
1060	----	----	3.59N	3.13-	46	.486	----	----	12	UNCH	9.58B	2.92A	
1065	----	----	3.83N	3.36-	47	.512	----	----	27	UNCH	9.93B	3.12A	
1070	----	----	4.09N	3.59-	50	.539	----	----	18	UNCH	10.29B	3.33A	
1075	----	----	4.36N	3.84-	52	.566	----	----	7	UNCH	10.65B	3.57A	
1080	----	----	4.66N	4.10-	56	.593	----	----	4	UNCH	11.01B	3.80	
TOTAL									51	3915 +	41		
SEP12 AUST DLR PUT		(FUTURES SETT.	1.04990 +	80.0 )									
805	----	----	0.45N	.40-	5	.049	----	----	42	UNCH	.70	.45	
810	----	----	0.48N	.42-	6	.052	----	----	1	UNCH	.70	.70	
820	----	----	0.54N	.48-	6	.059	----	----	9	UNCH	1.02	.49	
855	----	----	0.80N	.72-	8	.086	----	----	5	UNCH	1.08B	.78A	
860	----	----	0.85N	.76-	9	.090	----	----	10	UNCH	.88	.81A	
870	----	----	0.94N	.84-	10	.100	----	----	3	UNCH	1.28	.86A	
880	----	----	1.02N	.92-	10	.109	----	----	4	UNCH	----	.96A	
890	----	----	1.11N	1.00-	11	.119	----	----	1	UNCH	3.41B	1.05A	
900	----	----	1.21N	1.10-	11	.131	----	----	4	UNCH	3.63B	1.14A	
920	----	----	1.44N	1.31-	13	.157	----	----	1	UNCH	4.17B	1.34A	
950	----	----	1.89N	1.71-	18	.204	----	----	2	UNCH	5.61B	1.74A	
TOTAL									0	82			
DEC12 AUST DLR PUT		(FUTURES SETT.	1.04030 +	77.0 )									
870	----	----	1.62N	1.48-	14	.140	----	----	2	UNCH	----	2.47A	
890	----	----	1.91N	1.75-	16	.165	----	----	4	UNCH	----	2.82A	
900	----	----	2.07N	1.89-	18	.177	----	----	3	UNCH	3.60	3.01A	
TOTAL									0	9			
AUST DLR P EU		(FUTURES SETT.	1.07030 +	84.0 )									
MAR12	AUST DLR P EU												
1030	----	----	4.70N	2.60-	210	.129	----	----	105	UNCH	54.20B	2.50A	
1035	----	----	5.60N	3.30-	230	.159	----	----	30	UNCH	51.30B	3.10A	
TOTAL									0	135			

\*\* 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. \*\*