

PRELIMINARY

PG38	BULLETIN #146@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS							Mon, Jul 30, 2012	PG38
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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:	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
AUST DLR FUT			09/17		12/17	03/18	06/17
AUST DLR OPT	07/06	08/03	09/07	10/05	12/07	03/08	06/07
WKAD-2A-C	07/13	08/10					
WKAD3A-C	07/20	08/17					
WKAD-4A-C	07/27	08/24					
WKAD-5A-C		08/31					
NEW ZEALND FUT			09/17		12/17	03/18	06/17
NEW ZEALND OPT	07/06	08/03	09/07	10/05	12/07	03/08	06/07
WKNE-2Z-C	07/13	08/10					
WKNE-3Z-C	07/20	08/17					
WKNE-4Z-C	07/27	08/24					
WKNE-5Z-C		08/31					

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES							
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ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30							
		WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1A	JUL12	80.5-116.0	80.5-116.0	80.5-116.0			
	AUG12	80.5-116.0	80.5-116.0	80.5-116.0	80.5-116.0		
1Z	JUL12	69.0-87.0	69.0-87.0	69.0-87.0			
	AUG12	69.0-87.0	69.0-87.0	69.0-87.0	69.0-87.0		
	JUL12	80.5-116.0	80.5-116.0	80.5-116.0	80.5-116.0	84.5-113.5	85.5-112.5
ZA	80.5-116.0	80.5-116.0	80.5-116.0	82.0-120.0	82.0-120.0	84.5-113.5	85.5-112.5
ZN	69.0-87.0	69.0-87.0	69.0-87.0	69.5-86.5	69.5-86.5	69.5-85.0	71.0-83.0

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES							
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OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW		
AUST DLR FUT												
SEP12	----	----	----	1.0425N	1.0457 ( .9563)	+	32	2798	102937	140461 +	85	1.0533 .9480
DEC12	----	----	----	1.0344N	1.0375 ( .9639)	+	31	----	30	832 +	5	1.0377 .9549
MAR13	----	----	----	1.0267N	1.0298 ( .9711)	+	31	----	----	4	UNCH	1.0292E .9514A
JUN13	----	----	----	1.0193N	1.0222 ( .9783)	+	29	----	1	3	UNCH	1.0215 .9910A
TOTAL AUST DLR FUT								2798	102968	141300 +	90	
NEW ZEALND FUT												
SEP12	----	----	----	0.8070N	.8064 ( 1.2401)	-	60	109	10340	24245 +	1062	.8130 .7410A
DEC12	----	----	----	0.8021N	.8014 ( 1.2478)	-	70	----	----		UNCH	.8010 .7932
SEP13	----	----	----	0.7872N	.7861 ( 1.2721)	-	110	----	----	20	UNCH	.7884 .7884
TOTAL NEW ZEALND FUT								109	10340	24265 +	1062	

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CALLS **SETT. PRICE**							
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STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
WKAD-2A-C									
AUG12 WKAD-2A-C	(FUTURES SETT. .00)								
1050 ----	----	----	0.44N	.59+ NEW	.413	----	1	1 + 1	.57B .14A
TOTAL							1	1 + 1	
WKAD-4A-C									
JUL12 WKAD-4A-C	(FUTURES SETT. .00)								
1015 ----	----	----	----	2.75 UNCH	1.000	----	----	----	UNCH 2.23B .49A
1025 ----	----	----	----	1.75 UNCH	1.000	----	----	----	UNCH 1.38B .15A
1030 ----	----	----	----	1.25 UNCH	1.000	----	----	----	UNCH 1.00B .08A
1035 ----	----	----	----	.75 UNCH	1.000	----	----	----	UNCH .72B .02A
1040 ----	----	----	----	.25 UNCH	1.000	----	----	----	UNCH .47B .01
1045 ----	----	----	----	.00+ 0	1.000	----	----	----	UNCH .26B .01
TOTAL							0	0	
AUST DLR CALL									
AUG12 AUST DLR CALL	(FUTURES SETT. .00)								
950 ----	----	----	9.25N	9.57+ 32	.998	----	----	1 UNCH	8.09B 2.55A
960 ----	----	----	8.25N	8.57+ 32	.998	----	----	5 UNCH	8.37B 1.97
965 ----	----	----	7.75N	8.07+ 32	.998	----	----	11 UNCH	7.87B 1.74A
970 ----	----	----	7.25N	7.57+ 32	.997	----	----	152 UNCH	7.37B 1.51A
975 ----	----	----	6.75N	7.07+ 32	.997	----	----	72 UNCH	6.87B 1.31A
980 ----	----	----	6.25N	6.57+ 32	.997	----	----	406 UNCH	6.37B 1.11A
985 ----	----	----	5.75N	6.07+ 32	.997	----	----	99 UNCH	5.87B .95A
990 ----	----	----	5.25N	5.57+ 32	.997	----	----	311 UNCH	5.37B .79A
995 ----	----	----	4.75N	5.07+ 32	.996	----	----	69 UNCH	4.87B .68A
1000 ----	----	----	4.26N	4.57+ 31	.996	----	----	349 UNCH	4.37B .56A
1005 ----	----	----	3.77N	4.07+ 30	.996	----	----	82 UNCH	3.88B .47A
1010 ----	----	----	3.28N	3.58+ 30	.991	----	----	307 UNCH	3.40B .39A
1015 ----	----	----	2.81N	3.09+ 28	.981	----	----	333 UNCH	2.90B .33A
1020 ----	----	----	2.34N	2.60+ 26	.965	----	80	729 - 18	2.45B .27A
1025 ----	----	----	1.90N	2.14+ 24	.929	----	8	353 - 2	2.01B .25A
1030 ----	----	----	1.48N	1.69+ 21	.876	----	1	544 - 2	1.62 .17
1035 ----	----	----	1.10N	1.27+ 17	.794	----	27	1354 - 1	1.29B .11
1040 ----	----	----	0.77N	.90+ 13	.674	----	9	1091 - 5	.92B .08
1045 0.55	#.55	*.55	0.55	.59+ 8	.524	----	131	838 - 55	.67B .06A
1050 ----	----	----	0.31N	.35+ 4	.362	----	69	308 - 25	.55B .03
1055 ----	----	----	0.18N	.19+ 1	.218	----	43	359 + 30	.45B .02
1060 ----	----	----	0.10N	.10 UNCH	.119	----	41	158 + 30	.36B .02A
1065 ----	----	----	0.05N	.04- 0	.054	----	75	262 + 8	.29B .01A
1070 ----	----	----	0.02N	.02- 0	.023	----	----	108 UNCH	.23B .00
1075 ----	----	----	0.01N	.00- 0	.005	----	----	94 UNCH	.18B .01
1080 ----	----	----	0.00N	CAB ----	.004	----	----	35 UNCH	.15B .01A
1085 ----	----	----	----	CAB ----	.004	----	----	32 UNCH	.12B .01A
1090 ----	----	----	----	CAB ----	.003	----	----	64 UNCH	.09B .01A
1100 ----	----	----	----	CAB ----	.003	----	----	2 UNCH	.06B .01
TOTAL							484	8528 - 40	
SEP12 AUST DLR CALL	(FUTURES SETT. 1.04570 + 32.0 )								
940 ----	----	----	10.29N	10.60+ 31	.983	----	----	2 UNCH	11.82B 3.83A
960 ----	----	----	8.33N	8.63+ 30	.966	----	----	26 UNCH	10.93B 2.59A

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AUST DLR CALL	AUST DLR CALL	(FUTURES SETT.	1. 04570 +	32. 0 )									
SEP12													
965	----	----	----	7. 84N	8. 14+	30	. 961	----	----	15	UNCH	10. 54B	2. 28A
970	----	----	----	7. 36N	7. 65+	29	. 956	----	----	104	UNCH	10. 17B	2. 04A
975	----	----	----	6. 88N	7. 17+	29	. 947	----	----	116	UNCH	9. 81B	1. 82A
980	----	----	----	6. 41N	6. 69+	28	. 937	----	----	134	UNCH	9. 45B	1. 62A
985	----	----	----	5. 94N	6. 22+	28	. 924	----	----	145	UNCH	9. 05B	1. 43A
990	----	----	----	5. 47N	5. 75+	28	. 910	----	----	74	UNCH	8. 66B	1. 25A
995	----	----	----	5. 03N	5. 30+	27	. 893	----	----	132	UNCH	8. 29B	1. 10A
1000	----	----	----	4. 58N	4. 84+	26	. 875	----	----	413	UNCH	7. 92B	. 94A
1005	----	----	----	4. 15N	4. 39+	24	. 853	----	----	84	UNCH	7. 55B	. 83A
1010	----	----	----	3. 73N	3. 96+	23	. 825	----	1	240	UNCH	7. 21B	. 71A
1015	----	----	----	3. 32N	3. 54+	22	. 794	----	----	187	UNCH	6. 86B	. 62A
1020	----	----	----	2. 93N	3. 13+	20	. 759	----	----	394	UNCH	6. 52B	. 53A
1025	----	----	----	2. 56N	2. 75+	19	. 718	----	3	259	UNCH	6. 19B	. 44A
1030	----	----	----	2. 21N	2. 38+	17	. 674	----	3	831 -	1	5. 86B	. 39A
1035	----	----	----	1. 88N	2. 04+	16	. 624	----	2	661	UNCH	5. 60B	. 34A
1040	----	----	----	1. 57N	1. 72+	15	. 571	----	16	606 -	9	5. 28B	. 30
1045	----	----	----	1. 30N	1. 43+	13	. 514	----	70	594 +	55	4. 97B	. 27A
1050	----	----	----	1. 06N	1. 17+	11	. 456	----	91	451 -	45	4. 65B	. 22A
1055	----	----	----	0. 84N	. 94+	10	. 396	----	31	694 +	15	4. 37B	. 17
1060	----	----	----	0. 67N	. 74+	7	. 338	----	18	1011 -	2	4. 10B	. 12
1065	----	----	----	0. 52N	. 58+	6	. 283	----	46	210 +	24	3. 84B	. 11
1070	----	----	----	0. 40N	. 44+	4	. 231	----	6	1550 +	1	3. 59B	. 08A
1075	----	----	----	0. 31N	. 33+	2	. 185	----	1	367	UNCH	3. 36B	. 07A
1080	----	----	----	0. 23N	. 25+	2	. 148	----	20	413 -	1	3. 12B	. 03
1085	----	----	----	0. 17N	. 18+	1	. 113	----	11	100 -	1	2. 89B	. 03
1090	----	----	----	0. 13N	. 13	UNCH	. 086	----	30	622 +	8	2. 77B	. 02
1095	----	----	----	0. 09N	. 10+	1	. 068	----	28	247 +	4	2. 47B	. 02
1100	----	----	----	0. 07N	. 07	UNCH	. 049	----	25	303	UNCH	2. 44	. 01
1105	----	----	----	0. 04N	. 05+	0	. 036	----	----	137	UNCH	2. 09B	. 02
1110	----	----	----	0. 03N	. 03	UNCH	. 026	----	1	98	UNCH	1. 91B	. 01
1115	----	----	----	0. 02N	. 02	UNCH	. 019	----	----	31	UNCH	1. 75B	. 01
1120	----	----	----	0. 01N	. 01	UNCH	. 012	----	----	51	UNCH	1. 59B	. 01
1125	----	----	----	0. 01N	. 01	UNCH	. 008	----	----	50	UNCH	1. 45B	. 01
1130	----	----	----	0. 00N	. 00	UNCH	. 004	----	----	223	UNCH	1. 31B	. 01
1135	----	----	----	----		CAB	. 004	----	----	20	UNCH	1. 13B	. 00
1140	----	----	----	----		CAB	. 004	----	----	13	UNCH	1. 00B	. 01
1145	----	----	----	----		CAB	. 004	----	----	13	UNCH	. 87B	. 00
1150	----	----	----	----		CAB	. 003	----	----	340	UNCH	. 75B	. 00
1160	----	----	----	----		CAB	. 003	----	----	6	UNCH	. 61B	. 01
TOTAL										403	11967 +	48	
OCT12	AUST DLR CALL	(FUTURES SETT.	. 00)										
1000	----	----	----	4. 26N	4. 47+	21	. 772	----	----	3	UNCH	4. 33B	2. 00A
1005	----	----	----	3. 87N	4. 07+	20	. 745	----	----	15	UNCH	3. 95B	1. 74A
1010	----	----	----	3. 50N	3. 69+	19	. 715	----	----	20	UNCH	3. 55B	1. 49A
1015	----	----	----	3. 14N	3. 32+	18	. 683	----	----	11	UNCH	3. 19B	1. 28A
1020	----	----	----	2. 79N	2. 96+	17	. 648	----	----	34	UNCH	2. 84B	1. 08A
1030	----	----	----	2. 15N	2. 30+	15	. 571	----	----	165	UNCH	2. 27B	. 77A
1035	----	----	----	1. 86N	2. 00+	14	. 530	----	----	22	UNCH	2. 00B	. 65A
1040	----	----	----	1. 60N	1. 73+	13	. 487	----	----	33	UNCH	1. 73B	. 53A
1045	----	----	----	1. 37N	1. 48+	11	. 443	----	----	271	UNCH	1. 48B	. 44A
1050	----	----	----	1. 15N	1. 25+	10	. 398	----	----	33	UNCH	1. 25B	. 35A
1055	----	----	----	0. 96N	1. 06+	10	. 356	----	----	21	UNCH	1. 04B	. 28A
1060	----	----	----	0. 80N	. 88+	8	. 313	----	----	7	UNCH	. 86B	. 23A
1065	----	----	----	0. 66N	. 73+	7	. 273	----	----	10	UNCH	. 71B	. 19A
1070	----	----	----	0. 53N	. 60+	7	. 236	----	1	11 +	1	. 58B	. 15A
1075	----	----	----	0. 43N	. 49+	6	. 202	----	----	13	UNCH	. 47B	. 12A
1080	----	----	----	0. 35N	. 39+	4	. 170	----	----	6	UNCH	. 38B	. 10A
1085	----	----	----	0. 28N	. 32+	4	. 144	----	----	4	UNCH	. 30B	. 09A
1090	----	----	----	0. 23N	. 25+	2	. 118	----	----	30	UNCH	. 24B	. 11A
1100	----	----	----	0. 14N	. 15+	1	. 077	----	15	19 +	15	. 15	. 09A
TOTAL										16	728 +	16	
DEC12	AUST DLR CALL	(FUTURES SETT.	1. 03750 +	31. 0 )									
940	----	----	----	10. 04N	10. 29+	25	. 879	----	----	10	UNCH	9. 44B	4. 84A
950	----	----	----	9. 15N	9. 39+	24	. 858	----	----	2	UNCH	9. 27B	4. 11A
960	----	----	----	8. 28N	8. 52+	24	. 835	----	----	2	UNCH	8. 38B	3. 56A
970	----	----	----	7. 43N	7. 66+	23	. 808	----	----	4	UNCH	7. 51B	3. 06A
975	----	----	----	7. 01N	7. 24+	23	. 793	----	----	11	UNCH	7. 17B	2. 83A
980	----	----	----	6. 60N	6. 83+	23	. 777	----	----	56	UNCH	6. 86B	2. 62A
985	----	----	----	6. 20N	6. 42+	22	. 760	----	----	12	UNCH	6. 56B	2. 41A
990	----	----	----	5. 82N	6. 03+	21	. 742	----	----	1	UNCH	6. 26B	2. 21A
995	----	----	----	5. 44N	5. 64+	20	. 723	----	----	58	UNCH	5. 97B	2. 02A
1000	----	----	----	5. 07N	5. 26+	19	. 702	----	----	57	UNCH	5. 68B	1. 84A
1005	----	----	----	4. 70N	4. 89+	19	. 681	----	----	119	UNCH	5. 41B	1. 68A
1010	----	----	----	4. 35N	4. 53+	18	. 658	----	----	103	UNCH	5. 14B	1. 40
1015	----	----	----	4. 01N	4. 18+	17	. 634	----	----	55	UNCH	5. 00	1. 40A
1020	----	----	----	3. 69N	3. 85+	16	. 609	----	----	163	UNCH	4. 63B	1. 26A
1025	----	----	----	3. 37N	3. 53+	16	. 582	----	----	25	UNCH	4. 39B	1. 14A
1030	----	----	----	3. 06N	3. 22+	16	. 555	----	----	198	UNCH	4. 15B	1. 02A
1035	----	----	----	2. 77N	2. 92+	15	. 527	----	----	87	UNCH	3. 93B	. 92A
1040	----	----	----	2. 49N	2. 64+	15	. 498	----	14	162	UNCH	3. 75B	. 84A
1045	----	----	----	2. 23N	2. 38+	15	. 469	----	9	116 -	6	3. 55B	. 75A
1050	----	----	----	1. 99N	2. 13+	14	. 439	----	2	156 -	2	3. 35B	. 66A
1055	----	----	----	1. 77N	1. 90+	13	. 409	----	10	51 -	9	3. 17B	. 59A
1060	----	----	----	1. 58N	1. 69+	11	. 379	----	----	126	UNCH	3. 42B	. 53A
1065	----	----	----	1. 39N	1. 49+	10	. 349	----	----	90	UNCH	3. 23B	. 48A
1070	----	----	----	1. 22N	1. 31+	9	. 320	----	14	193 -	3	3. 05B	. 43A
1075	----	----	----	1. 08N	1. 15+	7	. 292	----	10	71	UNCH	2. 88B	. 39A
1080	----	----	----	0. 94N	1. 01+	7	. 266	----	----	286	UNCH	2. 71B	. 35A
1085	----	----	----	0. 82N	. 88+	6	. 240	----	14	311 +	8	2. 56B	. 32A
1090	----	----	----	0. 72N	. 77+	5	. 217	----	----	305	UNCH	2. 41B	. 28A
1095	----	----	----	0. 62N	. 66+	4	. 193	----	----	217	UNCH	1. 94B	. 24
1100	----	----	----	0. 54N	. 57+	3	. 172	----	----	652	UNCH	. 98	. 19
1105	----	----	----	0. 47N	. 50+	3	. 155	----	----	160	UNCH	. 73B	. 19A
1110	----	----	----	0. 41N	. 43+	2	. 137	----	----	13	UNCH	. 63B	. 15
1115	----	----	----	0. 35N	. 37+	2	. 121	----	----	2	UNCH	. 90B	. 14A
1120	----	----	----	0. 30N	. 32+	2	. 107	----	----	35	UNCH	. 50B	. 12A
1125	----	----	----	0. 26N	. 27+	1	. 093	----	----	3	UNCH	. 25B	. 12A
1130	----	----	----	0. 22N	. 23+	1	. 081	----	10	48 +	10	. 36	. 10
1135	----	----	----	0. 19N	. 20+	1	. 072	----	----	4	UNCH	1. 10B	. 13A
1140	----	----	----	0. 16N	. 17+	1	. 062	----	----	17	UNCH	. 97B	. 12A

PG38

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AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Mon, Jul 30, 2012

PG38

AUST DLR CALL													
DEC12	AUST DLR CALL	(FUTURES SETT.	1. 03750 +	31. 0 )									
1150	----	----	----	0. 12N	. 12	UNCH	. 046	----	1	334	UNCH	. 85	. 06
1170	----	----	----	0. 06N	. 06	UNCH	. 025	----	----	20	UNCH	. 50	. 17
1200	----	----	----	0. 02N	. 02	UNCH	. 009	----	----	88	UNCH	. 20	. 02
TOTAL									84	4423	-	2	
MAR13 AUST DLR CALL (FUTURES SETT. 1. 02980 + 31. 0 )													
1015	----	----	----	4. 53N	4. 71+	18	. 578	----	----	34	UNCH	4. 58B	1. 95A
1060	----	----	----	2. 25N	2. 38+	13	. 388	----	----	15	UNCH	2. 27B	. 92A
1070	----	----	----	1. 88N	1. 99+	11	. 345	----	----	1	UNCH	1. 89B	. 78A
1100	----	----	----	1. 05N	1. 13+	8	. 230	----	----	2	UNCH	1. 05	. 53A
1125	----	----	----	0. 64N	. 70+	6	. 157	----	----	5	UNCH	. 59B	. 46A
TOTAL									0	57			
AUST DLR C EU													
AUG12	AUST DLR C EU	(FUTURES SETT.	. 00)										
1020	----	----	----	23. 40N	26. 00+	260	. 965	----	----	120	UNCH	18. 00B	4. 00A
1025	----	----	----	19. 00N	21. 40+	240	. 929	----	----	35	UNCH	14. 10B	2. 80A
1030	----	----	----	14. 80N	16. 90+	210	. 876	----	----	2	UNCH	12. 80B	1. 90A
TOTAL									0	157			
SEP12 AUST DLR C EU (FUTURES SETT. 1. 04570 + 32. 0 )													
980	----	----	----	64. 10N	66. 90+	280	. 937	----	----	86	UNCH	31. 40B	17. 40A
1025	----	----	----	25. 60N	27. 50+	190	. 718	----	----	30	UNCH	31. 80B	5. 40A
1050	----	----	----	10. 60N	11. 70+	110	. 456	----	----	50	UNCH	34. 10B	2. 50A
TOTAL									0	166			

\*\* 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 CI SES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW		
WKAD-4A-P															
JUL12	WKAD-4A-P			(FUTURES SETT. .00)											
1030	----			----			.00+ 0	----	----	----	----	UNCH	1.47B	.12	
1035	----			----			.00+ 0	----	----	----	----	UNCH	1.89B	.26A	
TOTAL										0	0				
AUST DLR PUT															
AUG12	AUST DLR PUT			(FUTURES SETT. .00)											
805	----			----		CAB	----	.000	----	----	1	UNCH	.03B	.01	
815	----			----		CAB	----	.000	----	----	15	UNCH	.10B	.02	
820	----			----		CAB	----	.000	----	----	15	UNCH	.12B	.02A	
825	----			----		CAB	----	.000	----	----	1	UNCH	.14B	.02A	
830	----			----		CAB	----	.000	----	----	10	UNCH	.17B	.02A	
835	----			----		CAB	----	.000	----	----	1	UNCH	.19B	.01	
840	----			----		CAB	----	.000	----	----	18	UNCH	.22B	.02A	
845	----			----		CAB	----	.000	----	----	30	UNCH	.26B	.02A	
850	----			----		CAB	----	.000	----	----	54	UNCH	.29B	.01	
855	----			----		CAB	----	.000	----	----	5	UNCH	.33B	.03A	
860	----			----		CAB	----	.000	----	----	10	UNCH	.36B	.03A	
870	----			----		CAB	----	.000	----	----	119	UNCH	.50	.01A	
875	----			----		CAB	----	.000	----	----	59	UNCH	.54B	.02A	
880	----			----		CAB	----	.000	----	----	32	UNCH	.59B	.00	
885	----			----		CAB	----	.000	----	----	147	UNCH	.65B	.02	
890	----			----		CAB	----	.000	----	----	29	UNCH	.71B	.01	
895	----			----		CAB	----	.000	----	----	23	UNCH	.78B	.02A	
900	----			----		CAB	----	.001	----	----	85	UNCH	.86B	.01	
905	----			----		CAB	----	.001	----	----	41	UNCH	.94B	.03A	
910	----			----		CAB	----	.001	----	----	68	UNCH	1.03B	.01A	
915	----			----		CAB	----	.001	----	----	95	UNCH	1.13B	.04A	
920	----			----		CAB	----	.001	----	----	103	UNCH	1.25B	.01	
925	----			----		CAB	----	.001	----	----	25	UNCH	1.37B	.03A	
930	----			----		CAB	----	.001	----	----	254	UNCH	1.50B	.01	
935	----			----		CAB	----	.001	----	----	47	UNCH	1.66B	.02A	
940	----			----		CAB	----	.001	----	----	509	UNCH	1.82B	.02	
945	----			----		CAB	----	.001	----	----	201	UNCH	2.00B	.01	
950	----			----		CAB	----	.001	----	----	496	UNCH	2.21B	.00	
955	----			----		CAB	----	.001	----	----	187	UNCH	2.43B	.04	
960	----			----		CAB	----	.001	----	----	294	UNCH	2.65B	.01	
965	----			----		CAB	----	.001	----	----	218	UNCH	2.90B	.01	
970	----			----		CAB	----	.002	----	----	800	UNCH	3.16B	.01	
975	----			----		CAB	----	.002	----	----	222	- 15	3.41B	.01A	
980	----			----		CAB	----	.002	----	3	900	UNCH	3.70B	.00	
985	----			----		CAB	----	.002	----	----	390	UNCH	4.02B	.01A	
990	----			----		CAB	----	.002	----	----	1616	UNCH	4.34B	.02A	
995	----			----	0.00N	CAB	----	.003	----	5	823	UNCH	4.71B	.01	
1000	----			----	0.01N	CAB	----	.003	----	12	1016	+ 8	5.08B	.01	
1005	----			----	0.02N		.00- 1	.003	----	8	817	- 5	5.47B	.01	
1010	----			----	0.03N		.01- 2	.008	----	5	1361	UNCH	5.91B	.02	
1015	----			----	0.06N		.02- 4	.018	----	2	852	- 6	6.35B	.02	
1020	----			----	0.09N		.03- 5	.034	----	15	1096	- 5	6.80B	.05	
1025	----			----	0.15N		.07- 8	.070	----	25	455	+ 4	7.26B	.08A	
1030	----			----	0.23N		.12- 11	.123	----	30	746	- 4	7.72B	.12	
1035	----			----	0.35N		.20- 15	.205	----	674	845	+ 432	8.19B	.21	
1040	----			----	0.52N		.33- 19	.325	----	284	292	+ 253	8.67B	.33	
1045	----			----	0.76N		.52+ NEW	.475	----	309	307	+ 307	8.80B	.52A	
1050	----			----	1.06N		.78- 28	.637	----	3	5	+ 3	9.28B	.78A	
TOTAL										1375	15735	+ 972			
SEP12 AUST DLR PUT (FUTURES SETT. 1.04570 + 32.0 )															
805	----			----		CAB	----	.001	----	----	395	UNCH	.70	.01	
810	----			----		CAB	----	.001	----	----	335	UNCH	.70	.01	
815	----			----		CAB	----	.001	----	----	20	UNCH	.39B	.04A	
820	----			----		CAB	----	.001	----	----	223	UNCH	1.02	.01	
825	----			----		CAB	----	.001	----	----	107	UNCH	.44B	.01	
830	----			----		CAB	----	.001	----	----	30	UNCH	.48	.01	
835	----			----		CAB	----	.001	----	----	43	UNCH	.51B	.02	
840	----			----		CAB	----	.001	----	----	530	UNCH	.55B	.01	
845	----			----		CAB	----	.001	----	----	20	UNCH	.60B	.03A	
850	----			----		CAB	----	.001	----	----	244	UNCH	.78	.01	
855	----			----		CAB	----	.001	----	----	51	UNCH	1.08B	.02A	

PG38 BULLETIN #146@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Jul 30, 2012 PG38													
AUST DLR PUT													
SEP12	AUST DLR PUT	(FUTURES SETT.	1. 04570 +	32. 0 )									
860	----	----	----		CAB	----	. 002	----	----	34	UNCH	. 88	. 03A
865	----	----	----		CAB	----	. 002	----	----	86	UNCH	. 81B	. 03A
870	----	----	----		CAB	----	. 002	----	----	166	UNCH	1. 28	. 02A
875	----	----	----		CAB	----	. 002	----	7	27 +	2	. 94B	. 01
880	----	----	----		CAB	----	. 002	----	22	455 +	22	1. 01B	. 01
885	----	----	----		CAB	----	. 002	----	----	196	UNCH	2. 05B	. 02
890	----	----	----	0. 00N	CAB	----	. 002	----	----	1367	UNCH	3. 41B	. 02A
895	----	----	----	0. 01N	. 00-	0	. 002	----	----	67	UNCH	3. 52B	. 02A
900	----	----	----	0. 01N	. 01	UNCH	. 004	----	16	852 -	6	3. 63B	. 01
905	----	----	----	0. 01N	. 01-	0	. 004	----	----	108	UNCH	3. 75B	. 02A
910	----	----	----	0. 01N	. 01	UNCH	. 006	----	----	142	UNCH	3. 87B	. 02
915	----	----	----	0. 02N	. 01-	0	. 007	----	----	35	UNCH	3. 99B	. 03A
920	----	----	----	0. 02N	. 02-	0	. 009	----	20	141 +	19	4. 17B	. 02A
925	----	----	----	0. 03N	. 02-	0	. 011	----	----	236	UNCH	4. 32B	. 03A
930	----	----	----	0. 03N	. 02-	1	. 011	----	2	540 -	2	4. 88B	. 02
935	----	----	----	0. 04N	. 03-	1	. 014	----	----	139	UNCH	5. 05B	. 03A
940	----	----	----	0. 04N	. 03-	1	. 016	----	31	282 +	31	5. 23B	. 03
945	----	----	----	0. 05N	. 04-	1	. 019	----	----	216	UNCH	5. 42B	. 06A
950	----	----	----	0. 06N	. 05-	1	. 023	----	50	932 +	11	5. 61B	. 04
955	----	----	----	0. 07N	. 06-	1	. 028	----	----	323	UNCH	5. 81B	. 07
960	----	----	----	0. 09N	. 07-	2	. 033	----	7	1494 -	7	6. 02B	. 07
965	----	----	----	0. 10N	. 08-	2	. 038	----	14	588 +	14	6. 24B	. 08
970	----	----	----	0. 12N	. 09-	3	. 043	----	75	838 +	70	6. 46B	. 10
975	----	----	----	0. 14N	. 11-	3	. 052	----	----	212	UNCH	6. 70B	. 12A
980	----	----	----	0. 17N	. 13-	4	. 062	----	8	558 -	8	6. 94B	. 13
985	----	----	----	0. 20N	. 16-	4	. 075	----	21	599 -	10	7. 18B	. 16
990	----	----	----	0. 23N	. 19-	4	. 089	----	1	395 -	1	7. 44B	. 19A
995	----	----	----	0. 28N	. 23-	5	. 106	----	5	214 +	4	7. 71B	. 23
1000	----	----	----	0. 33N	. 27-	6	. 124	----	756	1170 +	596	7. 98B	. 27
1005	----	----	----	0. 40N	. 32-	8	. 146	----	13	248 +	6	8. 26B	. 32
1010	----	----	----	0. 48N	. 39-	9	. 174	----	24	491 +	18	8. 82B	. 38
1015	----	----	----	0. 57N	. 47-	10	. 205	----	38	670 +	24	9. 12B	. 47A
1020	----	----	----	0. 68N	. 56-	12	. 240	----	113	472 +	55	9. 44B	. 57
1025	----	----	----	0. 81N	. 68-	13	. 281	----	71	247 +	44	9. 77B	. 68A
1030	----	----	----	0. 96N	. 81-	15	. 325	----	701	869 +	539	10. 10B	. 81A
1035	----	----	----	1. 13N	. 97-	16	. 375	----	14	45 +	6	10. 44B	. 97A
1040	----	----	----	1. 32N	1. 15-	17	. 428	----	24	177 +	8	10. 79B	1. 15A
1045	----	----	----	1. 55N	1. 36-	19	. 485	----	----	2	UNCH	11. 14B	1. 36A
1050	----	----	----	1. 81N	1. 60-	21	. 543	----	2	121 +	1	11. 51B	1. 59
1060	----	----	----	2. 42N	2. 17-	25	. 661	----	10	65 +	10	12. 26B	2. 16A
1080	----	----	----	3. 98N	3. 68-	30	. 851	----	----	10	UNCH	16. 95B	4. 97A
TOTAL									2047	17827 +	1446		
OCT12	AUST DLR PUT	(FUTURES SETT.	. 00)										
885	----	----	0. 05N	. 03-	1	. 012	----	----	10	UNCH	. 23B	. 07A	
895	----	----	0. 06N	. 04-	1	. 016	----	----	10	UNCH	. 29B	. 09A	
900	----	----	0. 07N	. 05-	2	. 017	----	----	10	UNCH	. 32B	. 12A	
905	----	----	0. 08N	. 06-	2	. 021	----	----	10	UNCH	. 35B	. 10A	
920	----	----	0. 11N	. 09-	2	. 031	----	----	13	UNCH	. 47B	. 12	
930	----	----	0. 14N	. 12-	2	. 041	----	----	25	UNCH	. 58B	. 15A	
935	----	----	0. 16N	. 14-	2	. 048	----	----	25	UNCH	. 63B	. 16	
940	----	----	0. 18N	. 15-	3	. 052	----	----	28	UNCH	. 70B	. 17	
945	----	----	0. 20N	. 18-	2	. 061	----	4	48 +	4	. 77B	. 17	
950	----	----	0. 23N	. 20-	3	. 068	----	14	99 +	14	. 85B	. 20	
955	----	----	0. 26N	. 23-	3	. 078	----	----	149	UNCH	. 94B	. 25A	
960	----	----	0. 30N	. 26-	4	. 087	----	----	152	UNCH	1. 03B	. 28A	
965	----	----	0. 34N	. 30-	4	. 100	----	----	30	UNCH	1. 14B	. 32A	
970	----	----	0. 39N	. 34-	5	. 112	----	----	56	UNCH	1. 27	. 35A	
975	----	----	0. 44N	. 39-	5	. 127	----	----	21	UNCH	1. 38B	. 39A	
980	----	----	0. 50N	. 44-	6	. 143	----	----	32	UNCH	1. 53B	. 45A	
985	----	----	0. 57N	. 50-	7	. 161	----	2	104 +	2	1. 69B	. 51	
990	----	----	0. 64N	. 57-	7	. 181	----	----	51	UNCH	1. 87B	. 58A	
995	----	----	0. 73N	. 64-	9	. 202	----	----	85	UNCH	2. 07B	. 65A	
1000	----	----	0. 83N	. 73-	10	. 227	----	2	128	UNCH	2. 27B	. 72	
1005	----	----	0. 94N	. 83-	11	. 254	----	----	134	UNCH	2. 51B	. 84A	
1010	----	----	1. 06N	. 94-	12	. 284	----	5	258 -	5	2. 77B	. 94	
1015	----	----	1. 20N	1. 07-	13	. 316	----	1	37 +	1	3. 05B	1. 08A	
1020	----	----	1. 35N	1. 21-	14	. 351	----	1	90	UNCH	3. 36B	1. 22A	
1025	----	----	1. 52N	1. 37-	15	. 388	----	1	26 +	1	3. 68B	1. 38A	
1030	----	----	1. 71N	1. 55-	16	. 428	----	1	222	UNCH	3. 53B	1. 55A	
1035	----	----	1. 92N	1. 75-	17	. 469	----	----	15	UNCH	3. 85B	1. 75A	
1040	----	----	2. 16N	1. 98-	18	. 512	----	----	30	UNCH	4. 20B	1. 98A	
1045	----	----	2. 43N	2. 23-	20	. 556	----	----	30	UNCH	4. 57B	2. 23A	
1050	----	----	2. 71N	2. 50-	21	. 601	----	----	10	UNCH	4. 96B	2. 51A	
TOTAL									31	1938 +	17		
DEC12	AUST DLR PUT	(FUTURES SETT.	1. 03750 +	31. 0 )									
820	----	----	0. 09N	. 07-	2	. 015	----	----	527	UNCH	1. 10	. 07A	
850	----	----	0. 15N	. 12-	3	. 026	----	----	32	UNCH	1. 25B	. 15A	
855	----	----	0. 16N	. 13-	3	. 029	----	----	11	UNCH	1. 54B	. 19A	
860	----	----	0. 17N	. 14-	3	. 031	----	1	419	UNCH	1. 62B	. 19A	
865	----	----	0. 19N	. 16-	3	. 035	----	----	17	UNCH	1. 69B	. 18A	
870	----	----	0. 21N	. 17-	4	. 037	----	----	28	UNCH	1. 79B	. 19A	
875	----	----	0. 22N	. 19-	3	. 041	----	----	45	UNCH	1. 88B	. 20A	
880	----	----	0. 24N	. 21-	3	. 046	----	----	89	UNCH	1. 98B	. 23A	
885	----	----	0. 26N	. 23-	3	. 050	----	10	53 +	10	2. 08B	. 23	
890	----	----	0. 29N	. 25-	4	. 054	----	21	119 +	10	2. 18B	. 25	
895	----	----	0. 31N	. 27-	4	. 058	----	4	31 -	4	2. 30B	. 27	
900	----	----	0. 34N	. 29-	5	. 063	----	356	978 +	345	3. 60	. 29	
905	----	----	0. 36N	. 32-	4	. 069	----	----	62	UNCH	2. 55B	. 33A	
910	----	----	0. 39N	. 35-	4	. 075	----	2	162 -	2	2. 68B	. 36	
915	----	----	0. 43N	. 38-	5	. 081	----	----	43	UNCH	2. 84B	. 39A	
920	----	----	0. 46N	. 41-	5	. 088	----	1	117	UNCH	3. 00B	. 43A	
925	----	----	0. 50N	. 45-	5	. 096	----	----	99	UNCH	3. 17B	. 46A	
930	----	----	0. 54N	. 49-	5	. 104	----	----	163	UNCH	3. 37B	. 50A	
935	----	----	0. 58N	. 53-	5	. 112	----	----	50	UNCH	4. 00B	. 54A	
940	----	----	0. 63N	. 57-	6	. 120	----	15	84 +	15	4. 90B	. 57	
945	----	----	0. 68N	. 62-	6	. 130	----	----	229	UNCH	5. 07B	. 63A	
950	----	----	0. 74N	. 67-	7	. 141	----	----	869	UNCH	5. 25B	. 68A	
955	----	----	0. 80N	. 73-	7	. 152	----	----	39	UNCH	5. 44B	. 74A	
960	----	----	0. 86N	. 79-	7	. 164	----	24	191 +	4	5. 63B	. 79	
965	----	----	0. 94N	. 86-	8	. 177	----	----	50	UNCH	5. 83B	. 87A	

PG38 BULLETIN #146@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Jul 30, 2012 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  $1.58 \times 0.01 = 0.01580$  when the price is quoted in full. The cash price of the option is  $0.01580 \times 100,000$  (contract size) = \$1,580.00.\*\*

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