



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG38	BULLETIN # 29@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS	Fri, Feb 12, 2016	PG38
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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-2A-C											
FEB16	WKAD-2A-C	(FUTURES	SETT.	.00)							
685	----	----	----	2.39N	2.42+	3	1.000	1	----	1	3.76B .79A
690	----	----	----	1.89N	1.92+	3	1.000	62	----	62	3.27B .58A
695	----	----	----	1.40N	1.42+	2	1.000	71	----	71	2.79B .42A
700	----	----	----	0.93N	.92-	1	1.000	106	----	106	2.31B .29A
705	----	----	----	0.52N	.42-	10	1.000	198	----	201	1.86B .11A
710	----	----	----	0.23N	CAB	----	----	51	----	429	1.52B .00
715	----	----	----	0.08N	CAB	----	----	99	----	330	1.21B .00
720	----	----	----	0.02N	CAB	----	----	2	----	228	1.05B .00
725	----	----	----	0.01N	CAB	----	----	4	----	230	1.03 .00
730	----	----	----	0.00N	CAB	----	----	----	----	335	.80 .00
735	----	----	----	0.00N	CAB	----	----	----	----	308	.66B .01
740	----	----	----	----	CAB	----	----	----	----	132	.34B .01
745	----	----	----	----	CAB	----	----	----	----	50	.24B .00A
750	----	----	----	----	CAB	----	----	----	----	5	.17B .00A
TOTAL								184	0 -	2488	
MAR16											
FEB16	WKAD-2A-C	(FUTURES	SETT.	.00)							
700	----	----	----	1.46N	1.42-	4	.601	----	14	UNCH	2.40B .82A
705	----	----	----	1.17N	1.13-	4	.527	----	80	UNCH	2.02B .63A
710	----	----	----	0.92N	.87-	5	.450	----	183	UNCH	1.69B .47A
715	----	----	----	0.71N	.66-	5	.373	----	70	UNCH	1.36B .35A
720	----	----	----	0.54N	.48-	6	.299	----	30	UNCH	1.10B .25A
725	----	----	----	0.40N	.35-	5	.234	----	67	UNCH	.86B .19A
730	----	----	----	0.30N	.25-	5	.179	----	1	UNCH	.65B .14A
735	----	----	----	0.22N	.18-	4	.135	----	2	UNCH	.49B .10A
740	----	----	----	0.16N	.13-	3	.101	----	2	----	.36B .08A
745	----	----	----	0.12N	.10-	2	.079	----	7 +	2	.26B .06A
TOTAL								4	454		
WKAD-3A-C											
FEB16	WKAD-3A-C	(FUTURES	SETT.	.00)							
690	----	----	----	2.01N	2.00-	1	.909	----	2	UNCH	3.31B .69A
695	----	----	----	1.59N	1.56-	3	.845	----	14	UNCH	2.84B .52A
700	----	----	----	1.21N	1.15-	6	.754	----	11 +	5	2.38B .38A
705	----	----	----	0.88N	.80-	8	.627	----	48	UNCH	1.95B .27A
710	----	----	----	0.60N	.52-	8	.479	----	202 +	46	1.55B .20A
715	----	----	----	0.39N	.31-	8	.330	----	91 -	17	1.19B .12A
720	----	----	----	0.24N	.17-	7	.203	----	139 +	11	.88B .07A
725	----	----	----	0.14N	.09-	5	.114	----	207 +	31	.63B .04A
730	----	----	----	0.08N	.04-	3	.059	----	227 +	1	.43B .03A
735	----	----	----	0.05N	.02-	2	.032	----	115 +	10	.29B .02A
740	----	----	----	0.03N	.01-	1	.018	----	59 +	2	.19B .01
745	----	----	----	0.02N	.01-	1	.011	----	7	UNCH	.11B .00
750	----	----	----	0.01N	.00-	1	.005	----	2	UNCH	.07B .01A
TOTAL								329	1124 +	89	
WKAD-4A-C											
FEB16	WKAD-4A-C	(FUTURES	SETT.	.00)							
695	----	----	----	1.73N	1.70-	3	.773	----	1	UNCH	2.90B .83A
700	----	----	----	1.37N	1.33-	4	.690	----	65	UNCH	2.46B .62A
705	----	----	----	1.05N	1.00-	5	.594	----	80 +	12	2.04B .46A
710	----	----	----	0.78N	.72-	6	.487	----	110	UNCH	1.66B .33A
715	----	----	----	0.56N	.49-	7	.378	----	82 +	2	1.32B .22A
720	----	----	----	0.39N	.32-	7	.276	----	184	UNCH	1.01B .14A
725	----	----	----	0.26N	.20-	6	.190	----	74	UNCH	.75B .09A
730	----	----	----	0.17N	.12-	5	.124	----	13	UNCH	.55B .06A
735	----	----	----	0.11N	.07-	4	.077	----	5	UNCH	.38B .04A
740	----	----	----	0.08N	.04-	3	.050	----	11	UNCH	.26B .03A
745	----	----	----	0.05N	.03-	2	.033	----	2	UNCH	.17B .02A
750	----	----	----	0.03N	.02-	1	.022	----	2	UNCH	.12B .02A
755	----	----	----	0.02N	.01-	1	.016	----	2	UNCH	.07B .02A
TOTAL								31	631 +	14	
AUST DLR CALL											
MAR16	AUST DLR CALL	(FUTURES	SETT.	.70920 + 4.0)							
660	----	----	----	4.94N	4.97+	3	.965	----	3	UNCH	7.58B 2.75A
670	----	----	----	3.99N	4.01+	2	.932	----	9	UNCH	6.69B 2.01A
675	----	----	----	3.53N	3.54+	1	.911	----	90	UNCH	7.13B 1.69A
680	----	----	----	3.09N	3.09	UNCH	.878	----	31	UNCH	5.82B 1.36A
685	----	----	----	2.66N	2.65-	1	.840	----	322	UNCH	6.44B 1.10A
690	----	----	----	2.26N	2.24-	2	.788	----	175	UNCH	6.05B .87A
695	----	----	----	1.88N	1.85-	3	.728	----	431	UNCH	5.67B .68A
700	----	----	----	1.53N	1.49-	4	.658	----	12	768 -	2 5.30B .53A
705	----	----	----	1.22N	1.17-	5	.578	----	8	430 +	7 5.04B .40A
710	----	----	----	0.95N	.89-	6	.492	----	29	1049 -	1 5.92B .30A
715	----	----	----	0.72N	.66-	6	.404	----	10	935	UNCH 5.53B .23
720	----	----	----	0.54N	.47-	7	.319	----	166	1831 +	24 5.15B .17A
725	----	----	----	0.39N	.33-	6	.244	----	98	2077 +	11 4.90B .13A
730	----	----	----	0.28N	.23-	5	.181	----	512	1652 -	43 5.03B .10
735	----	----	----	0.19N	.16-	3	.133	----	26	1657 +	16 4.67B .07A
740	----	----	----	0.13N	.11-	2	.095	----	11	993 +	11 4.57B .05A
745	----	----	----	0.09N	.07-	2	.064	----	18	638 +	15 4.41B .04A
750	----	----	----	0.06N	.04-	1	.043	----	606	UNCH	4.74B .03
755	----	----	----	0.04N	.03-	1	.029	----	13	271	UNCH 4.84B .02
760	----	----	----	0.03N	.02-	1	.019	----	469	UNCH	4.61B .01
765	----	----	----	0.02N	.01-	0	.014	----	1	154	UNCH 4.81B .01A
770	----	----	----	0.01N	.01-	0	.010	----	213	UNCH	4.54B .01
775	----	----	----	0.01N	.01	UNCH	.009	----	92	UNCH	4.60B .01
780	----	----	----	0.01N	.00-	0	.004	----	2	286	UNCH 4.26B .00
785	----	----	----	0.00N	.00	UNCH	.002	----	56	UNCH	4.04B .00A
790	----	----	----	0.00N	.00	UNCH	.001	----	3324	UNCH	3.73B .00
795	----	----	----	----	CAB	----	.000	----	160	UNCH	3.42B .01A
800	----	----	----	----	CAB	----	.000	----	3337	UNCH	3.30B .01A
805	----	----	----	----	CAB	----	.000	----	48	UNCH	3.02B .01A
810	----	----	----	----	CAB	----	.000	----	66	UNCH	2.75B .00
815	----	----	----	----	CAB	----	.000	----	83	UNCH	2.50B .00A
820	----	----	----	----	CAB	----	.000	----	70	UNCH	2.28B .00A
830	----	----	----	----	CAB	----	.000	----	94	UNCH	1.86B .00
835	----	----	----	----	CAB	----	----	----	33	UNCH	1.66B .00



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AUST DLR PUT														
AUST DLR PUT		(FUTURES SETT.	.70920 +	4.0)										
650	----	----	0.03N	.02-	1	.019	----	----	466	UNCH	1.22B	.02		
655	----	----	0.04N	.03-	1	.026	----	50	266 +	50	1.36B	.02A		
660	----	----	0.06N	.04-	1	.034	----	364	970 +	174	1.50B	.03A		
665	----	----	0.09N	.06-	3	.046	----	1	432	UNCH	1.66B	.04A		
670	----	----	0.12N	.09-	3	.067	----	----	425	UNCH	1.83B	.06		
675	----	----	0.16N	.12-	4	.088	----	77	592 -	47	2.03B	.07A		
680	----	----	0.21N	.17-	4	.121	----	167	1113 +	83	2.26B	.09		
685	----	----	0.28N	.23-	5	.159	----	205	1752 +	79	2.53B	.13		
690	----	----	0.38N	.32-	6	.211	----	53	1859 +	12	2.70B	.17		
695	----	----	0.50N	.43-	7	.271	----	40	1519 +	15	2.96B	.23		
700	----	----	0.65N	.57-	8	.341	----	123	1646 +	24	3.24B	.30		
705	----	----	0.84N	.75-	9	.421	----	16	760 -	4	3.53B	.41		
710	----	----	1.07N	.97-	10	.507	----	10	690 +	8	3.85B	.53A		
715	----	----	1.34N	1.24-	10	.595	----	----	288	UNCH	4.18B	.69A		
720	----	----	1.66N	1.55-	11	.680	----	7	473 +	7	4.53B	.89A		
725	----	----	2.01N	1.91-	10	.755	----	----	180	UNCH	4.90B	1.10A		
730	----	----	2.40N	2.31-	9	.818	----	----	160	UNCH	5.28B	1.10A		
735	----	----	2.81N	2.73-	8	.866	----	----	90	UNCH	5.44B	1.21A		
740	----	----	3.25N	3.18-	7	.904	----	----	33	UNCH	5.92B	1.29A		
745	----	----	3.71N	3.65-	6	.935	----	----	7	UNCH	6.21B	1.39A		
750	----	----	4.18N	4.12-	6	.956	----	----	40	UNCH	6.93B	1.50A		
760	----	----	5.15N	5.10-	5	.980	----	----	22	UNCH	7.89B	1.73A		
765	----	----	5.64N	5.59-	5	.985	----	----	11	UNCH	8.18B	1.85A		
775	----	----	6.63N	6.59-	4	.990	----	----	1	UNCH	9.19B	2.15A		
780	----	----	7.13N	7.09-	4	.995	----	----	1	UNCH	9.88B	2.30A		
TOTAL								1129	14911 +	408				
APR16	AUST DLR PUT	(FUTURES SETT.	.00)											
575	----	----	0.01N	.01-	0	.004	----	----	5	UNCH	.06B	.01A		
580	----	----	0.02N	.01-	0	.007	----	----	10	UNCH	.08B	.01A		
585	----	----	0.02N	.01-	0	.007	----	----	25	UNCH	.09B	.01A		
590	----	----	0.02N	.02-	0	.009	----	----	27	UNCH	.11B	.01A		
595	----	----	0.03N	.02-	0	.012	----	----	9	UNCH	.13B	.01A		
605	----	----	0.04N	.03-	1	.017	----	----	1	UNCH	.18B	.02A		
615	----	----	0.06N	.06	UNCH	.027	----	----	41	UNCH	.25B	.03A		
620	----	----	0.07N	.07	UNCH	.032	----	----	20	UNCH	.29B	.04A		
625	----	----	0.09N	.08-	1	.037	----	----	86	UNCH	.35B	.05A		
630	----	----	0.11N	.10-	1	.046	----	31	282 +	17	.41B	.06A		
635	----	----	0.13N	.12-	1	.055	----	5	59 +	1	.48B	.07A		
640	----	----	0.16N	.14-	2	.064	----	----	113	UNCH	.56B	.08A		
645	----	----	0.19N	.16-	3	.074	----	----	68	UNCH	.66B	.09		
650	----	----	0.23N	.20-	3	.090	----	28	291 +	9	.76B	.12A		
655	----	----	0.28N	.24-	4	.107	----	----	261	UNCH	.89B	.14		
660	----	----	0.34N	.29-	5	.127	----	48	203 +	25	1.03B	.17A		
665	----	----	0.40N	.35-	5	.150	----	----	310	UNCH	1.19B	.20		
670	----	----	0.48N	.43-	5	.179	----	----	145	UNCH	1.37B	.25		
675	----	----	0.57N	.52-	5	.211	----	45	440 +	3	1.57B	.31		
680	----	----	0.68N	.62-	6	.245	----	56	331 +	43	1.79B	.37		
685	----	----	0.81N	.74-	7	.284	----	47	194 -	47	2.05B	.45		
690	----	----	0.96N	.88-	8	.327	----	18	636 +	18	2.32B	.54		
695	----	----	1.13N	1.04-	9	.373	----	77	543 +	53	2.61B	.64A		
700	----	----	1.32N	1.22-	10	.423	----	29	160 -	19	2.94B	.77A		
705	----	----	1.54N	1.43-	11	.475	----	4	154 +	4	3.29B	.91A		
710	----	----	1.78N	1.67-	11	.529	----	----	268	UNCH	3.66B	1.08A		
715	----	----	2.05N	1.94-	11	.584	----	----	176	UNCH	4.06B	1.28A		
720	----	----	2.34N	2.24-	10	.638	----	----	80	UNCH	4.47B	1.49A		
725	----	----	2.67N	2.57-	10	.689	----	----	13	UNCH	4.90B	1.75A		
TOTAL								388	4951 +	107				
MAY16	AUST DLR PUT	(FUTURES SETT.	.00)											
575	----	----	0.05N	.04-	1	.015	----	----	5	UNCH	.06	.04A		
610	----	----	0.14N	.12+	NEW	.044	----	5	5 +	5	.16B	.12A		
625	----	----	0.22N	.19-	3	.068	----	----	1	UNCH	.25B	.18A		
650	----	----	0.43N	.39-	4	.133	----	----	3	UNCH	.54B	.37A		
675	----	----	0.86N	.79+	NEW	.250	----	10	10 +	10	1.11B	.72A		
705	----	----	1.86N	1.77+	NEW	.475	----	19	10 +	10	2.41B	1.59A		
710	----	----	2.10N	2.01-	9	.519	----	----	275	UNCH	2.64B	1.80A		
TOTAL								34	309 +	25				
JUN16	AUST DLR PUT	(FUTURES SETT.	.70630 +	4.0)										
575	----	----	0.10N	.08-	2	.025	----	----	11	UNCH	.18B	.06A		
580	----	----	0.11N	.09-	2	.029	----	----	2	UNCH	.22B	.06A		
590	----	----	0.14N	.12-	2	.038	----	----	11	UNCH	.41B	.08A		
595	----	----	0.16N	.14-	2	.043	----	----	16	UNCH	.50B	.09		
600	----	----	0.18N	.16-	2	.049	----	----	4	UNCH	.55B	.10A		
605	----	----	0.20N	.18-	2	.056	----	----	14	UNCH	.61B	.12A		
610	----	----	0.23N	.21-	2	.064	----	----	3	UNCH	.67B	.13A		
615	----	----	0.26N	.24-	2	.073	----	----	54	UNCH	.73B	.15A		
620	----	----	0.29N	.27-	2	.081	----	----	118	UNCH	1.11B	.17		
625	----	----	0.33N	.30-	3	.090	----	----	108	UNCH	1.04B	.20		
630	----	----	0.37N	.34-	3	.102	----	----	96	UNCH	1.21B	.22		
635	----	----	0.42N	.38-	4	.114	----	----	26	UNCH	1.32B	.25A		
640	----	----	0.47N	.43-	4	.127	----	----	316	UNCH	1.44B	.28A		
645	----	----	0.54N	.49-	5	.143	----	----	412	UNCH	1.57B	.32A		
650	----	----	0.61N	.55-	6	.160	----	----	377	UNCH	1.70B	.36A		
655	----	----	0.68N	.63-	5	.180	----	----	150	UNCH	1.85B	.41A		
660	----	----	0.77N	.71-	6	.200	----	----	688	UNCH	2.01B	.46		
665	----	----	0.87N	.80-	7	.223	----	----	241	UNCH	2.18B	.53A		
670	----	----	0.97N	.91-	6	.248	----	----	213	UNCH	2.37B	.61A		
675	----	----	1.09N	1.02-	7	.274	----	----	172	UNCH	2.57B	.69		
680	----	----	1.22N	1.15-	7	.303	----	2	214	UNCH	2.79B	.78A		
685	----	----	1.37N	1.29-	8	.334	----	----	290	UNCH	3.01B	.88A		
690	----	----	1.53N	1.45-	8	.366	----	8	553	UNCH	3.26B	.99A		
695	----	----	1.71N	1.62-	9	.401	----	----	540	UNCH	3.52B	1.11A		
700	----	----	1.91N	1.81-	10	.437	----	16	724 +	7	3.79B	1.24A		
705	----	----	2.12N	2.02-	10	.475	----	----	171	UNCH	4.09B	1.38A		
710	----	----	2.36N	2.26-	10	.514	----	4	35	UNCH	4.40B	1.53A		
715	----	----	2.62N	2.52-	10	.553	----	----	61	UNCH	4.72B	1.70A		
720	----	----	2.90N	2.80-	10	.592	----	----	64	UNCH	5.06B	1.84A		
725	----	----	3.21N	3.11-	10	.629	----	----	63	UNCH	5.41B	1.96A		
730	----	----	3.53N	3.43-	10	.667	----	----	269	UNCH	5.78B	2.10A		
735	----	----	3.87N	3.77-	10	.702	----	----	63	UNCH	6.15B	2.24A		
750	----	----	5.00N	4.91-	9	.796	----	----	1	UNCH	7.35B	2.72A		

PRELIMINARY														
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AUST DLR PUT														
	AUST DLR PUT	(FUTURES SETT.	.70630 +	4.0)										
775	----	----	7.15N		7.09-	6	.900	----	----		3	UNCH	9.72B 4.00A	
TOTAL										30	6083 +	7		
SEP16 AUST DLR PUT (FUTURES SETT. .70330 + 3.0)														
575	----	----	0.33N		.30-	3	.065	----	----		1	UNCH	.32B .26	
600	----	----	0.51N		.47-	4	.100	----	----		4	UNCH	.70 .40A	
620	----	----	0.72N		.69-	3	.143	----	----		7	UNCH	1.32B .50A	
645	----	----	1.11N		1.08-	3	.214	----	----		124	UNCH	1.93B .74	
655	----	----	1.32N		1.28-	4	.249	----	----		30	UNCH	2.20B .97A	
660	----	----	1.44N		1.39-	5	.268	----	----		18	UNCH	2.36B 1.05A	
690	----	----	2.35N		2.30-	5	.407	----	----		6	UNCH	3.60B 1.78A	
695	----	----	2.55N		2.49-	6	.433	----	----		25	UNCH	3.85B 1.93A	
720	----	----	3.76N		3.69-	7	.576	----	----		3	UNCH	5.23B 2.74A	
770	----	----	7.35N		7.27-	8	.820	----	----		1	UNCH	9.03B 6.17A	
TOTAL										0	219			
DEC16 AUST DLR PUT (FUTURES SETT. .70070 + 2.0)														
570	----	----	0.52N		.51-	1	.089	----	----		10	UNCH	.71B .62	
575	----	----	0.56N		.56	UNCH	.097	----	----		5	UNCH	.76B .74	
585	----	----	0.66N		.66	UNCH	.112	----	----		5	UNCH	.78 .78	
610	----	----	0.98N		.97-	1	.160	----	----		10	UNCH	.92 .91	
690	----	----	2.91N		2.91	UNCH	.426	----	----		10	UNCH	3.92B 2.33A	
TOTAL										0	40			
AUST DLR P EU														
MAR16 AUST DLR P EU (FUTURES SETT. .70920 + 4.0)														
685	----	----	2.80N		2.30-	50	.159	----	----		22	UNCH	22.70B 1.30A	
690	----	----	3.80N		3.20-	60	.211	----	----		11	UNCH	25.00B 1.70A	
695	----	----	5.00N		4.30-	70	.271	----	----		21	UNCH	24.40B 2.30A	
TOTAL										0	54			
JUN16 AUST DLR P EU (FUTURES SETT. .70630 + 4.0)														
675	----	----	10.90N		10.20-	70	.274	----	----		30	UNCH	24.70B 6.90A	
680	----	----	12.20N		11.50-	70	.303	----	----		30	UNCH	26.70B 7.80A	
685	----	----	13.70N		12.90-	80	.334	----	----		60	UNCH	28.80B 8.80A	
695	----	----	17.10N		16.20-	90	.401	----	----		30	UNCH	30.60B 11.30A	
700	----	----	19.10N		18.10-	100	.437	----	----		60	UNCH	30.90B 12.80A	
TOTAL										0	210			
** 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.**														

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
WKAD-2A-C FEB16 CALL AUSTRALIAN DLR WK2 OPTIONS							
2A	685	----	----	----	1	1	0.00
2A	690	----	----	----	62	62	0.00
2A	695	----	----	----	71	71	0.00
2A	700	----	----	----	106	106	0.00
2A	705	----	----	----	198	198	0.00
TOTALS		0	0	0	438	438	0
WKAD-2A-P FEB16 PUT AUSTRALIAN DLR WK2 OPTIONS							
2A	710	----	----	----	324	324	0.00
2A	715	----	----	----	45	45	0.00
2A	720	----	----	----	21	21	0.00
2A	725	----	----	----	60	60	0.00
TOTALS		0	0	0	450	450	0