

PG38

BULLETIN #148@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Wed, Aug 03, 2016

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 DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
AUST DLR FUT		09/19			12/19		03/13	06/19	
AUST DLR OPT	08/05	09/09	10/07	11/04	12/09		03/03	06/09	
WKAD-2A-C	08/12								
WKAD3A-C	08/19								
WKAD-4A-C	08/26								
NEW ZEALND FUT		09/19			12/19		03/13	06/19	
NEW ZEALND OPT	08/05	09/09	10/07	11/04	12/09	01/06	03/03	06/09	
WKNE-1Z-C		09/02							
WKNE-2Z-C	08/12								
WKNE-3Z-C	08/19								
WKNE-4Z-C	08/26								

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03					
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	
1A	AUG16	57.5-88.5	57.5-88.5	57.5-88.5	
	SEP16	57.5-88.5			
1Z	AUG16	57.0-77.0	57.0-77.0	57.0-77.0	
	SEP16	57.0-77.0			
	AUG16	SEP16	OCT16	NOV16	DEC16
ZA	57.5-88.5	57.5-88.5	57.0-88.0	57.0-88.0	57.0-88.0
ZN	57.0-77.0	57.0-77.0	59.0-76.5	59.0-76.5	59.0-76.5
					JAN17
					MAR17
					JUN17

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	-----CONTRACT----- HIGH	LOW
AUST DLR FUT										
SEP16	0.7595	.7604	.7558	.7569	(1.3212) -	27	624	70151	96158 -	1382
DEC16	0.7568	.7583B	.7541A	.7551	(1.3243) -	26	----	199	1534 -	25
MAR17	----	----	.7541A	.7535	(1.3271) -	27	----	----	13	UNCH
TOTAL AUST DLR FUT						624	70350	97705 -	1407	
NEW ZEALND FUT										
SEP16	0.7224	.7224	.7126	.7136	(1.4013) -	820	382	14706	40618 +	498
DEC16	0.7152	.7194B	.7101A	.7111	(1.4063) -	810	----	99	209 -	63
						382	14805	40827 +	435	

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													
SEP16	WKAD-1A-C		(FUTURES	SETT.	.00)								
765	----		----	----	0.66N		.53-	13	.359	----	7	UNCH	.76B .41A
TOTAL										0	7		
WKAD-2A-C													
AUG16	WKAD-2A-C		(FUTURES	SETT.	.00)								
740	----		----	----	2.02N		1.76-	26	.906	----	20	UNCH	2.72B .84A
745	----		----	----	1.58N		1.32-	26	.825	----	55	UNCH	2.30B .58A
750	----		----	----	1.17N		.94-	23	.712	----	162	UNCH	1.91B .36
755	----		----	----	0.81N		.62-	19	.564	----	96	UNCH	1.55B .26A
760	----		----	----	0.53N		.37-	16	.402	----	75	UNCH	1.22B .17A
765	----		----	----	0.31N		.20-	11	.252	----	268	UNCH	.94B .11A
770	----		----	----	0.17N		.10-	7	.140	----	158	UNCH	.69B .07A
775	----		----	----	0.09N		.05-	4	.073	----	49 -	6	.50B .04A
780	----		----	----	0.04N		.02-	2	.037	----	5	UNCH	.36B .03A
785	----		----	----	0.02N		.01-	1	.021	----	75	UNCH	.25B .02A
790	----		----	----	0.01N		.01-	0	.013	----	48	UNCH	.17B .02A
795	----		----	----	0.01N		.00-	0	.006	----	11	UNCH	.11 .01A
800	----		----	----	0.00N		.00	UNCH	.002	----	5	UNCH	.07 .02A
TOTAL										70	1027 -	6	
WKAD-3A-C													
AUG16	WKAD-3A-C		(FUTURES	SETT.	.00)								
730	----		----	----	3.01N		2.74-	27	.942	----	1	UNCH	3.24B 1.61A
740	----		----	----	2.09N		1.84-	25	.846	----	3	UNCH	2.30B .96A
745	----		----	----	1.67N		1.43-	24	.769	----	2	UNCH	1.87B .68A
750	----		----	----	1.29N		1.07-	22	.668	----	340	UNCH	1.49B .49A
755	----		----	----	0.95N		.76-	19	.551	----	62	UNCH	1.13B .34A
760	----		----	----	0.67N		.51-	16	.426	----	2	UNCH	.81B .24A
765	----		----	----	0.44N		.33-	11	.309	----	36	UNCH	.56B .16A
770	----		----	----	0.28N		.20-	8	.209	----	189	UNCH	.37B .10A
775	----		----	----	0.17N		.12-	5	.135	----	39 -	7	.22B .07A
780	----		----	----	0.10N		.07+	NEW	.083	----	3	+	3
785	----		----	----	0.06N		.04+	NEW	.054	----	35	+	35
790	----		----	----	0.04N		.03-	1	.036	----	1	UNCH	.05B .03A
TOTAL										78	713 +	31	
WKAD-4A-C													
AUG16	WKAD-4A-C		(FUTURES	SETT.	.00)								
760	----		----	----	0.78N		.62-	16	.439	----	78	+	78
765	----		----	----	0.55N		.42-	13	.335	----	88 +	29	.64B .20A
770	----		----	----	0.37N		.28-	9	.245	----	3	UNCH	.45 .13A
775	----		----	----	0.24N		.18-	6	.171	----	2	UNCH	.29B .09A
TOTAL										108	172 +	107	
AUST DLR CALL													
AUG16	AUST DLR CALL		(FUTURES	SETT.	.00)								
690	----		----	----	6.96N		6.69-	27	1.000	----	5	UNCH	7.50B 2.98A
700	----		----	----	5.96N		5.69-	27	1.000	----	10	UNCH	7.35B 2.25A



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PRELIMINARY

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AUST DLR	CALL																
	AUST DLR CALL	(FUTURES	SETT.	.00)													
705	----	----	----	5.46N	5.19-	27	1.000	----	----			3	UNCH	6.90B	1.93A		
710	----	----	----	4.96N	4.69-	27	1.000	----	----			32	UNCH	6.45B	1.63A		
715	----	----	----	4.46N	4.19-	27	.999	----	----			143	UNCH	6.01B	1.36A		
720	----	----	----	3.97N	3.69-	28	.999	----	10			184 -	10	5.58B	1.12A		
725	----	----	----	3.47N	3.20-	27	.999	----	----			95	UNCH	5.16B	.92A		
730	----	----	----	2.97N	2.70-	27	.997	----	----			141	UNCH	4.75B	.74A		
735	----	----	----	2.48N	2.20-	28	.992	----	----			181	UNCH	4.37B	.59A		
740	----	----	----	1.99N	1.71-	28	.979	----	3			324 -	2	4.00B	.46		
745	----	----	----	1.51N	1.23-	28	.941	----	----			1397	UNCH	3.64B	.39A		
750	----	----	----	1.06N	.80-	26	.831	----	2			592	UNCH	3.29B	.29A		
755	----	----	----	0.66N	.44-	22	.610	----	115			936 -	78	2.97B	.18		
760	----	----	----	0.36N	.20-	16	.325	----	31			747 -	11	2.68B	.10		
765	----	----	----	0.17N	.08-	9	.125	----	12			1053 +	2	2.38B	.06		
770	----	----	----	0.07N	.03-	4	.038	----	9			965 -	4	2.10B	.02		
775	----	----	----	0.03N	.01-	2	.014	----	9			1106	UNCH	1.84B	.01A		
780	----	----	----	0.01N	.01-	0	.007	----	----			618	UNCH	1.60B	.01A		
785	----	----	----	0.01N	.00-	0	.002	----	26			233 -	24	1.39B	.01		
790	----	----	----	0.00N	.00	UNCH	.000	----	----			588	UNCH	1.19B	.01		
795	----	----	----	0.00N		CAB	----	.000	----	----		327	UNCH	1.02B	.01		
800	----	----	----	0.00N		CAB	----	.000	----	----		133	UNCH	.87B	.01A		
805	----	----	----	0.00N		CAB	----	----	----	----		67	UNCH	.73B	.00		
810	----	----	----	0.00N		CAB	----	----	----	----		50	UNCH	.62B	.00		
815	----	----	----	----		CAB	----	----	----	----		126	UNCH	.52B	.00A		
820	----	----	----	----		CAB	----	----	----	----		2	UNCH	.43B	.02A		
825	----	----	----	----		CAB	----	----	----	----		7	UNCH	.36B	.00		
830	----	----	----	----		CAB	----	----	----	----		3	UNCH	.30B	.01A		
835	----	----	----	----		CAB	----	----	----	----		11	UNCH	.24B	.00		
840	----	----	----	----		CAB	----	----	----	----		25	UNCH	.20B	.03A		
TOTAL									217			10104 -	127				
SEP16	AUST DLR CALL	(FUTURES	SETT.	.75690 -	27.0)												
700	----	----	----	5.99N	5.72-	27	.973	----	----			21	UNCH	8.21B	1.75A		
710	----	----	----	5.02N	4.75-	27	.948	----	----			207	UNCH	7.33B	1.38A		
715	----	----	----	4.54N	4.28-	26	.934	----	----			58	UNCH	6.70B	1.25A		
720	----	----	----	4.07N	3.81-	26	.913	----	10			200	UNCH	6.47B	1.11A		
725	----	----	----	3.60N	3.36-	24	.882	----	----			99	UNCH	5.86B	.98A		
730	----	----	----	3.16N	2.92-	24	.846	----	----			261	UNCH	5.64B	.87A		
735	----	----	----	2.72N	2.50-	22	.801	----	----			250	UNCH	5.24B	.77A		
740	----	----	----	2.31N	2.10-	21	.748	----	6			472 -	6	4.85B	.68A		
745	----	----	----	1.93N	1.73-	20	.686	----	----			994	UNCH	4.48B	.60A		
750	----	----	----	1.58N	1.39-	19	.615	----	2			471 +	2	4.11B	.51A		
755	----	----	----	1.26N	1.09-	17	.537	----	73			252 -	30	3.77B	.42A		
760	----	----	----	0.98N	.84-	14	.455	----	121			890 -	38	3.46B	.34A		
765	----	----	----	0.74N	.62-	12	.374	----	26			609 -	15	3.14B	.28A		
770	----	----	----	0.55N	.45-	10	.297	----	11			1789 +	1	2.84	.23A		
775	----	----	----	0.40N	.32-	8	.229	----	53			634 +	17	2.55B	.16A		
780	----	----	----	0.28N	.22-	6	.170	----	5			1976 -	5	2.30B	.12A		
785	----	----	----	0.20N	.16-	4	.129	----	5			757	UNCH	2.06B	.09		
790	----	----	----	0.14N	.11-	3	.093	----	12			545 +	7	1.83B	.06A		
795	----	----	----	0.10N	.08-	2	.069	----	----			469	UNCH	1.65	.04		
800	----	----	----	0.07N	.06-	1	.052	----	----			920	UNCH	1.44B	.03A		
805	----	----	----	0.05N	.04-	1	.036	----	----			156	UNCH	1.29	.03		
810	----	----	----	0.03N	.03-	0	.027	----	----			172	UNCH	1.10	.02A		
815	----	----	----	0.02N	.02	UNCH	.022	----	----			270	UNCH	.97B	.02A		
820	----	----	----	0.02N	.02	UNCH	.017	----	----			459	UNCH	.88	.02		
825	----	----	----	0.01N	.01	UNCH	.013	----	----			23	UNCH	.73B	.02A		
830	----	----	----	0.01N	.01	UNCH	.009	----	----			402	UNCH	.67	.01		
835	----	----	----	0.01N	.01	UNCH	.008	----	----			99	UNCH	.57	.01A		
840	----	----	----	0.01N	.01	UNCH	.008	----	----			25	UNCH	.48B	.01A		
845	----	----	----	0.00N	.00	UNCH	.004	----	----			14	UNCH	.41B	.01A		
850	----	----	----	0.00N	.00	UNCH	.002	----	----			60	UNCH	.36	.02A		
855	----	----	----	0.00N	.00	UNCH	.001	----	----			3	UNCH	.31B	.01A		
860	----	----	----	0.00N	.00	UNCH	.001	----	----			50	UNCH	.27B	.02A		
865	----	----	----	----		CAB	----	.000	----	----		59	UNCH	.23B	.01		
870	----	----	----	----		CAB	----	.000	----	----		57	UNCH	.21B	.01A		
875	----	----	----	----		CAB	----	.000	----	----		15	UNCH	.18B	.01A		
885	----	----	----	----		CAB	----	.000	----	----		64	UNCH	.09B	.01		
TOTAL									324			13802 -	67				
OCT16	AUST DLR CALL	(FUTURES	SETT.	.00)													
640	----	----	----	11.77N	11.51-	26	.994	----	----			5	UNCH	12.29B	7.39A		
670	----	----	----	8.79N	8.54-	25	.980	----	----			5	UNCH	9.33B	4.84A		
680	----	----	----	7.81N	7.55-	26	.971	----	----			5	UNCH	8.36B	4.06A		
705	----	----	----	5.42N	5.17-	25	.914	----	----			10	UNCH	6.00B	2.37A		
710	----	----	----	4.96N	4.71-	25	.891	----	----			22	UNCH	5.55B	2.09A		
715	----	----	----	4.50N	4.27-	23	.868	----	----			40	UNCH	5.10B	1.82A		
720	----	----	----	4.07N	3.83-	24	.841	----	----			33	UNCH	4.67B	1.58A		
725	----	----	----	3.64N	3.41-	23	.808	----	----			25	UNCH	4.24B	1.37A		
730	----	----	----	3.23N	3.01-	22	.769	----	----			38	UNCH	3.84B	1.18A		
735	----	----	----	2.83N	2.63-	20	.725	----	----			17	UNCH	3.47B	1.01A		
740	----	----	----	2.45N	2.27-	18	.677	----	----			40	UNCH	3.09B	.86A		
745	----	----	----	2.10N	1.93-												

PRELIMINARY														
PG38 BULLETIN #148@				AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS							Wed, Aug 03, 2016			PG38
AUST DLR CALL				(FUTURES SETT.										
AUST	DLR CALL	AUST	DLR CALL	SETT.	.00)									
745	----	----	----	----	2.38N	2.21-	17	.607	----	----	32	UNCH	2.98B 1.47A	
750	----	----	----	----	2.07N	1.91-	16	.560	----	----	78	UNCH	2.65B 1.25A	
755	----	----	----	----	1.78N	1.63-	15	.511	----	----	20	UNCH	2.34B 1.05A	
760	----	----	----	----	1.52N	1.38-	14	.462	----	----	66	UNCH	2.05B .88A	
765	----	----	----	----	1.28N	1.16-	12	.412	----	----	26	UNCH	1.79B .73A	
770	----	----	----	----	1.07N	.97-	10	.364	----	40	41 + 13	1.55B .60A		
775	----	----	----	----	0.89N	.80-	9	.318	----	9	40 + 9	1.32B .50		
780	----	----	----	----	0.73N	.65-	8	.274	----	16	28 + 4	1.13B .40A		
790	----	----	----	----	0.48N	.42-	6	.196	----	20	26 + 20	.81B .27A		
805	----	----	----	----	0.25N	.21-	4	.111	----	1	6 + 1	.48B .15A		
810	----	----	----	----	0.20N	.17-	3	.092	----	----	15	UNCH	.40B .12A	
815	----	----	----	----	0.16N	.14-	2	.077	----	3	8 + 3	.33B .10A		
845	----	----	----	----	0.04N	.04	UNCH	.024	----	----	4	UNCH	.10B .03	
850	----	----	----	----	0.03N	.03	UNCH	.021	----	----	6	UNCH	.08B .03	
TOTAL										89		422 + 50		
DEC16 AUST DLR CALL				(FUTURES SETT.										
AUST	DLR CALL	AUST	DLR CALL	SETT.	.75510 -	26.0)								
620	----	----	----	----	13.80N	13.54-	26	.982	----	----	25	UNCH	15.67B 7.47A	
660	----	----	----	----	9.90N	9.64-	26	.947	----	----	20	UNCH	11.90B 4.36A	
700	----	----	----	----	6.20N	5.96-	24	.851	----	----	13	UNCH	8.35B 2.25A	
705	----	----	----	----	5.76N	5.52-	24	.831	----	----	8	UNCH	7.59B 2.05A	
710	----	----	----	----	5.33N	5.11-	22	.809	----	----	26	UNCH	7.51B 1.85A	
715	----	----	----	----	4.91N	4.70-	21	.785	----	----	116	UNCH	6.79B 1.68A	
720	----	----	----	----	4.51N	4.30-	21	.758	----	----	21	UNCH	6.71B 1.72A	
725	----	----	----	----	4.12N	3.92-	20	.730	----	----	71	UNCH	6.23B 1.56A	
730	----	----	----	----	3.75N	3.54-	21	.699	----	2	70 + 2	5.94B 1.57A		
735	----	----	----	----	3.39N	3.19-	20	.665	----	----	71	UNCH	5.56B 1.44A	
740	----	----	----	----	3.05N	2.86-	19	.630	----	4	83 + 4	5.20B 1.28A		
745	----	----	----	----	2.72N	2.55-	17	.592	----	----	875	UNCH	4.86B 1.14A	
750	----	----	----	----	2.41N	2.25-	16	.554	----	----	109	UNCH	4.52B 1.00A	
755	----	----	----	----	2.12N	1.97-	15	.513	----	----	125	UNCH	4.20B .87A	
760	----	----	----	----	1.85N	1.71-	14	.472	----	----	591	UNCH	3.89B .76A	
765	----	----	----	----	1.61N	1.47-	14	.430	----	----	583	UNCH	3.60B .66A	
770	----	----	----	----	1.39N	1.26-	13	.389	----	2	112	UNCH	3.35B .58A	
775	----	----	----	----	1.19N	1.08-	11	.349	----	40	724 + 14	3.08B .51A		
780	----	----	----	----	1.01N	.92-	9	.312	----	----	266	UNCH	2.83B .44A	
785	----	----	----	----	0.86N	.78-	8	.276	----	46	331 + 43	2.59B .39		
790	----	----	----	----	0.73N	.66-	7	.243	----	----	137	UNCH	2.36B .34	
795	----	----	----	----	0.62N	.56-	6	.213	----	8	70 + 3	2.15B .30A		
800	----	----	----	----	0.52N	.47-	5	.185	----	3	65	UNCH	1.96B .26A	
805	----	----	----	----	0.44N	.39-	5	.159	----	----	100	UNCH	1.78B .23A	
810	----	----	----	----	0.37N	.33-	4	.138	----	----	26	UNCH	1.61B .18	
815	----	----	----	----	0.31N	.27-	4	.117	----	----	40	UNCH	1.45B .18A	
820	----	----	----	----	0.26N	.23-	3	.102	----	----	63	UNCH	1.31B .16A	
825	----	----	----	----	0.22N	.19-	3	.086	----	----	26	UNCH	1.19B .14A	
830	----	----	----	----	0.18N	.16-	2	.074	----	----	13	UNCH	1.07B .11	
835	----	----	----	----	0.15N	.13-	2	.062	----	----	15	UNCH	.97B .10A	
840	----	----	----	----	0.13N	.11-	2	.053	----	----	31	UNCH	.87B .09A	
845	----	----	----	----	0.11N	.09-	2	.044	----	----	9	UNCH	.78B .08A	
850	----	----	----	----	0.09N	.08-	1	.039	----	----	40	UNCH	.71 .07A	
855	----	----	----	----	0.08N	.07-	1	.034	----	----	30	UNCH	.58B .06A	
860	----	----	----	----	0.07N	.06-	1	.030	----	----	5	UNCH	.52B .06A	
865	----	----	----	----	0.06N	.05-	1	.025	----	----	14	UNCH	.37B .05A	
870	----	----	----	----	0.05N	.05	UNCH	.024	----	----	5	UNCH	.10B .04A	
880	----	----	----	----	0.04N	.04	UNCH	.019	----	----	2	UNCH	.10 .01A	
TOTAL										105		4931 + 66		
MAR17 AUST DLR CALL				(FUTURES SETT.										
AUST	DLR CALL	AUST	DLR CALL	SETT.	.75350 -	27.0)								
615	----	----	----	----	14.22N	13.96-	26	.960	----	----	11	UNCH	14.29B 10.15A	
745	----	----	----	----	3.19N	3.03-	16	.569	----	----	3	UNCH	4.92B 1.59A	
750	----	----	----	----	2.89N	2.75-	14	.538	----	----	22	UNCH	4.60B 1.43A	
760	----	----	----	----	2.35N	2.23-	12	.475	----	----	39	UNCH	4.00B 1.16A	
765	----	----	----	----	2.12N	2.00-	12	.444	----	----	100	UNCH	3.93B 1.04A	
770	----	----	----	----	1.90N	1.78-	12	.412	----	----	20	UNCH	3.69B .93A	
775	----	----	----	----	1.69N	1.58-	11	.381	----	----	22	UNCH	3.42B .84A	
780	----	----	----	----	1.50N	1.40-	10	.351	----	----	39	UNCH	3.17B .75A	
785	----	----	----	----	1.33N	1.23-	10	.321	----	----	24	UNCH	2.94B .67A	
790	----	----	----	----	1.17N	1.08-	9	.292	----	----	6	UNCH	2.71B .60A	
795	----	----	----	----	1.03N	.95-	8	.266	----	----	26	UNCH	2.50B .54A	
800	----	----	----	----	0.90N	.83-	7	.240	----	----	27	UNCH	2.30B .48A	
810	----	----	----	----	0.69N	.63-	6	.194	----	----	16	UNCH	1.94B .42	
850	----	----	----	----	0.25N	.23-	2	.081	----	----	13	UNCH	.83B .19A	
865	----	----	----	----	0.18N	.16-	2	.058	----	----	10	UNCH	.60 .14A	
875	----	----	----	----	0.14N	.13-	1	.048	----	----	20	UNCH	.19B .12	
TOTAL										0		398		
JUN17 AUST DLR CALL				(FUTURES SETT.										
AUST	DLR CALL	AUST	DLR CALL	SETT.	.00)									
765	----	----	----	----	2.65N	2.52-	13	.452	----	----	5	UNCH	3.00B 1.76A	
775	----	----	----	----	2.21N	2.10-	11	.402	----	----	5	UNCH	2.55B 1.48A	
780	----	----	----	----	2.01N	1.90-	11	.377	----	----	7	UNCH	2.34B 1.35A	
790	----	----	----	----	1.65N	1.55-	10	.328	----	----	6	UNCH	1.96B 1.14A	
800	----	----	----	----	1.34N	1.26-	8	.282	----	----	7	UNCH	1.63B .94A	
815	----	----	----	----	0.98N	.92-	6	.222	----	----	7	UNCH	1.22B .69A	
820	----	----	----	----	0.88N	.83-	5	.205	----	----	6	UNCH	1.16 .62A	
825	----	----	----	----	0.79N	.75-	4	.189	----	----	7	UNCH	1.00B .56A	
840	----	----	----	----	0.56N	.55-	1	.146	----	----	5	UNCH	.75B .42A	
850	----	----	----	----	0.45N	.44-	1	.121	----	----	5	UNCH	.62B .35A	
855	----	----	----	----	0.40N	.39-	1	.110	----	----	7	UNCH	.56B .33A	
TOTAL										0		67		
AUST DLR C EU				(FUTURES SETT.										
DEC16	AUST DLR C EU	DEC16	AUST DLR C EU	SETT.	.75510 -	26.0)								
775	----	----	----	----	11.90N	10.80-	110	.349	----	----	22	UNCH	22.60B 7.10A	
TOTAL										0		22		
** 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.**														



PRELIMINARY

PG38	BULLETIN #148@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS	wed, Aug 03, 2016	PG38
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AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR PUTS **SETT. PRICE**													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
WKAD-1A-P													
SEP16	WKAD-1A-P	(FUTURES	SETT.	.00)									
735	----	----	----	0.20N		.22+	NEW	.166	----	5	5 +	5	.35B .16A
750	----	----	----	0.53N		.60+	7	.372	----	----	1 UNCH		.84B .44A
TOTAL										5	6 +	5	
WKAD-2A-P													
AUG16	WKAD-2A-P	(FUTURES	SETT.	.00)									
710	----	----	----	0.00N		.00	UNCH	.002	----	----	144 UNCH		.30B .01A
715	----	----	----	0.01N		.00-	0	.005	----	----	57 UNCH		.40B .00A
720	----	----	----	0.01N		.01	UNCH	.011	----	----	51 UNCH		.51B .01A
725	----	----	----	0.01N		.01-	0	.013	----	----	137 UNCH		.64B .01A
730	----	----	----	0.02N		.02	UNCH	.026	----	----	399 UNCH		.80B .02A
735	----	----	----	0.03N		.03	UNCH	.048	----	----	93 UNCH		.99B .03
740	----	----	----	0.06N		.07+	1	.093	----	1	149 +	1	1.21B .06A
745	----	----	----	0.12N		.14+	2	.174	----	62	630 UNCH		1.46B .09A
750	----	----	----	0.21N		.25+	4	.287	----	----	88 UNCH		1.75B .16A
755	----	----	----	0.35N		.43+	8	.435	----	21	85 +	20	2.07B .28A
760	----	----	----	0.57N		.68+	11	.597	----	----	21 UNCH		2.43B .45A
765	----	----	----	0.85N		1.01+	16	.747	----	17	27 +	17	2.83B .69A
770	----	----	----	1.21N		1.41+	20	.859	----	----	1 UNCH		2.82B 1.01A
TOTAL										101	1882 +	38	
WKAD-3A-P													
AUG16	WKAD-3A-P	(FUTURES	SETT.	.00)									
700	----	----	----	0.00N		.00	UNCH	.002	----	----	1 UNCH		.07B .01A
705	----	----	----	0.00N		.00	UNCH	.005	----	----	42 UNCH		.09B .01A
715	----	----	----	0.01N		.01	UNCH	.016	----	----	1 UNCH		.19B .02A
720	----	----	----	0.02N		.02	UNCH	.023	----	3	3 +	3	.25B .02A
725	----	----	----	0.03N		.03	UNCH	.035	----	----	6 UNCH		.34B .03A
730	----	----	----	0.05N		.05	UNCH	.057	----	35	268 +	18	.46B .04
735	----	----	----	0.08N		.09+	1	.097	----	----	99 UNCH		.61B .06
740	----	----	----	0.13N		.15+	2	.153	----	----	173 UNCH		.80B .11A
745	----	----	----	0.21N		.24+	3	.230	----	----	99 UNCH		1.04B .17A
750	----	----	----	0.33N		.38+	5	.331	----	1	50 +	1	1.31B .26A
755	----	----	----	0.49N		.57+	8	.448	----	----	15 UNCH		1.62B .39A
760	----	----	----	0.71N		.82+	11	.573	----	----	22 UNCH		2.00B .58A
765	----	----	----	0.98N		1.14+	16	.690	----	----	2 UNCH		2.41B .82A
TOTAL										39	781 +	22	
WKAD-4A-P													
AUG16	WKAD-4A-P	(FUTURES	SETT.	.00)									
735	----	----	----	0.14N		.15+	1	.134	----	----	3 UNCH		.61B .11A
740	----	----	----	0.20N		.22+	2	.189	----	----	27 UNCH		.80B .17A
745	----	----	----	0.30N		.33+	3	.264	----	----	1 UNCH		1.04B .24A
750	----	----	----	0.43N		.48+	NEW	.353	----	1	1 +	1	1.33B .35A
755	----	----	----	0.60N		.68+	NEW	.455	----	22	22 +	22	1.64B .49A
760	----	----	----	0.82N		.93+	11	.560	----	----	30 UNCH		2.03B .68A
780	----	----	----	2.19N		2.42+	NEW	.886	----	2	2 +	2	3.80B 1.99A
TOTAL										25	86 +	25	
AUST DLR PUT													
AUG16	AUST DLR PUT	(FUTURES	SETT.	.00)									
590	----	----	----	----		CAB	----	----	----	----	2 UNCH		.02B .00
610	----	----	----	----		CAB	----	----	----	----	20 UNCH		.04B .01
625	----	----	----	----		CAB	----	----	----	----	2 UNCH		.08B .01
630	----	----	----	----		CAB	----	----	----	----	25 UNCH		.10B .01A
635	----	----	----	----		CAB	----	----	----	----	1003 UNCH		.12B .01A
640	----	----	----	----		CAB	----	----	----	----	129 UNCH		.14B .02A
645	----	----	----	----		CAB	----	----	----	----	2 UNCH		.18B .01A
650	----	----	----	----		CAB	----	----	----	----	87 UNCH		.21B .01
655	----	----	----	----		CAB	----	----	----	----	24 UNCH		.26B .02A
660	----	----	----	----		CAB	----	----	----	----	22 UNCH		.31B .02A
665	----	----	----	----		CAB	----	----	----	----	46 UNCH		.37B .01A
670	----	----	----	----		CAB	----	----	----	----	59 UNCH		.43B .00
675	----	----	----	----		CAB	----	----	----	----	42 UNCH		.52B .01A
680	----	----	----	----		CAB	----	----	----	----	178 UNCH		.61B .01
685	----	----	----	----		CAB	----	----	----	----	155 UNCH		.71B .01
690	----	----	----	----		CAB	----	----	----	----	130 UNCH		.84B .00A
695	----	----	----	----		CAB	----	----	----	----	134 UNCH		.98B .00A
700	----	----	----	----		CAB	----	----	----	----	480 UNCH		1.14B .00A
705	----	----	----	----		CAB	----	----	----	----	201 UNCH		1.33B .00A
710	----	----	----	----		CAB	----	----	----	----	1458 UNCH		1.54B .00
715	----	----	----	0.00N		CAB	----	.000	----	----	537 UNCH		1.78B .00A
720	----	----	----	0.00N		.00	UNCH	.000	----	----	861 UNCH		2.05B .00
725	----	----	----	0.00N		.00	UNCH	.000	----	----	786 UNCH		2.33B .01A
730	----	----	----	0.01N		.00-	0	.002	----	2	1031 -	2	2.65B .01A
735	----	----	----	0.01N		.01-	0	.007	----	1	666 -	1	2.99B .01
740	----	----	----	0.02N		.02-	0	.020	----	6	792 -	4	3.36B .01
745	----	----	----	0.05N		.04-	0	.058	----	5	2110 -	5	3.75B .03
750	----	----	----	0.10N		.11+	1	.168	----	13	1037 -	2	4.16B .07
755	----	----	----	0.20N		.25+	5	.389	----	61	374 +	25	4.58B .14A
760	----	----	----	0.40N		.51+	11	.674	----	11	253 +	4	5.02B .28A
765	----	----	----	0.71N		.89+	18	.874	----	2	48 UNCH		5.48B .53A
770	----	----	----	1.11N		1.34+	23	.961	----	2	25 UNCH		5.94B .91A
775	----	----	----	1.57N		1.82+	25	.985	----	----	20 UNCH		6.41B 1.39A
TOTAL										103	12739 +	15	
SEP16	AUST DLR PUT	(FUTURES	SETT.	.75690 - 27.0)									
575	----	----	----	----		CAB	----	----	----	----	19 UNCH		.32B .01A
580	----	----	----	----		CAB	----	----	----	----	19 UNCH		.36B .01
590	----	----	----	----		CAB	----	----	----	----	11 UNCH		.44B .02A
600	----	----	----	----		CAB	----	----	----	----	27 UNCH		.70 .02A
610	----	----	----	----		CAB	----	----	----	----	31 UNCH		.64B .01A
615	----	----	----	----		CAB	----	.000	----	----	5 UNCH		.71B .02A
620	----	----	----	----		CAB	----	.000	----	----	41 UNCH		1.32B .03
625	----	----	----	----		CAB	----	.000	----	----	73 UNCH		1.48B .01A
630	----	----	----	----		CAB	----	.000	----	----	415 UNCH		1.58B .01
635	----	----	----	----		CAB	----	.000	----	----	23 UNCH		1.69B .01A
640	----	----	----	----		CAB	----	.000	----	----	350 UNCH		1.80B .01
645	----	----	----	----		CAB	----	.000	----	----	85 UNCH		1.93B .02A
650	----	----	----	0.00N		.00	UNCH	.000	----	----	167 UNCH		2.06B .01



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PRELIMINARY

PG38	BULLETIN #148@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS										wed, Aug 03, 2016		PG38
AUST DLR PUT														
	AUST DLR PUT	(FUTURES SETT.	.75690 -	27.0)										
655	----	----	----	0.00N	.00	UNCH	.001	----	----	71	UNCH	2.20B	.03A	
660	----	----	----	0.00N	.00	UNCH	.002	----	----	170	UNCH	2.36B	.01A	
665	----	----	----	0.00N	.00	UNCH	.003	----	----	802	UNCH	2.54B	.01A	
670	----	----	----	0.01N	.01	UNCH	.007	----	----	359	UNCH	2.73B	.01A	
675	----	----	----	0.01N	.01	UNCH	.007	----	----	244	UNCH	2.93B	.01A	
680	----	----	----	0.01N	.01	UNCH	.007	----	----	243	UNCH	3.14B	.01A	
685	----	----	----	0.01N	.01	UNCH	.011	----	----	322	UNCH	3.36B	.01A	
690	----	----	----	0.02N	.02	UNCH	.015	----	----	363	UNCH	3.60B	.02A	
695	----	----	----	0.02N	.02	UNCH	.019	----	----	851	UNCH	3.85B	.02	
700	----	----	----	0.03N	.03	UNCH	.026	----	1	282	UNCH	4.12B	.03	
705	----	----	----	0.04N	.04	UNCH	.034	----	----	830	UNCH	4.40B	.04	
710	----	----	----	0.06N	.07+	1	.051	----	2	1375	UNCH	4.54B	.05A	
715	----	----	----	0.08N	.09+	1	.065	----	20	582 +	4	4.87B	.07A	
720	----	----	----	0.11N	.12+	1	.086	----	7	498 +	2	5.23B	.09A	
725	----	----	----	0.15N	.17+	2	.117	----	19	537 +	5	5.40B	.12A	
730	----	----	----	0.20N	.23+	3	.153	----	34	656 -	33	5.56B	.16A	
735	----	----	----	0.27N	.31+	4	.198	----	67	972 -	25	5.94B	.22A	
740	----	----	----	0.35N	.41+	6	.251	----	88	952 -	16	6.35B	.30A	
745	----	----	----	0.47N	.54+	7	.313	----	503	835 -	183	6.76B	.40A	
750	----	----	----	0.62N	.70+	8	.384	----	44	210 -	9	7.18B	.52	
755	----	----	----	0.80N	.90+	10	.462	----	62	354 +	35	7.62B	.69A	
760	----	----	----	1.02N	1.14+	12	.544	----	35	405 +	5	8.05B	.88A	
765	----	----	----	1.28N	1.43+	15	.625	----	1	275 -	1	8.51B	1.12A	
770	----	----	----	1.59N	1.76+	17	.702	----	----	58	UNCH	9.03B	1.40A	
775	----	----	----	1.94N	2.13+	19	.770	----	----	98	UNCH	9.42B	1.73A	
780	----	----	----	2.32N	2.53+	21	.829	----	----	118	UNCH	9.89B	2.10A	
785	----	----	----	2.74N	2.96+	22	.870	----	----	11	UNCH	10.36B	2.52A	
790	----	----	----	3.18N	3.42+	24	.906	----	----	5	UNCH	10.84B	2.90A	
800	----	----	----	4.11N	4.36+	25	.947	----	----	4	UNCH	11.79B	3.60A	
TOTAL									883	13748 -	216			
OCT16	AUST DLR PUT	(FUTURES SETT.	.00)											
610	----	----	----		CAB	----	.000	----	----	1	UNCH	.10	.05A	
615	----	----	0.00N		.00	UNCH	.001	----	----	3	UNCH	.10B	.02A	
625	----	----	0.00N		.00	UNCH	.002	----	----	1	UNCH	.22B	.03A	
630	----	----	0.00N		.01+	0	.005	----	----	12	UNCH	.31B	.03A	
635	----	----	0.01N		.01	UNCH	.005	----	----	1	UNCH	.36B	.01A	
640	----	----	0.01N		.01	UNCH	.005	----	----	26	UNCH	.40B	.02	
645	----	----	0.01N		.01+	0	.008	----	----	6	UNCH	.46B	.02A	
650	----	----	0.01N		.02+	0	.010	----	----	10	UNCH	.53B	.02	
655	----	----	0.01N		.02+	0	.011	----	----	20	UNCH	.60B	.02A	
660	----	----	0.02N		.02+	0	.014	----	9	10 +	9	.68B	.02A	
665	----	----	0.02N		.03+	0	.016	----	----	22	UNCH	.77	.03A	
670	----	----	0.03N		.03+	0	.019	----	----	24	UNCH	.87B	.03A	
675	----	----	0.04N		.04+	0	.025	----	----	215	UNCH	.98B	.04A	
680	----	----	0.05N		.05	UNCH	.028	----	----	31	UNCH	1.10B	.05A	
685	----	----	0.06N		.06	UNCH	.034	----	----	76	UNCH	1.24B	.06A	
690	----	----	0.08N		.08	UNCH	.045	----	27	134 -	1	1.40B	.08A	
695	----	----	0.10N		.10	UNCH	.055	----	----	46	UNCH	1.57B	.09A	
700	----	----	0.12N		.13+	1	.070	----	----	181	UNCH	1.75B	.11A	
705	----	----	0.15N		.16+	1	.085	----	----	56	UNCH	1.96B	.14	
710	----	----	0.19N		.21+	2	.108	----	2	456 +	2	2.18B	.17A	
715	----	----	0.24N		.26+	2	.131	----	----	1264	UNCH	2.43B	.21A	
720	----	----	0.30N		.32+	2	.158	----	----	165	UNCH	2.69B	.26	
725	----	----	0.37N		.40+	3	.191	----	----	94	UNCH	2.98B	.32A	
730	----	----	0.46N		.50+	4	.230	----	7	390 +	7	3.28B	.40A	
735	----	----	0.56N		.62+	6	.274	----	----	422	UNCH	3.60B	.50A	
740	----	----	0.68N		.76+	8	.322	----	6	28	UNCH	3.95B	.61A	
745	----	----	0.83N		.93+	10	.375	----	----	347	UNCH	4.31B	.74A	
750	----	----	1.01N		1.12+	11	.431	----	27	455 -	5	4.69B	.91A	
755	----	----	1.22N		1.34+	12	.489	----	----	48	UNCH	5.08B	1.09A	
760	----	----	1.46N		1.59+	13	.550	----	----	364	UNCH	5.49B	1.31A	
765	----	----	1.73N		1.87+	14	.609	----	----	33	UNCH	5.91B	1.56A	
770	----	----	2.03N		2.19+	16	.668	----	----	1	UNCH	6.35B	1.84A	
810	----	----	5.32N		5.57+	25	.944	----	----	10	UNCH	10.09B	4.97A	
830	----	----	7.26N		7.52+	26	.977	----	----	1	UNCH	12.05B	6.82A	
TOTAL									78	4953 +	12			
NOV16	AUST DLR PUT	(FUTURES SETT.	.00)											
635	----	----	0.03N		.03	UNCH	.013	----	----	6	UNCH	.08B	.04A	
640	----	----	0.03N		.03	UNCH	.015	----	----	2	UNCH	.09B	.04A	
645	----	----	0.04N		.04	UNCH	.017	----	----	6	UNCH	.11B	.03A	
650	----	----	0.05N		.05	UNCH	.022	----	----	1	UNCH	.13B	.04	
670	----	----	0.09N		.09	UNCH	.040	----	----	15	UNCH	.23B	.09A	
680	----	----	0.13N		.13	UNCH	.056	----	----	5	UNCH	.32B	.11A	
690	----	----	0.18N		.19+	1	.080	----	3	15 +	3	.43B	.17A	
700	----	----	0.25N		.27+	2	.110	----	1	60 +	1	.58B	.22	
705	----	----	0.29N		.32+	3	.129	----	----	3	UNCH	.67B	.27A	
710	----	----	0.35N		.38+	3	.151	----	----	29	UNCH	.78B	.32A	
715	----	----	0.41N		.46+	5	.177	----	----	31	UNCH	.90B	.37A	
720	----	----	0.49N		.54+	5	.204	----	----	20	UNCH	1.03B	.45A	
725	----	----	0.58N		.64+	6	.235	----	----	106	UNCH	1.19B	.53A	
730	----	----	0.69N		.75+	6	.269	----	----	30	UNCH	1.36B	.63A	
735	----	----	0.81N		.88+	7	.307	----	----	134	UNCH	1.56B	.73A	
740	----	----	0.95N		1.03+	8	.348	----	47	555 +	46	1.78B	.87A	
745	----	----	1.11N		1.20+	9	.392	----	41	70 +	40	2.02B	1.01A	
750	----	----	1.30N		1.40+	10	.439	----	----	9	UNCH	2.28B	1.20A	
760	----	----	1.75N		1.87+	12	.537	----	----	5	UNCH	2.87B	1.60A	
TOTAL									92	1102 +	90			
DEC16	AUST DLR PUT	(FUTURES SETT.	.75510 -	26.0)										
570	----	----	0.01N		.01	UNCH	.005	----	----	11	UNCH	.71B	.07A	
575	----	----	0.01N		.01	UNCH	.005	----	----	5	UNCH	.76B	.04A	
580	----	----	0.02N		.02	UNCH	.006	----	----	3	UNCH	.12B	.02A	
585	----	----	0.02N		.02	UNCH	.007	----	----	5	UNCH	.78	.03A	
600	----	----	0.03N		.03	UNCH	.010	----	----	23	UNCH	.51	.04A	
605	----	----	0.03N		.03	UNCH	.012	----	----	37	UNCH	.31B	.04A	
610	----	----	0.04N		.04	UNCH	.014	----	----	13	UNCH	.92	.05A	
630	----	----	0.07N		.07	UNCH	.024	----	1	11 +	1	.53B	.06	
635	----	----	0.08N		.08	UNCH	.028	----	1	1 +	1	1.41B	.07	
640	----	----	0.09N		.09	UNCH	.031	----	----	43	UNCH	1.51B	.09A	
645	----	----	0.10N		.10	UNCH	.035	----	----	18	UNCH	1.62B	.10A	
650	----	----	0.12N		.12	UNCH	.041	----	----	82	UNCH	1.74B	.11A	

