



CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG38 BULLETIN #222@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Thu, Nov 16, 2017 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:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	SEP18
AUST DLR FUT	11/13	12/18	01/12	02/16	03/19	04/16	05/14	06/18	09/17
NEW ZEALND FUT		12/18			03/19			06/18	09/17
NEW ZEALND OPT	11/03	12/08	01/05	02/09	03/09	04/06		06/08	09/07
WKNE-1Z-C		12/01							
WKNE-2Z-C	11/10								
WKNE-3Z-C	11/17	12/15							
WKNE-4Z-C	11/24								

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, NOV 16

IZ	NOV17	WEEK 1	WEEK 2	WEEK 3	WEEK 4			
	NOV17		64.0-79.0	64.0-79.0	64.0-79.0			
	DEC17	64.0-79.0		64.0-79.0				
ZN	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
	64.0-79.0	64.0-79.0	64.0-79.0	64.0-79.0	64.0-79.0	64.0-79.0	64.0-79.0	64.0-77.0

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
AUST DLR FUT								
DEC17	0.7583	.7607	.7566	.7585 (1.3184) + 4	1500	77313	123730 - 2964	.8115 .7129A
JAN18	0.7591	.7598B	.7578A	.7583 (1.3187) + 4	----	111	620 - 18	.8089B .7572
FEB18	----	.7596B	.7576A	.7582 (1.3189) + 4	----	93	593 + 33	.7874B .7570
MAR18	0.7583	.7598	.7570	.7581 (1.3191) + 4	----	160	1177 + 80	.8100B .7263A
APR18	----	.7593B	----	.7580 (1.3193) + 4	----	----	10 UNCH	.7640 .7567A
JUN18	0.7580	.7587	.7579	.7579 (1.3194) + 5	----	5	253 + 1	.8078B .7198
SEP18	----	.7579B	----	.7577 (1.3198) + 5	----	----	60 UNCH	.8420B .7437A
TOTAL AUST DLR FUT					1500	77682	126443 - 2868	
NEW ZEALND FUT								
DEC17	0.6868	.6872	.6831	.6846 (1.4607) - 230	----	22836	54921 + 1093	.7537B .6800
MAR18	0.6859	.6863B	.6825A	.6838 (1.4624) - 230	----	75	438 + 34	.7488 .6805A
					0	22911	55359 + 1127	

ADDITIONAL AUSSIE & NEW ZEALAND CALL Options **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
ADU OPT										
NOV17	ADU OPT	(FUTURES SETT.	.00)	----	.018500 + .000400	.999	----	----	11 UNCH	.032500B .017400
740	----	----	----	----	.003700 - .000400	.945	----	2	UNCH	.032900B .003600
755	----	----	----	----	.000600 - .000800	.241	----	65	215 + 27	.028200B .000600
760	----	----	----	----	.002300 - .000400	.417	----	17	146 + 11	.014100B .002400
765	----	----	----	----	.000100 - .000200	.012	----	81	203 + 10	.023500B .000100
765	----	----	----	----	.000800 - .000300	.180	----	88	106 + 58	.018400B .000800
770	----	----	----	----	.000250 - .000150	.060	----	4	265 + 4	.014500B .000250
770	----	----	----	----	.000050 UNCH	.002	----	561	UNCH	.019100B .000100
775	----	----	----	----	.000050 + .000050	.000	----	2	205 UNCH	.015000B .000050
775	----	----	----	----	.000100 - .000050	.022	----	20	235 UNCH	.010900B .000100
780	----	----	----	----	CAB	----	----	19	UNCH	.011400B .000050
780	----	----	----	----	.000050 UNCH	.010	----	62	UNCH	.008300B .000100
785	----	----	----	----	CAB	----	----	23	UNCH	.008200B .000050
785	----	----	----	----	CAB	-.002	----	47	UNCH	.005900B .000100
790	----	----	----	----	CAB	----	----	26	UNCH	.005600B .000150
790	----	----	----	----	CAB	-.000	----	164	UNCH	.004000B .000100
795	----	----	----	----	CAB	----	----	29	UNCH	.003700B .000050
795	----	----	----	----	CAB	-.000	----	96	UNCH	.002600B .000150
800	----	----	----	----	CAB	----	----	19	UNCH	.002200B .000050
805	----	----	----	----	CAB	----	----	1	UNCH	.001000B .000100
805	----	----	----	----	CAB	----	----	13	UNCH	.001300B .000150
TOTAL								277	2448 + 110	
DEC17	ADU OPT	(FUTURES SETT.	.00)	.04820N	.048500 + .000300	.988	----	----	1 UNCH	.087400B .034600
710	----	----	----	.02840N	.028700 + .000300	.965	----	1	UNCH	.075100B .020800
730	----	----	----	.01900N	.019200 + .000200	.905	----	26	UNCH	.070100B .015800
740	----	----	----	.01470N	.014900 + .000200	.830	----	209	UNCH	.065400B .013600
745	----	----	----	.01090N	.010900 UNCH	.732	----	267	UNCH	.060700B .010300
750	----	----	----	.00760N	.007500 - .000100	.604	----	2	1229 - 1	.056100B .007100
755	----	----	----	----	.005800 - .000200	.458	----	26	UNCH	.009400B .005600
760	----	----	----	----	.00350 - 0.00020	.444	----	10	12 + 10	.01460B .00340A
760	----	----	----	.00490N	.004800 - .000100	.459	----	37	1071 + 6	.051600B .004500
765	----	----	----	----	.003800 - .000200	.341	----	6	183 UNCH	.006600B .003700
765	----	----	----	----	.00170 - 0.00010	.262	----	108	UNCH	.01100B .00180A
765	----	----	----	.00300N	.002900 - .000100	.319	----	29	689 + 11	.047200B .002800
770	----	----	----	----	.002400 - .000200	.240	----	20	UNCH	.004400B .002400
770	----	----	----	----	.00070 - 0.00020	.127	----	152	UNCH	.00790B .00080A
770	----	----	----	.00180N	.001600 - .000200	.201	----	18	852 - 1	.042800B .001600
775	----	----	----	----	.001500 - .000100	.162	----	13	UNCH	.002900B .001500
775	----	----	----	----	.00035 - 0.00010	.065	----	66	UNCH	.00540B .00035A
775	----	----	----	.00100N	.000900 - .000100	.122	----	2	1012 + 2	.039100B .000900
780	----	----	----	----	.00020 UNCH	.036	----	91	UNCH	.00350B .00025A
780	----	----	----	.00060N	.000500 - .000100	.071	----	13	2320 + 1	.034900B .000600
785	----	----	----	----	.000500 - .000100	.062	----	30	UNCH	.001100B .000600
785	----	----	----	----	.00010 UNCH	.018	----	166	UNCH	.00220B .00015A
785	----	----	----	.00040N	.000300 - .000100	.043	----	1567	UNCH	.031000B .000350
790	----	----	----	----	.000350 - .000050	.043	----	93	UNCH	.000700 .000350
790	----	----	----	----	.00005 UNCH	.008	----	5	UNCH	.00130B .00010A
790	----	----	----	.00025N	.000200 - .000050	.028	----	1375	UNCH	.027200B .000200
795	----	----	----	----	.00005 UNCH	.003	----	10	UNCH	.00070B .00015A
795	----	----	----	.00015N	.000150 UNCH	.020	----	1	1223 UNCH	.023600B .000150
800	----	----	----	----	.000150 - .000050	.018	----	5	UNCH	.000200 .000200
800	----	----	----	----	.00005 UNCH	.000	----	10	UNCH	.00040 .00010A
800	----	----	----	.00010N	.000100 UNCH	.013	----	8	556 UNCH	.020400B .000100
805	----	----	----	----	.000100 - .000050	.012	----	6	UNCH	.000150 .000150

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Table with columns for month/year (e.g., ADU OPT, JAN18, FEB18, MAR18, APR18, JUN18), contract type (ADU OPT), settlement type ((FUTURES SETT. .00)), and various numerical values representing prices and quantities. Includes sub-totals for each month.

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Table with columns: ADU OPT, (FUTURES SETT. .00), .00250N, .002500 UNCH, .110, 15 UNCH, .021300B, .002500, etc.

ADDITIONAL AUSSIE & NEW ZEALAND PUT Options **SETT. PRICE**

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW



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ADU OPT	ADU OPT	(FUTURES SETT. .00)										
.800	----	----	.04710N	.046700	-.000400	.804	----	----	11	UNCH	.039200B	.023200
TOTAL	----	----						29	1976 +	29		
SEP18	ADU OPT	(FUTURES SETT. .00)										
670	----	----	.00350N	.003500	UNCH	.095	----	----	1	UNCH	.004100	.002800
675	----	----	.00390N	.003900	UNCH	.105	----	----	1	UNCH	.004600	.003200
680	----	----	.00440N	.004400	UNCH	.118	----	----	1	UNCH	.004300B	.003600
690	----	----	.00550N	.005500	UNCH	.145	----	----	5	UNCH	.006100	.004500
695	----	----	.00620N	.006200	UNCH	.161	----	----	13	UNCH	.006200B	.005000
700	----	----	.00690N	.006900	UNCH	.177	----	----	3	UNCH	.007700B	.005200
715	----	----	.00960N	.009500	-.000100	.236	----	----	1	UNCH	.010500B	.007300
740	----	----	.01650N	.016400	-.000100	.369	----	----	100	UNCH	.017000B	.011200
750	----	----	.02030N	.019900	-.000400	.432	----	----	82	UNCH	.020600B	.013100
760	----	----	.02480N	.024100	-.000700	.500	----	----	25	UNCH	.025100B	.015300
765	----	----	.02740N	.026600	-.000800	.535	----	----	55	UNCH	.027700B	.016600
770	----	----	.03010N	.029500	-.000600	.570	----	----	22	UNCH	.030500B	.017900
775	----	----	.03300N	.032500	-.000500	.603	----	----	121	UNCH	.033200B	.019400
780	----	----	.03620N	.035600	-.000600	.636	----	----	109	UNCH	.035500B	.021000
790	----	----	.04300N	.042400	-.000600	.698	----	----	50	UNCH	.038500B	.024500
795	----	----	.04670N	.046100	-.000600	.727	----	----	110	UNCH	.041800B	.026500
805	----	----	.05450N	.053800	-.000700	.779	----	----	25	UNCH	.042700B	.030900
TOTAL								0	724			