



CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG38 BULLETIN #140@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Mon, Jul 24, 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
AUST DLR FUT	07/17	08/14	09/18	10/16	11/13	12/18	01/12	03/19	06/18
NEW ZEALND FUT			09/18			12/18		03/19	06/18
NEW ZEALND OPT	07/07	08/04	09/08	10/06	11/03	12/08		03/09	06/08
WKNE-2Z-C	07/14	08/11							
WKNE-3Z-C	07/21	08/18							
WKNE-4Z-C	07/28	08/25							

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

	WEEK 2	WEEK 3	WEEK 4
1Z	JUL17 64.0-77.5	64.0-78.0	64.0-78.5
	AUG17 64.0-78.5	64.0-78.5	64.0-78.5

	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
ZN	64.0-77.5	64.0-78.5	64.0-78.5	64.0-78.5	64.0-78.5	64.0-78.5	64.0-78.5	67.5-78.0

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										
AUG17	0.7902	.7964B	.7902	.7924 ( 1.2620) + 7	----	107	587 -	1	.7987B	.7322A
SEP17	0.7909	.7962	.7898	.7920 ( 1.2626) + 7	96	78754	127022 + 1263		.7985	.7118A
OCT17	0.7920	.7957B	.7896A	.7917 ( 1.2631) + 7	----	20	58 + 8		.7980B	.7482
DEC17	0.7902	.7951B	.7891A	.7911 ( 1.2641) + 8	----	360	1871 + 147		.7970B	.7129A
MAR18	----	.7932B	.7893A	.7902 ( 1.2655) + 7	----	----	213 UNCH		.7951B	.7263A
JUN18	----	.7915B	----	.7893 ( 1.2669) + 7	----	----	18 UNCH		.7941B	.7198
TOTAL AUST DLR FUT					96	79241	129769 + 1417			
NEW ZEALND FUT										
SEP17	0.7443	.7449	.7415	.7425 ( 1.3468) - 240	----	17394	54278 - 400		.7452	.6800A
DEC17	0.7432	.7436	.7403A	.7412 ( 1.3492) - 250	----	42	167 + 2		.7438B	.6800
MAR18	----	----	----	.7401 ( 1.3512) - 240	----	----	40 UNCH		.7318	.6850
TOTAL NEW ZEALND FUT					0	17436	54485 - 398			

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													
JUL17	ADU OPT		(FUTURES SETT.	.00)									
735	----		----	----	----	.056300 UNCH	1.000	----	----	----	UNCH	----	----
750	----		----	----	----	.041300 UNCH	1.000	----	----	----	UNCH	.032400B	.007700
755	----		----	----	----	.036300 UNCH	1.000	----	----	----	UNCH	.042000B	.004900
755	----		----	----	----	.037000 + .000700	.999	----	----	66	UNCH	.042200B	.006500
760	----		----	----	----	.031300 UNCH	1.000	----	----	----	UNCH	.037000B	.002700
760	----		----	----	----	.032000 + .000600	.998	----	----	221	UNCH	.037200B	.003800
765	----		----	----	----	.026300 UNCH	1.000	----	----	----	UNCH	.032000B	.001200
765	----		----	----	----	.027100 + .000700	.994	----	----	495	UNCH	.032300B	.002000
770	----		----	----	----	.021300 UNCH	1.000	----	----	----	UNCH	.027000B	.000450
770	----		----	----	----	.022200 + .000700	.980	----	----	241	UNCH	.027300B	.001000
775	----		----	----	----	.016300 UNCH	1.000	----	----	----	UNCH	.022100B	.000200
775	----		----	----	----	.017300 + .000600	.951	----	----	431	UNCH	.022500B	.000450
780	----		----	----	----	.011300 UNCH	1.000	----	----	----	UNCH	.017100B	.000250
780	----		----	----	----	.012800 + .000600	.886	----	----	198	UNCH	.017800B	.000250
785	----		----	----	----	.006300 UNCH	1.000	----	----	----	UNCH	.012300B	.000150
785	----		----	----	----	.008600 + .000400	.772	----	----	146	UNCH	.013400B	.000150
790	----		----	----	----	.001300 UNCH	1.000	----	----	----	UNCH	.007700B	.000150
790	----		----	----	----	.005100 + .000200	.590	----	32	202 + 30	UNCH	.009500B	.000100
795	----		----	----	----	.000050 + .000050	----	----	----	----	UNCH	.004100B	.000050
795	----		----	----	----	.002700 + .000100	.371	----	305	1022 + 207	UNCH	.006500B	.000200
800	----		----	----	----	.001300 + .000100	.194	----	283	1610 + 76	UNCH	.004200B	.000150
805	----		----	----	----	.000600 + .000100	.090	----	6	284 + 4	UNCH	.002500B	.000150
810	----		----	----	----	.000250 + .000050	.035	----	1	86 + 1	UNCH	.001400B	.000100
815	----		----	----	----	.000100 UNCH	.013	----	7	UNCH	.000700B	.000100	
820	----		----	----	----	.000050 - .000050	.005	----	6	42 + 6	UNCH	.000350	.000050
825	----		----	----	----	CAB	----	----	50	UNCH	.000200B	.000050	
830	----		----	----	----	CAB	----	----	35	UNCH	.000150B	.000050	
835	----		----	----	----	CAB	----	----	5	UNCH	.000100B	.000050	
TOTAL									633	5141 + 324			
AUG17	ADU OPT		(FUTURES SETT.	.00)									
735	----		----	----	.05630N	.057000 + .000700	.999	----	----	35	UNCH	.023600B	.010300
735	----		----	----	----	.057000 + .000700	.998	----	----	5	UNCH	.02600B	.02370A
740	----		----	----	----	.052000 + .000700	.999	----	----	135	UNCH	.029300B	.007800
745	----		----	----	----	.046300 + .000700	.997	----	----	218	UNCH	.052500B	.005800
750	----		----	----	----	.047000 + .000700	.993	----	----	727	UNCH	.047500B	.004100
755	----		----	----	----	.041300 + .000700	.993	----	----	804	UNCH	.042600B	.002900
755	----		----	----	----	.036400 + .000700	.987	----	----	84	UNCH	.04270B	.00810A
760	----		----	----	----	.037100 + .000600	.981	----	----	84	UNCH	.04270B	.00810A
760	----		----	----	.03140N	.032100 + .000700	.980	----	----	1248	UNCH	.037600B	.002000
760	----		----	----	----	.032300 + .000700	.964	----	----	187	UNCH	.03780B	.00540A
765	----		----	----	.02660N	.027300 + .000700	.961	----	----	879	UNCH	.032700B	.001300
765	----		----	----	----	.027500 + .000700	.941	----	----	57	UNCH	.03300B	.00340A
770	----		----	----	.02190N	.022500 + .000600	.936	----	68	1534 + 57	UNCH	.028000B	.001000
770	----		----	----	----	.022800 + .000600	.901	----	----	116	UNCH	.02830B	.00200A
775	----		----	----	.01740N	.018000 + .000600	.880	----	----	1178	UNCH	.023300B	.000700
775	----		----	----	----	.018400 + .000500	.851	----	----	141	UNCH	.02370B	.00120
780	----		----	----	.01330N	.013700 + .000400	.801	----	11	713 - 6	UNCH	.018900B	.000450
780	----		----	----	----	.015000 + .000400	.742	----	----	9	UNCH	.018700B	.006500
780	----		----	----	----	.014400 + .000500	.769	----	----	124	UNCH	.01940B	.00070A
785	----		----	----	.00960N	.010000 + .000400	.694	----	3	503 + 1	UNCH	.014800B	.000300
785	----		----	----	----	.011500 + .000300	.652	----	----	23	UNCH	.015000B	.004500
785	----		----	----	----	.010800 + .000400	.668	----	----	719	UNCH	.01550B	.00045A
790	----		----	----	.00660N	.006800 + .000200	.561	----	37	541 - 6	UNCH	.011100B	.000200
790	----		----	----	----	.008500 + .000300	.548	----	----	91	UNCH	.011600B	.003000
790	----		----	----	----	.007700 + .000300	.553	----	40	180 + 22	UNCH	.01190B	.00030A
795	----		----	----	.00420N	.004400 + .000200	.417	----	58	309 + 6	UNCH	.008000B	.000150
795	----		----	----	----	.006000 + .000100	.439	----	5	121 + 5	UNCH	.008800B	.002000



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Table with columns for contract type (ADU OPT), settlement type (FUTURES SETT.), quantity, price, and various market data points. Includes sub-sections for SEP17, OCT17, NOV17, DEC17, and MAR18.

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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Table with columns for ADU OPT, FUTURES SETT., and various price and volume data for Australian Dollar and New Zealand Dollar options.

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

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





2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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ADU OPT	ADU OPT	(FUTURES SETT. .00)										
700	----	----	.00290N	.002800	-.000100	.082	----	----	27	UNCH	.015200B	.002800
705	----	----	.00330N	.003200	-.000100	.092	----	----	10	UNCH	.016400B	.003200
710	----	----	.00370N	.003600	-.000100	.103	----	----	58	UNCH	.017800B	.003600
715	----	----	.00420N	.004000	-.000200	.114	----	----	11	UNCH	.019200B	.004000
720	----	----	.00470N	.004500	-.000200	.128	----	----	74	UNCH	.020700B	.004500
725	----	----	.00530N	.005100	-.000200	.143	----	----	20	UNCH	.022400B	.005000
730	----	----	.00590N	.005700	-.000200	.158	----	----	80	UNCH	.024400B	.005600
735	----	----	.00660N	.006400	-.000200	.176	----	----	56	UNCH	.026300B	.006300
740	----	----	.00740N	.007200	-.000200	.195	----	----	11	UNCH	.028500B	.007100
745	----	----	.00840N	.008100	-.000300	.216	----	----	30	UNCH	.031300B	.007900
750	----	----	.00940N	.009100	-.000300	.239	----	----	207	UNCH	.034200B	.008800
755	----	----	.01060N	.010300	-.000300	.265	----	----	28	UNCH	.037300B	.009900
760	----	----	.01180N	.011600	-.000200	.292	----	----	44	UNCH	.037600B	.011100
765	----	----	.01330N	.013000	-.000300	.320	----	----	4	UNCH	.038500B	.012300
780	----	----	.01850N	.018100	-.000400	.414	----	----	43	UNCH	.043300B	.017000
785	----	----	.02060N	.020200	-.000400	.449	----	----	533	UNCH	.043900B	.018900
TOTAL								0	1508			
JUN18	ADU OPT	(FUTURES SETT. .00)										
665	----	----	.00270N	.002700	UNCH	.063	----	----	20	UNCH	.005000B	.002700
680	----	----	.00380N	.003700	-.000100	.085	----	----	11	UNCH	.007400B	.003700
685	----	----	.00420N	.004100	-.000100	.093	----	----	18	UNCH	.008200B	.004100
705	----	----	.00610N	.005900	-.000200	.132	----	----	35	UNCH	.012000B	.005900
710	----	----	.00670N	.006500	-.000200	.144	----	----	62	UNCH	.012600B	.006500
715	----	----	.00730N	.007200	-.000100	.158	----	----	17	UNCH	.013800B	.007100
720	----	----	.00810N	.007900	-.000200	.172	----	----	41	UNCH	.015200B	.007700
730	----	----	.00970N	.009500	-.000200	.203	----	----	5	UNCH	.018200B	.009200
740	----	----	.01170N	.011500	-.000200	.239	----	----	11	UNCH	.021700B	.011100
745	----	----	.01280N	.012500	-.000300	.258	----	----	11	UNCH	.023700B	.012100
750	----	----	.01400N	.013700	-.000300	.279	----	----	11	UNCH	.026700B	.013200
755	----	----	.01530N	.015000	-.000300	.301	----	----	22	UNCH	.028100B	.014400
760	----	----	.01680N	.016400	-.000400	.324	----	----	11	UNCH	.030600B	.015800
765	----	----	.01830N	.017900	-.000400	.349	----	----	33	UNCH	.033300B	.017200
770	----	----	.02000N	.019600	-.000400	.375	----	----	15	UNCH	.036200B	.018700
785	----	----	.02600N	.025400	-.000600	.457	----	----	31	UNCH	.039500B	.024200
TOTAL								0	354			