



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG38 BULLETIN # 78@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Tue, Apr 24, 2018 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:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
AUST DLR FUT	04/16	05/14	06/18	07/16	08/13	09/17	10/15	12/17	03/18
NEW ZEALND FUT			06/18			09/17		12/17	03/18
NEW ZEALND OPT	04/06	05/04	06/08	07/06	08/03	09/07		12/07	03/08
WKNE-2Z-C	04/13	05/11							
WKNE-3Z-C	04/20	05/18							
WKNE-4Z-C	04/27	05/25							

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, APR 24

	WEEK 2	WEEK 3	WEEK 4
1Z	APR18 64.0-79.0	64.0-79.0	64.0-79.0
	MAY18 64.0-79.0	64.0-79.0	64.0-79.0

	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19
ZN	64.0-79.0	64.0-79.0	64.0-79.0	64.0-78.0	64.0-78.0	64.0-78.0	64.0-78.0	67.0-78.0

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
AUST DLR FUT									
MAY18	0.7604	.7614B	*.7586A	.7599 (1.3160) - 3	----	573	682 + 236	.8128B	.7586A
JUN18	0.7602	.7621	.7579	.7599 (1.3160) - 3	76	117948	120350 + 6198	.8130	.7198
JUL18	0.7606	.7616B	*.7590A	.7601 (1.3156) - 3	----	294	260 + 42	.7916B	.7590A
AUG18	----	.7618B	*.7590A	.7602 (1.3154) - 3	----	391	198 + 92	.7808B	.7590A
SEP18	0.7608	.7622B	.7591	.7604 (1.3151) - 3	----	224	1020 + 18	.8420B	.7437A
DEC18	0.7617	.7617	.7613	.7611 (1.3139) - 3	----	27	414 + 20	.8097B	.7526A
MAR19	----	.7626B	----	.7620 (1.3123) - 2	----	----	7 UNCH	.8093B	.7624
JUN19	----	----	----	.7629 (1.3108) - 2	----	----	5 UNCH	.8092	.7550
TOTAL AUST DLR FUT					76	119457	122936 + 6606		
NEW ZEALND FUT									
JUN18	0.7151	.7156	.7104	.7116 (1.4053) - 310	24	35838	55283 - 1809	.7431B	.6944A
SEP18	0.7125	.7154B	.7108	.7118 (1.4049) - 310	----	4	88 + 2	.7392B	.6800
DEC18	----	----	----	.7121 (1.4043) - 310	----	----	15 UNCH	.7400	.7210
TOTAL NEW ZEALND FUT					24	35842	55386 - 1807		

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--	---
ADU OPT	ADU OPT		(FUTURES SETT.		.00)						HIGH	LOW
APR18												
675	----					.084900 - .000300	1.000	----	----	2	UNCH	.100400B .084300
685	----					.074900 NEW 1.000	----	----	1	1 +	1	.095800B .074300
725	----					.034900 - .000300	1.000	----	----	2	UNCH	.055800B .034300
730	----					.029900 - .000300	.999	----	----	1	UNCH	.050800B .029300
735	----					.024900 - .000300	.999	----	----	1	UNCH	.045800B .024300
740	----					.019900 - .000400	.993	----	5	3 +	2	.040800B .019400
755	----					.005900 NEW .791	----	----	1	1 +	1	.026000B .005400
760	----					.002700 NEW .494	----	----	298	274 +	274	.021100B .002300
765	----					.001000 - .000600	.206	----	214	664 +	127	.016400B .000800
770	----					.000350 - .000250	.066	----	224	960 +	120	.011900B .000250
775	----					.000150 - .000100	.023	----	28	661 -	24	.007900B .000100
780	----					.000050 - .000050	.006	----	30	293 +	24	.005200B .000100
785	----					CAB	.000	----	120	261 +	79	.003400B .000050
790	----					CAB	.000	----	----	118	UNCH	.002200B .000050
795	----					CAB	.000	----	----	59	UNCH	.001300B .000100
800	----					CAB	----	----	----	56	UNCH	.000300B .000200
805	----					CAB	----	----	----	55	UNCH	.000200B .000050
810	----					CAB	----	----	----	46	UNCH	.000100B .000100
820	----					CAB	----	----	----	106	UNCH	.000050 .000050
825	----					CAB	----	----	----	15	UNCH	.000050 .000050
850	----					CAB	----	----	----	33	UNCH	.000050 .000050
TOTAL									921	3612 +	604	
MAY18												
680	----				.08020N	.079900 - .000300	1.000	----	----	3	UNCH	.117900B .079300
685	----					.074900 - .000300	.999	----	----	10	UNCH	.113000B .074300
695	----					.064900 - .000300	.999	----	----	4	UNCH	.103100B .064300
700	----					.06020N	.999	----	----	2	UNCH	.098100B .059300
705	----					.05520N	.999	----	----	1	UNCH	.093200B .054300
710	----				.05020N	.049900 - .000300	.997	----	----	1	UNCH	.102500B .049300
715	----					.04500 - .00020	.988	----	----	1	UNCH	.06580B .04440A
715	----				.04530N	.044900 - .000400	.994	----	----	2	UNCH	.097900B .044400
720	----					.04000 - .00030	.982	----	----	1	UNCH	.06080B .03940A
720	----				.04030N	.040000 - .000300	.988	----	1	2 +	1	.093000B .039300
725	----					.03500 - .00040	.975	----	----	4	UNCH	.05580B .03450A
725	----					.035200 - .000300	.965	----	----	1	UNCH	.055600B .034600
725	----				.03530N	.035000 - .000300	.987	----	7	4 -	1	.088100B .034400
730	----					.03010 - .00040	.967	----	----	8	UNCH	.05080B .02960A
730	----					.030500 NEW .929	----	----	1	1 +	1	.032400B .029400
730	----					.030300 - .000400	.948	----	----	2	UNCH	.050700B .029200
730	----				.03040N	.030000 - .000400	.979	----	----	2	UNCH	.083200B .029400
735	----					.02530 - .00040	.947	----	----	12	UNCH	.04590B .02420A
735	----					.025600 - .000300	.921	----	----	6	UNCH	.045700B .024500
735	----				.02550N	.025100 - .000400	.970	----	----	9	UNCH	.078400B .024500
740	----					.02060 - .00050	.910	----	----	2	UNCH	.04100B .01950A
740	----				.02060N	.020200 - .000400	.947	----	----	27	UNCH	.073500B .019200
745	----					.01600 - .00060	.853	----	----	3	UNCH	.03600B .01520A
745	----				.01600N	.015600 - .000400	.897	----	3	3 +	3	.068700B .014600
750	----					.01190 - .00060	.768	----	----	3	UNCH	.03120B .01120A
750	----					.013200 - .000500	.715	----	----	1	UNCH	.015100 .012500
750	----					.012600 - .000500	.736	----	----	1	UNCH	.031200B .011900
750	----				.01180N	.011200 - .000600	.814	----	----	10	UNCH	.063900B .010500
755	----					.00830 - .00060	.645	----	----	16	UNCH	.02640B .00780A
755	----				.00800N	.007400 - .000600	.676	----	2	14 +	2	.059200B .006900
760	----					.00540 - .00050	.500	----	21	57 +	21	.02180B .00500A

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PRELIMINARY

PG38 BULLETIN # 78@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Tue, Apr 24, 2018 PG38

Table with columns: ADU OPT, ADU OPT, (FUTURES SETT. .00), and multiple columns of numerical data representing option contracts and their values.



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Main table with columns for month (ADU OPT, AUG18, SEP18, DEC18, MAR19), strike price, and various option details including volume, price, and settlement status.

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

Table showing additional put options with columns for strike, open range, high/low, closing range, sett. price, delta, exer cises, volume, open interest, and contract high/low.



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Table with columns: ADU OPT, (FUTURES SETT. .00), and various numerical values representing option contracts and prices.

Table with columns: JUN18 ADU OPT, (FUTURES SETT. .00), and various numerical values representing option contracts and prices for June 2018.

Table with columns: JUL18 ADU OPT, (FUTURES SETT. .00), and various numerical values representing option contracts and prices for July 2018.

Table with columns: AUG18 ADU OPT, (FUTURES SETT. .00), and various numerical values representing option contracts and prices for August 2018.

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ADU OPT	ADU OPT	(FUTURES SETT.	.00)										
685	ADU OPT	(FUTURES SETT.	.00)	.00060N	.000500	- .000100	.029	----	----	11	UNCH	.000450B	.000450
695	----	----	----	.00090N	.000800	- .000100	.045	----	----	1	UNCH	.000800	.000450
705	----	----	----	.00130N	.001200	- .000100	.067	----	----	2	UNCH	.001200B	.000600
715	----	----	----	.00210N	.001900	- .000200	.102	----	----	3	+	.001900B	.000800
720	----	----	----	.00250N	.002400	- .000100	.125	----	----	6	UNCH	.002400	.001000
725	----	----	----	.00310N	.003000	- .000100	.153	----	----	2	+	.003200B	.001200
730	----	----	----	.00390N	.003700	- .000200	.184	----	----	35	+	.003800B	.001500
735	----	----	----	.00480N	.004600	- .000200	.222	----	----	27	UNCH	.004900B	.001900
740	----	----	----	.00590N	.005700	- .000200	.265	----	----	2	UNCH	.006000B	.002300
750	----	----	----	.00880N	.008600	- .000200	.367	----	----	3	UNCH	.009100B	.003500
755	----	----	----	.01070N	.010500	- .000200	.425	----	----	20	UNCH	.011000B	.004400
760	----	----	----	.01290N	.012700	- .000200	.486	----	----	10	UNCH	.013300B	.005400
765	----	----	----	.01540N	.015200	- .000200	.549	----	----	46	UNCH	.016000B	.006600
775	----	----	----	.02140N	.021300	- .000100	.668	----	----	40	UNCH	.022200B	.009900
810	----	----	----	.05030N	.050300	+ .000200	.921	----	----	1	UNCH	.051700B	.031700
845	----	----	----	.08420N	.084300	+ .000300	.979	----	----	5	UNCH	.084800B	.063900
TOTAL										6		240 +	5
SEP18	ADU OPT	(FUTURES SETT.	.00)	.00030N	.000250	- .000050	.012	----	----	1	UNCH	.000600B	.000250
650	----	----	----	.00040N	.000350	- .000050	.017	----	----	18	UNCH	.002900B	.000250
660	----	----	----	.00050N	.000450	- .000050	.022	----	----	16	UNCH	.003700B	.000400
665	----	----	----	.00060N	.000600	UNCH	.028	----	----	18	UNCH	.004100	.000350
670	----	----	----	.00070N	.000700	UNCH	.033	----	----	1	UNCH	.004600	.000600
680	----	----	----	.00080N	.000800	UNCH	.038	----	----	2	UNCH	.004700B	.000400
685	----	----	----	.00100N	.001000	UNCH	.047	----	----	120	UNCH	.005300B	.000700
690	----	----	----	.00120N	.001200	UNCH	.056	----	----	3	UNCH	.006100	.000900
695	----	----	----	.00150N	.001500	UNCH	.069	----	----	21	UNCH	.006600B	.000800
700	----	----	----	.00180N	.001800	UNCH	.082	----	----	25	UNCH	.007700B	.000800
705	----	----	----	.00210N	.002200	+ .000100	.098	----	----	42	UNCH	.008600B	.001000
710	----	----	----	.00260N	.002600	UNCH	.115	----	----	9	UNCH	.008600B	.001000
715	----	----	----	.00310N	.003100	UNCH	.135	----	----	19	UNCH	.009500B	.001200
720	----	----	----	.00380N	.003800	UNCH	.161	----	----	3	+	.010500B	.001500
725	----	----	----	.00460N	.004500	- .000100	.187	----	----	1	UNCH	.011600B	.001800
730	----	----	----	.00550N	.005400	- .000100	.219	----	----	2	+	.012800B	.002100
735	----	----	----	.00650N	.006500	UNCH	.255	----	----	35	UNCH	.014300B	.002500
740	----	----	----	.00770N	.007700	UNCH	.294	----	----	45	UNCH	.016000B	.003100
750	----	----	----	.01080N	.010700	- .000100	.383	----	----	126	+	.017800B	.003600
755	----	----	----	.01270N	.012700	UNCH	.433	----	----	362	UNCH	.021900B	.004600
760	----	----	----	.01500N	.014900	- .000100	.485	----	----	214	UNCH	.024500B	.005700
765	----	----	----	.01750N	.017400	- .000100	.538	----	----	77	UNCH	.027000B	.006200
770	----	----	----	.02030N	.020200	- .000100	.591	----	----	61	UNCH	.029900B	.007300
775	----	----	----	.02340N	.023300	- .000100	.642	----	----	129	UNCH	.032400B	.008100
780	----	----	----	.02670N	.026600	- .000100	.692	----	----	84	UNCH	.034700B	.009100
785	----	----	----	.03020N	.030200	UNCH	.736	----	----	148	UNCH	.035500B	.010400
790	----	----	----	.03400N	.034100	+ .000100	.776	----	----	129	UNCH	.037700B	.011600
795	----	----	----	.03810N	.038200	+ .000100	.811	----	----	6	UNCH	.038500B	.013100
800	----	----	----	.04230N	.042400	+ .000100	.841	----	----	50	UNCH	.038500B	.013100
805	----	----	----	.04660N	.046800	+ .000200	.867	----	----	125	UNCH	.041800B	.014700
810	----	----	----	.05110N	.051300	+ .000200	.890	----	----	5	UNCH	.043400B	.015300
840	----	----	----	.07950N	.079700	+ .000200	.963	----	----	27	UNCH	.047700B	.018600
845	----	----	----	.08430N	.084600	+ .000300	.965	----	----	10	UNCH	.052200B	.020700
850	----	----	----	.08920N	.089500	+ .000300	.970	----	----	2	UNCH	.080600B	.051200
855	----	----	----	.09410N	.094400	+ .000300	.976	----	----	9	UNCH	.085500B	.055600
860	----	----	----	.09900N	.099300	+ .000300	.979	----	----	3	UNCH	.090400B	.060000
865	----	----	----	.10390N	.104200	+ .000300	.979	----	----	2	UNCH	.094700B	.064500
TOTAL										18		2060 +	6
DEC18	ADU OPT	(FUTURES SETT.	.00)	.00320N	.003200	UNCH	.104	----	----	3	UNCH	.005600B	.003000
690	----	----	----	.00360N	.003600	UNCH	.117	----	----	2	UNCH	.006300B	.002200
695	----	----	----	.00410N	.004100	UNCH	.132	----	----	2	UNCH	.007000B	.001900
700	----	----	----	.00460N	.004700	+ .000100	.149	----	----	27	UNCH	.007800B	.002900
705	----	----	----	.00530N	.005400	+ .000100	.169	----	----	18	UNCH	.011700B	.003300
710	----	----	----	.00600N	.006100	+ .000100	.189	----	----	1	UNCH	.012900B	.003800
715	----	----	----	.00690N	.007000	+ .000100	.212	----	----	1	UNCH	.014200B	.004300
720	----	----	----	.00790N	.008000	+ .000100	.238	----	----	22	UNCH	.015600B	.004900
725	----	----	----	.00900N	.009100	+ .000100	.266	----	----	50	UNCH	.017200B	.005600
730	----	----	----	.01030N	.010400	+ .000100	.296	----	----	22	UNCH	.018900B	.006300
735	----	----	----	.01180N	.011900	+ .000100	.329	----	----	2	UNCH	.018900B	.006300
740	----	----	----	.01350N	.013500	UNCH	.364	----	----	15	UNCH	.020700B	.006200
745	----	----	----	.01540N	.015400	UNCH	.401	----	----	25	UNCH	.022800B	.007800
750	----	----	----	.01750N	.017400	- .000100	.438	----	----	9	UNCH	.024900B	.007800
755	----	----	----	.01980N	.019700	- .000100	.478	----	----	31	UNCH	.024900B	.007800
760	----	----	----	.02230N	.022100	- .000200	.517	----	----	9	UNCH	.027200B	.009500
765	----	----	----	.02490N	.024800	- .000100	.557	----	----	11	UNCH	.029800B	.009600
770	----	----	----	.03080N	.030700	- .000100	.633	----	----	19	UNCH	.032400B	.011500
775	----	----	----	.03400N	.034000	UNCH	.670	----	----	16	UNCH	.035300B	.011800
780	----	----	----	.03750N	.037500	UNCH	.705	----	----	3	UNCH	.034100B	.014300
785	----	----	----	.04490N	.044900	UNCH	.768	----	----	11	UNCH	.036600B	.015900
790	----	----	----	.04890N	.048900	UNCH	.796	----	----	20	UNCH	.036900B	.017400
800	----	----	----							1	UNCH	.044300B	.021000
805	----	----	----							1	UNCH	.049000B	.023000
TOTAL										0		311	
MAR19	ADU OPT	(FUTURES SETT.	.00)	.01590N	.015900	UNCH	.348	----	----	1	UNCH	.016500B	.010600
740	----	----	----	.01920N	.019300	+ .000100	.407	----	----	1	UNCH	.019600B	.012900
750	----	----	----	.02120N	.021200	UNCH	.438	----	----	3	UNCH	.021600B	.014100
755	----	----	----	.02330N	.023400	+ .000100	.470	----	----	1	UNCH	.023800	.015400
760	----	----	----	.02840N	.028400	UNCH	.536	----	----	3	UNCH	.028600B	.018400
770	----	----	----	.03110N	.031200	+ .000100	.568	----	----	2	UNCH	.031400B	.020000
775	----	----	----	.03410N	.034200	+ .000100	.600	----	----	3	UNCH	.034300B	.021900
780	----	----	----							1	UNCH		
TOTAL										0		12	