



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000



FINAL

PG38 BULLETIN #116@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Mon, Jun 18, 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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
AUST DLR FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	03/18	06/17
NEW ZEALND FUT	06/18			09/17			12/17		03/18	06/17
NEW ZEALND OPT	06/08	07/06	08/03	09/07	10/05				03/08	06/07
WKNE-1Z-C	06/01									
WKNE-2Z-C		07/13								
WKNE-3Z-C	06/15	07/20								
WKNE-4Z-C	06/22									
WKNE-5Z-C	06/29									

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUN 18

	JUN18	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
1Z	JUN18	64.0-79.0		64.0-78.0	64.0-78.0	64.0-78.0		
	JUL18		64.0-78.0	64.0-78.0				
ZN	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19	JUN19
	64.0-79.0	64.0-78.0	64.0-78.0	64.0-78.0	64.0-78.0	64.0-78.0	64.5-78.0	65.5-74.5

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								
JUN18	0.7441	.7454B	.7426	.7431 ( 1.3457) - 18	----	1464	74322 - 109	.8130 .7198
JUL18	0.7410	.7452	*.7410	.7415 ( 1.3486) - 34	----	103	482 + 14	.7916B .7410
AUG18	0.7435	.7449B	*.7422A	.7417 ( 1.3483) - 33	----	36	249 + 2	.7808B .7422A
SEP18	0.7441	.7457	*.7416	.7418 ( 1.3481) - 34	53	81697	132417 + 4464	.8420B .7416
DEC18	0.7454	.7454	*.7427A	.7425 ( 1.3468) - 34	----	17	498 + 14	.8097B .7427A
MAR19	----	----	----	.7436 ( 1.3448) - 33	----	----	40 UNCH	.8093B .7469A
JUN19	----	----	----	.7446 ( 1.3430) - 35	----	----	3 UNCH	.8092 .7513
SEP19	----	----	----	.7458 ( 1.3408) - 35	----	----	1 UNCH	.8055B .7526
TOTAL AUST DLR FUT					53	83317	208012 + 4385	
NEW ZEALND FUT								
JUN18	0.6937	.6955B	.6922A	.6946 ( 1.4397) + 50	----	389	37105 - 49	.7431B .6850
SEP18	0.6940	.6955	.6921	.6931 ( 1.4428) - 100	----	19049	42933 - 55	.7392B .6800
DEC18	----	.6949B	.6935A	.6935 ( 1.4420) - 100	----	----	15 UNCH	.7400 .6890
TOTAL NEW ZEALND FUT					0	19438	80053 - 104	

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
JUN18	ADU OPT		(FUTURES SETT.	.00)							
670	----	----	----	----	----	.071800 - .003300	1.000	----	----	1 UNCH	.097900B .071700
670	----	----	----	----	----	.075200 UNCH	1.000	----	----	UNCH	.098000B .074700
680	----	----	----	----	----	.065200 UNCH	1.000	----	----	UNCH	.088000B .064700
705	----	----	----	----	----	.036800 - .003400	.993	----	----	1 UNCH	.063000B .036800
705	----	----	----	----	----	.040200 UNCH	1.000	----	----	UNCH	.063000B .039700
715	----	----	----	----	----	.030200 UNCH	1.000	----	----	UNCH	.053000B .029700
720	----	----	----	----	----	.021800 - .003500	.992	----	----	2 UNCH	.048100B .021800
720	----	----	----	----	----	.022100 - .003300	.955	----	----	3 UNCH	.048100B .022000
725	----	----	----	----	----	.016900 - .003400	.983	----	----	1 UNCH	.043100B .016900
725	----	----	----	----	----	.017300 - .003300	.922	----	----	1 UNCH	.043200B .017300
725	----	----	----	----	----	.020200 UNCH	1.000	----	----	UNCH	.043100B .019700
730	----	----	----	----	----	.012100 - .003400	.943	----	----	2 UNCH	.038200B .012100
730	----	----	----	----	----	.012800 - .003200	.852	----	----	8 UNCH	.038200B .012800
730	----	----	----	----	----	.015200 UNCH	1.000	----	----	UNCH	.038100B .014700
735	----	----	----	----	----	.007600 - .003200	.839	----	----	1 UNCH	.033200B .007700
735	----	----	----	----	----	.008700 - .002900	.737	----	----	5 UNCH	.033300B .008800
735	----	----	----	----	----	.010200 UNCH	1.000	----	----	UNCH	.033200B .009700
740	----	----	----	----	----	.003900 - .002700	.610	----	14	22 + 14	.028300B .004000
740	----	----	----	----	----	.005300 - .002500	.571	----	1	19 + 1	.028500B .005300
740	----	----	----	----	----	.005200 UNCH	1.000	----	----	UNCH	.028200B .004700
745	----	----	----	----	----	.001500 - .001800	.307	----	211	205 + 193	.023500B .001600
745	----	----	----	----	----	.002900 - .001800	.381	----	50	59 + 50	.023700B .002900
745	----	----	----	----	----	.000200 UNCH	----	----	----	UNCH	.023300B .000200
750	----	----	----	----	----	.000500 - .001000	.108	----	78	82 - 5	.018800B .000600
750	----	----	----	----	----	.001400 - .001200	.216	----	1	41 + 1	.019200B .001400
750	----	----	----	----	----	.000050 + .000050	----	----	----	UNCH	.018500B .000050
755	----	----	----	----	----	.000150 - .000450	.030	----	33	255 + 12	.014300B .000250
755	----	----	----	----	----	.000600 - .000700	.104	----	51	364 - 50	.014800B .000700
755	----	----	----	----	----	.000050 + .000050	----	----	----	UNCH	.013800B .000050
760	----	----	----	----	----	.000050 - .000150	.008	----	----	196 UNCH	.010300B .000150
760	----	----	----	----	----	.000250 - .000350	.046	----	----	372 UNCH	.011000B .000350
765	----	----	----	----	----	CAB	.001	----	10	154 + 3	.006800B .000100
765	----	----	----	----	----	.000100 - .000200	.018	----	----	317 UNCH	.007600B .000200
765	----	----	----	----	----	.000050 + .000050	----	----	----	UNCH	.006000 .000050
770	----	----	----	----	----	CAB	.000	----	----	48 UNCH	.004200 .000100
770	----	----	----	----	----	.000050 - .000100	.009	----	----	82 UNCH	.005000B .000200
775	----	----	----	----	----	CAB	.000	----	----	100 UNCH	.002300B .000150
775	----	----	----	----	----	CAB	.002	----	----	36 UNCH	.003100B .000100
780	----	----	----	----	----	CAB	.000	----	----	200 UNCH	.001300B .000100
780	----	----	----	----	----	CAB	.000	----	----	18 UNCH	.001800B .000050
790	----	----	----	----	----	CAB	.000	----	----	55 UNCH	.000500B .000100
800	----	----	----	----	----	CAB	.000	----	----	17 UNCH	.000200B .000050
825	----	----	----	----	----	CAB	.000	----	----	14 UNCH	.000050 .000050
835	----	----	----	----	----	CAB	.000	----	----	46 UNCH	.000050 .000050
835	----	----	----	----	----	CAB	.000	----	----	53 UNCH	.000050 .000050
TOTAL									449	2780 + 219	
JUL18	ADU OPT		(FUTURES SETT.	.00)							
645	----	----	----	----	----	.10010N	.096700 - .003400	1.000	----	1 UNCH	.152400B .096600
655	----	----	----	----	----	.09010N	.086700 - .003400	1.000	----	5 UNCH	.142500B .086600
660	----	----	----	----	----	.08510N	.081700 - .003400	1.000	----	13 UNCH	.137600B .081600
665	----	----	----	----	----	.08010N	.076700 - .003400	.999	----	3 UNCH	.132700B .076600

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FINAL

PG38 BULLETIN #116@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Mon, Jun 18, 2018 PG38

Table with columns: ADU OPT, ADU OPT, (FUTURES SETT. .00), and numerical values for various contract codes (e.g., .07510N, .071700, .003400, .999, etc.) and totals.



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Table with columns: ADU OPT, (FUTURES SETT. .00), .00005N, .000050 UNCH, .000, 24 UNCH, .008000B, .000400, etc. Includes sections for OCT18, DEC18, MAR19, JUN19.

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. Includes sections for JUN18, JUL18.



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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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ADU OPT	ADU OPT	(FUTURES SETT. .00)											
750	ADU OPT	(FUTURES SETT. .00)	.01580N	.017500 + .001700	.579	----	----	56	UNCH	.019600B	.007200		
755	----	----	.01860N	.020500 + .001900	.638	----	----	101	UNCH	.022600B	.008700		
760	----	----	.02170N	.023800 + .002100	.692	----	----	8	UNCH	.025800B	.010500		
770	----	----	.02870N	.031200 + .002500	.788	----	----	1	UNCH	.032600B	.014800		
775	----	----	.03270N	.035300 + .002600	.828	----	----	1	UNCH	.036500B	.017400		
815	----	----	.06930N	.072500 + .003200	.971	----	----	1	UNCH	.072400B	.047800		
820	----	----	.07410N	.077400 + .003300	.975	----	----	2	UNCH	.077300B	.052400		
825	----	----	.07900N	.082300 + .003300	.978	----	----	2	UNCH	.082200B	.057000		
835	----	----	.08890N	.092200 + .003300	.985	----	----	5	UNCH	.092100B	.066500		
TOTAL								2		234 +	1		
DEC18	ADU OPT	(FUTURES SETT. .00)	.00060N	.000700 + .000100	.029	----	----	2	UNCH	.000700B	.000400		
640	----	----	.00100N	.001200 + .000100 NEW	.048	----	----	11	+	11	.001500B	.000900	
655	----	----	.00120N	.001400 + .000200	.055	----	----	18	UNCH	.001900B	.001000		
660	----	----	.00140N	.001600 + .000200	.063	----	----	8	UNCH	.002200B	.000900		
665	----	----	.00170N	.001900 + .000200	.074	----	----	9	UNCH	.002600B	.001000		
670	----	----	.00240N	.002600 + .000200	.100	----	----	6	UNCH	.004400B	.001300		
680	----	----	.00280N	.003100 + .000300	.117	----	----	2		32 +	2	.004900B	.001600
685	----	----	.00330N	.003600 + .000300	.134	----	----	5	UNCH	.005600B	.001800		
690	----	----	.00380N	.004200 + .000400	.154	----	----	18	UNCH	.006300B	.002100		
695	----	----	.00450N	.004900 + .000400	.177	----	----	1		496	UNCH	.007000B	.001900
700	----	----	.00530N	.005800 + .000500	.204	----	----	47	UNCH	.007800B	.002800		
705	----	----	.00620N	.006700 + .000500	.232	----	----	2		65 -	1	.011700B	.003100
710	----	----	.00720N	.007800 + .000600	.264	----	----	1	UNCH	.012900B	.003800		
715	----	----	.00840N	.009100 + .000700	.299	----	----	88	UNCH	.014200B	.004300		
720	----	----	.00970N	.010600 + .000900	.337	----	----	57	UNCH	.015600B	.004900		
725	----	----	.01130N	.012200 + .000900	.377	----	----	116	UNCH	.017200B	.005600		
730	----	----	.01300N	.014100 + .001100	.420	----	----	2	UNCH	.018900B	.006300		
735	----	----	.01500N	.016200 + .001200	.465	----	----	1		22 -	1	.020700B	.006200
740	----	----	.01720N	.018600 + .001400	.511	----	----	25	UNCH	.022800B	.007800		
745	----	----	.01960N	.021200 + .001600	.557	----	----	775	UNCH	.024900B	.007800		
750	----	----	.02230N	.024100 + .001800	.603	----	----	71	UNCH	.027200B	.009500		
755	----	----	.02520N	.027200 + .002000	.646	----	----	21	UNCH	.029800B	.009600		
760	----	----	.02840N	.030600 + .002200	.688	----	----	73	UNCH	.032400B	.011500		
765	----	----	.03190N	.034200 + .002300	.726	----	----	27	UNCH	.035300B	.011800		
770	----	----	.03550N	.038000 + .002500	.763	----	----	4	UNCH	.038800B	.013000		
775	----	----	.03940N	.041900 + .002500	.795	----	----	3	UNCH	.042600B	.014300		
780	----	----	.04340N	.046100 + .002700	.824	----	----	11	UNCH	.046500B	.015900		
785	----	----	.04750N	.050300 + .002800	.850	----	----	20	UNCH	.050700B	.017400		
790	----	----	.05260N	.059200 + .003000	.893	----	----	1	UNCH	.059300B	.021000		
800	----	----	.06070N	.063700 + .003000	.910	----	----	1	UNCH	.063700B	.023000		
805	----	----	.09380N	.097200 + .003400	.968	----	----	6	UNCH	.096900B	.061200		
840	----	----	.09870N	.102000 + .003300	.973	----	----	2	UNCH	.101600B	.065600		
845	----	----	.10360N	.106900 + .003300	.975	----	----	2	UNCH	.105600B	.070000		
850	----	----	.10850N	.111800 + .003300	.978	----	----	2	UNCH	.110500B	.074600		
855	----	----	.11340N	.116700 + .003300	.981	----	----	1	UNCH	.115300B	.079200		
860	----	----	.11830N	.121600 + .003300	.983	----	----	2	UNCH	.120200B	.083800		
865	----	----	.12320N	.126600 + .003400	.986	----	----	3	UNCH	.125100B	.088500		
870	----	----				----	----	17		2053 +	11		
TOTAL													
MAR19	ADU OPT	(FUTURES SETT. .00)	.00540N	.005500 + .000100	.157	----	----	3	UNCH	.006500B	.003900		
685	----	----	.00600N	.006200 + .000200	.175	----	----	1		7 +	1	.007200B	.004100
690	----	----	.00680N	.007000 + .000200	.195	----	----	1	UNCH	.008100B	.004200		
695	----	----	.00950N	.010100 + .000600	.267	----	----	14	UNCH	.011300B	.005700		
710	----	----	.01200N	.012800 + .000800	.324	----	----	5	UNCH	.014000B	.007000		
720	----	----	.01350N	.014400 + .000900	.356	----	----	50	UNCH	.015600B	.007800		
725	----	----	.01890N	.020100 + .001200	.459	----	----	1	UNCH	.021400B	.010600		
740	----	----	.02110N	.022300 + .001200	.495	----	----	10	UNCH	.023800B	.011800		
745	----	----	.02350N	.024800 + .001300	.532	----	----	4	UNCH	.026300B	.012900		
750	----	----	.02610N	.027500 + .001400	.569	----	----	5	UNCH	.028900B	.014100		
755	----	----	.02890N	.030500 + .001600	.605	----	----	1	UNCH	.031800B	.015400		
760	----	----	.03510N	.036900 + .001800	.674	----	----	2	UNCH	.038100B	.018400		
770	----	----	.03850N	.040400 + .001900	.706	----	----	3	UNCH	.041000B	.020000		
775	----	----	.04200N	.044100 + .002100	.735	----	----	1	UNCH	.044300B	.021900		
780	----	----				----	----	1		107 +	1		
TOTAL													
JUN19	ADU OPT	(FUTURES SETT. .00)	.01350N	.014700 + .001200	.313	----	----	10	UNCH	.014300B	.010100		
715	----	----	.01490N	.016100 + .001200	.339	----	----	5	UNCH	.015800B	.011200		
720	----	----				----	----	0		15			
TOTAL													