



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

CME Group, Inc.

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

Customer Service: (312) 930-1000



PRELIMINARY

PG38 BULLETIN #101@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Fri, May 26, 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

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18
AUST DLR FUT	05/15	06/19	07/17	08/14	09/18	10/16	11/13	12/18	03/19
AUST DLR OPT		06/09							
NEW ZEALND FUT		06/19			09/18			12/18	03/19
NEW ZEALND OPT	05/05	06/09	07/07	08/04	09/08	10/06		12/08	03/09
WKNE-1Z-C		06/02							
WKNE-2Z-C	05/12								
WKNE-3Z-C	05/19	06/16							
WKNE-4Z-C	05/26	06/23							
WKNE-5Z-C		06/30							

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1Z	MAY17 JUN17 64.0-74.5	64.0-74.5	64.0-74.5	64.0-74.5	64.0-74.5

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
ZA		61.0-88.0						
ZN	64.0-77.5	64.0-77.5	64.0-77.0	64.0-74.5	64.0-77.0	64.0-74.5	64.0-77.0	64.0-74.0

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	----CONTRACT---- LOW
AUST DLR FUT									
JUN17	0.7452	.7458	.7419	.7441 (1.3439) - 11	256	77386	124463 - 120	.7737	.6750
JUL17	0.7439	.7454B	.7417A	.7438 (1.3444) - 11	----	50	496 + 11	.7676B	.7321A
AUG17	0.7435	.7451B	.7414A	.7435 (1.3450) - 11	----	44	319 - 9	.7566B	.7322A
SEP17	0.7441	.7448	.7410	.7432 (1.3455) - 11	----	623	2823 + 182	.7725	.7118A
DEC17	0.7410	.7434B	.7406A	.7424 (1.3470) - 11	----	70	133 - 30	.7696B	.7129A
MAR18	----	----	.7418A	.7417 (1.3483) - 10	----	----	6 UNCH	.7695	.7263A
JUN18	----	----	.7414A	.7411 (1.3493) - 9	----	----	12 UNCH	.7653B	.7198
TOTAL AUST DLR FUT					256	78173	128252 + 34		
NEW ZEALND FUT									
JUN17	0.7015	.7073	.7004	.7058 (1.4168) + 380	----	24826	42351 + 209	.7345B	.6812
SEP17	0.7003	.7059B	.6992	.7045 (1.4194) + 380	----	100	373 + 51	.7059B	.6800A
DEC17	----	----	----	.7033 (1.4219) + 380	----	----	20 UNCH	.7300	.6800
MAR18	----	----	----	.7020 (1.4245) + 380	----	----	35 UNCH	.6950B	.6850
TOTAL NEW ZEALND FUT					0	24926	42779 + 260		

AUST DLR CALL	AUST DLR CALL	(FUTURES SETT.	.74410 -	11.0)									
JUN17													
700	----	----	4.52N		4.41-	11	.999	----	1	8 +	1	7.64B	3.10A
720	----	----	2.53N		2.42-	11	.974	----	----	14	UNCH	6.06B	1.56A
725	----	----	2.05N		1.94-	11	.949	----	----	50	UNCH	5.68B	1.19A
730	----	----	1.58N		1.48-	10	.890	----	----	134	UNCH	5.32B	.84A
735	----	----	1.15N		1.05-	10	.796	----	----	90	UNCH	4.96B	.57
740	----	----	0.77N		.68-	9	.650	----	1	745 +	1	4.62B	.37A
745	----	----	0.46N		.38-	8	.467	----	28	977 +	5	4.29B	.23A
750	----	----	0.24N		.18-	6	.277	----	59	2238 +	6	4.21B	.14
755	----	----	0.11N		.08-	3	.141	----	2	1047	UNCH	3.92B	.07
760	----	----	0.04N		.03-	1	.059	----	43	1118 +	10	3.62B	.03
765	----	----	0.02N		.01-	0	.029	----	----	632	UNCH	3.33B	.01
770	----	----	0.01N		.01	UNCH	.018	----	----	2429	UNCH	3.06B	.01
775	----	----	0.00N		.00	UNCH	.008	----	10	1042 -	5	2.80B	.00
780	----	----	0.00N				.003	----	1	619 +	1	2.55B	.00A
785	----	----	0.00N				.000	----	----	589	UNCH	2.32B	.01A
790	----	----					.000	----	----	1697	UNCH	2.10B	.01
795	----	----					.000	----	----	628	UNCH	1.90B	.00
800	----	----					.000	----	----	456	UNCH	1.72B	.00
805	----	----						----	----	250	UNCH	1.54B	.00
810	----	----						----	----	353	UNCH	1.39B	.00
815	----	----						----	----	111	UNCH	1.24B	.01
820	----	----						----	----	444	UNCH	1.16	.00A
825	----	----						----	----	219	UNCH	1.00B	.01
830	----	----						----	----	138	UNCH	.91B	.03
835	----	----						----	----	91	UNCH	.83B	.01
840	----	----						----	----	74	UNCH	.75B	.00
845	----	----						----	----	80	UNCH	.68B	.02
850	----	----						----	----	66	UNCH	.62B	.02
855	----	----						----	----	45	UNCH	.56B	.04A
860	----	----						----	----	1	UNCH	.22B	.02
865	----	----						----	----	1	UNCH	.19B	.03A
870	----	----						----	----	1	UNCH	.30B	.03A
875	----	----						----	----	3	UNCH	.10	.00
TOTAL									145	16390 +	19		

** 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.**

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

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. © Copyright CME Group Inc. All rights reserved.



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STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MAY17	ADU OPT	(FUTURES SETT.	.00)										
735							.009100 - .001200	1.000	196	----	----	196	.011100B .004100
740							.004100 - .001300	1.000	176	14	----	176	.015000B .002200
745							CAB			78	----	336	.011200B .000050
750							CAB			2	----	406	.008200B .000050
755							CAB				----	245	.006000B .000050
760							CAB				----	260	.003900B .000050
765							CAB				----	447	.002300B .000100
770							CAB				----	26	.001300B .000100
775							CAB				----	20	.000500B .000150
780							CAB				----	47	.000150 .000050
785							CAB				----	25	.000100 .000050
790							CAB				----	10	.000050 .000050
TOTAL										94	0 -	2194	
JUN17	ADU OPT	(FUTURES SETT.	.00)										
730							.01430 - 0.00110	.957	----	----	10	UNCH	.02050B .00770A
735							.00970 - 0.00110	.877	----	----	183	UNCH	.01570B .00500A
740							.00570 - 0.00100	.706	----	14	85 +	2	.01160B .00300A
745							.007400 - .000700	.594	----	11	103 +	11	.012300B .005400
750							.00260 - 0.00090	.451	----	36	771 +	30	.00750B .00170A
755							.005200 - .000700	.455	----	20	52 +	10	.009600B .004400
760							.004500 - .000700	.448	----	6	76 +	6	.009000B .003500
765							.00090 - 0.00050	.198	----	53	363 +	18	.00920B .00080A
770							.003200 - .000500	.326	----	22	----	UNCH	.006700B .002700
775							.002600 - .000500	.304	----	11	167 +	11	.006000B .002100
780							.00025 - 0.00025	.061	----	18	241 +	5	.00670B .00030
785							.001800 - .000400	.212	----	1	27 +	1	.004300B .001600
790							.001400 - .000300	.186	----	5	46 +	4	.003700B .001200
795							.00010 - 0.00010	.022	----	----	193	UNCH	.00440B .00015A
800							.001000 - .000300	.130	----	----	24	UNCH	.002700B .000900
805							.000700 - .000200	.103	----	----	419	UNCH	.002100 .000700
810							.00010 UNCH	.018	----	----	67	UNCH	.00270B .00010A
815							.000600 - .000200	.081	----	6	56 +	1	.001600 .000600
820							.000350 - .000150	.055	----	----	13	UNCH	.001100B .000400
825							.00005 UNCH	.008	----	----	70	UNCH	.00120B .00030A
830							.000200 - .000100	.031	----	----	12	UNCH	.000600B .000250
835							.000200 - .000100	.028	----	----	16	UNCH	.000500B .000250
840							CAB	.002	----	----	60	UNCH	.00015 .00015
845							.000150 - .000050	.022	----	----	74	UNCH	.000400B .000150
850							CAB	.000	----	----	4	UNCH	.00015 .00015
855							.000150 NEW	.020	5	5	+	5	.000300B .000150
860							.000100 - .000050	.014	----	----	4	UNCH	.000300B .000100
865							CAB	.000	----	----	12	UNCH	.00005B .00005
870							.000050 - .000050	.006	----	----	3	UNCH	.000150 .000150
TOTAL										186	3178 +	104	
JUL17	ADU OPT	(FUTURES SETT.	.00)										
735			.01340N				.012500 - .000900	.670	----	----	92	UNCH	.042200B .008200
740			.01010N				.009300 - .000800	.572	----	32	120 +	3	.038300B .006000
745			.00720N				.006500 - .000700	.465	----	16	156 +	5	.034600B .004300
750			.00490N				.004400 - .000500	.358	----	138	941 +	100	.031000B .003000
755			.00330N				.002800 - .000500	.258	----	159	1287 +	90	.027600B .002100
760			.00210N				.001800 - .000300	.180	----	58	628 +	58	.024400B .001400
765			.00130N				.001100 - .000200	.119	----	20	327 +	10	.021500B .001000
770			.00080N				.000700 - .000100	.080	----	30	723	UNCH	.018600B .000700
775			.00050N				.000500 UNCH	.057	----	----	300	UNCH	.016100B .000450
780			.00040N				.000350 - .000050	.040	----	30	163 -	25	.013700B .000300
785			.00025N				.000250 UNCH	.028	----	11	346	UNCH	.011600B .000200
790			.00020N				.000200 UNCH	.022	----	----	345	UNCH	.009800B .000250
795			.00015N				.000150 UNCH	.016	----	----	325	UNCH	.008200B .000200
800			.00010N				.000100 + .000050	.015	----	----	70	UNCH	.006800B .000200
805			.00010N				.000100 UNCH	.010	----	----	103	UNCH	.005700B .000150
810			.00010N				.000100 UNCH	.009	----	----	34	UNCH	.004800B .000150
815			.00005N				.000050 UNCH	.005	----	----	11	UNCH	.003900B .000100
820			.00005N				.000050 UNCH	.003	----	----	26	UNCH	.003200B .000250
825			.00005N				.000050 UNCH	.001	----	----	5	UNCH	.002600B .000200
830							CAB	.001	----	----	159	UNCH	.002200B .000100
835							CAB	.000	----	----	9	UNCH	.001800B .000250
840							CAB	.000	----	----	5	UNCH	.000450 .000200
845							CAB	.000	----	----	3	UNCH	.000250 .000150
TOTAL										494	6178 +	241	
AUG17	ADU OPT	(FUTURES SETT.	.00)										
735			.01570N				.014800 - .000900	.632	----	----	19	UNCH	.023600B .010500
740			.01250N				.011700 - .000800	.557	----	----	36	UNCH	.026500B .008300
745			.00970N				.009000 - .000700	.477	----	----	80	UNCH	.023000B .006400
750			.00730N				.006800 - .000500	.396	----	----	111	UNCH	.019700B .004900
755			.00540N				.005000 - .000400	.319	----	----	32	UNCH	.016800B .003600
760			.00390N				.003500 - .000400	.247	----	----	49	UNCH	.014100B .002700
765			.00280N				.002500 - .000300	.189	----	30	68 +	26	.011600B .002000
770			.00200N				.001700 - .000300	.138	----	18	144 +	18	.009600B .001500
775			.00140N				.001200 - .000200	.102	----	----	121	UNCH	.007700B .001100
780			.00100N				.000800 - .000200	.072	----	----	106	UNCH	.006100B .000900
785			.00070N				.000600 - .000100	.054	----	----	45	UNCH	.004800B .000600
790			.00050N				.000450 - .000050	.041	----	10	23 +	10	.003700B .000450
795			.00040N				.000300 - .000100	.028	----	----	31	UNCH	.002800B .000350
800			.00030N				.000250 - .000050	.023	----	----	13	UNCH	.002100B .000300
805			.00025N				.000200 - .000050	.018	----	----	1	UNCH	.001500B .000250
810			.00020N				.000150 - .000050	.014	----	----	1	UNCH	.001100B .000200
820			.00015N				.000150 UNCH	.012	----	----	6	UNCH	.000600B .000150
825			.00010N				.000100 UNCH	.008	----	----	3	UNCH	.000450B .000150
830			.00010N				.000100 UNCH	.008	----	----	3	UNCH	.000350B .000150
835			.00010N				.000100 UNCH	.008	----	----	3	UNCH	.000150B .000100
TOTAL										58	895 +	54	
SEP17	ADU OPT	(FUTURES SETT.	.00)										
730			.02160N				.020700 - .000900	.665	----	----	1	UNCH	.050800B .015500
735			.01830N				.017300 - .001000	.609	----	----	19	UNCH	.047500B .012900
740			.01520N				.014300 - .000900	.548	----	21	133 +	11	.049800B .010600
745			.01240N				.011600 - .000800	.485	----	5	30	UNCH	.046400B .008600
750			.00990N				.009300 - .000600	.421	----	1	126	UNCH	



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Fri, May 26, 2017 PG38

Table with columns: ADU OPT, DEC17, ADU OPT, (FUTURES SETT. .00), and various numerical values for option prices and volumes.

Table with columns: AUST DLR PUT, JUN17, AUST DLR PUT, (FUTURES SETT. .74410 - 11.0), and various numerical values for option prices and volumes.

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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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Table with columns for month/year (e.g., JUL17, AUG17, SEP17, OCT17, DEC17, MAR18), contract type (ADU OPT), settlement type (FUTURES SETT.), and various numerical values representing contract details and prices.

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