



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG38 BULLETIN #223@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Fri, Nov 16, 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:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	SEP19
AUST DLR FUT	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	09/16
NEW ZEALND FUT		12/17			03/18			06/17	09/16
NEW ZEALND OPT	11/09	12/07	01/04	02/08	03/08	04/05		06/07	09/06
WKNE-1Z-C	11/02								
WKNE-2Z-C		12/14							
WKNE-3Z-C	11/16	12/21							
WKNE-4Z-C	11/23								
WKNE-5Z-C	11/30								

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

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

	NOV18	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5		
LZ	NOV18	60.5-78.0		60.5-78.0	60.5-78.0	60.5-78.0		
	DEC18		60.5-78.0	60.5-78.0				
ZN	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	JUN19	SEP19
	60.5-78.0	60.5-78.0	60.5-78.0	60.5-78.0	60.5-78.0	60.5-74.5	60.5-74.5	60.5-73.0

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								
NOV18	0.7277	.7331	.7265A	.7331 (1.3641) + 40	----	59	475 - 6	.7450 .7035
DEC18	0.7280	.7341	.7254	.7334 (1.3635) + 40	22	118576	148000 + 1014	.8097B .7024
JAN19	0.7262	#.7336	.7260	.7337 (1.3630) + 41	----	103	257 + 70	.7336 .7056
FEB19	----	----	.7287A	.7341 (1.3622) + 40	----	5	10 - 5	.7265B .7088A
MAR19	0.7296	.7351	.7267	.7344 (1.3617) + 40	----	108	1144 + 43	.8093B .7036
JUN19	0.7337	.7351	.7337	.7356 (1.3594) + 39	----	10	81 UNCH	.8092 .7058A
SEP19	0.7360	.7360	.7327A	.7369 (1.3570) + 39	----	17	61 UNCH	.8055B .7099A
DEC19	----	.7367B	.7336A	.7382 (1.3546) + 38	----	----	24 UNCH	.7382 .7101
JUN20	----	----	----	.7405 (1.3504) + 36	----	----	4 UNCH	.7239 .7220
TOTAL AUST DLR FUT					22	118878	150056 + 1116	
NEW ZEALND FUT								
DEC18	0.6832	.6887	.6801	.6883 (1.4529) + 420	40	28670	52784 + 1138	.7400 .6428
MAR19	0.6829	#.6894B	.6811	.6892 (1.4510) + 420	----	13	334 + 5	.6894B .6435A
					40	28683	53118 + 1143	

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										HIGH LOW	
NOV18	ADU OPT		(FUTURES SETT. .00)									
665	----		----	----	----	.068300 + .004000	1.000	----	----	1 UNCH	.060100B .042400	
670	----		----	----	----	.063400 + .004000	1.000	1	----	----	.063500B .032900	
675	----		----	----	----	.058300 + .004000	.999	----	----	2 UNCH	.054100B .032700	
680	----		----	----	----	.053400 + .004000	1.000	----	----	1 UNCH	.050000B .023900	
680	----		----	----	----	.053400 + .004000	.999	----	----	1 UNCH	.050100B .028100	
685	----		----	----	----	.048400 + .004000	1.000	2	----	----	.048600B .019100	
685	----		----	----	----	.048400 + .004000	.999	----	----	1 UNCH	.048900B .019500	
685	----		----	----	----	.048400 NEW .999	----	1	1 +	1	.048900B .023500	
690	----		----	----	----	.043400 NEW .997	----	1	1 +	1	.043900B .019200	
690	----		----	----	----	.043400 + .004000	1.000	1	----	----	.043600B .014900	
690	----		----	----	----	.043400 + .004000	.999	----	----	2 UNCH	.043900B .015500	
695	----		----	----	----	.038400 + .004000	.999	----	1	2 +	1	.038900B .011800
695	----		----	----	----	.038400 + .003900	.992	----	----	1 UNCH	.039000B .015200	
700	----		----	----	----	.033400 + .004000	1.000	2	----	----	2	.033600B .007900
700	----		----	----	----	.033400 NEW .997	----	1	1 +	1	.033900B .008500	
705	----		----	----	----	.028400 + .004000	1.000	36	----	36	.028600B .005200	
705	----		----	----	----	.028400 + .003900	.992	----	1	59 +	1	.028900B .005900
710	----		----	----	----	.023400 + .004000	1.000	536	----	536	.023600B .003200	
710	----		----	----	----	.023500 + .003900	.983	----	1	309 UNCH	.024000B .003800	
715	----		----	----	----	.018400 + .004000	1.000	370	----	370	.018600B .001900	
715	----		----	----	----	.018500 + .003600	.972	----	----	158 UNCH	.019000B .002400	
715	----		----	----	----	.019100 + .003500	.907	----	----	5 UNCH	.019500B .003700	
720	----		----	----	----	.013400 + .003900	1.000	152	----	152	.013600B .001100	
720	----		----	----	----	.013700 + .003200	.933	----	----	140 UNCH	.014200B .001400	
720	----		----	----	----	.014600 + .003100	.845	----	3	23 UNCH	.014900B .002400	
725	----		----	----	----	.009200 + .002600	.847	----	3	321 -	3	.009600B .000900
725	----		----	----	----	.010500 + .002600	.747	----	----	459 UNCH	.010800B .001500	
725	----		----	----	----	.008400 + .003500	1.000	889	76	957	.008600B .000600	
730	----		----	----	----	.003400 + .001800	1.000	530	340	276	.004400B .000150	
730	----		----	----	----	.005300 + .001600	.670	----	26	268 +	7	.005700B .000500
730	----		----	----	----	.006900 + .001900	.613	----	180	513 +	174	.007300 .000900
735	----		----	----	----	CAB	----	----	88	239	.002200B .000050	
735	----		----	----	----	.002600 + .000800	.421	----	101	144 +	30	.003200B .000300
735	----		----	----	----	.004200 + .001200	.450	----	473	239 +	189	.004400B .000600
740	----		----	----	----	CAB	----	----	----	99	.001100B .000050	
740	----		----	----	----	.001100 + .000300	.208	----	509	419 +	403	.001700B .000200
740	----		----	----	----	.002400 + .000700	.296	----	61	118 +	13	.002500B .000350
745	----		----	----	----	.000450 NEW .089	----	----	135	90 +	90	.000900B .000150
745	----		----	----	----	.001300 + .000400	.178	----	----	6 UNCH	.001400B .000250	
750	----		----	----	----	.000200 + .000050	.038	----	9	9 +	3	.000500B .000100
750	----		----	----	----	.000700 + .000250	.101	----	25	35 +	25	.000800 .000150
760	----		----	----	----	.000200 + .000050	.030	----	----	16 UNCH	.000300B .000100	
TOTAL									2026	3345 -	1735	
DEC18	ADU OPT		(FUTURES SETT. .00)									
620	----		----	----	.10920N	.113300 + .004100	1.000	----	----	1 UNCH	.107200B .084600	
625	----		----	----	.10430N	.108300 + .004000	1.000	----	----	1 UNCH	.121700B .079600	
635	----		----	----	.09430N	.098300 + .004000	1.000	----	----	2 UNCH	.111900B .067600	
640	----		----	----	.08930N	.093300 + .004000	.999	----	----	6 UNCH	.127200B .062600	
645	----		----	----	.08430N	.088300 + .004000	.999	----	----	5 UNCH	.122300B .057700	
650	----		----	----	.07930N	.083300 + .004000	.999	----	----	3 UNCH	.117400B .052800	
655	----		----	----	.07430N	.078300 + .004000	.999	----	----	1 UNCH	.112600B .047900	

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.



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG38 BULLETIN #223@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Fri, Nov 16, 2018 PG38

Table with columns for ADU OPT, FUTURES SETT., and various numerical values. Rows are organized by month (ADU OPT, JAN19, FEB19, MAR19) and include a TOTAL row for each month.

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 THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



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

PRELIMINARY

PG38 BULLETIN #223@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Fri, Nov 16, 2018 PG38

ADU OPT	ADU OPT	(FUTURES SETT.	.00)																
865	ADU OPT	(FUTURES SETT.	.00)	.00010N	.000100	UNCH	.006	----	----	29	UNCH	.006200B	.000150						
870	----	----	----	.00010N	.000100	UNCH	.006	----	----	2	UNCH	.005600B	.000050						
875	----	----	----	.00005N	.000050	UNCH	.003	----	----	1	UNCH	.005000B	.000050						
885	----	----	----	.00005N	.000050	UNCH	.001	----	----	3	UNCH	.004100B	.000050						
890	----	----	----	.00005N	.000050	UNCH	.001	----	----	30	UNCH	.003700B	.000250						
895	----	----	----	.00005N	.000050	UNCH	.001	----	----	20	UNCH	.003300B	.000050						
TOTAL										27		5042 +	5						
APR19	ADU OPT	(FUTURES SETT.	.00)	.03000N	.032800	NEW	.734	----	----	1		.033000B	.022300						
710	----	----	----	.02020N	.022500 + .002300		.611	----	----	10		.022500B	.013300						
725	----	----	----	.01740N	.019500	NEW	.565	----	----	40	+	.019500B	.011100						
730	----	----	----	.01250N	.014200	NEW	.467	----	----	25	+	.014200B	.007600						
740	----	----	----	.01040N	.012000 + .001600		.418	----	----	20	+	.011900B	.008200						
745	----	----	----	.00870N	.010000	NEW	.370	----	----	21	+	.009900B	.005300						
750	----	----	----	.00470N	.005600	NEW	.241	----	----	10	+	.005400B	.003000						
765	----	----	----	.00310N	.003700 + .000600		.173	----	----	1	UNCH	.003500B	.001900						
775	TOTAL									127		180 +	117						
JUN19	ADU OPT	(FUTURES SETT.	.00)	.03680N	.039500 + .002700		.731	----	----	98	UNCH	.039600B	.020600						
705	----	----	----	.03320N	.035900 + .002700		.700	----	----	46	UNCH	.045800B	.018000						
710	----	----	----	.02980N	.032400 + .002600		.668	----	----	150	-	.042900B	.015700						
715	----	----	----	.02660N	.029000 + .002400		.633	----	----	17	UNCH	.039300B	.013600						
720	----	----	----	.02360N	.025900 + .002300		.596	----	----	2	UNCH	.037700B	.011800						
725	----	----	----	.02080N	.022900 + .002100		.558	----	----	3	UNCH	.035400B	.010100						
730	----	----	----	.01820N	.020200 + .002000		.518	----	----	2	UNCH	.032700B	.008600						
735	----	----	----	.01580N	.017600 + .001800		.477	----	----	1	UNCH	.029700B	.007400						
740	----	----	----	.01370N	.015300 + .001600		.436	----	----	3	-	.026900B	.006200						
745	----	----	----	.01180N	.013200 + .001400		.396	----	----	3	+	.034100B	.005300						
750	----	----	----	.01010N	.011400 + .001300		.357	----	----	3	UNCH	.031100B	.004500						
755	----	----	----	.00860N	.009700 + .001100		.319	----	----	4	UNCH	.028300B	.003800						
760	----	----	----	.00730N	.008200 + .000900		.283	----	----	1	UNCH	.025600B	.003200						
765	----	----	----	.00620N	.007000 + .000800		.250	----	----	14	UNCH	.023600B	.002700						
770	----	----	----	.00520N	.005900 + .000700		.219	----	----	12	UNCH	.021300B	.002300						
775	----	----	----	.00440N	.004900 + .000500		.190	----	----	3	UNCH	.019100B	.002000						
780	----	----	----	.00370N	.004100 + .000400		.165	----	----	3	UNCH	.017200B	.001700						
785	----	----	----	.00310N	.003500 + .000400		.144	----	----	6	UNCH	.015300B	.001400						
790	----	----	----	.00260N	.002900 + .000300		.123	----	----	1	UNCH	.013700B	.001200						
795	----	----	----	.00220N	.002400 + .000200		.105	----	----	2	-	.012200B	.001100						
800	----	----	----	.00180N	.002000 + .000200		.089	----	----	5	UNCH	.011000B	.000900						
805	----	----	----	.00130N	.001400 + .000100		.065	----	----	30	UNCH	.008700B	.000700						
810	----	----	----	.00110N	.001200 + .000100		.056	----	----	2	UNCH	.007200B	.000600						
815	----	----	----	.00090N	.001000 + .000100		.048	----	----	32	UNCH	.006400B	.000600						
820	----	----	----	.00080N	.000900 + .000100		.043	----	----	12	UNCH	.005700B	.000400						
825	----	----	----	.00060N	.000700 + .000100		.033	----	----	4	UNCH	.002900B	.000400						
830	TOTAL									160		428 -	74						
SEP19	ADU OPT	(FUTURES SETT.	.00)	.03160N	.033900 + .002300		.623	----	----	133	UNCH	.034000B	.018700						
720	----	----	----	.02320N	.025100 + .001900		.528	----	----	19	UNCH	.025200B	.013100						
735	----	----	----	.02070N	.022600 + .001900		.495	----	----	58	UNCH	.022600B	.011600						
740	----	----	----	.01850N	.020200 + .001700		.462	----	----	1	UNCH	.020200B	.010200						
745	----	----	----	.01650N	.018100 + .001600		.429	----	----	2	UNCH	.018000B	.009000						
750	----	----	----	.01460N	.016100 + .001500		.397	----	----	2	UNCH	.016000B	.007800						
755	----	----	----	.01290N	.014200 + .001300		.365	----	----	12	UNCH	.014200B	.006700						
760	----	----	----	.01130N	.012600 + .001300		.334	----	----	1	UNCH	.012600B	.006000						
765	----	----	----	.00760N	.008500 + .000900		.250	----	----	1	UNCH	.008400B	.003900						
770	----	----	----	.00500N	.005600 + .000600		.180	----	----	27	UNCH	.005800B	.002600						
775	----	----	----	.00430N	.004900 + .000600		.161	----	----	7	UNCH	.004700B	.002300						
780	----	----	----	.00380N	.004300 + .000500		.144	----	----	84	UNCH	.004100B	.002000						
800	----	----	----	.00330N	.003700 + .000400		.127	----	----	134	UNCH	.003900B	.001700						
805	----	----	----	.00190N	.002100 + .000200		.078	----	----	3	UNCH	.002000B	.001000						
810	----	----	----	.00160N	.001900 + .000300		.071	----	----	3	UNCH	.001700B	.000900						
815	----	----	----	.00140N	.001600 + .000200		.061	----	----	4	UNCH	.001500B	.000900						
820	TOTAL									0		491							

NEW ZEALND PUT	NEW ZEALND PUT	(FUTURES SETT.	.68830 +	42.0)															
DEC18	NEW ZEALND PUT	(FUTURES SETT.	.68830 +	42.0)	.02	UNCH	.027	----	----	2	UNCH	.89B	.07A						
650	----	----	----	----	.07-	4	.081	----	----	1	UNCH	.77B	.08A						
665	----	----	----	----	.11-	7	.124	----	----	1	UNCH	.98B	.13A						
670	----	----	----	----	.18-	10	.193	----	----	1	UNCH	.80B	.20A						
675	----	----	----	----						0									
TOTAL										5									
JAN19	NEW ZEALND PUT	(FUTURES SETT.	.00)		.15-	4	.115	----	----	150	UNCH	1.22B	.17A						
660	----	----	----	----						0									
TOTAL										150									
FEB19	NEW ZEALND PUT	(FUTURES SETT.	.00)		.26-	6	.144	----	----	200	UNCH	1.23B	.28A						
655	----	----	----	----	.33-	7	.177	----	----	200	UNCH	.96B	.35A						
660	----	----	----	----	.41-	9	.215	----	----	200	UNCH	1.18B	.43A						
665	----	----	----	----	.51-	11	.259	----	----	50	UNCH	1.04B	.54A						
670	----	----	----	----						0									



CME Group, Inc.

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

Customer Service: (312) 930-1000



PRELIMINARY

PG38 BULLETIN #223@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Fri, Nov 16, 2018 PG38

Table with columns for contract type (ADU OPT), settlement type (FUTURES SETT.), and various numerical values representing contract details and prices. Includes sub-sections for ADU OPT and DEC18.

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.



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG38 BULLETIN #223@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Fri, Nov 16, 2018 PG38

Table with columns for contract month (ADU OPT, MAR19, APR19, JUN19, SEP19), contract type (ADU OPT), settlement type ((FUTURES SETT. .00)), and various numerical values representing prices and volumes. Includes sub-totals for each month and a grand total.