



CME Group, Inc.

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

Customer Service: (312) 930-1000

FINAL

PG38 BULLETIN #136@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Tue, Jul 17, 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:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
AUST DLR FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	03/18	06/17
NEW ZEALND FUT			09/17			12/17		03/18	06/17
NEW ZEALND OPT	07/06	08/03	09/07	10/05	11/09	12/07		03/08	06/07
WKNE-2Z-C	07/13	08/10							
WKNE-3Z-C	07/20	08/17							
WKNE-4Z-C	07/27								

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, JUL 17

	WEEK 2	WEEK 3	WEEK 4
1Z JUL18	63.0-78.0	63.0-78.0	63.0-78.0
AUG18	63.0-78.0	63.0-78.0	

	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
ZN	63.0-78.0	63.0-78.0	63.0-78.0	63.0-78.0	63.0-78.0	63.0-78.0	63.0-78.0	63.0-74.5

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									
JUL18	----	----	----	.7429 ( 1.3461) UNCH	----	----	589 UNCH	.7916B	.7311
AUG18	0.7417	.7434	.7380	.7390 ( 1.3532) - 25	----	1205	702 + 38	.7808B	.7318
SEP18	0.7418	.7438	.7376	.7389 ( 1.3534) - 26	931	79595	130572 + 1157	.8420B	.7313
OCT18	0.7415	.7428B	.7383A	.7390 ( 1.3532) - 25	----	1132	311 + 113	.7616B	.7338
NOV18	----	#.7431B	*.7386A	.7390 ( 1.3532) NEW	----	430	20 + 20	.7431B	.7386A
DEC18	0.7405	.7438	.7383A	.7391 ( 1.3530) - 25	----	21	523 + 9	.8097B	.7323
MAR19	0.7390	.7390	.7390	.7397 ( 1.3519) - 24	----	1	128 UNCH	.8093B	.7362
JUN19	----	----	----	.7404 ( 1.3506) - 24	----	----	3 UNCH	.8092	.7386
SEP19	----	----	----	.7413 ( 1.3490) - 23	----	----	9 UNCH	.8055B	.7377
TOTAL AUST DLR FUT					931	82384	132857 +	1337	
NEW ZEALND FUT									
SEP18	0.6773	.6839	.6755	.6782 ( 1.4745) + 140	19	28890	53153 + 9	.7392B	.6688
DEC18	0.6795	.6841B	.6762A	.6785 ( 1.4738) + 140	----	14	101 + 3	.7400	.6694A
					19	28904	53254 +	12	

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
JUL18												
655	----					.083900 - .002600	1.000	----	----	1 UNCH	.092600B	.076400
675	----					.063900 - .002600	1.000	----	----	1 UNCH	.072600B	.056400
690	----					.048900 - .002600	.999	----	----	1 UNCH	.057600B	.041600
695	----					.043900 - .002600	.999	----	----	2 UNCH	.052600B	.036700
705	----					.033900 - .002600	1.000	----	----	1 UNCH	.043200B	.026900
710	----					.028900 - .002600	.999	----	1	----	.038200B	.022200
715	----					.024000 NEW	.975	----	1	1 + 1	.033300B	.018300
715	----					.023900 NEW	.999	----	2	2 + 2	.033200B	.017800
720	----					.019200 NEW	.957	----	2	2 + 2	.028400B	.014300
725	----					.014000 - .002500	.982	----	1	2 + 1	.023300B	.009900
730	----					.010100 - .002300	.811	----	26	UNCH	.018800B	.007600
730	----					.009200 - .002500	.935	----	1	10 + 1	.018500B	.006700
735	----					.006300 - .002000	.658	----	52	UNCH	.014400B	.005100
735	----					.004900 - .002300	.767	----	3	30 + 3	.013800B	.004200
740	----					.003400 - .001500	.455	----	6	338 + 1	.010400B	.003000
740	----					.001900 - .001600	.418	----	188	268 + 185	.009500B	.001600
745	----					.001600 - .000900	.259	----	1	280 UNCH	.006900B	.001400
745	----					.000500 - .000800	.123	----	85	645 - 30	.006200B	.000400
750	----					.000600 - .000500	.115	----	3	1006 + 2	.004200B	.000600
750	----					.000100 - .000250	.021	----	1	351 + 1	.004000B	.000150
755	----					.000250 - .000200	.049	----	----	61 UNCH	.002500B	.000250
755	----					CAB	.007	----	----	171 UNCH	.002600B	.000100
760	----					.000100 - .000100	.019	----	----	61 UNCH	.001600B	.000150
760	----					CAB	.000	----	----	49 UNCH	.001400B	.000100
765	----					CAB	.000	----	----	20 UNCH	.000800B	.000100
770	----					CAB	.000	----	----	6 UNCH	.000500B	.000150
775	----					CAB	.000	----	----	8 UNCH	.000250B	.000150
810	----					CAB	.000	----	----	55 UNCH	.000050B	.000050
810	----					CAB	.000	----	----	46 UNCH	.000050B	.000050
815	----					CAB	.000	----	----	11 UNCH	.000050B	.000050
TOTAL									295	3507 +	168	
AUG18												
645	----				.09640N	.093800 - .002600	1.000	----	----	1 UNCH	.100100B	.086300
650	----				.09140N	.088800 - .002600	1.000	----	----	1 UNCH	.100300B	.081300
655	----				.08640N	.083800 - .002600	1.000	----	----	3 UNCH	.100700B	.076400
660	----					.07880 - .00260	.999	----	----	1 UNCH	.08750B	.07740A
660	----				.08140N	.078800 - .002600	1.000	----	----	1 UNCH	.100400B	.071400
665	----					.07380 - .00260	.999	----	----	2 UNCH	.08250B	.07230A
670	----					.068800 - .002600	.999	----	----	6 UNCH	.097700B	.061400
675	----					.06380 - .00260	.999	----	----	1 UNCH	.07250B	.06250A
675	----				.06640N	.063800 - .002600	.999	----	----	1 UNCH	.099800B	.056500
680	----				.06140N	.058800 - .002600	.999	----	----	5 UNCH	.100100B	.051500
685	----				.05640N	.053800 - .002600	.999	----	----	1 UNCH	.095900B	.046600
690	----					.048900 NEW	.988	----	1	1 + 1	.053000B	.047800
690	----				.05140N	.048900 - .002500	.999	----	----	1 UNCH	.091000B	.041700
700	----				.04150N	.038900 - .002600	.992	----	----	69 UNCH	.081200B	.032200
705	----				.03660N	.034000 - .002600	.985	----	----	36 UNCH	.076300B	.027600
710	----					.02930 NEW	.951	----	1	1 + 1	.03840B	.02740A
710	----				.03160N	.029100 - .002500	.971	----	2	57 UNCH	.071500B	.023200
715	----				.02680N	.024200 - .002600	.950	----	----	60 UNCH	.066700B	.019000
720	----					.02000 NEW	.876	----	1	1 + 1	.02880B	.01850A
720	----				.02200N	.019500 - .002500	.907	----	----	71 UNCH	.061900B	.015100
725	----					.01570 NEW	.810	----	1	1 + 1	.02420B	.01450A
725	----				.01740N	.015100 - .002300	.847	----	----	54 UNCH	.057200B	.011600

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PG38 BULLETIN #136@ AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS Tue, Jul 17, 2018 PG38

Table with columns: ADU OPT, ADU OPT, (FUTURES SETT. .00), and numerical data for various months (730, 735, 740, 745, 750, 755, 760, 765, 770, 775, 780, 785, 790, 795, 800, 805, 810, 815, 820, 830, 835, 840, 845, 850, SEP18, OCT18, NOV18, DEC18).

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Table with columns: ADU OPT, (FUTURES SETT. .00), and various numerical values for different contract months (735-920, 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 sub-sections for JUL18, AUG18, and JUL19.

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ADU OPT	ADU OPT	(FUTURES SETT. .00)										
785	----	----	.04550N	.047700 + .002200	.882	----	----	12	UNCH	.054600B	.015900	
790	----	----	.05000N	.052200 + .002200	.902	----	----	20	UNCH	.059100B	.017400	
800	----	----	.05920N	.061500 + .002300	.938	----	----	1	UNCH	.068400B	.021000	
805	----	----	.06390N	.066200 + .002300	.949	----	----	1	UNCH	.073100B	.023000	
815	----	----	.07350N	.075900 + .002400	.962	----	----	1	UNCH	.082700B	.027500	
820	----	----	.07830N	.080700 + .002400	.970	----	----	5	UNCH	.087500B	.032700	
825	----	----	.08320N	.085600 + .002400	.974	----	----	6	UNCH	.092300B	.035600	
830	----	----	.08800N	.090500 + .002500	.977	----	----	6	UNCH	.097200B	.038700	
835	----	----	.09290N	.095400 + .002500	.980	----	----	4	UNCH	.101900B	.056900	
840	----	----	.09780N	.100300 + .002500	.984	----	----	16	UNCH	.103800B	.061200	
845	----	----	.10280N	.105300 + .002500	.987	----	----	2	UNCH	.108700B	.065600	
850	----	----	.10770N	.110200 + .002500	.987	----	----	2	UNCH	.108700B	.065600	
855	----	----	.11260N	.115100 + .002500	.990	----	----	2	UNCH	.105000B	.074600	
860	----	----	.11760N	.120100 + .002500	.990	----	----	1	UNCH	.115300B	.079200	
865	----	----	.12250N	.125000 + .002500	.993	----	----	2	UNCH	.120200B	.083800	
870	----	----	.12740N	.130000 + .002600	.993	----	----	3	UNCH	.125100B	.088500	
TOTAL								6		2914 +	6	
MAR19	ADU OPT	(FUTURES SETT. .00)										
635	----	----	.00120N	.001100 - .000100	.039	----	----	25	UNCH	.002000	.001100	
650	----	----	.00180N	.001800 UNCH	.062	----	----	11	UNCH	.002900	.001600	
660	----	----	.00240N	.002500 + .000100	.083	----	----	10	UNCH	.003800	.002100	
675	----	----	.00360N	.003800 + .000200	.122	----	----	4	UNCH	.005500B	.003200	
680	----	----	.00410N	.004400 + .000300	.139	----	----	20	UNCH	.006200	.003600	
685	----	----	.00470N	.005100 + .000400	.157	----	----	3	UNCH	.007000B	.003900	
690	----	----	.00540N	.005800 + .000400	.177	----	----	16	UNCH	.007900B	.004100	
695	----	----	.00610N	.006600 + .000500	.198	----	----	7	UNCH	.008900B	.004200	
700	----	----	.00700N	.007500 + .000500	.222	----	----	3	UNCH	.010100B	.004600	
705	----	----	.00800N	.008600 + .000600	.249	----	----	1	UNCH	.011300B	.005100	
710	----	----	.00910N	.009700 + .000600	.276	----	----	18	UNCH	.012700B	.005700	
715	----	----	.01030N	.011000 + .000700	.306	----	----	5	UNCH	.014300B	.006300	
720	----	----	.01170N	.012500 + .000800	.339	----	----	13	UNCH	.016100B	.007000	
725	----	----	.01320N	.014100 + .000900	.374	----	----	50	UNCH	.018000B	.007800	
740	----	----	.01890N	.020100 + .001200	.488	----	----	7	UNCH	.025000B	.010600	
745	----	----	.02120N	.022500 + .001300	.529	----	----	10	UNCH	.027700B	.011800	
750	----	----	.02380N	.025200 + .001400	.569	----	----	4	UNCH	.030600B	.012900	
755	----	----	.02660N	.028100 + .001500	.609	----	----	5	UNCH	.033700B	.014100	
760	----	----	.02970N	.031200 + .001500	.647	----	----	2	UNCH	.037000B	.015400	
765	----	----	.03290N	.034500 + .001600	.684	----	----	11	UNCH	.040500B	.016800	
770	----	----	.03640N	.038100 + .001700	.719	----	----	3 +		.044200B	.018400	
775	----	----	.04000N	.041800 + .001800	.751	----	----	3	UNCH	.048000B	.020000	
780	----	----	.04380N	.045700 + .001900	.781	----	----	1	UNCH	.052000B	.021900	
TOTAL								1		232 +	1	
JUN19	ADU OPT	(FUTURES SETT. .00)										
650	----	----	.00370N	.003900 + .000200	.099	----	----	10	UNCH	.005500	.005300	
660	----	----	.00460N	.004800 + .000200	.121	----	----	20	UNCH	.006000	.005200	
665	----	----	.00500N	.005300 + .000300	.133	----	----	1	UNCH	.006600B	.004900	
675	----	----	.00620N	.006500 + .000300	.161	----	----	1	UNCH	.008000B	.005800	
680	----	----	.00680N	.007200 + .000400	.176	----	----	1	UNCH	.008800B	.006300	
685	----	----	.00750N	.007900 + .000400	.193	----	----	1	UNCH	.009700B	.006200	
700	----	----	.01020N	.010800 + .000600	.254	----	----	1	UNCH	.013100B	.007900	
710	----	----	.01250N	.013200 + .000700	.301	----	----	2	UNCH	.015900B	.009500	
715	----	----	.01390N	.014600 + .000700	.328	----	----	10	UNCH	.017500B	.010100	
720	----	----	.01530N	.016100 + .000800	.356	----	----	7	UNCH	.019300B	.011200	
TOTAL								0		54		