



PRELIMINARY

PG37 BULLETIN # 78@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Tue, Apr 24, 2018 PG37

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 = BRA REAL \$5.00, RUBLE = \$6.25, RAND = \$6.25, MEXICAN PESO = \$6.50, ISRAELI SHEKEL = \$6.00. 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.

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO and ISRAELI SHEKEL CONTRACTS LAST TRADE DATES													
EXPIRATION:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19
BRAZIL RL FUT	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29
BRAZIL RL OPT	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29
WKBR-1R-C	04/06	05/04											
WKBR-2R-C	04/13	05/11											
WKBR-3R-C	04/20	05/18											
WKBR-4R-C	04/27												
RUS RUBLE FUT	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15
RUS RUBLE OPT	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15
S AFR RAND FUT	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15
S AFR RAND OPT	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05
WKRA-2N-C	04/13	05/11											
WKRA-3N-C	04/20	05/18											
WKRA-4N-C	04/27	05/25											
MEX PESO FUT	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15
MEX PESO OPT	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05
WKMP-2P-C	04/13	05/11											
WKMP-3P-C	04/20	05/18											
WKMP-4P-C	04/27	05/25											
ISRAELI SHEKEL FUT			06/18			09/17			12/17			03/18	

EXPIRATION:

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS ON FUTURES

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

	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19
1R	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5	18.0-41.5
1N			47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0
1M			40.0-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0	40.5-67.0
IS1			258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0	258.0-318.0
OR	18.0-42.0	18.0-41.5	18.5-41.5	18.5-41.5	18.5-41.0	18.5-41.0	18.5-41.0	18.5-41.0	18.5-41.0	18.5-40.5	18.5-40.5	18.0-40.0	18.0-39.5
UO	9.2-24.0	9.2-24.0	9.0-24.0	9.2-24.0	9.5-23.7	9.0-23.7	9.2-23.7	9.2-23.7	9.2-23.7	9.0-23.7	9.0-23.5	9.0-23.2	9.2-22.0
RO	47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0	45.0-105.0	45.0-105.0	45.0-105.0	45.0-102.5	50.0-102.5	55.0-102.5	57.5-102.5	57.5-102.5	57.5-100.0
MO	37.0-67.0	37.0-67.0	37.0-67.0	36.0-66.5	36.0-66.5	36.0-66.5	35.0-65.5	35.0-65.5	35.0-65.5	35.0-65.0	38.0-65.0	38.5-65.0	38.0-64.5
IL0258.0-318.	258.0-318.	258.0-318.	258.0-318.	262.0-319.	262.0-319.	262.0-319.	264.0-321.					266.0-319.	

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	LOBEX VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
BRAZIL RL FUT										
MAY18	0.2900	.29180	*.28715	.28820	(3.4698)	165	4275	28829	101	.31130 .28715
JUN18	0.2892	.29150	*.28650A	.28750	(3.4783)	160	2271	7231	1127	.30605B .28650A
JUL18	----	----	----	.28685	(3.4861)	175	----	50	UNCH	.30400 .29155A
OCT18	----	----	----	.28490	(3.5100)	170	----	3	UNCH	----
JAN19	----	----	----	.28315	(3.5317)	165	----	50	UNCH	----
TOTAL BRAZIL RL FUT						2271	6418	36163	1228	
RUS RUBLE FUT										
JUN18	0.01608	.01617	.01606	0.016130	(61.9963)	9	6	1682	29052	62 .01781 .01522
SEP18	----	.015968	----	0.015970	(62.6174)	9	----	6	UNCH	.01752B .01514A
S AFR RAND FUT										
JUN18	0.08030	.08095	.08002	.08045	(12.4301)	200	6	2891	10763	285 .08553B .07638A
TOTAL S AFR RAND FUT						6	2891	10763	285	
MEX PESO FUT										
JUN18	0.05230	.05284	.05229	.05256	(19.03)	10	----	68356	230856	6581 .05522 .04879A
SEP18	0.05163	.05208B	.05157A	.05182	(19.30)	9	----	28	1338	11 .05444B .05157A
SHEKEL FUTURE										
JUN18	----	----	----	0.28146	(3.55290)	148	----	778	UNCH	----
TOTAL SHEKEL FUTURE						0	0	778		



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BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
WKMP-2P-C													
MAY18	WKMP-2P-C		(FUTURES SETT. .00)										
540	----		----	----	----		.90+	10	.131	----	50	UNCH	13.80B 5.10A
550	----		----	----	----		.10	UNCH	.019	----	100	UNCH	6.80B 1.90A
TOTAL										0	150		
MEX PESO CALL													
MAY18	MEX PESO CALL		(FUTURES SETT. .00)										
510	----		----	----	----		16.20+	80	.910	----	10	UNCH	22.80B 9.20
525	----		----	----	----		5.20+	40	.524	----	300	UNCH	15.20B 4.80A
530	----		----	----	----		3.00+	30	.357	----	52	UNCH	13.00B 2.90A
535	----		----	----	----		1.50+	10	.209	----	10	UNCH	10.90B 1.80A
540	----		----	----	----		.70+	10	.108	----	60	UNCH	12.80B 1.30A
545	----		----	----	----		.30+	10	.049	----	52	UNCH	9.20B .90A
550	----		----	----	----		.10	UNCH	.017	----	767	UNCH	6.10B 1.20A
555	----		----	----	----		CAB	----	.005	----	198	UNCH	4.60B .40
560	----		----	----	----		CAB	----	.001	----	100	UNCH	3.60B 1.00A
TOTAL										0	1549		
JUN18 MEX PESO CALL (FUTURES SETT. .052560 + 10.0)													
520	----		----	----	----		12.60+	20	.602	----	31	UNCH	19.60B 9.00A
530	----		----	----	----		7.20	UNCH	.432	100	100 +	23.40B 6.00A	
540	----		----	----	----		3.60-	10	.266	----	2	UNCH	16.50B 3.60A
545	----		----	----	----		2.30-	20	.192	----	1	UNCH	13.00B 2.90A
550	----		----	----	----		1.50-	10	.136	----	100	UNCH	9.90B 2.20A
560	----		----	----	----		.50-	10	.055	----	50	UNCH	5.20B 1.30A
565	----		----	----	----		.20-	10	.025	----	150	UNCH	3.80B 1.40A
570	----		----	----	----		.10-	10	.013	----	2057	UNCH	2.80 1.30
575	----		----	----	----		CAB	----	.007	----	650	UNCH	2.10 1.30A
580	----		----	----	----		CAB	----	.003	----	100	UNCH	1.40 1.30
TOTAL										105	3241 +	100	
JUL18 MEX PESO CALL (FUTURES SETT. .00)													
560	----		----	----	----		1.80+	20	.114	----	42	UNCH	11.40B 2.90
TOTAL										0	42		

** Option prices quoted per Daily Information Bulletin convention. For example, a Mexican Peso option price of 10.50 on this page is equivalent to 10.50 x 0.0001 = 0.001050 when the price is quoted in full. The cash price of the option is 0.001050 x 500,000 (contract size) = \$525.00.**

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL PUTS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MEX PESO PUT													
MAY18	MEX PESO PUT		(FUTURES SETT. .00)										
500	----		----	----	----		.10	UNCH	.016	----	55	UNCH	30.00 1.70A
505	----		----	----	----		.20-	20	.033	----	50	UNCH	18.90B 1.40A
510	----		----	----	----		.60-	20	.090	----	10	UNCH	21.30B 1.50A
515	----		----	----	----		1.30-	40	.178	----	70	UNCH	21.80B 1.80A
520	----		----	----	----		2.60-	50	.312	----	50	UNCH	23.00B 1.20A
525	----		----	----	----		4.60-	60	.475	----	300	UNCH	20.40B 1.20A
530	----		----	----	----		7.40-	70	.642	----	54	UNCH	22.50B 1.80A
535	----		----	----	----		10.90-	90	.790	----	4	UNCH	21.70B 2.30A
540	----		----	----	----		15.10-	90	.891	----	50	UNCH	24.40B 1.90A
545	----		----	----	----		19.60-	100	.950	----	50	UNCH	20.10B 3.00A
TOTAL										0	693		
JUN18 MEX PESO PUT (FUTURES SETT. .052560 + 10.0)													
495	----		----	----	----		1.60-	10	.115	----	50	UNCH	17.70B 1.60A
500	----		----	----	----		2.20+	NEW	.152	15	15 +	19.90B 2.00A	
505	----		----	----	----		3.00-	30	.199	----	10	UNCH	22.10B 1.70
510	----		----	----	----		4.00-	50	.255	----	9	UNCH	24.80B 1.70A
520	----		----	----	----		7.00-	80	.397	----	23	UNCH	25.80B 1.60A
530	----		----	----	----		11.60-	100	.567	100	140 +	100	21.80B 2.90A
535	----		----	----	----		14.60-	100	.652	----	5	UNCH	23.60B 3.90A
540	----		----	----	----		17.90-	120	.733	----	69	UNCH	26.20B 5.20A
545	----		----	----	----		21.70-	110	.807	----	60	UNCH	28.70B 6.80A
550	----		----	----	----		25.80-	110	.863	----	1	UNCH	26.70B 8.80A
TOTAL										115	382 +	115	
JUL18 MEX PESO PUT (FUTURES SETT. .00)													
470	----		----	----	----		2.20-	50	.104	----	40	UNCH	15.60B 2.50A
490	----		----	----	----		5.10+	NEW	.217	10	10 +	22.80B 2.80A	
500	----		----	----	----		7.60-	60	.299	----	3	UNCH	27.10B 4.00A
510	----		----	----	----		10.70-	90	.396	----	10	UNCH	19.00B 5.60A
515	----		----	----	----		12.60-	100	.450	----	20	UNCH	29.80B 6.70A
520	----		----	----	----		14.80-	110	.507	----	2	UNCH	23.70B 7.40
TOTAL										10	85 +	10	

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