



FINAL

PG37 BULLETIN #222@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Thu, Nov 16, 2017 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:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
BRAZIL RL FUT	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31
BRAZIL RL OPT	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31
WKBR-1R-C	11/03	12/01											
WKBR-2R-C	11/10	12/08											
WKBR-3R-C	11/17												
WKBR-4R-C	11/24												
RUS RUBLE FUT	11/15	12/15	01/16	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15
RUS RUBLE OPT	11/15	12/15	01/16	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15
S AFR RAND FUT	11/13	12/18	01/12	02/16	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19
S AFR RAND OPT	11/03	12/08	01/05	02/09	03/09	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09
WKRA-1N-C		12/01											
WKRA-2N-C	11/10												
WKRA-3N-C	11/17	12/15											
WKRA-4N-C	11/24												
MEX PESO FUT	11/13	12/18	01/12	02/16	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19
MEX PESO OPT	11/03	12/08	01/05	02/09	03/09	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09
WKMP-1P-C		12/01											
WKMP-2P-C	11/10												
WKMP-3P-C	11/17	12/15											
WKMP-4P-C	11/24												
ISRAELI SHEKEL FUT		12/18			03/19			06/18			09/17		

EXPIRATION:

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

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

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
1R	NOV17	19.0-42.5	19.0-42.5	19.0-42.5	19.0-42.5								
	DEC17	18.5-42.0											
1N	NOV17		50.0-97.5	47.5-97.5	47.5-97.5								
	DEC17	47.5-97.5		47.5-97.5									
1M	NOV17		39.5-66.5	39.5-65.0	39.5-64.5								
	DEC17	39.5-64.5		38.5-63.5									
1S1	NOV17		254.0-310.0	254.0-310.0	254.0-310.0	254.0-310.0	254.0-310.0						
	DEC17		255.0-311.0	255.0-311.0									
OR	NOV17	16.5-42.0	18.0-42.0	18.5-42.0	18.5-41.5	18.0-41.5	18.0-41.5	18.5-41.5	18.5-41.0	19.5-41.0	19.0-41.0	19.0-40.5	19.0-39.5
UO	NOV17	8.0-23.7	8.7-23.5	9.2-23.5	9.5-23.5	9.5-23.2	9.2-23.2	9.2-23.0	9.2-23.0	9.5-23.0	9.7-23.0	9.5-22.7	9.5-22.2
RO	NOV17	45.0-97.5	45.0-97.5	47.5-97.5	47.5-97.5	47.5-95.0	47.5-95.0	47.5-95.0	47.5-95.0	45.0-95.0	45.0-95.0	45.0-92.5	45.0-87.5
MO	NOV17	31.0-68.0	31.0-68.0	30.5-67.0	33.5-67.0	36.0-67.0	37.0-66.5	37.0-66.5	38.0-66.5	37.0-65.5	37.0-65.5	37.0-65.5	36.5-62.5
LO	NOV17	254.0-310.0	241.0-310.0	255.0-311.0	255.0-311.0	253.0-311.0	258.0-312.0	258.0-312.0				265.0-312.0	

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

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
BRAZIL RL FUT	0.3017			.30530	.30150	.30435	(3.2857) +	355	----	4387	23420 -	132	.45820B .29890
DEC17	0.3039			.30410B	.30345	.30345	(3.2954) +	335	----	127	476 +	50	.31285 .29810A
JAN18	----			.29860B	----	.30155	(3.3162) NEW	----	----	25	25 +	25	.29930B .29980A
MAR18	----			----	----	.30055	(3.3272) +	320	----	----	50	UNCH	----
APR18	----			----	----	.29730	(3.3636) +	320	----	----	55	UNCH	.29925 .29925
JUL18	----			----	----	.29410	(3.4002) +	320	----	----	150	UNCH	----
OCT18	----			----	----	.29010	(3.4471) +	320	----	----	50	UNCH	----
JAN19	----			----	----								
TOTAL BRAZIL RL FUT									0	4539	24226 -	57	
RUS RUBLE FUT	0.01655			.01670	.01655	0.016685	(59.9341) +	16	14	3239	42993 -	2352	.01737B .01595A
DEC17	----			----	----	0.016605	(60.2228) +	16	----	----	1	UNCH	.01672B .01611
JAN18	----			.01645B	----	0.016460	(60.7533) +	16	----	72	329 +	72	.01705B .01588A
MAR18	----			----	----				14	3311	43323 -	2280	
TOTAL RUS RUBLE FUT													
S AFR RAND FUT	0.06920			.07027	.06907A	.07020	(14.2450) +	1200	4	1896	18618 -	95	.07720 .06823
DEC17	0.06862			.06910B	.06850A	.06917	(14.4571) +	1175	----	265	1796 -	235	.07375B .06735A
MAR18	----			----	----	.06820	(14.6628) +	1175	----	----	1500	UNCH	----
JUN18	----			----	----				4	2161	21914 -	330	
TOTAL S AFR RAND FUT													
MEX PESO FUT	0.05162			.05224	.05162	.05216	(19.17) +	66	----	63609	178557 -	4309	.05601 .04580
DEC17	----			.05194B	----	.05194	(19.25) +	66	----	----	30	UNCH	.05538B .05110A
JAN18	----			.05143B	.05087	.05137	(19.47) +	65	----	72	609 -	19	.05509B .04579
MAR18	0.05088			----	----				0	63681	179196 -	4328	
TOTAL MEX PESO FUT													
SHEKEL FUTURE	----			----	----	0.28435	(3.51679) +	96	----	----	466	UNCH	----
DEC17	----			----	----				0	0	466		
TOTAL SHEKEL FUTURE													



CME Group, Inc.

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Customer Service: (312) 930-1000



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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	
MEX PESO CALL														
DEC17						(FUTURES SETT. .052160 + 66.0)	7.00+	290	.547	----	60	UNCH	13.60B	3.60A
520							4.50+	220	.414	----	20	UNCH	17.50B	2.10A
525							2.60+	140	.284	----	27 +	7	10.00B	1.20A
530							.30+	20	.047	----	8	UNCH	15.60B	1.40A
545							.10+	10	.018	----	20	UNCH	14.30B	1.50A
550										11	135 +	7		
TOTAL														
JAN18						(FUTURES SETT. .051940 + 66.0)	11.30+	330	.572	----	200	UNCH	16.00B	7.30A
510							8.50+	270	.485	----	100	UNCH	14.90B	5.20A
515							6.10+	210	.395	----	100	UNCH	12.80B	3.60A
520										0	400			
TOTAL														
FEB18						(FUTURES SETT. .00)	7.00+	210	.360	----	1	UNCH	12.70B	4.70A
525										0	1			
TOTAL														

** 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	
WKMP-3P-P														
DEC17						(FUTURES SETT. .00)	4.00-	270	.313	----	50	UNCH	7.40	4.00A
505										0	50			
TOTAL														
MEX PESO PUT														
DEC17						(FUTURES SETT. .052160 + 66.0)	.80-	50	.080	----	3278	UNCH	5.60B	1.30
495							1.10-	90	.112	----	33	UNCH	6.60B	1.20A
500							1.60-	140	.161	----	252	UNCH	7.60B	1.80A
505							2.40-	210	.233	----	3461	UNCH	8.90B	2.60A
510							3.60-	280	.330	----	186	UNCH	10.30B	2.10A
515							5.40-	370	.452	----	59	UNCH	11.90B	2.00A
520							7.90-	440	.585	----	11	UNCH	14.10B	2.50A
525							11.00-	520	.715	----	1	UNCH	15.80B	3.10A
530										0	7281			
TOTAL														
JAN18						(FUTURES SETT. .051940 + 66.0)	1.90-	110	.132	----	40	UNCH	4.30	2.00A
485							4.40-	220	.277	----	4	UNCH	9.10B	2.30A
500							5.80-	270	.347	----	200	UNCH	10.40B	2.40A
505							7.60-	320	.427	----	200	UNCH	13.20B	2.70A
510							9.80-	380	.514	----	120	UNCH	15.20B	3.30A
515							12.40-	440	.604	----	100	UNCH	17.70B	4.00A
520										0	664			
TOTAL														
FEB18						(FUTURES SETT. .00)	7.20-	250	.323	----	1	UNCH	10.80B	3.00A
500							12.80-	360	.505	----	70 +	30	17.90B	4.90A
515										30	71 +	30		
TOTAL														
MAR18						(FUTURES SETT. .051370 + 65.0)	10.90-	270	.393	----	110	UNCH	14.50B	5.70A
505							12.80-	310	.445	----	7	UNCH	17.00B	5.60A
510										0	117			
TOTAL														
MAY18						(FUTURES SETT. .00)	15.20-	290	.430	----	5	UNCH	30.00	8.80A
500										0	5			
TOTAL														

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