



PRELIMINARY

PG37 BULLETIN #159@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Fri, Aug 17, 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:	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19
BRAZIL RL FUT	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31
BRAZIL RL OPT	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31
WKBR-1R-C	08/03	09/06											
WKBR-2R-C	08/10	09/14											
WKBR-3R-C	08/17	09/21											
WKBR-4R-C	08/24												
RUS RUBLE FUT	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15	08/15
RUS RUBLE OPT	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15	08/15
S AFR RAND FUT	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15	08/19
S AFR RAND OPT	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05	08/09
WKRA-2N-C	08/10	09/14											
WKRA-3N-C	08/17	09/21											
WKRA-4N-C	08/24												
WKRA-5N-C	08/31												
MEX PESO FUT	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15	08/19
MEX PESO OPT	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05	08/09
WKMP-2P-C	08/10	09/14											
WKMP-3P-C	08/17	09/21											
WKMP-4P-C	08/24												
WKMP-5P-C	08/31												
ISRAELI SHEKEL FUT		09/17			12/17			03/18			06/17		

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, AUG 17

		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1R	AUG18	15.0-41.0	15.0-41.0	15.0-41.0	15.0-41.0	
	SEP18	15.0-41.0				
1N	AUG18		45.0-105.0	45.0-105.0	45.0-105.0	45.0-105.0
	SEP18		45.0-105.0	45.0-105.0		
1M	AUG18		37.0-66.0	39.5-66.0	39.5-66.0	39.5-66.0
	SEP18		38.5-64.5	39.5-64.0		
1S1	AUG18		250.0-319.0	248.0-319.0	248.0-319.0	248.0-319.0
	SEP18		250.0-321.0	250.0-321.0		

  

	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19
OR	15.0-41.0	15.0-41.0	15.0-41.0	15.0-41.0	15.0-41.0	15.0-40.5	15.0-40.5	15.0-40.0	15.0-39.5	14.5-38.0	14.5-36.0	14.5-36.0	14.5-36.0
UO	8.5-23.7	8.2-23.7	8.2-23.7	8.2-23.7	8.2-23.7	8.2-23.7	8.2-23.5	8.0-23.2	8.0-22.0	8.0-22.0	8.0-22.0	8.0-21.7	8.0-20.5
RO	45.0-105.0	45.0-105.0	45.0-105.0	45.0-102.5	47.5-102.5	47.5-102.5	45.0-102.5	45.0-102.5	45.0-100.0	45.0-97.5	45.0-92.5	45.0-92.5	45.0-92.5
MO	35.0-66.5	35.0-66.5	34.5-65.5	34.5-65.5	34.5-65.5	34.0-65.0	34.0-65.0	34.0-65.0	33.0-64.5	33.0-63.5	33.0-63.5	37.0-63.0	37.0-63.0
1L0	252.0-319.	248.0-319.	250.0-321.	250.0-321.	250.0-321.	252.0-319.		252.0-319.			254.0-309.		

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

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
BRAZIL RL FUT										
SEP18	0.2550	.25605	.25245	.25430 ( 3.9324) -	130	3125	34227 +	494	.27590B	.25000
OCT18	0.2555	.25555	*.25200A	.25375 ( 3.9409) -	125	128	156 +	16	.26850B	.25200A
NOV18	----	----	.25370A	.25320 ( 3.9494) -	125	----	69	UNCH	.26710B	.25305A
DEC18	----	----	----	.25255 ( 3.9596) -	130	----	6	UNCH	.48340B	.25350
JAN19	----	----	----	.25180 ( 3.9714) -	130	----	50	UNCH	----	.29575A
TOTAL BRAZIL RL FUT						0	3253	34508 +	510	
RUS RUBLE FUT										
SEP18	0.01489	.01492B	.01473	0.014850 ( 67.3401) -	3	6	19946 -	125	.01752B	.01444A
OCT18	----	----	----	0.014805 ( 67.5447) -	3	----	1	UNCH	.01606	.01606
DEC18	----	.01476B	.01461A	0.014700 ( 68.0272) -	3	----	155	UNCH	.01706B	.01442A
MAR19	----	----	.01453A	0.014555 ( 68.7049) -	4	----	1	UNCH	.01569B	.01438A
TOTAL RUS RUBLE FUT						6	1016	20103 -	125	
S AFR RAND FUT										
SEP18	0.06760	.06810B	.06630	.06795 ( 14.7167) +	600	4390	9235 -	243	.08413B	.06400
TOTAL S AFR RAND FUT						0	4390	9235 -	243	
MEX PESO FUT										
SEP18	0.05243	.05284	.05197	.05258 ( 19.02) +	38	3000	212232 -	1065	.05444B	.04697
DEC18	0.05159	.05208B	.05124A	.05184 ( 19.29) +	38	67	389 +	31	.05321B	.04678A
						3000	55632	212621 -	1034	



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
WKMP-4P-C														
AUG18	WKMP-4P-C		(FUTURES SETT. .00)											
535	----		----	----	0.50N		1.20+	70	.185	----	72	UNCH	7.60B	4.10A
TOTAL										0	72			
MEX PESO CALL														
SEP18	MEX PESO CALL		(FUTURES SETT. .052580 + 38.0 )											
480	----		----	----	42.40N		46.10+	370	.973	----	2	UNCH	29.70B	11.10A
500	----		----	----	23.70N		27.00+	330	.894	----	1	UNCH	24.90B	4.80A
505	----		----	----	19.40N		22.50+	310	.853	----	7	UNCH	23.70B	4.00A
510	----		----	----	15.40N		18.20+	280	.797	----	3	UNCH	33.70B	3.10A
520	----		----	----	8.70N		10.80+	210	.629	----	5	UNCH	27.70B	3.00A
530	----		----	----	4.20N		5.40+	120	.413	----	9	UNCH	26.60B	2.50A
535	----		----	----	2.70N		3.60+	90	.309	----	68	UNCH	23.80B	2.40A
540	----		----	----	1.60N		2.20+	60	.214	----	2	UNCH	21.70B	2.10A
545	----		----	----	0.90N		1.30+	40	.139	----	21	UNCH	19.30B	1.50A
550	----		----	----	0.50N		.70+	20	.083	----	6	UNCH	17.00B	1.40A
555	----		----	----	0.20N		.30+	10	.040	----	16	UNCH	14.90B	1.10A
TOTAL										0	140			
DEC18	MEX PESO CALL		(FUTURES SETT. .051840 + 38.0 )											
505	----		----	----	22.60N		24.40+	180	.639	----	1	UNCH	25.90B	10.80A
520	----		----	----	14.30N		15.40+	110	.499	----	15	UNCH	20.80B	12.00A
535	----		----	----	8.40N		9.10+	70	.353	----	1	UNCH	13.40B	7.30A
540	----		----	----	6.90N		7.50+	60	.307	----	256	UNCH	11.00B	3.30A
TOTAL										0	273			
JAN19	MEX PESO CALL		(FUTURES SETT. .00)											
520	----		----	----	10.00N		11.40+	140	.423	----	50	UNCH	16.30	10.80A
TOTAL										0	50			

\*\* 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-4P-P														
AUG18	WKMP-4P-P		(FUTURES SETT. .00)											
515	----		----	----	1.80N		1.30+	NEW	.172	----	3 +	3	2.60B	.90A
525	----		----	----	5.70N		4.10-	160	.465	----	100	UNCH	8.70B	1.40A
530	----		----	----	9.20N		6.70-	250	.655	----	50	UNCH	10.20B	2.20A
TOTAL										3	153 +	3		
MEX PESO PUT														
SEP18	MEX PESO PUT		(FUTURES SETT. .052580 + 38.0 )											
475	----		----	----	0.30N		.20-	10	.018	----	2	UNCH	15.40B	1.20A
480	----		----	----	0.50N		.30-	20	.026	----	35	UNCH	18.20B	1.50A
500	----		----	----	1.80N		1.20-	60	.105	----	5	UNCH	25.80B	.90A
505	----		----	----	2.50N		1.70-	80	.146	----	5	UNCH	29.60B	1.20A
510	----		----	----	3.40N		2.40-	100	.202	----	30 -	3	33.50B	1.50A
515	----		----	----	4.70N		3.40-	130	.275	----	2	UNCH	26.30B	1.70A
520	----		----	----	6.70N		5.00-	170	.370	----	72	UNCH	27.70B	2.20A
525	----		----	----	9.20N		7.00-	220	.475	----	20	UNCH	29.40B	2.70A
530	----		----	----	12.20N		9.60-	260	.586	----	5	UNCH	30.00B	3.90A
535	----		----	----	15.70N		12.80-	290	.690	----	30	UNCH	32.50B	5.50A
TOTAL										3	206 -	3		
OCT18	MEX PESO PUT		(FUTURES SETT. .00)											
480	----		----	----	2.30N		1.70-	60	.103	----	8	UNCH	20.60B	1.60
515	----		----	----	11.40N		9.60-	180	.440	----	2	UNCH	32.80B	4.70A
520	----		----	----	14.00N		11.90-	210	.512	----	1	UNCH	33.80B	6.00A
TOTAL										0	11			
DEC18	MEX PESO PUT		(FUTURES SETT. .051840 + 38.0 )											
500	----		----	----	11.30N		9.50-	180	.318	----	1	UNCH	25.30B	6.00A
515	----		----	----	17.20N		14.70-	250	.451	----	50	UNCH	35.90B	9.30A
TOTAL										0	51			

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