



PRELIMINARY

PG37 BULLETIN # 30@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Thu, Feb 13, 2025 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:	FEB25	MAR25	APR25	MAY25	JUN25	JUL25	AUG25	SEP25	OCT25	NOV25	DEC25	JAN26	FEB26
BRAZIL RL FUT	01/31	02/28	03/31	04/30	05/30	06/30	07/31	08/29	09/30	10/31	11/28	12/31	01/30
BRAZIL RL OPT	01/31	02/28	03/31	04/30	05/30	06/30	07/31	08/29	09/30	10/31	11/28	12/31	01/30
WKBR-1R-C	02/07	03/07											
WKBR-2R-C	02/14	03/14											
WKBR-3R-C	02/21												
RUS RUBLE FUT		03/17			06/16			05/06			05/06		
S AFR RAND FUT	02/14	03/17	04/14	05/19	06/16	07/14	08/18	09/15	10/10	11/17	12/15	01/16	02/13
S AFR RAND OPT	02/07	03/07	04/04	05/09	06/06	07/03	08/08	09/05	10/03	11/07	12/05	01/09	02/06
WKRA-2N-C	02/14	03/14											
WKRA-3N-C	02/21												
WKRA-4N-C	02/28												
MEX PESO FUT	02/14	03/17	04/14	05/19	06/16	07/14	08/18	09/15	10/10	11/17	12/15	01/16	02/13
MEX PESO OPT	02/07	03/07	04/04	05/09	06/06	07/03	08/08	09/05	10/03	11/07	12/05	01/09	02/06
WKMP-2P-C	02/14	03/14											
WKMP-3P-C	02/21												
WKMP-4P-C	02/28												
ISRAELI SHEKEL FUT		03/17			06/16			09/15			12/15		

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, FEB 13													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4								
1R	FEB25	137.0-216.0	137.0-216.0	137.0-216.0									
	MAR25	138.0-214.0	138.0-214.0										
1N	FEB25		44.5-61.5	45.5-61.5	45.5-61.5								
	MAR25		45.0-61.5										
1M	FEB25		42.5-54.0	42.5-54.0	43.0-54.0								
	MAR25		42.5-53.0										
IS1	FEB25		243.0-305.0	243.0-305.0	243.0-305.0								
	MAR25		244.0-304.0	244.0-304.0									
	FEB25	MAR25	APR25	MAY25	JUN25	JUL25	AUG25	SEP25	OCT25	NOV25	DEC25	JAN26	FEB26
OR	138.0-217.	137.0-216.	138.0-214.	137.0-211.	136.0-205.	135.0-198.	134.0-196.	133.0-201.	132.0-193.	130.0-186.	129.0-183.	129.0-182.	137.0-181.
RO	30.0-78.0	31.0-78.0	30.0-77.0	31.0-77.0	31.0-77.0	31.0-77.0	31.0-77.0	31.0-77.0	31.0-76.0	31.0-75.0	31.0-75.0	30.0-73.0	32.0-73.0
MO	37.0-68.0	37.0-68.0	36.5-67.0	36.5-67.0	36.5-64.0	36.0-63.0	36.0-60.5	36.0-59.5	35.5-58.5	35.5-57.0	35.5-57.0	35.0-56.5	36.0-56.5
IL	243.0-305.	243.0-305.	244.0-304.	244.0-304.	244.0-304.	244.0-305.		244.0-305.			252.0-306.		

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW			
BRAZIL RL FUT													
MAR25	0.1731	.17360	.17200	.17265	(5.7921)	50	7000	22827	70807 +	2562	.17370	.15685	
APR25	0.1726	.17265	.17115	.17175	(5.8224)	50	----	161	7404 +	25	.17270	.15895A	
MAY25	----	----	----	.17105	(5.8462)	30	----	----	10	UNCH	.17110	.16765A	
TOTAL BRAZIL RL FUT							7000	22988	78221 +	2587			
S AFR RAND FUT													
MAR25	0.05385	.05407	.05355	.05387	(18.5632)	25	73	7912	28749 -	104	.05770B	.05168	
JUN25	----	.05352B	.05335A	.05347	(18.7021)	25	----	----	373	UNCH	.05503B	.05140A	
							73	7912	29122 -	104			
MEX PESO FUT													
FEB25	0.04852	.04894B	.04850	.04881	(20.49)	8	----	320	205 -	112	.05441B	.04694A	
MAR25	0.04849	.04881	.04820	.04861	(20.57)	10	78	57516	146633 -	1256	.05414B	.04609A	
APR25	----	.04852B	.04810A	.04841	(20.66)	10	----	----	67	UNCH	.05128B	.04654A	
MAY25	----	----	----	.04817	(20.76)	10	----	----	2	UNCH	.05051B	.05000	
JUN25	0.04800	.04817B	.04773A	.04800	(20.83)	10	----	4	314	UNCH	.05210	.04569	
SEP25	----	----	----	.04745	(21.07)	10	----	----	2	UNCH	.05000B	.04878	
DEC25	----	----	----	.04693	(21.31)	10	----	----	3	UNCH	.05000B	.04646	
TOTAL MEX PESO FUT							78	57840	147226 -	1368			
SHEKEL FUTURE													
MAR25	----	0.28058B	----	0.28046	(3.56557)	122	3	----	135 -	3	.28298B	.27144A	
TOTAL SHEKEL FUTURE							3	0	135 -	3			



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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													
MAR25			(FUTURES SETT.		.048610 +	10.0)							
480			11.10B	8.10A			10.10+	30	.652	----	10	UNCH	63.50B 4.70A
485			7.60B	5.40A			6.90+	20	.534	----	102	UNCH	62.20B 3.40A
490			4.80B	3.40A			4.40	UNCH	.403	----	1201	UNCH	60.30B 2.30A
495			2.80B	2.00A			2.60	UNCH	.278	----	330	UNCH	56.30B 1.50
500			1.40B	*1.10A			1.30-	10	.166	----	516	UNCH	52.40B 1.10A
505			.50B	*.70A			.60-	10	.088	----	6	UNCH	48.50B .70A
510			.10B	.50A			.30	UNCH	.047	----	49	UNCH	44.80B .50A
530				.30A			CAB		.000	----	181	UNCH	30.90B .30A
535				.20A			CAB		.000	----	10	UNCH	28.80B .20A
550				.20A			CAB			----	35	UNCH	28.90B .20A
560				.20A			CAB			----	10	UNCH	29.10B .20A
TOTAL										0	2450		
APR25			(FUTURES SETT.		.048410 +	10.0)							
480			10.30B	8.10A			9.60+	30	.509	----	5	UNCH	47.80B 5.00A
485			7.60B	6.00A			7.20+	30	.424	----	109	113 +	44.20B 3.70A
500			2.40B	2.00A			2.40+	20	.192	----	5	UNCH	33.80B 1.60A
TOTAL										109	123 +	109	
MAY25			(FUTURES SETT.		.048170 +	10.0)							
495			6.30B	5.20A			6.10+	30	.320	----	2	UNCH	38.30B 3.40A
500			4.70B	3.90A			4.60+	20	.261	----	5	UNCH	35.00B 2.70A
TOTAL										0	7		
JUN25			(FUTURES SETT.		.048000 +	10.0)							
500			6.40B	5.40A			6.10+	10	.292	----	35	UNCH	35.80B 3.80A
520			2.00B	2.00A			2.20+	20	.131	----	35	UNCH	30.80B 1.60A
530			1.00B	1.20A			1.20+	10	.079	----	25	UNCH	26.50B 1.20A
535			.70B	*1.00A			.90+	10	.061	----	10	UNCH	23.80B 1.00A
545			.30B	.70A			.50+	10	.036	----	15	UNCH	18.70B .70A
550			.10B	.60A			.30	UNCH	.023	----	10	UNCH	16.30B .60A
560				.50A			.20	UNCH	.015	----	10	UNCH	12.10B .50A
TOTAL										0	140		

** 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													
MAR25			(FUTURES SETT.		.048610 +	10.0)							
420				.30A			CAB		.000	----	1	UNCH	4.10 .30A
440			.10B	*.40A			.10-	10	.011	----	6	UNCH	7.20B .40A
445			.20B	.50A			.20	10	.021	----	22	UNCH	8.30B .50A
450			.40B	*.60A			.40	UNCH	.040	----	22	UNCH	9.40B .60A
455			.70B	*.70A			.60-	10	.059	----	24	UNCH	10.70B .70A
460			1.10B	*1.00A			.80-	20	.081	----	48	UNCH	12.40B 1.00A
465			1.70B	*1.30A			1.30-	20	.125	----	29	UNCH	14.30B 1.30A
470			2.60B	*1.90A			1.90-	30	.178	----	22	UNCH	16.40B 1.90A
475			3.80B	*2.70A			2.70-	50	.249	----	30	UNCH	18.60B 2.70A
480	3.50		5.40B	*3.50			4.00-	70	.347	----	105	533 -	21.20B 3.50
485			7.70B	5.40A			5.80-	80	.465	----	37	UNCH	23.90B 4.70A
490			10.70B	7.60A			8.30-	90	.596	----	1211	UNCH	26.80B 5.20A
495			14.00B	10.50A			11.40-	110	.721	----	6	UNCH	30.00B 5.70A
500			13.50B	14.30A			15.20-	110	.833	----	30	UNCH	33.40B 6.30A
505							19.50-	100	.911	----	2	UNCH	37.20B 7.00A
TOTAL										105	2023 -	105	
APR25			(FUTURES SETT.		.048410 +	10.0)							
430			.70B	*.90A			.70-	10	.046	----	2	UNCH	7.20B .90A
460			4.40B	*3.50A			3.60-	30	.216	----	5	UNCH	15.80B 3.50A
470			7.10B	*5.70A			5.90-	50	.334	----	1	UNCH	20.20B 5.70A
485			14.20B	11.30A			12.20-	70	.575	----	109	113 +	28.50B 5.90A
TOTAL										109	121 +	109	
MAY25			(FUTURES SETT.		.048170 +	10.0)							
465			8.20B	6.90A			7.00-	50	.310	----	5	UNCH	19.20B 6.90A
470			9.90B	8.30A			8.50-	50	.364	----	1	UNCH	21.50B 5.10A
480	13.60		14.20B	11.90A			12.50+	NEW	.487	----	2	2 +	26.70B 6.00A
485			16.90B	14.20A			15.00-	60	.552	----	5	UNCH	29.70B 6.60A
TOTAL										2	13 +	2	
JUN25			(FUTURES SETT.		.048000 +	10.0)							
450			5.90B	*5.30A			5.40-	20	.214	----	1	UNCH	14.30B 5.30A
465			9.90B	8.60A			8.90-	50	.331	----	5	UNCH	20.10B 8.60A
485			18.60B	16.10A			16.90-	70	.541	----	5	UNCH	30.60B 12.90A
560							79.10-	100	.984	----	4000	UNCH	64.00B 39.50A
595							113.50-	100	.999	----	4000	UNCH	---
TOTAL										0	8011		

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