



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG37 BULLETIN #223@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Fri, Nov 16, 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:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19
BRAZIL RL FUT	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30	09/30	10/31
BRAZIL RL OPT	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30	09/30	10/31
WKBR-1R-C	11/02	12/07											
WKBR-2R-C	11/09	12/14											
WKBR-3R-C	11/16	12/21											
WKBR-4R-C	11/23												
RUS RUBLE FUT	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15	08/15	09/16	10/15	11/15
RUS RUBLE OPT	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15	08/15	09/16	10/15	11/15
S AFR RAND FUT	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15	08/19	09/16	10/11	11/18
S AFR RAND OPT	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05	08/09	09/06	10/04	11/08
WKRA-1N-C	11/02												
WKRA-2N-C		12/14											
WKRA-3N-C	11/16	12/21											
WKRA-4N-C	11/23												
WKRA-5N-C	11/30												
MEX PESO FUT	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15	08/19	09/16	10/11	11/18
MEX PESO OPT	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05	08/09	09/06	10/04	11/08
WKMP-1P-C	11/02												
WKMP-2P-C		12/14											
WKMP-3P-C	11/16	12/21											
WKMP-4P-C	11/23												
WKMP-5P-C	11/30												
ISRAELI SHEKEL FUT		12/17			03/18			06/17		09/16			

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 16													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5							
1R	NOV18	13.5-41.0	13.5-41.0	13.5-41.0	13.5-41.0								
	DEC18	13.5-40.5	13.5-40.5	13.5-40.5									
1N	NOV18	45.0-102.5		42.5-102.5	42.5-102.5	42.5-102.5							
	DEC18		42.5-102.5										
1M	NOV18	36.5-65.5		36.5-65.0	36.5-64.0	36.5-63.5							
	DEC18		35.5-62.0	36.0-61.0									
IS1	NOV18	249.0-321.0		249.0-321.0	249.0-321.0	249.0-321.0							
	DEC18		251.0-319.0	251.0-319.0									
OR	NOV18	13.5-41.0	13.5-40.5	13.5-40.5	13.5-40.0	13.5-39.5	13.5-38.0	13.5-37.0	13.0-37.0	13.0-36.5	13.0-36.5	14.0-36.5	15.5-36.0
UO	NOV18	7.7-23.7	7.7-23.7	7.7-23.7	7.7-23.2	7.5-22.0	7.5-22.0	7.5-22.0	7.5-21.7	7.2-21.0	7.7-21.0	7.7-21.0	8.2-20.7
RO	NOV18	45.0-102.5	42.5-102.5	42.5-102.5	42.5-102.5	42.5-100.0	42.5-97.5	42.5-92.5	42.5-92.5	42.5-92.5	42.5-90.0	45.0-90.0	45.0-87.5
MO	NOV18	34.5-65.5	34.5-65.5	34.0-65.0	34.0-65.0	33.0-64.5	33.0-63.5	33.0-63.5	34.5-63.0	34.5-63.0	34.5-62.5	33.5-62.0	33.5-58.5
IL0249.0-321.0	NOV18	249.0-321.0	251.0-319.0	251.0-319.0	251.0-319.0	253.0-309.0	253.0-309.0				255.0-309.0		

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19
BRAZIL RL FUT													
DEC18	0.2652		.26775	.26420	.26685	(3.7474)	+ 165	----	1872	10655	- 266	.48340B	.23530A
JAN19	0.2668		.26715B	.26380A	.26635	(3.7545)	+ 165	----	10	259	+ 3	.27410B	.24705A
RUS RUBLE FUT													
DEC18	0.01511		.01517	.01505A	0.015095	(66.2471)	- 1	----	1661	29230	+ 153	.01706B	.01402
MAR19	----		.01498B	.01492A	0.014935	(66.9568)	- 1	----	----	21	UNCH	.01569B	.01394A
S AFR RAND FUT													
DEC18	0.07040		.07142B	.06997	.07117	(14.0509)	+ 700	----	1563	14280	- 39	.07498B	.06283A
TOTAL S AFR RAND FUT									0	1563	14280	- 39	
MEX PESO FUT													
DEC18	0.04917		.04958	.04882	.04946	(20.22)	+ 37	2763	53115	183992	- 1826	.05341	.04678A
MAR19	0.04841		.04885B	.04813A	.04873	(20.52)	+ 37	----	45	2407	+ 14	.05267B	.04759A
								2763	53160	186399	- 1812		



PRELIMINARY

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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-3P-C														
NOV18	WKMP-3P-C		(FUTURES SETT. .00)											
490	----		----	----	----		4.60+	220	1.000	80	----	80	11.50B	.70A
500	----		----	----	----		CAB	----	----	----	----	81	6.90B	.40A
505	----		----	----	----		CAB	----	----	----	----	77	9.60B	.40A
TOTAL										0	0 -	238		
WKMP-4P-C														
NOV18	WKMP-4P-C		(FUTURES SETT. .00)											
505	----		----	----	----		.70+	20	.127	----	120	UNCH	10.60B	.50A
515	----		----	----	----		.10+	10	.018	----	121	UNCH	7.50B	.80A
520	----		----	----	----		CAB	----	.004	----	121	UNCH	5.10B	.60A
TOTAL										0	362			
MEX PESO CALL														
DEC18	MEX PESO CALL		(FUTURES SETT. .049460 + 37.0)											
490	----		----	----	----		10.10+	190	.605	----	2	UNCH	39.20B	5.70A
495	----		----	----	----		7.20+	150	.498	----	1	UNCH	37.00B	3.90A
500	----		----	----	----		4.90+	120	.387	----	12	UNCH	31.20B	2.50A
505	----		----	----	----		3.10+	80	.281	----	6	UNCH	27.40B	1.60A
510	----		----	----	----		1.90+	50	.192	----	390	UNCH	23.80B	1.10A
515	----		----	----	----		1.20+	40	.129	----	202	UNCH	20.70B	.70A
520	----		----	----	----		.70+	20	.081	----	80	UNCH	20.80B	.50A
525	----		----	----	----		.40+	10	.049	----	222	UNCH	18.30B	.80A
530	----		----	----	----		.20	UNCH	.026	----	2	UNCH	16.00B	.60A
535	----		----	----	----		.10	UNCH	.013	----	2	UNCH	13.40B	.70A
540	----		----	----	----		.10	UNCH	.006	----	222	UNCH	11.00B	.50A
545	----		----	----	----		CAB	----	.003	----	1	UNCH	8.90B	.40A
TOTAL										4	1142			
JAN19 MEX PESO CALL														
480	----		(FUTURES SETT. .00)				15.40+	230	.613	----	4	UNCH	19.30B	10.10A
495	----		----	----	----		7.20+	140	.395	----	6	UNCH	21.00B	4.40A
500	----		----	----	----		5.30+	110	.321	----	12	UNCH	18.20B	3.20A
505	----		----	----	----		3.80+	80	.253	----	117	UNCH	20.50B	2.30A
510	----		----	----	----		2.70+	60	.194	----	2	UNCH	17.80B	1.70A
520	----		----	----	----		1.30+	30	.106	----	53	UNCH	16.30	.90A
525	----		----	----	----		.90+	20	.077	----	8	UNCH	11.50B	1.10A
535	----		----	----	----		.50+	10	.044	----	2	UNCH	10.90B	.90A
550	----		----	----	----		.20	UNCH	.018	----	3	UNCH	3.20	.50A
TOTAL										0	207			
FEB19 MEX PESO CALL														
485	----		(FUTURES SETT. .00)				15.50+	210	.540	----	70	UNCH	20.60B	10.90A
TOTAL										0	70			
MAR19 MEX PESO CALL														
490	----		(FUTURES SETT. .048730 + 37.0)				14.70+	160	.489	----	200	UNCH	19.10B	10.70A
525	----		----	----	----		3.30+	60	.171	----	120	UNCH	14.80B	2.40A
535	----		----	----	----		2.00+	30	.114	----	3	UNCH	10.90B	2.00A
TOTAL										0	323			

** 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														
DEC18	MEX PESO PUT		(FUTURES SETT. .049460 + 37.0)											
445	----		----	----	----		.30-	20	.025	----	15	----	15	6.00B .60
470	----		----	----	----		1.50-	70	.123	----	3	UNCH	19.30B	1.00A
480	----		----	----	----		2.90-	110	.227	----	5 +	2	8.00B	1.00A
490	----		----	----	----		5.50-	180	.394	----	13 +	3	19.40B	1.50A
495	----		----	----	----		7.60-	220	.501	----	2	UNCH	22.30B	1.80A
500	----		----	----	----		10.30-	250	.612	----	12 +	2	25.30B	2.30A
505	----		----	----	----		13.50-	290	.718	----	2	UNCH	28.60B	2.90A
510	----		----	----	----		17.30-	320	.807	----	305	UNCH	32.10B	3.80A
515	----		----	----	----		21.60-	330	.870	----	252	UNCH	35.90B	4.80A
520	----		----	----	----		26.10-	350	.918	----	25	UNCH	39.70B	6.20A
525	----		----	----	----		30.80-	360	.950	----	210	UNCH	41.40B	7.70A
TOTAL										22	829 -	8		
JAN19 MEX PESO PUT														
435	----		(FUTURES SETT. .00)				1.30-	20	.070	----	30	UNCH	2.30B	1.60A
440	----		----	----	----		1.50-	30	.082	----	28	UNCH	2.90B	1.20A
445	----		----	----	----		1.90-	30	.103	----	12	UNCH	3.50B	1.20A
450	----		----	----	----		2.30-	40	.124	----	39	UNCH	4.30B	1.30A
455	----		----	----	----		2.80-	50	.151	----	8 +	4	5.20B	1.50A
460	----		----	----	----		3.50-	60	.185	----	16	UNCH	6.40B	1.50A
465	----		----	----	----		4.30-	70	.224	----	168 -	4	7.70B	1.70A
470	----		----	----	----		5.30-	90	.270	----	9	UNCH	9.30B	1.60A
480	----		----	----	----		8.10-	140	.386	----	14	UNCH	13.60B	2.20A
485	----		----	----	----		10.00-	160	.455	----	178	UNCH	16.30B	2.60A
490	----		----	----	----		12.30-	190	.528	----	1	UNCH	19.20B	3.20A
495	----		----	----	----		14.90-	230	.604	----	13	UNCH	19.90B	3.90
500	----		----	----	----		18.00-	260	.678	----	11	UNCH	20.00B	4.90A
TOTAL										8	527			
FEB19 MEX PESO PUT														
490	----		(FUTURES SETT. .00)				15.40-	180	.516	----	70	UNCH	22.10B	5.00A
TOTAL										0	70			
MAR19 MEX PESO PUT														
390	----		(FUTURES SETT. .048730 + 37.0)				1.00-	10	.037	----	7	UNCH	1.40B	1.00
460	----		----	----	----		7.50-	100	.255	----	1	UNCH	10.90B	2.70A
465	----		----	----	----		8.60-	120	.289	----	1	UNCH	12.40B	3.10A
470	----		----	----	----		9.90-	140	.327	----	1	UNCH	14.20B	3.50A
490	----		----	----	----		17.40-	210	.510	----	200	UNCH	23.80B	6.40A
495	----		----	----	----		19.90-	230	.561	----	62	UNCH	26.80B	7.40A
TOTAL										0	272			

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OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
WKMP-3P-C	MEXICAN PESO WK3 OPTIONS					
NOV18	CALL					
3M	490	----	----	----	80	80
TOTALS		0	0	0	80	80