



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG37 BULLETIN #231@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Mon, Nov 30, 2020 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:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
BRAZIL RL FUT	10/30	11/30	12/31	01/29	02/26	03/31	04/30	05/31	06/30	07/30	08/31	09/30	10/29
BRAZIL RL OPT	10/30	11/30	12/31	01/29	02/26	03/31	04/30	05/31	06/30	07/30	08/31	09/30	10/29
WKBR-1R-C	11/06	12/04											
WKBR-2R-C	11/13	12/11											
WKBR-3R-C	11/20	12/18											
WKBR-4R-C	11/27	12/24											
RUS RUBLE FUT	11/16	12/15	01/15	02/15	03/15	04/15	05/17	06/15	07/15	08/16	09/15	10/15	11/15
RUS RUBLE OPT	11/12	12/11	01/13	02/11	03/11	04/13	05/13	06/11	07/13	08/12	09/13	10/13	11/11
S AFR RAND FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
S AFR RAND OPT	11/06	12/04	01/08	02/05	03/05	04/09	05/07	06/04	07/09	08/06	09/03	10/08	11/05
WKRA-1N-C			12/31										
WKRA-2N-C	11/13	12/11											
WKRA-3N-C	11/20	12/18											
WKRA-4N-C	11/27	12/24											
MEX PESO FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
MEX PESO OPT	11/06	12/04	01/08	02/05	03/05	04/09	05/07	06/04	07/09	08/06	09/03	10/08	11/05
WKMP-1P-C			12/31										
WKMP-2P-C	11/13	12/11											
WKMP-3P-C	11/20	12/18											
WKMP-4P-C	11/27	12/24											
ISRAELI SHEKEL FUT		12/14			03/15			06/14			09/13		

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
1R	NOV20	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5	11.5-34.5
	DEC20	11.5-34.5											
1N	NOV20		52.0-72.5	52.5-72.5	53.0-73.5								
	DEC20		53.0-72.5	56.0-72.5	56.5-72.5								
	JAN21	56.5-72.0											
1M	NOV20		41.0-54.0	41.5-54.5	41.5-55.0								
	DEC20		41.0-54.5	43.5-54.5	44.0-54.5								
	JAN21	44.0-54.5											
IS1	NOV20		245.0-320.0	245.0-320.0	245.0-321.0								
	DEC20		246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0
OR	NOV20	11.5-34.5	11.5-34.5	11.5-33.0	11.5-32.0	11.5-30.5	11.5-30.5	11.5-30.0	11.5-29.5	11.5-29.0	11.5-29.0	11.5-28.5	11.5-28.5
UO	NOV20	5.5-22.0	5.5-22.0	5.2-21.5	5.2-21.7	6.0-20.2	6.7-20.2	5.2-21.7	8.0-17.2	8.0-17.2	5.2-21.5	7.8-16.8	8.4-16.8
RO	NOV20	32.5-87.5	32.5-87.5	32.5-85.0	32.5-85.0	32.5-85.0	32.5-85.0	35.0-85.0	35.0-84.0	35.0-84.0	36.0-84.0	38.0-83.0	41.0-83.0
MO	NOV20	28.0-61.5	28.0-61.5	27.5-61.0	27.5-61.0	28.0-59.0	29.0-59.0	31.5-59.0	32.0-58.5	32.5-58.5	32.5-58.5	34.5-80.0	36.5-58.0
IL0245.0-320.0	NOV20	245.0-323.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0	246.0-324.0

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

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
BRAZIL RL FUT	0.1867		.18940	.18630A	.18756	(5.3316)	+ 61	----	908	19922 -	271	.19240B	.17055
DEC20	0.1856		.19085	.18530	.18665	(5.3576)	- 15	----	12428	31039 +	2201	.19100B	.16595A
JAN21	0.1881		#.18910B	.18515A	.18650	(5.3619)	- 15	----	100	84 +	64	.18910B	.17250A
FEB21	0.1877		#.18925B	.18535A	.18630	(5.3677)	- 20	----	34	1997 +	5	.18925B	.18075A
MAR21	----		#.18800B	*.18510A	.18605	(5.3749)	- 15	----	----	5	UNCH	.18800B	.18510A
APR21													
TOTAL BRAZIL RL FUT									0	13470	53047 +	1999	
RUS RUBLE FUT	0.01313		.01317	.01304	0.013085	(76.4234)	- 5	----	4495	19916 -	47	.01413	.01230
DEC20	----		----	----	0.013045	(76.6577)	- 5	----	----	1	UNCH	.01301	.01301
JAN21	0.01300		.01305B	.01292A	0.012965	(77.1307)	- 5	----	14	60 +	13	.01309B	.01223A
MAR21									0	4509	19977 -	34	
TOTAL RUS RUBLE FUT									0	4509	19977 -	34	
S AFR RAND FUT	0.06542		.06552	.06440	.06467	(15.4631)	- 800	----	2812	15236 +	338	.06610	.05560A
DEC20	----		----	----	.06440	(15.5280)	- 800	----	----	2	UNCH	.06478	.06478
JAN21	0.04978		.04987	.04938	.04953	(20.19)	- 27	----	51618	144147 +	5792	.05006	.03813A
DEC20	----		.04964B	.04926A	.04937	(20.26)	- 26	----	----	41	UNCH	.04980B	.04356A
JAN21	0.04926		.04926	.04912A	.04922	(20.32)	- 26	----	8	48 +	8	.04968B	.04544A
FEB21	0.04935		.04938B	.04894	.04906	(20.38)	- 25	----	4700	6095 +	4153	.04956B	.04276A
MAR21	----		----	.04878A	.04855	(20.60)	- 26	----	----	8	UNCH	.04882	.04315A
JUN21									0	56326	150339 +	9953	
TOTAL MEX PESO FUT									0	56326	150339 +	9953	
SHEKEL FUTURE	0.30228B		----	----	0.30248	(3.30600)	+ 85	----	----	6	UNCH	.30228B	.28704
DEC20	----								0	0	6		
TOTAL SHEKEL FUTURE									0	0	6		



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

Table containing call option data for Brazilian Real, Russian Ruble, Mexican Peso, and Israeli Shekel. Columns include Strike, Open Range, High, Low, Closing Range, Sett. Price & Pt. Chge., Delta, Exer Cises, Volume Trades Cleared, Open Interest, and Contract High/Low.

** 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**

Table containing put option data for Brazilian Real, Russian Ruble, Mexican Peso, and Israeli Shekel. Columns include Strike, Open Range, High, Low, Closing Range, Sett. Price & Pt. Chge., Delta, Exer Cises, Volume Trades Cleared, Open Interest, and Contract High/Low.

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475	----	----	----	----								10	UNCH	47.00B	1.20A
480	----	----	----	----								30	UNCH	51.30B	.80A
485	----	----	----	----								2	UNCH	55.70B	.60A
TOTAL												2			
JAN21		(FUTURES SETT.	.049370	-	26.0)						175	-	1	
400	----	----	----	----								5	UNCH	6.00B	1.80A
425	----	----	----	----								18	UNCH	12.80B	1.30A
435	----	----	----	----								224	UNCH	17.00B	1.70A
440	----	----	----	----								19	UNCH	19.50B	1.50A
445	----	----	----	----								23	UNCH	22.30B	1.50A
450	----	----	----	----								25	UNCH	25.50B	1.40A
455	----	----	----	----								168	UNCH	29.00B	1.60A
470	----	----	----	----								2	UNCH	41.00B	2.70A
480	----	----	----	----								8	UNCH	49.60B	4.70A
490	----	----	----	----								7	UNCH	58.60B	7.60A
TOTAL												0			
FFB21		(FUTURES SETT.	.049220	-	26.0)						499			
420	----	----	----	----								20	UNCH	17.50B	1.80A
440	----	----	----	----								5	UNCH	27.30B	1.80A
TOTAL												0			
MAR21		(FUTURES SETT.	.049060	-	25.0)						25			
425	----	----	----	----								2	UNCH	15.50B	2.70A
450	----	----	----	----								26	UNCH	27.80B	3.40A
TOTAL												0			
APR21		(FUTURES SETT.	.00)	-)						28			
425	----	----	----	----								4	UNCH	12.60B	2.80A
TOTAL												0			

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