

FINAL

PG37

BULLETIN #123@

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

Wed, Jun 27, 2018

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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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
BRAZIL RL FUT	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31
BRAZIL RL OPT	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31
WKBR-1R-C	06/01	07/06											
WKBR-2R-C	06/08	07/13											
WKBR-3R-C	06/15	07/20											
WKBR-4R-C	06/22	07/27											
RUS RUBLE FUT	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17
RUS RUBLE OPT	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17
S AFR RAND FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17
S AFR RAND OPT	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07
WKRA-1N-C	06/01												
WKRA-2N-C		07/13											
WKRA-3N-C	06/15	07/20											
WKRA-4N-C	06/22	07/27											
WKRA-5N-C	06/29												
MEX PESO FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17
MEX PESO OPT	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07
WKMP-1P-C	06/01												
WKMP-2P-C		07/13											
WKMP-3P-C	06/15	07/20											
WKMP-4P-C	06/22	07/27											
WKMP-5P-C	06/29												
ISRAELI SHEKEL FUT	06/18			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: WED, JUN 27													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5							
		JUN18	JUL18	JUN18	JUL18	JUN18	JUL18	JUN18	JUL18	JUN18	JUL18	JUN18	JUL18
1R	JUN18	16.5-41.5	15.0-41.5	15.0-41.5	15.0-41.5	15.0-41.5	15.0-41.5						
	JUL18	15.5-41.0	15.5-41.0	15.5-41.0	15.5-41.0	15.5-41.0	15.5-41.0						
1N	JUN18	47.5-105.0		47.5-105.0	47.5-105.0	47.5-105.0	47.5-105.0						
	JUL18		45.0-105.0	45.0-105.0	45.0-105.0	45.0-105.0	45.0-105.0						
1M	JUN18	37.5-65.5		35.0-63.0	35.0-62.5	35.0-62.5	35.0-62.5						
	JUL18		35.0-62.0	35.0-62.0	36.5-62.0								
IS1	JUN18		258.0-319.0	255.0-319.0	255.0-319.0	255.0-319.0	255.0-319.0						
	JUL18		255.0-319.0	255.0-319.0	255.0-319.0	255.0-319.0	255.0-319.0						

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
		GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT		HIGH	LOW
BRAZIL RL FUT													
JUL18		0.2625	.26380	.25790A	.25835	(3.8707)	- 555	2106	11788	6919 -	5575	.30400	.25145
AUG18		0.2618	.26300	.25715A	.25755	(3.8827)	- 565	2106	9959	39783 +	7383	.27075B	.25100A
SEP18		0.2607	.26195B	.25635A	.25675	(3.8948)	- 555	----	213	4822 +	86	.27590B	.25000
OCT18		----	----	----	.25625	(3.9024)	- 555	----	----	3	UNCH	----	----
DEC18		----	----	----	.25490	(3.9231)	- 565	----	----	3	UNCH	.48340B	.25410
JAN19		----	----	----	.25425	(3.9331)	- 565	----	----	50	UNCH	----	.29575A
TOTAL	BRAZIL RL FUT							4212	21960	51580 +	1894		
RUS RUBLE FUT													
SEP18		0.01570	.01576	.01564	0.015690	(63.7349)	- 3	----	2972	19822 +	55	.01752B	.01514A
DEC18		----	.01562B	.01551A	0.015550	(64.3087)	- 3	----	----	5	UNCH	.01706B	.01503A
								0	2972	19827 +	55		
S AFR RAND FUT													
SEP18		0.07305	.07312B	*.07095	.07122	(14.0410)	- 1925	----	1873	6943 +	10	.08413B	.07095
TOTAL	S AFR RAND FUT							0	1873	6943 +	10		
SEP18		0.04944	.04962	.04878	.04889	(20.45)	- 68	2661	66688	143394 -	7018	.05444B	.04697
DEC18		0.04873	.04888	.04810A	.04819	(20.75)	- 67	----	101	95 +	6	.05312B	.04678A
								2661	66789	143489 -	7012		




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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			(FUTURES	SETT.	.049380	-	69.0)							
JUL18	MEX PESO CALL		----	----	----	----	12.40-	530	.707	----	214	UNCH	26.30B	5.70A
480	----		----	----	----	----	6.50-	400	.480	----	10	UNCH	27.80B	3.00A
490	----		----	----	----	----	4.40-	310	.364	----	21	UNCH	24.80B	2.20A
495	----		----	----	----	----	2.90-	210	.261	----	9	UNCH	22.20B	1.60A
500	----		----	----	----	----	1.80-	150	.175	----	1	UNCH	24.80B	1.40A
505	----		----	----	----	----	1.00-	120	.106	----	16	UNCH	29.20B	1.20
510	----		----	----	----	----	.60-	90	.066	----	15	UNCH	27.00B	1.20A
515	----		----	----	----	----	.40-	70	.043	----	10	UNCH	29.50B	1.80A
520	----		----	----	----	----	.30-	50	.031	----	1	UNCH	26.40B	.50
525	----		----	----	----	----	.10	UNCH	.000	----	42	UNCH	11.40B	2.00A
560	----		----	----	----	----				0	339			
TOTAL														
AUG18	MEX PESO CALL		(FUTURES	SETT.	.00)									
475	----		----	----	----	----	19.10-	510	.708	----	200	UNCH	31.00B	10.50A
480	----		----	----	----	----	15.70-	470	.642	----	200	UNCH	27.90B	8.40A
490	----		----	----	----	----	10.00-	380	.493	----	1	UNCH	20.90B	5.30A
525	----		----	----	----	----	1.10-	90	.090	----	403	UNCH	22.70B	1.90A
TOTAL										0	804			
SEP18	MEX PESO CALL		(FUTURES	SETT.	.048890	-	68.0)							
480	----		----	----	----	----	18.60-	450	.616	----	2	UNCH	29.70B	11.10A
505	----		----	----	----	----	6.90-	260	.327	----	10	UNCH	14.30B	4.00A
510	----		----	----	----	----	5.40-	220	.274	----	3	UNCH	33.70B	3.10A
520	----		----	----	----	----	3.20+	NEW	.183	5	5 +	5	27.70B	3.00A
530	----		----	----	----	----	1.70-	100	.111	----	10	UNCH	26.60B	2.50A
TOTAL										5	30 +	5		

** 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-2P-P													
JUL18	WKMP-2P-P		(FUTURES SETT.			.00)							
480	----		----	----	----		4.40+	190	.318	----	50	UNCH	12.50B 2.70A
TOTAL										0	50		
MEX PESO PUT													
JUL18	MEX PESO PUT		(FUTURES SETT.			.049380 - 69.0)							
450	----		----	----	----		.10	UNCH	.011	----	30	UNCH	10.00B 1.50
455	----		----	----	----		.20	UNCH	.021	----	10	UNCH	11.20B 1.70A
460	----		----	----	----		.40+	10	.042	----	32	UNCH	12.50B .50
465	----		----	----	----		.80+	30	.080	----	51	UNCH	14.00B 1.50A
470	----		----	----	----		1.30+	50	.126	----	135	UNCH	15.60B 1.50A
475	----		----	----	----		2.20+	100	.199	----	35	UNCH	17.30B 1.40A
480	----		----	----	----		3.50+	150	.292	----	299	UNCH	19.30B 2.00A
485	----		----	----	----		5.30+	210	.401	----	7	UNCH	21.40B 2.70A
490	----		----	----	----		7.60+	280	.519	----	75	UNCH	22.80B 2.80A
495	----		----	----	----		10.50+	370	.635	----	180	UNCH	25.00B 3.40A
500	----		----	----	----		14.00+	470	.738	----	11	UNCH	27.10B 4.00A
510	----		----	----	----		22.10+	560	.893	----	10	UNCH	19.00B 5.60A
515	----		----	----	----		26.70+	590	.933	----	20	UNCH	29.80B 6.70A
520	----		----	----	----		31.50+	610	.956	----	2	UNCH	42.40 7.40
TOTAL										0	897		
AUG18													
440	MEX PESO PUT		(FUTURES SETT.			.00)							
465	----		----	----	----		.50+	20	.038	----	20	UNCH	4.80B 2.10A
475	----		----	----	----		2.90+	100	.181	----	4	UNCH	8.80B 1.70A
480	----		----	----	----		5.20+	160	.291	----	208	UNCH	13.10B 3.00A
485	----		----	----	----		6.80+	200	.357	----	268	UNCH	15.90B 3.10A
495	----		----	----	----		8.80+	250	.430	----	3	UNCH	19.20B 3.50A
TOTAL							13.80+	350	.582	----	46	UNCH	21.00B 4.40A
TOTAL										0	549		
SEP18													
475	MEX PESO PUT		(FUTURES SETT.			.048890 - 68.0)							
480	----		----	----	----		7.90+	190	.329	----	2	UNCH	15.40B 3.50A
TOTAL							9.70+	230	.383	----	35	UNCH	18.20B 4.00A
TOTAL										0	37		

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