

PRELIMINARY

PG37

BULLETIN #148@

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

Wed, Aug 03, 2016

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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:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
BRAZIL RL FUT	07/29	08/31	09/30	10/31	11/30	12/30	01/31	02/24	03/31	04/28	05/31	06/30	07/31
BRAZIL RL OPT	07/29	08/31	09/30	10/31	11/30	12/30	01/31	02/24	03/31	04/28	05/31	06/30	07/31
WKBR-1R-C	08/05	09/02											
WKBR-2R-C	08/12												
WKBR-3R-C	08/19												
WKBR-4R-C	08/26												
RUS RUBLE FUT	08/15	09/15	10/17	11/15	12/15	01/17	02/15	03/15	04/17	05/15	06/15	07/17	08/15
RUS RUBLE OPT	08/15	09/15	10/17	11/15	12/15	01/17	02/15	03/15	04/17	05/15	06/15	07/17	
S AFR RAND FUT	08/15	09/19	10/17	11/14	12/19	01/13	02/13	03/13	04/17	05/15	06/19	07/17	08/14
S AFR RAND OPT	08/05	09/09	10/07	11/04	12/09	01/06	02/03	03/03	04/07	05/05	06/09	07/07	
WKRA-1N-C		09/02											
WKRA-2N-C	08/12												
WKRA-3N-C	08/19												
WKRA-4N-C	08/26												
MEX PESO FUT	08/15	09/19	10/17	11/14	12/19	01/13	02/13	03/13	04/17	05/15	06/19	07/17	08/14
MEX PESO OPT	08/05	09/09	10/07	11/04	12/09	01/06	02/03	03/03	04/07	05/05	06/09	07/07	
WKMP-1P-C		09/02											
WKMP-2P-C	08/12												
WKMP-3P-C	08/19												
WKMP-4P-C	08/26												
ISRAELI SHEKEL FUT		09/19			12/19			03/13			06/19		


EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03					
1R	AUG16	WEEK 1 11.5-41.0	WEEK 2 11.5-41.0	WEEK 3 11.5-41.0	WEEK 4 11.5-41.0
	SEP16	12.5-40.5			
1N	AUG16		37.5-92.5	37.5-92.5	37.5-92.5
	SEP16	37.5-92.5			
1M	AUG16		40.5-67.0	40.5-66.5	40.5-66.0
	SEP16	40.5-65.5			
1S1	AUG16		232.0-290.0	232.0-290.0	232.0-290.0
	SEP16	232.0-290.0			

AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
OR 12.0-41.0	11.5-41.0	12.5-40.5	13.0-40.0	12.5-40.0	15.0-39.5	15.0-39.5	15.0-39.0	14.5-39.0	15.5-38.5	15.0-38.5	17.0-38.0	17.5-38.0
UO 5.2-22.0	5.0-22.0	5.0-21.7	5.0-21.7	4.7-21.5	4.7-21.5	5.5-21.5	6.7-21.2	7.5-21.2	7.5-21.0	7.7-21.0	7.5-21.0	
RO 37.5-95.0	37.5-92.5	35.0-92.5	35.0-90.0	35.0-90.0	35.0-90.0	37.5-90.0	37.5-90.0	40.0-87.5	37.5-87.5	40.0-87.5	45.0-87.5	
MO 39.0-72.0	39.0-71.5	38.5-71.0	38.5-71.0	38.5-70.5	38.5-68.5	38.5-68.5	39.0-68.5	38.5-68.0	38.5-66.0	38.5-65.5	38.5-64.0	
IL0232.0-290.0	232.0-290.0	233.0-290.0	233.0-290.0	233.0-290.0			238.0-291.0			239.0-286.0		

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW			
BRAZIL RL FUT													
SEP16	0.3036	.30595B	.30110	.30515	(	3.2771)	150	762	23977 +	148	.30800	.26100	
OCT16	0.2992	#.30295	.29920	.30245	(	3.3063)	140	238	167 +	165	.30295	.29615A	
DEC16	----	.29660B	.29365A	.29725	(	3.3642)	155	----	30	UNCH	.46320B	.24700	
TOTAL BRAZIL RL FUT							0	1000	24174 +	313			
RUS RUBLE FUT													
SEP16	0.01480	.01494B	.01475A	0.014910	(	67.0691)	9	1284	25309 -	1501	.01571B	.01119A	
OCT16	----	----	----	0.014790	(	67.6133)	8	----	1750	UNCH	----	----	
NOV16	----	----	----	0.014690	(	68.0735)	8	----	3483	UNCH	----	----	
DEC16	----	.01456B	----	0.014585	(	68.5636)	7	----	831	UNCH	.03000	.01359A	
SEP17	----	----	----	0.013750	(	72.7273)	5	----	426	UNCH	----	----	
TOTAL RUS RUBLE FUT							1420	1284	31799 -	1501			
S AFR RAND FUT													
SEP16	0.07072	.07122B	.07045	.07075	(	14.1343)	50	408	5188 +	86	.07188	.05973A	
DEC16	----	.07002B	----	.06952	(	14.3843)	75	----	1	UNCH	.07060B	.06195A	
							0	408	5189 +	86			
MEX PESO FUT													
SEP16	0.05252	.05272	.05238	.05255	(	19.03)	2	34569	98751 +	2365	.06150B	.05081	
DEC16	0.05196	.05222B	.05190A	.05205	(	19.21)	2	19	31799 -	1	.05698B	.05050A	
							0	34588	130550 +	2364			




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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													
AUG16													
515													
520													
525													
530													
535													
540													
545													
550													
555													
585													
TOTAL										0	364		
SEP16	MEX PESO CALL		(FUTURES SETT.		.052550 +	2.0 )							
520							11.50	UNCH	.611		15	UNCH	30.90B 11.10A
530							6.00	UNCH	.417	50	22 + 20	23.60B 5.10	
535							4.10	UNCH	.321		50	UNCH	20.20B 3.90A
540							2.70	UNCH	.235		20	UNCH	17.60B 2.50A
545							1.70N	1.80+	.168		74	UNCH	15.00B 1.90A
550							1.10N	1.10	.112		50	UNCH	12.40B 1.30A
555							0.70N	.70	.075		1444	UNCH	10.10B .60A
560							0.50N	.50	.054		45	UNCH	8.10B .70A
570							0.20N	.20	.023		40	UNCH	5.00B .50A
TOTAL										50	1760 + 20		
OCT16	MEX PESO CALL		(FUTURES SETT.		.00)								
540							3.40N	3.50+	10	.234	4	UNCH	12.80B 3.70A
545							2.40N	2.40	UNCH	.176	90	UNCH	10.30B 2.60A
TOTAL										0	94		

\*\* 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													
AUG16													
500													
520													
525													
530													
535													
545													
TOTAL										0	180		
SEP16	MEX PESO PUT		(FUTURES SETT.		.052550 +	2.0 )							
495							1.20N	1.10-	10	.091	52 + 1	8.40B .90A	
500							1.70N	1.60-	10	.128	UNCH	9.80B 1.30A	
505							2.40N	2.30-	10	.175	57 + 3	11.30B 1.70A	
510							3.40N	3.20-	20	.233	32	UNCH	13.10B 2.40A
515							4.60N	4.40-	20	.304	12 - 3	15.20B 3.10A	
520							6.20N	6.00-	20	.388	37	UNCH	17.60B 4.00A
525							8.20N	8.00-	20	.482	71	UNCH	20.10B 5.00
530							10.70N	10.50-	20	.582	14	UNCH	23.10B 6.40A
535							13.80N	13.60-	20	.678	1	UNCH	26.00B 8.10A
540							17.40N	17.20-	20	.764	2	UNCH	29.30B 9.90A
TOTAL										10	330 + 1		
OCT16	MEX PESO PUT		(FUTURES SETT.		.00)								
525							13.40N	13.30-	10	.555	32	UNCH	13.70B 9.10A
540							23.10N	22.90-	20	.765	10	UNCH	23.10B 15.10A
TOTAL										0	42		

\*\* 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.\*\*