



CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG37 BULLETIN #101@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Fri, May 26, 2017 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:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18
BRAZIL RL FUT	04/28	05/31	06/30	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30
BRAZIL RL OPT	04/28	05/31	06/30	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30
WKBR-1R-C	05/05	06/02											
WKBR-2R-C	05/12	06/09											
WKBR-3R-C	05/19	06/16											
WKBR-4R-C	05/26	06/23											
RUS RUBLE FUT	05/15	06/15	07/17	08/15	09/15	10/16	11/15	12/15	01/16	02/15	03/15	04/16	05/15
RUS RUBLE OPT	05/15	06/15	07/17	08/15	09/15	10/16	11/15	12/15	01/16	02/15	03/15	04/16	05/15
S AFR RAND FUT	05/15	06/19	07/17	08/14	09/18	10/16	11/13	12/18	01/12	02/16	03/19	04/16	05/14
S AFR RAND OPT	05/05	06/09	07/07	08/04	09/08	10/06	11/03	12/08	01/05	02/09	03/09	04/06	05/04
WKRA-1N-C		06/02											
WKRA-2N-C	05/12												
WKRA-3N-C	05/19	06/16											
WKRA-4N-C	05/26	06/23											
WKRA-5N-C		06/30											
MEX PESO FUT	05/15	06/19	07/17	08/14	09/18	10/16	11/13	12/18	01/12	02/16	03/19	04/16	05/14
MEX PESO OPT	05/05	06/09	07/07	08/04	09/08	10/06	11/03	12/08	01/05	02/09	03/09	04/06	05/04
WKMP-1P-C		06/02											
WKMP-2P-C	05/12												
WKMP-3P-C	05/19	06/16											
WKMP-4P-C	05/26	06/23											
WKMP-5P-C		06/30											
ISRAELI SHEKEL FUT		06/19			09/18			12/18			03/19		

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
1R	MAY17	21.0-42.0	21.0-42.0	19.0-42.5	19.0-42.5	
	JUN17	19.0-42.0	19.0-42.0	19.0-42.0	19.0-42.0	
1N	MAY17		50.0-100.0	50.0-100.0	50.0-100.0	
	JUN17	50.0-100.0		50.0-100.0	50.0-100.0	50.0-100.0
1M	MAY17		39.5-65.5	39.5-65.5	39.5-66.5	
	JUN17	39.5-66.5		39.0-65.5	40.5-65.5	41.0-65.5
IS1	MAY17		252.0-300.0	252.0-300.0	252.0-300.0	
	JUN17	252.0-301.0		253.0-302.0	253.0-302.0	253.0-302.0

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18
OR	15.5-42.5	15.0-42.5	17.0-42.0	17.0-42.0	17.0-41.5	16.5-41.5	16.5-41.5	16.5-41.0	18.0-41.0	18.5-41.0	18.5-40.5	18.0-40.5	18.0-40.5
UO	7.5-24.0	7.7-24.0	7.5-23.7	7.7-23.7	8.0-23.5	7.7-23.5	8.0-23.5	8.7-23.2	9.2-23.2	9.5-23.2	9.7-23.0	9.7-23.0	10.0-23.0
RO	37.5-100.0	40.0-100.0	45.0-100.0	42.5-97.5	45.0-97.5	45.0-97.5	45.0-97.5	45.0-97.5	47.5-97.5	47.5-97.5	47.5-95.0	47.5-95.0	50.0-92.5
MO	32.5-66.0	32.5-66.5	32.0-65.5	32.0-65.5	32.0-65.5	31.0-65.0	31.0-65.0	31.0-65.0	30.5-63.5	33.5-63.5	36.0-63.5	37.0-63.0	37.0-63.0
IL0239.0-299.	239.0-301.	239.0-301.	239.0-302.	253.0-302.	239.0-302.	254.0-303.		241.0-303.			253.0-304.		

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

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
BRAZIL RL FUT										
JUN17	0.3033	.30705	.30240A	.30585 (3.2696) +	205	3000	18522 -	1244	.32250	.29170
JUL17	0.3039	.30570	.30300	.30370 (3.2927) +	195	3000	11717 +	3171	.35210B	.21410A
SEP17	----	.29830B	----	.29965 (3.3372) +	185	851	880 +	747	.31390B	.28910A
TOTAL BRAZIL RL FUT						6000	31119 +	2674		
RUS RUBLE FUT										
JUN17	0.01755	.01763	.01747A	0.017585 (56.8666) +	7	223	34169 -	143	.01779	.01473A
SEP17	0.01714	.01725B	.01714	0.017250 (57.9710) +	6	4	1020 +	2	.01738B	.01539A
DEC17	----	----	----	0.016955 (58.9797) +	6	----	500	UNCH	.01678B	.01657A
JAN18	----	----	----	0.016860 (59.3120) +	5	----	1	UNCH	.01611	.01611
MAR18	----	----	----	0.016700 (59.8802) +	6	----	246	UNCH	----	----
TOTAL RUS RUBLE FUT						223	35936 -	141		
S AFR RAND FUT										
JUN17	0.07685	.07772	.07670	.07760 (12.8866) +	650	847	8696 -	97	.08008	.06880A
SEP17	0.07657	.07657	.07575A	.07642 (13.0856) +	625	33	2899 +	25	.07880B	.06993A
DEC17	----	----	----	.07532 (13.2767) +	625	----	6000	UNCH	----	----
TOTAL S AFR RAND FUT						0	17595 -	72		
MEX PESO FUT										
JUN17	0.05389	.05410	.05379	.05391 (18.55) +	17	34126	197989 +	3797	.05432	.04428A
JUL17	----	.05380B	----	.05366 (18.64) +	17	----	8	UNCH	.05402B	.05199
SEP17	0.05309	.05330B	.05301A	.05312 (18.83) +	17	12	25246 +	8	.05352B	.04392A
DEC17	----	.05220B	----	.05234 (19.11) +	16	----	24	UNCH	.05295	.04580
TOTAL MEX PESO FUT						0	223267 +	3805		



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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-1P-C													
JUN17	WKMP-1P-C		(FUTURES SETT. .00)										
530	----	----	----	----	----	10.30+	110	.818	----	----	20	UNCH	5.90B 2.10A
TOTAL										0	20		
WKMP-4P-C													
MAY17	WKMP-4P-C		(FUTURES SETT. .00)										
530	----	----	----	----	----	9.10+	140	1.000	20	----	20	6.70B	1.70A
TOTAL										0	0	20	
MEX PESO CALL													
JUN17	MEX PESO CALL		(FUTURES SETT. .053910 + 17.0)										
440	----	----	97.40N	----	----	99.10+	170	1.000	----	----	2	UNCH	88.00B 21.50A
445	----	----	92.40N	----	----	94.10+	170	1.000	----	----	2	UNCH	83.30B 18.70A
485	----	----	52.50N	----	----	54.20+	170	.994	----	----	2	UNCH	55.80B 5.00A
490	----	----	47.50N	----	----	49.20+	170	.989	----	----	2	UNCH	51.90B 4.20A
500	----	----	37.70N	----	----	39.30+	160	.978	----	----	48	UNCH	44.30B 4.30
505	----	----	32.80N	----	----	34.40+	160	.967	----	----	14	UNCH	40.50B 3.90A
510	----	----	28.00N	----	----	29.50+	150	.954	----	----	38	UNCH	36.90B 2.50
520	----	----	18.70N	----	----	20.10+	140	.881	----	----	6	UNCH	30.00B 2.50A
525	----	----	14.40N	----	----	15.90+	150	.815	----	----	61	UNCH	26.80B 2.40A
530	----	----	10.50N	----	----	11.80+	130	.728	----	----	4	UNCH	23.70B 2.60A
535	----	----	7.20N	----	----	8.20+	100	.617	----	1	59	1	20.80B 2.00A
540	----	----	4.50N	----	----	5.10+	60	.478	----	----	29	UNCH	16.50B 1.10A
545	----	----	2.50N	----	----	2.70+	20	.321	----	----	40	UNCH	14.30B 1.70A
550	----	----	1.20N	----	----	1.20	UNCH	.177	----	----	158	UNCH	12.20B .80
560	----	----	0.10N	----	----	.10	UNCH	.021	----	----	5	UNCH	9.10B 2.40A
TOTAL										1	470	1	
JUL17 MEX PESO CALL													
500	----	----	31.50N	----	----	33.00+	150	.874	----	----	290	UNCH	40.70B 4.30
520	----	----	15.80N	----	----	16.60+	80	.680	----	----	2	UNCH	27.30B 2.60A
530	----	----	9.90N	----	----	10.00+	10	.529	----	----	3	UNCH	21.50B 2.80A
540	----	----	5.50N	----	----	5.30-	20	.354	----	6	6	3	15.10B 2.60A
545	----	----	4.00N	----	----	3.70-	30	.273	----	----	3	UNCH	13.10B 2.30A
TOTAL										6	304	3	
SEP17 MEX PESO CALL													
470	----	----	60.60N	----	----	62.10+	150	.942	----	----	1	UNCH	54.10B 10.30A
500	----	----	34.00N	----	----	35.30+	130	.811	----	----	2	UNCH	32.70B 7.00A
525	----	----	17.40N	----	----	18.30+	90	.579	----	----	10	UNCH	24.80B 3.50A
530	----	----	14.90N	----	----	15.70+	80	.526	----	----	2	UNCH	22.30B 3.40A
545	----	----	8.80N	----	----	9.40+	60	.372	----	----	10	UNCH	15.60B 2.90A
TOTAL										0	25		
OCT17 MEX PESO CALL													
475	----	----	50.30N	----	----	51.60+	130	.866	----	----	30	UNCH	46.60B 10.20A
TOTAL										0	30		
NOV17 MEX PESO CALL													
515	----	----	21.30N	----	----	22.20+	90	.591	----	----	21	UNCH	11.40B 8.30A
TOTAL										0	21		

** 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-1P-P													
JUN17	WKMP-1P-P		(FUTURES SETT. .00)										
525	----	----	----	----	----	.60-	30	.092	----	----	20	UNCH	9.90B 1.60A
TOTAL										0	20		
WKMP-4P-P													
MAY17	WKMP-4P-P		(FUTURES SETT. .00)										
530	----	----	----	----	----	CAB	----	----	----	----	20	8.40B	1.00A
TOTAL										0	0	20	
MEX PESO PUT													
JUN17	MEX PESO PUT		(FUTURES SETT. .053910 + 17.0)										
445	----	----	----	----	----	CAB	----	----	----	----	10	UNCH	19.10B .80A
460	----	----	----	----	----	CAB	----	.000	----	----	14	UNCH	26.10B 1.00
465	----	----	----	----	----	.10+	10	.000	----	----	9	UNCH	29.30B 3.50A
470	----	----	----	----	----	.10+	10	.000	----	----	15	UNCH	32.60B 1.60
485	----	----	0.10N	----	----	.10	UNCH	.005	----	----	4	UNCH	41.70B 2.60A
490	----	----	0.20N	----	----	.10-	10	.010	----	----	18	UNCH	43.60B 3.30A
495	----	----	0.20N	----	----	.20	UNCH	.019	----	----	3	UNCH	47.30B 1.70
500	----	----	0.30N	----	----	.20-	10	.021	----	----	53	UNCH	51.10B 2.00
505	----	----	0.40N	----	----	.30-	10	.032	----	----	63	UNCH	55.00B .30
510	----	----	0.60N	----	----	.40-	20	.045	----	----	59	UNCH	58.70B 1.50
515	----	----	0.90N	----	----	.60-	30	.069	----	----	7	UNCH	63.00B .80
520	----	----	1.30N	----	----	1.10-	20	.118	----	----	1	UNCH	56.20B 1.10A
525	----	----	2.00N	----	----	1.80-	20	.184	----	----	67	UNCH	52.80B 1.60A
530	----	----	3.10N	----	----	2.80-	30	.271	----	----	2	UNCH	56.70B 2.30A
540	----	----	7.10N	----	----	6.00-	110	.521	----	----	4	UNCH	64.50B 5.00A
TOTAL										0	329		
JUL17 MEX PESO PUT													
465	----	----	0.20N	----	----	.30+	10	.020	----	----	30	UNCH	34.60B 5.60A
495	----	----	1.50N	----	----	1.40-	10	.095	----	----	2	UNCH	52.60B 4.70A
500	----	----	2.10N	----	----	1.90-	20	.125	----	----	3	UNCH	56.50B 3.00
505	----	----	2.80N	----	----	2.50-	30	.160	----	----	5	UNCH	60.00B 4.70A
510	----	----	3.70N	----	----	3.20-	50	.202	----	----	5	UNCH	64.20B 3.90A
TOTAL										0	45		
AUG17 MEX PESO PUT													
460	----	----	0.30N	----	----	.30	UNCH	.020	----	----	2	UNCH	32.30B 7.60A
500	----	----	3.10N	----	----	3.20+	10	.166	----	----	15	UNCH	47.50B 6.50
TOTAL										0	17		
SEP17 MEX PESO PUT													
445	----	----	0.70N	----	----	.60-	10	.028	----	----	18	UNCH	24.70B 6.60
450	----	----	0.70N	----	----	.60-	10	.030	----	----	19	UNCH	27.50B 7.50
TOTAL										0	37		
OCT17 MEX PESO PUT													
440	----	----	1.00N	----	----	.90-	10	.039	----	----	18	UNCH	24.20B 7.60A
445	----	----	1.20N	----	----	1.10-	10	.047	----	----	39	UNCH	26.10B 8.60A
470	----	----	3.10N	----	----	2.90-	20	.115	----	----	30	UNCH	37.10B 14.60A
TOTAL										0	87		
MAY18 MEX PESO PUT													
500	----	----	20.80N	----	----	20.20-	60	.421	----	----	5	UNCH	30.00 30.00
TOTAL										0	5		

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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
MEX PESO CALL	MEXICAN PESO OPTIONS					
JUN17 MO	490	----	----	----	----	2
TOTALS		0	0	0	0	2
WKMP-4P-C	MEXICAN PESO WK4 OPTIONS					
MAY17 4M	530	----	----	----	20	20
TOTALS		0	0	0	20	20