



CME Group, Inc.

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

Customer Service: (312) 930-1000

FINAL

PG37 BULLETIN #140@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Mon, Jul 24, 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:        | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | MAY18 | JUN18 | JUL18 |
|--------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| BRAZIL RL FUT      | 06/30 | 07/31 | 08/31 | 09/29 | 10/31 | 11/30 | 12/29 | 01/31 | 02/28 | 03/29 | 04/30 | 05/30 | 06/29 |
| BRAZIL RL OPT      | 06/30 | 07/31 | 08/31 | 09/29 | 10/31 | 11/30 | 12/29 | 01/31 | 02/28 | 03/29 | 04/30 | 05/30 | 06/29 |
| WKBR-1R-C          | 07/07 | 08/04 |       |       |       |       |       |       |       |       |       |       |       |
| WKBR-2R-C          | 07/14 | 08/11 |       |       |       |       |       |       |       |       |       |       |       |
| WKBR-3R-C          | 07/21 | 08/18 |       |       |       |       |       |       |       |       |       |       |       |
| WKBR-4R-C          | 07/28 |       |       |       |       |       |       |       |       |       |       |       |       |
| RUS RUBLE FUT      | 07/17 | 08/15 | 09/15 | 10/16 | 11/15 | 12/15 | 01/16 | 02/15 | 03/15 | 04/16 | 05/15 | 06/15 | 07/16 |
| RUS RUBLE OPT      | 07/17 | 08/15 | 09/15 | 10/16 | 11/15 | 12/15 | 01/16 | 02/15 | 03/15 | 04/16 | 05/15 | 06/15 | 07/16 |
| S AFR RAND FUT     | 07/17 | 08/14 | 09/18 | 10/16 | 11/13 | 12/18 | 01/12 | 02/16 | 03/19 | 04/16 | 05/14 | 06/18 | 07/16 |
| S AFR RAND OPT     | 07/07 | 08/04 | 09/08 | 10/06 | 11/03 | 12/08 | 01/05 | 02/09 | 03/09 | 04/06 | 05/04 | 06/08 | 07/06 |
| WKRA-2N-C          | 07/14 | 08/11 |       |       |       |       |       |       |       |       |       |       |       |
| WKRA-3N-C          | 07/21 | 08/18 |       |       |       |       |       |       |       |       |       |       |       |
| WKRA-4N-C          | 07/28 | 08/25 |       |       |       |       |       |       |       |       |       |       |       |
| MEX PESO FUT       | 07/17 | 08/14 | 09/18 | 10/16 | 11/13 | 12/18 | 01/12 | 02/16 | 03/19 | 04/16 | 05/14 | 06/18 | 07/16 |
| MEX PESO OPT       | 07/07 | 08/04 | 09/08 | 10/06 | 11/03 | 12/08 | 01/05 | 02/09 | 03/09 | 04/06 | 05/04 | 06/08 | 07/06 |
| WKMP-2P-C          | 07/14 | 08/11 |       |       |       |       |       |       |       |       |       |       |       |
| WKMP-3P-C          | 07/21 | 08/18 |       |       |       |       |       |       |       |       |       |       |       |
| WKMP-4P-C          | 07/28 | 08/25 |       |       |       |       |       |       |       |       |       |       |       |
| ISRAELI SHEKEL FUT |       |       | 09/18 |       |       | 12/18 |       |       | 03/19 |       |       | 06/18 |       |

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

|                | JUL17       | AUG17       | SEP17       | OCT17       | NOV17       | DEC17       | JAN18     | FEB18     | MAR18       | APR18     | MAY18     | JUN18       | JUL18     |
|----------------|-------------|-------------|-------------|-------------|-------------|-------------|-----------|-----------|-------------|-----------|-----------|-------------|-----------|
| 1R             | 19.5-42.0   | 19.5-42.0   | 19.5-42.0   | 19.5-42.0   | 19.5-42.0   | 19.5-42.0   | 19.5-42.5 |           |             |           |           |             |           |
| 1N             | 50.0-97.5   | 50.0-97.5   | 50.0-97.5   | 50.0-97.5   | 50.0-97.5   | 50.0-97.5   |           |           |             |           |           |             |           |
| 1M             | 40.5-68.0   | 41.5-69.0   | 41.5-69.0   | 41.5-69.0   | 41.5-69.0   | 41.5-69.0   |           |           |             |           |           |             |           |
| IS1            | 253.0-309.0 | 253.0-309.0 | 253.0-309.0 | 253.0-309.0 | 253.0-309.0 | 253.0-309.0 |           |           |             |           |           |             |           |
| OR             | 17.0-42.0   | 17.0-42.5   | 17.0-42.0   | 16.5-41.5   | 16.5-41.5   | 16.5-41.0   | 18.0-41.0 | 18.5-41.0 | 18.5-41.0   | 18.0-40.5 | 18.0-40.5 | 18.5-40.5   | 18.5-40.5 |
| UO             | 7.5-23.7    | 7.7-23.7    | 8.0-23.7    | 7.7-23.5    | 8.0-23.5    | 8.7-23.2    | 9.2-23.2  | 9.5-23.2  | 9.5-23.0    | 9.2-23.0  | 9.2-23.0  | 9.2-22.5    | 9.2-22.2  |
| RO             | 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 | 50.0-95.0 | 47.5-95.0   | 50.0-92.5 |
| MO             | 32.0-67.5   | 32.0-69.0   | 32.0-69.0   | 31.0-68.0   | 31.0-68.0   | 31.0-68.0   | 30.5-67.0 | 33.5-67.0 | 36.0-67.0   | 37.0-66.5 | 37.0-66.5 | 40.0-66.5   | 40.0-65.5 |
| IL0239.0-309.0 | 253.0-309.0 | 239.0-309.0 | 239.0-309.0 | 254.0-310.0 | 254.0-310.0 | 241.0-310.0 |           |           | 253.0-311.0 |           |           | 262.0-312.0 |           |

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

|                      | GLOBAL OPEN | GLOBAL HIGH | GLOBAL LOW | SETT. PRICE & PT. RECIPROCAL | CHGE       | RTH VOLUME | GLOBAL VOLUME | OPEN INTEREST | CONTRACT HIGH | CONTRACT LOW    |
|----------------------|-------------|-------------|------------|------------------------------|------------|------------|---------------|---------------|---------------|-----------------|
| BRAZIL RL FUT        |             |             |            |                              |            |            |               |               |               |                 |
| AUG17                | 0.3176      | .31860      | .31685     | .31775                       | ( 3.1471)  | - 40       | 1338          | 18672 +       | 463           | .32380B .29410A |
| SEP17                | 0.3161      | .31655B     | .31490     | .31570                       | ( 3.1676)  | - 45       | 177           | 3951 +        | 157           | .32135B .28910A |
| DEC17                | ----        | ----        | ----       | .31115                       | ( 3.2139)  | - 50       | ----          | 2             | UNCH          | .45820B .30770  |
| TOTAL BRAZIL RL FUT  |             |             |            |                              |            |            | 0             | 1515          | 22625 +       | 620             |
| RUS RUBLE FUT        |             |             |            |                              |            |            |               |               |               |                 |
| SEP17                | 0.01664     | .01664      | .01642     | 0.016465                     | ( 60.7349) | - 22       | 2             | 847           | 36928 +       | 424             |
| DEC17                | ----        | ----        | .01619A    | 0.016185                     | ( 61.7856) | - 22       | ----          | 501           | UNCH          | .01678B .01595A |
| JAN18                | ----        | ----        | ----       | 0.016090                     | ( 62.1504) | - 22       | ----          | 1             | UNCH          | .01611 .01611   |
| MAR18                | ----        | ----        | .01603A    | 0.015925                     | ( 62.7943) | - 22       | ----          | 246           | UNCH          | .01610B .01598A |
| TOTAL RUS RUBLE FUT  |             |             |            |                              |            |            | 2             | 847           | 37676 +       | 424             |
| S AFR RAND FUT       |             |             |            |                              |            |            |               |               |               |                 |
| SEP17                | 0.07672     | .07687      | .07615     | .07635                       | ( 13.0976) | - 375      | 2487          | 16182 +       | 538           | .07880B .06993A |
| DEC17                | ----        | ----        | .07522A    | .07527                       | ( 13.2855) | - 375      | ----          | 4000          | UNCH          | .07570B .07163A |
| TOTAL S AFR RAND FUT |             |             |            |                              |            |            | 0             | 2487          | 20182 +       | 538             |
| MEX PESO FUT         |             |             |            |                              |            |            |               |               |               |                 |
| AUG17                | ----        | .05656B     | .05614A    | .05629                       | ( 17.77)   | - 25       | ----          | 64            | UNCH          | .05702B .05234A |
| SEP17                | 0.05619     | .05629      | .05578     | .05598                       | ( 17.86)   | - 25       | 27259         | 211523 -      | 669           | .05676 .04392A  |
| DEC17                | ----        | .05547B     | .05503A    | .05518                       | ( 18.12)   | - 25       | ----          | 75            | UNCH          | .05594B .04580  |
| TOTAL MEX PESO FUT   |             |             |            |                              |            |            | 0             | 27259         | 211662 -      | 669             |



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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<br>& PT.CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST | --CONTRACT--<br>HIGH | LOW    |        |
|---------------|------|-------|------|-----|---------|---------------------------------|--------------------------|-------|---------------|-----------------------------|------------------|----------------------|--------|--------|
| MEX PESO CALL |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| AUG17         |      |       |      |     |         | (FUTURES SETT. .056290 - 25.0 ) | 11.10-                   | 260   | .806          | ----                        | 72               | UNCH                 | 16.10B | 3.40A  |
| 550           |      |       |      |     |         |                                 | 7.30-                    | 230   | .675          | ----                        | 70               | UNCH                 | 12.10B | 2.30A  |
| 555           |      |       |      |     |         |                                 | 4.30-                    | 170   | .496          | ----                        | 10               | UNCH                 | 9.30B  | 2.60A  |
| 560           |      |       |      |     |         |                                 | 2.20-                    | 110   | .310          | ----                        | 43               | UNCH                 | 7.80B  | 1.40   |
| 565           |      |       |      |     |         |                                 | .30-                     | 40    | .060          | ----                        | 20               | UNCH                 | 5.50B  | 1.10A  |
| 575           |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL         |      |       |      |     |         |                                 |                          |       |               | 0                           | 215              |                      |        |        |
| SEP17         |      |       |      |     |         | (FUTURES SETT. .055980 - 25.0 ) | 89.80-                   | 250   | .998          | ----                        | 1                | UNCH                 | 54.10B | 10.30A |
| 470           |      |       |      |     |         |                                 | 60.10-                   | 250   | .977          | ----                        | 2                | UNCH                 | 32.70B | 7.00A  |
| 500           |      |       |      |     |         |                                 | 36.40-                   | 240   | .893          | ----                        | 10               | UNCH                 | 24.80B | 3.50A  |
| 525           |      |       |      |     |         |                                 | 31.90-                   | 230   | .863          | ----                        | 2                | UNCH                 | 22.30B | 3.40A  |
| 530           |      |       |      |     |         |                                 | 19.00-                   | 210   | .734          | ----                        | 10               | UNCH                 | 15.60B | 2.90A  |
| 545           |      |       |      |     |         |                                 | 15.10-                   | 200   | .670          | ----                        | 2                | UNCH                 | 13.70B | 3.80A  |
| 550           |      |       |      |     |         |                                 | 11.70-                   | 180   | .592          | ----                        | 10               | UNCH                 | 12.60B | 5.10A  |
| 555           |      |       |      |     |         |                                 | 8.70-                    | 160   | .504          | ----                        | 6                | UNCH                 | 12.60  | 3.70A  |
| 560           |      |       |      |     |         |                                 | 4.30-                    | 110   | .319          | ----                        | 3                | UNCH                 | 7.60B  | 3.40A  |
| 570           |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL         |      |       |      |     |         |                                 |                          |       |               | 0                           | 46               |                      |        |        |
| OCT17         |      |       |      |     |         | (FUTURES SETT. .00)             | 76.90-                   | 250   | .986          | ----                        | 30               | UNCH                 | 46.60B | 10.20A |
| 475           |      |       |      |     |         |                                 | 16.70-                   | 180   | .594          | ----                        | 50               | UNCH                 | 11.50  | 3.00A  |
| 545           |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL         |      |       |      |     |         |                                 |                          |       |               | 0                           | 80               |                      |        |        |
| NOV17         |      |       |      |     |         | (FUTURES SETT. .00)             | 39.90-                   | 220   | .847          | ----                        | 21               | UNCH                 | 11.40B | 8.30A  |
| 515           |      |       |      |     |         |                                 | 17.90-                   | 170   | .588          | ----                        | 100              | UNCH                 | 13.30  | 3.30A  |
| 545           |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL         |      |       |      |     |         |                                 |                          |       |               | 0                           | 121              |                      |        |        |

\*\* 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<br>& PT.CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST | --CONTRACT--<br>HIGH | LOW    |        |
|--------------|------|-------|------|-----|---------|---------------------------------|--------------------------|-------|---------------|-----------------------------|------------------|----------------------|--------|--------|
| MEX PESO PUT |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| AUG17        |      |       |      |     |         | (FUTURES SETT. .056290 - 25.0 ) | CAB                      | ----  | ----          | ----                        | 2                | UNCH                 | 32.30B | 7.60A  |
| 460          |      |       |      |     |         |                                 | .10+                     | 10    | .000          | ----                        | 15               | UNCH                 | 47.50B | 6.50   |
| 500          |      |       |      |     |         |                                 | .10                      | UNCH  | .005          | ----                        | 12               | UNCH                 | 39.80B | 1.00A  |
| 520          |      |       |      |     |         |                                 | .10-                     | 10    | .012          | ----                        | 20               | UNCH                 | 42.70B | 1.30A  |
| 525          |      |       |      |     |         |                                 | .20                      | UNCH  | .025          | ----                        | 66               | UNCH                 | 45.80B | .80    |
| 530          |      |       |      |     |         |                                 | .20-                     | 20    | .029          | ----                        | 3                | UNCH                 | 54.00B | .90A   |
| 535          |      |       |      |     |         |                                 | .40-                     | 10    | .058          | ----                        | 145              | UNCH                 | 19.40B | 1.70A  |
| 540          |      |       |      |     |         |                                 | 4.50+                    | 80    | .503          | ----                        | 21               | UNCH                 | 16.10B | 2.90A  |
| 560          |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL        |      |       |      |     |         |                                 |                          |       |               | 0                           | 284              |                      |        |        |
| SEP17        |      |       |      |     |         | (FUTURES SETT. .055980 - 25.0 ) | CAB                      | ----  | .000          | ----                        | 18               | UNCH                 | 24.70B | 6.60   |
| 445          |      |       |      |     |         |                                 | CAB                      | ----  | .000          | ----                        | 19               | UNCH                 | 27.50B | 7.50   |
| 450          |      |       |      |     |         |                                 | .60                      | UNCH  | .043          | ----                        | 120              | UNCH                 | 47.50B | 2.30A  |
| 510          |      |       |      |     |         |                                 | 1.20+                    | 10    | .081          | ----                        | 10               | UNCH                 | 41.10B | 3.50A  |
| 520          |      |       |      |     |         |                                 | 2.70+                    | 20    | .172          | ----                        | 104              | UNCH                 | 46.40B | 2.10   |
| 535          |      |       |      |     |         |                                 | 3.40+                    | 30    | .215          | ----                        | 1                | UNCH                 | 11.90B | 5.20A  |
| 540          |      |       |      |     |         |                                 | 5.30+                    | 50    | .329          | ----                        | 13               | UNCH                 | 17.80B | 4.70   |
| 550          |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL        |      |       |      |     |         |                                 |                          |       |               | 0                           | 285              |                      |        |        |
| OCT17        |      |       |      |     |         | (FUTURES SETT. .00)             | .10                      | UNCH  | .000          | ----                        | 18               | UNCH                 | 24.20B | 7.60A  |
| 440          |      |       |      |     |         |                                 | .10                      | UNCH  | .000          | ----                        | 39               | UNCH                 | 26.10B | 8.60A  |
| 445          |      |       |      |     |         |                                 | .10-                     | 10    | .007          | ----                        | 30               | UNCH                 | 37.10B | 14.60A |
| 470          |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL        |      |       |      |     |         |                                 |                          |       |               | 0                           | 87               |                      |        |        |
| MAY18        |      |       |      |     |         | (FUTURES SETT. .00)             | 9.00+                    | 40    | .242          | ----                        | 5                | UNCH                 | 30.00  | 30.00  |
| 500          |      |       |      |     |         |                                 |                          |       |               |                             |                  |                      |        |        |
| TOTAL        |      |       |      |     |         |                                 |                          |       |               | 0                           | 5                |                      |        |        |

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