



CME Group, Inc.

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PRELIMINARY

PG37 BULLETIN # 11@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Wed, Jan 17, 2018 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:	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19
BRAZIL RL FUT	12/28	01/31	02/28	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31
BRAZIL RL OPT	12/28	01/31	02/28	03/29	04/30	05/30	06/29	07/31	08/31	09/28	10/31	11/30	12/31
WKBR-1R-C	01/05	02/02											
WKBR-2R-C	01/12	02/09											
WKBR-3R-C	01/19												
WKBR-4R-C	01/26												
RUS RUBLE FUT	01/16	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15
RUS RUBLE OPT	01/16	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15
S AFR RAND FUT	01/12	02/16	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14
S AFR RAND OPT	01/05	02/09	03/09	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04
WKRA-1N-C		02/02											
WKRA-2N-C	01/12												
WKRA-3N-C	01/19	02/16											
WKRA-4N-C	01/26												
MEX PESO FUT	01/12	02/16	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14
MEX PESO OPT	01/05	02/09	03/09	04/06	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04
WKMP-1P-C		02/02											
WKMP-2P-C	01/12												
WKMP-3P-C	01/19	02/16											
WKMP-4P-C	01/26												
ISRAELI SHEKEL FUT			03/19			06/18			09/17			12/17	

EXPIRATION:

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17

	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19
1R	JAN18	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0	18.5-42.0
	FEB18	18.5-41.5	18.5-41.5										
1N	JAN18		47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0	47.5-100.0
	FEB18	47.5-100.0		47.5-102.5									
1M	JAN18		37.5-65.0	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5	37.5-65.5
	FEB18	38.0-65.5		38.0-65.5									
IS1	JAN18		255.0-314.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0	255.0-316.0
	FEB18	255.0-316.0		255.0-316.0									
OR	JAN18	18.0-42.0	18.5-41.5	18.0-41.5	18.0-41.5	18.5-41.5	18.5-41.0	19.5-41.0	19.0-41.0	19.0-40.5	19.0-40.0	19.0-40.0	19.0-40.0
UO	JAN18	9.2-24.0	9.5-24.0	9.2-23.7	9.2-23.7	9.2-23.7	9.2-23.5	9.5-23.5	9.7-23.5	9.5-23.2	9.5-23.2	10.0-23.2	10.7-23.2
RO	JAN18	47.5-102.5	47.5-100.0	47.5-102.5	47.5-100.0	47.5-100.0	47.5-100.0	45.0-100.0	45.0-100.0	45.0-97.5	45.0-97.5	50.0-97.5	55.0-97.5
MO	JAN18	30.5-67.0	33.5-67.0	36.0-67.0	37.0-66.5	37.0-66.5	36.0-65.5	36.0-65.5	36.0-65.5	35.0-63.0	35.0-63.0	35.0-63.0	35.0-62.0
TL	JAN18	255.0-311.0	255.0-316.0	253.0-316.0	258.0-318.0	258.0-318.0	258.0-318.0	265.0-319.0	265.0-319.0	265.0-319.0	265.0-319.0	266.0-321.0	266.0-321.0

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

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
BRAZIL RL FUT									
FEB18	0.3093	.31070	.30825A	.31030 (3.2227) +	115	2561	21627 -	1191	.31355 .29560
MAR18	0.3083	.30980B	.30760A	.30950 (3.2310) +	115	979	9229 +	472	.31250 .29670
APR18	----	----	----	.30850 (3.2415) +	105	----	50	UNCH	.30405B .30190A
JUL18	----	----	----	.30525 (3.2760) +	100	----	50	UNCH	.30400 .29925
OCT18	----	----	----	.30205 (3.3107) +	100	----	150	UNCH	----
JAN19	----	----	----	.29880 (3.3467) +	100	----	50	UNCH	----
TOTAL BRAZIL RL FUT						0	3540	719	
FEB18	----	----	.01760A	0.017575 (56.8990) -	6	----	1	UNCH	.01688 .01688
MAR18	0.01759	.01759	.01744	0.017510 (57.1102) -	6	546	62312 +	31	.01764 .01588A
JUN18	----	----	.01724A	0.017315 (57.7534) -	6	----	227	UNCH	.01735B .01615A
S AFR RAND FUT						0	546	62540 +	30
MAR18	0.08085	.08110	.08030A	.08075 (12.3839) -	50	1274	10587 -	28	.08125 .06735A
JUN18	----	----	.07932A	.07970 (12.5471) -	75	----	2502	UNCH	.08010B .07638A
MAR18	0.05268	.05326	.05254	.05317 (18.81) +	52	55454	171922 +	591	.05509B .04579
JUN18	0.05200	#.05240B	.05174A	.05232 (19.11) +	51	64	1241 +	61	.05240B .04879A
SHEKEL FUTURE						0	55518	173163 +	620
MAR18	----	----	----	0.29188 (3.42607) -	8	10	516 +	10	----
TOTAL SHEKEL FUTURE						10	516 +	10	



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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														
FEB18														
495														
520							37.50+	530	.935		1	UNCH	29.50	11.70A
525							14.40+	340	.755		29	UNCH	15.10B	3.00A
535							10.90+	300	.656		3	UNCH	12.80B	2.00A
545							5.40+	200	.429		31	UNCH	8.70B	1.10A
550							2.10+	90	.216		50	UNCH	15.40B	2.10A
550							1.20+	60	.137		10	UNCH	13.00B	2.10A
TOTAL										0	124			
MAR18														
520							17.10+	320	.684		10	UNCH	16.80B	3.60A
525							13.80+	290	.614		60	UNCH	15.00B	2.80A
530							10.80+	250	.536		74	UNCH	13.20B	2.10A
535							8.30+	210	.455		10	UNCH	10.90B	2.00A
540							6.30+	170	.376		10	UNCH	17.30B	1.40A
545							4.60+	130	.301		40	UNCH	17.00B	1.40A
555							2.30+	70	.176		10	UNCH	12.20B	2.60A
TOTAL										0	214			
APR18														
505							23.80+	350	.729		50	UNCH	19.60B	9.60A
510							20.20+	330	.675		50	UNCH	19.80B	7.60A
TOTAL										0	100			
MAY18														
510							21.30+	320	.663		10	UNCH	18.40B	9.20
TOTAL										0	10			

** 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														
FEB18														
470							.50	UNCH	.031		7	UNCH	3.50B	1.40A
475							.60	UNCH	.038		4	UNCH	4.30B	1.50A
480							.70+	10	.045		12	UNCH	5.20B	1.40A
485							.70+	10	.049		17	UNCH	6.30B	1.50A
490							.80+	20	.058		8	UNCH	7.50B	1.30A
495							.80+	10	.064		5	UNCH	9.40B	1.60A
500							.90	UNCH	.077		15	UNCH	11.70	1.30A
505							1.00-	40	.092		6	UNCH	14.70	1.70A
510							1.30-	80	.123		2	UNCH	15.40B	2.40A
515							1.80-	130	.171		46	UNCH	18.80B	2.70A
TOTAL										0	122			
MAR18														
490							1.00-	50	.070		3	UNCH	9.00B	2.00A
500							1.90-	70	.124		20	UNCH	13.60B	3.00A
505							2.50-	100	.159		111	UNCH	17.20	3.40A
510							3.20-	130	.200		17	UNCH	19.50B	4.10A
520							5.50-	190	.315		24	UNCH	24.20B	6.30A
525							7.10-	230	.385		50	UNCH	24.90B	7.90A
TOTAL										0	225			
APR18														
480							1.70-	60	.095		4	UNCH	9.40B	3.70A
505							5.60-	160	.270		1	UNCH	17.60B	6.50A
TOTAL										0	5			
MAY18														
500							5.40-	140	.242		5	UNCH	30.00	8.80A
TOTAL										0	5			
JUN18														
495							6.10-	130	.233		50	UNCH	17.70B	11.80A
TOTAL										0	50			
JUL18														
500							13.80-	190	.364		1	UNCH	27.10B	22.30A
TOTAL										0	1			

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