

37 BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS 37



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FINAL

PG37 BULLETIN #213@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Wed, Nov 04, 2009 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:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
BRAZIL RL FUT	10/30	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29
BRAZIL RL OPT	10/30	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29
WKBR-1R-C	11/06												
WKBR-2R-C	11/13												
WKBR-3R-C	11/20												
WKBR-4R-C	11/27												
RUS RUBLE FUT		12/15			03/15			06/15		09/15			
RUS RUBLE OPT		12/15			03/15			06/15		09/15			
S AFR RAND FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
S AFR RAND OPT	11/06	12/04	01/08	02/05	03/05	04/09	05/07	06/04	07/09	08/06	09/03	10/08	
WKRA-2N-C	11/13	12/11											
WKRA-3N-C	11/20												
WKRA-4N-C	11/27												
MEX PESO FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
MEX PESO OPT	11/06	12/04	01/08	02/05	03/05	04/09	05/07	06/04	07/09	08/06	09/03	10/08	
WKMP-2P-C	11/13	12/11											
WKMP-3P-C	11/20												
WKMP-4P-C	11/27												
ISRAELI SHEKEL FUT		12/14			03/15			06/14		09/13			

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04													
	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
1R	NOV09	36.0-59.5											
	NOV09		65.0-157.5	65.0-157.5	65.0-157.5								
	DEC09		70.0-155.0										
1M	NOV09		46.8-92.5	46.8-92.5	46.8-92.5								
	DEC09		46.8-91.8										
IS1	NOV09		214.0-292.0	214.0-292.0	214.0-292.0								
	DEC09		214.0-292.0										
OR	NOV09	36.0-59.5	37.5-59.0	37.0-59.0	37.0-58.5	39.0-58.0	41.5-58.0	45.5-57.5	45.5-57.0	48.5-56.5	48.0-56.5	51.0-56.0	51.5-55.0
UO	NOV09	21.0-36.2			22.5-35.7			25.0-35.2			27.5-34.7		
RO	NOV09	67.5-157.5	65.0-157.5	70.0-155.0	70.0-155.0	70.0-155.0	82.5-152.5	87.5-152.5	92.5-150.0	95.0-150.0	97.5-150.0	97.5-150.0	
MO	NOV09	47.5-91.8	46.8-92.5	46.8-91.8	46.8-91.2	52.5-90.0	54.3-90.0	54.3-90.0	54.3-90.0	55.0-89.3	55.0-89.3	56.2-88.1	
IL02	NOV09	214.0-292.0	214.0-292.0	214.0-292.0	214.0-292.0			228.0-292.0			242.0-292.0		

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

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
					RECIPROCAL				HIGH	LOW
BRAZIL RL FUT										
DEC09	----	----	----	0.5703N	.57600 (1.7361) +	565	7	2690 +	.58305B	.39000
MAR10	----	----	----	0.5603N	.56810 (1.7603) +	780	----	6 UNCH	.57400	.55500
TOTAL BRAZIL RL FUT							50	2696 +	37	
RUS RUBLE FUT										
DEC09	----	#.03400B	----	0.03400B	.03430 (29.1545) +	32	2	7133 +	.03436	.02665
MAR10	----	----	----	0.03320N	.03328 (30.0481) +	8	----	3977 UNCH	.03376B	.02500A
JUN10	----	----	----	0.03259N	.03284 (30.4507) +	25	----	4247 UNCH	.03316B	.02688A
SEP10	----	----	----	0.03202N	.03227 (30.9885) +	25	----	2001 UNCH	.03267	.03022
DEC10	----	----	----	0.03150N	.03167 (31.5756) +	17	----	50 UNCH	----	----
MAR11	----	----	----	0.03100N	.03114 (32.1130) +	14	----	838 UNCH	.02386	.02386
SEP11	----	----	----	0.03004N	.03011 (33.2116) +	7	----	71 UNCH	.02826	.02826
DEC12	----	----	----	0.02785N	.02794 (35.7910) +	9	----	450 UNCH	.03600	.02732
JUN13	----	----	----	0.02720N	.02730 (36.6300) +	10	----	189 UNCH	.02116	.02116
JUN14	----	----	----	0.02594N	.02608 (38.3436) +	14	----	1 UNCH	.02304B	.02144
SEP14	----	----	----	0.02563N	.02578 (38.7898) +	15	----	1845 UNCH	.02660B	.02288
TOTAL RUS RUBLE FUT							0	20802 +	2	
S AFR RAND FUT										
DEC09	0.12965	.12965	.12965	0.12965	.13047 (7.6646) +	4200	31	4966 -	.13773	.11623A
MAR10	----	----	----	0.12415N	.12830 (7.7942) +	4150	----	300 UNCH	.13208	.12853A
TOTAL S AFR RAND FUT							20	5266 -	4	
MEX PESO FUT										
NOV09	----	----	----	0.07505N	.07552 (13.24) +	47	----	1 UNCH	.07555	.07420
DEC09	0.07510	.07510	.07472	0.07472	.07512 (13.31) +	12	211	75791 -	4370	.07760
MAR10	----	----	----	0.07405N	.07420 (13.48) +	15	----	921 UNCH	.07628B	.07120
JUN10	----	----	----	0.07307N	.07325 (13.65) +	17	----	1211 UNCH	.07380	.06300A
SEP10	----	----	----	0.07210N	.07230 (13.83) +	20	----	15 UNCH	.07300	.07300
TOTAL MEX PESO FUT							211	77939 -	4370	
SHEKEL FUTURE										
DEC09	----	----	----	----	0.26321 (3.79925) -	11	110	491 +	110	----
TOTAL SHEKEL FUTURE							110	491 +	110	----

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												
NOV09	768	----			(FUTURES SETT. .075525 + 47.5)	.50+	25	.101	----	20 UNCH	9.00	9.00
TOTAL									0	20		
DEC09	775	----			(FUTURES SETT. .075125 + 12.5)	4.75+	25	.246	----	16 UNCH	----	----
TOTAL									0	16		

** 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												
NOV09	750	----			(FUTURES SETT. .075525 + 47.5)	2.50-	200	.323	----	5 UNCH	6.00	6.00
TOTAL									0	5		
DEC09	737	----			(FUTURES SETT. .075125 + 12.00N)	11.25-	75	.364	----	16 UNCH	----	----
TOTAL									0	16		

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