

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



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FINAL

PG37 BULLETIN #215@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Fri, Nov 06, 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	12/04											
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	11/05
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	11/05
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: FRI, NOV 06													
	NOV09	DEC09	WEEK 1	WEEK 2	WEEK 3	WEEK 4							
1R	NOV09	DEC09	36.0-59.5	36.0-59.5	36.0-59.5	36.0-59.5							
1N	NOV09	DEC09		65.0-157.5	65.0-157.5	65.0-157.5							
1M	NOV09	DEC09		46.8-92.5	46.8-92.5	46.8-92.5							
IS1	NOV09	DEC09		214.0-292.0	214.0-292.0	214.0-292.0							
OR	NOV09	DEC09	36.0-59.5	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
UO	NOV09	DEC09	21.0-36.2				22.5-35.7			25.0-35.2			27.5-34.7
RO	NOV09	DEC09	65.0-157.5	70.0-155.0	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	DEC09	46.8-92.5	46.8-91.8	46.8-91.8	46.8-91.2	46.8-91.2	52.5-90.0	54.3-90.0	54.3-90.0	55.0-89.3	55.0-89.3	55.0-88.1
IL0214.0-292.0	NOV09	DEC09	214.0-292.0	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	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
BRAZIL RL FUT	0.5795	.57950	.57950	0.5795	.57845 ( 1.7288) -	125	15	2539 +	15	.58305B .39000
DEC09	----	----	----	0.5698N	.56830 ( 1.7596) -	150	----	6 UNCH	----	.57400 .55500
MAR10	----	----	----	0.03424N	.03424 ( 29.2056) UNCH	118	168	6993 -	4	.03436 .02665
TOTAL BRAZIL RL FUT				0.03363N	.03361 ( 29.7530) -	2	----	3977 UNCH	----	.03376B .02500A
RUS RUBLE FUT	0.03302N			0.03302N	.03303 ( 30.2755) +	1	----	4247 UNCH	----	.03316B .02688A
DEC09	----	----	----	0.03247N	.03248 ( 30.7882) +	1	----	2001 UNCH	----	.03267 .03022
MAR10	----	----	----	0.03193N	.03197 ( 31.2793) +	4	----	50 UNCH	----	----
JUN10	----	----	----	0.03137N	.03149 ( 31.7561) +	12	----	838 UNCH	----	.02386 .02386
SEP10	----	----	----	0.03031N	.03057 ( 32.7118) +	26	----	71 UNCH	----	.02826 .02826
DEC12	----	----	----	0.02840N	.02857 ( 35.0018) +	17	----	450 UNCH	----	.03600 .02732
JUN13	----	----	----	0.02776N	.02780 ( 35.9712) +	4	----	189 UNCH	----	.02116 .02116
JUN14	----	----	----	0.02654N	.02654 ( 37.6790) UNCH	----	----	1 UNCH	----	.02304B .02144
SEP14	----	----	----	0.02624N	.02625 ( 38.0952) +	1	----	1845 UNCH	----	.02660B .02288
TOTAL RUS RUBLE FUT						118	168	20662 -	4	
S AFR RAND FUT	0.13062N			0.13062N	.13170 ( 7.5930) +	1075	11	4975 +	10	.13773 .11623A
DEC09	----	----	----	0.12832N	.12942 ( 7.7268) +	1100	----	300 UNCH	----	.13208 .12853A
MAR10	----	----	----	0.07515N	.07450 ( 13.42) -	65	----	6 +	5	.07555 .07420
TOTAL S AFR RAND FUT				0.07410	.07410 ( 13.50) -	65	1585	73325 -	2829	.07760 .06330
MEX PESO FUT	0.07382N			0.07382N	.07317 ( 13.67) -	65	10	927 +	4	.07628B .07120
NOV09	----	----	----	0.07287N	.07222 ( 13.85) -	65	----	1211 UNCH	----	.07380 .06300A
DEC09	----	----	----	0.07192N	.07127 ( 14.03) -	65	----	15 UNCH	----	.07300 .07300
MAR10	----	----	----				1585	75484 -	2820	
TOTAL MEX PESO FUT							20741	75484 -	2820	
SHEKEL FUTURE	0.26581			0.26581	( 3.76209) +	120	----	491 UNCH	----	----
DEC09	----	----	----				0	491 UNCH	----	----
TOTAL SHEKEL FUTURE							0	491		

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	CONTRACT LOW
MEX PESO CALL	NOV09	0.07450			(FUTURES SETT. .074500 - 65.0)				0	0 - 20		
TOTAL									0	0 - 20		
MEX PESO CALL	DEC09	0.07410			(FUTURES SETT. .074100 - 65.0)	2.25-	150	.154	0	16 UNCH	----	----
TOTAL									0	16 UNCH	----	----

\*\* 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	CONTRACT LOW
MEX PESO PUT	NOV09	0.07450			(FUTURES SETT. .074500 - 65.0)				0	0 - 5		
TOTAL									0	0 - 5		
MEX PESO PUT	DEC09	0.07410			(FUTURES SETT. .074100 - 65.0)	15.00+	250	.456	0	16 UNCH	----	----
TOTAL									0	16 UNCH	----	----

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