



FINAL

PG37 BULLETIN # 29@ BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS Mon, Feb 13, 2012 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=BI D 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=BI D 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:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
BRAZIL RL FUT	01/31	02/29	03/30	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31
BRAZIL RL OPT	01/31	02/29	03/30	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31
WKBR-1R-C	02/03	03/02	04/05										
WKBR-2R-C	02/10	03/09	04/13										
WKBR-3R-C	02/17	03/16	04/20										
WKBR-4R-C	02/24	03/23											
RUS RUBLE FUT	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15
RUS RUBLE OPT	02/15	03/15	04/16	05/15	06/15	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15
S AFR RAND FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15
S AFR RAND OPT	02/03	03/09	04/05	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08
WKRA-1N-C		03/02											
WKRA-2N-C	02/10		04/13										
WKRA-3N-C	02/17	03/16	04/20										
WKRA-4N-C	02/24	03/23											
WKRA-5N-C		03/30											
MEX PESO FUT	02/13	03/19	04/16	05/14	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15
MEX PESO OPT	02/03	03/09	04/05	05/04	06/08	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08
WKMP-1P-C		03/02											
WKMP-2P-C	02/10		04/13										
WKMP-3P-C	02/17	03/16	04/20										
WKMP-4P-C	02/24	03/23											
WKMP-5P-C		03/30											
ISRAELI SHEKEL FUT		03/19			06/18			09/17			12/17		

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13												
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5							
1R	FEB12 41.5-72.5	MAR12 41.5-72.5	APR12 41.5-72.5	MAY12 41.5-72.5	JUN12 41.5-72.5							
	MAR12 41.0-72.0	APR12 41.0-72.0	MAY12 41.0-72.0	JUN12 41.0-72.0	JUL12 41.0-72.0							
	APR12 41.0-71.5	MAY12 41.0-71.5	JUN12 41.0-71.5	JUL12 41.0-71.5	AUG12 41.0-71.5							
1N	FEB12 95.0-162.5	MAR12 95.0-162.5	APR12 95.0-162.5	MAY12 95.0-162.5	JUN12 95.0-162.5							
	MAR12 95.0-162.5	APR12 95.0-162.5	MAY12 95.0-162.5	JUN12 95.0-162.5	JUL12 95.0-162.5							
	APR12 95.0-160.0	MAY12 95.0-160.0	JUN12 95.0-160.0	JUL12 95.0-160.0	AUG12 95.0-160.0							
1M	FEB12 54.3-99.3	MAR12 54.3-99.3	APR12 54.3-99.3	MAY12 54.3-99.3	JUN12 54.3-99.3							
	MAR12 54.3-99.3	APR12 54.3-99.3	MAY12 54.3-99.3	JUN12 54.3-99.3	JUL12 54.3-99.3							
	APR12 54.3-98.7	MAY12 54.3-98.7	JUN12 54.3-98.7	JUL12 54.3-98.7	AUG12 54.3-98.7							
IS1	FEB12 238.0-314.0	MAR12 238.0-314.0	APR12 238.0-314.0	MAY12 238.0-314.0	JUN12 238.0-314.0							
	MAR12 238.0-314.0	APR12 238.0-314.0	MAY12 238.0-314.0	JUN12 238.0-314.0	JUL12 238.0-314.0							
	APR12 238.0-313.0	MAY12 238.0-313.0	JUN12 238.0-313.0	JUL12 238.0-313.0	AUG12 238.0-313.0							

	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
OR	41.5-73.0	41.5-72.5	41.0-72.0	41.0-71.5	40.5-71.5	40.5-71.0	40.0-70.0	40.0-69.5	39.5-66.5	40.0-66.5	40.5-66.0	40.0-66.0	42.0-65.5
UO	23.7-41.5	23.5-41.5	23.2-41.2	23.2-41.2	23.0-41.2	22.7-41.2	22.7-40.0	22.5-40.0	23.5-39.7	23.2-39.7	23.0-39.5	23.5-39.5	25.5-39.2
RO	95.0-162.5	95.0-162.5	95.0-162.5	95.0-160.0	92.5-160.0	92.5-160.0	92.5-157.5	92.5-150.0	92.5-150.0	90.0-150.0	92.5-147.5	95.0-147.5	102.5-147.5
MO	54.3-100.0	54.3-99.3	54.3-99.3	54.3-98.7	53.7-98.7	53.7-98.1	53.7-95.0	53.7-93.1	53.1-92.5	53.1-92.5	54.3-92.5	55.6-91.8	60.0-91.8
LO	238.0-314.0	238.0-314.0	238.0-313.0	238.0-313.0	238.0-313.0	238.0-313.0	237.0-298.0				237.0-288.0		

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

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. RECI	CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW	
BRAZIL RL FUT												
MAR12	----	----	----	0.5771N	.58015	( 1.7237) +	305	474	3803 +	113	.58145 .52050	
APR12	----	----	----	0.5738N	.57690	( 1.7334) +	305	----	199	UNCH	----	
JUN12	----	----	----	0.5674N	.57045	( 1.7530) +	305	2	68 +	2	.59105 .50500	
DEC12	----	----	----	0.5503N	.55340	( 1.8070) +	305	----	5	UNCH	.58005 .49000	
DEC15	----	----	----	0.4614N	.46390	( 2.1556) +	250	----	1128	UNCH	.50745B .41030A	
MAR16	----	----	----	0.4528N	.45670	( 2.1896) +	385	----	5	UNCH	.46650 .45750A	
JUN16	----	----	----	0.4443N	.44955	( 2.2244) +	525	----	107	UNCH	----	
JUL16	----	----	----	0.4414N	.44715	( 2.2364) +	570	----	2305	UNCH	.44870B .39865A	
TOTAL BRAZIL RL FUT								476	6	17620 +	115	
RUS RUBLE FUT												
FEB12	----	----	----	0.03326N	0.033480	( 29.8686) +	22	----	20013	UNCH	----	
MAR12	----	----	----	0.03313N	0.033320	( 30.0120) +	19	----	8918 -	30	.03556B .02955A	
MAY12	----	----	----	0.03286N	0.033010	( 30.2939) +	15	----	193	UNCH	----	
JUN12	----	----	----	0.03273N	0.032850	( 30.4414) +	12	----	6844 +	10	.03510 .02905	
AUG12	----	----	----	0.03246N	0.032620	( 30.6560) +	16	----	197	UNCH	----	
SEP12	----	----	----	0.03233N	0.032510	( 30.7598) +	18	----	10657	UNCH	.03442 .02858A	
NOV12	----	----	----	0.03208N	0.032240	( 31.0174) +	16	----	8197	UNCH	----	
DEC12	----	----	----	0.03195N	0.032110	( 31.1429) +	16	----	13681	UNCH	.03600 .02732	
MAR13	----	----	----	0.03151N	0.031710	( 31.5358) +	20	----	4757	UNCH	.03319 .02820	
JUN13	----	----	----	0.03104N	0.031320	( 31.9285) +	28	----	5950	UNCH	.03113 .02116	
SEP13	----	----	----	0.03057N	0.030940	( 32.3206) +	37	----	2565	UNCH	.03233 .02695	
DEC13	----	----	----	0.03010N	0.030550	( 32.7332) +	45	----	14258	UNCH	.03200 .02807	
MAR14	----	----	----	0.02963N	0.030160	( 33.1565) +	53	----	5176	UNCH	.03241 .02741	
JUN14	----	----	----	0.02924N	0.029800	( 33.5570) +	56	----	891	UNCH	.03229 .02144	
SEP14	----	----	----	0.02886N	0.029440	( 33.9674) +	58	----	3821	UNCH	.03167 .02288	
DEC14	----	----	----	0.02847N	0.029070	( 34.3997) +	60	----	917	UNCH	.03095 .02597	
MAR15	----	----	----	0.02808N	0.028710	( 34.8311) +	63	----	1262	UNCH	.03081 .02681	
JUN15	----	----	----	0.02772N	0.028380	( 35.2361) +	66	----	3591	UNCH	.03073 .02472	
SEP15	----	----	----	0.02736N	0.028040	( 35.6633) +	68	----	7207	UNCH	.03053 .02366	
DEC15	----	----	----	0.02704N	0.027740	( 36.0490) +	70	----	955	UNCH	.02977B	
MAR16	----	----	----	0.02671N	0.027440	( 36.4431) +	73	----	1184	UNCH	.03018 .03018	
JUN16	----	----	----	0.02640N	0.027150	( 36.8324) +	75	----	235	UNCH	----	
SEP16	----	----	----	0.02609N	0.026860	( 37.2301) +	77	----	1774	UNCH	----	
DEC16	----	----	----	0.02578N	0.026570	( 37.6364) +	79	----	2	UNCH	.03000 .03000	
TOTAL RUS RUBLE FUT								0	96	123245 -	20	
S AFR RAND FUT												
MAR12	----	----	----	0.12835N	.12955	( 7.7190) +	1200	181	5727 +	85	.12950 .11815	
DEC12	----	----	----	0.12332N	.12447	( 8.0341) +	1150	----	76	UNCH	.11800 .11800A	
TOTAL S AFR RAND FUT								181	0	5803 +	85	
MEX PESO FUT												
FEB12	----	----	----	0.07802N	.07842	( 12.75) +	40	----	930	UNCH	----	
MAR12	----	----	----	0.07782N	.07862	( 12.72) +	80	8467	27089	148052 +	19	.08418 .06930A
JUN12	----	----	----	0.07722N	.07805	( 12.81) +	82	4000	544	4803 +	4654	.07835B .07050
SEP12	----	----	----	0.07660N	.07742	( 12.92) +	82	----	170	UNCH	.07725B .07000	
DEC12	----	----	----	0.0								



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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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI	LO
RUS RUBLE CALL														
APR12		RUS RUBLE CALL	(FUTURES SETT. .00)											
307	----		----	----	24.40N		25.60+	120	.873	----	650	UNCH	----	----
TOTAL										0	650			
RUS RUBLE CALL														
MAY12		RUS RUBLE CALL	(FUTURES SETT. .033010 + 15.0 )											
307	----		----	----	24.50N		25.60+	110	.812	----	650	UNCH	----	----
322	----		----	----	14.00N		14.70+	70	.629	----	650	UNCH	----	----
TOTAL										0	1300			

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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI	LO
RUS RUBLE PUT														
FEB12		RUS RUBLE PUT	(FUTURES SETT. .033480 + 22.0 )											
312	----		----	----			CAB	----	.003	----	2000	UNCH	----	----
TOTAL										0	2000			
RUS RUBLE PUT														
MAR12		RUS RUBLE PUT	(FUTURES SETT. .033320 + 19.0 )											
302	----		----	----	0.20N		.10-	10	.016	----	250	UNCH	----	----
340	----		----	----	11.20N		9.70-	150	.679	----	1200	UNCH	----	----
342	----		----	----	13.10N		11.40-	170	.744	----	600	UNCH	----	----
TOTAL										0	2050			
RUS RUBLE PUT														
MAY12		RUS RUBLE PUT	(FUTURES SETT. .033010 + 15.0 )											
300	----		----	----	2.10N		1.80-	30	.122	----	250	UNCH	----	----
320	----		----	----	6.90N		6.20-	70	.334	----	1250	UNCH	----	----
TOTAL										0	1500			
RUS RUBLE PUT														
OCT12		RUS RUBLE PUT	(FUTURES SETT. .00)											
310	----		----	----	12.30N		11.50-	80	.350	----	2300	UNCH	----	----
TOTAL										0	2300			