



Prensa

Informe Dólar Rofex

ABSTRACT The volume in Dollar futures and options contracts traded on the ROFEX® from November 1st to 5th reached US\$ 1,039,727,000, which gave a daily average of U\$S 207,945,400 for the same period. On November 5th: • The total open interest on dollar futures and options at the ROFEX amounted to 1,685,998 contracts. • The BCRA 3500 reference dollar closed at 3.9578 \$/U\$S, that is 0.0202% higher than previous Friday. • The implied annual rates for the Dollar BCRA 3500 future contract reached 11.12%, if we consider positions from November 2010 to January 2012. • The BCRA 3500 index annual historical volatility was 0.61%. • The annual historical volatility of November dollar future contract reached 0.76%.



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