



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG31 BULLETIN #146@ FX CALL OPTIONS Mon, Jul 30, 2012 PG31

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 VALUES: POLISH ZLOTY = \$5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = \$3.00, EURO?HUNGARIAN FORINT = E3.00, CZECH KORUNA = \$4.00, EURO/CZECH KORUNA = E4.00. 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.

FX CONTRACTS LAST TRADE DATES

EXPIRATION:

FX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30

		WEEK 1	WEEK 2	WEEK 3	WEEK 4								
RB1	JUL12	1480-1680	1480-1680	1470-1680	1470-1680								
	AUG12	1470-1680	1470-1680	1470-1680	1470-1680								
RE1	JUL12	1010-1350	1010-1360	1020-1370	1020-1380								
	AUG12	1020-1380	1020-1380	1030-1380	1030-1380								
RN1	JUL12	1135-1355	1135-1355	1135-1355	1135-1355								
	AUG12	1135-1355	1135-1355	1140-1360	1140-1360								
KR1	JUL12	790-970	790-970	790-970	790-970								
	AUG12	790-970	790-970	795-935	795-935								
	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
D#	457-603	448-603	448-603	448-567		448-567			448-566			448-524	
E#	361-435	361-435	361-435	362-432		362-432			361-432			361-419	
V#	365-498	365-498	365-498	362-476		362-476			370-472			376-454	
W#	278-371	278-380	278-380	275-376		275-376			292-371			297-367	
I#	253-346	253-346	253-346	252-341		252-341			250-336			253-314	
T#	190-263	190-265	190-265	189-263		189-263			195-260			197-258	
RBO	1480-1680	1470-1680	1470-1680	1470-1680	1470-1680	1480-1680	1480-1680	1470-1670	1470-1660	1470-1660	1470-1650	1470-1650	1470-1640
REQ	1010-1360	1020-1380	1030-1380	1030-1380	1080-1380	1100-1380	1100-1380	1100-1370	1100-1370	1100-1360	1140-1360	1150-1360	1170-1360
KRO	790-970	790-970	795-935	800-935	800-925	795-925	795-925	795-925	795-915	795-910	795-910	810-910	815-910

FX FUTURES

OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE	RECI PROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----	CONTRACT	----
											HIGH		LOW
HUNGARY (US) F													
SEP12	----	----	----	0.4351N		0.4371 (2.2878) +	198	----	----	7	UNCH	----	----
TOTAL HUNGARY (US) F								0	0	7			
HUNGARY (EC) F													
SEP12	----	----	----	0.00353N		0.00356 (280.8989) +	3	----	----	1	UNCH	.00328B	----
TOTAL HUNGARY (EC) F								0	0	1			
POLISH (US) F													
SEP12	----	----	----	0.2968N		0.2960 (3.3784) -	78	75	1	597 -	6	.2974	.2842
DEC12	----	----	----	0.2940N		0.2932 (3.4106) -	78	----	----	6	UNCH	----	----
TOTAL POLISH (US) F								75	1	603 -	6		
POLISH (EC) F													
SEP12	----	----	----	0.2410N		0.2413 (4.1442) +	30	113	----	3069 +	74	----	----
TOTAL POLISH (EC) F								113	0	3069 +	74		
CZECK (EC) FUT													
SEP12	----	----	----	0.0394N		0.0396 (25.2525) +	19	----	----	1	UNCH	----	----
TOTAL CZECK (EC) FUT								0	0	1			
RMB/USD FUT													
SEP12	----	----	----	----		0.15764 (6.34357) +	21	----	----	74	UNCH	.15940	.15520
DEC12	0.15679	0.15680	0.15679	----		0.15699 (6.36983) +	20	----	8	205 -	4	.16080	.15550
JAN13	----	----	----	----		0.15681 (6.37714) +	22	----	----	3	UNCH	.15938	.15630
MAR13	----	----	----	----		0.15642 (6.39304) +	15	----	----	5	UNCH	.15813B	.15629
JUN13	----	----	----	----		0.15581 (6.41807) +	10	----	----	3	UNCH	.15832	.15612A
SEP13	----	----	----	----		0.15511 (6.44704) +	7	----	----	5	UNCH	.15763	.15429
DEC13	----	----	----	----		0.15439 (6.47710) +	12	----	----	533	UNCH	.15482B	.15450
TOTAL RMB/USD FUT								0	8	828 -	4		
WON/USD FUT													
SEP12	0.0008793	.0008793	.0008793	----		0.0008777 (1139.341) -	0	27	2	131 +	10	.0008793	.0008520
TOTAL WON/USD FUT								27	2	131 +	10		

FX CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	--HIGH	--LOW
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