



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



PRELIMINARY

PGO6 BULLETIN #146@	CURRENCY FUTURES	Mon, Jul 30, 2012 PGO6
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FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BI D, A=ASK, N=NOMI NAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

CURRENCY FUTURES												
OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HI GH LOW				
POLISH (US) F												
SEP12 ----	----	----	0.29684N	0.29606 (3.37769) -	78	75	1	597 -	6	.29744	.28416	
DEC12 ----	----	----	0.29400N	0.29322 (3.41041) -	78	----	----	6 UNCH	----	----	----	
TOTAL POLISH (US) F					75	1	603 -	6				
POLISH (EC) F												
SEP12 ----	----	----	0.24100N	0.24130 (4.14422) +	30	113	----	3069 +	74	----	----	
TOTAL POLISH (EC) F					113		3069 +	74				
HUNGARY (US) F												
SEP12 ----	----	----	0.04351N	0.04371 (22.87806) +	198	----	----	7 UNCH	----	----	----	
TOTAL HUNGARY (US) F							7					
HUNGARY (EC) F												
SEP12 ----	----	----	0.03533N	0.03563 (28.06624) +	300	----	----	1 UNCH	.03275B	----	----	
TOTAL HUNGARY (EC) F							1					
SHEKEL FUTURE												
SEP12 0.24668	0.24668	0.24665A	----	0.24666 (4.05416) -	2	----	2	452 +	2	.25886	.24534A	
TOTAL SHEKEL FUTURE							2	452 +	2			
CZECK (EC) FUT												
SEP12 ----	----	----	0.039442N	0.039632 (25.2321) +	19	----	----	1 UNCH	----	----	----	
TOTAL CZECK (EC) FUT							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							8	828 -	4			
WON/USD FUT												
SEP12 0.0008793	#0.0008793	0.0008793	----	0.0008777 (1139.34) -	0	27	2	131 +	10	.0008793	.0008520	
TOTAL WON/USD FUT						27	2	131 +	10			
TURK LIRA(US) F												
SEP12 ----	----	----	----	1.81630 (.55057) -	80	225	----	1530 +	225	----	----	
TOTAL TURK LIRA(US) F						225		1530 +	225			
TURK LIRA(EC) F												
SEP12 ----	----	----	----	2.22840 (.44875) -	186	183	----	2828 +	183	----	----	
TOTAL TURK LIRA(EC) F						183		2828 +	183			
MI CRO JPY/USD F - MJY												
SEP12 0.01	0.01B	0.01A	----	0.01 (100.00000) +	0	----	47	408 +	9	.01B	.01A	
TOTAL MI CRO JPY/USD F - MJY							47	408 +	9			
MI CRO GBP/USD F												
SEP12 1.5731	1.5738	1.5671	----	1.5707 (.63666) -	17	----	943	2031 +	46	1.6150	1.5364	
TOTAL MI CRO GBP/USD F							943	2031 +	46			
MI CRO EUR/USD F												
SEP12 1.2329	1.2329	1.2233	----	1.2269 (.81506) -	48	----	5533	3445 +	137	1.3341	1.2051	
DEC12 ----	----	1.2263A	----	1.2285 (.81400) -	48	----	----	15 UNCH	1.2705	1.2087		
TOTAL MI CRO EUR/USD F							5533	3460 +	137			
MI CRO CHF/USD F												
SEP12 1.0257	1.0260	1.0190A	----	1.0218 (.97867) -	41	----	109	1073 +	20	1.0635B	1.0041A	
TOTAL MI CRO CHF/USD F							109	1073 +	20			
MI CRO CAD/USD F												
SEP12 0.9940	#0.9974	0.9938A	----	0.9971 (1.00291) +	23	34	96	393 -	8	.9974	.9596	
TOTAL MI CRO CAD/USD F						34	96	393 -	8			
MI CRO AUD/USD F												
SEP12 1.0421	#1.0461	1.0403	----	1.0457 (.95630) +	32	----	753	1638 +	37	1.0461	.9610	
TOTAL MI CRO AUD/USD F							753	1638 +	37			
MI CRO USD/CHF F												
SEP12 ----	----	----	----	0.9787 (1.02176) +	39	----	----	2 UNCH	.9925B	.9504		
TOTAL MI CRO USD/CHF F								2				
MI CRO USD/JPY F - M6J												
SEP12 78.20	78.20	78.20	----	78.11 (.01280) -	44	----	1	46 +	1	80.39	77.99	
DEC12 ----	----	----	----	78.02 (.01282) -	44	----	----	1 UNCH	80.30B	79.67		
TOTAL MI CRO USD/JPY F - M6J							1	47 +	1			

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PG06 BULLETIN #146®	CURRENCY FUTURES	Mon, Jul 30, 2012 PG06
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