



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

PG72 BULLETIN #146@ EXCHANGE OTC FX CLEARED ONLY PRODUCTS Mon, Jul 30, 2012 PG72

OTC FX FORWARD					
SETT. PRICE		VOLUME*		OPEN INTEREST*	
		DEALT ¹	USD- EQUIV ²	DEALT ¹	USD - EQUIV ²
USDPHP	USD PHILIPPINE PESO				
OCT1230	41.9890	0.00 M	0.00 M	1.00M	1.00M
TOTALS		0.00 M	0.00 M	1.00 M	1.00 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)					
USDRUB	USD RUSSIAN RUBLE				
SEP1226	32.4704	0.00 M	0.00 M	0.10M	0.10M
TOTALS		0.00 M	0.00 M	0.10 M	0.10 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)					
USDCNY	USDCNY CHINESE RENMINBI NDF				
OCT1211	6.3567	0.00 M	0.00 M	1.00M	1.00M
JAN1330	6.3860	0.00 M	0.00 M	6.40M	6.40M
TOTALS		0.00 M	0.00 M	7.40 M	7.40 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)					

* VOLUME AND OPEN INTEREST EXPRESSED IN NOTIONAL TERMS TO THE NEAREST 0.1 MILLION
1) DEALT REPRESENTS THE FIRST CURRENCY OF CURRENCY PAIR (i.e., USD OF USDCLP)
2) USD-EQUIV - DEALT VALUE * EXCHANGE RATE
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