

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

PG08 BULLETIN # 29@ CURRENCY FUTURES CONTINUED Mon, Feb 13, 2012 PG08

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=NOMINAL, 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.

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. RECI PROCAL, CHGE, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, ---CONTRACT--- HIGH, LOW. Rows include various currency futures like AUST DLR FUT, BRAZIL RL FUT, NEW ZEALND FUT, RUS RUBLE FUT, S AFR RAND FUT, NOK CROSS RT, SEK CROSS RT, AD/CD CROSS RT, AD/JY CROSS RT, AD/NE CROSS RT, BP/JY CROSS RT, BP/SF CROSS RT, EC/AD CROSS RT, EC/BP CROSS RT, EC/CD CROSS RT, EC/JY CROSS RT, EC/NOK CROSS RT, EC/SEK CROSS RT, EC/SF CROSS RT, CD/JY CROSS RT, SF/JY CROSS RT.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRI SED 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 RESPONSIB I LITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDIT ION THAT ERRORS OR OMISS IONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.