

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

PG31 BULLETIN # 29@

FX CALL OPTIONS

Mon, Feb 13, 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, FEB 13													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5							
RB1	FEB12	1470-1670	1470-1670	1470-1670	1470-1670	1470-1670							
	MAR12	1470-1670	1470-1670	1470-1670	1470-1670	1470-1670							
	APR12	1470-1670	1470-1670										
RE1	FEB12	990-1320	990-1320	1000-1330	1000-1330								
	MAR12	1000-1330	1000-1330	1000-1330	1000-1330	1000-1330							
	APR12	1000-1330	1000-1330										
RN1	FEB12	1145-1370	1145-1370	1145-1370	1145-1370								
	MAR12	1145-1370	1145-1370	1145-1370	1135-1350	1135-1350							
	APR12	1135-1350	1135-1350										
KR1	FEB12	795-975	795-975	795-975	795-975								
	MAR12	795-975	795-975	795-975	790-975	790-975							
	APR12	790-975	790-975										
	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13
D#	467-636	467-636	467-628	467-628	467-628			468-603			468-564		
E#	359-441	359-441	360-442	360-442	360-442			361-435			362-431		
V#	373-564	373-564	369-554	369-554	369-554			365-498			362-472		
W#	285-396	285-396	281-395	281-395	281-395			278-370			275-360		
I#	257-391	257-391	255-384	255-384	255-384			253-346			252-341		
T#	193-275	193-275	191-273	191-273	191-273			190-263			189-261		
RBO	1470-1670	1470-1670	1470-1670	1480-1670	1470-1680	1480-1680	1470-1680	1470-1680	1470-1680	1470-1680	1480-1680	1490-1680	1490-1670
REO	990-1320	1000-1330	1000-1330	1000-1330	1010-1330	1010-1320	1020-1320	1030-1330	1030-1330	1080-1330	1100-1330	1100-1320	1100-1300
KRO	795-975	795-975	790-975	790-975	790-970	790-970	790-970	795-935	800-935	800-925	800-925	820-925	830-925

FX FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE RECI PROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT----	HI GH	LOW
HUNGARY (US) F										
MAR12	----	----	0.4452N	0.4524 ( 2.2104) +	720	----	22	UNCH	.4149	.4132
TOTAL HUNGARY (US) F						0	22			
POLISH (US) F										
MAR12	----	----	0.3103N	0.3149 ( 3.1756) +	462	74	795 -	2	.3414B	.2863
TOTAL POLISH (US) F						74	795 -	2		
POLISH (EC) F										
MAR12	----	----	0.2356N	0.2385 ( 4.1929) +	292	16	2333 +	4	----	----
TOTAL POLISH (EC) F						16	2333 +	4		
CZECK (US) FUT										
MAR12	----	----	0.0523N	0.0526 ( 19.0114) +	31	----	9	UNCH	----	.0550A
TOTAL CZECK (US) FUT						0	9			
RMB/USD FUT										
MAR12	----	----	----	0.15888 ( 6.29406) -	3	1	236 +	1	.15903	.15383
JUN12	----	----	----	0.15906 ( 6.28694) +	3	----	106	UNCH	.15957	.15510
SEP12	----	----	----	0.15916 ( 6.28299) +	5	----	26	UNCH	.15940	.15520
DEC12	----	----	----	0.15924 ( 6.27983) +	2	----	51	UNCH	.16080	.15550
TOTAL RMB/USD FUT						1	419 +	1		
WON/USD FUT										
MAR12	----	.0008890B	----	0.0008889 ( 1124.986) +	0	24	294 -	18	.0008940B	.0008680
TOTAL WON/USD FUT						24	294 -	18		

FX CALLS \*\*SETT. PRICE\*\*

STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW