

Figure One

FX Quarterly Roll Dates

Users of CME Group FX futures contracts are able to roll their futures positions from one quarterly futures contract month (i.e. June) to the next quarterly futures contract month (i.e. September) at any time they choose. **Note 1** However, the convention on the trading floor is to roll the expiring quarterly futures contract month 5 business days (6 business days for Canadian dollar futures) prior to expiration. **Note 2** Termination of trading for quarterly futures contracts occurs on the second business day immediately preceding the third Wednesday of the contract month (first business day immediately preceding the third Wednesday of the contract month for Canadian dollar futures). If the foregoing date for termination is a bank holiday in Chicago or New York City, futures trading terminates on the next preceding business day common to Chicago and New York City banks and the Exchange.

Following are the roll dates for the currently listed FX quarterly cycle futures contracts:

March 2012	Monday, March 12, 2012
June 2012	Monday, June 11, 2012
September 2012	Monday, September 10, 2012
December 2012	Monday, December 10, 2012
March 2013	Monday, March 11, 2013
June 2013	Monday, June 10, 2013
September 2013*	Monday, September 9, 2013
December 2013*	Monday, December 9, 2013
March 2014*	Monday, March 10, 2014
June 2014*	Monday, June 9, 2014
September 2014*	Monday, September 8, 2014
December 2014*	Monday, December 8, 2014
March 2015*	Monday, March 9, 2015
June 2015*	Monday, June 8, 2015
September 2015*	Friday, September 4, 2015
December 2015*	Monday, December 7, 2015
March 2016*	Monday, March 7, 2016

*The nearby six March, June, September and December quarterly futures contracts are listed for trading for many of the FX pairs. Asterisked entries will be listed for trading at later dates as the nearby contract months expire.

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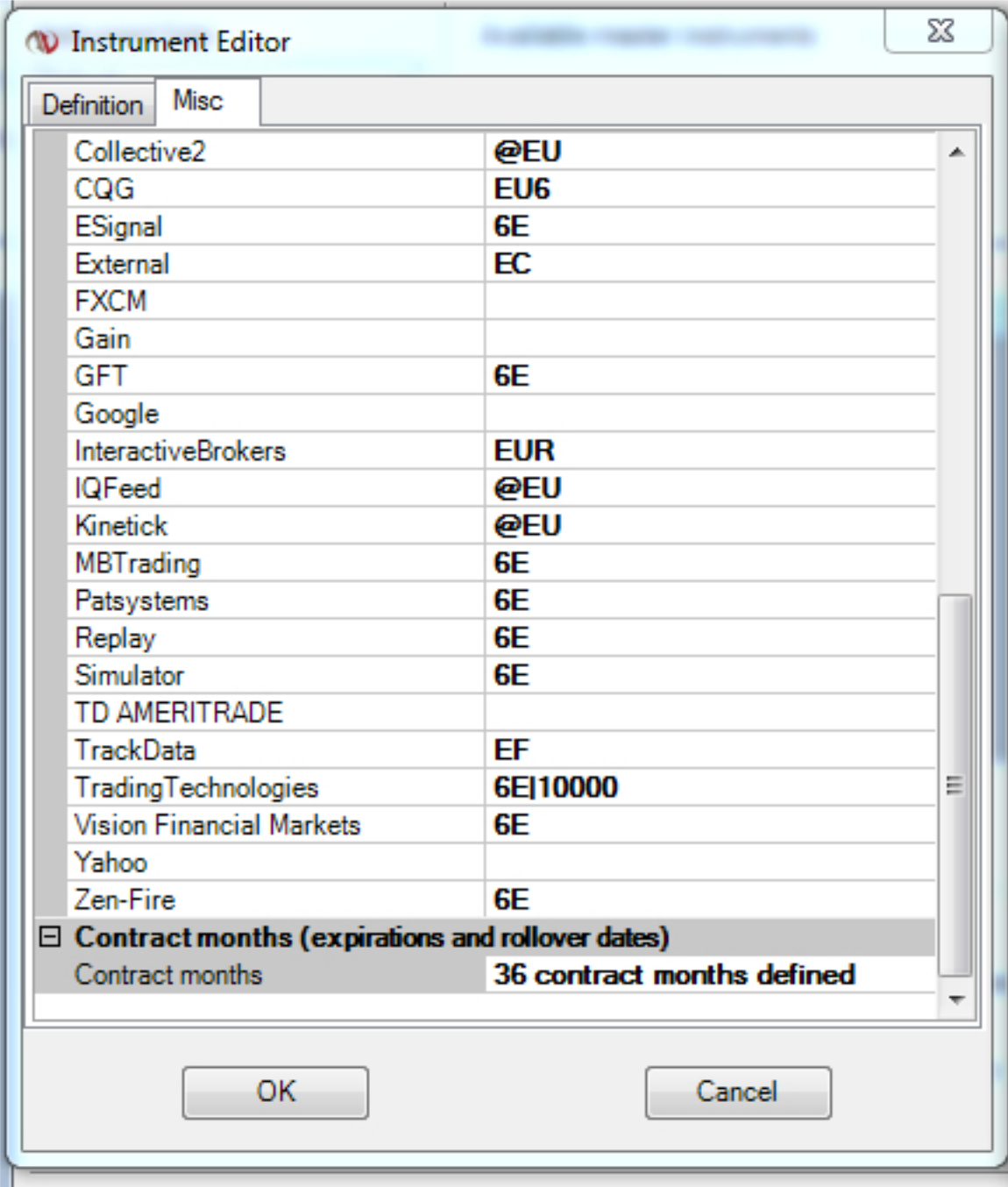


Figure Two

December 2011

S	M	T	W	T	F	S
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

Indicates 3rd Wednesday

Indicates 2 preceding days (expiry date)

Indicates Rollover date

January

S	M	T	W	T	F	S
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

February

S	M	T	W	T	F	S
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29			

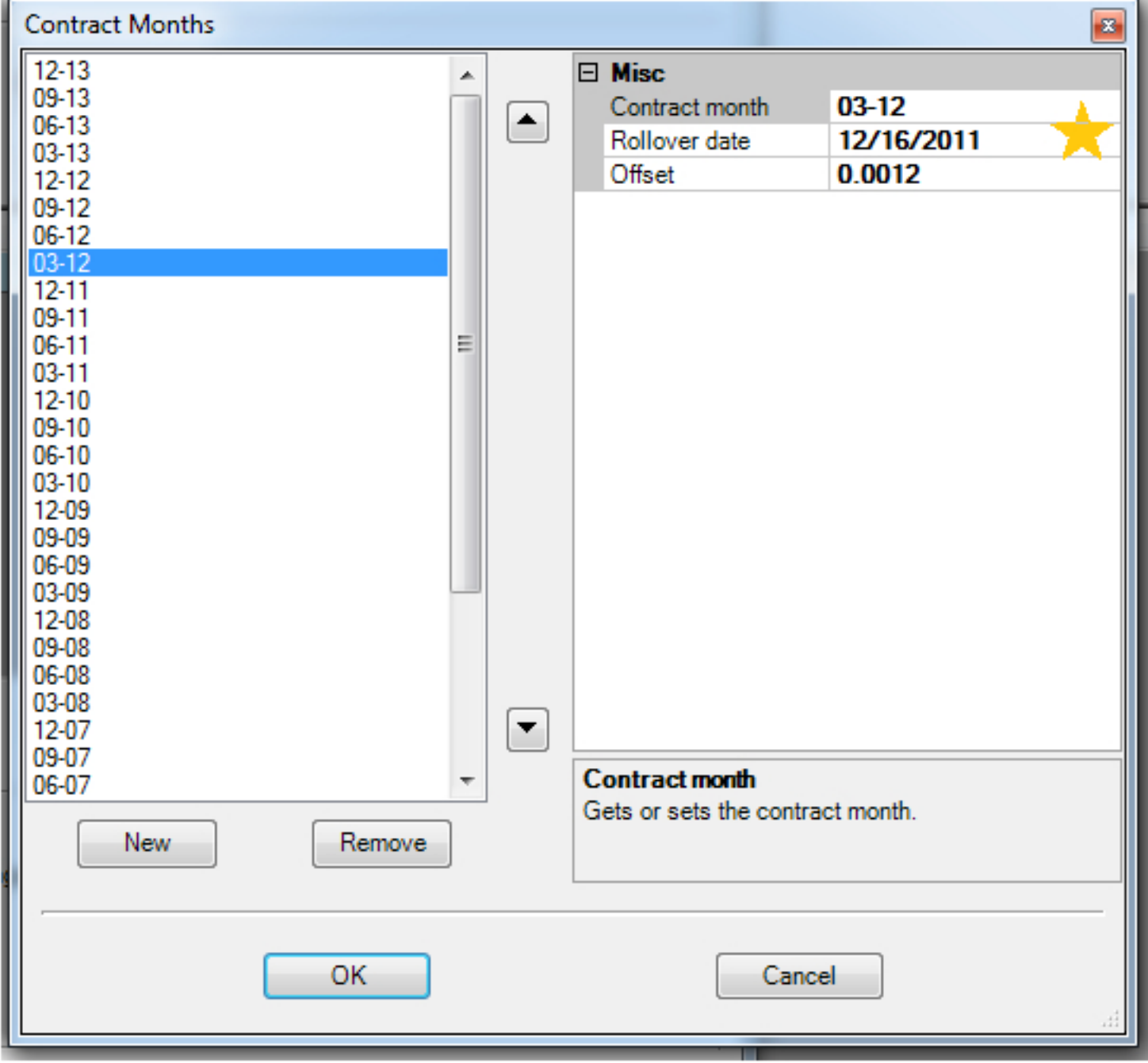


Figure Three

March

S	M	T	W	T	F	S
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

Indicates 3rd Wednesday

Indicates 2 preceding days (expiry date)

Indicates Rollover date

April

S	M	T	W	T	F	S
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30					

May

S	M	T	W	T	F	S
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

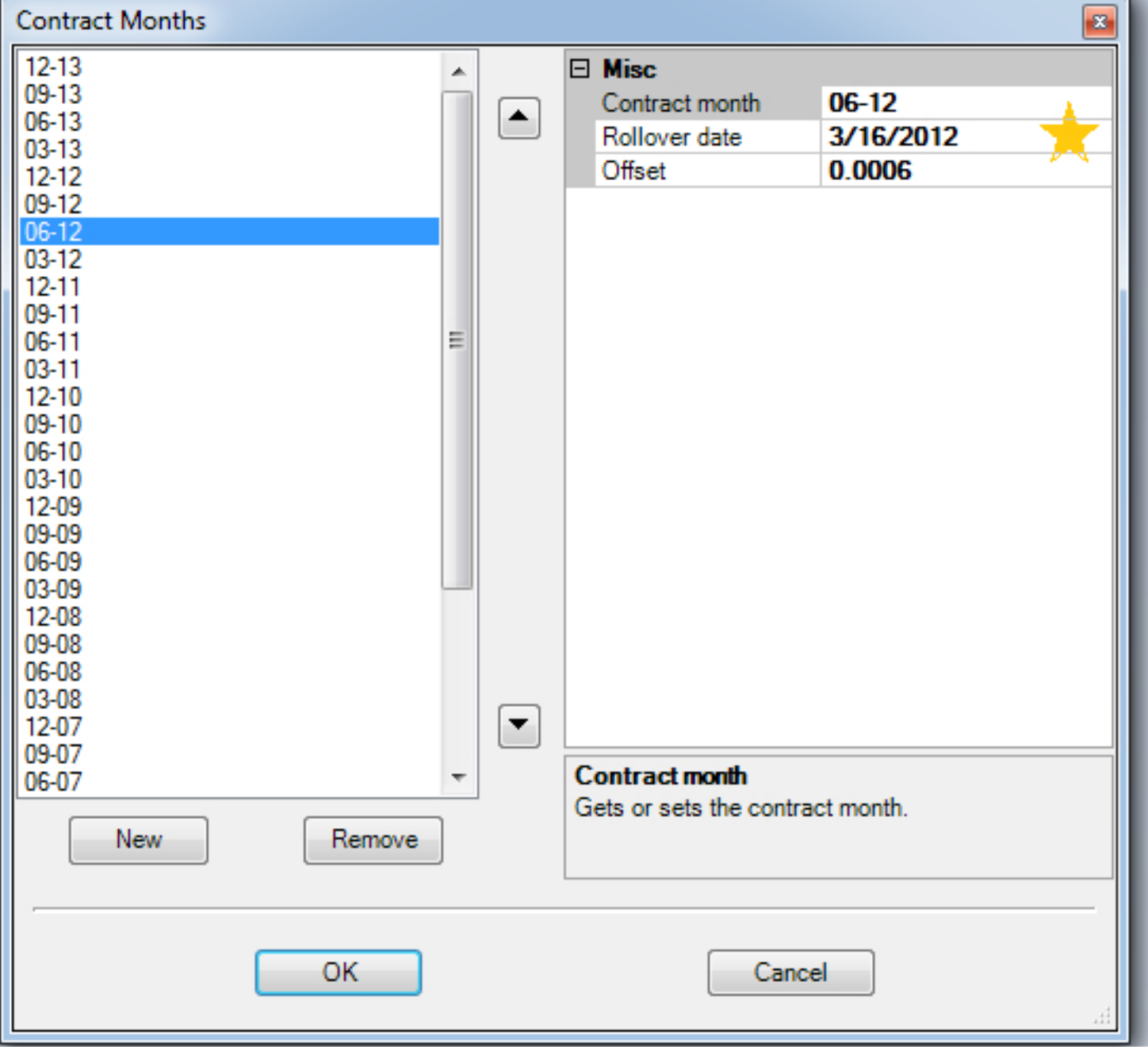


Figure Four

June

S	M	T	W	T	F	S
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30

Indicates 3rd Wednesday

Indicates 2 preceding days (expiry date)

Indicates Rollover date

July

S	M	T	W	T	F	S
1	2	3	4	5	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

August

S	M	T	W	T	F	S
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

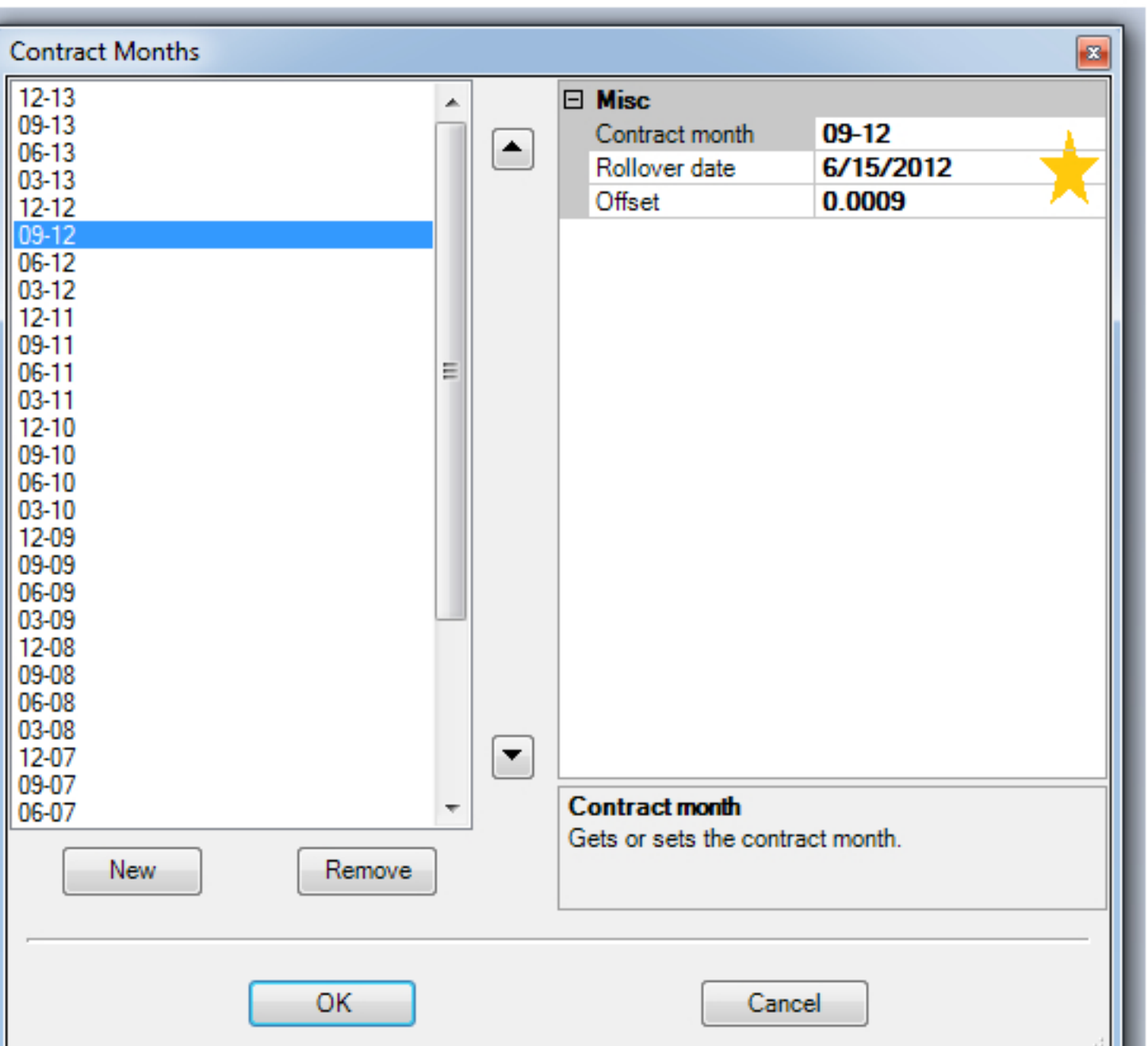


Figure Five

September

S	M	T	W	T	F	S
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30						

Indicates 3rd Wednesday

Indicates 2 preceding days (expiry date)

Indicates Rollover date

October

S	M	T	W	T	F	S
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

November

S	M	T	W	T	F	S
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	

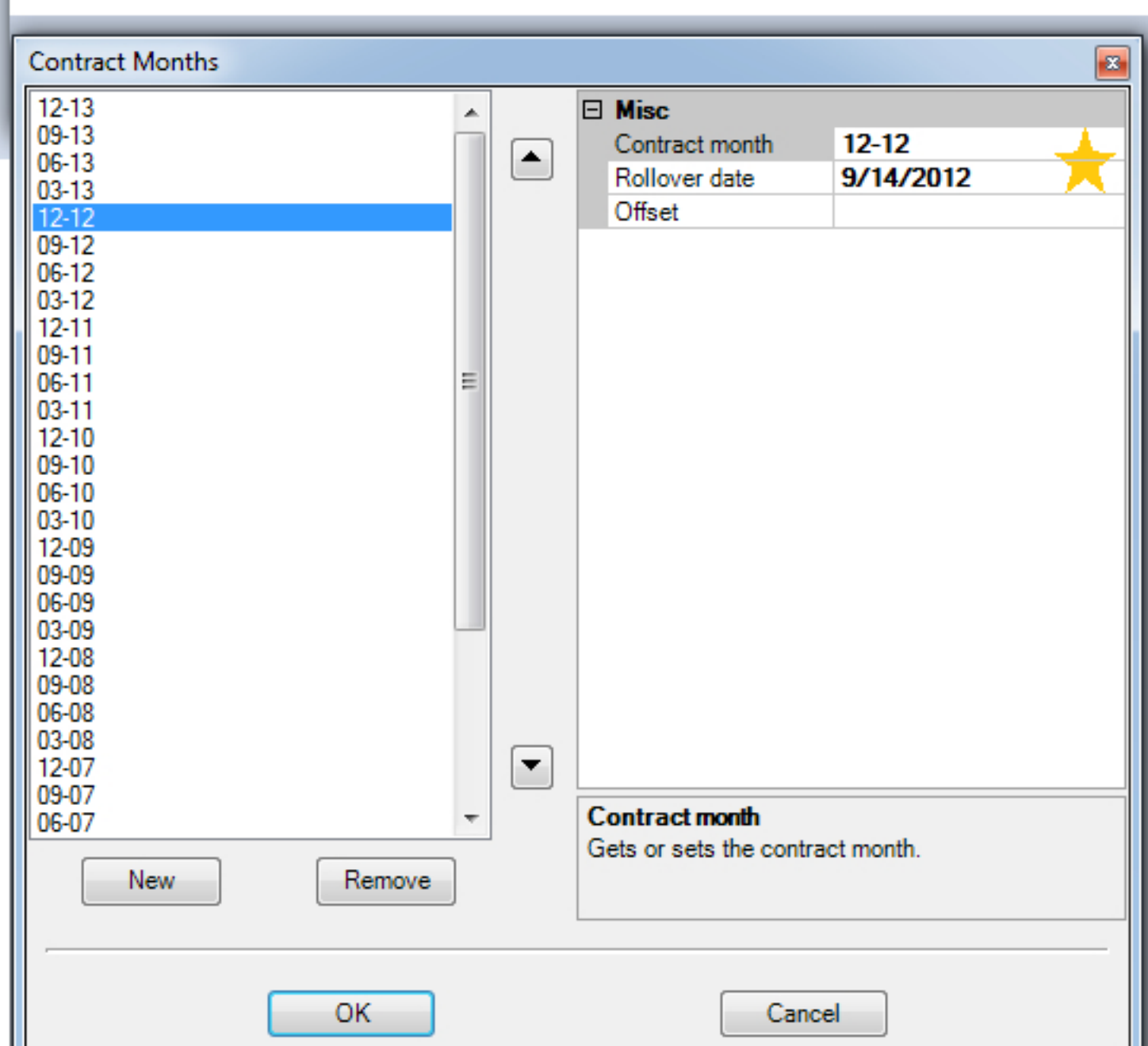


Figure Six

December

S	M	T	W	T	F	S
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30	31					

Indicates 3rd Wednesday

Indicates 2 preceding days (expiry date)

Indicates Rollover date

January

S	M	T	W	T	F	S
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

February

S	M	T	W	T	F	S
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28		

