GSCI OPTIONS

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

PRELIMINARY

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 EXCERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID 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=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB(CABINET TRANSACTION) 1/2 TICK VALUE = GSCI = $6.25, 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.

GSCI CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL12	AUG12	SEP12	OCT12
GSCI OPT	07/17	08/15	09/18	10/15

GSCI OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30

	JUL12	AUG12	SEP12	OCT12
OG	54.0-70.4	54.0-67.4	54.0-67.2	61.0-67.2

GSCI FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
GSCI FUT										
AUG12	644.25	645.50	642.95A	645.50	645.50 + 250	2	203	7755 - 36	655.70	557.85A
SEP12	----	643.75B	641.45A	643.75B	643.75 + 225	----	60	860 + 60	652.05B	559.95A
TOTAL GSCI FUT						2	263	8615 + 24		
GSCI ER FUTURES										
MAR14	----	----	----	----	475.80 + 240	----	----	27959 UNCH	563.00	409.70A
TOTAL GSCI ER FUTURES						0	0	27959		

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