



PRELIMINARY

PG37	BULLETIN #146@	BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS										Mon, Jul 30, 2012	PG37
------	----------------	---	--	--	--	--	--	--	--	--	--	-------------------	------

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 VALUE = BRA REAL \$5.00, RUBLE = \$6.25, RAND = \$6.25, MEXICAN PESO = \$6.50, ISRAELI SHEKEL = \$6.00. 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.

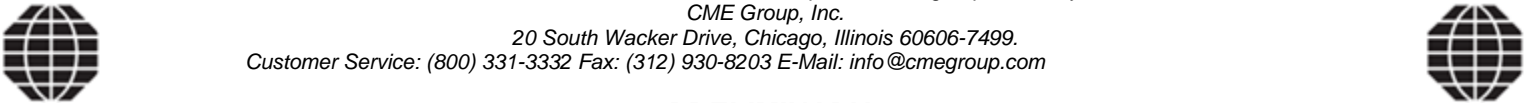
BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO and ISRAELI SHEKEL CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
BRAZIL RL FUT	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28
BRAZIL RL OPT	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28
WKBR-1R-C	07/06	08/03											
WKBR-2R-C	07/13	08/10											
WKBR-3R-C	07/20	08/17											
WKBR-4R-C	07/27	08/24											
RUS RUBLE FUT	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15
RUS RUBLE OPT	07/16	08/15	09/17	10/15	11/15	12/17	01/15	02/15	03/15	04/15	05/15	06/17	07/15
S AFR RAND FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15
S AFR RAND OPT	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05
WKRA-2N-C	07/13	08/10											
WKRA-3N-C	07/20	08/17											
WKRA-4N-C	07/27	08/24											
WKRA-5N-C		08/31											
MEX PESO FUT	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/15	03/18	04/15	05/13	06/17	07/15
MEX PESO OPT	07/06	08/03	09/07	10/05	11/09	12/07	01/04	02/08	03/08	04/05	05/03	06/07	07/05
WKMP-2P-C	07/13	08/10											
WKMP-3P-C	07/20	08/17											
WKMP-4P-C	07/27	08/24											
WKMP-5P-C		08/31											
ISRAELI SHEKEL FUT			09/17			12/17			03/18			06/17	

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS ON FUTURES													
--	--	--	--	--	--	--	--	--	--	--	--	--	--

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30													
		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5							
1R	JUL12	37.5-70.0	37.5-70.0	37.5-70.0	37.5-70.0								
	AUG12	37.0-69.5	37.0-69.5	37.0-69.5	37.0-69.5								
1N	JUL12		92.5-157.5	92.5-157.5	92.5-157.5								
	AUG12		92.5-150.0	92.5-150.0	92.5-150.0	92.5-150.0							
1M	JUL12		53.7-95.0	53.7-95.0	53.7-95.0								
	AUG12		53.1-93.1	53.1-93.1	53.1-93.1	53.1-93.1							
1S1	JUL12		231.0-298.0	227.0-298.0	224.0-298.0								
	AUG12		223.0-298.0	223.0-298.0	223.0-298.0	223.0-298.0							
	JUL12												
OR	37.5-71.0	37.5-70.0	37.0-69.5	37.0-66.5	36.5-66.5	36.5-66.0	36.5-66.0	36.0-65.5	35.5-65.0	35.5-61.5	35.0-59.0	35.0-58.0	36.5-58.0
UO	22.7-41.2	22.7-40.2	22.5-40.0	22.7-39.7	22.2-39.5	22.5-39.5	22.2-39.5	22.2-39.2	21.7-39.2	22.0-38.7	21.7-37.0	22.0-36.0	22.5-35.7
RO	92.5-160.0	92.5-157.5	92.5-150.0	92.5-150.0	90.0-150.0	92.5-147.5	92.5-147.5	92.5-147.5	92.5-145.0	92.5-142.5	92.5-142.5	92.5-137.5	92.5-137.5
MO	53.7-98.1	53.7-95.0	53.1-93.1	53.1-93.1	53.1-92.5	53.1-92.5	53.7-92.5	53.1-91.8	53.1-91.8	53.1-90.0	53.1-88.7	53.7-88.7	55.6-88.7
1LO	232.0-298.0	223.0-298.0	223.0-298.0	223.0-288.0		223.0-288.0			222.0-287.0			222.0-278.0	

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
---	--	--	--	--	--	--	--	--	--	--	--	--	--

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE RECI PROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
BRAZIL RL FUT									
AUG12	----	----	----	0.4946N	.49145 (2.0348) -	315	633	359 -	665 .50270B .47355A
SEP12	----	----	----	0.4917N	.48855 (2.0469) -	315	660	3869 +	639 .50275 .47400
DEC12	----	----	----	0.4859N	.48275 (2.0715) -	315	----	43 UNCH	.58005 .47995A
DEC15	----	----	----	0.4138N	.41070 (2.4349) -	315	----	9923 UNCH	.50745B .39090A
MAR16	----	----	----	0.4075N	.40440 (2.4728) -	310	----	5 UNCH	.46650 .45750A
JUN16	----	----	----	0.4011N	.39805 (2.5122) -	305	----	107 UNCH	----
JUL16	----	----	----	0.3990N	.39595 (2.5256) -	305	----	2305 UNCH	.44890B .38190A
TOTAL BRAZIL RL FUT						1395	118	16611 -	124
RUS RUBLE FUT									
AUG12	----	----	----	0.03102N	0.031010 (32.2477) -	1	----	6371 UNCH	----
SEP12	----	----	----	0.03087N	0.030860 (32.4044) -	1	68	16183 -	25 .03442 .02858A
NOV12	----	----	----	0.03056N	0.030550 (32.7332) -	1	----	8197 UNCH	----
DEC12	----	----	----	0.03041N	0.030400 (32.8947) -	1	132	14194 -	132 .03600 .02732
MAR13	----	----	----	0.02996N	0.029950 (33.3890) -	1	----	5195 UNCH	.03319 .02796A
JUN13	----	----	----	0.02943N	0.029420 (33.9905) -	1	----	6017 UNCH	.03113 .02116
SEP13	----	----	----	0.02908N	0.029070 (34.3997) -	1	----	2382 UNCH	.03233 .02695
DEC13	----	----	----	0.02865N	0.028640 (34.9162) -	1	----	14506 UNCH	.03200 .02807
MAR14	----	----	----	0.02821N	0.028200 (35.4610) -	1	----	5327 UNCH	.03241 .02741
JUN14	----	----	----	0.02780N	0.027790 (35.9842) -	1	----	891 UNCH	.03229 .02144
SEP14	----	----	----	0.02739N	0.027380 (36.5230) -	1	----	3821 UNCH	.03167 .02288
DEC14	----	----	----	0.02699N	0.026980 (37.0645) -	1	----	4142 UNCH	.03095 .02597
MAR15	----	----	----	0.02659N	0.026580 (37.6223) -	1	----	1617 UNCH	.03081 .02681
JUN15	----	----	----	0.02621N	0.026200 (38.1679) -	1	----	4371 UNCH	.03073 .02472
SEP15	----	----	----	0.02582N	0.025810 (38.7447) -	1	----	5217 UNCH	.03053 .02366
DEC15	----	----	----	0.02546N	0.025450 (39.2927) -	1	----	955 UNCH	.02977B
MAR16	----	----	----	0.02510N	0.025090 (39.8565) -	1	----	1184 UNCH	.03018 .03018
JUN16	----	----	----	0.02475N	0.024740 (40.4204) -	1	----	235 UNCH	----
SEP16	----	----	----	0.02439N	0.024380 (41.0172) -	1	----	1774 UNCH	----
DEC16	----	----	----	0.02406N	0.024050 (41.5800) -	1	----	2 UNCH	.03000 .03000
TOTAL RUS RUBLE FUT						200	266	102581 -	157
S AFR RAND FUT									
SEP12	----	----	----	0.12165N	.12125 (8.2474) -	400	8	11661 UNCH	.12355 .11635
DEC12	----	----	----	0.12022N	.11982 (8.3459) -	400	----	76 UNCH	.11800 .11800A
TOTAL S AFR RAND FUT							8	11737	
SEP12	----	----	----	0.07520N	.07497 (13.34) -	22	128	27536	166090 + 3926 .07810 .06783
DEC12	----	----	----	0.07457N	.07432 (13.46) -	25	----	355	750 + 313 .07740 .06800
MAR13	----	----	----	0.07397N	.07372 (13.56) -	25	----	252 UNCH	.07525B .06935
JUN13	----	----	----	0.07342N	.07315 (13.67) -	27	----	4 UNCH	.07385 .07385
TOTAL MEX PESO FUT						128	27891	167096 +	4239
SHEKEL FUTURE									
SEP12	0.24668	0.24668	0.24665A	----	0.24666 (4.05416) -	2	----	2	452 + 2 .25886 .24534A
TOTAL SHEKEL FUTURE						0	2	452 +	2



PRELIMINARY

PG37	BULLETIN #146@		BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS										Mon, Jul 30, 2012		PG37	
BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL CALLS **SETT. PRICE**																
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW				
BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL PUTS **SETT. PRICE**																
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW				
RUS RUBLE PUT			(FUTURES SETT. .00)													
OCT12	RUS RUBLE PUT															
310	----		----	----	12.00N		11.90-	10	.527	----	----	2300	UNCH	----	----	
TOTAL													0	2300		