

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



FINAL

PG49 BULLETIN # 29@ S&P 500 CALL OPTIONS Mon, Feb 13, 2012 PG49

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION 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 = \$12.50 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.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	DEC12
EOM S&P 500 OPT	02/29	03/30	04/30	05/31	06/29	07/31	08/31		
EOW1 S&P 500 OPT	02/03	03/02	04/05						
EOW2 S&P 500 OPT	02/10	03/09							
EOW4 S&P 500 OPT	02/24	03/23							
S&P 500 OPT	02/17	03/15	04/20	05/18	06/14	07/20		09/20	12/20
S&P 500 FUT		03/15			06/14			09/20	12/20

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13									
	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	DEC12
EV	250-1975	475-2075	475-2075	475-2075	475-2075	475-2075	475-2075		
EV1	1040-1575	1090-1625	1115-1650						
EV2	1060-1600	1090-1625							
EV4	1090-1615	1085-1650							
OS	250-1975	250-2000	475-2075	475-2075	475-2075	475-2075		475-2075	475-2075

S&P 500 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT										
MAR12	1349.00 @1348.80	1350.50	1342.80	1348.80 @1349.50	1349.10 P+ 850	5500	1608	237080 - 8688	1352.30	1061.50A
JUN12	1343.50	1343.50	1343.50	1343.50	1343.40 + 850	56	----	5686 + 47	1347.60B	1059.60A
SEP12	----	1336.70B	----	1336.70B	1337.20 + 850	----	----	1040 UNCH	1344.60B	1053.60A
DEC12	----	1330.40B	----	1330.40B	1330.90 + 850	----	----	502 UNCH	1341.60B	1047.60A
TOTAL S&P 500 FUT						5556	1608	244308 - 8641		

E-MINI S&P 500 FIXING PRICE (ESF): Jun12 1398.24

WK EV-W2 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW2 S&P 500 C											
FEB12	EOW2 S&P 500 C			(FUTURES SETT. .00)				0	0		
TOTAL								0	0		

WK EV-W4 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW4 S&P 500 C											
FEB12	EOW4 S&P 500 C			(FUTURES SETT. .00)							
1380				2.35N	2.35 UNCH	.143	----	----	600 UNCH	----	----
1390				1.25N	1.20- 5	.079	----	----	600 UNCH	----	----
TOTAL								0	1200		

S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 CALL											
FEB12	S&P 500 CALL			(FUTURES SETT. .00)							
800				540.60N	549.10+ 850	.999	----	----	555 UNCH	517.00	517.00
1200				141.20N	149.20+ 800	.996	----	----	207 UNCH	49.60	49.60
1225				116.40N	124.30+ 790	.995	----	----	403 UNCH	61.70	45.30
1230				111.40N	119.30+ 790	.994	----	----	182 UNCH	----	----
1235				106.50N	114.30+ 780	.993	----	----	150 UNCH	----	----
1240				101.50N	109.30+ 780	.993	----	----	100 UNCH	----	----
1250				91.70N	99.40+ 770	.991	----	----	607 UNCH	51.50	51.50
1255				86.80N	94.40+ 760	.989	----	----	17 UNCH	----	----
1260				81.90N	89.40+ 750	.988	----	----	482 UNCH	----	----
1265				77.00N	84.50+ 750	.986	----	----	1 UNCH	----	----
1270				72.10N	79.50+ 740	.985	----	----	102 UNCH	74.00	16.00
1275				67.30N	74.50+ 720	.983	----	220	1478 - 160	54.50B	20.00
1280				62.50N	69.60+ 710	.980	----	----	662 UNCH	41.30	31.60
1285				57.80N	64.70+ 690	.975	----	----	381 UNCH	26.00	26.00
1290				53.10N	59.70+ 660	.971	----	----	254 UNCH	56.00B	15.00
1295				48.50N	54.80+ 630	.965	----	----	3 UNCH	47.00	30.80
1300				44.00N	49.90+ 590	.958	----	140	2053 - 110	43.40	12.50A
1305				39.50N	45.10+ 560	.946	----	----	7 UNCH	25.20	22.50
1310				35.10N	40.30+ 520	.932	----	1	725 + 1	33.00	15.00
1315				30.80N	35.60+ 480	.913	----	----	228 UNCH	19.50	17.20
1320				26.70N	31.00+ 430	.887	----	----	788 UNCH	23.00	10.80
1325	24.50	#24.50	24.50	24.50	26.60+ 390	.851	----	----	2526 - 42	24.50	8.50
1330				18.90N	22.30+ 340	.805	----	382	1814 - 207	24.00B	6.90
1335				15.50N	18.20+ 270	.746	----	180	1140 - 35	12.20	10.80
1340				12.30N	14.50+ 220	.672	----	233	1576 - 88	15.20	5.50
1345	8.70	10.50B	8.70	10.50B	11.00+ 150	.585	----	494	1231 - 205	12.00B	5.60
1350	6.90	7.30B	6.90	7.30B	7.90+ 80	.483	----	473	2425 - 734	15.70	3.00
1355	4.80	5.80	4.80	5.30	5.30+ 30	.372	----	548	1482 - 105	8.00	3.40A
1360				3.30A	3.30- 10	.261	----	381	2562 - 378	6.10	2.00
1365				2.30N	2.00- 30	.169	----	512	5671 - 177	4.55	2.00
1370	1.35	1.30A	1.30A	1.30A	1.15- 30	.101	----	619	4815 - 371	3.50	1.15
1375		*.65A	0.65A	0.65A	.60- 30	.054	----	504	3303 - 181	10.00	.65A
1380	0.40	*.40	*.40	*.40	.40- 25	.033	----	65	2165 - 32	2.75	.40
1385		0.50N	0.50N	0.50N	.30- 20	.023	----	101	1239 + 30	1.10	.80
1390	0.25	*.25	*.25	*.25	.20- 15	.014	----	29	1816 - 2	1.80	.25
1395		0.30N	0.30N	0.30N	.20- 10	.013	----	----	31 UNCH	.60	.60
1400	0.15	*.15	*.15	*.15	.20- 5	.012	----	59	2355 - 51	5.80B	.15
1405		0.25N	0.25N	0.25N	.15- 10	.008	----	1	185 UNCH	.75	.30
1410	0.15	*.15	*.15	*.15	.15- 5	.007	----	9	519 UNCH	.70	.15
1415	0.10	*.10	*.10	*.10	.10- 5	.004	----	200	544 + 200	.35	.10
1420		0.10N	0.10N	0.10N	.10 UNCH	.004	----	----	597 UNCH	.55	.20
1425		0.10N	0.10N	0.10N	.05- 5	.002	----	----	1545 UNCH	.40B	.20
1430		0.10N	0.10N	0.10N	.05- 5	.002	----	----	28 UNCH	.35	.30A
1440		0.05N	0.05N	0.05N	----	.001	----	----	22 UNCH	.25	.25
1450					CAB	----	----	----	3175 UNCH	.30	.10
1460					CAB	----	----	----	10 UNCH	.10	.10
1465					CAB	----	----	----	79 UNCH	1.10	.10
1475					CAB	----	----	----	1700 UNCH	.20	.10
1480					CAB	----	----	----	394 UNCH	1.00	.10
1490					CAB	----	----	----	1087 UNCH	1.30	.10
1500					CAB	----	----	----	700 UNCH	.95	.10
1510					CAB	----	----	----	500 UNCH	.10	.10
TOTAL								5239	56621 - 2647		
MAR12	S&P 500 CALL			(FUTURES SETT. 1349.10 + 850)							
1000				341.20N	349.40+ 820	.993	----	----	3 UNCH	----	----
1100				242.30N	250.00+ 770	.980	----	----	7 UNCH	202.00	161.00A
1125				217.90N	225.30+ 740	.974	----	----	112 UNCH	----	----
1150				193.50N	200.80+ 730	.966	----	----	153 UNCH	149.50	149.50
1155				188.70N	195.90+ 720	.964	----	----	50 UNCH	----	----
1175				169.40N	176.30+ 690	.954	----	----	333 UNCH	----	----
1200				145.60N	152.10+ 650	.937	----	----	1511 UNCH	102.00	88.50
1210				136.10N	142.50+ 640	.929	----	----	1 UNCH	82.50	82.50
1220				126.70N	133.10+ 640	.918	----	----	1 UNCH	71.20	59.30
1225				122.00N	128.30+ 630	.913	----	----	1051 UNCH	87.00	60.50
1230				117.40N	123.60+ 620	.907	----	----	3 UNCH	67.50	53.00
1240				108.20N	114.10+ 590	.895	----	----	102 UNCH	76.00	48.50
1250				99.10N	104.90+ 580	.878	----	----	1790 UNCH	87.00	43.00
1260				90.20N	95.70+ 550	.860	----</				

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1310	----	----	----	49.20N	53.00+	380	.714	----	----	76	UNCH	46.00B	35.00
1315	----	----	----	45.50N	49.10+	360	.693	----	----	300	UNCH	----	----
1320	----	----	----	41.90N	45.30+	340	.670	----	10	167 +	3	45.50	15.20
1325	----	----	----	38.50N	41.60+	310	.646	----	----	1684	UNCH	28.20	21.00
1330	----	----	----	35.20N	38.00+	280	.620	----	----	181	UNCH	18.20	18.00
1335	----	----	----	32.00N	34.50+	250	.593	----	----	1	UNCH	34.50B	18.50
1340	----	----	----	28.90N	31.20+	230	.565	----	----	1699	UNCH	17.00	13.50
1345	----	----	----	25.90N	28.00+	210	.535	----	----	2	UNCH	23.20B	13.30
1350	----	----	----	23.00N	24.90+	190	.503	----	1	2968	UNCH	25.20	8.60
1355	----	----	----	20.30N	22.10+	180	.470	----	10	61 +	10	----	----
1360	----	----	----	17.90N	19.40+	150	.437	----	----	368	UNCH	----	----
1365	----	----	----	15.60N	17.00+	140	.403	----	47	74 +	47	11.00	11.00
1370	----	----	----	13.50N	14.70+	120	.368	----	----	3667	UNCH	10.40	5.80
1375	----	----	----	11.60N	12.50+	90	.332	----	----	2118	UNCH	17.80	3.50A
1380	----	----	----	10.00N	10.60+	60	.298	----	----	3534	UNCH	19.00	4.00
1385	----	----	----	8.50N	9.00+	50	.266	----	----	412	UNCH	4.20	4.20
1390	----	----	----	7.20N	7.50+	30	.233	----	----	4082	UNCH	5.10	4.00
1395	----	----	----	6.00N	6.30+	30	.205	----	----	711	UNCH	4.30	4.00
1400	----	----	----	4.95N	5.20+	25	.177	----	57	5402 +	55	13.50	2.05
1405	----	----	----	4.15N	4.30+	15	.152	----	67	351 +	87	4.20	4.10
1410	----	----	----	3.45N	3.50+	5	.129	----	----	1755	UNCH	3.50	1.50
1415	----	----	----	2.85N	2.85	UNCH	.109	----	----	28	UNCH	3.50	2.20
1420	2.20	#2.20	*2.20	2.20	2.35	UNCH	.093	----	8	359 +	3	2.20	2.20
1425	1.90	1.90	1.80	1.80	1.90	UNCH	.077	----	400	1377 +	197	7.10	1.80
1430	----	----	----	1.60N	1.50	10	.063	----	----	150	UNCH	2.20	1.70
1435	----	----	----	1.35N	1.25	10	.054	----	----	3	UNCH	1.00	1.00
1440	----	----	----	1.15N	1.05	10	.046	----	----	220	UNCH	4.25	1.50A
1445	----	----	----	0.95N	.90	5	.039	----	----	10	UNCH	4.0	.40
1450	----	----	----	0.80N	.75	5	.033	----	----	1196	UNCH	17.30	.55
1455	----	----	----	0.70N	.65	5	.029	----	----	3	UNCH	10	.10
1460	----	----	----	0.60N	.55	5	.024	----	----	51	UNCH	4.30	4.20
1470	----	----	----	0.50N	.45	5	.020	----	----	12	UNCH	6.10	1.30
1475	----	----	----	0.45N	.40	5	.017	----	----	416	UNCH	12.30	.25
1480	----	----	----	0.40N	.35	5	.015	----	----	3	UNCH	1.00	1.00
1490	----	----	----	0.30N	.25	5	.011	----	----	1	UNCH	4.20	.85
1500	----	----	----	0.25N	.20	5	.008	----	----	328	UNCH	14.00	.25
1540	----	----	----	0.15N	.10	5	.004	----	----	630	UNCH	1.30	.10
1550	----	----	----	0.10N	.05	5	.002	----	----	3	UNCH	3.40	.40
1560	----	----	----	0.10N	.05	5	.002	----	----	1	UNCH	3.80	3.80
1575	----	----	----	0.05N	----	----	.002	----	----	221	UNCH	8.20	.35
1600	----	----	----	----	----	----	.001	----	----	227	UNCH	4.50	.10
1650	----	----	----	----	----	----	.001	----	----	4357	UNCH	3.20B	.60
1700	----	----	----	----	----	----	.001	----	----	200	UNCH	.60	.60
1750	----	----	----	----	----	----	.001	----	----	11	UNCH	----	----
TOTAL									600	49223 +	402		
APR12	S&P 500 CALL	(FUTURES SETT.	.00)	105.00N	109.60+	460	.788	----	----	150	UNCH	----	----
1250	----	----	----	92.90N	97.20+	430	.757	----	----	50	UNCH	----	----
1300	----	----	----	66.20N	69.50+	330	.667	----	----	361	UNCH	----	----
1305	----	----	----	62.60N	65.80+	320	.652	----	----	10	UNCH	----	----
1310	----	----	----	59.20N	62.20+	300	.636	----	----	100	UNCH	----	----
1320	----	----	----	52.40N	55.30+	290	.602	----	----	87	UNCH	----	----
1325	----	----	----	49.20N	51.90+	270	.585	----	40	852 +	35	----	----
1335	----	----	----	42.90N	45.30+	240	.547	----	----	100	UNCH	----	----
1350	----	----	----	34.40N	36.20+	180	.487	----	160	2191 +	120	31.20	18.00
1360	----	----	----	29.20N	30.70+	150	.445	----	----	37	UNCH	16.00	15.30
1370	----	----	----	24.40N	25.70+	130	.401	----	----	35	UNCH	20.00	14.60
1375	----	----	----	22.20N	23.30+	110	.378	----	50	452 +	50	16.60	16.60
1380	----	----	----	20.20N	21.10+	90	.355	----	----	152	UNCH	----	----
1385	----	----	----	18.20N	19.00+	80	.333	----	----	50	UNCH	----	----
1390	----	----	----	16.40N	17.10+	70	.311	----	----	3362	UNCH	----	----
1400	----	----	----	13.00N	13.50+	50	.266	----	----	3852 -	100	----	9.00A
1410	----	----	----	10.30N	10.50+	20	.223	----	----	27	UNCH	----	----
1420	----	----	----	8.00N	7.90+	10	.183	----	1	969	UNCH	7.10	7.10
1425	----	----	----	7.00N	6.90+	10	.165	----	----	327	UNCH	4.20	4.10
1430	----	----	----	6.00N	6.00	UNCH	.148	----	----	148	UNCH	6.30	6.30
1435	----	----	----	5.20N	5.20	UNCH	.133	----	----	10	UNCH	----	----
1440	----	----	----	4.45N	4.50+	5	.118	----	48	965 +	48	4.00	4.00
1445	----	----	----	3.85N	3.90+	5	.105	----	----	10	UNCH	----	----
1450	----	----	----	3.30N	3.40+	10	.094	----	----	128	UNCH	3.90	2.10
1470	----	----	----	1.80N	1.85+	5	.056	----	----	1	UNCH	----	----
1475	----	----	----	1.55N	1.55	UNCH	.049	----	----	4	UNCH	1.00	1.00
1485	----	----	----	1.15N	1.15	UNCH	.037	----	----	4	UNCH	1.00	1.00
1550	----	----	----	0.20N	.25+	5	.008	----	----	105	UNCH	.25	.25
TOTAL									299	14539 +	153		
MAY12	S&P 500 CALL	(FUTURES SETT.	.00)	62.40N	65.10+	270	.589	----	----	25	UNCH	----	----
1320	----	----	----	44.20N	46.30+	210	.496	----	25	365 +	5	----	----
1350	----	----	----	38.80N	40.80+	200	.463	----	----	848	UNCH	----	----
1360	----	----	----	31.50N	33.10+	160	.411	----	290	694 +	290	----	----
1375	----	----	----	29.20N	30.70+	150	.393	----	----	5	UNCH	17.50	17.30
1380	----	----	----	21.00N	22.00+	100	.320	----	240	1030 +	190	20.20	20.20
1400	----	----	----	13.20N	13.50+	30	.231	----	----	252	UNCH	----	----
1425	----	----	----	----	----	----	----	----	555	3219 +	485	----	----
TOTAL				1343.40 +	850)								
JUN12	S&P 500 CALL	(FUTURES SETT.	.00)	248.50N	254.70+	620	.897	----	----	2	UNCH	----	----
1100	----	----	----	225.80N	231.80+	600	.879	----	----	200	UNCH	----	----
1150	----	----	----	203.70N	209.40+	570	.858	----	----	4	UNCH	169.30	169.30
1180	----	----	----	177.50N	183.00+	550	.827	----	----	1	UNCH	----	----
1200	----	----	----	160.60N	165.80+	520	.803	----	----	714	UNCH	138.50	127.50
1225	----	----	----	140.10N	144.80+	470	.769	----	----	377	UNCH	----	----
1240	----	----	----	128.10N	132.70+	460	.746	----	----	1	UNCH	----	----
1250	----	----	----	120.20N	124.70+	450	.729	----	----	552	UNCH	----	----
1260	----	----	----	112.60N	116.80+	420	.712	----	----	1	UNCH	103.00	94.30
1275	----	----	----	101.40N	105.40+	400	.683	----	----	250	UNCH	----	----
1290	----	----	----	90.60N	94.30+	370	.653	----	----	55	UNCH	81.50	81.50
1300	----	----	----	83.60N	87.20+	360	.630	----	----	538	UNCH	86.70	64.20
1310	----	----	----	76.90N	80.30+	340	.607	----	----	200	UNCH	----	----
1320	----	----	----	70.50N	73.60+	310	.583	----	----	3	UNCH	67.50	27.00
1325	----	----	----	67.30N	70.30+	300	.570	----	----	515	UNCH	48.80	47.70
1340	----	----	----	58.30N	60.80+	250	.531						

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FINAL

PG49 BULLETIN # 29@		S&P 500 CALL OPTIONS										Mon, Feb 13, 2012		PG49		
DEC12	S&P 500 CALL	(FUTURES SETT.	1330.90 +	850)												
1150			224.50N		229.90+	540	.765				450	UNCH				
1200			186.80N		191.50+	470	.714				100	UNCH				
1250			151.10N		155.50+	440	.654				150	UNCH	116.00	116.00		
1260			144.20N		148.60+	440	.641				15	UNCH	124.00	107.00		
1270			137.50N		141.90+	440	.628				9	UNCH	104.70	104.70		
1275			134.30N		138.50+	420	.621				125	UNCH				
1290			124.60N		128.70+	410	.600				1	UNCH	103.00	103.00		
1300			118.20N		122.40+	420	.585				582	UNCH	132.00B	97.50A		
1310			112.10N		116.10+	400	.571				150	UNCH				
1320			106.20N		110.00+	380	.555				1900	UNCH	116.00	43.00		
1325			103.30N		106.90+	360	.548				210	UNCH				
1330			100.50N		103.80+	330	.540				1900	UNCH				
1350			89.10N		92.00+	290	.507				100	UNCH	115.00B	106.00A		
1375			75.80N		78.30+	250	.465				200	UNCH				
1400			63.20N		65.80+	260	.421				155	UNCH	90.00B	39.20		
1450			42.10N		44.10+	200	.331				267	UNCH	32.50	32.50		
1475			33.30N		35.20+	190	.286				2100	UNCH				
1500			25.80N		27.40+	160	.242				276	UNCH	49.00B	19.80		
1550			14.60N		15.30+	70	.161				11	UNCH	28.00	11.50		
1600			7.50N		8.00+	50	.098				652	UNCH	18.50B	21.00A		
TOTAL											9353					
JUN13	S&P 500 CALL	(FUTURES SETT.	.00)													
1300			142.30N		146.70+	440	.573				105	UNCH				
TOTAL											0					
DEC13	S&P 500 CALL	(FUTURES SETT.	.00)													
1000			367.70N		374.10+	640	.810				4	UNCH				
1300			165.90N		170.10+	420	.573				4	UNCH				
1500			69.00N		72.00+	300	.353				5	UNCH				
TOTAL											0					
EOM S&P 500 C											13					
FEB12	EOM S&P 500 C	(FUTURES SETT.	.00)													
1325			29.70N		33.20+	350	.707				49	UNCH				
1335			22.90N		25.80+	290	.633				100	UNCH				
1340			19.80N		22.30+	250	.591				1	UNCH				
1350			14.40N		16.10+	170	.497			47	235 +		37			
1355			12.00N		13.40+	140	.446			24	34	UNCH				
1360			9.80N		10.90+	110	.393			47	49 +		47	12.00	12.00	
1365			7.90N		8.60+	70	.339				50	UNCH				
1370			6.40N		6.70+	30	.286				17	UNCH	4.00	4.00		
1375			5.00N		5.30+	30	.239			50	90 +		50	4.00	4.00	
1380			3.90N		4.05+	15	.195			1	177 -		1	4.90	1.70	
1385			2.95N		3.05+	10	.156				15	UNCH	3.80	3.30		
1390			2.20N		2.25+	5	.121				2066	UNCH	2.80	2.00		
1395			1.60N		1.70+	10	.095			136	540 +		136	1.50	1.50	
1400			1.20N		1.25+	5	.073			2	2034	UNCH				
1405			0.95N		.90+	5	.054			9	29 +		5	1.25	1.25	
1410			0.75N		.70+	5	.043			2	517	UNCH	1.25	.90		
1415			0.55N		.55	UNCH	.033			1	35	UNCH				
1420			0.40N		.45+	5	.027				4	UNCH	.70	.50		
1425			0.30N		.35+	5	.021				1	UNCH				
1430	0.30	#.30	*.30		.30+	10	.018			30	36 +		30	.30	.30	
1435			0.15N		.25+	10	.015			8	15 +		8			
1490	0.10	.10	.10		CAB	----	.002			1225	1800 +	1200	.10	.10		
TOTAL										1582	7894 +	1512				
MAR12	EOM S&P 500 C	(FUTURES SETT.	.00)													
1325			41.00N		43.80+	280	.599				50	UNCH				
1355			23.70N		25.60+	190	.451				10	UNCH				
1380			13.20N		14.20+	NEW	.313			1	1 +		1			
1400			7.50N		8.00+	50	.210				40	UNCH				
1405			6.40N		6.80+	40	.186				20	UNCH				
1410			5.40N		5.80+	40	.165				4	UNCH				
1425			3.35N		3.45+	10	.110				9	UNCH				
1430			2.80N		2.90+	10	.095				27	UNCH				
1445			1.70N		1.65+	5	.059				5	UNCH	1.00	1.00		
1450			1.45N		1.35+	10	.050				35	UNCH				
1455			1.20N		1.15+	5	.043				5	UNCH				
1460			1.00N		1.00	UNCH	.038				3	UNCH				
1470			0.70N		.70	UNCH	.027				4	UNCH				
1475			0.55N		.60+	5	.024				5	UNCH				
TOTAL										1	218 +		1			
APR12	EOM S&P 500 C	(FUTURES SETT.	.00)													
1325			52.30N		55.10+	280	.581				50	UNCH				
1500			1.10N		1.05+	5	.033				75	UNCH				
TOTAL										0	125					

E-MINI S&P 500 FIXING PRICE (ESF): Jun12 1398.24