

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

PG55 BULLETIN # 29@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Mon, Feb 13, 2012 PG55

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=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) - 1/4 TICK VALUE = \$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.

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
E-MINI SMLCAP OPT	02/17	03/16	04/20	05/18	06/15	09/21	12/21
E-MINI 400MID OPT	02/17	03/16	04/20	05/18	06/15	09/21	12/21
S&P 400MID FUT		03/15			06/14	09/20	12/20
S&P 400MID OPT	02/17	03/15	04/20	05/18	06/14	09/20	12/20
S&P VALUE OPT	02/17	03/15	04/20	05/18	06/14	09/20	
S&P GROWTH FUT		03/15			06/14	09/20	
S&P GROWTH OPT	02/17	03/15	04/20	05/18	06/14	09/20	
S&P VALUE FUT		03/15			06/14	09/20	

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
9MC	285.0-510.0	285.0-510.0	285.0-510.0	285.0-510.0	285.0-510.0	285.0-510.0	345.0-505.0
MCO	570.0-1,190	570.0-1,190	565.0-1,195	565.0-1,195	565.0-1,195	565.0-1,190	665.0-1,190
OD	570.0-1,190	570.0-1,190	565.0-1,195	565.0-1,195	565.0-1,195	565.0-1,190	665.0-1,190
OU	470.0-640.0	470.0-655.0	520.0-660.0	520.0-660.0	520.0-660.0	620.0-655.0	
SO	575.0-745.0	575.0-765.0	630.0-765.0	630.0-765.0	630.0-765.0	730.0-765.0	

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 400MID FUT MAR12 ----	973.00B	----	972.50B	972.30 + 850	----	----	2073 UNCH	1008.20B	736.90A
TOTAL S&P 400MID FUT E-400 MIDCAP F MAR12 969.40	975.60	964.70	----	972.30 + 850	----	18552	108134 - 881	981.60	731.90A
JUN12 ----	#969.90B	----	----	969.90 + 850	----	----	1 UNCH	969.90B	733.40A
TOTAL E-400 MIDCAP F E-600 SMLCAP F MAR12 457.20	459.20	454.70A	----	459.20 + 690	----	11	60 + 3	464.40B	393.30A
TOTAL E-600 SMLCAP F S&P GROWTH FUT MAR12 ----	#723.20B	----	----	722.40 + 450	----	----	42 UNCH	723.20B	582.00A
TOTAL S&P GROWTH FUT S&P VALUE FUT MAR12 ----	618.00B	----	----	617.00 + 380	----	----	58 UNCH	620.30	477.00A
TOTAL S&P VALUE FUT					0	0	58		

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE CALLS

STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP C FEB12 E-400 MIDCAP C	(FUTURES SETT. .00)									
9150 ----	----	----	50.70N	57.85+ 715	.974	----	----	1 UNCH	39.25B	10.35A
9650 ----	12.00B	9.10A	12.00B	12.25+ 230	.659	----	----	1 UNCH	18.50B	2.50A
TOTAL MAR12 E-400 MIDCAP C	(FUTURES SETT. 617.00 + 380)						0	2		
8600 ----	----	----	108.10N	115.40+ 730	.924	----	----	2 UNCH	94.35B	29.80A
9400 ----	----	----	40.25N	45.15+ 490	.704	----	----	1 UNCH	118.10B	11.25A
TOTAL JUN12 E-400 MIDCAP C	(FUTURES SETT. .00)						0	3		
9550 ----	58.55B	----	58.25B	59.60+ 405	.572	----	----	1 UNCH	97.50B	24.20A
10000 ----	33.80B	----	33.50B	34.70+ 265	.425	----	----	1 UNCH	71.65B	13.90A
10150 ----	27.15B	25.70A	26.90B	27.95+ 210	.372	----	----	1 UNCH	63.85B	11.35A
TOTAL							0	3		

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE PUTS

STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP P FEB12 E-400 MIDCAP P	(FUTURES SETT. .00)									
8500 ----	----	----	0.20N	CAB ---- .000	----	----	----	1 UNCH	77.40B	.95A
8525 ----	----	----	0.25N	CAB ---- .000	----	----	----	1 UNCH	78.80B	.65A
8650 ----	----	*.35A	0.35A	CAB ---- .000	----	----	----	1 UNCH	85.45B	.35A
8700 ----	----	*.40A	0.40A	.05- 70	.001	----	----	1 UNCH	86.95B	.40A
8725 ----	----	*.40A	0.40A	.05- 75	.001	----	----	1 UNCH	86.35B	.40A
9100 ----	----	*.65A	0.70A	.50- 115	.021	----	----	2 UNCH	74.50B	.65A
9300 ----	----	*.95A	1.05A	.90- 205	.048	----	----	1 UNCH	76.40B	.95A
9425 ----	----	*1.55A	1.60A	1.50- 305	.092	----	----	1 UNCH	27.65B	1.55A
9650 ----	----	*5.05A	5.05A	4.95- 620	.355	----	----	----	UNCH	13.05B 5.05A
9700 ----	----	*6.70A	6.75A	6.55- 700	.448	----	----	----	UNCH	15.45B 6.70A
TOTAL MAR12 E-400 MIDCAP P	(FUTURES SETT. 617.00 + 380)						0	9		
8000 ----	----	1.35A	1.35A	1.25- 60	.028	----	----	1 UNCH	117.75B	1.30A
8500 ----	----	*2.75A	2.75A	2.75- 100	.064	----	----	2 UNCH	131.85B	2.75A
8550 ----	----	*3.00A	3.00A	2.95- 110	.069	----	----	1 UNCH	130.45B	3.00A
8700 3.90	3.90	3.85A	3.85A	3.80- 130	.089	----	----	1 - 1	131.60B	3.80A
TOTAL JUN12 E-400 MIDCAP P	(FUTURES SETT. .00)						1	5 - 1		
8750 ----	----	23.30A	23.30A	23.00- 265	.233	----	----	1 UNCH	123.00B	21.30A
8900 ----	----	26.30A	26.30A	26.05- 290	.262	----	----	1 UNCH	131.95B	24.10A
TOTAL							0	2		