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BULLETIN #146@

S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS

Mon, Jul 30, 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 PRODCUT 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:	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
E-MINI SMLCAP OPT	07/20	08/17	09/21	10/19	12/21	03/15	06/21
E-MINI 400MID OPT	07/20	08/17	09/21	10/19	12/21	03/15	06/21
S&P 400MID FUT			09/20		12/20	03/14	06/20
S&P 400MID OPT	07/20	08/17	09/20	10/19	12/20	03/14	06/20
S&P VALUE OPT	07/20	08/17	09/20	10/19	12/20		
S&P GROWTH FUT			09/20		12/20	03/14	
S&P GROWTH OPT	07/20	08/17	09/20	10/19	12/20		
S&P VALUE FUT			09/20		12/20	03/14	

EXPIRATION:	SEP12
ENY FUT	09/13

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, JUL 30							
	JUL12	AUG12	SEP12	OCT12	DEC12	MAR13	JUN13
9MC	285.0-515.0	285.0-515.0	285.0-515.0	345.0-515.0	345.0-515.0	365.0-515.0	375.0-500.0
MCO	565.0-1,200.	565.0-1,200.	565.0-1,200.	665.0-1,195.	665.0-1,195.	685.0-1,195.	710.0-1,130.
OD	565.0-1,200.	565.0-1,200.	565.0-1,200.	665.0-1,195.	665.0-1,195.	685.0-1,195.	710.0-1,130.
OU	550.0-660.0	550.0-660.0	550.0-660.0	570.0-635.0	570.0-635.0		
SO	675.0-775.0	675.0-775.0	675.0-775.0	690.0-765.0	690.0-765.0		

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 SEP12 ----	----	----	949.90N	943.60 - 630	----	----	1741 UNCH	1004.20B 732.90A
TOTAL S&P 400MID FUT E-400 MIDCAP F SEP12 948.60	951.40	941.30	----	943.60 - 630	----	0 23398	1741 101435 - 4064	1001.70B 839.10A
DEC12 ----	----	938.10A	----	939.70 - 630	----	----	20 UNCH	991.70B 884.30A
MAR13 ----	----	----	----	937.70 - 630	----	----	3 UNCH	991.20B 884.00A
TOTAL E-400 MIDCAP F E-600 SMLCAP F SEP12 ----	447.10B	441.70A	----	444.00 - 200	----	0 23398	101458 - 4064	454.60B 409.30A
TOTAL E-600 SMLCAP F S&P GROWTH FUT SEP12 ----	755.10B	751.30A	----	752.90 - 20	----	0 0	67 UNCH	454.60B 409.30A
TOTAL S&P GROWTH FUT S&P VALUE FUT SEP12 620.80	622.80B	619.50A	----	620.80 + 10	----	0 1	42 UNCH	758.90B 688.30A
TOTAL S&P VALUE FUT					0	1	40 UNCH	643.60B 565.30A

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -FUTURES-

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
ENY FUT SEP12 8630.00	8630.00	8600.00A	----	8620.00 - 65.00	----	3	3 + 2	9140.00B 8330.00A
TOTAL ENY FUT					0	3	3 + 2	

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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
E-400 MIDCAP C AUG12 E-400 MIDCAP C 9650 ----	(FUTURES SETT. .00)	6.90A	6.90A	7.20-	170	.294	----	1 UNCH	18.85B 2.95A
TOTAL							0	1	

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	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
E-400 MIDCAP P AUG12 E-400 MIDCAP P 8100 ----	(FUTURES SETT. .00)	----	0.60N	.65+	5	.020	----	1 UNCH	17.15B 4.05
TOTAL DEC12 E-400 MIDCAP P 9000 ----	(FUTURES SETT. .00)	35.85B	35.85B	37.75+	240	.358	0	1 UNCH	115.35B 36.55A
TOTAL							0	1	