

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PG11 BULLETIN # 29@

EQUITY AND INDEX FUTURES

Mon, Feb 13, 2012 PG11

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-MICRO NIFTY F									
FEB12 5403.50	5444.50B	5369.00A	----	5400.50	+	3550	----	12	19
TOTAL E-MICRO NIFTY F						0	12	19	UNCH 5454.50B 5063.50A
EMI NI S&P FUT									
MAR12 1347.25	1352.25	1342.75	----	1349.10	+	850	520	1234654	2652514 - 42382 1352.75 1062.00A
JUN12 1340.25	1346.25	1337.00	----	1343.40	+	850	----	1036	71900 + 433 1347.00 1057.50A
SEP12 1333.00	1339.50B	1331.50A	----	1337.20	+	850	----	19	339 + 2 1339.75 1062.25A
DEC12 ----	#1327.00B	----	----	1330.90	+	850	----	----	22 UNCH 1327.00B 1056.00A
TOTAL EMI NI S&P FUT						520	1235709	2724775 -	41947
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-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						0	18552	108135 -	881
E-600 SMLCAP F									
MAR12 457.20	459.20	454.70A	----	459.20	+	690	----	11	60 + 3 464.40B 393.30A
JUN12 ----	----	----	----	----	+	690	----	11	60 + 3
TOTAL E-600 SMLCAP F						0	11	60 +	3
S&P 400MID FUT									
MAR12 ----	973.00B	----	972.50B	972.30	+	850	----	----	2073 UNCH 1008.20B 736.90A
TOTAL S&P 400MID FUT						0	0	2073	
S&P GROWTH FUT									
MAR12 ----	#723.20B	----	----	722.40	+	450	----	----	42 UNCH 723.20B 582.00A
TOTAL S&P GROWTH FUT						0	0	42	
S&P VALUE FUT									
MAR12 ----	618.00B	----	----	617.00	+	380	----	----	58 UNCH 620.30 477.00A
TOTAL S&P VALUE FUT						0	0	58	
FMI NI NASD FIT									
MAR12 2556.75	#2571.25	2551.75	----	2567.75	+	1925	----	165757	431337 + 7728 2571.25 1976.75A
JUN12 2552.50	#2567.75	2548.00	----	2562.00	+	1900	----	122	362 + 100 2567.75 1989.00
SEP12 ----	#2550.00B	----	----	2559.50	+	1900	----	----	12 UNCH 2550.00B 2048.25A
DEC12 ----	#2541.75B	----	----	2557.00	+	1900	----	----	9 UNCH 2541.75B 2217.00A
TOTAL EMI NI NASD FUT						0	165879	431720 +	7828
NASDAQ 100 FUT									
MAR12 2564.00 @2562.00	#2573.00	2551.00	2568.50 @2567.00	2567.75	+	1925	666	92	17990 + 362 2573.00 2033.50A
JUN12 ----	#2563.00B	----	2563.00B	2562.00	+	1900	----	----	7 UNCH 2563.00B 2032.00A
TOTAL NASDAQ 100 FUT						666	92	17997 +	362
\$25 DJ FUT									
MAR12 ----	12842.00B	----	----	12835.00	+	68.00	----	----	1 UNCH 12876.00B 10318.00A
TOTAL \$25 DJ FUT						0	0	1	
DJIA FUT									
MAR12 12840.00	12846.00B	12790.00A	12835.00	12835.00	+	68.00	959	106	12112 + 822 12888.00B 10380.00A
JUN12 ----	----	----	12696.00N	12763.00	+	67.00	----	----	286 UNCH 12795.00B 10336.00A
TOTAL DJIA FUT						959	106	12398 +	822
MI NI \$5 DOW FUT									
MAR12 12821.00	12866.00	12783.00	----	12835.00	+	68.00	----	88088	109343 + 3342 12894.00 10288.00A
JUN12 12742.00	#12806.00	12718.00	----	12763.00	+	67.00	----	14	113 UNCH 12806.00 10209.00A
SEP12 12680.00	12691.00B	12680.00	----	12700.00	+	67.00	----	1	20 UNCH 12713.00B 10500.00A
DEC12 ----	12617.00B	----	----	12623.00	+	67.00	----	----	12 UNCH 12667.00 11502.00A
TOTAL MI NI \$5 DOW FUT						0	88103	109488 +	3342
NIKKFI (\$) FUT									
MAR12 ----	----	----	8940.00N	9025.00	+	85	----	3893	24414 - 418 10170.00B 8110.00
JUN12 ----	----	----	8880.00N	8965.00	+	85	----	----	566 UNCH 10160.00B 8165.00A
TOTAL NIKKEI (\$) FUT						0	3893	24980 -	418
NIKKEI (YEN) F									
MAR12 8960.00	9025.00	8940.00	----	9015.00	+	75	----	15907	43255 - 224 9135.00B 8105.00A
JUN12 ----	8945.00B	----	----	8935.00	+	75	----	----	808 UNCH 8960.00B 8200.00A
TOTAL NIKKEI (YEN) F						0	15907	44063 -	224