



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG12 BULLETIN # 29@

EQUITY AND INDEX FUTURES CONTINUED

Mon, Feb 13, 2012 PG12

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=BI D, 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.

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
GSCI ER FUTURES										
MAR14	----	495.60B	----	----	496.70 + 330	----	----	29069 UNCH	563.00	423.10A
TOTAL GSCI ER FUTURES						0	0	29069		
GSCI FUT										
FEB12	----	677.75B	672.15A	676.00B	676.00 + 380	651	1898	1918 - 2218	681.00B	616.00A
MAR12	677.80	680.50B	675.80A	678.90B	678.90 + 390	660	2155	9205 + 2437	683.95	619.00A
APR12	679.80	682.50B	678.00A	681.00B	681.00 + 400	2	----	UNCH	685.50B	655.50A
TOTAL GSCI FUT						1313	4053	11123 + 219		
S&P DISCRNY F										
MAR12	----	----	----	----	426.10 + 330	----	6	143 + 1	----	----
TOTAL S&P DISCRNY F						0	6	143 + 1		
S&P ENRGY F										
MAR12	----	----	----	----	735.90 + 630	----	216	777 - 3	----	----
JUN12	----	----	----	----	733.40 + 630	----	200	201 + 200	----	----
TOTAL S&P ENRGY F						0	416	978 + 197		
S&P FIN F										
MAR12	----	----	----	----	146.40 + 120	----	13	2189 UNCH	----	----
TOTAL S&P FIN F						0	13	2189		
S&P HEALTH F										
MAR12	----	----	----	----	360.60 + 240	----	6	991 + 3	----	----
JUN12	----	----	----	----	358.90 + 240	----	----	100 UNCH	----	----
TOTAL S&P HEALTH F						0	6	1091 + 3		
S&P INDUS F										
MAR12	----	----	----	----	372.70 + 440	----	84	777 - 61	----	----
JUN12	----	----	----	----	371.20 + 440	----	----	550 UNCH	----	----
TOTAL S&P INDUS F						0	84	1327 - 61		
S&P MATERL F										
MAR12	----	----	----	----	391.20 + 190	----	29	717 - 5	----	----
TOTAL S&P MATERL F						0	29	717 - 5		
S&P STAPLES F										
MAR12	----	----	----	----	325.80 + 130	----	50	199 - 4	----	----
TOTAL S&P STAPLES F						0	50	199 - 4		
S&P TECH F										
MAR12	----	----	----	----	282.20 + 170	----	36	917 - 31	----	----
TOTAL S&P TECH F						0	36	917 - 31		
S&P UTILI TY F										
MAR12	----	----	----	----	348.70 - 60	----	13	402 - 4	----	----
TOTAL S&P UTILI TY F						0	13	402 - 4		

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

	DELIVERY		OPTI ON		FUTURES TOTAL	BLOCK MONTH-TO-DATE	TRADI NG OPTI ONS TOTAL	MONTH-TO-DATE	CASH-FOR-FUTURES(EFP'S)	
	CASH SETTLED	MONTH-TO-DATE	EXER-CI SES	MONTH-TO-DATE					DAI LY	TOTAL
11	---	---	---	---	---	---	---	---	865	1115
DO	---	---	---	---	---	---	---	---	---	---
ES	---	---	---	---	---	---	---	---	520	22779
EV	---	---	---	---	---	---	---	---	---	---
EV2	---	---	---	262	---	---	---	---	---	---
EV4	---	---	---	---	---	---	---	---	---	---
EW	---	---	---	---	---	---	---	---	---	---
EW1	---	---	---	---	---	---	---	---	---	---
EW2	---	---	---	7558	---	---	---	---	---	---
EW4	---	---	---	---	---	---	---	---	---	---
MD	---	---	---	---	---	---	---	---	---	893
ME	---	---	---	---	---	---	---	---	---	---
N1	---	---	---	---	---	---	---	---	---	---
ND	---	---	---	---	---	---	---	---	369	3564
NK	---	---	---	---	---	---	---	---	---	---
NQ	---	---	---	---	---	---	---	---	---	---
QN	---	---	---	477	---	---	---	---	---	---
SG	---	---	---	---	---	---	---	---	---	---
SMC	---	---	---	---	---	---	---	---	---	---
SP	---	---	---	---	---	---	---	---	600	29221
SU	---	---	---	---	---	---	---	---	---	---
SXXAB	---	---	---	---	---	---	---	---	---	---
SXXAE	---	---	---	---	---	75	---	---	---	---
SXXAF	---	---	---	---	---	996	---	---	---	---
SXXAI	---	---	---	---	---	---	---	---	---	---
SXXAK	---	---	---	---	---	904	---	---	---	---
SXXAP	---	---	---	---	---	120	---	---	---	---
SXXAU	---	---	---	---	---	---	---	---	---	---
SXXAV	---	---	---	---	---	928	---	---	---	---
SXXAY	---	---	---	---	---	---	---	---	---	---
YM	---	---	---	---	---	---	---	---	---	---
I INCLUDES ALL OPTI ONS				TOTAL:	0	3023	0	0	2354	57572

COMMODI TY ABBREVI ATI ON TABLE

EV4 = EOW4 S&P 500	SXXAV = S&P HEALTH CARE SECT	EV = EOM S&P 500	EW1 = EOW1 EMI NI S&P 500	MD = S&P 400 MI DCP
SXXAI = S&P INDUSTRIAL SECTC	NQ = E-MI NI NASDAQ 100	SMC = S&P 600 SMALLCAP EMI NI	DO = \$25 DJ FUT	EW2 = EOW2 EMI NI S&P 500
SXXAF = S&P FINANCI AL SECTOF	11 = DJIA	ND = NASDAQ	EW = EOM EMI NI S&P	YM = MI NI \$5 DOW
QN = E-MI NI NASDAQ COMPOSITE	NK = NI KKEI 225 (\$) STOCK	SXXAK = S&P TECHNOLOGY SECTC	ME = E-MI NI MI DCP	SXXAY = S&P CONSUMER DSCR TNF
SXXAE = S&P ENERGY SECTOR	SXXAB = S&P MATERI ALS SECTOF	SP = S&P 500	SU = S&P 500/VALUE	EV2 = EOW2 S&P 500
SXXAP = S&P CONSUMER STAPLES	SG = S&P 500/GI	N1 = NI KKEI 225 (YEN) STOCK	SXXAU = S&P UTILI TI ES SECTOF	EW4 = EOW4 EMI NI S&P 500
ES = E-MI NI S&P500				

EQUI TY & I NDEX FUTURES CONTRACTS LAST TRADE DATES

	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	DEC12
AMR FUT		04/03	05/02	06/04	07/03	08/02	09/05	10/02	11/02	
NASDAQ BI O-TECH		03/16			06/15			09/21		
DJIA FUT		03/16			06/15			09/21		12/21
\$25 DJ FUT		03/16			06/15			09/21		12/21
E-MI NI S&P (EU) FUT		03/16			06/15			09/21		12/21
E-MI NI NI FTY 50 FUT02/23		03/29	04/26	05/31	06/28	07/26	08/30	09/27		12/27
EMI NI S&P FUT		03/16			06/15			09/21		12/21
GSCI FUT	02/15	03/15	04/17	05/15	06/15	07/17				
US REAL EST F		03/16			06/15			09/21		12/21
S&P 400MI D FUT		03/15			06/14			09/20		12/20
EMI NI MI DCP FUT		03/16			06/15			09/21		12/21

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	OCT12	DEC12
E-MICRO NIFTY 50	FU02/23	03/29	04/26	05/31	06/28	07/26	08/30	09/27		12/27
NI KKEI (YEN) FUT	02/09	03/08	04/12	05/10	06/07	07/12	08/09	09/13	10/11	12/13
NASDAQ 100 FUT		03/15			06/14			09/20		12/20
NI KKEI 225 FUT		03/08			06/07			09/13		12/13
EMI NI NASD FUT		03/16			06/15			09/21		12/21
E-NASDAQ COMP F		03/16			06/15			09/21		
S&P GROWTH FUT		03/15			06/14			09/20		
E-600 SMLCAP F		03/16			06/15			09/21		12/21
S&P 600 SML FUT		03/15			06/14			09/20		12/20
S&P 500 FUT		03/15			06/14			09/20		12/20
S&P VALUE FUT		03/15			06/14			09/20		
MI NI \$5 DOW FUT		03/16			06/15			09/21		12/21