

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

PG45 BULLETIN # 29@

EQUITY FLEX OPTIONS

Mon, Feb 13, 2012 PG45

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=BI D A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE * =NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETT. PRICE DETERMINED BY CME RULE 813. B=BI D A=ASK N=NOMINAL P=POST SETTLEMENT. 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.

EQUITY FLEX OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	SEP12	DEC12
S&P 500 FUT		03/15			06/14		09/20	12/20
S&P 500 OPT	02/17	03/15	04/20	05/18	06/14	07/20	09/20	12/20
NASDAQ 100 FUT		03/15			06/14		09/20	12/20
NASDAQ 100 OPT	02/17	03/15	04/20	05/18	06/14		09/20	12/20
S&P 400MI D FUT		03/15			06/14		09/20	12/20
S&P 400MI D OPT	02/17	03/15	04/20	05/18	06/14		09/20	12/20
NI KKEI 225 FUT		03/08			06/07		09/13	12/13
NI KKEI 225 OPT	02/17	03/08	04/20	05/18	06/07		09/13	12/13

EQUITY FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT	1349.00 @1348.80	1350.50	1342.80	1348.80 @1349.50	1349.10 P+ 850	5500	1608	237080 -	8688	1352.30 1061.50A
MAR12	1349.00	1343.50	1343.50	1343.50	1343.40 + 850	56	----	5686 +	47	1347.60B 1059.60A
JUN12	----	1336.70B	----	1336.70B	1337.20 + 850	----	----	1040	UNCH	1344.60B 1053.60A
SEP12	----	1330.40B	----	1330.40B	1330.90 + 850	----	----	502	UNCH	1341.60B 1047.60A
DEC12	----									
TOTAL S&P 500 FUT						5556	1608	244308-	8641	
NASDAQ 100 FUT	2564.00 @2562.00	#2573.00	2551.00	2568.50 @2567.00	2567.75 + 1925	666	92	17990 +	362	2573.00 2033.50A
MAR12	2564.00	#2563.00B	----	2563.00B	2562.00 + 1900	----	----	7	UNCH	2563.00B 2032.00A
JUN12	----									
TOTAL NASDAQ 100 FUT						666	92	17997 +	362	
NI KKEI (\$) 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 NI KKEI (\$) FUT						0	3893	24980 -	418	
S&P 400MI D FUT		973.00B	----	972.50B	972.30 + 850	----	----	2073	UNCH	1008.20B 736.90A
MAR12										
TOTAL S&P 400MI D FUT						0	0	2073		

FLEX OPTIONS CALLS

EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP AFLEX CALL											
FEB12	SP AFLEX CALL										
02/13/12	137000	03/12	----	----	----	----	CAB	----	----	----	50
TOTAL										0	0 - 50
FEB12	SP AFLEX CALL										
02/14/12	138000	03/12	----	#. 10	*. 10	----	.10+	NEW	----	100	100 + 100
TOTAL										100	100 + 100
SP EFLEX CALL											
MAR12	SP EFLEX CALL										
03/16/12	40000	03/12	----	----	----	----	948.70+	850	.999	----	110 UNCH
03/16/12	50000	03/12	----	----	----	----	848.70+	850	.999	----	510 UNCH
03/16/12	240000	03/12	----	----	----	----	CAB	----	.000	----	110 UNCH
03/16/12	250000	03/12	----	----	----	----	CAB	----	.000	----	510 UNCH
TOTAL										0	1240
JUN12	SP EFLEX CALL										
06/15/12	50000	06/12	----	----	----	----	841.90+	830	.999	----	50 UNCH
06/15/12	250000	06/12	----	----	----	----	CAB	----	.000	----	50 UNCH
TOTAL										0	100
DEC12	SP EFLEX CALL										
12/21/12	40000	12/12	----	----	----	----	926.00+	830	.997	----	2000 UNCH
12/21/12	50000	12/12	----	----	----	----	827.80+	820	.992	----	2000 UNCH
12/21/12	240000	12/12	----	----	----	----	CAB	----	.000	----	2000 UNCH
12/21/12	250000	12/12	----	----	----	----	CAB	----	.000	----	2000 UNCH
TOTAL										0	8000

FLEX OPTIONS PUTS

EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP AFLEX PUT											
FEB12	SP AFLEX PUT										
02/10/12	129500	03/12	----	----	----	----	.05+	5	----	----	UNCH
TOTAL										0	0
FEB12	SP AFLEX PUT										
02/13/12	127000	03/12	----	----	----	----	CAB	----	----	100	708
TOTAL										100	0 - 708
FEB12	SP AFLEX PUT										
02/14/12	130000	03/12	----	#. 10	*. 10	----	.10+	NEW	----	300	300 + 300
TOTAL										300	300 + 300
SP EFLEX PUT											
MAR12	SP EFLEX PUT										
03/16/12	40000	03/12	----	----	----	----	CAB	----	.000	----	110 UNCH
03/16/12	50000	03/12	----	----	----	----	CAB	----	.000	----	510 UNCH
03/16/12	240000	03/12	----	----	----	----	1050.40-	850	.999	----	110 UNCH
03/16/12	250000	03/12	----	----	----	----	1150.40-	850	.999	----	510 UNCH
TOTAL										0	1240
JUN12	SP EFLEX PUT										
06/15/12	50000	06/12	----	----	----	----	.10-	10	.000	----	50 UNCH
06/15/12	250000	06/12	----	----	----	----	1154.50-	840	.999	----	50 UNCH
TOTAL										0	100
DEC12	SP EFLEX PUT										
12/21/12	40000	12/12	----	----	----	----	.50-	20	.002	----	2000 UNCH
12/21/12	50000	12/12	----	----	----	----	1.70-	30	.007	----	2000 UNCH
12/21/12	240000	12/12	----	----	----	----	1062.90-	840	.999	----	2000 UNCH
12/21/12	250000	12/12	----	----	----	----	1162.30-	850	.999	----	2000 UNCH
TOTAL										0	8000