

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](mailto:info@cmegroup.com)



FINAL

PG46 BULLETIN # 29@

HOUSING AND REAL ESTATE FUTURES & OPTIONS

Mon, Feb 13, 2012 PG46

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=NOMI NAL, 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. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE - \$5.00 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.

HOUSING AND REAL ESTATE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAY12	AUG12	NOV12	FEB13
US HOUSING	02/27	05/25	08/27	11/26	02/25

HOUSING FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
BOS HOUSE FUT										
FEB12	----	----	----	150.40	+ UNCH	----	1	UNCH	153.60	146.40A
MAY12	----	----	----	150.00	+ UNCH	----	1	UNCH	153.00B	148.80A
NOV12	----	----	----	152.20	+ UNCH	----	6	UNCH	159.00	144.40A
NOV13	----	----	----	154.00	+ UNCH	----	1	UNCH	154.00	154.00
NOV14	----	----	----	158.40	+ UNCH	----	1	UNCH	158.40	157.00A
TOTAL BOS HOUSE FUT						0	10			
CHI HOUSE FUT										
NOV12	----	----	----	113.00	+ UNCH	----	1	UNCH	111.60	108.00A
NOV14	----	----	----	114.00	+ UNCH	----	1	UNCH	114.40	113.80A
NOV15	----	----	----	117.20	+ UNCH	----	1	UNCH	117.20B	117.00
TOTAL CHI HOUSE FUT						0	3			
CSI COMP FUT										
FEB12	----	----	----	151.60	+ UNCH	----	2	UNCH	154.00B	145.40A
MAY12	----	----	----	151.60	+ UNCH	----	8	UNCH	152.00	146.00A
NOV12	----	----	----	153.40	+ UNCH	----	6	UNCH	155.60B	147.00A
FEB13	----	----	----	154.00	+ UNCH	----	1	UNCH	154.00	153.80
MAY13	----	----	----	153.00	+ UNCH	----	1	UNCH	153.00	153.00A
MAY14	----	----	----	155.40	+ UNCH	----	5	UNCH	155.40	155.00
NOV14	160.00	160.00	160.00	160.00	+ 180	1	12	UNCH	160.00	154.00A
NOV15	165.40	165.40	165.40	165.40	+ 420	1	2	UNCH	166.20B	156.20
NOV16	170.00	#170.00	170.00	170.00	+ 340	1	2	+	170.00	164.00
TOTAL CSI COMP FUT						3	39R			
DEN HOUSE FUT										
FEB12	----	----	----	124.00	+ UNCH	----	1	UNCH	124.00	116.80A
MAY12	----	----	----	124.20	+ UNCH	----	1	UNCH	124.20	117.00A
NOV12	----	----	----	123.00	+ UNCH	----	18	UNCH	125.00	116.00
NOV14	----	----	----	125.00	+ UNCH	----	1	UNCH	124.60B	121.00A
NOV15	----	----	----	126.60	+ UNCH	----	1	UNCH	126.60B	124.00
TOTAL DEN HOUSE FUT						0	22			
LAV HOUSE FUT										
NOV12	----	----	----	89.60	+ UNCH	----	5	UNCH	161.00	89.60
TOTAL LAV HOUSE FUT						0	5			
LAX HOUSE FUT										
FEB12	----	----	----	163.00	+ UNCH	----	1	UNCH	163.00	162.00A
NOV12	----	----	----	162.60	+ UNCH	----	2	UNCH	164.00	152.00
TOTAL LAX HOUSE FUT						0	3			
NYM HOUSE FUT										
NOV12	----	----	----	164.00	+ UNCH	----	2	UNCH	173.00B	150.00
MAY13	----	----	----	166.00	+ UNCH	----	1	UNCH	166.00B	163.00
TOTAL NYM HOUSE FUT						0	3			
SDG HOUSE FUT										
FEB12	----	----	----	148.40	+ UNCH	----	1	UNCH	148.40B	144.80
NOV12	----	----	----	149.00	+ UNCH	----	3	UNCH	171.80	142.00
NOV15	----	----	----	160.00	+ UNCH	----	1	UNCH	160.00	160.00
TOTAL SDG HOUSE FUT						0	5			
SFR HOUSE FUT										
MAY12	----	----	----	126.40	+ UNCH	----	3	UNCH	128.20B	121.00A
NOV12	----	----	----	128.80	+ UNCH	----	5	UNCH	155.00	112.00
NOV14	----	----	----	136.00	+ UNCH	----	1	UNCH	140.00B	136.00A
NOV15	----	141.00B	----	141.00	+ 100	----	1	UNCH	145.00B	139.20
TOTAL SFR HOUSE FUT						0	10			
WDC HOUSE FUT										
FEB12	----	----	----	185.00	+ UNCH	----	1	UNCH	184.00B	181.00A
NOV13	----	----	----	189.00	+ UNCH	----	1	UNCH	189.00B	185.00
TOTAL WDC HOUSE FUT						0	2			

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

DELIVERY	CASH	MONTH-	OPTI ON	EXER-	MONTH-	FUTURES	MONTH-	BLOCK	TRADING	CASH-FOR-FUTURES
SETTLED	TO-DATE	TO-DATE	CIES	TO-DATE	TOTAL	TO-DATE	TO-DATE	TOTAL	TO-DATE	(EFF' S)
---	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS			TOTAL:							

COMMODITY ABBREVIATION TABLE

HOUSING AND REAL ESTATE OPTIONS ON FUTURES

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