



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



PG70 BULLETIN # 34@

GREEN EXCHANGE PRODUCTS

Tue, Feb 21, 2012 PG70

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION, N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	----- GLOBEX -----	PNT	----- OVERALL -----	COMBINED	TOTAL	-----
	VOLUME	VOLUME	VOLUME	TOTAL	OPEN INTEREST & CHGE	
EXCHANGE TOTALS	4	2375	2379	89836	+	389
FUTURES ONLY	4	2375	2379	67736	+	389
OPTIONS ONLY				22100		

GREEN EXCHANGE FUTURES

GLOBEX OPEN	OPEN OUTCRY OPEN RNG	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RNG	SETT. PRICE & PT. CHGE	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
6S FUT IN DELIVERY MONTH CER CCR EMI											
DEC12	----	4.89B/4.68A	4.89B/4.68A	----	4.86 -	0.11	----	----	0	250	7656 - 100
TOTAL 6S FUT											
6T FUT IN DELIVERY MONTH EUA FUTURES											
DEC12	----	9.23B/8.74A	9.23B/8.74A	----	9.18 -	0.08	----	----	1850	28803 +	764
DEC13	9.90	9.90 /9.50A	9.90 /9.50A	----	9.95 -	0.06	----	3	275	17996 -	275
DEC14	10.65	10.71B/10.28A	10.71B/10.28A	----	10.72 -	0.03	----	1	----	11384	UNCH
DEC15	----	----	----	----	11.60 -	0.08	----	----	----	212	UNCH
DEC16	----	----	----	----	12.60 +	0.25	----	----	----	250	UNCH
TOTAL 6T FUT											
CCA FUT CALI FORNIA CARBON ALLOWANCES											
DEC12	----	----	----	----	13.25 +	UNCH	----	----	0	20	UNCH
TOTAL CCA FUT											
CCR FUT CARBON CER CCR EMISSION											
DEC12	----	----	----	----	4.86 -	0.11	----	----	0	865	UNCH
TOTAL CCR FUT											
CPL FUT CERPLUS											
DEC13	----	----	----	----	5.64 -	0.09	----	----	0	405	UNCH
TOTAL CPL FUT											
EUA FUT CARBON EUA EMISSIONS FUTURE											
DEC12	----	----	----	----	9.18 -	0.08	----	----	0	145	UNCH
TOTAL EUA FUT											

GREEN EXCHANGE OPTIONS ON FUTURES

GLOBEX OPEN	OPEN OUTCRY OPEN RNG	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RNG	SETT. PRICE & PT. CHGE	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
6P CALL IN DELIVERY MONTH CER OPTIONS											
DEC12	----	----	----	----	0.13 -	0.02	.1144	----	----	----	700
1200	----	----	----	----	0.05	UNCH	.0493	----	----	----	1500
1600	----	----	----	----				----	----	----	2200
TOTAL											
6P PUT IN DELIVERY MONTH CER OPTIONS											
DEC12	----	----	----	----	1.92 +	0.04	.5222	----	----	----	1000
600	----	----	----	----	5.35 +	0.08	.8259	----	----	----	4000
1000	----	----	----	----	7.24 +	0.09	.8855	----	----	----	2400
1200	----	----	----	----				----	----	----	7400
TOTAL											
6U CALL IN DELIVERY MONTH EUA OPTIONS											
DEC12	----	----	----	----	1.77 -	0.05	.5537	----	----	----	2000
1000	----	----	----	----	0.88 -	0.04	.3311	----	----	----	2000
1400	----	----	----	----	0.64 -	0.03	.2566	----	----	----	2000
1600	----	----	----	----	0.36 -	0.02	.1583	----	----	----	2000
2000	----	----	----	----	0.24 -	0.02	.1117	----	----	----	1000
2300	----	----	----	----				----	----	----	9000
TOTAL											
6U PUT IN DELIVERY MONTH EUA OPTIONS											
DEC12	----	----	----	----	3.29 +	0.03	.5125	----	----	----	500
1100	----	----	----	----	4.85 +	0.04	.6247	----	----	----	1000
1300	----	----	----	----	9.26 +	0.06	.8088	----	----	----	2000
1800	----	----	----	----				----	----	----	3500
TOTAL											