



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

PG11 BULLETIN #146@ EQUITY AND INDEX FUTURES Mon, Jul 30, 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=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.

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH LOW
E-MICRO NIFTY F										
JUL12	----	----	----	----	5043.00	+ UNCH	----	----	-	1 5364.00B 5038.50A
AUG12	----	5223.50B	----	----	5165.00	+ 2600	----	----	UNCH	5365.50B 5070.50A
TOTAL	E-MICRO NIFTY F						0	0	0 - 1	
EMINI S&P FUT										
SEP12	1379.25	1387.50	1375.75	----	1380.50	- 200	3669	1483221	2630992 - 155330	1413.50 1062.25A
DEC12	1373.50	1380.00	1369.25	----	1373.30	- 210	----	1889	22538 + 1257	1406.25B 1056.00A
MAR13	1371.75	1373.00B	1362.50A	----	1366.50	- 210	----	49	1368 + 54	1405.75 1184.50A
JUN13	----	1365.50B	1357.25A	----	1359.60	- 210	----	----	91 UNCH	1379.25B 1258.75A
SEP13	----	----	----	----	1353.60	- 210	----	----	8 UNCH	1348.00 1280.75A
TOTAL	EMINI S&P FUT						3669	1485159	2654997 - 154019	
S&P 500 FUT										
SEP12	1379.00 @1379.70	1387.30	1376.80	1380.20 @1380.70	1380.50	P- 200	9158	1596	219603 - 1081	1411.00B 1053.60A
DEC12	1373.80	1379.40B	1370.40A	1375.50B	1373.30	- 210	224	----	11473 + 208	1404.50B 1047.60A
MAR13	----	1372.60B	1363.60A	1365.60A	1366.50	- 210	30	----	659 + 40	1398.50B 1041.40A
JUN13	----	1365.70B	1356.70A	1358.70A	1359.60	- 210	----	----	19 UNCH	1392.50B 1035.20A
TOTAL	S&P 500 FUT						9412	1596	231754 - 833	
E-400 MIDCAP F										
SEP12	948.60	951.40	941.30	----	943.60	- 630	----	23398	101435 - 4064	1001.70B 839.10A
DEC12	----	----	938.10A	----	939.70	- 630	----	----	20 UNCH	991.70B 884.30A
MAR13	----	----	----	----	937.70	- 630	----	----	3 UNCH	991.20B 884.00A
TOTAL	E-400 MIDCAP F						0	23398	101458 - 4064	
E-600 SMLCAP F										
SEP12	----	447.10B	441.70A	----	444.00	- 200	----	----	67 UNCH	454.60B 409.30A
TOTAL	E-600 SMLCAP F						0	0	67	
S&P 400MID FUT										
SEP12	----	----	----	949.90N	943.60	- 630	----	----	1741 UNCH	1004.20B 732.90A
TOTAL	S&P 400MID FUT						0	0	1741	
S&P GROWTH FUT										
SEP12	----	755.10B	751.30A	----	752.90	- 20	----	----	42 UNCH	758.90B 688.30A
TOTAL	S&P GROWTH FUT						0	0	42	
S&P VALUE FUT										
SEP12	620.80	622.80B	619.50A	----	620.80	+ 10	----	1	40 UNCH	643.60B 565.30A
TOTAL	S&P VALUE FUT						0	1	40	
FMINI NASD FUT										
SEP12	2640.00	2657.75	2628.25	----	2635.75	- 625	2919	232494	363791 + 6007	2788.00 2048.25A
DEC12	2644.00	2648.75B	2622.00	----	2628.25	- 625	----	5	304 - 2	2770.25B 2217.00A
MAR13	----	2641.75B	2616.00A	----	2622.75	- 625	----	----	1 UNCH	2746.25B 2214.50A
JUN13	----	2627.50B	----	----	2617.25	- 625	----	----	2 UNCH	2741.00B 2455.25A
SEP13	----	----	----	----	2611.75	- 625	----	----	6 UNCH	2583.75B 2515.75A
TOTAL	EMINI NASD FUT						2919	232499	364104 + 6005	
NASDAQ 100 FUT										
SEP12	2644.00 @2646.00	2658.00	2629.00	2635.00 @2636.50	2635.75	- 625	239	76	8915 - 49	2780.00B 2029.50A
DEC12	----	2646.00B	2630.00A	2634.50N	2628.25	- 625	----	----	7 UNCH	2729.50B 2057.75A
TOTAL	NASDAQ 100 FUT						239	76	8922 - 49	
\$25 DJ FUT										
SEP12	----	----	----	----	13001.00	- 32.00	----	----	1 UNCH	13154.00B 11601.00A
TOTAL	\$25 DJ FUT						0	0	1	
DJIA FUT										
SEP12	13010.00	13071.00	12990.00	13005.00	13001.00	- 32.00	93	30	11204 - 8	13100.00B 10979.00A
DEC12	----	----	----	12952.00N	12920.00	- 32.00	1	----	28 UNCH	12932.00B 11929.00A
TOTAL	DJIA FUT						94	30	11232 - 8	
MINI \$5 DOW FUT										
SEP12	13018.00	13072.00	12983.00	----	13001.00	- 32.00	----	104687	104359 + 10589	13213.00 10500.00A
DEC12	12936.00	12985.00B	12906.00	----	12920.00	- 32.00	----	6	168 - 2	13109.00 11502.00A
MAR13	----	12904.00B	12844.00A	----	12853.00	- 32.00	----	----	2 UNCH	13008.00 11860.00A
JUN13	----	----	----	----	12777.00	- 32.00	----	----	38 UNCH	12640.00 12156.00
TOTAL	MINI \$5 DOW FUT						0	104693	104567 + 10587	
US REAL EST F										
SEP12	252.9	253.4B	251.7A	----	252.7	+ .9	----	9	557 + 9	255.1B 231.9A
TOTAL	US REAL EST F						0	9	557 + 9	
NIKKEI (\$) FUT										
SEP12	----	----	----	8690.00N	8635.00	- 55	----	2472	31257 + 263	10240.00B 8165.00A
DEC12	----	----	----	8650.00N	8595.00	- 55	----	3	7 + 1	10065.00B 8160.00A
TOTAL	NIKKEI (\$) FUT						0	2475	31264 + 264	
NIKKEI (YEN) F										
SEP12	8690.00	8705.00	8585.00	----	8620.00	- 65	----	14845	50810 - 705	10180.00B 8210.00
DEC12	----	----	8535.00A	----	8560.00	- 65	----	----	8 + 1	9075.00B 8315.00A
TOTAL	NIKKEI (YEN) F						0	14845	50818 - 704	