



2011 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



FINAL

PG11 BULLETIN #111@ EQUITY AND INDEX FUTURES Thu, Jun 09, 2011 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=BID, 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. PRICE & PT. CHGE			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-- CONTRACT -- HIGH LOW	
EMINI S&P FUT													
JUN11	1277.75		1294.00	1275.25	----	1287.40	+	1040	9299	1715727	2296072 - 375756	1373.50	1004.75A
SEP11	1273.00		1288.50	1269.75	----	1282.00	+	1040	----	978448	808832 + 417418	1367.50	1033.00
DEC11	1270.00		1282.50B	1267.75A	----	1276.40	+	1040	----	354	4856 +	201 1361.00B	1155.00
MAR12	----		1273.00B	----	----	1270.90	+	990	----	----	8 UNCH	1347.00B	1235.50
JUN12	----		1262.25B	----	----	1265.90	+	990	----	----	25 UNCH	1344.25	1271.50A
TOTAL	EMINI S&P FUT								9299	2694529	3109793 + 41863		
EMINI S&P(EU) F					----								
TOTAL	EMINI S&P(EU) F												
E-MINI NIFTY F													
JUN11	5507.00	5536.00B		5490.00A	----	5543.00	+	4000	----	22	27 +	12 5711.00B	5327.00A
TOTAL	E-MINI NIFTY F								0	22	27 +	12	
E-MICRO NIFTY F													
JUN11	5523.50	5544.50		5487.00	----	5543.00	+	4000	----	360	870 +	25 5711.00B	5318.50A
TOTAL	E-MICRO NIFTY F								0	360	870 +	25	
S&P 500 FUT													
JUN11	1282.70 @1281.50	1293.70	1279.00	1287.80 @1287.00		1287.40	P+	1040	68499	2274	275611 - 28174	1372.80B	994.10A
SEP11	1276.80 @1277.00	1288.50	1274.00	1281.80 @1282.20		1282.00	P+	1040	62485	----	79242 + 43229	1361.60B	994.10A
DEC11	1278.00	1283.00B	1277.00A	1278.00		1276.40	+	1040	2	----	7696 UNCH	1356.20B	1129.90A
MAR12	----	1278.00B	----	1272.00B		1270.90	+	990	----	----	1 UNCH	1351.60B	1129.90A
JUN12	----	1273.00B	----	1267.00B		1265.90	+	990	----	----	5 UNCH	1347.60B	1129.90A
TOTAL	S&P 500 FUT								130986	2274	362555 + 15055		
E-600 SMLCAP F													
JUN11	423.10	427.00B	422.40A	423.10	----	424.80	+	220	----	25	351 -	21 459.60	408.70A
SEP11	423.90	425.80B	421.20A	423.90	----	423.70	+	230	----	28	58 +	28 457.80B	421.10A
TOTAL	E-600 SMLCAP F								0	53	409 +	7	
S&P 600 SMLCP F					----								
TOTAL	S&P 600 SMLCP F												
E-400 MIDCAP F													
JUN11	940.40	949.50	938.10	940.40	----	944.20	+	460	----	37365	80230 - 20521	1021.50	804.40A
SEP11	934.80	947.20	934.80	934.80	----	942.00	+	480	----	34194	35505 + 23458	1011.60B	902.80A
MAR12	----	----	----	----	----	938.60	+	480	----	----	1 UNCH	981.60	981.60
TOTAL	E-400 MIDCAP F								0	71559	115736 + 2937		
S&P 400MID FUT													
JUN11	----	948.00B	----	948.00B		944.20	+	460	1	----	1864 UNCH	1018.00B	800.00A
SEP11	----	946.00B	----	946.00B		942.00	+	480	1	----	42 +	8 1011.50B	798.00A
TOTAL	S&P 400MID FUT								2	0	1906 +	8	
S&P GROWTH FUT													
JUN11	----	680.80B	----	680.80B		677.50	+	440	----	6	40 -	6 714.40B	645.90A
SEP11	----	678.40B	----	678.40B		675.50	+	NEW	----	6	6 +	6 712.00B	661.30A
TOTAL	S&P GROWTH FUT								0	12	46		
S&P VALUE FUT													
JUN11	601.50	603.10B	601.50	601.50	----	601.50	+	500	----	11	41 -	10 642.20B	582.80A
SEP11	----	600.10B	----	600.10B	----	599.00	+	NEW	----	10	10 +	10 639.20B	593.20A
TOTAL	S&P VALUE FUT								0	21	51		
EMINI NASD FUT													
JUN11	2250.75	2267.50	2245.50	2250.75	----	2252.50	+	450	----	186589	288218 - 27574	2428.00	1861.25
SEP11	2245.00	2263.75	2241.75	2245.00	----	2249.00	+	475	----	98538	57540 + 33236	2423.00B	2007.75A
DEC11	2243.25	2250.75B	2243.25	2243.25	----	2245.50	+	475	----	1	17 +	1 2408.75B	2122.00
TOTAL	EMINI NASD FUT								0	285128	345775 + 5663		
NASDAQ 100 FUT													
JUN11	2252.00	2266.00B	2246.00A	2252.00		2252.50	+	450	2371	61	17986 +	244 2427.75	2000.75A
SEP11	2250.00	2262.00B	2243.00	2248.00 @2250.00		2249.00	P+	475	859	----	1037 +	637 2407.00B	1998.25A
DEC11	----	2246.75B	----	2246.75B		2245.50	+	475	----	----	1 UNCH	2406.00B	1995.75A
TOTAL	NASDAQ 100 FUT								3230	61	19024 + 881		
DJIA FUT													
JUN11	12050	12165	12050	12115		12113 +	83		2075	62	21138 +	686 12870	10811A
SEP11	12000	12100B	11982A	12050 @12044		12044 +	82		2204	3	2084 +	1957 12782B	11468A
DEC11	----	----	----	11900N		11978 +	78		11	----	30 +	1 12668B	11403A
TOTAL	DJIA FUT								4290	65	23252 + 2644		
MINI \$5 DOW FUT													
JUN11	12035	12174	12016	12035	----	12113 +	83		----	94138	83564 - 8660	12873	9630
SEP11	11980	12108	11948	11980	----	12044 +	82		----	39159	20807 + 12904	12803B	10801
DEC11	12009	12027B	11979A	12009	----	11978 +	78		----	7	91 +	2 12674B	11420
MAR12	----	----	----	----	----	11913 +	82		----	----	10 UNCH	12570B	11943A
TOTAL	MINI \$5 DOW FUT								0	133304	104472 + 4246		
E-MINI EAFE FUT													
JUN11	1683.00	1702.20	1681.80	1683.00	----	1696.00	+	2030	678	2719	30276 -	534 1810.00	1531.00A
TOTAL	E-MINI EAFE FUT								678	2719	30276 -	534	
E-MINI EMRG FUT													
JUN11	1141.00	1149.90	1136.10	1141.00	----	1145.60	+	6	1524	5080	36771 -	1665 1216.30	1063.30
TOTAL	E-MINI EMRG FUT								1524	5080	36771 -	1665	
NIKKEI (\$) FUT													
JUN11	----	9535.00B	----	9535.00B		9540.00	+	155	----	9584	28070 -	4425 10870.00B	8200.00
SEP11	----	9555.00B	----	9555.00B		9540.00	+	135	----	13537	29052 +	1727 10845.00B	8475.00A
TOTAL	NIKKEI (\$) FUT								0	23121	57122 - 2698		
NIKKEI (YEN) F													
JUN11	9390.00	9565.00	9380.00	9390.00	----	9540.00	+	155	----	22001	52667 -	3046 10795.00	8215.00
SEP11	9385.00	9550.00	9370.00	9385.00	----	9520.00	+	145	----	31785	40355 +	1648 10000.00B	8370.00A
TOTAL	NIKKEI (YEN) F								0	53786	93022 - 1398		
E-MINI EAFE FUT													
JUN11	1683.00	1702.20	1681.80	1683.00	----	1696.00	+	2030	678	2719	30276 -	534 1810.00	1531.00A
TOTAL	E-MINI EAFE FUT								678	2719	30276 -	534	