

Futures Daily Market Report for Russell 2000 Mini Index(TF)
12-Dec-2011

Commodity Contract		Electronic Daily Price Range				Settle		Current Volume Report Totals								Contract	
Name	Month	Open#	High	Low	Close#	Price	Change	Total Volume	OI	Change	ADJ**	EFP	EFS	Block Trades	Spread Volume	High	Low
Russell 2000 Mini Index (TF) \$100x Index																	
TF	SPOT	0	74844	72266	0	73315	-1225	0	0	0	0	0	0	0		86857	34259
TF	DEC11	74460	74720	72380	73330	73380	-1280	143,265	225,603	-102,337	0	3,249	0	1,900	116,444	85420	59710
TF	MAR12	74070	74370	71980	72960	72980	-1300	243,945	236,486	107,027	0	0	0	1,000	116,444	81210	59940
TF	JUN12	0	0	0	0	72660	-1300	0	0	0	0	0	0	0	0	0	0
TF	SEP12	0	0	0	0	72360	-1300	0	0	0	0	0	0	0	0	72090	71560
Totals for TF :								387,210	462,089	4,690		3,249	0	2,900	232,888		

NOTE: The information contained in this report is compiled for the convenience of subscribers and is furnished without responsibility for accuracy and is accepted by the subscriber on the condition that errors or omissions shall not be made the basis for any claim, demand or cause of action.

NOTE: Volume and OI information is not available until the next business day.

* Includes adjustment(s) by reporting firm(s), notices, option exercises/assignments and/or expit transfers.

** The number shown represents the sum total of adjustments made to Open Interest by clearing member firms; data is shown only when the total of such adjustments exceeds 5% of the prior day open interest for that contract month. "B" indicates a bid price, "A" indicates an offer price, "N" indicates a nominal price

Open and Close prices reflect the first and last trade in the market and do not correlate to any opening or closing periods.