

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

Commodity Contract Name	Contract Month	Electronic Daily Price Range				Settle		Total Volume	Current Volume Report Totals					Contract			
		Open#	High	Low	Close#	Price	Change		OI	Change	ADJ**	EFP	EFS	Block Trades	Spread Volume	High	Low
Russell 2000 Mini Index (TF) \$100x Index																	
TF	SPOT	0	74219	71583	0	71806	-1509	0	0	0	0	0	0	0	0	86857	34259
TF	DEC11	73500	74370	71430	71840	71860	-1520	163,691	109,527	-116,076	0	11,718	0	2,767	133,598	85420	59710
TF	MAR12	73110	73970	71020	71500	71450	-1530	297,909	355,719	119,233	0	0	0	1,767	133,598	81210	59940
TF	JUN12	0	0	0	0	71130	-1530	0	0	0	0	0	0	0	0	0	0
TF	SEP12	0	0	0	0	70830	-1530	0	0	0	0	0	0	0	0	72090	71560
Totals for TF :								461,600	465,246	3,157		11,718	0	4,534	267,196		

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.