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FINAL

PG11 BULLETIN #213@

EQUITY AND INDEX FUTURES

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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									
DEC09 1041.75	1058.50	1040.75	----	1047.00 + 530	----	2360779	2510493 + 27288	1225.50B	678.50
MAR10 1036.50	1053.25	1036.25A	----	1042.10 + 530	----	5013	46013 + 2788	1093.75B	693.50
JUN10 1035.50	1047.00	1035.25	----	1037.80 + 530	----	34	30 + 7	1091.75	828.00
SEP10 1040.50	1033.00B	----	----	1034.80 + 530	----	1	6 - 1	1080.00	1006.50A
DEC10 ----	----	----	----	1032.30 + 530	----	----	1 UNCH	1007.75	1007.75
TOTAL EMINI S&P FUT						2365827	2556543 + 30082		
EMINI S&P(EU) F									
DEC09 1050.20 @1050.90	1058.30	1041.50	1046.50 @1047.50	1047.00 P+ 530	14327	4305	386977 - 341	1287.70B	658.80A
MAR10 1051.70	1052.80B	1036.30A	1041.80A	1042.10 + 530	3	----	6654 - 18	1093.70B	768.10A
JUN10 ----	1048.50B	1032.00A	1037.50B	1037.80 + 530	----	----	305 UNCH	1089.60B	657.80A
DEC10 ----	1043.00B	1026.50A	1032.00B	1032.30 + 530	----	----	5 UNCH	1084.10B	849.20A
TOTAL S&P 500 FUT					14330	4305	393941 - 359		
S&P 500 SPOT:	1061.00	1045.15		1046.50 +1.0900				1576.09	132.93
F-600 SMLCAP F									
DEC09 303.20	304.90B	298.10A	----	300.10 - 160	----	113	499 - 15	329.50B	253.10A
MAR10 ----	303.80B	297.40A	----	299.20 - 160	----	----	11 UNCH	328.40B	295.20A
TOTAL S&P 600 SMLCP F									
S&P SMALLCAP 600:	305.59	298.88		298.94 -3.7300				445.82	181.32
E-400 MIDCAP F									
DEC09 667.70	677.00	664.40	----	667.30 - 90	----	45411	106557 + 21	717.60	535.40A
MAR10 ----	674.10B	662.70A	----	665.20 - 90	----	----	7 UNCH	714.00B	648.10A
TOTAL EMINI S&P 400 MIDCAP FUT						45411	106564 + 21		
S&P 400MID FUT									
DEC09 672.50	676.50	664.00A	667.50B	667.30 - 90	19	----	2352 - 7	716.50	650.00A
TOTAL S&P 400MID FUT					19		2352 - 7		
S&P MIDCAP 400 SPOT:	678.15	666.30		666.72 -3.3100				926.67	135.12
S&P GROWTH FUT									
DEC09 ----	551.50B	----	----	547.30 + 410	----	----	97 UNCH	567.40B	524.20A
TOTAL S&P GROWTH FUT							97		
S&P 500/CITIGROUP GROWTH SPOT:	553.95	546.48		547.37 +1.7400				972.11	288.96
S&P VALUE FUT									
DEC09 ----	497.10B	----	----	490.90 + 100	----	----	578 UNCH	522.20B	483.00A
TOTAL S&P VALUE FUT							578		
S&P 500/CITIGROUP VALUE SPOT:	500.00	491.00		491.64 -0.6800				838.49	301.01
EMINI NASD FUT									
DEC09 1675.00	1700.00	1673.50	----	1686.75 + 1125	----	350126	310460 - 2311	1779.25	1048.50A
MAR10 1672.25	1697.25B	1672.00A	----	1684.50 + 1150	----	849	2750 + 593	1776.75B	1154.00
JUN10 1681.50	1693.00B	1675.50	----	1683.50 + 1150	----	2	3 UNCH	1772.25B	1301.00
TOTAL EMINI NASD FUT						350977	313213 - 1718		
NASDAQ 100 FUT									
DEC09 1685.00 @1684.00	1700.00	1676.00	1686.50 @1687.00	1686.75 + 1125	2374	114	18489 + 109	1780.00	1196.75A
MAR10 ----	1682.00B	----	1682.00B	1684.50 + 1150	----	----	7 UNCH	1775.00B	1585.00
TOTAL NASDAQ 100 FUT					2374	114	18496 + 109		
NASDAQ-100 SPOT:	1701.47	1678.17		1680.67 +1.4700				4816.35	106.75
BIO-TECH:	0	0		0 UNCH				----	----
DJIA FUT									
DEC09 9790	9885	9745	9783 @9785B	9785 + 6R	710	151	14979 + 213	10070	8025
MAR10 9795	9800	9695	----	9724 + 6R	72	6	897 - 1	9978	8046
JUN10 ----	----	----	9598N	9666 + 6R	----	----	1 UNCH	----	----
TOTAL DJIA FUT					782	157	15877 + 212		
MINI \$5 DOW FUT									
DEC09 9716	9887	9712	----	9785 + 6R	----	195523	64438 + 2465	10070	6450A
MAR10 9673	9874	9654A	----	9724 + 6R	----	250	436 + 33	10011B	7433
JUN10 ----	9737B	----	----	9666 + 6R	----	----	9 UNCH	9978B	9234A
TOTAL MINI \$5 DOW FUT						195773	64883 + 2498		
\$25 DJI FUT									
DEC09 ----	----	----	----	9785 + 6R	----	16	33 + 4	----	----
MAR10 ----	----	----	----	9724 + 6R	----	----	1 UNCH	----	----
TOTAL \$25 DJI FUT						16	34 + 4		
S&P FIN SEC FUT									
DEC09 ----	193.90B	188.00A	----	189.10 - 150	----	----	96 UNCH	211.40B	171.70A
TOTAL S&P FIN SEC FUT					0	0	96		
S&P 500 FINANCIAL SPCTR:	194.50	188.25		188.54 -2.8900				511.01	78.44
S&P TCH SEC FUT									
DEC09 ----	237.60B	----	----	235.80 + 190	----	----	1 UNCH	245.20B	227.90A
TOTAL S&P TCH SEC FUT							1		
S&P 500 TECH-COMM SPCTR:	238.11	234.23		235.71 +1.4800				322.01	146.46
E-MINI EMRG FUT									
DEC09 922.00	940.00B	922.00	----	932.70 + 19	----	1580	17444 + 182	1004.90	819.70A
TOTAL E-MINI EMRG FUT						1580	17444 + 182		
E-MINI MSCI:	0	0		695.75 UNCH				----	----
NIKKEI (\$) FUT									
DEC09 ----	9930.00B	9860.00A	9860.00B	9875.00 + 50	----	9860	29644 - 558	10700.00B	9505.00A
TOTAL NIKKEI (\$) FUT						9860	29644 - 558		
NIKKEI 225 AVG SPOT:	0	0		9844.31 +41.3600				38915.87	85.25
NIKKEI (YEN) F									
DEC09 9815.00	9935.00	9800.00	----	9860.00 + 50	----	16406	40462 - 1844	10575.00B	9200.00
MAR10 ----	9835.00B	----	----	9860.00 + 50	----	----	1 UNCH	10180.00	9665.00A
JUN10 ----	----	----	----	9860.00 + 50	----	----	1 UNCH	9980.00	9980.00
TOTAL NIKKEI (YEN) F						16406	40464 - 1844		
S&P ASIA 50 SPOT:	2859.30	2802.65		2856.81 +50.8000				----	----
E-MINI EAFE FUT									
DEC09 1515.00	1542.40B	1515.00	----	1534.90 + 1670	----	1550	25298 - 179	1624.80	1477.30A
TOTAL E-MINI EAFE FUT						1550	25298 - 179		
E-MINI EAFE SPOT:	0	0		1538.62 +29.1300				----	----
10AM EFE FIXING PRICE: Dec09 1541.30									
E-MINI XINHUA SPOT:	0	0		0 UNCH				----	----
TOTAL QQQ-NASDAQ FUT									
SPDR-S&P FUT									
NOV09 ----	106.23B	----	----	105.15 + 53	----	----	2 UNCH	110.22B	102.06A
DEC09 104.96	105.63B	104.13A	----	104.67 + 64	----	8	11 UNCH	109.61B	102.57A
JAN10 ----	#105.65B	----	----	104.57 + 52	----	----	1 UNCH	105.65B	103.05A
TOTAL SPDR-S&P FUT						8	14		