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FINAL

PG11 BULLETIN #215@

EQUITY AND INDEX FUTURES

Fri, Nov 06, 2009 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									
DEC09 1063.25	1069.50	1053.50	----	1066.20 + 300	14991	2067067	2525359 + 13212	1225.50B	678.50
MAR10 1058.50	1065.50	1049.00A	----	1061.30 + 300	----	2591	50305 + 1278	1093.75B	693.50
JUN10 1053.25	1057.50B	1047.00	----	1057.00 + 300	----	15	33 - 2	1091.75	828.00
SEP10 1055.00	1055.00	1049.00A	----	1054.00 + 300	----	1	3 - 1	1080.00	1006.50A
DEC10 ----	----	----	----	1051.50 + 300	----	----	1 UNCH	1007.75	1007.75
TOTAL EMINI S&P FUT					14991	2069674	2575701 + 14487		

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FMINI S&P(EU) F									
TOTAL EMINI S&P(EU) F									
S&P 500 FUT									
DEC09 1057.50 @1056.20	1069.30	1056.00	1066.50 @1066.00	1066.20 P+ 300	12838	4152	383256 - 4109	1287.70B	658.80A
MAR10 1059.80	1062.30B	1051.30A	1062.00B	1061.30 + 300	54	----	6677 + 30	1093.70B	768.10A
JUN10 ----	1058.00B	1047.00A	1057.00B	1057.00 + 300	----	----	305 UNCH	1089.60B	657.80A
DEC10 ----	1052.50B	1041.50A	1051.50B	1051.50 + 300	----	----	5 UNCH	1084.10B	849.20A
TOTAL S&P 500 FUT					12892	4152	390243 - 4079		
S&P 500 SPOT:	1071.48	1059.32		1069.30 +2.6700				1576.09	132.93
F-600 SMLCAP F									
DEC09 303.20	309.40B	302.80A	----	306.10 - 50	----	155	468 - 23	329.50B	253.10A
MAR10 ----	308.00B	302.20A	----	305.20 - 50	----	----	11 UNCH	328.40B	295.20A
S&P 600 SMLCP F									
TOTAL S&P 600 SMLCP F									
S&P SMALLCAP 600:	309.26	304.19		307.07 -0.6900				445.82	181.32
E-400 MIDCAP F									
DEC09 680.60	685.40	671.70	----	678.70 - 180	----	43534	106385 - 354	717.60	535.40A
MAR10 675.60	682.50B	669.70A	----	676.60 - 180	----	5	12 + 4	714.00B	648.10A
TOTAL EMINI S&P 400 MIDCAP						43539	106397 - 350		
S&P 400MID FUT									
DEC09 674.00	684.50B	674.00	679.00	678.70 - 180	167	----	2224 - 53	716.50	650.00A
MAR10 675.50	#675.50	#675.50	675.50	676.60 + NEW	1	----	1 + 1	675.50	675.50
TOTAL S&P 400MID FUT					168		2225 - 52		
S&P MIDCAP 400 SPOT:	685.89	675.63		681.35 -1.0200				926.67	135.12
S&P GROWTH FUT									
DEC09 ----	558.50B	553.60A	----	556.80 + 140	----	----	95 UNCH	567.40B	524.20A
TOTAL S&P GROWTH FUT							95		
S&P 500/CITIGROUP GROWTH SPOT:	560.53	554.32		559.15 +1.1400				972.11	288.96
S&P VALUE FUT									
DEC09 ----	500.90B	496.60A	----	500.20 + 180	----	----	578 UNCH	522.20B	483.00A
TOTAL S&P VALUE FUT							578		
S&P 500/CITIGROUP VALUE SPOT:	503.36	497.20		502.51 +1.5200				838.49	301.01
EMINI NASD FUT									
DEC09 1719.00	1737.50	1705.00	----	1729.75 + 1050	----	293095	298522 - 22904	1779.25	1048.50A
MAR10 1716.25	1729.00	1703.75	----	1727.25 + 1050	----	779	3085 + 362	1776.75B	1154.00
JUN10 1723.25	1723.25	1708.25A	----	1726.25 + 1050	----	1	3 UNCH	1772.25B	1301.00
TOTAL EMINI NASD FUT						293875	301610 - 22542		
NASDAQ 100 FUT									
DEC09 1711.50 @1708.00	1732.00	1708.00	1730.00 @1729.50	1729.75 + 1050	2250	334	17319 + 10	1780.00	1196.75A
MAR10 ----	1726.75B	----	1726.75B	1727.25 + 1050	5	----	13 + 3	1775.00B	1585.00
TOTAL NASDAQ 100 FUT					2255	334	17332 + 13		
NASDAQ-100 SPOT:	1733.22	1709.44		1730.76 +9.6700				4816.35	106.75
BIO-TECH:	0	0		0 UNCH				----	----
DJIA FUT									
DEC09 9905 @9895	10004	9895	9975 @9977	9978 + 74	530	295	15233 + 191	10070	8025
MAR10 9880	9940	9880	9922	9916 + 74	87	3	914 + 28	9978	8046
JUN10 ----	----	----	9834N	9858 + 74	----	----	1 UNCH	----	----
TOTAL DJIA FUT					617	298	16148 + 219		
MINI \$5 DOW FUT									
DEC09 9953	10007	9874	----	9978 + 74	----	151789	65448 + 611	10070	6450A
MAR10 9890	9943B	9816A	----	9916 + 74	----	220	512 + 73	10011B	7433
JUN10 ----	9863B	9805A	----	9858 + 74	----	----	10 UNCH	9928B	9234A
TOTAL MINI \$5 DOW FUT						152009	65970 + 684		
\$25 DJI FUT									
DEC09 ----	----	----	----	9978 + 74	----	10	29 - 4	----	----
MAR10 ----	----	----	----	9916 + 74	----	----	1 UNCH	----	----
TOTAL \$25 DJI FUT						10	30 - 4		
S&P FIN SEC FUT									
DEC09 ----	192.70B	190.00A	----	192.50 + UNCH	----	----	96 UNCH	211.40B	171.70A
TOTAL S&P FIN SEC FUT					0	0	96		
S&P 500 FINANCIAL SPCTR:	193.32	190.10		192.45 -0.8700				511.01	78.44
S&P TCH SEC FUT									
DEC09 ----	241.00B	239.00A	----	240.20 + 30	----	----	1 UNCH	245.20B	227.90A
TOTAL S&P TCH SEC FUT							1		
S&P 500 TECH-COMM SPCTR:	241.39	239.01		240.86 +0.3200				322.01	146.46
E-MINI EMRG FUT									
DEC09 936.30	950.90	935.30A	----	946.60 - 0	----	2135	17643 + 122	1004.90	819.70A
TOTAL E-MINI EMRG FUT						2135	17643 + 122		
E-MINI MSCI:	0	0		695.75 UNCH				----	----
NIKKEI (\$) FUT									
DEC09 ----	9810.00B	9710.00A	9870.00N	9820.00 - 50	----	10653	30646 + 728	10700.00B	9505.00A
TOTAL NIKKEI (\$) FUT						10653	30646 + 728		
NIKKEI 225 AVG SPOT:	0	0		9050.33 -667.1100				38915.87	85.25
NIKKEI (YEN) F									
DEC09 9770.00	9815.00	9670.00	----	9795.00 - 65	----	16047	45433 + 1465	10575.00B	9200.00
MAR10 ----	----	----	----	9795.00 - 65	----	----	1 UNCH	10180.00	9665.00A
JUN10 ----	----	----	----	9795.00 - 65	----	----	1 UNCH	9980.00	9980.00
TOTAL NIKKEI (YEN) F						16047	45435 + 1465		
S&P ASIA 50 SPOT:	2879.79	2830.85		2879.00 +51.5900				----	----
E-MINI EAFE FUT									
DEC09 1554.80	1554.80	1530.40A	----	1552.20 + 220	----	1148	25191 - 64	1624.80	1477.30A
TOTAL E-MINI EAFE FUT						1148	25191 - 64		
E-MINI EAFE SPOT:	0	0		1553.06 +7.5800				----	----
10AM EFE FIXING PRICE: Dec09	1547.02								
E-MINI XINHUA SPOT:	0	0		0 UNCH				----	----
TOTAL QQQ-NASDAQ FUT									
SPDR-S&P FUT									
NOV09 ----	107.30B	106.12A	----	107.06 + 33	----	----	2 UNCH	110.22B	102.06A
DEC09 ----	106.70B	105.51A	----	106.46 + 34	----	----	1 UNCH	109.61B	102.57A
JAN10 ----	#106.69B	105.53A	----	106.48 + 33	----	----	1 UNCH	106.69B	103.05A
TOTAL SPDR-S&P FUT							4		