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FINAL

PG12 BULLETIN #213@

EQUITY AND INDEX FUTURES CONTINUED

wed, Nov 04, 2009 PG12

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. NOTE: EFFECTIVE BEGINNING MAY 1, THE EFP COLUMNS HAVE BEEN REDUCED TO TWO COLUMNS FOR MORE ACCURATE REPORTING. WE ARE CURRENTLY IN THE PLANNING PHASE TO PROVIDE THIS INFORMATION DOWN TO THE CONTRACT LEVEL IN A SEPARATE REPORT.

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
GSCI FUT										
NOV09	514.00	518.50B	511.00A	514.25	514.25 + 325	460	410	19728 - 306	529.00B	444.60A
DEC09	520.00	524.00B	518.00A	522.15B	522.15 + 340	122	15	130 + 119	536.00B	450.50A
JAN10	----	527.00B	522.00A	525.75B	525.75 + 325	----	1	1 + 1	537.00B	507.50A
TOTAL GSCI FUT						582	426	19859 - 186		
GSCI ER FUTURES										
MAR11	----	449.40B	446.00A	----	448.40 + 220	280	----	39657 - 280	1068.40B	303.90
TOTAL GSCI ER FUTURES						280		39657 - 280		
GSCI INDEX		518.100	510.112		513.363 +3.1120					
GSCI FUTURE INDEX		503.602	495.826		498.986 +2.9920					
GSCI TOTAL RETURN		461.76	454.64		457.54 -88.2300					
GSCI ER INDEX		0	0		0 UNCH					

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

DELIVERY	CASH		OPTION EXER-		BLOCK TRADING				CASH-FOR-FUTURES(EFP'S)		AON'S	
	SETTLED	MONTH-TO-DATE	CISES	MONTH-TO-DATE	FUTURES TOTAL	MONTH-TO-DATE	OPTIONS TOTAL	MONTH-TO-DATE	DAILY TOTAL	MONTH-TO-DATE	TOTAL	MONTH-TO-DATE
ES	---	---	---	---	---	---	---	---	---	7700	---	---
SP	---	---	---	---	---	---	---	---	1976	10455	---	---
ME	---	---	---	---	---	---	---	---	---	1516	---	---
MD	---	---	---	---	---	---	---	---	---	363	---	---
ND	---	---	---	---	---	---	---	---	837	1083	---	---
EV1	---	---	---	---	---	---	---	---	---	---	---	---
EV2	---	---	---	---	---	---	---	---	---	---	---	---
EV	---	---	---	---	---	---	---	---	---	---	---	---
11	---	---	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS			TOTAL:		0	0	0	0	2813	21117		

COMMODITY ABBREVIATION TABLE

ES = E-MINI S&P500	EV = EOM S&P 500	EV1 = EOW1 S&P 500	EV2 = EOW2 S&P 500	MD = S&P 400 MIDCAP
ME = E-MINI MIDCAP	ND = NASDAQ	SP = S&P 500	11 = DJIA	

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
NASDAQ BIO-TECH		12/18			03/19		06/18	
DJIA FUT		12/18			03/19		06/18	09/17
\$25 DJ FUT		12/18			03/19		06/18	09/17
E-MINI S&P (EU) FUT		12/18			03/19		06/18	09/17
E-MINI EMRG FUT		12/18			03/19		06/18	
EMINI S&P FUT		12/18			03/19		06/18	09/17
S&P FIN SEC FUT		12/18			03/19		06/18	
E-MINI XINHUA FUT		12/18			03/19			
GSCI FUT	11/16	12/15	01/19	02/16	03/15			
IWM	11/20	12/18	01/15		03/19			
US REAL EST F		12/18			03/19		06/18	09/17
S&P 400MID FUT		12/17			03/18		06/17	09/16
EMINI MIDCP FUT		12/18			03/19		06/18	09/17
NIKKEI(YEN) FUT	11/12	12/10	01/07	02/11	03/11	04/08	06/10	09/09
NASDAQ 100 FUT		12/17			03/18		06/17	09/16
NIKKEI 225 FUT		12/10			03/11		06/10	09/09
EMINI NASD FUT		12/18			03/19		06/18	09/17
E-MINI S&P ASIA 50		12/17			03/18		06/17	
E-NASDAQ COMP F		12/18			03/19		06/18	
QQQ	11/20	12/18	01/15		03/19			
S&P GROWTH FUT		12/17			03/18		06/17	
E-600 SMLCAP F		12/18			03/19		06/18	09/17
S&P 600 SML FUT		12/17			03/18		06/17	09/16
S&P 500 FUT		12/17			03/18		06/17	09/16
SPDR-S&P FUT	11/20	12/18	01/15		03/19			
S&P VALUE FUT		12/17			03/18		06/17	
S&P TCH SEC FUT		12/18			03/19		06/18	
MINI \$5 DOW FUT		12/18			03/19		06/18	09/17