



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: [statisticssupport@cmegroup.com](mailto:statisticssupport@cmegroup.com)



FINAL

PG12 BULLETIN #215@

EQUITY AND INDEX FUTURES CONTINUED

Fri, Nov 06, 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	500.00	503.00B	494.00A	495.50	495.50 - 1365	2550	690	16819 - 2850	529.00B	444.60A
DEC09	507.50	511.00B	501.50A	503.80A	503.80 - 1325	2535	507	3141 + 2887	536.00B	450.50A
JAN10	----	508.00B	*505.00A	508.00A	508.00 - 1200	----	2	1 UNCH	537.00B	505.00A
TOTAL GSCI FUT						5085	1199	19961 + 37		
GSCI ER FUTURES										
MAR11	----		430.60A	----	431.70 - 1070	----	----	39657 UNCH	1068.40B	303.90
TOTAL GSCI ER FUTURES								39657		
GSCI INDEX		513.641	494.683		497.022 -11.4010					
GSCI FUTURE INDEX		497.845	479.252		481.548 -12.6420					
GSCI TOTAL RETURN		456.49	439.43		441.54 -11.6000					
GSCI ER INDEX		0	0		0 UNCH					

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

DELIVERY	CASH SETTLED	MONTH-TO-DATE	OPTION EXER-CISES	MONTH-TO-DATE	FUTURES TOTAL	MONTH-TO-DATE	BLOCK TRADING OPTIONS TOTAL	MONTH-TO-DATE	-- CASH-FOR-FUTURES(EFP'S)--	DAILY TOTAL	MONTH-TO-DATE	--- AON'S ---	MONTH-TO-DATE
ES	---	---	---	---	---	---	---	---	14991	22691	---	---	
SP	---	---	---	---	---	---	---	---	1400	14092	---	---	
ME	---	---	---	---	---	---	---	---	---	1516	---	---	
MD	---	---	---	---	---	---	---	---	---	363	---	---	
NQ	---	---	---	---	---	---	---	---	---	19617	---	---	
ND	---	---	---	---	---	---	---	---	98	4818	---	---	
EW1	---	---	3215	3215	---	---	---	---	---	---	---	---	
EV1	---	---	2115	2115	---	---	---	---	---	---	---	---	
EV2	---	---	---	---	---	---	---	---	---	---	---	---	
EV	---	---	---	---	---	---	---	---	---	---	---	---	
11	---	---	---	---	---	---	---	---	---	---	---	---	
INCLUDES ALL OPTIONS			TOTAL:		0	0	0	0	16489	63097			

COMMODITY ABBREVIATION TABLE

ES = E-MINI S&P500	EV = EOM S&P 500	EV1 = EOW1 S&P 500	EV2 = EOW2 S&P 500	EW1 = EOW1 EMINI S&P 500
MD = S&P 400 MIDCAP	ME = E-MINI MIDCAP	ND = NASDAQ	NQ = E-MINI NASDAQ 100	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		06/18	
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

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