Futures Contracts

Wednesday, January 21, 2009

Metal & Petroleum Futures

	Open	High	Contract hi	Contract lo	Low	Settle	Chg	Open interest
Copper-High (CMX)-25,000 lbs.; cents per lb.								
Jan	145.50	145.75			142.40	141.90	-7.10	518
March	148.05	151.75			142.60	143.35	-7.10	53,082
Gold (CMX)-100 troy oz.; $ per troy oz.								
Jan	850.50	851.00			844.50	849.60	-5.00	121
Feb	857.30	864.60			843.00	850.10	-5.10	134,121
April	857.50	866.00			844.70	851.70	-5.10	107,306
June	858.60	867.20			846.60	853.10	-5.00	32,562
Aug	852.50	868.00			848.40	854.50	-4.90	12,170
Dec	862.10	864.40			855.00	857.60	-4.60	14,076
Platinum (NYM)-50 troy oz.; $ per troy oz.								
Jan	930.50	931.40			917.00	922.10	-21.70	254
April	949.10	954.80			917.00	927.60	-21.70	17,250
Silver (CMX)-5,000 troy oz.; cnts per troy oz.								
Jan	1131.5	1135.5			1114.5	1131.5	15.7	37
March	1118.5	1150.5			1104.0	1132.5	15.0	51,292
Crude Oil, Light Sweet (NYM)-1,000 bbls.; $ per bbl.								
March	40.91	44.43			40.24	43.55	2.71	389,716
April	44.14	46.38			43.35	45.55	1.30	107,671
May	46.53	47.93			45.40	47.12	0.56	62,121
June	47.97	49.27			46.95	48.51	0.23	118,817
Dec	54.13	54.35			52.72	53.64	-0.49	96,015
Dec'10	61.20	61.50			59.21	59.69	-1.57	62,800
Heating Oil No. 2 (NYM)-42,000 gal.; $ per gal.								
Feb	1.3810	1.3944			1.3486	1.3860	.0102	29,534
March	1.3751	1.3885			1.3426	1.3802	.0100	53,370
Gasoline-NY RBOB (NYM)-42,000 gal.; $ per gal.								
Feb	1.1400	1.1875			1.1275	1.1738	.0307	30,433
March	1.1699	1.2170			1.1548	1.1998	.0272	70,819
Natural Gas (NYM)-10,000 MMBtu.; $ per MMBtu.								
Feb	4.712	4.859			4.621	4.780	.138	44,832
March	4.690	4.833			4.593	4.750	.119	132,149
April	4.732	4.883			4.680	4.809	.110	73,056
May	4.773	4.942			4.773	4.877	.104	47,368
June	4.935	5.050			4.902	4.975	.096	29,774
Oct	5.360	5.450			5.310	5.386	.092	35,972

Agriculture Futures

	Open	High	Contract hi	Contract lo	Low	Settle	Chg	Open interest
Corn (CBT)-5,000 bu.; cents per bu.								
March	382.25	391.75			378.00	390.25	6.75	322,742
Dec	428.50	436.50			423.50	435.75	5.75	151,246
Ethanol (CBT)-29,000 gal.; $ per gal.								
Feb	1.58	1.59			1.56	1.58	-.03	284
April	1.58	1.61			1.58	1.61	-.02	393
Oats (CBT)-5,000 bu.; cents per bu.								
March	213.75	216.50			211.50	216.00	2.00	6,885
Dec	256.00	257.00			256.00	259.50	2.00	3,785
Soybeans (CBT)-5,000 bu.; cents per bu.								
March	990.00	1021.00			986.50	1020.50	28.50	157,386
Nov	950.50	974.00			949.00	974.00	20.50	48,834
Soybean Meal (CBT)-100 tons; $ per ton.								
March	308.10	320.80			307.30	320.40	11.40	52,781
May	310.30	320.50			308.80	320.90	10.90	22,750
Soybean Oil (CBT)-60,000 lbs.; cents per lb.								
March	33.64	34.26			33.38	33.95	.14	109,522
May	34.19	34.63			33.85	34.32	.13	33,815
Rough Rice (CBT)-2,000 cwt.; cents per cwt.								
March	1309.00	1316.50			▼ 1275.00	1302.50	-12.00	4,411
May	1308.50	1333.00			▼ 1294.50	1314.00	-17.00	689
Wheat (CBT)-5,000 bu.; cents per bu.								
March	553.00	573.00			551.75	571.75	21.75	131,236
July	579.50	597.00			576.75	595.75	21.75	53,527
Wheat (KC)-5,000 bu.; cents per bu.								
March	582.25	601.00			581.25	600.50	20.75	33,977
July	601.25	621.00			601.25	621.50	21.25	20,028
Wheat (MPLS)-5,000 bu.; cents per bu.								
March	630.50	648.50			628.00	647.25	17.75	8,970
May	626.50	644.25			625.00	642.75	17.75	8,021
July	631.00	646.75			629.50	645.75	17.50	3,187
Sept	639.00	652.25			636.75	651.25	17.00	3,554
Dec	651.00	664.00			649.00	663.50	17.50	2,266
March'10	662.75	675.00			662.50	675.00	15.00	151
Cattle-Feeder (CME)-50,000 lbs.; cents per lb.								
Jan	93.000	93.600			92.375	92.875	-.125	2,092
March	91.750	92.500			90.550	91.350	-.400	11,756
Cattle-Live (CME)-40,000 lbs.; cents per lb.								
Feb	82.575	83.050			81.675	82.350	-.275	38,791
April	85.350	85.900			84.500	85.200	-.150	89,693
Hogs-Lean (CME)-40,000 lbs.; cents per lb.								
Feb	59.750	60.050			▼ 58.125	59.325	-.400	21,792
April	65.700	66.100			64.400	65.350	-.350	58,505
Pork Bellies (CME)-40,000 lbs.; cents per lb.								
Feb	80.200	82.350			79.900	82.000	1.325	536
May	85.000	85.200			84.050	84.650	.550	256
Lumber (CME)-110,000 bd. ft., $ per 1,000 bd. ft.								
March	159.30	160.70			▼ 154.20	155.20	-4.80	5,506
May	177.00	178.50			▼ 172.00	173.50	-3.50	1,640
Milk (CME)-200,000 lbs., cents per lb.								
Jan	10.65	10.71			10.64	10.65	...	4,560
Feb	9.40	9.52			9.36	9.38	.04	4,638
Cocoa (ICE-US)-10 metric tons; $ per ton.								
March	2,460	2,645			2,444	2,602	132	44,277
May	2,460	2,653			2,455	2,608	128	32,487
Coffee (ICE-US)-37,500 lbs.; cents per lb.								
March	115.00	118.00			112.70	117.55	2.65	69,450
May	116.85	120.00			114.80	119.60	2.60	29,585
Sugar-World (ICE-US)-112,000 lbs.; cents per lb.								
March	12.63	12.68			12.31	12.60	.01	224,823
July	13.04	13.04			12.75	12.96	-.08	115,114
Sugar-Domestic (ICE-US)-112,000 lbs.; cents per lb.								
March	20.20	20.20			20.18	20.19	-.01	2,483
May	20.69	20.69			20.69	20.69	.01	2,884
Cotton (ICE-US)-50,000 lbs.; cents per lb.								
March	47.10	47.72			46.65	47.23	.42	68,185
May	47.41	48.12			47.06	47.79	.54	23,580
Orange Juice (ICE-US)-15,000 lbs.; cents per lb.								
March	73.05	75.25			73.00	74.85	2.60	22,446
May	75.90	78.80			75.90	78.15	2.25	3,159

Interest Rate Futures

	Open	High	Contract hi	Contract lo	Low	Settle	Chg	Open interest
Treasury Bonds (CBT)-$100,000; pts 32nds of 100%								
March	134-055	134-070			130-310	131-210	-3-08.5	714,409
June	132-190	132-240			129-235	130-125	-3-08.5	1,753
Treasury Notes (CBT)-$100,000; pts 32nds of 100%								
March	125-310	125-310			124-185	124-240	-1-16.5	1,035,636
June	124-000	124-000			122-135	122-155	-1-16.5	2,793
5 Yr. Treasury Notes (CBT)-$100,000; pts 32nds of 100%								
March	119-247	119-270			119-045	119-065	-24.7	945,165
June	117-172	118-037			117-172	117-232	-26.0	0
2 Yr. Treasury Notes (CBT)-$200,000; pts 32nds of 100%								
March	109-090	109-095			109-042	109-045	-5.2	506,163
30 Day Federal Funds (CBT)-$5,000,000; 100 - daily avg.								
Jan	99.850	99.850			99.838	99.840	-.007	66,221
Feb	99.820	99.820			99.800	99.800	-.020	59,410
1 Month Libor (CME)-$3,000,000; pts of 100%								
Feb	99.4975	99.4975			99.4300	99.4575	-.0750	10,225
March	99.3550	99.3725			99.3100	99.3225	-.1000	4,735
Eurodollar (CME)-$1,000,000; pts of 100%								
Feb	98.9550	98.9550			98.8050	98.8200	-.1250	48,167
March	99.0100	99.0250			98.8800	98.8900	-.1350	1,285,908
June	99.0650	99.0700			98.9000	98.9100	-.1650	1,062,640
Sept	99.0300	99.0300			98.8250	98.8350	-.1750	874,665

Currency Futures

	Open	High	Contract hi	Contract lo	Low	Settle	Chg	Open interest
Japanese Yen (CME)-¥12,500,000; $ per 100¥								
March	1.1153	1.1496	▲		1.1101	1.1226	.0086	109,176
June	1.1163	1.1514	▲		1.1129	1.1251	.0091	3,913
Canadian Dollar (CME)-CAD 100,000; $ per CAD								
March	.7895	.7970			.7830	.7924	.0024	60,635
June	.7928	.7963			.7838	.7928	.0025	2,643
British Pound (CME)-£62,500; $ per £								
March	1.3859	1.4015		▼	1.3612	1.3907	-.0001	85,056
June	1.3780	1.4009		▼	1.3624	1.3909	.0010	2,577
Swiss Franc (CME)-CHF 125,000; $ per CHF								
March	.8707	.8791			.8613	.8639	-.0085	24,124
June	.8750	.8802			.8640	.8657	-.0084	376
Australian Dollar (CME)-AUD 100,000; $ per AUD								
March	.6436	.6627			.6423	.6552	.0101	44,958
June	.6495	.6584		▼	.6406	.6520	.0100	443
Mexican Peso (CME)-MXN 500,000; $ per 10MXN								
Feb	...	...	▲		...	.71975	.00975	0
March	.70375	.71925			.69875	.71350	.00975	24,537
Euro (CME)-€125,000; $ per €								
March	1.2845	1.3080			1.2811	1.2933	.0059	129,496
June	1.2825	1.3054			1.2797	1.2918	.0065	1,306

Index Futures

	Open	High	Contract hi	Contract lo	Low	Settle	Chg	Open interest
DJ Industrial Average (CBT)-$10 x index								
March	7945	8190			7890	8178	233	16,485
Mini DJ Industrial Average (CBT)-$5 x index								
March	8180	8228			8173	8178	233	68,939
S&P 500 Index (CME)-$250 x index								
March	806.70	838.20			801.00	836.80	30.80	516,524
June	810.00	833.20			800.20	833.20	31.00	10,475
Mini S&P 500 (CME)-$50 x index								
March	806.75	838.50			800.50	836.75	30.75	2,519,962
June	801.00	834.75			797.00	833.25	31.00	43,815
Nasdaq 100 (CME)-$100 x index								
March	1142.75	1185.00			1139.00	1181.50	34.00	25,011
Mini Nasdaq 100 (CME)-$20 x index								
March	1148.3	1185.0			1140.0	1181.5	34.0	266,515
June	1146.0	1182.5			1140.5	1180.8	33.8	1,721
Mini Russell 2000 (ICE-US)-$100 x index								
March	432.70	458.40			429.00	453.70	21.10	416,666
June	430.00	433.10		▼	430.00	451.60	21.10	1,653
Mini Russell 1000 (ICE-US)-$100 x index								
March	443.05	453.85			433.90	453.50	15.00	16,683
U.S. Dollar Index (ICE-US)-$1,000 x index								
March	87.03	87.20			85.89	86.52	-.35	13,173
June	87.19	87.57			87.19	87.32	-.35	2,258