

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.
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FINAL

PG40 BULLETIN #213@ NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS Wed, Nov 04, 2009 PG40

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB(CABINET TRANSACTION) 1/2 TICK VALUE = NASDAQ 100 = \$2.50. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

NASDAQ 100 AND E-MINI NASDAQ 100 CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
NASDAQ 100 FUT		12/17		03/18	06/17	09/16
NASDAQ 100 OPT	11/20	12/17	01/15	03/18	06/17	09/16
E-MINI NASDAQ FUT		12/18		03/19	06/18	
E-MINI NASDAQ OPT	11/20	12/18	01/15	03/19	06/18	09/17

NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04						
	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
ZD	690-2270	690-2270	830-2270	830-2270	970-2270	1150-2270
QZ	690-2270	690-2270	830-2270	830-2270	970-2270	1150-2270

NASDAQ 100 & E-MINI NASDAQ 100 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NASDAQ 100 FUT										
DEC09	1685.00 @1684.00	1700.00	1676.00	1686.50 @1687.00	1686.75 + 1125	2374	114	18489 +	1091780.00	1196.75A
MAR10	----	1682.00B	----	1682.00B	1684.50 + 1150	----	----	7	UNCH1775.00B	1585.00
TOTAL NASDAQ 100 FUT						2374	114	18496 +	109	
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						0	350977	313213 -	1718	

NASDAQ 100 AND E-MINI NASDAQ 100 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NASDAQ 100 CALL											
NOV09				(FUTURES SETT. .00)							
1740	----	----	----	11.00N	12.25+ 125	.270	----	----	1	UNCH	----
1750	----	----	----	8.50N	9.75+ 125	.227	----	----	5	UNCH	36.00
1800	----	----	----	2.25N	2.35+ 10	.081	----	----	1	UNCH	16.00
1820	1.75	1.75	*1.75	1.75	1.30+ 5	.049	----	1	2 +	1	16.00
TOTAL								1	9 +	1	1.75
DEC09				(FUTURES SETT. 1686.75 + 1125.0)							
1670	----	----	----	62.75N	67.25+ 450	.563	----	----	3	UNCH	60.75
1800	----	----	----	12.25N	13.75+ 150	.205	----	----	25	UNCH	47.00
TOTAL								0	28		38.50
JUN10				(FUTURES SETT. .00)							
1800	----	----	----	78.25N	83.50+ 525	.397	----	----	5	UNCH	----
TOTAL								0	5		----
EMINI NASD CALL				(FUTURES SETT. .00)							
NOV09											
1540	----	----	----	----	152.75+ 900	.898	----	----	1	UNCH	232.75
1570	----	----	----	----	125.25+ 825	.857	----	----	1	UNCH	194.00B
1590	----	113.25B	----	----	107.50+ 775	.823	----	----	14	UNCH	179.00B
1600	95.00	104.25B	95.00	----	99.00+ 775	.803	----	2	14 +	2	170.50B
1610	----	95.50B	----	----	90.50+ 725	.779	----	----	12	UNCH	162.25B
1620	----	87.00B	----	----	82.25+ 700	.755	----	----	14	UNCH	154.25B
1630	----	78.75B	----	----	74.50+ 675	.726	----	----	4	UNCH	146.00B
1640	65.50	74.00B	60.50A	----	66.75+ 650	.696	----	1	57 -	1	145.00B
1650	59.00	66.25B	53.50A	----	59.25+ 575	.661	----	2	54 -	2	136.00B
1660	----	58.75B	----	----	52.25+ 550	.624	----	----	50	UNCH	127.00B
1670	----	51.75B	40.25A	----	45.75+ 500	.584	----	----	117	UNCH	118.25B
1680	43.75	45.50B	34.50A	----	39.50+ 450	.542	----	1	259	UNCH	109.75B
1690	----	39.25B	29.25A	----	33.50+ 375	.498	----	----	169	UNCH	101.25B
1700	31.75	33.25B	24.50A	----	28.25+ 325	.452	----	3	252 +	2	94.00B
1710	23.50	27.75B	20.25A	----	23.50+ 275	.405	----	63	270 +	63	88.00B
1720	22.00	22.75B	16.50A	----	19.25+ 225	.359	----	1	291 +	1	81.50B
1730	----	18.50B	13.50A	----	15.50+ 175	.313	----	----	267	UNCH	75.50B
1740	15.00	15.00	10.50A	----	12.25+ 125	.270	----	1	402	UNCH	69.50B
1750	10.25	11.50B	8.50A	----	9.75+ 125	.227	----	2	416 +	1	63.75B
1760	7.00	9.00B	6.50A	----	7.50+ 75	.191	----	1	348 +	1	58.25B
1770	6.00	7.00	5.00	----	5.75+ 50	.158	----	12	382	UNCH	53.00B
1780	4.75	5.00B	3.75A	----	4.25+ 25	.128	----	10	168 -	10	48.00B
1790	----	3.50B	----	----	3.25+ 30	.101	----	----	289	UNCH	43.25B
1800	----	2.65B	----	----	2.35+ 10	.081	----	----	175	UNCH	38.75B
1810	----	1.85B	----	----	1.75+ 5	.064	----	----	118	UNCH	34.75B
1820	1.50	1.50	*1.25	----	1.30+ 5	.049	----	8	248	UNCH	31.00B
1830	----	----	----	----	.95 UNCH	.038	----	----	282	UNCH	27.50B
1840	----	----	----	----	.70 UNCH	.029	----	----	100	UNCH	24.25B
1850	----	----	----	----	.55+ 5	.022	----	----	90	UNCH	21.25B
1860	----	----	----	----	.40 UNCH	.017	----	----	180	UNCH	18.50B
1870	----	----	----	----	.30 UNCH	.013	----	----	394	UNCH	16.00B
1880	----	----	----	----	.20 UNCH	.009	----	----	390	UNCH	13.75B
1890	----	----	----	----	.15 UNCH	.007	----	----	667	UNCH	12.00B
1900	----	----	----	----	.10 UNCH	.005	----	----	144	UNCH	10.25B
1910	----	----	----	----	.05 UNCH	.002	----	----	30	UNCH	8.50B
1920	----	----	----	----	.05 UNCH	.002	----	----	221	UNCH	7.25B
1930	----	----	----	----	.05 UNCH	.002	----	----	232	UNCH	6.00B
1940	----	----	----	----	.05 UNCH	.002	----	----	61	UNCH	5.00B
1950	----	----	----	----	.05 UNCH	.002	----	----	62	UNCH	4.25B
1960	----	----	----	----	CAB	.002	----	----	82	UNCH	3.50B
1970	----	----	----	----	CAB	.002	----	----	143	UNCH	2.75B
1980	----	----	----	----	CAB	.002	----	----	62	UNCH	2.25B
2000	----	----	----	----	CAB	.001	----	----	30	UNCH	1.95
2060	----	----	----	----	CAB	.001	----	----	300	UNCH	1.65B
TOTAL								107	7862 +	57	
DEC09				(FUTURES SETT. 1686.75 + 1125.0)							
1250	----	----	----	----	438.75+ 1075	.979	----	----	15	UNCH	300.00B
1340	----	----	----	----	350.75+ 1050	.959	----	----	2	UNCH	260.00B
1350	----	----	----	----	341.25+ 1050	.955	----	----	10	UNCH	251.75B
1370	----	----	----	----	321.75+ 1000	.947	----	----	4	UNCH	235.75B
1390	----	----	----	----	302.75+ 1025	.940	----	----	8	UNCH	220.00B
1400	----	----	----	----	293.25+ 1000	.934	----	----	49	UNCH	284.75B
1410	----	----	----	----	283.75+ 1000	.929	----	----	12	UNCH	276.25B
1430	----	----	----	----	264.75+ 975	.918	----	----	32	UNCH	259.00B
1440	----	----	----	----	255.25+ 950	.912	----	----	28	UNCH	250.50B
1450	----	----	----	----	246.00+ 950	.905	----	----	8	UNCH	242.00B
1460	----	----	----	----	236.75+ 950	.899	----	----	20	UNCH	301.25B
1470	----	----	----	----	227.50+ 925	.891	----	----	4	UNCH	292.25B
1480	----	----	----	----	218.25+ 900	.882	----	----	24	UNCH	283.00B
1500	----	----	----	----	200.25+ 875	.863	----	----	32	UNCH	265.00B
1510	----	----	----	----	191.25+ 850	.853	----	----	22	UNCH	256.25B
1520	----	----	----	----	182.50+ 850	.842	----	----	24	UNCH	247.25B
1530	----	----	----	----	173.75+ 825	.830	----	----	4	UNCH	238.50B
1540	----	----	----	----	165.25+ 825	.818	----	----	20	UNCH	229.75B
1550	----	----	----	----	156.75+ 800	.804	----	----	25	UNCH	221.25B
1570	----	145.50B	----	----	140.00+ 725	.774	----	----	24	UNCH	204.25B
1580	----	137.00B	----	----	132.00+ 725	.758	----	----	6	UNCH	196.00B
1590	----	129.00B	----	----	124.00+ 700	.740	----	----	1	UNCH	187.75B
1600	----	121.00B	----	----	116.25+ 675	.722	----	----	702	UNCH	188.25B
1610	----	115.75B	----	----	108.50+ 625	.702	----	----	9	UNCH	179.50B
1620	----	108.00B	----	----							



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1670	68.50	74.00B	63.25A	----	67.25+	450	.563	----	2	66	UNCH	129.00B	17.50A
1680	65.25	67.25B	57.50A	----	61.25+	425	.537	----	1	49 +	1	124.50B	47.25A
1690	----	61.25B	----	----	55.75+	400	.509	----	----	934	UNCH	116.75B	43.75A
1700	54.25	56.00	46.75A	----	50.25+	375	.481	----	21	161 -	1	109.25B	13.50A
1710	----	50.00B	----	----	45.25+	350	.453	----	----	149	UNCH	102.00B	35.25A
1720	----	45.00B	----	----	40.50+	325	.424	----	----	118	UNCH	97.00B	31.25A
1730	----	39.75B	----	----	36.00+	300	.395	----	----	60	UNCH	90.75B	27.75A
1740	----	35.25B	----	----	32.00+	275	.366	----	----	114	UNCH	84.75B	9.50A
1750	----	31.25B	----	----	28.25+	250	.338	----	----	83	UNCH	79.00B	18.50A
1760	25.50	27.00B	22.25A	----	24.75+	225	.310	----	1	182	UNCH	73.50B	18.75A
1770	22.50	23.75B	19.50A	----	21.50+	200	.282	----	112	45 -	52	68.00B	16.50A
1780	----	20.50B	----	----	18.75+	200	.255	----	----	87	UNCH	63.00B	14.25A
1790	----	17.50B	----	----	16.00+	150	.230	----	----	29	UNCH	58.00B	7.00A
1800	14.25	15.00	12.50A	----	13.75+	150	.205	----	3	760 +	1	53.25B	10.50A
1810	----	12.75B	----	----	11.75+	125	.183	----	----	251	UNCH	48.75B	9.00A
1820	----	10.50B	----	----	10.00+	125	.160	----	----	159	UNCH	44.50B	7.75A
1830	----	8.75B	----	----	8.25+	75	.142	----	----	175	UNCH	33.50B	6.50A
1840	----	7.25B	----	----	7.00+	75	.124	----	----	53	UNCH	30.25B	5.25A
1850	5.50	6.00B	5.25A	----	5.75+	50	.108	----	2	40	UNCH	33.25B	4.50A
1860	4.75	4.75	4.50A	----	4.75+	50	.092	----	38	7 -	29	22.25B	3.75A
1880	----	3.00B	----	----	3.00+	20	.066	----	----	10	UNCH	24.25B	2.65A
1900	----	1.90B	----	----	2.00+	15	.047	----	----	10	UNCH	19.25B	1.80
1910	----	----	----	----	1.60+	10	.039	----	----	10	UNCH	11.00B	1.55A
1920	----	----	----	----	1.25+	5	.032	----	----	15	UNCH	15.00B	1.35A
1930	----	----	----	----	1.00+	5	.027	----	----	35	UNCH	13.25B	1.20A
1940	----	----	----	----	----	UNCH	.023	----	----	53	UNCH	11.50B	1.05A
1950	----	----	----	----	.65	UNCH	.019	----	----	760	UNCH	10.00B	.90A
1960	----	----	----	----	.50-	5	.016	----	----	334	UNCH	4.75	1.05A
1970	----	----	----	----	.40-	5	.013	----	----	28	UNCH	5.75	.90A
1980	----	----	----	----	.30-	5	.011	----	----	40	UNCH	5.00	.80A
1990	----	----	----	----	.25-	5	.009	----	----	50	UNCH	4.25	.70A
2000	----	----	----	----	.25	UNCH	.008	----	----	100	UNCH	4.00	.85A
2010	----	----	----	----	.20-	5	.007	----	----	50	UNCH	3.25	.75A
2040	----	----	----	----	.10-	5	.004	----	----	12	UNCH	2.50	.80A
2200	----	----	----	----	CAB	----	.001	----	----	2000	UNCH	.75	.50
TOTAL	----	----	----	----	----	----	----	----	180	8309 -	80	----	----
JAN10	EMINI NASD CALL	(FUTURES SETT. .00)	----	----	123.25+	675	.665	----	----	1	UNCH	129.25B	103.25A
1610	----	#129.25B	----	----	96.25+	575	.591	----	----	15	UNCH	101.25B	79.00
1650	----	#101.25B	----	----	89.75+	525	.572	----	----	2	UNCH	95.00B	76.75A
1660	----	#95.00B	----	----	83.75+	500	.551	----	----	25	UNCH	87.75B	69.25A
1670	----	#87.75B	----	----	77.75+	450	.531	----	1	21	UNCH	83.00B	64.50A
1680	----	#83.00B	----	----	72.00+	425	.509	----	9	34 +	8	83.25B	59.50A
1690	73.00	77.25	68.50A	----	66.50+	375	.488	----	----	53	UNCH	83.25B	54.75A
1700	----	71.75B	----	----	61.25+	350	.466	----	----	25	UNCH	76.75B	50.25A
1710	----	66.00B	----	----	51.25+	275	.422	----	----	17	UNCH	99.50B	42.00A
1730	----	55.75B	----	----	46.75+	225	.400	----	----	74	UNCH	77.00	38.25A
1740	----	51.25B	----	----	42.50	NEW	.377	----	2	2 +	2	46.75B	41.25A
1750	44.00	#46.75B	*41.25A	----	38.50+	175	.355	----	----	62	UNCH	80.25B	31.50A
1760	----	42.25B	----	----	31.00+	100	.312	----	----	26	UNCH	71.00B	25.50A
1780	----	34.75B	----	----	24.75+	75	.269	----	----	25	UNCH	59.75B	20.50A
1800	----	27.75B	----	----	22.00+	50	.249	----	----	5	UNCH	26.00	18.00A
1810	----	24.75B	----	----	19.50+	50	.229	----	----	13	UNCH	50.75B	16.25A
1820	----	21.75B	----	----	15.00+	25	.192	----	----	33	UNCH	41.75B	12.75A
1840	----	16.75B	----	----	13.00	UNCH	.175	----	----	133	UNCH	37.75B	11.50A
1850	----	14.75B	----	----	11.25+	25	.159	----	----	131	UNCH	34.00B	9.75A
1860	----	12.75B	----	----	9.75-	25	.144	----	15	237	UNCH	30.75B	8.50A
1870	12.25	12.25	10.75A	----	8.50-	25	.130	----	----	299	UNCH	27.75B	7.50A
1880	----	9.50B	----	----	7.25-	25	.115	----	15	369	UNCH	25.00B	6.50A
1890	9.25	9.25	8.00A	----	6.25-	25	.103	----	15	82	UNCH	22.25B	5.50A
1900	8.00	8.00	7.00A	----	5.25-	25	.091	----	----	55	UNCH	19.75B	5.00A
1910	----	6.25B	----	----	4.50+	25	.081	----	----	52	UNCH	10.25B	4.25A
1920	----	5.00B	----	----	3.75-	25	.070	----	15	117 -	15	11.00B	3.75A
1930	4.75	4.75	4.50A	----	3.25-	25	.063	----	15	16	UNCH	8.75	3.25A
1940	4.25	4.25	3.50	----	2.75-	15	.054	----	15	132 -	15	9.00B	2.70A
1950	3.50	3.50	3.50	----	2.30	10	.046	----	----	65	UNCH	7.50B	2.40A
1960	----	2.45B	----	----	1.90	10	.040	----	----	120	UNCH	5.75	2.10A
1970	----	----	----	----	1.60-	5	.034	----	----	97	UNCH	5.25B	1.80A
1980	----	1.70B	----	----	1.30-	10	.029	----	----	26	UNCH	4.25	1.55A
1990	----	----	----	----	----	----	----	----	102	2364 -	20	----	----
TOTAL	EMINI NASD CALL	(FUTURES SETT. 1684.50 + 1150.0)	----	----	173.25+	825	.675	----	----	20	UNCH	234.50B	123.00A
MAR10	----	177.50B	----	----	166.25+	825	.662	----	----	8	UNCH	226.50B	118.00A
1580	----	170.50B	----	----	104.00+	650	.522	----	----	8	UNCH	155.25B	87.25A
1590	----	106.25B	----	----	98.50+	625	.507	----	----	43	UNCH	148.50B	81.00
1690	----	100.50B	----	----	88.25+	600	.475	----	----	46	UNCH	135.50B	73.25A
1700	----	90.25B	----	----	83.25+	575	.460	----	3	53 +	3	129.50B	69.00A
1720	83.50	84.75B	78.25A	----	78.50+	575	.444	----	----	4	UNCH	123.00B	64.75A
1730	----	80.00B	----	----	69.25+	525	.411	----	----	30	UNCH	111.50	57.00A
1740	----	70.75B	----	----	61.00+	500	.379	----	15	17 +	15	99.75B	49.50A
1760	62.25	62.25	57.00A	----	53.25+	450	.348	----	5	77 +	5	89.50B	38.75A
1780	54.50	54.50	49.75A	----	49.50+	425	.332	----	----	38	UNCH	84.50B	40.25A
1800	----	49.75B	----	----	46.00+	400	.316	----	84	88 +	84	46.75B	38.25A
1810	42.75	#46.75B	42.75	----	42.75+	375	.301	----	84	143 +	84	75.50B	34.50A
1820	42.00	42.75B	40.25A	----	39.75+	375	.285	----	----	124	UNCH	71.00B	29.25A
1830	----	39.75B	----	----	36.75+	350	.271	----	2	111 -	2	68.75	27.50A
1840	36.25	36.50B	34.50A	----	34.00+	325	.256	----	134	184 +	134	63.25B	27.25A
1850	34.00	34.00	31.00	----	31.25+	NEW	.242	----	50	50 +	50	31.00	29.25A
1860	31.00	#31.00	*29.25A	----	28.75+	275	.228	----	----	50	UNCH	55.50B	23.00A
1870	----	28.50B	----	----	26.50+	75	.214	----	168	168 +	168	49.75B	23.25
1880	24.25	26.00B	*23.25	----	24.25+	250	.201	----	51	109 +	51	48.50B	19.00A
1890	21.25	24.00B	21.25	----	22.25+	250	.188	----	----	169	UNCH	42.75B	17.75A
1900	----	21.50B	----	----	15.25+	175	.142	----	----	2	UNCH	34.00	11.75A
1910	----	14.75B	----	----	11.25+	150	.111	----	----	30	UNCH	23.50B	8.75A
1950	----	10.50B	----	----	6.50+	100	.071	----	----	50	UNCH	14.25B	5.25A
1980	----	6.00B	----	----	3.50+	60	.042	----	----	50	UNCH	8.75B	3.50A
2030	----	----	----	----	3.00+	40	.039	----	----	50	UNCH	7.75B	2.95A
2080	----	----	----	----	2.65+	35	.035	----	----	202	UNCH	7.75B	2.85A
2090	----	2.35B	----	----	2.35+	35	.031	----	----	150	UNCH	6.75	2.55A
2100	----	----	----	----	----	----	----	----	596	2074 +	592	----	----
2110	----	----	----	----	182.75+	775	.620	----	----	50	UNCH	238.25B	133.50A
TOTAL	EMINT NASD CALL	(FUTURES SETT. 1683.50 + 1150.0)	----	----	170.50+	775	.599	----	----	50	UNCH	224.25B	124.00A
JUN10	----	186.00B	----	----	158.50+	725	.577	----	----	50	UNCH	210.25B	114.50A
1610	----	173.00B	----	----	147.00+	700	.554	----	----	52	UNCH	196.75B	106.00A
1630	----	161.00B	----	----	105.50+	600	.458	----	----	1	UNCH		



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PG40	BULLETIN #213@	NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS								Wed, Nov 04, 2009				PG40
2010	----	41.25B	----	----	----	41.75+	300	.225	----	----	54	UNCH	61.00B	36.00A
2020	----	38.75B	----	----	----	39.50+	275	.217	----	----	55	UNCH	58.50B	34.00A
2030	----	36.75B	----	----	----	37.50+	275	.208	----	----	54	UNCH	56.00B	32.00A
2240	10.25	#10.25	*9.50A	----	----	10.50+	NEW	.076	----	50	50 +	50	10.25	9.50A
2250	9.50	#9.50	*9.00A	----	----	9.75+	NEW	.073	----	50	50 +	50	9.50	9.00A
TOTAL										101	413 +	101		

NASDAQ 100 AND E-MINI NASDAQ 100 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---	CONTRACT	---	
												HIGH	LOW		
NASDAQ 100 PUT			(FUTURES SETT.	1686.75 +	1125.0)										
DEC09															
1650	----	----	----	----	49.50N	----	43.25-	625	.386	----	5	UNCH	26.00	26.00	
1690	----	----	----	----	66.25N	----	59.00-	725	.490	----	1	UNCH	47.00	47.00	
1800	----	----	----	----	136.50N	----	126.75-	975	.794	----	1	UNCH	135.00	135.00	
TOTAL										0	7				
MAR10			(FUTURES SETT.	1684.50 +	1150.0)										
1550	----	----	----	----	63.50N	----	60.50-	300	.289	----	1	UNCH	77.00	77.00	
TOTAL										0	1				
JUN10			(FUTURES SETT.	.00)											
1600	----	----	----	----	109.50N	----	106.00-	350	.368	----	10	UNCH	120.00	96.00	
TOTAL										0	10				
EMINI NASD PUT			(FUTURES SETT.	.00)											
NOV09															
960	----	----	----	----	----	----	CAB	----	.000	----	117	UNCH	1.65B	1.20A	
970	----	----	----	----	----	----	CAB	----	.000	----	150	UNCH	1.75B	.75A	
980	----	----	----	----	----	----	CAB	----	.000	----	290	UNCH	1.90B	.80A	
990	----	----	----	----	----	----	CAB	----	.000	----	64	UNCH	2.05B	.85A	
1160	----	----	----	----	----	----		.20-	10	.002	15	UNCH	1.55B	1.05A	
1200	----	----	----	----	----	----		.30-	15	.004	200	UNCH	2.10B	1.40	
1210	----	----	----	----	----	----		.35-	15	.004	250	UNCH	2.30B	.45A	
1230	----	----	----	----	----	----		.45-	10	.005	272	UNCH	9.75B	.50A	
1240	----	----	----	----	----	----		.45-	20	.006	114	UNCH	2.85B	.55A	
1260	----	----	----	----	----	----		.55-	20	.007	50	UNCH	3.25B	.65A	
1270	----	----	----	----	----	----		.60-	20	.007	13	UNCH	12.50	.65A	
1300	----	----	----	----	----	----		.75-	25	.009	13	UNCH	15.50B	.75A	
1310	----	----	----	----	----	----		.80-	30	.011	29	UNCH	16.50B	.75A	
1320	----	----	----	----	----	----		.90-	30	.012	29	UNCH	17.75B	.85A	
1330	----	----	----	----	----	----		.95-	35	.013	174	UNCH	19.00B	.90A	
1340	----	----	----	----	----	----		1.00-	40	.014	108	UNCH	20.00B	.90A	
1350	----	----	----	----	----	----		1.05-	45	.015	120	UNCH	21.25B	.95A	
1360	----	----	----	----	----	----		1.15-	50	.017	33	UNCH	22.75B	1.00A	
1370	----	----	----	----	----	----		1.25-	55	.019	107	UNCH	24.25B	.75A	
1380	----	----	----	----	----	----		1.35-	60	.020	235	UNCH	25.75B	.80A	
1390	----	----	----	----	----	----		1.45-	65	.022	104	UNCH	27.25B	.90A	
1400	----	----	----	----	----	----		1.60-	70	.025	79	UNCH	29.00B	.85A	
1410	----	----	----	----	----	----		1.75-	75	.027	49	UNCH	19.75	.90A	
1420	----	----	----	----	----	----		1.90-	85	.030	13	UNCH	32.75B	.95A	
1430	----	----	----	----	----	----		2.05-	95	.033	50	UNCH	22.25	1.00A	
1440	----	----	----	----	----	----		2.25-	100	.036	10	UNCH	36.75B	1.10A	
1450	----	----	----	----	----	----		2.45-	105	.040	52	UNCH	39.00B	1.20A	
1460	2.40	2.95B	2.40	----	----	----		2.70-	105	.043	5	51 +	41.25B	1.30A	
1470	----	----	----	----	----	----		2.95-	130	.049	117	UNCH	43.75B	1.40A	
1480	----	----	----	----	----	----		3.25-	150	.055	46	UNCH	46.25B	1.55A	
1490	----	----	----	----	----	----		3.50-	150	.061	65	UNCH	49.00B	1.75A	
1500	----	----	----	----	----	----		4.00-	175	.068	85 -	45	52.00B	1.90A	
1510	3.75	5.00B	3.75	----	----	----		4.50-	175	.074	132	UNCH	55.00B	2.05A	
1520	4.75	5.50B	4.25A	----	----	----		5.00-	175	.081	106	UNCH	58.25B	2.20A	
1530	----	----	4.75A	----	----	----		5.50-	200	.091	250	UNCH	62.00B	2.40A	
1540	----	----	5.25A	----	----	----		6.00-	225	.101	190	UNCH	65.50B	2.65A	
1550	5.50	7.50B	5.50	----	----	----		6.75-	250	.113	2	303 -	69.25B	2.90A	
1560	----	----	6.50A	----	----	----		7.50-	275	.126	118	UNCH	72.50B	3.25A	
1570	----	----	7.00A	----	----	----		8.50-	300	.142	263	UNCH	77.25B	3.50A	
1580	10.25	10.75B	8.00A	----	----	----		9.50-	325	.158	10	289 +	81.00B	4.00A	
1590	----	----	8.75A	----	----	----		10.75-	350	.176	73	UNCH	85.50B	4.25A	
1600	10.25	13.75B	10.00A	----	----	----		12.25-	350	.196	1	861 -	90.00B	4.75A	
1610	----	----	11.25A	----	----	----		13.75-	400	.220	164	UNCH	95.00B	5.25A	
1620	----	----	12.75A	----	----	----		15.50-	425	.244	666	UNCH	99.25B	6.00A	
1630	----	----	14.25A	----	----	----		17.75-	450	.273	165	UNCH	104.50B	6.75A	
1640	----	----	16.25A	----	----	----		20.00-	475	.303	90	UNCH	110.50B	7.50A	
1650	22.50	25.75B	18.25A	----	----	----		22.50-	550	.338	136	416 +	115.00B	8.25A	
1660	24.00	29.00B	20.75A	----	----	----		25.50-	575	.375	2	815 +	121.00B	9.50A	
1670	30.00	33.00B	23.50A	----	----	----		29.00-	625	.415	20	143 +	71.25B	10.50	
1680	34.00	37.25B	26.75A	----	----	----		32.75-	675	.457	1	189 -	83.50B	12.00A	
1690	31.25	42.00B	30.25A	----	----	----		36.75-	750	.501	3	769	UNCH	81.25B	13.50A
1700	42.50	47.25B	34.50	----	----	----		41.50-	800	.547	39	319 +	86.50B	15.25A	
1710	----	----	39.75A	----	----	----		46.75-	850	.594	86	UNCH	92.50B	17.25A	
1720	44.50	58.50B	44.50	----	----	----		52.50-	900	.640	35	142 +	96.25B	19.50A	
1730	----	----	51.25A	----	----	----		58.75-	950	.686	112	UNCH	104.00B	22.00A	
1740	----	----	57.50A	----	----	----		65.50-	1000	.729	255	UNCH	110.50B	24.75A	
1750	----	----	64.25A	----	----	----		73.00-	1000	.772	179	UNCH	105.25B	28.00A	
1760	----	----	71.50A	----	----	----		80.75-	1050	.808	48	UNCH	113.75B	31.75A	
1770	----	----	----	----	----	----		89.00-	1075	.841	59	UNCH	113.75B	35.75A	
1780	----	----	----	----	----	----		97.50-	1100	.871	1	UNCH	122.50B	40.25A	
1790	----	----	----	----	----	----		106.50-	1100	.897	5	UNCH	131.50B	45.25A	
1800	----	----	----	----	----	----		115.50-	1125	.918	1	UNCH	137.75B	50.75A	
TOTAL			(FUTURES SETT.	1686.75 +	1125.0)					258	10313 +	157			
DEC09															
760	----	----	----	----	----	----	CAB	----	.000	----	104	UNCH	.95	.95	
870	----	----	----	----	----	----		.05-	5	.000	77	UNCH	1.75	1.75	
880	----	----	----	----	----	----		.10	UNCH	.000	48	UNCH	1.85B	1.75	
890	----	----	----	----	----	----		.10	UNCH	.000	224	UNCH	2.00B	1.90A	
900	----	----	----	----	----	----		.10-	5	.001	54	UNCH	50.00B	.65A	
910	----	----	----	----	----	----		.10-	5	.001	292	UNCH	2.30B	1.75	
920	----	----	----	----	----	----		.15	UNCH	.001	120	UNCH	1.95B	.75A	
930	----	----	----	----	----	----		.15	UNCH	.001	48	UNCH	2.55B	.80A	
960	----	----	----	----											



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Table with columns: PG40, BULLETIN #213@, NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS, wed, Nov 04, 2009, PG40. Rows include various stock prices and option contracts for E-mini NASDAQ 100 and NASDAQ 100.

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PG40 BULLETIN #213@

NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS

wed, Nov 04, 2009 PG40

TOTAL

0

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