

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: statisticsupport@cmegroup.com



FINAL

PG44 BULLETIN #215@

NIKKEI 225 OPTIONS

Fri, Nov 06, 2009 PG44

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 = \$12.50. 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.

NIKKEI 225 CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
NIKKEI 225 FUT		12/10		03/11	06/10	09/09
NIKKEI 225 OPT	11/20	12/10	01/15	03/11	06/10	09/09

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06

ON	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
	450-1500	450-1350	500-1350	500-1350	650-1350	700-1350

NIKKEI 225 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NIKKEI (\$) FUT										
DEC09	----	9810.00B	9710.00A	9870.00N	9820.00 - 50	----	10653	30646 + 728	10700.00B	9505.00A
TOTAL NIKKEI (\$) FUT						0	10653	30646 + 728		

NIKKEI 225 CALLS

	STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NIKKEI (\$) CALL												
NOV09 NIKKEI (\$) CALL			(FUTURES SETT.	.00)								
15000	----	----	----	----	----	CAB	----	.003	----	300 UNCH	----	----
TOTAL									0	300		