



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG45 BULLETIN #213@

EQUITY FLEX OPTIONS

Wed, Nov 04, 2009 PG45

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. SETT. PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. PRODCUT 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.

EQUITY FLEX OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	JUN10	SEP10
S&P 500 FUT		12/17			03/18	06/17	09/16
S&P 500 OPT	11/20	12/17	01/15	02/19	03/18	06/17	09/16
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
S&P 400MID FUT		12/17			03/18	06/17	09/16
S&P 400MID OPT	11/20	12/17	01/15		03/18	06/17	09/16
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

EQUITY FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW		
S&P 500 FUT												
DEC09	1050.20 @1050.90	1058.30	1041.50	1046.50 @1047.50	1047.00 P+	530	14327	386977 -	341	1287.70B	658.80A	
MAR10	1051.70	1052.80B	1036.30A	1041.80A	1042.10 +	530	3	6654 -	18	1093.70B	768.10A	
JUN10	----	1048.50B	1032.00A	1037.50B	1037.80 +	530	----	305	UNCH	1089.60B	657.80A	
DEC10	----	1043.00B	1026.50A	1032.00B	1032.30 +	530	----	5	UNCH	1084.10B	849.20A	
TOTAL S&P 500 FUT							14330	393941-	359			
NASDAQ 100 FUT												
DEC09	1685.00 @1684.00	1700.00	1676.00	1686.50 @1687.00	1686.75 +	1125	2374	18489 +	109	1780.00	1196.75A	
MAR10	----	1682.00B	----	1682.00B	1684.50 +	1150	----	7	UNCH	1775.00B	1585.00	
TOTAL NASDAQ 100 FUT							2374	18496 +	109			
NIKKEI (\$) FUT												
DEC09	----	9930.00B	9860.00A	9860.00B	9875.00 +	50	----	9860	29644 -	558	10700.00B	9505.00A
TOTAL NIKKEI (\$) FUT							0	9860	29644 -	558		
S&P 400MID FUT												
DEC09	672.50	676.50	664.00A	667.50B	667.30 -	90	19	2352 -	7	716.50	650.00A	
TOTAL S&P 400MID FUT							19	0	2352 -	7		

FLEX OPTIONS CALLS

EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	
SP EFLEX CALL												
DEC09	SP EFLEX CALL											
12/18/09	50000	12/09	----	----	----	----	546.80+	530	.999	----	910	UNCH
12/18/09	250000	12/09	----	----	----	----	CAB	----	.000	----	910	UNCH
TOTAL										0	1820	

FLEX OPTIONS PUTS

EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	
SP AFLEX PUT												
NOV09	SP AFLEX PUT											
11/05/09	97000	12/9	----	#.10	*.10	----	.10+	NEW	.000	----	300 + 300	
TOTAL										200	300 + 300	
MAR10	SP AFLEX PUT											
03/19/10	54500	03/10	----	----	----	----	1.05-	20	.010	----	150	UNCH
TOTAL										0	150	
SP EFLEX PUT												
DEC09	SP EFLEX PUT											
12/18/09	50000	12/09	----	----	----	----	CAB	----	.000	----	910	UNCH
12/18/09	250000	12/09	----	----	----	----	1452.40-	530	.999	----	910	UNCH
TOTAL										0	1820	