



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

PG45 BULLETIN #215@

EQUITY FLEX OPTIONS

Fri, Nov 06, 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	1057.50 @1056.20	1069.30	1056.00	1066.50 @1066.00	1066.20 P+ 300	12838	4152	383256 - 4109	1287.70B	658.80A
MAR10	1059.80	1062.30B	1051.30A	1062.00B	1061.30 + 300	54	----	6677 + 30	1093.70B	768.10A
JUN10	----	1058.00B	1047.00A	1057.00B	1057.00 + 300	----	----	305 UNCH	1089.60B	657.80A
DEC10	----	1052.50B	1041.50A	1051.50B	1051.50 + 300	----	----	5 UNCH	1084.10B	849.20A
TOTAL S&P 500 FUT						12892	4152	390243-	4079	
NASDAQ 100 FUT										
DEC09	1711.50 @1708.00	1732.00	1708.00	1730.00 @1729.50	1729.75 + 1050	2250	334	17319 + 10	1780.00	1196.75A
MAR10	----	1726.75B	----	1726.75B	1727.25 + 1050	5	----	13 + 3	1775.00B	1585.00
TOTAL NASDAQ 100 FUT						2255	334	17332 +	13	
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	
S&P 400MID FUT										
DEC09	674.00	684.50B	674.00	679.00	678.70 - 180	167	----	2224 - 53	716.50	650.00A
MAR10	675.50	#675.50	*675.50	675.50	676.60 + NEW	1	----	1 + 1	675.50	675.50
TOTAL S&P 400MID FUT						168	0	2225 -	52	

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	----	----	----	----	566.00+ 300	.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										
11/09/09	99000	12/9	----	#.10	*.10	----	.10+ NEW	.002	----	200	200 + 200
11/09/09	100000	12/9	----	#.10	*.10	----	.10+ NEW	.003	----	225	225 + 225
TOTAL										425	425 + 425
MAR10	SP AFLEX PUT										
03/19/10	54500	03/10	----	----	----	----	.65- 10	.006	----	----	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	----	----	----	----	1433.30-	.999	----	----	910 UNCH
TOTAL										0	1820