

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](mailto:statisticsupport@cmegroup.com)



FINAL

PG46 BULLETIN #215@

HOUSING AND REAL ESTATE FUTURES & OPTIONS

Fri, Nov 06, 2009 PG46

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=MINIMAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, \*=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$5.00. 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. NOTE: EFFECTIVE BEGINNING MAY 1, THE EFP COLUMNS HAVE BEEN REDUCED TO TWO COLUMNS FOR MORE ACCURATE REPORTING. WE ARE CURRENTLY IN THE PLANNING PHASE TO PROVIDE THIS INFORMATION DOWN TO THE CONTRACT LEVEL IN A SEPARATE REPORT.

HOUSING AND REAL ESTATE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	FEB10	MAY10	AUG10	NOV10
US HOUSING	11/23	02/22	05/24	08/30	11/29

HOUSING FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CSI COMP FUT								
NOV09	----	----	----	158.00 + UNCH	----	6	UNCH	183.80 141.20
FEB10	----	----	----	155.00 + UNCH	----	1	UNCH	155.00 155.00
MAY10	----	----	----	160.00 + UNCH	----	1	UNCH	160.00 160.00
NOV10	----	----	----	160.00 + UNCH	----	3	UNCH	189.00 142.00
NOV11	----	----	----	149.20 + UNCH	----	2	UNCH	194.20 145.00
TOTAL CSI COMP FUT					0	13		
BOS HOUSE FUT								
NOV12	----	----	----	144.40 + UNCH	----	3	UNCH	147.80B 144.40A
TOTAL BOS HOUSE FUT					0	3		
CHI HOUSE FUT								
NOV09	----	----	----	131.00 + UNCH	----	3	UNCH	131.00 111.00
FEB10	----	----	----	131.60 + UNCH	----	6	UNCH	131.60B 126.00
TOTAL CHI HOUSE FUT					0	9		
DEN HOUSE FUT								
NOV09	----	----	----	130.00 + UNCH	----	1	UNCH	130.00B 115.00
NOV10	----	----	----	129.20 + UNCH	----	5	UNCH	129.20 129.20
NOV11	----	----	----	120.00 + UNCH	----	21	UNCH	121.60 119.00
NOV12	----	----	----	118.80 + UNCH	----	1	UNCH	118.80B 116.00
TOTAL DEN HOUSE FUT					0	28		
LAV HOUSE FUT								
NOV09	----	----	----	106.00 + UNCH	----	3	UNCH	170.00 104.00A
NOV10	----	----	----	112.00 + UNCH	----	2	UNCH	145.00 111.40A
MAY11	----	----	----	118.00 + UNCH	----	1	UNCH	122.00 118.00A
NOV11	----	----	----	126.00 + UNCH	----	2	UNCH	161.00 126.00
NOV12	----	----	----	116.00 + UNCH	----	14	UNCH	161.00 116.00
TOTAL LAV HOUSE FUT					0	22		
LAX HOUSE FUT								
NOV09	----	----	----	169.20 + UNCH	----	3	UNCH	170.00 150.00
NOV10	----	----	----	167.00 + UNCH	----	17	UNCH	225.00 144.00A
NOV12	----	----	----	154.00 + UNCH	----	2	UNCH	164.00 152.00
TOTAL LAX HOUSE FUT					0	22		
MIA HOUSE FUT								
NOV09	----	----	----	149.60 + UNCH	----	11	UNCH	149.60B 133.40A
MAY10	----	----	----	149.80 + UNCH	----	6	UNCH	159.00 147.00
NOV10	----	----	----	150.40 + UNCH	----	3	UNCH	182.80 136.40A
TOTAL MIA HOUSE FUT					0	20		
NYM HOUSE FUT								
NOV09	----	----	----	175.60 + UNCH	----	27	UNCH	183.40B 155.00
FEB10	----	----	----	175.00 + UNCH	----	1	UNCH	175.00B 170.00
MAY10	----	----	----	175.00 + UNCH	----	4	UNCH	175.00 150.00
NOV10	----	----	----	174.00 + UNCH	----	3	UNCH	183.20 135.00
NOV12	----	----	----	168.20 + UNCH	----	2	UNCH	173.00B 150.00
TOTAL NYM HOUSE FUT					0	37		
SDG HOUSE FUT								
NOV12	----	----	----	171.80 + UNCH	----	5	UNCH	171.80 142.00
TOTAL SDG HOUSE FUT					0	5		
SFR HOUSE FUT								
NOV09	----	----	----	133.00 + UNCH	----	3	UNCH	133.00B 107.40A
FEB10	----	----	----	134.00 + UNCH	----	1	UNCH	134.00B 132.00
NOV10	----	----	----	128.00 + UNCH	----	1	UNCH	130.60B 109.00A
NOV12	----	----	----	117.00 + UNCH	----	6	UNCH	155.00 112.00
TOTAL SFR HOUSE FUT					0	11		
WDC HOUSE FUT								
NOV09	----	----	----	178.00 + UNCH	----	3	UNCH	178.00B 160.40
TOTAL WDC HOUSE FUT					0	3		

REAL ESTATE FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CSI COMP FUT								
NOV09	----	----	----	158.00 + UNCH	----	6	UNCH	183.80 141.20
FEB10	----	----	----	155.00 + UNCH	----	1	UNCH	155.00 155.00
MAY10	----	----	----	160.00 + UNCH	----	1	UNCH	160.00 160.00
NOV10	----	----	----	160.00 + UNCH	----	3	UNCH	189.00 142.00
NOV11	----	----	----	149.20 + UNCH	----	2	UNCH	194.20 145.00
TOTAL CSI COMP FUT					0	13		
BOS HOUSE FUT								
NOV12	----	----	----	144.40 + UNCH	----	3	UNCH	147.80B 144.40A
TOTAL BOS HOUSE FUT					0	3		
CHI HOUSE FUT								
NOV09	----	----	----	131.00 + UNCH	----	3	UNCH	131.00 111.00
FEB10	----	----	----	131.60 + UNCH	----	6	UNCH	131.60B 126.00
TOTAL CHI HOUSE FUT					0	9		
DEN HOUSE FUT								
NOV09	----	----	----	130.00 + UNCH	----	1	UNCH	130.00B 115.00
NOV10	----	----	----	129.20 + UNCH	----	5	UNCH	129.20 129.20
NOV11	----	----	----	120.00 + UNCH	----	21	UNCH	121.60 119.00
NOV12	----	----	----	118.80 + UNCH	----	1	UNCH	118.80B 116.00
TOTAL DEN HOUSE FUT					0	28		
LAV HOUSE FUT								
NOV09	----	----	----	106.00 + UNCH	----	3	UNCH	170.00 104.00A
NOV10	----	----	----	112.00 + UNCH	----	2	UNCH	145.00 111.40A
MAY11	----	----	----	118.00 + UNCH	----	1	UNCH	122.00 118.00A
NOV11	----	----	----	126.00 + UNCH	----	2	UNCH	161.00 126.00
NOV12	----	----	----	116.00 + UNCH	----	14	UNCH	161.00 116.00
TOTAL LAV HOUSE FUT					0	22		
LAX HOUSE FUT								
NOV09	----	----	----	169.20 + UNCH	----	3	UNCH	170.00 150.00
NOV10	----	----	----	167.00 + UNCH	----	17	UNCH	225.00 144.00A
NOV12	----	----	----	154.00 + UNCH	----	2	UNCH	164.00 152.00
TOTAL LAX HOUSE FUT					0	22		
MIA HOUSE FUT								
NOV09	----	----	----	149.60 + UNCH	----	11	UNCH	149.60B 133.40A
MAY10	----	----	----	149.80 + UNCH	----	6	UNCH	159.00 147.00
NOV10	----	----	----	150.40 + UNCH	----	3	UNCH	182.80 136.40A
TOTAL MIA HOUSE FUT					0	20		
NYM HOUSE FUT								
NOV09	----	----	----	175.60 + UNCH	----	27	UNCH	183.40B 155.00
FEB10	----	----	----	175.00 + UNCH	----	1	UNCH	175.00B 170.00
MAY10	----	----	----	175.00 + UNCH	----	4	UNCH	175.00 150.00
NOV10	----	----	----	174.00 + UNCH	----	3	UNCH	183.20 135.00
NOV12	----	----	----	168.20 + UNCH	----	2	UNCH	173.00B 150.00
TOTAL NYM HOUSE FUT					0	37		
SDG HOUSE FUT								
NOV12	----	----	----	171.80 + UNCH	----	5	UNCH	171.80 142.00
TOTAL SDG HOUSE FUT					0	5		
SFR HOUSE FUT								
NOV09	----	----	----	133.00 + UNCH	----	3	UNCH	133.00B 107.40A
FEB10	----	----	----	134.00 + UNCH	----	1	UNCH	134.00B 132.00
NOV10	----	----	----	128.00 + UNCH	----	1	UNCH	130.60B 109.00A
NOV12	----	----	----	117.00 + UNCH	----	6	UNCH	155.00 112.00
TOTAL SFR HOUSE FUT					0	11		
WDC HOUSE FUT								
NOV09	----	----	----	178.00 + UNCH	----	3	UNCH	178.00B 160.40
TOTAL WDC HOUSE FUT					0	3		

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Fri, Nov 06, 2009 PG46

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

DELIVERY-----		OPTION-----		BLOCK TRADING -----				CASH-FOR-FUTURES(EFP'S)---		AON'S ---	
CASH	MONTH-	EXER-	MONTH-	FUTURES	MONTH-	OPTIONS	MONTH-	DAILY TOTAL	MONTH-TO-DATE	TOTAL	MONTH-
SETTLED	TO-DATE	CISES	TO-DATE	TOTAL	TO-DATE	TOTAL	TO-DATE				TO-DATE
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INCLUDES ALL OPTIONS

TOTAL:

COMMODITY ABBREVIATION TABLE

CEA/CEO CMRL REAL ESTATE APARTMENTS	CEC/CCO NAT COMP CMRL REAL ESTATE	CED/CDO DESERT MOUNTAIN WEST	CEE/CUO COMMERCIAL WAREHOUSE
CEL/CLO MIDWEST CMRCL REAL ESTATE	CEL/CLO RETAIL CMRCL REAL ESTATE	CEN/CNO NORTHWEST CMRCL REAL ESTATE	CEO/CFO OFFICE CMRCL REAL ESTATE
CES/CTO MID-ATLANTIC SOUTH CMRCL RE	CES/CTO PACIFIC WEST CMRCL REAL EST	BOO BOS HOUSE CALL	BOO BOS HOUSE PUT
CHO CHI HOUSE CALL	CHO CHI HOUSE PUT	CSO CSI COMP CALL	CSO CSI COMP PUT
DNO DEN HOUSE CALL	DNO DEN HOUSE PUT	LVO LAV HOUSE CALL	LVO LAV HOUSE PUT
LXO LAX HOUSE CALL	LXO LAX HOUSE PUT	MIO MIA HOUSE CALL	MIO MIA HOUSE PUT
NYO NYM HOUSE CALL	NYO NYM HOUSE PUT	SDO SDG HOUSE CALL	SDO SDG HOUSE PUT
SFO SFR HOUSE CALL	SFO SFR HOUSE PUT	WDO WDC HOUSE CALL	WDO WDC HOUSE PUT

HOUSING AND REAL ESTATE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06				
NOV09	FEB10	MAY10	AUG10	NOV10
CHO 137.0-145.0				137.0-145.0

HOUSING OPTIONS ON FUTURES