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1 METAL FUTURES PRODUCTS

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2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company, 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com

FINAL

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NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH OPEN OUTCRY AND GLOBEX OPEN OUTCRY VOLUME REFLECTS PIT TRADING. GLOBEX VOLUME REFLECTS TRANSACTIONS FROM THE GLOBEX ELECTRONIC SESSION ONLY. PNT VOLUME REFLECTS ALL PRIVATELY NEGOTIATED TRADES INCLUDING CME CLEARPORT. 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 EXERCISE, POSITION IN DELIVERY OR POSITION IN 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=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #NEW CONTRACT HIGH PRICE, *-NEW CONTRACT LOW PRICE, R= RECORD VOLUME OR OPEN INTEREST, SETTLEMENT PRICE ARE DETERMINED BY CME RULE 813.

FUTURES PRODUCTS														
4	5	6	7	8	9	10	11	12	13	15				
GLOBEX OPEN	OPEN OUTCRY OPEN RNG	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RNG	SETT. PRICE & PT. CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
COMEX GOLD FUT														
DEC13 0.00					1044.60 + 1070	0		0	51 + 51					
JUN13 0.00					1024.50 + 1070	0		0	343 + 343					
DEC12 0.00					1005.00 + 1070	15		0	6981 + 6981					
JUN12 0.00					987.60 + 1060	0		0	661 + 661					
DEC11 0.00					971.60 + 1050	75		0	8952 + 8952					
JUN11 0.00					958.10 + 1020	100		0	9275 + 9275					
FEB11 0.00					951.10 + 1010	0		0	12 + 12					
DEC10 941.00		951.70 /941.00			948.10 + 1010	423		78	13337 - 13337					
OCT10 0.00					945.50 + 1010	0		0	1237 + 1237					
AUG10 0.00					943.30 + 1010	1200		56	3531 + 3531					
JUN10 931.30		948.40 /930.30			941.40 + 1020	31		86	8778 + 8778					
APR10 931.90		949.30 /931.90			939.70 + 1030	338		220	16494 + 16494					
FEB10 929.30		944.60 /929.30			938.40 + 1030	599		1121	16246 + 16246					
DEC09 929.20		945.90 /925.50			937.20 + 1030	519		3028	48948 + 48948					
OCT09 927.80		945.00 /924.20	942.00 /934.50	934.50	935.80 + 1020	1043		2199	12752 + 12752					
AUG09 926.40	928.00	944.40 /922.80	940.00 /928.00	934.20 @934.50	934.40 + 1010	6458		109795	230888 - 230888					
JUL09 926.00		942.00 /923.60			933.80 + 1010	0		544	364 + 364					
JUN09 0.00	925.40		942.70 /922.90		934.10 + 1020	0		588	348 + 348					
TOTAL COMEX GOLD FUT						10801		117715	0	378698				

GOLD OPTIONS ON FUTURES														
16	17													
GLOBEX OPEN	OPEN OUTCRY OPEN RNG	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RNG	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX VOLUME	PNT VOLUME	OPEN INTEREST			
COMEX GOLD CALL														
JUL09					274.4+	40					1 +	1		
650					218.4+	40					1 +	1		
720					109.4+	40					8 +	8		
825					94.4+	40					5 +	5		
840					84.4+	40					5 +	5		
850					50.4+	40					264 +	264		
880					44.4+	40					543 +	543		
890					34.4+	39					1197 +	1197		
900		29.7		32.90/29.70	24.4+	35				9	515 +	515		
910					19.8+	32				24	659 +	659		
915		25.8		25.80/23.00	15.3+	27					295 +	295		
920		21.0		21.00/21.00	11.2+	22					200 +	200		
925	10				7.7+	16				118	11	634 +	634	
930	8			9.80/8.00	4.8+	10					11	83 +	83	
935	5			10.50/5.10	3.0+	6					829	126	1396 +	1396
940	2			7.80/2.50	1.7+	3					15	11	150 +	150
945	2			6.00/1.40	0.9+	2					242	67	2389 +	2389
950	1			3.80/1.70	0.5+	1					720	212	1566 +	1566
955	2			3.00/.60	0.2+	0					730	161	1511 +	1511
960				1.90/.80	0.1 UNCH						7	58	766 +	766
965		0.6		1.10/.30	0.1 UNCH						10	58	765 +	765
970				.40/.20	0.1 UNCH						31	1525 +	1525	
975				.60/.50	0.1 UNCH						67	1918 +	1918	
980		0.5		.30/.10	0.1 UNCH						12	16 +	16	
985				.30/.30	0.1 UNCH						3	435 +	435	
990		0.3		.30/.30	0.1 UNCH							5 +	5	
995					0.1 UNCH							4488 +	4488	
1000					0.1 UNCH						3	60	70 +	70
1010					0.1 UNCH							117 +	117	
1015					0.1 UNCH							262 +	262	
1020					0.1 UNCH							1261 +	1261	
1025					0.1 UNCH							244 +	244	
1030					0.1 UNCH							181 +	181	
1040					0.1 UNCH							380 +	380	
1050					0.1 UNCH							108 +	108	
1060					0.1 UNCH							105 +	105	
1070					0.1 UNCH							45 +	45	
1075					0.1 UNCH							1221 +	1221	
1100					0.1 UNCH							10 +	10	
1130					0.1 UNCH							34 +	34	
1155					0.1 UNCH							857 +	857	
1200					0.1 UNCH							28 +	28	
1250					0.1 UNCH							53 +	53	
1300					0.1 UNCH									
TOTAL								3786	26326 +	1				

EX-PIT BREAKDOWN														
18	DELIVERY CASH SETTLED	MONTH-TO-DATE	EPF DAILY TOTALS	EPF DAILY TOTALS	SUBS DAILY TOTALS	EPF DAILY TOTALS	EPF DAILY TOTALS	EPF DAILY TOTALS	EPF DAILY TOTALS	PNT DAILY TOTALS	AGN DAILY TOTALS	BLOCKS DAILY TOTAL	TAS DAILY TOTAL	OPTION EXER-CISES

METALS CONTRACTS LAST TRADE DATES									
19	EXPIRATION:	JUL09	AUG09	SEP09	OCT09	DEC09	FEB10	APR10	JUN10
	COMEX GOLD FUT	07/17	08/21	09/18	10/18	12/18	02/19	04/19	06/19
	COMEX COPPER F	07/17	08/21	09/18	10/18	12/18	02/19	04/19	06/19
	COMEX SILVER F	07/17	08/21	09/18		12/18			
	COMEX MINY GOLD		08/21		10/18	12/18			
	COMEX MINY CPR			09/18		12/18			
	COMEX MINY SILV		08/21	09/18		12/18			
	CMX MINI GOLD F		08/21		10/18	12/18			

COMMODITY ABBREVIATION TABLE						
20	HRC = NYMEX HOT ROLL	NCPR = COPPER	NGOLD = GOLD	NSLVR = SILVER	PAN = PALLADIUM	PL = NYMEX PLATINUM

21 THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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New Energy-Metals Daily Bulletin

Metal Futures – Options Products Sample Pages – 62 & 64

Description Sheet

September 2009

Field Numbers	Field Name	Description	Fact Sheet – Open Interest Comparison
1	Daily Bulletin Name	Refers to the document name	N/A
2**	Page #, Bulletin #	Contains the sequential number of the specific page within the Daily Bulletin, along with the chronological business day. Example: Pg 62 is the page number assigned to Metal Futures. Bulletin # 005 represents the fifth business day of the year, etc.)	N/A
3	Header	Contains a brief explanation of the Daily Bulletin's contents	N/A
4	Product Name & Contract months for futures and Product name and Strike Prices for Options	Example: COMEX GOLD FUT then directly following Dec09, Jan10, etc. COMEX GOLD CALL OR PUT then directly following Contract month Jul09, then strikes 840, 850, etc.	Globex Trading Summary Pages
5	Globex Open (applies to futures and options)	Opening price for the Globex electronic session	Globex Trading Summary Pages
6	Open Outcry Open Rng (applies to futures and options)	Opening price or range for the pit/floor session	Futures Summary Pages
7	Globex high/low (applies to futures and options)	Highest and lowest price during Globex electronic session	Globex Trading Summary Pages
8	Open Outcry high/low (applies to futures and options)	Highest and lowest price during pit/floor session	Futures Summary Pages
9	Open Outcry Close Rng (applies to futures and options)	Closing price or range for pit/floor session	Futures Summary Pages
10	Settlement price & Pt. chge (applies to futures and options)	Pit/floor session settlement price and change from previous session trading	Futures Summary Pages
11	Open Outcry Volume	Total volume traded during pit/floor session	Futures Summary Pages
12	Globex Volume	Total volume traded during Globex electronic session	Globex Trading Summary pages & Futures Summary Pages
13	PNT (Privately Negotiated Trades) Volume	Total ex-pit volume transactions (EFPs, EFSs, Blocks, CPC trades, etc.)	Futures Summary Pages
14	Open Interest	Total number of open positions as of the data of bulletin	Futures Summary Pages
14	Product Name, headings and contracts	Name of product, column headings for numbers 4 through 13 and contract month/year	Quote Headings
15	Product Total	Total of all contract months as shown in fields 10 through 14.	Open Interest Report
16	Delta	Options Delta by strike	N/A
17	Exercises	Options Exercises by strike	N/A
18	Ex-Pit (PNT) Breakdown Transaction Types	Left to right listing of types of ex-pit transaction types (included in field #12)	Futures Summary for EFP/EFS/EFM/BLK/STRIP
19	Contracts Last Trade Date	Last day of trading by contract month for each product	N/A
20	Commodity Abbreviations	Table of commodity product codes with product names	N/A
21	Disclaimer	Exchange disclaimer and copyright	N/A

**** Products on the new *Energy-Metals Daily Bulletin* will be shown as follows:**

- Page 61 – NYMEX Energy Futures
- Page 62 – COMEX Metals Futures
- Page 63 – NYMEX Energy Options
- Page 64 – COMEX Metals Options