

2008 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

PG45 BULLETIN #100@

EQUITY FLEX OPTIONS

Fri, May 23, 2008 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:	MAY08	JUN08	JUL08	AUG08	SEP08	OCT08	DEC08	MAR09
S&P 500 FUT		06/19			09/18		12/18	03/19
S&P 500 OPT	05/16	06/19	07/18	08/15	09/18	10/17	12/18	03/19
NASDAQ 100 FUT		06/19			09/18		12/18	03/19
NASDAQ 100 OPT	05/16	06/19	07/18	08/15	09/18		12/18	03/19
S&P 400MID FUT		06/19			09/18		12/18	03/19
S&P 400MID OPT	05/16	06/19	07/18	08/15	09/18		12/18	03/19
RUSS 2000 FUT		06/19			09/18			
RUSS 2000 OPT	05/16	06/19			09/18			
NIKKEI 225 FUT		06/12			09/11		12/11	03/12
NIKKEI 225 OPT	05/16	06/12	07/18	08/15	09/11		12/11	03/12

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									
JUN08 1388.00 @1388.50	1389.70	1373.00	1373.00 @1373.80	1373.40 P- 1980	31180	3254	498442 - 5789	1608.30B	1253.10
SEP08 1387.80	1387.80	1375.50	1375.50	1374.90 - 1990	2711	----	50928 + 2634	1619.30B	1254.80A
DEC08 ----	----	1377.70A	1377.70A	1376.80 - 1990	----	----	11237 UNCH	1630.70B	1256.60A
MAR09 ----	----	1380.70A	1380.70A	1379.80 - 1990	----	----	8 UNCH	1643.20B	1257.40A
JUN09 ----	----	1384.70A	1384.70A	1383.80 - 1990	----	----	9 UNCH	1648.30B	1258.20A
SEP09 ----	----	1388.70A	1388.70A	1387.80 - 1990	----	----	3 - 1	1641.30B	1259.50A
TOTAL S&P 500 FUT					33891	3254	560627 - 3156		
NASDAQ 100 FUT									
JUN08 1960.00 @1961.00	1968.00	1946.00	1959.00 @1957.50	1958.25 - 825	2596	618	38419 - 65	2180.00B	1674.00
SEP08 1974.00	1974.00	1960.00A	1972.00	1966.25 - 825	4	----	209 UNCH	2172.25B	1738.50A
DEC08 ----	----	----	1982.50N	1975.25 - 725	----	----	2 UNCH	2352.50B	1980.00A
TOTAL NASDAQ 100 FUT					2600	618	38630 - 65		
NIKKEI (\$) FUT									
JUN08 ----	13860.00B	13860.00A	13900.00A	13885.00 - 155	----	10532	90353 + 391	16135.00B	11620.00
SEP08 ----	----	----	14125.00N	13980.00 - 145	----	2	15 UNCH	17400.00B	12040.00A
DEC08 ----	----	----	14125.00N	13980.00 - 145	----	----	15 UNCH	14875.00	11500.00
TOTAL NIKKEI (\$) FUT					0	10534	90383 + 391		
RUSS 2000 FUT									
JUN08 729.50 @729.75	730.25	718.50A	722.50	723.10 - 890	1032	1	39891 - 193	859.30B	640.80
SEP08 ----	----	----	731.70N	722.80 - 890	----	----	29 UNCH	869.30B	661.40A
TOTAL RUSS 2000 FUT					1032	1	39920 - 193		
S&P 400MID FUT									
JUN08 865.50	865.50	854.00A	857.00	857.40 - 1110	30	----	5690 - 10	891.75B	739.00A
SEP08 ----	----	----	869.50N	858.40 - 1110	----	----	55 UNCH	935.85B	757.80A
DEC08 ----	----	----	874.50N	863.40 - 1110	----	----	2 UNCH	886.60B	762.80A
TOTAL S&P 400MID FUT					30	0	5747 - 10		

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 AFLEX CALL											
SEP08 SP AFLEX CALL	165500	09/08	----	----	----	----	.40-	25	.011	----	15 UNCH
TOTAL										0	15
DEC08 SP AFLEX CALL	139500	12/08	----	----	----	----	79.60-	940	.499	----	14 UNCH
12/19/08	165500	12/08	----	----	----	----	5.10-	130	.073	----	15 UNCH
TOTAL										0	29
SP EFLEX CALL											
JUN08 SP EFLEX CALL	50000	06/08	----	----	----	----	871.90-	1960	.999	----	695 UNCH
06/20/08	250000	06/08	----	----	----	----	CAB	----	.001	----	695 - 50
TOTAL										0	1390 - 50
DEC08 SP EFLEX CALL	50000	12/08	----	----	----	----	862.40-	2130	.999	----	1000 UNCH
12/19/08	60000	12/08	----	----	----	----	763.90-	2130	.998	----	1000 UNCH
12/19/08	130000	12/08	----	----	----	----	137.40-	1210	.659	----	10 UNCH
12/19/08	140000	12/08	----	----	----	----	76.70-	920	.490	----	10 UNCH
12/19/08	250000	12/08	----	----	----	----	CAB	----	.000	----	1000 UNCH
12/19/08	260000	12/08	----	----	----	----	CAB	----	.000	----	1000 UNCH
TOTAL										0	4020
RL AFLEX CALL											
JUN08 RL AFLEX CALL	110000	06/08	----	----	----	----	CAB	----	.001	----	1330 UNCH
06/20/08										0	1330
TOTAL										0	1330
MD AFLEX CALL											
JUN08 MD AFLEX CALL	110000	06/08	----	----	----	----	CAB	----	.002	----	100 UNCH
06/20/08										0	100
TOTAL										0	100

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											
MAY08 SP AFLEX PUT	128500	06/08	----	----	----	----	CAB	----	----	----	5000
TOTAL										0	0 - 5000
MAY08 SP AFLEX PUT	124000	06/08	----	----	----	----	.05-	5	.081	----	1100 UNCH
05/27/08	125000	06/08	----	----	----	----	.10 UNCH	.099	----	----	800 UNCH
05/27/08	126000	06/08	----	----	----	----	.20+	10	.120	----	1000 UNCH
05/27/08	127500	06/08	----	----	----	----	.25+	15	.132	----	500 UNCH
TOTAL										0	3400
SEP08 SP AFLEX PUT	55000	09/08	----	----	----	----	CAB	----	.000	----	100 UNCH
09/19/08										0	100
TOTAL										0	100
SP EFLEX PUT											
JUN08 SP EFLEX PUT	50000	06/08	----	----	----	----	CAB	----	.000	----	695 - 50
06/20/08	250000	06/08	----	----	----	----	1124.60+	1990	.998	----	695 UNCH
TOTAL										0	1390 - 50
DEC08 SP EFLEX PUT	50000	12/08	----	----	----	----	.10 UNCH	.000	----	----	1000 UNCH
12/19/08											

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12/19/08	60000	12/08	----	----	----	----		.20	UNCH	.001	----	----	1000	UNCH
12/19/08	130000	12/08	----	----	----	----		61.90+	750	.340	----	----	10	UNCH
12/19/08	140000	12/08	----	----	----	----		99.50+	1030	.509	----	----	10	UNCH
12/19/08	250000	12/08	----	----	----	----		1108.90+	2170	.999	----	----	1000	UNCH
12/19/08	260000	12/08	----	----	----	----		1207.50+	2180	.999	----	----	1000	UNCH
TOTAL												0	4020	