

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

PG47 BULLETIN #213@

E-MINI S&P 500 CALL OPTIONS

Wed, Nov 04, 2009 PG47

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT BOTH CME AND REGULAR TRADING HOURS SESSIONS. 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. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$12.50 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.

E-MINI S&P CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
EMINI S&P FUT	12/18	12/18	01/29	02/26	03/19	04/30	06/18	09/17
EOM EMINI S&P OPT	11/30	12/31	01/29	02/26	03/31	04/30		
EOW1 EMINI S&P OPT	11/06							
EOW2 EMINI S&P OPT	11/13							
EMINI S&P OPT	11/20	12/18	01/15	02/19	03/19		06/18	09/17

E-MINI S&P OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04								
	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
EW	175-1800							
EW1	150-1800	150-1800	275-1800	275-1800	300-1800	325-1750		
EW2	150-1800							
EZ	225-1600	225-1600	375-1600	375-1600	375-1600		425-1600	500-1600

E-MINI S&P FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EMINI S&P FUT										
DEC09	1041.75	1058.50	1040.75	----	1047.00 + 530	----	2360779	2510493 + 27288	1225.50B	678.50
MAR10	1036.50	1053.25	1036.25A	----	1042.10 + 530	----	5013	46013 + 2788	1093.75B	693.50
JUN10	1035.50	1047.00	1035.25	----	1037.80 + 530	----	34	30 + 7	1091.75	828.00
SEP10	1040.50	1033.00B	----	----	1034.80 + 530	----	1	6 - 1	1080.00	1006.50A
DEC10	----	----	----	----	1032.30 + 530	----	----	1	UNCH	1007.75
TOTAL	EMINI S&P FUT					0	2365827	2556543 + 30082		

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1043.28

WK EW-W1 E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW1 MINI S&P C											
NOV09	41.75										
1010	----										
1020	----										
1025	----										
1030	19.25										
1035	20.00										
1040	17.50										
1045	14.50										
1050	10.00										
1055	8.00										
1060	5.00										
1065	4.50										
1070	2.00										
1075	1.00										
1080	0.50										
1085	0.80										
1090	0.40										
1095	0.10										
1100	0.25										
1105	0.05										
1110	----										
1115	----										
1120	----										
1125	----										
1130	----										
1135	----										
1140	----										
1145	----										
1150	----										
1155	----										
1175	----										
1195	----										
TOTAL								1710	4311 + 1208		

WK EW-W2 E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW2 MINI S&P C											
NOV09	24.00										
1040	14.00										
1060	13.00										
1065	10.75										
1070	----										
1075	6.00										
1080	5.00										
1085	4.00										
1090	3.00										
1095	2.25										
1100	1.00										
1105	0.90										
1110	0.60										
1115	0.45										
1120	0.35										
1130	----										
1135	----										
1140	0.15										
1145	----										
1150	----										
TOTAL								125	628 + 107		

E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EMINI S&P CALL											
NOV09	725										
925	----										
945	----										
950	----										
955	----										
965	----										
970	----										
975	79.50										
980	73.00										
985	----										
990	66.00										
995	----										
1000	59.50										
1005	54.25										
1010	----										
1015	----										
1020	43.50										
1025	39.00										
1030	34.00										
1035	30.00										
1040	27.00										
1045	23.75										
1050	19.75										
1055	16.00										
1060	14.00										
1065	13.50										
1070	11.00										
1075	8.50										
1080	7.50										
1085	6.50										

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PG47 BULLETIN #213@ E-MINI S&P 500 CALL OPTIONS Wed, Nov 04, 2009 PG47

Table with columns for contract numbers (1090-1275), prices, and various market data points. Includes a 'TOTAL DEC09' section at the bottom.

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Table with columns: PG47, BULLETIN #213@, E-MINI S&P 500 CALL OPTIONS, Wed, Nov 04, 2009, PG47. Contains multiple rows of market data for call options, including prices, volumes, and settlement information.

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1090	----	10.25B	----	----	8.25+	100	.244	----	----	99	UNCH	24.75B	6.00	
1095	6.25	8.75B	6.25	----	6.75+	75	.214	----	1	58 +	1	28.50B	5.00	
1100	6.50	7.25B	5.25	----	5.50+	50	.188	----	4	339 -	44	26.00B	3.00	
1105	4.95	6.00	4.05	----	4.60+	55	.162	----	16	22 +	14	23.50B	3.75	
1110	3.65	4.85B	3.65	----	3.65+	40	.137	----	1	7 +	1	20.75B	3.15	
1115	3.75	4.20	2.95	----	2.90+	30	.116	----	55	176 +	54	19.00B	2.55	
1120	2.55	3.30	2.55	----	2.35+	25	.098	----	19	110 +	19	18.00B	2.10A	
1125	2.50	2.55B	2.20A	----	1.90+	20	.083	----	1	26 +	1	16.50B	1.75A	
1130	----	2.00B	----	----	1.55+	20	.069	----	9	2	UNCH	9.50	1.50A	
1135	----	1.55B	----	----	1.30+	20	.058	----	----	13	UNCH	7.25B	1.20A	
1140	----	1.20B	----	----	1.05+	15	.048	----	----	713	UNCH	9.50B	.95	
1145	----	.90B	----	----	.85+	10	.041	----	----	13	UNCH	1.80B	.80A	
1150	----	.70B	----	----	.70+	10	.034	----	2	26	UNCH	9.75	.80A	
1155	----	.55B	----	----	.55+	5	.028	----	----	326	UNCH	1.10B	.70A	
1160	0.45	.45	*.45	----	.45+	5	.023	----	50	64 +	50	6.00B	.45	
1165	----	----	----	----	.35+	5	.018	----	6	56 -	6	5.00B	.45A	
1170	----	----	----	----	.25	UNCH	.015	----	----	38	UNCH	4.30	.40A	
1175	----	----	----	----	.20	UNCH	.012	----	----	100	UNCH	5.25B	.30	
1180	----	----	----	----	.15-	5	.012	----	----	66	UNCH	3.05B	.30A	
1185	----	----	----	----	.10-	5	.009	----	2	50	UNCH	2.60B	.35A	
1190	----	----	----	----	.05-	10	.009	----	----	219	UNCH	3.55B	.30A	
1195	----	----	----	----	.05-	5	.006	----	----	55	UNCH	1.85B	.25A	
1200	----	----	----	----	.05-	5	.006	----	3	47 -	3	1.70B	.35A	
1205	----	----	----	----	.05	UNCH	.003	----	----	11	UNCH	1.25B	.45A	
1210	----	----	----	----	.05	UNCH	.003	----	----	6	UNCH	1.05B	.35A	
1220	----	----	----	----	CAB	----	.003	----	----	102	UNCH	.65B	.40A	
1240	----	----	----	----	CAB	----	.002	----	----	2	UNCH	.45	.45	
1270	----	----	----	----	CAB	----	.002	----	----	2	UNCH	.50	.50	
TOTAL									360	3879 +	207			
DEC09	EOM EMINI S&P C	(FUTURES SETT.	.00)	----	141.50+	375	.862	----	----	6	UNCH	184.75B	74.00	
910	----	60.00B	----	----	54.00+	225	.602	----	----	100	UNCH	88.75B	38.00A	
1020	----	47.00B	----	----	41.75+	225	.528	----	----	1	UNCH	73.25B	28.50	
1040	----	43.75B	----	----	39.00+	200	.508	----	----	1	UNCH	70.25B	32.00A	
1045	----	40.75B	----	----	36.25+	200	.488	----	1	101 +	1	66.50B	26.75A	
1050	----	35.25B	----	----	31.00+	175	.447	----	----	4	UNCH	59.50B	25.25A	
1060	----	27.50B	----	----	24.25+	150	.385	----	----	1	UNCH	42.50B	19.50A	
1075	----	25.25B	----	----	22.00+	125	.364	----	----	6	UNCH	46.50B	17.75A	
1080	----	23.00B	----	----	20.25+	150	.342	----	----	100	UNCH	36.75B	16.25A	
1085	----	21.00B	----	----	18.25+	125	.321	----	----	24	UNCH	37.25B	14.75A	
1090	----	19.00B	----	----	16.50+	100	.302	----	----	2	UNCH	37.75B	13.25A	
1095	14.75	17.25B	14.25A	----	15.00+	100	.282	----	1	5 +	1	35.00B	11.75	
1110	----	14.00B	----	----	12.00+	75	.243	----	----	37	UNCH	30.00B	9.75A	
1115	----	12.50B	----	----	10.75+	75	.224	----	----	22	UNCH	27.75B	8.75A	
1120	----	11.00B	----	----	9.50+	75	.205	----	----	41	UNCH	25.50B	7.75A	
1130	----	8.50B	----	----	7.50+	50	.173	----	----	5	UNCH	20.75B	6.25A	
1150	----	#5.00B	----	----	4.35+	NEW	.114	----	1	1 +	1	5.00B	----	
1175	----	2.20B	----	----	2.10+	15	.064	----	----	62	UNCH	2.95B	2.25A	
1180	----	#1.90B	----	----	1.80+	10	.057	----	----	2	UNCH	1.90B	2.00A	
1190	----	1.35B	----	----	1.35+	10	.044	----	----	8	UNCH	1.85B	1.60A	
1195	----	----	----	----	1.15+	5	.039	----	----	62	UNCH	1.60B	1.40A	
1200	----	----	----	----	1.00+	5	.035	----	----	1	UNCH	4.90B	1.20A	
1210	----	----	----	----	.75+	5	.027	----	----	4	UNCH	----	1.05A	
1225	----	----	----	----	.50+	5	.018	----	----	4	UNCH	2.55B	.70A	
1230	----	----	----	----	.40	UNCH	.016	----	----	56	UNCH	2.25B	.65A	
TOTAL									3	656 +	3			
JAN10	EOM EMINI S&P C	(FUTURES SETT.	.00)	----	16.50+	100	.264	----	----	1	UNCH	33.50B	13.75A	
1120	----	15.25B	----	----	13.75+	75	.233	----	----	2	UNCH	28.50B	11.50A	
1225	----	1.65B	----	----	1.60+	5	.045	----	----	28	UNCH	5.50B	2.05A	
1280	----	----	----	----	.40	UNCH	.013	----	----	28	UNCH	1.55B	1.35	
TOTAL									0	59				
FEB10	EOM EMINI S&P C	(FUTURES SETT.	.00)	----	30.00+	125	.360	----	----	1	UNCH	50.75B	25.50A	
1100	----	33.25B	----	----	14.25+	75	.218	----	----	1	UNCH	28.00B	12.25A	
1130	----	11.25B	----	----	10.25+	50	.172	----	----	2	UNCH	21.50B	8.75A	
1175	----	10.25B	----	----	9.50+	50	.162	----	----	2	UNCH	19.50B	8.00	
1180	----	9.25B	----	----	8.50+	50	.149	----	----	2	UNCH	9.25B	7.25A	
1200	----	6.25B	----	----	6.00+	50	.112	----	----	1	UNCH	13.25B	5.00A	
1210	----	5.00B	----	----	5.00+	45	.096	----	----	1	UNCH	11.00B	4.15A	
1225	----	3.60B	----	----	3.80+	40	.076	----	----	28	UNCH	9.00	3.10A	
1240	----	2.65B	----	----	2.85+	40	.058	----	----	1	UNCH	6.25B	2.80A	
1275	----	1.20B	----	----	1.45+	30	.031	----	----	1	UNCH	3.50	2.40A	
1280	----	----	----	----	1.35+	35	.027	----	----	28	UNCH	2.95	2.20A	
1300	----	----	----	----	.90+	25	.019	----	----	28	UNCH	1.90	1.45A	
TOTAL									0	96				
MAR10	EOM EMINI S&P C	(FUTURES SETT.	.00)	----	35.75+	100	.376	----	----	9	UNCH	56.50B	30.75A	
1100	----	39.00B	----	----				----	----	9				
TOTAL									0	9				

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1043.28