

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 #215@

E-MINI S&P 500 CALL OPTIONS

Fri, Nov 06, 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 #=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			03/19		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	12/04						
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: FRI, NOV 06

	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
EW 175-1800		150-1800	275-1800	275-1800	300-1800	325-1775		
EW1 150-1800		150-1800						
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 1063.25		1069.50	1053.50	----	1066.20 + 300	14991	2067067	2525359 + 13212	1225.50B	678.50
MAR10 1058.50		1065.50	1049.00A	----	1061.30 + 300	----	2591	50305 + 1278	1093.75B	693.50
JUN10 1053.25		1057.50B	1047.00	----	1057.00 + 300	----	15	33 - 21091.75		828.00
SEP10 1055.00		1055.00	1049.00A	----	1054.00 + 300	----	1	3 - 11080.00		1006.50A
DEC10 ----		----	----	----	1051.50 + 300	----	----	1 UNCH	1007.75	1007.75
TOTAL EMINI S&P FUT						14991	2069674	2575701 + 14487		

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1066.66

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 1040											
1045											
1050											
1055											
1060											
1065											
1070											
1075											
1080											
1085											
1100											
1110											
TOTAL								5195	0 - 5950		

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 1040											
1050											
1055											
1060											
1065											
1070											
1075											
1080											
1085											
1090											
1095											
1100											
1105											
1110											
1115											
1120											
1130											
1135											
1140											
1145											
1150											
TOTAL								284	990 + 126		

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											
725											
945											
950											
955											
965											
970											
975											
980											
985											
990											
995											
1000	62.25										
1005	62.75										
1010											
1015											
1020											
1025											
1030											
1035	35.50										
1040	29.00										
1045	24.75										
1050	27.00										
1055	21.50										
1060	20.75										
1065	18.75										
1070	17.00										
1075	13.25										
1080	11.25										
1085	7.75										
1090	7.00										
1095	5.25										
1100	4.50										
1105	4.20										
1110	2.65										
1115	2.15										
1120	1.50										
1125	0.90										
1130	0.90										
1135	0.60										
1140	0.50										
1145	0.40										
1150	0.50										
1155	0.15										
1160	0.25										
1165	0.10										
1170	0.15										
1175	0.05										

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Table with columns: PG47, BULLETIN #215@, E-MINI S&P 500 CALL OPTIONS, Fri, Nov 06, 2009, PG47. Contains multiple columns of market data including prices, volumes, and option types for various S&P 500 call options.

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Table with columns: PG47, BULLETIN #215@, E-MINI S&P 500 CALL OPTIONS, Fri, Nov 06, 2009, PG47. Contains multiple rows of market data for call options, including strike prices, bid/ask, volume, and open interest.

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Table with columns: PG47, BULLETIN #215@, E-MINI S&P 500 CALL OPTIONS, Fri, Nov 06, 2009, PG47. Contains multiple rows of market data for call options, including prices, volumes, and status indicators.

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PG47	BULLETIN #215@	E-MINI S&P 500 CALL OPTIONS										Fri, Nov 06, 2009		PG47
1170	----	----	----	0.25N		.25	UNCH	.016	----	3	35 -	3	4.30	.40A
1175	----	----	----	0.20N		.20	UNCH	.013	----	8	100	UNCH	5.25B	.30
1180	----	----	----	0.15N		.15	UNCH	.010	----	17	58 -	8	3.05B	.30A
1185	----	----	----	0.10N		.10	UNCH	.007	----	219	48 -	2	2.60B	.35A
1190	----	----	----	0.05N		.05	UNCH	.003	----	55	219	UNCH	3.55B	.30A
1195	----	----	----	0.05N		.05	UNCH	.003	----	44 -	55	UNCH	1.85B	.25A
1200	----	----	----	0.05N		.05	UNCH	.003	----	3	44 -	3	1.70B	.35A
1205	----	----	----	0.05N		.05	UNCH	.003	----	3	11	UNCH	1.25B	.45A
1210	----	----	----				CAB	.003	----	6	6	UNCH	1.05B	.35A
1220	----	----	----				CAB	.003	----	15	96 -	6	.65B	.40A
1240	----	----	----				CAB	.002	----	2	2	UNCH	.45	.45
1270	----	----	----				CAB	.002	----	624	4450 +	423	.50	.50
TOTAL														
DEC09	EOM EMINI S&P C	(FUTURES SETT.	.00)											
910	----	----	----	155.00N		157.00+	200	.903	----	6	6	UNCH	184.75B	74.00
1020	----	64.75B	58.00A	63.25B		63.25+	25	.678	----	100	100	UNCH	88.75B	38.00A
1040	----	50.75B	45.00A	49.25B		49.25B	25	.608	----	1	1	UNCH	73.25B	28.50
1045	----	47.50B	42.00A	46.00B		46.25+	25	.589	----	1	1	UNCH	70.25B	32.00A
1050	----	44.25B	39.00A	42.75B		43.00	UNCH	.569	----	101	101	UNCH	66.50B	26.75A
1060	33.75	38.75B	32.75A	36.75B		37.00	UNCH	.528	----	3	3 -	1	59.50B	25.25A
1075	----	30.25B	25.50A	28.75B		29.00	UNCH	.462	----	1	1	UNCH	42.50B	19.50A
1080	----	27.75B	23.25A	26.25B		26.50-	25	.440	----	6	6	UNCH	46.50B	17.75A
1085	----	25.50B	21.25A	23.75B		24.00-	50	.418	----	100	100	UNCH	36.75B	16.25A
1090	----	23.00B	19.25A	21.75B		22.00-	25	.395	----	24	24	UNCH	37.25B	14.75A
1095	----	21.00B	17.50A	19.50B		19.75-	50	.372	----	2	2	UNCH	37.75B	13.25A
1100	17.75	19.00B	15.75A	17.50B		17.75-	50	.349	----	1	6 +	1	35.00B	11.75
1110	14.00	15.25B	14.00B	14.00B		14.25-	50	.304	----	4	29 -	4	30.00B	9.75A
1115	----	13.50B	11.25A	12.50B		12.50-	75	.283	----	22	22	UNCH	27.75B	8.75A
1120	----	12.00B	10.00A	11.00A		11.25-	50	.261	----	41	41	UNCH	25.50B	7.75A
1130	----	8.75B	8.00A	8.50B		8.50-	75	.221	----	5	5	UNCH	20.75B	6.25A
1135	7.25	#8.00B	*7.00A	7.50B		7.50-	50	.200	----	1	1	UNCH	8.00B	7.00A
1150	----	5.00B	4.60A	4.80B		4.90-	35	.147	----	1	1	UNCH	5.00B	4.60A
1165	----	3.05B	2.95A	2.95A		3.15-	25	.105	----	7	7	UNCH	3.15B	2.95A
1175	----	----	*2.15A	2.15A		2.30-	15	.081	----	62	62	UNCH	2.95B	2.15A
1180	----	----	*1.80A	1.80A		2.00-	10	.071	----	30	30	UNCH	2.05B	1.80A
1190	----	----	*1.30A	1.30A		1.45-	5	.054	----	8	8	UNCH	1.85B	1.30A
1195	----	----	*1.10A	1.10A		1.20-	5	.046	----	62	62	UNCH	1.60B	1.10A
1200	----	----	*.90A	0.90A		1.00-	5	.040	----	1	1	UNCH	4.90B	.90A
1210	----	----	----	0.75N		.70-	5	.030	----	4	4	UNCH	----	1.05A
1215	----	----	----	0.65N		.60-	5	.026	----	21	21	UNCH	----	----
1225	----	----	----	0.45N		.40-	5	.019	----	4	4	UNCH	2.55B	.70A
1230	----	----	----	0.40N		.35-	5	.017	----	9	705 -	4	2.25B	.65A
TOTAL														
JAN10	EOM EMINI S&P C	(FUTURES SETT.	.00)											
1120	----	19.50B	17.75A	18.75A		19.25	UNCH	.314	----	1	1	UNCH	33.50B	13.75A
1130	----	16.25B	14.75A	15.50A		16.00	UNCH	.278	----	2	2	UNCH	28.50B	11.50A
1225	----	----	*1.65A	1.65A		1.65-	20	.053	----	28	28	UNCH	5.50B	1.65A
1280	----	----	----	0.35N		.30-	5	.013	----	0	28	UNCH	1.55B	1.35
TOTAL														
FEB10	EOM EMINI S&P C	(FUTURES SETT.	.00)											
1100	----	35.25B	32.50A	34.25B		35.00+	50	.411	----	1	1	UNCH	50.75B	25.50A
1150	----	----	15.50A	16.25B		16.75	UNCH	.258	----	1	1	UNCH	28.00B	12.25A
1170	----	----	11.00A	11.50B		11.75-	25	.204	----	2	2	UNCH	21.50B	8.75A
1175	----	----	10.00A	10.25B		10.50-	50	.191	----	2	2	UNCH	19.50B	8.00
1180	----	----	9.25A	9.25A		9.50-	50	.179	----	2	2	UNCH	9.50B	7.25A
1200	----	----	6.25A	6.25A		6.50-	25	.133	----	1	1	UNCH	13.25B	5.00A
1210	----	----	5.00A	5.00A		5.00-	50	.114	----	1	1	UNCH	11.00B	4.15A
1225	----	----	3.60A	3.60A		3.65-	40	.089	----	28	28	UNCH	9.00B	3.10A
1240	----	----	*2.65A	2.65A		2.60-	30	.068	----	1	1	UNCH	6.25B	2.65A
1275	1.20	1.20	*1.20	1.20		1.10-	20	.035	----	1	1	UNCH	3.50	1.20
1280	----	----	*1.10A	1.10A		1.00-	15	.031	----	28	28	UNCH	2.95	1.10A
1300	----	----	----	0.70N		.60-	10	.020	----	28	28	UNCH	1.90	.80A
TOTAL														
MAR10	EOM EMINI S&P C	(FUTURES SETT.	.00)											
1100	----	41.25B	38.50A	40.50B		41.25+	100	.424	----	9	9	UNCH	56.50B	30.75A
TOTAL														

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1066.66