

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 #225@

E-MINI S&P 500 CALL OPTIONS

Fri, Nov 20, 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 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.

E-MINI S&P CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, NOV09, DEC09, JAN10, FEB10, MAR10, APR10, JUN10, SEP10. Rows include EMINI S&P FUT, EOM EMINI S&P OPT, EOW1 EMINI S&P OPT, EOW2 EMINI S&P OPT, EMINI S&P OPT.

E-MINI S&P OPTIONS ON FUTURES

Table with columns: NOV09, DEC09, JAN10, FEB10, MAR10, APR10, JUN10, SEP10. Rows include EW 175-1825, EW1, EW2, EZ.

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EMINI S&P FUT, DEC09, MAR10, JUN10, SEP10, DEC10, TOTAL.

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1090.31

WK EW-W1 E-MINI S&P CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EOW1 MINI S&P C, DEC09, 1085, 1100, 1110, 1115, 1120, 1125, 1130, 1135, 1140, 1145, 1150, 1155, 1160, 1175, 1180, 1185, 1190, TOTAL.

WK EW-W2 E-MINI S&P CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EOW2 MINI S&P C, DEC09, 1080, 1085, 1110, 1135, 1140, 1150, 1160, 1165, 1175, TOTAL.

E-MINI S&P CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EMINI S&P CALL, NOV09, 950, 1000, 1035, 1040, 1050, 1055, 1060, 1065, 1070, 1075, 1080, 1085, 1090, 1095, 1100, 1105, 1110, 1115, 1120, 1125, 1130, 1135, 1140, 1145, 1150, 1220, TOTAL, DEC09, 500, 550, 570, 580, 590, 600, 650, 670, 675, 680, 690, 700, 710, 720, 725, 740, 750, 760, 770, 775, 780, 790, 800, 810, 820, 825, 830.

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Table with columns for contract numbers (840-1325), prices, and volumes. Includes a 'TOTAL' row and a 'JAN10' section with 'EMINI S&P CALL' and '(FUTURES SETT...)' columns.

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Table with columns: TOTAL FEB10, EMINI S&P CALL, (FUTURES SETT, .000), 3711, 38590 +, 1939. Rows include contract numbers (930-1300) and prices.

Table with columns: TOTAL MAR10, EMINI S&P CALL, (FUTURES SETT, 1085.10 - 420), 467, 6633 +, 339. Rows include contract numbers (600-1400) and prices.

Table with columns: TOTAL JUN10, EMINI S&P CALL, (FUTURES SETT, 1080.20 - 420), 758, 31687 +, 541. Rows include contract numbers (780-1040) and prices.

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Table with columns for contract numbers (1050-1450), prices, and volumes. Includes a 'TOTAL SEP10' row at the bottom of the section.

Table with columns for contract numbers (950-1575), prices, and volumes. Includes a 'TOTAL EOM EMINI S&P C' row at the bottom of the section.

Table with columns for contract numbers (910-1110), prices, and volumes. Includes a 'TOTAL DEC09' row at the bottom of the section.

Table with columns for contract numbers (910-1110), prices, and volumes. Includes a 'TOTAL DEC09' row at the bottom of the section.

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1115	----	----	14.25A	14.75B	14.50-	325	.349	----	----	22	UNCH	27.75B	8.75A	
1120	----	----	12.50A	13.00B	12.75-	300	.321	----	----	41	UNCH	25.50B	7.75A	
1130	----	----	9.75A	9.75A	9.75-	250	.268	----	----	6	UNCH	20.75B	6.25A	
1135	----	----	8.50A	8.50A	8.50-	225	.243	----	----	1	UNCH	18.25B	7.00A	
1140	7.75	#7.75	*7.25A	7.25A	7.25+	NEW	.221	----	2	2 +	2	7.75	7.25A	
1150	5.25	5.25	5.25	5.25	5.25-	175	.175	----	4	34 +	2	13.00	4.60A	
1155	----	----	*4.60A	4.60A	4.45-	155	.155	----	----	1	UNCH	10.25B	4.60A	
1165	----	----	3.30A	3.30A	3.20-	120	.120	----	----	8	UNCH	8.50B	2.95A	
1170	----	----	*2.80A	2.80A	2.65-	110	.105	----	----	5	UNCH	7.50B	2.80A	
1175	----	----	2.35A	2.35A	2.25-	95	.091	----	----	62	UNCH	6.50B	2.15A	
1180	----	----	2.05A	2.10A	1.85-	85	.079	----	----	40	UNCH	5.50B	1.80A	
1185	----	----	*1.75A	1.80A	1.55-	75	.068	----	----	47	UNCH	4.85B	1.75A	
1190	----	----	1.50A	1.55A	1.30-	60	.058	----	----	8	UNCH	4.15B	1.30A	
1195	----	----	1.30A	1.30A	1.10-	50	.050	----	----	66	UNCH	3.50B	1.10A	
1200	----	----	1.10A	1.10A	.90-	45	.043	----	----	186	UNCH	4.90B	.90A	
1205	----	----	*.95A	0.95A	.75-	40	.037	----	----	18	UNCH	2.55B	.95A	
1210	----	----	*.80A	0.80A	.60-	35	.031	----	----	49	UNCH	2.20B	.80A	
1215	----	----	*.70A	0.75A	.50-	30	.026	----	----	21	UNCH	1.85B	.70A	
1220	----	----	----	0.65N	.40-	25	.022	----	----	89	UNCH	1.55B	.80A	
1225	----	----	----	0.55N	.35-	20	.018	----	----	4	UNCH	2.55B	.70A	
1230	----	----	----	0.45N	.30-	15	.015	----	----	92	UNCH	2.25B	.65A	
1240	----	----	----	0.35N	.20-	15	.012	----	----	84	UNCH	.75B	.50A	
1250	----	----	----	0.25N	.15-	10	.008	----	----	12	UNCH	.50B	.45A	
TOTAL			(FUTURES SETT.	.00)						8	1287 +	3		
JAN10			24.50B	22.50A	23.00-	300	.377	----	----	2	2 +	1	35.25B	13.75A
1120	23.25		22.50A	22.75B	19.00-	300	.337	----	----	3	UNCH	30.50B	11.50A	
1130	----	----	18.75A	19.00B	12.75-	225	.258	----	----	3	UNCH	21.75B	12.25A	
1150	7.25	7.25	*12.25A	12.50B	7.00-	200	.175	----	1	1	UNCH	13.75B	7.25	
1175	----	----	*7.25	7.25	1.80-	75	.062	----	----	28	UNCH	5.50B	1.65A	
1225	----	----	2.00A	2.00A	.30-	25	.015	----	----	28	UNCH	1.55B	.75A	
1280	----	----	----	0.55N						3	65 +	1		
TOTAL			(FUTURES SETT.	.00)										
FEB10			40.75A	41.50B	41.75-	375	.475	----	----	1	UNCH	55.50B	25.50A	
1100	----	----	20.25A	20.25A	20.50-	275	.310	----	----	1	UNCH	30.25B	12.25A	
1150	----	----	14.50A	14.50A	14.50-	250	.248	----	----	2	UNCH	22.50B	8.75A	
1170	----	----	13.25A	13.25A	13.25-	225	.232	----	----	2	UNCH	21.00B	8.00	
1175	----	----	12.00A	12.00A	12.00-	225	.218	----	----	2	UNCH	19.50B	7.25A	
1180	----	----	8.25A	8.25A	8.00-	175	.164	----	----	1	UNCH	13.75B	5.00A	
1200	----	----	6.75A	6.75A	6.50-	150	.141	----	----	1	UNCH	11.25B	4.15A	
1210	----	----	4.85A	4.85A	4.70-	130	.111	----	----	28	UNCH	9.00	3.10A	
1225	----	----	3.60A	3.60A	3.35-	95	.085	----	----	1	UNCH	6.25B	2.65A	
1240	----	----	1.60A	1.60A	1.45-	50	.043	----	----	1	UNCH	3.50	1.20	
1275	----	----	1.45A	1.45A	1.25-	50	.039	----	----	28	UNCH	2.95	1.10A	
1280	----	----	.95A	0.95A	.75-	30	.025	----	----	28	UNCH	1.90	.80A	
1300	----	----	----	----						0	96			
TOTAL			(FUTURES SETT.	.00)										
MAR10			*58.50A	59.50B	59.50-	400	.528	----	----	1	UNCH	63.00B	58.50A	
1080	----	----	48.25A	48.75B	48.75-	375	.474	----	----	9	UNCH	62.00B	30.75A	
1100	----	----	----	----						0	10			
TOTAL														

E-MINI S&P 500 FIXING PRICE (ESF): Dec09 1090.31