

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

PG49 BULLETIN #213@ S&P 500 CALL OPTIONS Wed, Nov 04, 2009 PG49

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION 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. 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.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
EOM S&P 500 OPT	11/30	12/31	01/29	02/26	03/31	04/30		
EOW1 S&P 500 OPT	11/06							
EOW2 S&P 500 OPT	11/13							
S&P 500 OPT	11/20	12/17	01/15	02/19	03/18		06/17	09/16
S&P 500 FUT		12/17			03/18		06/17	09/16

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04								
	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	JUN10	SEP10
EV	150-2275	150-2150	150-2150	150-2150	150-2050	150-2050		
EV1	150-2275							
EV2	150-2275							
OS	150-2275	150-2275	150-2150	150-2150	150-2150		150-2050	150-1850

S&P 500 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
S&P 500 FUT											
DEC09	1050.20 @1050.90	1058.30	1041.50	1046.50 @1047.50	1047.00 P+	530	14327	4305	386977 -	341 1287.70B	658.80A
MAR10	1051.70	1052.80B	1036.30A	1041.80A	1042.10 +	530	3	---	6654 -	18 1093.70B	768.10A
JUN10	---	1048.50B	1032.00A	1037.50B	1037.80 +	530	---	---	305 UNCH	1089.60B	657.80A
DEC10	---	1043.00B	1026.50A	1032.00B	1032.30 +	530	---	---	5 UNCH	1084.10B	849.20A
TOTAL	S&P 500 FUT						14330	4305	393941 -	359	

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

WK EV-w1 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FOW1 S&P 500 C											
NOV09	1050.20 @1050.90										
1050	7.10				8.10+	70	.455	50	425 UNCH	7.10	7.10
1060	---			3.75N	4.15+	40	.278	252	742 +	202	---
1070	---	3.20B	---	3.20B	1.80+	25	.131	504	1200 +	176	12.50
1085	---	---	---	0.40N	.40	UNCH	.031	---	4 UNCH	---	2.40
1090	---	---	---	0.25N	.20-	5	.018	---	25 UNCH	---	3.50
1100	---	---	---	0.15N	.10-	5	.008	---	60 UNCH	---	.25
1120	---	---	---	0.05N			.001	---	30 UNCH	---	.10
1175	---	---	---	---			.000	---	200 UNCH	---	.15
1195	---	---	---	---			.000	---	66 UNCH	---	.15
TOTAL								806	2752 +	378	

WK EV-w2 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW2 S&P 500 C											
NOV09	1100.00 @1100.00										
1100	---			1.10N	1.05-	5	.077	---	100 UNCH	---	---
1125	---			0.25N	.20-	5	.020	---	210 UNCH	---	---
TOTAL								0	310		

S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 CALL											
NOV09	172.90N										
870	---			172.90N	177.80+	490	.975	---	2 UNCH	---	---
885	---			158.20N	163.00+	480	.969	---	2 UNCH	---	---
925	---			119.60N	124.10+	450	.940	---	4 UNCH	---	---
950	---			96.10N	100.20+	410	.909	---	5 UNCH	124.70B	74.60A
960	---			86.90N	90.90+	400	.891	---	10 UNCH	---	---
965	---			82.40N	86.30+	390	.881	---	26 UNCH	134.30B	64.90A
970	---			77.90N	81.70+	380	.870	---	100 UNCH	129.50B	61.70A
975	---			73.40N	77.10+	370	.858	---	135 UNCH	124.70B	58.70A
980	---			69.00N	72.70+	370	.845	---	677 UNCH	119.90B	55.80A
985	---			64.70N	68.30+	360	.831	---	2 UNCH	115.10B	57.20A
990	---			60.50N	64.00+	350	.814	---	65 UNCH	110.40B	53.90A
995	---			56.30N	59.70+	340	.797	---	65 UNCH	105.70B	47.40A
1000	---			52.20N	55.50+	330	.778	---	648 UNCH	101.00B	44.80A
1005	---			48.30N	51.40+	310	.757	---	50 UNCH	96.40B	42.20A
1010	---			44.40N	47.30+	290	.735	---	852 UNCH	91.80B	41.60A
1020	46.30	#48.00B	40.00A	40.00A	39.60+	260	.684	1	46 UNCH	82.70B	31.20
1025	---			33.40N	35.90+	250	.657	---	874 UNCH	78.20B	32.90A
1030	---			30.10N	32.40+	230	.627	---	85 UNCH	73.80B	30.90A
1035	---			27.00N	29.00+	200	.595	---	100 UNCH	69.40B	28.60A
1040	---			24.00N	25.80+	180	.561	---	983 UNCH	65.10B	22.00
1045	---	27.00B	---	24.00A	22.80+	170	.526	---	42 UNCH	60.90B	20.00
1050	22.30	23.00B	22.30	22.70	20.00+	150	.489	73	1975 +	8	56.80B
1055	---	20.00B	---	20.00B	17.40+	140	.452	---	818 UNCH	52.80B	20.20A
1060	15.00	18.60	15.00	18.60	14.90+	120	.413	12	1918 -	10	48.90B
1065	---	15.00B	---	15.00B	12.70+	110	.374	5	725 UNCH	45.10B	15.00A
1070	---	---	---	9.70N	10.70+	100	.335	8	2657 +	2	41.80B
1075	---	---	---	8.00N	8.80+	80	.297	396	2400 +	177	38.30B
1080	8.70	8.80	8.70	8.80	7.30+	70	.260	204	1088 +	29	34.90B
1085	7.20	7.20	7.20	7.20	5.90+	50	.226	6	1922 +	5	31.70B
1090	5.80	5.80	5.80	5.80	4.80+	45	.193	132	3020 +	78	28.70B
1095	4.00	4.00	3.60	3.60	3.80+	30	.164	8	584 UNCH	25.90B	3.00
1100	3.10	3.80	3.00	3.00	2.95+	20	.137	496	5920 -	435	23.20B
1105	2.50	3.10	2.50	3.10	2.30+	15	.113	159	1088 -	90	20.00B
1110	2.00	2.50	1.50	1.50	1.80+	15	.092	383	2173 -	157	18.30B
1115	1.35	1.85	1.35	1.40	1.35+	10	.073	66	1090 +	50	16.20B
1120	1.20	1.40	1.20	1.30	1.05+	10	.058	1161	1090 +	50	16.20B
1125	0.80	1.10	.80	1.10	.75+	5	.045	64	3471 +	31	14.10B
1130	0.75	.75	.70	0.70	.60+	10	.034	341	3962 +	30	13.00B
1135	0.55	.65	.55	0.65	.50+	10	.028	155	2523 -	27	10.30B
1140	0.40	.50	.40	0.50	.40+	10	.021	161	8474 +	13	7.40
1145	---	---	---	0.20N	.30+	10	.015	26	3051 -	42	8.30B
1150	0.30	.30	*.20	0.20	.25+	10	.011	81	400 -	6	5.00
1155	---	---	---	0.15N	.20+	5	.011	44	2979 -	35	6.60B
1160	0.25	.25	*.15	0.15	.20+	10	.007	1148	866 -	14	3.50
1165	---	---	---	0.10N	.15+	5	.007	---	3300 +	988	4.60
1170	0.20	.20	*.10	0.10	.10	UNCH	.007	27	399 UNCH	---	2.80
1175	0.15	.15	*.10	0.10	.10	UNCH	.006	207	3210 -	3	2.40
1180	---	---	---	0.10N	.10	UNCH	.006	3	3561 -	144	4.00
1185	---	---	---	0.05N	.05	UNCH	.003	---	1078 UNCH	---	2.20
1190	0.10	.10	*.10	0.10	.05	UNCH	.003	44	245 UNCH	---	---
1195	---	---	---	0.05N	.05	UNCH	.003	14	529 -	11	1.50
1200	0.10	.10	*.10	0.10	.05	UNCH	.003	7	338 -	13	2.00
1205	---	---	---	0.05N	.05	UNCH	.003	---	4721 -	2	2.30
1210	---	---	---	0.05N	.05	UNCH	.003	---	75 UNCH	---	1.00
1215	---	---	---	0.05N	.05	UNCH	.003	16	79 -	5	.45
1220	---	---	---	0.05N	.05	UNCH	.003	---	85 UNCH	---	1.00
1225	---	---	---	0.05N	.05	UNCH	.002	---	13 UNCH	---	.30
1250	---	---	---	---			.002	9	652 -	5	.70
1400	---	---	---	---			.001	---	530 UNCH	---	.25
1450	---	---	---	---			.001	---	20 UNCH	---	.10
1500	---	---	---	---			.001	---	400 UNCH	---	---
TOTAL	S&P 500 CALL										

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Table with columns: PG49, BULLETIN #213@, S&P 500 CALL OPTIONS, Wed, Nov 04, 2009, PG49. Contains multiple rows of market data for S&P 500 call options, including strike prices, bid/ask, and volume.

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PG49	BULLETIN #213@	S&P 500 CALL OPTIONS										Wed, Nov 04, 2009	PG49
1200	----	----	----	7.80N	8.30+	50	.138	----	14	299 +	5	16.20	2.80
1225	----	----	----	5.00N	5.40+	40	.098	----	----	88	UNCH	10.50	3.80
1230	4.30	4.30	*4.30	4.30	4.90+	35	.091	----	2	20 +	2	4.70	4.30
1250	----	3.20B	----	3.20B	3.30+	20	.067	----	----	272	UNCH	7.30	4.10
1270	----	----	----	2.15N	2.30+	15	.049	----	----	1	UNCH	2.00	2.00
1300	1.00	1.35	*1.00	1.35	1.25+	5	.030	----	2	2100	UNCH	2.60	1.00
1350	----	----	----	0.40N	.45+	5	.011	----	----	167	UNCH	2.50	.85
1375	----	----	----	0.25N	.25	UNCH	.007	----	----	202	UNCH	1.00	.50
TOTAL									20	17762 +	9		
JUN10	S&P 500 CALL	(FUTURES SETT.	1037.80 +	530)									
900	----	----	----	172.30N	175.70+	340	.763	----	----	25	UNCH	----	----
1000	----	----	----	102.70N	105.30+	260	.612	----	----	126	UNCH	96.00	83.00
1025	----	----	----	87.90N	90.20+	230	.566	----	----	300	UNCH	----	----
1050	----	----	----	74.10N	76.20+	210	.518	----	----	396	UNCH	77.00	64.60
1075	----	----	----	61.50N	63.40+	190	.467	----	50	300 +	50	----	----
1100	----	----	----	50.10N	51.80+	170	.415	----	----	490	UNCH	70.00	50.30
1125	----	----	----	40.50N	41.80+	130	.364	----	----	55	UNCH	45.50B	----
1150	----	----	----	32.00N	33.10+	110	.313	----	----	27	UNCH	36.00B	33.00
1175	----	----	----	24.80N	25.60+	80	.264	----	----	25	UNCH	31.50	31.50
1200	----	----	----	18.70N	19.30+	60	.217	----	----	547	UNCH	29.50	14.00
1225	----	----	----	14.00N	14.40+	40	.176	----	----	112	UNCH	3.25	3.20
1230	----	----	----	13.10N	13.60+	50	.168	----	----	20	UNCH	----	----
1250	----	----	----	10.10N	10.50+	40	.139	----	----	329	UNCH	17.70	11.70
1275	7.00	7.00	*7.00	7.00	7.40+	30	.106	----	1	56 +	1	11.00	7.00
1300	----	----	----	4.90N	5.10+	20	.079	----	----	450	UNCH	9.00	5.20
1325	----	----	----	3.40N	3.60+	20	.059	----	----	60	UNCH	5.80	5.50
1400	----	----	----	1.00N	1.10+	10	.021	----	----	20	UNCH	2.00	.90
1450	----	----	----	0.40N	.45+	5	.009	----	----	2	UNCH	1.10	1.10
TOTAL									51	3340 +	51		
SEP10	S&P 500 CALL	(FUTURES SETT.	.00)										
1075	----	----	----	74.90N	77.00+	210	.478	----	----	21	UNCH	88.50	88.50
1225	----	----	----	23.10N	23.90+	80	.224	----	----	3	UNCH	24.00	24.00
1300	----	----	----	10.50N	10.90+	40	.126	----	----	22	UNCH	----	----
1325	----	----	----	7.90N	8.10+	20	.101	----	----	2	UNCH	----	----
1350	----	----	----	5.90N	6.00+	10	.080	----	----	5	UNCH	5.60	5.60
TOTAL									0	53			
DEC10	S&P 500 CALL	(FUTURES SETT.	1032.30 +	530)									
750	----	----	----	306.30N	310.80+	450	.859	----	----	110	UNCH	----	----
850	----	----	----	227.50N	230.80+	330	.777	----	----	3	UNCH	126.00	126.00
900	----	----	----	191.00N	194.50+	350	.725	----	----	54	UNCH	101.50	101.50
1000	----	----	----	127.70N	130.00+	230	.600	----	----	53	UNCH	110.00	103.00
1100	----	----	----	75.00N	77.40+	240	.451	----	----	372	UNCH	49.80	42.00A
1150	----	----	----	55.30N	56.90+	160	.374	----	----	150	UNCH	----	----
1300	----	----	----	17.10N	17.80+	70	.167	----	----	110	UNCH	----	----
TOTAL									0	852			
JUN11	S&P 500 CALL	(FUTURES SETT.	.00)										
1100	----	----	----	95.20N	97.50+	230	.476	----	----	1	UNCH	----	----
1200	----	----	----	57.70N	59.20+	150	.348	----	----	44	UNCH	----	----
1225	----	----	----	50.10N	51.00+	90	.317	----	----	33	UNCH	----	----
1275	----	----	----	37.00N	38.00+	100	.258	----	----	33	UNCH	----	----
1300	----	----	----	31.40N	32.70+	130	.230	----	----	44	UNCH	----	----
TOTAL									0	155			
NOV09	EOM S&P 500 C	(FUTURES SETT.	.00)										
865	----	----	----	178.70N	183.30+	460	.963	----	----	3	UNCH	----	----
885	----	----	----	159.40N	163.90+	450	.951	----	----	3	UNCH	----	----
950	----	----	----	98.50N	102.30+	380	.876	----	----	1	UNCH	----	----
1050	----	----	----	22.70N	24.70+	200	.495	----	----	10	UNCH	----	----
1070	----	----	----	13.60N	15.00+	140	.368	----	----	5	UNCH	14.20	12.80
1080	----	----	----	10.10N	11.30+	120	.304	----	----	52	UNCH	----	----
1085	----	----	----	8.60N	9.70+	110	.274	----	----	100	UNCH	----	----
1090	----	----	----	7.30N	8.20+	90	.244	----	----	9	UNCH	8.30	6.30
1100	----	----	----	5.00N	5.60+	60	.188	----	150	76 +	75	----	----
1105	5.80	#5.80	*5.50	5.50	4.60+	NEW	.162	----	100	100 +	100	5.80	5.50
1110	----	----	----	3.25N	3.65+	40	.137	----	----	136	UNCH	----	----
1120	2.50	3.00	2.50	2.80	2.35+	25	.098	----	10	62 +	4	4.60	2.00
1125	----	----	----	1.70N	1.90+	20	.083	----	----	150	UNCH	11.00	11.00
1130	----	----	----	1.35N	1.55+	20	.069	----	361	312 +	211	----	----
1135	----	----	----	1.10N	1.30+	20	.058	----	----	5	UNCH	----	----
1140	----	----	----	0.90N	1.05+	15	.048	----	----	90	UNCH	6.30	1.10
1145	----	----	----	0.75N	.85+	10	.041	----	----	3	UNCH	5.00	.35
1150	----	----	----	0.60N	.70+	10	.034	----	211	215 +	211	6.80B	1.00
1155	----	----	----	0.50N	.55+	5	.028	----	----	149	UNCH	1.30	1.30
1160	----	----	----	0.40N	.45+	5	.023	----	----	78	UNCH	----	----
1165	----	----	----	0.30N	.35+	5	.018	----	----	10	UNCH	----	----
1170	----	----	----	0.25N	.25	UNCH	.015	----	----	3	UNCH	----	----
1175	----	----	----	0.20N	.20	UNCH	.012	----	----	151	UNCH	----	----
1180	----	----	----	0.20N	.15	5	.012	----	----	116	UNCH	1.20	.40
1185	----	----	----	0.15N	.10	5	.009	----	----	10	UNCH	----	----
1190	----	----	----	0.15N	.05	10	.009	----	----	18	UNCH	----	----
1195	----	----	----	0.10N	.05	5	.006	----	----	3	UNCH	----	----
1200	----	----	----	0.10N	.05	5	.006	----	----	41	UNCH	----	----
1215	----	----	----	0.05N		CAB	.003	----	832	1914 +	601	----	----
TOTAL													
DEC09	EOM S&P 500 C	(FUTURES SETT.	.00)										
975	----	----	----	83.70N	86.70+	300	.738	----	----	1	UNCH	----	----
1200	----	----	----	0.95N	1.00+	5	.035	----	----	194	UNCH	----	----
1225	----	----	----	0.45N	.50+	5	.018	----	----	1	UNCH	----	----
TOTAL									0	196			

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