

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,
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FINAL

Table with columns: PG49, BULLETIN #215@, S&P 500 CALL OPTIONS, Fri, Nov 06, 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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FINAL

PG49	BULLETIN #215@	S&P 500 CALL OPTIONS										Fri, Nov 06, 2009	PG49
1225	----	----	----	6.30N	6.10-	20	.118	----	----	88	UNCH	10.50	3.80
1230	----	----	----	5.70N	5.50-	20	.110	----	----	20	UNCH	4.70	4.30
1250	----	----	----	3.85N	3.75-	10	.080	----	----	272	UNCH	7.30	4.10
1270	----	----	----	2.55N	2.40-	15	.058	----	----	1	UNCH	2.00	2.00
1300	----	----	----	1.40N	1.30-	10	.035	----	----	2100	UNCH	2.60	1.00
1350	----	----	----	0.45N	.45	UNCH	.013	----	----	167	UNCH	2.50	.85
1375	----	----	----	0.35N	.35	UNCH	.010	----	----	202	UNCH	1.00	.50
TOTAL										58		17791 +	56
JUN10	S&P 500 CALL	(FUTURES SETT.	1057.00 +	300)									
900	----	----	----	186.70N	188.50+	180	.793	----	----	25	UNCH	----	----
1000	----	----	----	114.00N	115.10+	110	.650	----	----	126	UNCH	96.00	83.00
1025	----	----	----	98.00N	99.00+	100	.605	----	----	300	UNCH	----	----
1050	----	----	----	83.20N	84.10+	90	.558	----	----	396	UNCH	77.00	64.60
1075	----	----	----	69.40N	70.30+	90	.507	----	----	300	UNCH	----	----
1100	58.20	58.20	57.90	57.90	57.70+	80	.455	----	2	493 +	2	70.00	50.30
1125	----	----	----	46.10N	46.80+	70	.401	----	----	55	UNCH	45.50B	----
1150	----	----	----	36.70N	37.20+	50	.348	----	----	27	UNCH	36.00B	33.00
1175	----	----	----	28.40N	28.90+	50	.295	----	----	25	UNCH	31.50	31.50
1200	----	----	----	21.50N	21.90+	40	.245	----	5	552 +	5	29.50	14.00
1225	----	----	----	16.10N	16.40+	30	.200	----	5	112	UNCH	3.25	3.20
1230	----	----	----	15.20N	15.50+	30	.191	----	----	20	UNCH	----	----
1250	----	----	----	11.80N	12.00+	20	.159	----	----	329	UNCH	17.70	11.70
1275	----	----	----	8.40N	8.60+	20	.123	----	----	56	UNCH	11.00	7.00
1300	5.90	5.90	5.90	5.90	5.90+	10	.093	----	300	550 +	100	9.00	5.20
1325	----	----	----	4.00N	4.10+	10	.069	----	----	60	UNCH	5.80	5.50
1400	----	----	----	1.15N	1.20+	5	.024	----	----	2	UNCH	2.00	.90
1450	----	----	----	0.40N	.45+	5	.010	----	----	20	UNCH	1.10	1.10
TOTAL										312		3448 +	107
SEP10	S&P 500 CALL	(FUTURES SETT.	.00)										
1075	----	----	----	83.30N	84.00+	70	.507	----	----	21	UNCH	88.50	88.50
1225	----	----	----	26.40N	26.40	UNCH	.245	----	----	3	UNCH	24.00	24.00
1300	----	----	----	12.10N	12.00-	10	.139	----	----	22	UNCH	----	----
1325	----	----	----	9.10N	9.00-	10	.111	----	----	5	UNCH	----	----
1350	----	----	----	6.70N	6.60-	10	.087	----	----	5	UNCH	5.60	5.60
TOTAL										0		53	
DEC10	S&P 500 CALL	(FUTURES SETT.	1051.50 +	300)									
750	----	----	----	323.80N	325.70+	190	.873	----	----	110	UNCH	----	----
850	----	----	----	242.80N	244.40+	160	.795	----	----	3	UNCH	126.00	126.00
900	----	----	----	205.40N	206.50+	110	.746	----	----	54	UNCH	101.50	101.50
1000	----	----	----	138.20N	139.80+	160	.625	----	----	53	UNCH	110.00	103.00
1100	----	----	----	83.40N	83.60+	20	.478	----	----	372	UNCH	49.80	42.00A
1150	----	----	----	61.70N	61.70	UNCH	.399	----	----	150	UNCH	----	----
1300	----	----	----	19.20N	19.20	UNCH	.181	----	----	110	UNCH	----	----
TOTAL										0		852	
JUN11	S&P 500 CALL	(FUTURES SETT.	.00)										
1120	----	----	----	103.90N	104.00+	10	.498	----	----	1	UNCH	----	----
1200	----	----	----	63.10N	63.10	UNCH	.368	----	----	44	UNCH	----	----
1225	----	----	----	55.00N	55.00	UNCH	.336	----	----	33	UNCH	----	----
1275	----	----	----	40.90N	40.90	UNCH	.275	----	----	33	UNCH	----	----
1300	----	----	----	34.90N	34.90	UNCH	.247	----	----	44	UNCH	----	----
TOTAL										0		155	
NOV09	EOM S&P 500 C	(FUTURES SETT.	.00)										
865	----	----	----	198.80N	201.50+	270	.984	----	----	3	UNCH	----	----
885	----	----	----	179.10N	181.70+	260	.978	----	----	3	UNCH	----	----
950	----	----	----	116.20N	118.20+	200	.932	----	----	1	UNCH	----	----
1050	----	----	----	32.00N	31.90-	10	.617	----	----	10	UNCH	----	----
1070	----	----	----	20.00N	19.60-	40	.486	----	----	5	UNCH	14.20	12.80
1080	----	----	----	15.20N	14.70-	50	.414	----	----	52	UNCH	----	----
1085	----	----	----	13.10N	12.50-	60	.377	----	----	100	UNCH	----	----
1090	----	----	----	11.20N	10.60-	60	.341	----	----	9	UNCH	8.30	6.30
1100	----	----	----	7.90N	7.30-	60	.270	----	----	76	UNCH	----	----
1105	----	----	----	6.50N	5.90-	60	.236	----	5	106 +	5	6.00	5.50
1110	----	----	----	5.30N	4.75-	55	.204	----	----	137	UNCH	----	----
1120	----	----	----	3.40N	3.00-	40	.147	----	14	71 +	14	4.60	2.00
1125	----	----	----	2.70N	2.35-	35	.123	----	----	250	UNCH	11.00	11.00
1130	----	----	----	2.15N	1.85-	30	.102	----	----	312	UNCH	----	----
1135	----	----	----	1.70N	1.40-	30	.084	----	----	5	UNCH	----	----
1140	----	----	----	1.30N	1.05-	25	.068	----	----	93	UNCH	6.30	1.10
1145	----	----	----	1.00N	.80-	20	.054	----	----	2	UNCH	5.00	.35
1150	----	----	----	0.75N	.60-	15	.043	----	----	219	UNCH	6.80B	1.00
1155	----	----	----	0.55N	.50-	5	.033	----	----	149	UNCH	1.30	1.30
1160	----	----	----	0.40N	.40	UNCH	.025	----	----	78	UNCH	----	----
1165	----	----	----	0.30N	.30	UNCH	.019	----	----	10	UNCH	----	----
1170	----	----	----	0.25N	.25	UNCH	.016	----	----	3	UNCH	----	----
1175	----	----	----	0.20N	.20	UNCH	.013	----	2	151	UNCH	----	----
1180	----	----	----	0.15N	.15	UNCH	.010	----	----	116	UNCH	1.20	.40
1185	----	----	----	0.10N	.10	UNCH	.007	----	----	10	UNCH	----	----
1190	----	----	----	0.05N	.05	UNCH	.003	----	----	18	UNCH	----	----
1195	----	----	----	0.05N	.05	UNCH	.003	----	2	3	UNCH	----	----
1200	----	----	----	0.05N	.05	UNCH	.003	----	----	41	UNCH	----	----
1215	----	----	----	----	CAB	----	.003	----	----	3	UNCH	----	----
TOTAL										23		2036 +	19
DEC09	EOM S&P 500 C	(FUTURES SETT.	.00)										
975	----	----	----	97.90N	99.00+	110	.800	----	----	1	UNCH	----	----
1200	----	----	----	1.05N	1.00-	5	.040	----	----	194	UNCH	----	----
1225	----	----	----	0.45N	.40-	5	.019	----	----	1	UNCH	----	----
TOTAL										0		196	

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