

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
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FINAL

PG47 BULLETIN # 29@ E-MINI S&P 500 CALL OPTIONS Mon, Feb 13, 2012 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=BI D 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=BI D 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:	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	DEC12
EMINI S&P FUT	03/16	03/16	03/16	03/16	06/15	06/15	06/15	09/21	12/21
EOM EMINI S&P OPT	02/29	03/30	04/30	05/31	06/29	07/31	08/31		
EOW1 EMINI S&P OPT	02/03	03/02	04/05						
EOW2 EMINI S&P OPT	02/10	03/09							
EOW4 EMINI S&P OPT	02/24	03/23							
EMINI S&P OPT	02/17	03/16	04/20	05/18	06/15	07/20		09/21	12/21

E-MINI S&P OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13									
	FEB12	MAR12	APR12	MAY12	JUN12	JUL12	AUG12	SEP12	DEC12
EW1	250-1975	475-2075	475-2075	475-2075	475-2075	475-2075	475-2075	475-2075	
EW2	1040-1575	1090-1625	1115-1650						
EW4	1060-1600	1090-1625							
EZ	1090-1615	1085-1650							
	250-1975	250-2000	475-2075	475-2075	475-2075	475-2075		475-2075	475-2075

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	1347.25	1352.25	1342.75	-----	1349.10 +	850	520	1234654	2652514 -	423821352.75	1062.00A	
JUN12	1340.25	1346.25	1337.00	-----	1343.40 +	850	-----	1036	71900 +	4331347.00	1057.50A	
SEP12	1333.00	1339.50B	1331.50A	-----	1337.20 +	850	-----	19	339 +	21339.75	1062.25A	
DEC12	-----	#1327.00B	-----	-----	1330.90 +	850	-----	-----	22	UNCH	1327.00B	1056.00A
TOTAL EMINI S&P FUT								520	1235709	2724775 -	41947	

E-MINI S&P 500 FIXING PRICE (ESF): Jun12 1398.24

WK EW-W1 E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW1 EMINI S&P C					(FUTURES SETT. 1349.10 + 850)						
MAR12	5.00	#6.00B	*4.65A	5.25B	5.25+	NEW	.221	1	1 +	1	6.00B 4.65A
1380	3.20	#1.95B	*1.65	1.75B	1.75+	NEW	.092	1	1 +	1	1.95B 1.65
1400	1.65										
TOTAL								2	2 +	2	

WK EW-W2 E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW2 EMINI S&P C					(FUTURES SETT. .00)						
FEB12								0	0		
TOTAL								0	0		

WK EW-W4 E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW4 EMINI S&P C					(FUTURES SETT. .00)						
FEB12											
1325	-----	#33.25B	-----	31.00B	30.50+	350	.743	-----	1	UNCH	33.25B 22.25A
1330	-----	#29.25B	-----	27.00B	26.50+	300	.704	-----	21	UNCH	29.25B 19.25A
1335	-----	#25.50B	-----	23.25B	23.00+	300	.659	-----	1	UNCH	25.50B 16.50A
1340	-----	#21.75B	16.50A	19.75B	19.50+	250	.609	-----	100	258 -	52 18.50B 11.50A
1345	15.00	#18.50B	13.50A	16.50A	16.00+	175	.553	-----	12	211 +	8 15.25 9.50A
1350	13.25	15.25B	11.00A	13.50A	13.25+	175	.493	-----	42	69 +	14 12.75B 6.00
1355	10.00	#12.75B	8.75A	10.75A	10.50+	125	.430	-----	14	25 +	4 12.75B 7.75A
1360	10.00	10.00	6.75A	8.25	8.00+	75	.364	-----	15	282 +	14 10.25B 6.00
1365	7.75	7.75	5.25A	6.25	6.25+	50	.304	-----	75	85 +	75 8.25 4.55A
1370	5.50	5.75B	3.75A	4.75A	4.75+	30	.244	-----	3	8 +	3 6.25B 3.50A
1375	3.50	4.45B	2.75A	3.45B	3.35+	10	.190	-----	12	300 +	5 4.90B 2.65A
1380	3.20	3.20	1.95A	2.40B	2.35	UNCH	.143	-----	1511	1520 +	1501 3.80 1.95
1385	2.00	2.25B	1.45A	1.70B	1.70-	5	.107	-----	3	8 +	3 2.75B 1.40
1390	1.15	1.55B	*1.05A	1.15	1.20-	5	.079	-----	2	17 +	2 1.90B 1.05A
1395	1.20	1.20	*.75A	0.80B	.85-	5	.057	-----	5	49 +	5 1.45 .75A
1400	0.55	.70B	*.55	0.60	.65	UNCH	.044	-----	70	70 +	61 1.00 .55
1405	-----	-----	*.40A	0.45B	.50+	5	.033	-----	40	UNCH	----- .40A
1410	0.25	#.30	*.25	0.30	.40+	NEW	.026	-----	15	15 +	15 .30 .25
1415	0.25	#.25	*.25	0.25	.30+	10	.019	-----	10	42 +	10 .25 .25
1420	-----	.20B	-----	0.20B	.25+	10	.016	-----	7	UNCH	.30 .30
1425	-----	#.15B	-----	0.15B	.20+	10	.012	-----	40	UNCH	.15B .25A
1440	-----	.05B	-----	0.05B	.10+	10	.006	-----	26	UNCH	.25 .20A
1445	-----	.10B	-----	0.10B	.05+	5	.003	-----	26	UNCH	.25 .25
1450	0.15	.15	*.15	0.15	.05+	5	.003	-----	26	78 +	26 .30B .15
1575	-----	-----	-----	-----	CAB	-----	.001	-----	30	UNCH	.35 .20A
1590	-----	-----	-----	-----	CAB	-----	.001	-----	30	UNCH	.30 .20A
TOTAL								1915	3259 +	1694	

E-MINI S&P CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EMINI S&P CALL					(FUTURES SETT. .00)						
FEB12											
1065	-----	283.00B	-----	-----	284.10+	850	.999	-----	20	UNCH	284.25B 123.25A
1070	-----	278.00B	-----	-----	279.10+	850	.999	-----	20	UNCH	279.25B 119.50A
1075	-----	273.00B	-----	-----	274.10+	850	.999	-----	20	UNCH	274.25B 116.00A
1080	-----	268.00B	-----	-----	269.10+	840	.999	-----	7	UNCH	269.25B 112.50A
1100	-----	248.00B	-----	-----	249.10+	830	.999	-----	1	UNCH	249.25B 99.00A
1150	-----	198.25B	-----	-----	199.10+	840	.999	-----	77	UNCH	199.50B 68.00A
1155	-----	193.25B	-----	-----	194.10+	820	.999	-----	10	UNCH	194.50B 65.25A
1160	-----	188.25B	-----	-----	189.10+	820	.999	-----	2	UNCH	189.50B 62.50A
1165	-----	183.25B	-----	-----	184.20+	830	.998	-----	40	UNCH	184.50B 59.75A
1170	-----	178.25B	-----	-----	179.20+	820	.998	-----	6	UNCH	179.50B 57.25A
1175	-----	173.25B	-----	-----	174.20+	820	.998	-----	1	UNCH	174.50B 54.50A
1180	-----	168.25B	-----	-----	169.20+	820	.998	-----	22	UNCH	169.50B 52.00A
1185	-----	163.25B	-----	-----	164.20+	810	.998	-----	84	UNCH	164.50B 49.75A
1190	-----	158.25B	-----	-----	159.20+	810	.998	-----	5	UNCH	159.50B 47.25A
1195	-----	153.25B	-----	-----	154.20+	810	.997	-----	8	UNCH	154.50B 45.00A
1200	-----	148.25B	-----	-----	149.20+	800	.996	-----	328	UNCH	149.75B 40.00
1205	-----	143.25B	-----	-----	144.20+	800	.996	-----	93	UNCH	144.75B 40.50A
1210	-----	138.25B	-----	-----	139.20+	790	.996	-----	176	UNCH	139.75B 38.50A
1215	-----	133.25B	-----	-----	134.30+	800	.995	-----	506	UNCH	134.75B 36.50A
1220	-----	128.25B	-----	-----	129.30+	800	.995	-----	618	UNCH	129.75B 34.50A
1225	-----	123.25B	-----	-----	124.30+	790	.995	-----	791	UNCH	124.75B 32.25
1230	-----	118.25B	-----	-----	119.30+	790	.994	-----	474	UNCH	119.75B 30.50A
1235	-----	113.25B	-----	-----	114.30+	780	.993	-----	460	UNCH	114.75B 28.75A
1240	-----	108.50B	-----	-----	109.30+	780	.993	-----	1024	UNCH	109.75 26.50A
1245	-----	103.50B	-----	-----	104.40+	780	.991	-----	770	UNCH	105.00B 24.50A
1250	-----	98.50B	-----	-----	99.40+	770	.991	-----	1234	UNCH	100.00B 22.50A
1255	96.50	96.50	96.50	-----	94.40+	760	.989	-----	5	1316	UNCH 96.50 20.75A
1260	91.75	#91.75	91.75	-----	89.40+	750	.988	-----	1	569	UNCH 91.75 19.00A
1265	-----	83.50B	-----	-----	84.50+	750	.986	-----	867	UNCH	85.00B 17.25A
1270	-----	78.50B	-----	-----	79.50+	740	.985	-----	1236	UNCH	80.25B 15.75A
1275	76.75	#76.75	76.75	-----	74.50+	720	.983	-----	5	2296	UNCH 76.75 14.25A
1280	-----	69.50B	-----	-----	69.60+						

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PG47 BULLETIN # 29@ E-MINI S&P 500 CALL OPTI ONS Mon, Feb 13, 2012 PG47

PG47	BULLETIN # 29@	E-MINI S&P 500 CALL OPTI ONS										Mon, Feb 13, 2012	PG47
1340	14.00	17.50B	11.50A	----	14.50+	220	.672	----	724	4224 -	611	34.50B	2.85
1345	11.75	14.25B	8.75	----	11.00+	150	.585	----	505	4392 -	842	32.50B	2.55A
1350	9.50	11.25	6.00	----	7.90+	80	.483	----	1190	9596 -	1068	30.25B	2.25
1355	7.00	8.25B	4.05	----	5.30+	30	.372	----	1548	7109 +	35	28.25B	2.00A
1360	3.95	5.75	2.45	----	3.30+	10	.261	----	5368	11330 +	1195	26.50B	1.70
1365	3.40	3.75B	1.50	----	2.00+	30	.169	----	3197	9549 +	53	20.25B	1.30
1370	2.00	2.40B	*1.00	----	1.15+	30	.101	----	1452	8937 -	1286	23.00B	1.00
1375	1.00	1.50	*.50	----	.60+	30	.054	----	1286	7637 +	508	21.25B	.50
1380	0.75	.90	*.35	----	.40+	25	.033	----	2321	6163 -	665	19.75B	.35
1385	0.45	.45	*.25	----	.30+	20	.023	----	52	3884 +	29	14.50B	.25
1390	0.50	.50	*.20	----	.20+	15	.014	----	401	5107 +	43	16.75B	.20
1395	0.15	.35B	*.15	----	.20+	10	.013	----	1007	2683 +	590	12.00B	.15
1400	0.30	.30	*.15	----	.20+	5	.012	----	77	7112 -	8	14.00B	.15
1405	0.10	.10	*.10	----	.15+	10	.008	----	138	1942 -	3	7.00B	.10
1410	0.10	.10	*.10	----	.15+	5	.007	----	154	1803 -	48	11.75B	.10
1415	0.10	.10	*.10	----	.10+	5	.004	----	732	1110 +	262	5.75B	.10
1420	0.10	.10	*.05	----	.10	UNCH	.004	----	84	1374 +	70	9.75B	.05
1425	0.10	.10	*.05	----	.05+	5	.002	----	711	2373 +	538	8.75B	.05
1430	0.10	.10	*.10	----	.05+	5	.002	----	10	4141 +	10	8.00B	.10
1435	0.05	.05	*.05	----	.05	UNCH	.001	----	2503	2698 +	2403	.35	.05
1440	----	.05B	----	----	CAB	----	.001	----	2148	962	UNCH	6.50B	.10
1445	----	----	----	----	CAB	----	.001	----	962	UNCH	.35	.05	.05
1450	----	.05B	----	----	CAB	----	.001	----	5781	UNCH	5.25B	.05	.05
1455	----	----	----	----	CAB	----	.001	----	1523	UNCH	.10	.05	.05
1460	----	----	----	----	CAB	----	.001	----	2738	UNCH	4.20B	.05	.05
1465	----	----	----	----	CAB	----	.001	----	231	UNCH	.75B	.05	.05
1470	----	----	----	----	CAB	----	.001	----	487	UNCH	3.30B	.05	.05
1475	----	----	----	----	CAB	----	.001	----	2222	UNCH	3.10	.05	.05
1480	----	----	----	----	CAB	----	.001	----	2308	UNCH	2.60B	.05	.05
1490	----	----	----	----	CAB	----	.001	----	344	UNCH	2.00B	.10	.10
1500	0.10	.10	.05	----	CAB	----	.001	----	15	1583 +	14	1.55B	.05
1510	----	----	----	----	CAB	----	.001	----	2410	UNCH	1.20	.05	.05
1520	----	----	----	----	CAB	----	.001	----	1431	UNCH	.90B	.05	.05
1525	----	----	----	----	CAB	----	.000	----	789	UNCH	.80B	.05	.05
1530	----	----	----	----	CAB	----	.000	----	1001	UNCH	.70B	.05	.05
1540	----	----	----	----	CAB	----	.000	----	300	UNCH	.60B	.20A	.20A
1550	----	----	----	----	CAB	----	.000	----	450	UNCH	.45B	.15A	.15A
1555	----	----	----	----	CAB	----	.000	----	22	UNCH	.30B	.10	.10
1560	----	----	----	----	CAB	----	.000	----	33	UNCH	.30B	.10	.10
1650	----	----	----	----	CAB	----	.000	----	1	UNCH	.10	.10	.10
1675	----	----	----	----	CAB	----	.000	----	1	UNCH	.05B	.05	.05
1700	----	----	----	----	CAB	----	.000	----	1	UNCH	.05	.05	.05
1725	----	----	----	----	CAB	----	.000	----	1	UNCH	.10	.05A	.05A
1750	----	----	----	----	CAB	----	.000	----	1	UNCH	.05B	.05	.05
1900	----	----	----	----	CAB	----	.000	----	500	UNCH	.05B	.05	.05
1925	----	----	----	----	CAB	----	.000	----	1	UNCH	.10	.10	.10
1950	----	----	----	----	CAB	----	.000	----	31	UNCH	.10	.10	.10
1975	----	----	----	----	CAB	----	.000	----	16	UNCH	.10	.10	.10
TOTAL							.000		25575	191055 -	231		
MAR12	EMINI S&P CALL	(FUTURES SETT.	1349.10 +	850 )	874.10+	850	.999	----	1008	UNCH	852.50B	644.00	
475	----	----	----	----	749.10+	850	.999	----	6	UNCH	727.75B	529.25A	
600	----	----	----	----	649.10+	850	.999	----	64	UNCH	648.25B	424.25A	
700	----	647.50B	----	----	384.30+	840	.994	----	1	UNCH	383.75B	210.50A	
965	----	378.00B	----	----	379.30+	840	.994	----	1	UNCH	378.75B	163.00A	
970	----	373.00B	----	----	374.30+	830	.994	----	1	UNCH	373.75B	159.50A	
975	----	348.00B	----	----	349.40+	820	.993	----	59	UNCH	348.75B	142.75A	
1000	----	298.50B	----	----	299.60+	800	.988	----	11	UNCH	324.50B	111.75A	
1050	----	283.50B	----	----	284.70+	780	.986	----	1	UNCH	284.25B	103.25A	
1065	----	278.50B	----	----	279.80+	790	.985	----	41	UNCH	307.00B	100.50A	
1070	----	273.50B	----	----	274.80+	780	.984	----	1	UNCH	302.50B	97.75A	
1090	----	258.75B	----	----	259.90+	770	.982	----	80	UNCH	289.50B	89.75A	
1100	----	249.00B	----	----	250.00+	770	.980	----	395	UNCH	280.75B	84.50A	
1110	----	239.00B	----	----	240.10+	760	.978	----	181	UNCH	272.25B	79.50A	
1115	----	234.00B	----	----	235.20+	760	.977	----	1	UNCH	234.75B	77.00A	
1120	----	229.25B	----	----	230.30+	750	.975	----	1109	UNCH	263.75B	74.50A	
1125	----	224.25B	----	----	225.30+	740	.974	----	123	UNCH	259.50B	72.25A	
1130	----	219.25B	----	----	220.40+	740	.973	----	106	UNCH	255.25B	70.00A	
1135	----	214.25B	----	----	215.50+	740	.971	----	1	UNCH	215.00B	67.75A	
1140	----	209.50B	----	----	210.60+	740	.969	----	943	UNCH	246.75B	65.50A	
1145	----	204.50B	----	----	205.70+	740	.968	----	100	UNCH	205.25B	63.25A	
1150	----	199.50B	----	----	200.80+	730	.966	----	461	UNCH	238.50B	61.00A	
1155	----	194.75B	----	----	195.90+	720	.964	----	10	UNCH	195.50B	59.00A	
1160	----	189.75B	----	----	191.00+	720	.962	----	2197	UNCH	230.25B	56.75A	
1165	----	185.00B	----	----	186.10+	710	.959	----	81	UNCH	185.75B	54.75A	
1170	----	180.00B	----	----	181.20+	700	.957	----	5	UNCH	222.00B	52.75A	
1175	----	175.25B	----	----	176.30+	690	.954	----	1119	UNCH	218.00B	51.00A	
1180	----	170.25B	----	----	171.50+	690	.951	----	445	UNCH	214.00B	49.00A	
1185	----	165.50B	----	----	166.60+	680	.948	----	20	UNCH	166.00B	47.25A	
1190	----	160.50B	----	----	161.80+	670	.945	----	150	UNCH	205.75B	45.50A	
1195	----	155.75B	----	----	156.90+	660	.941	----	1	UNCH	156.50B	43.75A	
1200	----	150.75B	----	----	152.10+	650	.937	----	1262	UNCH	198.00B	42.00A	
1205	----	146.00B	----	----	147.30+	650	.933	----	102	UNCH	146.75B	40.25A	
1210	----	141.25B	----	----	142.50+	640	.929	----	975	UNCH	190.00B	38.75A	
1215	----	136.50B	----	----	137.80+	640	.923	----	318	UNCH	137.25B	37.00A	
1220	134.50	134.50	130.50A	----	133.10+	640	.918	----	6	UNCH	182.25B	35.50A	
1225	----	127.00B	----	----	128.30+	630	.913	----	1709	UNCH	178.50B	34.00A	
1230	----	122.25B	----	----	123.60+	620	.907	----	700	UNCH	174.75B	32.75A	
1235	----	117.50B	----	----	118.90+	610	.901	----	281	UNCH	118.25B	31.25A	
1240	----	112.75B	----	----	114.10+	590	.895	----	322	UNCH	167.25B	30.00A	
1245	----	108.00B	----	----	109.50+	590	.886	----	688	UNCH	108.75B	28.50A	
1250	----	103.50B	----	----	104.90+	580	.878	----	2010	UNCH	159.75B	27.25A	
1255	----	98.75B	----	----	100.30+	570	.869	----	463	UNCH	99.50B	26.00A	
1260	----	94.25B	----	----	95.70+	550	.860	----	1255	UNCH	152.50B	25.00A	
1265	----	89.75B	----	----	91.20+	540	.850	----	738	UNCH	90.50B	23.75A	</

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PG47 BULLETIN # 29@ E-MINI S&P 500 CALL OPTI ONS Mon, Feb 13, 2012 PG47

Table with columns for contract numbers (1540-1975), status (----), price (----), quantity (----), and other fields. Includes a TOTAL row at the bottom.

Main table with columns for APR12, EMI NI, S&P CALL, (FUTURES SETT. .00), and various price/quantity columns. Includes a TOTAL row at the bottom.

Main table with columns for MAY12, EMI NI, S&P CALL, (FUTURES SETT. .00), and various price/quantity columns. Includes a TOTAL row at the bottom.

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Table with columns: PG47, BULLETIN # 29@, E-MINI S&P 500 CALL OPTI ONS, Mon, Feb 13, 2012, PG47. Contains multiple rows of market data for call options, including prices, volumes, and contract specifications.

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PG47 BULLETIN # 29@ E-MINI S&P 500 CALL OPTI ONS Mon, Feb 13, 2012 PG47

Table with columns for contract numbers, prices, and various option specifications. Includes rows for contracts like #83.50B, #77.50B, #71.75B, etc.

Table with columns for contract numbers, prices, and various option specifications. Includes rows for contracts like #224.00B, #216.25B, #208.50B, etc.

Table with columns for contract numbers, prices, and various option specifications. Includes rows for contracts like #241.00N, #249.00+, #191.50N, etc.

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Table with columns: PG47, BULLETIN # 29@, E-MINI S&P 500 CALL OPTI ONS, Mon, Feb 13, 2012, PG47. Contains multiple rows of market data for call options, including strike prices, quantities, and prices.

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**E-MINI S&P 500 CALL OPTIONS**

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PG47	BULLETIN # 29@	E-MINI S&P 500 CALL OPTIONS										Mon, Feb 13, 2012	PG47
1365	----	#43.00B	----	42.00B	42.00+	225	.452	----	----	10	UNCH	43.00B	22.75A
1370	----	#40.50B	----	39.25B	39.25+	200	.436	----	----	3	UNCH	40.50B	14.75A
1375	----	#37.75B	----	36.75B	36.75+	175	.420	----	----	9	UNCH	37.75B	13.75A
1380	----	#35.25B	----	34.25B	34.25+	175	.403	----	----	4	UNCH	35.25B	12.75A
1385	----	#33.00B	----	32.00B	32.00+	150	.387	----	----	2	UNCH	33.00B	17.00A
1390	----	30.50B	----	29.75B	29.75+	150	.370	----	----	5	UNCH	31.50B	11.00A
1400	----	26.25B	----	25.50B	25.50+	150	.336	----	----	3	UNCH	28.50B	9.50A
1410	----	22.25B	----	21.50B	21.50+	100	.302	----	----	10	UNCH	25.00B	8.25A
1420	----	18.50B	----	18.00B	18.00+	100	.268	----	----	9	UNCH	22.50B	7.00A
1425	----	17.00B	----	16.25B	16.50+	100	.253	----	----	3	UNCH	21.25B	6.50A
1440	----	12.50B	----	12.00B	12.50+	75	.208	----	----	3	UNCH	17.75B	5.00A
1460	----	8.00B	----	8.00B	8.00+	25	.150	----	----	6	UNCH	13.75B	3.50A
1475	5.50	5.50	5.50	5.50	5.75+	25	.116	----	1	3 +	1	11.25B	2.65A
1490	----	----	3.80A	3.85B	3.95+	10	.087	----	----	2	UNCH	9.25B	2.00A
1500	----	----	2.95A	2.95A	3.15+	15	.072	----	----	2	UNCH	8.00B	1.60A
1560	----	----	.65A	0.65A	.70	UNCH	.019	----	----	66	UNCH	3.20B	.55A
1590	----	----	----	0.35N	.40+	5	.011	----	----	33	UNCH	1.95B	.35
1600	----	----	----	0.30N	.35+	5	.010	----	----	446	UNCH	1.60B	.25
1875	----	----	----	----	CAB	----	.001	----	----	1	UNCH	.05B	.05
1950	----	----	----	----	CAB	----	.001	----	----	500	UNCH	.15	.10A
TOTAL										1		1744 +	1
JUN12	EOM EMI NI S&P C	(FUTURES SETT. .00)		185.50B	184.50+	550	.815	----	----	10	UNCH	185.50B	130.25A
1175	----	#185.50B	----	172.50B	171.75+	525	.798	----	----	10	UNCH	172.50B	119.50A
1190	----	#172.50B	----	147.50B	147.00+	500	.758	----	----	10	UNCH	149.25B	99.50A
1220	----	#149.25B	----	143.50B	143.00+	475	.750	----	----	10	UNCH	145.00B	96.25A
1225	----	#145.00B	----	139.50B	139.00+	475	.743	----	----	10	UNCH	141.00B	93.25A
1230	----	#141.00B	----	131.50B	131.00+	450	.727	----	----	55	UNCH	133.00B	87.00A
1240	----	#133.00B	----	61.50B	61.00+	275	.516	----	----	25	UNCH	62.25B	36.25A
1340	----	#62.25B	----	55.75B	55.25+	250	.489	----	----	6	UNCH	56.50B	32.50A
1350	----	#56.50B	----	50.00B	49.50+	200	.461	----	----	134	UNCH	50.75B	29.00A
1360	----	#50.75B	----	44.75B	44.25+	200	.433	----	----	2	UNCH	45.50B	25.50A
1370	----	#45.50B	----	42.25B	41.75+	175	.419	----	----	5	UNCH	43.00B	24.00A
1375	----	#43.00B	----	39.75B	39.25+	175	.404	----	----	201	UNCH	40.50B	22.50A
1380	----	#40.50B	----	35.00B	34.75+	150	.375	----	----	41	UNCH	35.75B	19.50A
1390	----	#35.75B	----	30.50B	30.50+	150	.346	----	----	204	UNCH	31.25B	17.00A
1400	----	#31.25B	----	26.50B	26.50+	125	.317	----	----	57	UNCH	27.25B	14.75A
1410	----	#27.25B	----	19.50B	19.50+	75	.259	----	----	435	UNCH	20.00B	10.75A
1430	----	#20.00B	----	14.00B	14.00+	50	.206	----	----	24	UNCH	14.00B	7.50A
1450	----	11.75B	----	11.50B	11.75+	50	.181	----	----	225	UNCH	11.75B	6.25A
1460	----	9.50B	----	9.50B	9.50+	25	.155	----	----	201	UNCH	9.75B	4.90A
1470	----	7.75B	----	7.75B	7.75+	25	.133	----	----	54	UNCH	8.00B	4.00
1480	----	6.25	6.25	6.25	6.50+	50	.116	----	1	201	UNCH	6.50B	3.30
1490	6.25	6.25	6.25	5.00B	5.25+	30	.098	----	----	20	UNCH	5.25B	2.65A
1500	----	5.00B	----	4.10B	4.15+	15	.081	----	----	42	UNCH	4.30	2.20A
1510	----	4.10B	----	3.30	3.30+	10	.068	----	200	212 +	200	3.50	1.80A
1520	3.30	3.30	3.20A	2.85N	2.95+	10	.062	----	----	57	UNCH	3.15	1.60A
1525	----	----	----	----	----	----	----	----	201	2251 +	200		
TOTAL													
JUL12	EOM EMI NI S&P C	(FUTURES SETT. .00)		95.00B	94.75+	375	.606	----	----	1	UNCH	96.25B	76.00A
1300	----	#96.25B	----	28.00B	28.00+	150	.306	----	----	2	UNCH	28.50B	21.25
1425	----	#28.50B	----	26.25B	26.00+	100	.292	----	----	2	UNCH	26.50B	18.00A
1430	----	#26.50B	----	19.75B	19.75+	125	.242	----	----	9	UNCH	20.00B	15.00A
1450	----	#20.00B	----	12.00B	12.25+	50	.173	----	----	4	UNCH	12.25B	9.00A
1480	----	#12.25B	----	7.00B	7.00+	NEW	.114	----	1	1 +	1	7.00B	5.00A
1510	6.75	7.00B	6.75	7.00B	7.00+	NEW	.114	----	1	19 +	1		
TOTAL													

E-MINI S&P 500 FIXING PRICE (ESF): Jun12 1398.24