

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

PG48	BULLETIN #213@	E-MINI S&P 500 PUT OPTIONS										Wed, Nov 04, 2009	PG48
730	----	----	*.10A	----	.10-	10	.003	----	----	238	UNCH	8.00B	.10A
740	----	----	.15A	----	.10-	15	.003	----	----	159	UNCH	8.75	.10
750	0.15	.15	.15	----	.10-	15	.003	----	10	911	UNCH	8.75B	.10
760	----	----	.15A	----	.15-	10	.004	----	----	592	UNCH	11.75B	.15
770	----	----	.20A	----	.15-	15	.004	----	----	250	UNCH	10.50B	.10
775	----	----	.25A	----	.15-	15	.004	----	----	350	UNCH	9.00B	.20
780	0.20	.20	.20	----	.15-	20	.005	----	47	1664 -	47	13.00B	.15
785	0.20	.20	*.20	----	.15-	20	.005	----	18	486 -	18	12.25B	.20
790	----	----	.30A	----	.20-	20	.006	----	----	1002	UNCH	12.75B	.20
795	----	----	.30A	----	.20-	20	.006	----	----	188	UNCH	13.25B	.20
800	0.30	.35	.20	----	.20-	25	.007	----	97	3510 +	7	14.00B	.20
805	----	----	.35A	----	.25-	25	.008	----	----	291	UNCH	14.50B	.25
810	0.50	.50	.30A	----	.25-	25	.008	----	3	2284	UNCH	12.50B	.25
815	0.55	.55	.30A	----	.30-	25	.009	----	3	243	UNCH	13.00B	.30A
820	0.45	.45	.35	----	.35-	25	.010	----	72	575 +	25	13.50B	.25
825	0.45	.50	.30	----	.40-	25	.011	----	132	1335 +	85	17.50B	.30
830	0.40	.45	.35	----	.45-	25	.012	----	8	3335 -	1	15.00B	.35
835	0.40	.50B	.40	----	.45-	30	.013	----	58	335 -	26	22.00B	.35
840	0.45	.55B	.45	----	.50-	30	.014	----	16	1025 -	3	20.25B	.40A
845	----	----	.50A	----	.55-	35	.016	----	22	510 -	18	17.50	.45A
850	0.75	.75	.50	----	.60-	35	.017	----	303	5856 +	113	22.00B	.35
855	----	----	.55A	----	.65-	40	.019	----	----	1154	UNCH	26.25B	.50A
860	0.70	.80B	.60A	----	.70-	40	.020	----	5	872	UNCH	30.00	.45
865	0.75	.85B	.65A	----	.80-	40	.022	----	43	642 -	1	16.25B	.40
870	1.05	1.05	.75	----	.85-	45	.024	----	67	5887 -	6	32.00B	.50
875	1.00	1.00	.70	----	.95-	45	.026	----	281	2157 +	196	27.25B	.50
880	1.05	1.05	.80	----	1.00-	50	.028	----	30	1398 -	2	32.25B	.60A
885	1.00	1.15B	.95A	----	1.10-	50	.030	----	12	872 -	1	29.75B	.65A
890	1.35	1.35	.95	----	1.20-	55	.033	----	83	3422 +	20	31.00B	.65
895	1.30	1.40B	1.10	----	1.30-	60	.036	----	9	1877	UNCH	27.00B	.70A
900	1.50	1.50	1.05	----	1.40-	60	.039	----	1284	6334 -	579	33.75B	.65
905	1.60	1.65B	1.25A	----	1.50-	70	.042	----	13	776	UNCH	29.25B	.80A
910	1.60	1.80B	1.30	----	1.65-	70	.046	----	57	947 -	23	31.25B	.75
915	1.75	1.95B	1.35	----	1.80-	75	.050	----	68	617 +	23	32.25B	.90A
920	2.15	2.15	1.40	----	1.95-	80	.054	----	2088	8413 -	1093	34.25B	.85
925	2.10	2.35B	1.60A	----	2.15-	80	.059	----	286	6339 +	1	35.25B	.85
930	2.30	2.55B	1.75	----	2.30-	90	.064	----	404	2305 -	11	36.75B	1.05
935	2.45	2.75B	1.85	----	2.50-	95	.070	----	196	2388 +	69	38.50B	1.10A
940	2.60	3.05	2.10	----	2.75-	100	.076	----	371	4305 +	9	54.50B	1.20A
945	2.65	3.30B	2.25	----	3.00-	110	.084	----	149	2278 +	12	42.00B	1.30
950	4.00	4.00	2.45	----	3.25-	115	.090	----	388	8252 -	111	51.25B	1.05
955	3.35	4.00	2.75A	----	3.55-	125	.099	----	153	2669 +	11	45.75B	1.50
960	3.30	4.35	3.00	----	3.90-	130	.108	----	164	2236 -	22	47.75B	1.60A
965	5.50	5.50	3.25A	----	4.30-	140	.118	----	143	2457 -	36	57.75B	1.65
970	4.45	5.25	3.60	----	4.70-	150	.129	----	583	4495 +	145	53.25B	1.80
975	5.50	5.75B	3.95	----	5.10-	160	.141	----	748	7518 -	224	67.25B	2.00
980	7.25	7.25	4.25	----	5.70-	160	.154	----	360	3808 -	125	56.25B	2.20
985	6.50	7.00B	4.75	----	6.30-	170	.168	----	336	4168 +	117	58.50B	2.45A
990	9.00	9.00	5.25	----	7.00-	180	.185	----	397	3014 -	317	62.25B	2.65
995	7.00	8.75B	5.75	----	7.70-	190	.202	----	451	2559 +	54	64.75B	2.80
1000	10.25	10.25	6.25	----	8.50-	200	.221	----	1951	13808 -	150	66.00B	3.00
1005	9.75	10.50B	7.25	----	9.40-	220	.242	----	1549	3220 +	744	68.75B	3.55
1010	11.50	11.75	7.75	----	10.30-	240	.264	----	962	4931 -	10	61.25B	3.90
1015	14.00	14.00	8.75	----	11.40-	250	.288	----	282	2441 -	72	64.00B	4.25
1020	13.00	14.50	9.50	----	12.60-	270	.315	----	1386	4268 -	352	77.00B	4.75A
1025	15.00	15.75	10.75	----	13.90-	280	.342	----	1262	3601 +	643	69.25B	5.25A
1030	15.00	17.25	11.75A	----	15.40-	300	.372	----	1223	4610 +	1	72.00B	5.75
1035	17.00	19.00	13.00	----	17.00-	330	.405	----	1598	3335 +	499	75.25B	6.50A
1040	19.50	21.00	14.25	----	18.80-	350	.438	----	1320	5402 +	365	89.75B	7.25A
1045	20.00	23.25B	16.00	----	20.80-	360	.473	----	1118	2704 +	626	55.50B	7.75
1050	25.00	25.50B	17.75	----	23.00-	380	.510	----	1184	8962 +	204	84.50B	8.50
1055	20.00	28.25B	19.75A	----	25.40-	390	.547	----	346	3750 +	88	60.75B	9.75A
1060	25.75	31.00	21.75	----	27.90-	410	.586	----	300	4769 -	69	63.75B	10.50
1065	27.25	33.75B	24.25A	----	30.70-	420	.625	----	186	2974 +	42	67.00B	11.75A
1070	33.00	37.00B	27.00	----	33.70-	430	.664	----	67	2839 -	2	91.75B	13.00A
1075	35.25	40.50B	29.75A	----	36.80-	450	.702	----	120	1932 +	5	74.00B	14.50A
1080	45.00	45.00	32.75A	----	40.30-	460	.739	----	24	1917 +	13	77.50B	16.00
1085	36.50	48.00B	35.75A	----	43.90-	480	.773	----	3	1346 -	3	63.00B	17.75
1090	41.00	52.00B	39.25A	----	47.80-	480	.806	----	2	1520 -	1	85.25B	19.50
1095	47.50	56.00B	43.00A	----	51.80-	500	.835	----	1	917 -	1	89.25B	21.50
1100	47.00	60.50B	47.00	----	55.90-	510	.862	----	14	1919 -	7	76.00B	23.75A
1105	----	----	51.25A	----	60.30-	510	.886	----	----	318	UNCH	95.75B	26.50A
1110	----	----	55.50A	----	64.80-	510	.907	----	----	269	UNCH	100.00B	29.00
1115	----	----	----	----	69.30-	520	.926	----	----	162	UNCH	82.75B	31.75A
1120	----	----	----	----	74.00-	520	.941	----	----	130	UNCH	87.25B	34.75A
1125	----	----	----	----	78.70-	530	.954	----	----	41	UNCH	113.00B	38.00A
1135	----	----	----	----	88.50-	520	.972	----	----	10	UNCH	101.25B	45.75A
TOTAL									24856	206939 +	786		
DEC09	EMINI S&P PUT	(FUTURES SETT.	1047.00 +	530)									
300	----	----	----	----	CAB	----	.000	----	----	164	UNCH	4.50	.50
325	----	----	----	----	CAB	----	.000	----	----	62	UNCH	7.25B	.55
350	----	----	----	----	CAB	----	.000	----	----	139	UNCH	9.50	.40
375	----	----	----	----	CAB	----	.000	----	----	94	UNCH	12.25B	.45
400	----	----	----	----	CAB	----	.000	----	----	670	UNCH	16.25B	.20
425	----	----	----	----	CAB	----	.000	----	----	413	UNCH	19.50B	.40
450	----	----	----	----		.05 UNCH	.000	----	----	410	UNCH	23.50B	.20
475	----	----	----	----		.05 UNCH	.000	----	----	83	UNCH	28.25B	.55
500	----	----	----	----		.05 UNCH	.000	----	1410	UNCH	33.75B	.15	
510	----	----	----	----		.05 UNCH	.000	----	64	UNCH	12.50B	.80	
520	----	----	----	----		.10 UNCH	.000	----	87	UNCH	13.75B	.95A	
525	----	----	----	----		.10+ 5	.000	----	204	UNCH	40.00B	.20	
530	----	----	----	----		.10+ 5	.000	----	4	UNCH	8.00	1.05A	
540	----	----											

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PG48 BULLETIN #213@ E-MINI S&P 500 PUT OPTIONS Wed, Nov 04, 2009 PG48

Table with columns for contract specifications (strike, month, quantity, price, etc.) and market data (open, high, low, volume, etc.). Includes a 'TOTAL' section at the bottom.

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Table with columns: PG48, BULLETIN #213@, E-MINI S&P 500 PUT OPTIONS, Wed, Nov 04, 2009, PG48. Contains multiple rows of market data for S&P 500 put options, including strike prices, quantities, and prices.

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PG48	BULLETIN #213@	E-MINI S&P 500 PUT OPTIONS										wed, Nov 04, 2009		PG48
960	----	----	33.25A	----	36.00-	220	.289	----	----	509	UNCH	139.00B	21.50	
965	----	----	34.50A	----	37.30-	220	.298	----	----	41	UNCH	44.75B	23.00A	
970	----	----	35.75A	----	38.70-	220	.307	----	----	251	UNCH	145.75B	24.00A	
975	----	----	37.00A	----	40.10-	230	.317	----	----	2746	UNCH	149.25B	24.50A	
980	----	----	38.25A	----	41.50-	240	.327	----	----	115	UNCH	84.25B	25.75A	
985	----	----	39.75A	----	42.90-	250	.337	----	----	250	UNCH	61.75B	26.75A	
990	----	----	41.25A	----	44.40-	260	.348	----	----	526	UNCH	95.75B	27.50	
995	----	----	42.50A	----	46.00-	260	.358	----	----	111	UNCH	54.75B	29.00A	
1000	46.50	49.75B	44.00A	----	47.70-	260	.369	----	1537	9890 +	1171	166.50B	30.00A	
1005	----	----	45.75A	----	49.40-	260	.380	----	----	30	UNCH	69.75B	31.25A	
1010	----	----	47.25A	----	51.10-	270	.391	----	----	406	UNCH	177.00B	32.25A	
1015	----	----	49.00A	----	52.90-	280	.403	----	----	61	UNCH	74.25B	33.75A	
1020	----	----	50.75A	----	54.70-	290	.414	----	----	267	UNCH	104.75B	35.00A	
1025	58.00	59.00B	52.50A	----	56.60-	300	.426	----	2	850 -	2	99.75B	36.25A	
1030	60.00	61.00B	54.25A	----	58.50-	310	.438	----	2	158	UNCH	157.00	37.75A	
1035	62.00	63.00B	56.25A	----	60.50-	320	.450	----	2	76 -	2	71.25B	39.25A	
1040	62.00	65.25B	58.00A	----	62.60-	320	.463	----	11	289 -	1	108.00B	40.75A	
1045	----	----	60.00A	----	64.70-	340	.475	----	----	136	UNCH	76.00B	42.50A	
1050	62.50	69.25B	62.25A	----	66.90-	340	.488	----	1	287	UNCH	206.50B	43.75	
1055	----	----	64.25A	----	69.20-	340	.501	----	----	45	UNCH	81.25B	45.50A	
1060	----	----	66.50A	----	71.50-	350	.514	----	----	97	UNCH	96.00B	47.25A	
1065	71.00	76.25B	68.75A	----	73.90-	360	.527	----	1	13	UNCH	86.50B	49.00A	
1070	----	----	71.25A	----	76.40-	370	.541	----	----	12	UNCH	206.00	51.00A	
1075	----	----	73.50A	----	79.00-	370	.554	----	----	38	UNCH	104.75B	52.75A	
1080	----	----	76.25A	----	81.60-	370	.568	----	----	24	UNCH	94.00B	54.75A	
1085	----	----	78.75A	----	84.20-	380	.581	----	----	40	UNCH	97.00B	57.00A	
1090	----	----	81.50A	----	86.90-	390	.595	----	----	91	UNCH	100.00B	59.00A	
1095	----	----	84.25A	----	89.80-	390	.608	----	----	103	UNCH	114.00B	61.25A	
1100	----	----	87.00A	----	92.70-	400	.622	----	----	65	UNCH	146.50B	63.50A	
1110	----	----	92.75A	----	98.80-	410	.649	----	----	63	UNCH	113.00B	68.25A	
1120	----	----	103.25A	----	105.00-	430	.675	----	----	2	UNCH	116.75B	73.25A	
1150	----	----	----	----	125.80-	460	.752	----	----	7	UNCH	153.25B	90.50A	
1200	----	----	----	----	165.70-	480	.861	----	----	3	UNCH	180.50B	155.25	
TOTAL JUN10	EMINI S&P PUT	(FUTURES SETT.	1037.80 +	530)						2779	53131 +	1869		
425	----	----	.90A	----	.85-	15	.006	----	----	599	UNCH	5.50B	.80A	
450	----	----	1.20A	----	1.10-	25	.008	----	----	306	UNCH	7.25	1.00A	
475	----	----	1.55A	----	1.50-	30	.011	----	----	102	UNCH	2.05	1.10	
500	----	----	1.95A	----	1.90-	40	.014	----	----	667	UNCH	11.50	1.25	
550	----	----	3.10A	----	3.15-	50	.022	----	----	96	UNCH	15.25B	2.00	
575	----	----	3.85A	----	3.95-	55	.028	----	----	166	UNCH	17.00	2.55A	
600	----	----	4.70A	----	4.90-	60	.034	----	----	1624	UNCH	22.75B	3.00	
625	----	----	5.75A	----	6.00-	70	.041	----	----	314	UNCH	16.00	3.85A	
650	----	----	7.00A	----	7.30-	80	.050	----	----	748	UNCH	31.50	4.70A	
675	----	----	8.50A	----	8.90-	90	.060	----	----	185	UNCH	37.00	5.75A	
680	----	----	8.75A	----	9.20-	90	.062	----	----	374	UNCH	31.50	6.00A	
690	----	----	9.50A	----	9.90-	90	.066	----	----	201	UNCH	19.25B	6.25A	
700	10.00	10.50B	10.00	----	10.60-	100	.071	----	5	207 +	5	42.50B	6.75A	
710	----	----	10.75A	----	11.40-	110	.076	----	----	158	UNCH	13.25B	7.50A	
720	----	----	11.75A	----	12.30-	100	.081	----	----	83	UNCH	14.25B	8.25	
725	11.75	12.75B	11.75	----	12.70-	110	.084	----	1	148	UNCH	27.00B	8.00	
730	----	----	*12.50A	----	13.10-	120	.087	----	----	6	UNCH	15.25B	12.50A	
740	----	----	*13.25A	----	14.10-	110	.092	----	----	19	UNCH	16.00B	13.25A	
750	----	----	14.25A	----	15.10-	120	.099	----	----	542	UNCH	56.25B	9.75A	
760	----	----	15.25A	----	16.10-	130	.105	----	----	31	UNCH	21.75B	10.50A	
770	----	----	16.25A	----	17.20-	130	.112	----	----	91	UNCH	23.25B	11.25A	
775	----	----	16.75A	----	17.80-	130	.115	----	----	206	UNCH	36.50B	11.50A	
780	----	----	17.50A	----	18.40-	130	.119	----	----	750	UNCH	35.75B	12.00A	
800	----	----	19.75A	----	20.90-	140	.134	----	----	838	UNCH	73.00B	13.75A	
820	----	----	22.50A	----	23.80-	150	.151	----	----	8	UNCH	31.50B	15.75A	
825	----	----	23.25A	----	24.50-	160	.156	----	----	165	UNCH	82.75B	16.25A	
830	----	----	24.00A	----	25.30-	160	.160	----	----	500	UNCH	33.50B	16.75A	
840	----	----	25.50A	----	26.90-	170	.170	----	----	37	UNCH	47.50B	17.75A	
850	----	----	27.00A	----	28.60-	170	.179	----	10	196	UNCH	69.25B	19.00A	
860	----	----	28.75A	----	30.40-	180	.190	----	----	2	UNCH	97.75B	20.25A	
870	----	----	30.50A	----	32.30-	180	.201	----	----	145	UNCH	42.50B	21.75A	
875	----	----	31.50A	----	33.30-	180	.206	----	----	335	UNCH	43.75B	22.25A	
880	----	----	32.50A	----	34.30-	180	.212	----	----	169	UNCH	45.00B	23.00A	
890	----	----	34.50A	----	36.40-	190	.224	----	----	58	UNCH	41.25B	24.50A	
900	37.25	39.50B	36.50A	----	38.60-	190	.236	----	4	1232 +	4	117.75B	26.00	
910	----	----	38.75A	----	40.90-	200	.249	----	----	100	UNCH	46.50B	27.75A	
920	----	----	41.00A	----	43.30-	210	.262	----	----	1	UNCH	128.25B	29.75A	
925	----	----	42.25A	----	44.60-	220	.269	----	----	154	UNCH	73.50B	30.50A	
930	----	----	43.25A	----	45.90-	220	.276	----	----	5	UNCH	97.25B	31.50A	
940	----	----	45.75A	----	48.60-	230	.290	----	----	196	UNCH	79.25B	33.75A	
950	52.00	52.50	48.50A	----	51.40-	230	.305	----	29	1088 +	9	99.00B	35.50A	
970	----	----	54.50A	----	57.50-	250	.336	----	----	210	UNCH	91.75B	40.25A	
975	----	----	56.00A	----	59.10-	250	.345	----	----	461	UNCH	104.00B	41.50A	
980	----	----	57.50A	----	60.70-	260	.353	----	----	91	UNCH	77.50B	42.75A	
990	----	----	60.75A	----	64.10-	260	.370	----	----	54	UNCH	105.75B	45.50A	
1000	----	----	64.25A	----	67.70-	270	.387	----	----	218	UNCH	110.50B	48.00	
1020	----	----	71.50A	----	75.50-	280	.424	----	----	30	UNCH	87.25B	54.00A	
1025	----	----	73.25A	----	77.50-	290	.433	----	----	132	UNCH	117.50B	55.75A	
1030	----	----	75.25A	----	79.60-	290	.443	----	----	181	UNCH	99.75B	57.25A	
1040	----	----	79.50A	----	83.90-	310	.462	----	----	102	UNCH	104.75B	60.50A	
1050	86.00	90.00B	83.75A	----	88.30-	320	.481	----	11	950	UNCH	110.00B	64.25A	
1060	89.50	95.00B	88.25A	----	93.10-	320	.501	----	1	72 +	1	115.25B	68.00A	
1070	----	----	92.75A	----	97.90-	340	.522	----	----	62	UNCH	109.50B	71.75A	
1075	----	----	95.25A	----	100.40-	340	.532	----	----	1	UNCH	112.00B	75.25A	
1090	----	----	*103.00A	----	108.20-	350	.563	----	----	100	UNCH	116.75B	103.00A	
1100	112.00	116.00B	108.25A	----	113.70-	350	.584	----	2	45 +	2	168.25B	85.00A	
TOTAL SEP10	EMINI S&P PUT	(FUTURES SETT.	1034.80 +	530)						63	15561 +	21		
500	----	----	3.80A	----	3.95-	5	.0							

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FINAL

PG48	BULLETIN #213@	E-MINI S&P 500 PUT OPTIONS										Wed, Nov 04, 2009	PG48
790	----	----	.50A	----	.35-	25	.010	----	----	1	UNCH	13.50B	.40A
795	----	----	.50A	----	.40-	25	.010	----	----	1	UNCH	12.00B	.40A
800	----	----	.55A	----	.45-	25	.011	----	----	2	UNCH	20.25B	.45A
805	----	----	.60A	----	.50-	30	.013	----	----	51	UNCH	13.25B	.45A
810	----	----	.60A	----	.55-	35	.015	----	----	2	UNCH	10.00B	.50A
820	----	----	*.70A	----	.65-	45	.018	----	----	104	UNCH	27.00B	.70A
825	----	----	.75A	----	.70-	50	.019	----	3	28 -	3	25.00	.55A
830	----	----	.80A	----	.80-	50	.021	----	----	57	UNCH	38.50	.60A
835	----	----	.85A	----	.90-	50	.023	----	2	79	UNCH	5.50B	.60A
840	----	----	.90A	----	1.00-	50	.025	----	----	108	UNCH	26.00B	.65A
845	----	----	1.00A	----	1.05-	55	.026	----	----	108	UNCH	6.25B	.70A
850	----	----	1.05A	----	1.15-	55	.028	----	----	110	UNCH	14.50B	.75A
855	----	----	1.10A	----	1.25-	60	.031	----	6	48 -	3	20.50B	.80A
860	----	----	1.20A	----	1.35-	65	.033	----	----	55	UNCH	7.50B	.80A
865	----	----	1.30A	----	1.45-	70	.036	----	----	7	UNCH	8.00B	.90A
870	----	----	1.40A	----	1.55-	75	.039	----	----	1	UNCH	3.85B	1.40A
875	1.40	1.85B	1.40	----	1.70-	75	.041	----	21	36 +	18	9.00B	1.00A
880	----	----	1.60A	----	1.85-	80	.045	----	----	72	UNCH	9.50B	1.05A
885	----	----	1.75A	----	2.00-	85	.048	----	----	8	UNCH	4.60B	1.10A
895	----	----	2.00A	----	2.35-	90	.056	----	----	31	UNCH	5.25B	1.25A
900	----	----	2.15A	----	2.55-	90	.060	----	----	691	UNCH	24.00B	1.15A
905	----	----	2.30A	----	2.75-	95	.064	----	----	26	UNCH	6.00B	1.40A
910	----	----	*2.50A	----	2.95-	100	.069	----	----	210	UNCH	6.25B	2.50A
915	----	----	*2.70A	----	3.20-	105	.074	----	----	104	UNCH	6.75B	2.70A
920	----	----	2.90A	----	3.45-	110	.080	----	----	211	UNCH	35.75B	1.70A
925	4.05	4.05	3.10A	----	3.75-	110	.085	----	1	123 +	1	7.50B	1.85A
930	----	----	3.35A	----	4.05-	120	.092	----	----	24	UNCH	7.50B	2.05A
935	----	----	3.60A	----	4.35-	115	.098	----	----	7	UNCH	8.25B	2.05A
940	3.75	5.00B	3.75	----	4.70-	130	.106	----	3	348 +	3	18.75B	2.20A
945	5.00	5.50B	4.05	----	5.00-	150	.115	----	4	15 +	4	10.00B	2.35A
950	5.25	6.00B	4.25	----	5.50-	150	.124	----	5	54 +	3	21.00B	2.50A
955	----	----	4.85A	----	5.75-	175	.133	----	----	23	UNCH	11.25B	2.65A
960	----	----	5.25A	----	6.25-	175	.143	----	----	91	UNCH	12.00B	2.85A
965	----	----	*5.75A	----	6.75-	175	.152	----	----	2	UNCH	12.75B	5.75A
970	6.25	8.25B	6.25	----	7.50-	175	.165	----	2	28 +	2	26.25B	3.25A
975	6.50	8.75B	6.50	----	8.00-	200	.178	----	3	31 +	2	46.50B	3.50A
980	7.00	9.50B	7.00	----	8.75-	200	.191	----	1	62 +	1	15.75B	3.75A
985	----	----	7.75A	----	9.50-	200	.205	----	----	2	UNCH	16.75B	4.15A
990	8.50	11.25B	8.50	----	10.25-	225	.222	----	4	137 +	3	18.00B	4.15
995	9.00	12.25B	9.00	----	11.25-	225	.238	----	1	156	UNCH	19.25B	4.50
1000	11.25	13.25B	10.00A	----	12.25-	225	.256	----	104	196 +	104	53.75	5.25A
1005	----	----	*10.75A	----	13.25-	225	.274	----	----	1	UNCH	22.25B	10.75A
1010	----	----	11.75A	----	14.25-	250	.294	----	----	2	UNCH	23.75B	6.00A
1015	12.50	#17.00B	*12.50	----	15.50+	NEW	.316	----	1	1 +	1	17.00B	12.50
1020	----	----	13.75A	----	17.00-	250	.339	----	----	1	UNCH	27.25B	7.25A
1025	----	----	15.00A	----	18.50-	275	.364	----	----	62	UNCH	29.50	7.75A
1030	----	----	16.25A	----	20.00-	275	.389	----	----	5	UNCH	31.50B	8.50A
1035	----	----	17.75A	----	21.75-	300	.416	----	----	127	UNCH	33.75B	9.00
1040	----	----	19.25A	----	23.50-	300	.444	----	1	1 -	1	36.00B	10.00A
1045	----	----	21.00A	----	25.50-	325	.474	----	----	72	UNCH	38.75B	20.00A
1050	25.00	30.00B	22.75A	----	27.75-	325	.504	----	78	432 +	53	41.50B	11.75A
1055	----	----	24.75A	----	30.00-	350	.535	----	----	32	UNCH	44.25B	12.75A
1060	29.00	35.25B	27.00A	----	32.50-	375	.566	----	6	8 +	4	47.00B	14.00A
1070	----	----	31.75A	----	38.00-	375	.632	----	----	1	UNCH	53.00B	30.25A
1075	----	----	34.25A	----	41.00-	400	.663	----	----	71	UNCH	56.50B	18.25A
1080	----	----	37.25A	----	44.25-	400	.696	----	----	4	UNCH	60.25B	19.75A
1085	----	----	40.50A	----	47.75-	400	.727	----	----	1	UNCH	64.00B	39.75A
1090	----	----	43.75A	----	51.25-	425	.755	----	----	20	UNCH	68.00B	23.50A
1095	----	----	47.50A	----	54.75-	450	.785	----	----	20	UNCH	72.00B	25.50A
1100	----	----	51.25A	----	58.50-	475	.811	----	----	1	UNCH	76.25B	27.75A
1120	----	----	----	----	75.25-	500	.901	----	----	66	UNCH	88.25B	38.50A
1150	----	----	----	----	103.50-	525	.965	----	----	1	UNCH	116.25B	60.00A
TOTAL									246	4567 +	192		
DEC09	EOM EMINI S&P P	(FUTURES SETT. .00)											
700	----	----	.95A	----	.95-	35	.015	----	----	26	UNCH	1.65B	.65A
710	----	----	1.05A	----	1.05-	40	.016	----	----	1	UNCH	8.50B	.75A
725	----	----	1.20A	----	1.30-	40	.019	----	----	1	UNCH	26.00B	.85A
730	----	----	1.25A	----	1.35-	45	.021	----	----	1	UNCH	27.00B	.90A
740	1.60	#1.60	*1.40A	----	1.55+	NEW	.023	----	1	1 +	1	1.60	1.40A
800	----	----	2.75A	----	3.00-	80	.045	----	----	400	UNCH	4.95B	1.55A
830	----	----	3.75A	----	4.15-	110	.062	----	----	68	UNCH	6.75B	3.35A
850	----	----	4.65A	----	5.00-	125	.075	----	----	63	UNCH	8.00B	4.15A
860	----	----	5.00A	----	5.75-	125	.084	----	----	8	UNCH	8.75B	4.50A
880	----	----	6.25A	----	7.00-	150	.102	----	----	8	UNCH	10.75B	5.50A
900	----	----	7.75A	----	8.75-	150	.124	----	----	34	UNCH	58.75B	4.25A
930	10.75	12.75B	10.75	----	12.00-	200	.169	----	2	3 +	2	17.50B	9.75A
940	----	----	12.00A	----	13.50-	200	.186	----	----	2	UNCH	19.25B	10.75A
950	14.00	16.00B	13.25A	----	15.00-	200	.205	----	2	3 +	2	21.25B	12.00A
970	17.25	19.75B	*16.25A	----	18.50-	250	.249	----	2	2 +	1	24.25B	16.25A
980	----	----	18.25A	----	20.75-	225	.273	----	----	1	UNCH	39.50B	10.50A
1000	23.00	27.25B	22.75A	----	25.75-	275	.331	----	2	6 +	2	47.25B	13.00A
1025	----	----	29.75A	----	33.75-	300	.414	----	----	3	UNCH	44.75B	17.50
1030	----	----	31.25A	----	35.75-	300	.433	----	----	1	UNCH	61.00B	18.50A
1040	----	----	35.00A	----	39.75-	300	.471	----	----	6	UNCH	51.75B	20.75A
1050	----	----	*39.00A	----	44.25+	NEW	.511	----	1	1 +	1	----	39.00A
1060	----	----	43.25A	----	49.00-	350	.552	----	----	1	UNCH	62.50B	26.75A
1080	----	----	53.50A	----	60.00-	400	.635	----	----	101	UNCH	74.50B	33.75A
TOTAL									10	741 +	9		
JAN10	EOM EMINI S&P P	(FUTURES SETT. .00)											
725	----	----	2.45A	----	2.60-	55	.031	----	----	1	UNCH	5.50B	1.40A
800	----	----	5.25A	----	5.75-	75	.065	----	----	2	UNCH	21.00B	2.90A
860	----	----	9.00A	----	10.00-	150	.113	----	----	4	UNCH	13.50B	5.25A
900	----	----	13.00A	----	14.50-	150	.158	----	----	10	UNCH	40.25B	7.75A
980	----	----	26.25A	----	29.25-	225	.301	----	----	1	UNCH	37.00B	16.50A
990	----	----	*28.75A	----	32.00-	225	.326	----	----	2	UNCH	40.25B	28.75A
1050	----	----	48.50A	----	53.50-	350	.500	----	----	8	UNCH	65.50B	33.00A
TOTAL									0	28			
FEB10	EOM EMINI S&P P	(FUTURES SETT. .00)											
660	----	----	2.15A	----	2.30-	40	.023	----	----	1	UNCH	4.35B	1.30A
875	----	----	14.75A	----	16.00-	150	.150	----	----	1	UNCH	20.25B	9.00A
880	----	----	15.25A	----	16.75-	150	.156	----	----	1	UNCH	25.50B	9.50A
960	----	----	28.50A	----	31.25-	225	.278	----	----	1	UNCH	38.25B	18.75A
970	----	----	31.00A	----	33.75-	250	.298	----	----	1	UNCH	41.25B	20.25A
1000	----	----	39.00A	----	42.25-	300	.363	----	----	3	UNCH	60.00B	26.00A
TOTAL									0	8			
MAR10	EOM EMINI S&P P	(FUTURES SETT. .00)											
720	----	----	6.00A	----	6.50-	75	.056	----	----	2	UNCH	8.50B	4.20
730	----	----	6.75A	----	7.25-	50	.060	----	----	1	UNCH	9.25B	4.20A
800	----	----	11.50A	----	12.50-	100	.103	----	----	1	UNCH	15.50B	7.25
875	----	----	20.25A	----	21.75-	150	.174	----	----	6	UNCH	26.25B	13.25A
900	----	----	24.25A										