

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 #215@

E-MINI S&P 500 PUT OPTIONS

Fri, Nov 06, 2009 PG48

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 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.

WK EW-W1 E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
NOV09	NOV09	S&P P	(FUTURES SETT. .00)											
985	0.05		.05	*.05	0.05		CAB	----	----	3	----	33	6.25B	.05
1010	0.05		.05	*.05	0.05		CAB	----	----	1	----	44	11.75B	.05
1015	0.10		.10	*.10	0.10		CAB	----	----	50	----	122	13.25B	.10
1020	0.10		.10	*.05	0.05		CAB	----	----	37	----	267	15.00B	.05
1030	0.15		.15	*.05A	0.05A		CAB	----	----	8	----	308	19.00B	.05A
1035	0.25		.25	*.05A	0.05A		CAB	----	.000	24	----	1881	21.25B	.05A
1040	0.60		1.45	*.10A	0.10A		CAB	----	.000	36	----	1644	23.75B	.10A
1045	0.85		.85	*.15A	0.15A		CAB	----	.000	16	----	49	26.50B	.15A
1050	2.50		3.65	*.05	0.05		CAB	----	.003	1521	----	278	29.50B	.05
1055	4.65		4.65	*.05	0.05		CAB	----	.012	199	----	201	32.75B	.05
1060	4.25		8.00	*.05	0.05		CAB	----	.065	2166	----	179	36.50B	.05
1065	4.00		10.75B	*.05	0.05		CAB	----	.349	226	----	3	40.50B	.05
1070	5.00		14.50B	*3.45A	3.70A			3.35-	740	.817	3	17	44.75B	3.45A
1080	25.25		25.25	13.00A	13.75A			13.25-	475	.999	44	2	48.25B	10.25A
TOTAL										4306	0 -	8958		

WK EW-W2 E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
NOV09	NOV09	S&P P	(FUTURES SETT. .00)											
660	----	----	----	----	----		CAB	----	.000	----	1	UNCH	.10	.10
750	----	----	----	----	----		CAB	----	.000	----	26	UNCH	.30	.30
780	----	----	----	----	----		CAB	----	.000	----	26	UNCH	.50	.30A
795	----	----	----	----	----		CAB	----	.000	----	26	UNCH	.55	.30A
800	----	----	----	----	----		CAB	----	.000	----	5	UNCH	.55B	.30A
805	----	----	----	----	----		CAB	----	.000	----	27	UNCH	.60	.30A
810	----	----	----	----	----		CAB	----	.000	----	29	UNCH	.65	.25A
830	----	----	----	----	----		CAB	----	.000	----	28	UNCH	.90B	.25A
875	----	----	----	----	0.05N		.05	UNCH	.001	----	2	UNCH	1.95B	.25A
895	0.10		.10	*.10	0.10		.10	UNCH	.002	21	21 +	20	2.55B	.10
900	0.10		.10	*.10	0.10		.10-	5	.003	4	11	UNCH	2.70B	.10
920	----	----	----	----	0.25N		.15-	10	.006	----	2	UNCH	1.20	.25A
925	----	----	----	----	0.30N		.20-	10	.007	----	2	UNCH	3.85B	.25A
930	0.20		.30	*.20	0.25		.20-	10	.007	42	91 +	38	4.15B	.20
935	0.20		.20	*.20	0.20		.25-	10	.008	2	6	UNCH	4.45B	.20
940	0.40		.40	*.30A	0.35A		.25-	15	.010	20	22 +	20	3.70B	.30A
945	0.30		.40B	*.30	0.35A		.30-	10	.010	39	40 +	39	1.35B	.30
950	0.35		.45	*.35	0.35		.30-	15	.012	88	96 +	85	6.50	.35
960	0.35		.35	*.35	0.35		.40-	15	.015	3	4 +	3	7.00	.35
965	0.40		.45	*.40	0.45B		.45-	20	.019	64	66 +	56	7.25B	.40
970	----	----	----	----	0.55A		.50-	25	.022	----	11	UNCH	5.00B	.55A
975	0.50		.60B	*.40	0.55		.55-	30	.025	89	88 +	79	8.50B	.40
980	1.25		1.25	*.65	0.65		.60-	35	.029	22	24 +	21	9.25B	.65
985	0.50		.50	*.50	0.50		.65-	45	.034	1	40 +	1	10.25B	.50
990	0.75		1.30B	*.55	0.60		.75-	50	.040	8	86 +	7	11.00B	.55
995	0.85		1.55B	*.70	0.80		.85-	60	.047	7	30 +	2	12.25B	.70
1000	1.00		1.85B	*1.00	1.00A		1.00-	70	.056	6	66 +	5	13.25B	1.00
1005	1.00		2.20B	*1.00	1.00		1.15-	85	.067	1	3 +	1	6.25B	1.00
1010	----	----	2.65B	*1.35A	1.35A		1.30-	105	.080	----	20	UNCH	16.00B	1.35A
1015	1.80		3.15B	*1.65A	1.65A		1.55-	120	.095	1	22 +	1	17.50B	1.65A
1020	4.00		4.25	*1.65	1.65		1.85-	140	.113	13	64 +	12	19.25B	1.65
1025	2.75		4.55B	*2.75	2.75A		2.20-	170	.136	9	98	UNCH	21.00B	2.75
1030	3.00		5.50B	*3.00	3.25A		2.65-	195	.161	2	33 +	1	23.25B	3.00
1035	4.10		6.75B	*3.95A	3.95A		3.25-	225	.192	10	21 +	10	25.50B	3.95A
1040	8.00		8.00	*4.00	4.00		4.05-	245	.226	16	117 +	6	28.00B	4.00
1045	5.50		9.50B	*5.50	5.75A		5.00-	275	.267	2	55	UNCH	30.50B	5.50
1050	8.00		11.25B	6.50	6.50		6.25-	275	.310	12	62 +	12	33.50B	6.50A
1055	8.50		13.25B	*8.00A	8.00A		7.50-	325	.361	1	21 +	1	36.50B	8.00A
1060	----	----	15.75B	9.50A	9.50A		9.25-	325	.415	----	28	UNCH	40.00B	8.25A
1065	12.50		18.25B	*11.00	11.00		11.25-	1175	.475	8	8 +	8	24.50B	11.00
1070	----	----	21.25B	14.00A	14.00A		13.50-	375	.537	----	5	UNCH	43.25B	10.50A
1075	----	----	22.00B	16.75A	16.75A		16.25-	350	.603	----	1	UNCH	47.00B	11.75A
1080	----	----	----	----	22.75N		19.25-	350	.670	----	22	UNCH	51.00B	13.25A
1085	----	----	----	----	26.25N		22.75-	350	.733	----	1	UNCH	55.00B	15.00A
1090	----	----	----	----	29.75N		26.50-	325	.793	----	4	UNCH	59.25B	17.00A
1095	----	----	----	----	33.75N		30.50-	325	.846	----	1	UNCH	63.25B	19.00A
TOTAL										491	1462 +	428		

E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EMINI	S&P	PUT	(FUTURES SETT. .00)											
NOV09	NOV09	EMINI S&P PUT												
500	----	----	----	----	----		CAB	----	----	----	2200	UNCH	.15	.10
550	----	----	----	----	----		CAB	----	.000	----	204	UNCH	1.35	.80A
600	----	----	----	----	----		CAB	----	.000	----	25	UNCH	1.30	.15
610	----	----	----	----	----		CAB	----	.000	----	111	UNCH	2.40	1.35A
625	----	----	----	----	----		CAB	----	.000	----	330	UNCH	1.40	.05
650	----	----	----	----	----		CAB	----	.000	----	130	UNCH	3.50B	.05
660	----	----	----	----	----		CAB	----	.000	----	114	UNCH	3.00	.15
670	----	----	----	----	----		CAB	----	.000	----	40	UNCH	.75	.05
675	----	----	----	----	----		CAB	----	.000	----	296	UNCH	4.25B	.05
680	----	----	----	----	----		CAB	----	.000	----	114	UNCH	2.50B	.10
690	----	----	----	----	----		CAB	----	.000	----	100	UNCH	5.25B	.10A
700	----	----	----	----	----		CAB	----	.000	----	628	UNCH	5.75	.10
710	----	----	----	----	----		CAB	----	.000	----	142	UNCH	6.50B	.10A
720	----	----	----	----	----		CAB	----	.000	----	86	UNCH	7.25B	.10
725	----	----	----	----	----		CAB	----	.000	----	1026	UNCH	4.00B	.10
730	----	----	----	----	----		CAB	----	.000	----	238	UNCH	8.00B	.10A
740	----	----	----	----	----		CAB	----	.000	----	159	UNCH	8.75	.10
750	----	----	----	----	----		CAB	----	.000	----	911	UNCH	8.75B	.10
760	----	----	----	----	----		CAB	----	.000	----	592	UNCH	11.75B	.15
770	0.10		.10	.10	----		CAB							

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PG48	BULLETIN #215@	E-MINI S&P 500 PUT OPTIONS										Fri, Nov 06, 2009		PG48
905	0.60	.70B	*.50	----	.45-	20	.013	----	111	765 -	10	29.25B	.50	
910	0.60	.80B	*.45	----	.50-	20	.015	----	29	927 -	17	31.25B	.45	
915	-----	.90B	*.65A	----	.50-	30	.017	----	1	730	UNCH	32.25B	.65A	
920	1.00	1.00	*.65	----	.55-	35	.018	----	553	8480 +	95	34.25B	.65	
925	1.00	1.10B	*.60	----	.65-	30	.020	----	122	6392 -	4	35.25B	.60	
930	1.00	1.20B	*.70	----	.70-	35	.023	----	140	2295 +	6	36.75B	.70	
935	1.05	1.30B	*.80A	----	.75-	45	.025	----	2	2667	UNCH	38.50B	.80A	
940	1.15	1.50	*.85	----	.85-	45	.028	----	77	4403 +	16	54.50B	.85	
945	1.50	1.55B	*.90	----	.90-	55	.031	----	42	2361 +	15	42.00B	.90	
950	1.35	1.75B	*1.00	----	1.00-	60	.035	----	960	9503 -	275	51.25B	1.00	
955	1.70	1.90B	*1.10	----	1.10-	65	.039	----	190	2958 +	61	45.75B	1.10	
960	2.00	2.15B	*1.20	----	1.25-	70	.044	----	416	2283 +	28	47.75B	1.20	
965	1.60	2.40B	*1.35	----	1.35-	80	.049	----	104	2660 -	59	57.75B	1.35	
970	2.00	2.80	*1.45	----	1.50-	90	.054	----	343	4632 +	91	53.25B	1.45	
975	2.50	3.00B	*1.70	----	1.70-	95	.061	----	318	7787 +	159	67.25B	1.70	
980	3.30	3.35	*1.85	----	1.85-	110	.068	----	290	5444 +	91	56.25B	1.85	
985	2.50	4.00	*2.00	----	2.10-	120	.076	----	105	4193 -	24	58.50B	2.00	
990	3.50	4.25	*2.35	----	2.35-	130	.086	----	1342	2679 -	337	62.25B	2.35	
995	4.90	4.90	*2.65A	----	2.60-	145	.096	----	191	2564 -	67	64.75B	2.65A	
1000	4.30	5.75	*2.80	----	2.95-	160	.108	----	2823	13975 -	194	66.00B	2.80	
1005	5.75	6.00	*3.40A	----	3.35-	175	.122	----	1599	3912 +	134	68.75B	3.40A	
1010	5.00	7.00	*3.80	----	3.85-	185	.137	----	1590	5710 +	442	61.25B	3.80	
1015	7.75	7.75	4.40A	----	4.40-	200	.154	----	632	2674 +	218	64.00B	4.25	
1020	6.50	8.75	4.95	----	5.00-	210	.173	----	652	4623 +	228	77.00B	4.75A	
1025	7.75	10.00	5.50	----	5.70-	230	.195	----	1148	4144 +	427	69.25B	5.25A	
1030	9.00	10.75	6.50	----	6.50-	250	.219	----	1825	4867 +	135	72.00B	5.75	
1035	9.25	12.25B	7.25	----	7.50-	260	.246	----	1876	3576 -	59	75.25B	6.50A	
1040	11.00	14.00	8.50	----	8.60-	280	.277	----	2974	5556 -	56	89.75B	7.25A	
1045	12.00	15.50	9.75A	----	9.80-	300	.310	----	1036	2815 -	46	55.50B	7.75	
1050	13.00	17.50	10.75	----	11.10-	330	.347	----	1555	8973 -	83	84.50B	8.50	
1055	15.75	19.25	12.50	----	12.80-	330	.388	----	1003	4093 +	250	60.75B	9.75A	
1060	16.50	21.50B	13.75	----	14.60-	340	.431	----	1961	6141 +	816	63.75B	10.50	
1065	20.00	24.00B	16.00A	----	16.60-	350	.477	----	997	3353 +	401	67.00B	11.75A	
1070	22.50	27.00B	18.00	----	18.90-	350	.526	----	869	2880 +	51	91.75B	13.00A	
1075	27.50	29.50B	20.75	----	21.40-	350	.575	----	151	1946 -	4	74.00B	14.50A	
1080	31.50	32.25B	23.00A	----	24.20-	360	.626	----	91	2022 +	38	77.50B	16.00	
1085	-----	35.75B	26.00A	----	27.20-	360	.675	----	1346	1346	UNCH	63.00B	17.75	
1090	38.00	39.50B	29.00A	----	30.50-	360	.723	----	12	1515 -	10	85.25B	19.50	
1095	33.50	43.50B	32.50A	----	34.10-	350	.768	----	10	927 +	10	89.25B	21.50	
1100	46.00	47.00B	36.00	----	37.90-	350	.810	----	13	1921 -	4	76.00B	23.75A	
1105	43.00	50.50B	40.00A	----	41.90-	350	.846	----	2	320 +	2	95.75B	26.50A	
1110	-----	55.00B	44.00A	----	46.20-	340	.878	----	3	266 -	3	100.00B	29.00	
1115	-----	-----	-----	----	50.60-	330	.905	----	-----	162	UNCH	82.75B	31.75A	
1120	-----	-----	-----	----	55.10-	330	.926	----	-----	130	UNCH	87.25B	34.75A	
1125	-----	-----	-----	----	59.70-	330	.944	----	-----	41	UNCH	113.00B	38.00A	
1135	-----	-----	-----	----	69.30-	320	.968	----	-----	10	UNCH	101.25B	45.75A	
TOTAL	-----	-----	-----	----	-----	-----	-----	-----	29228	217229 +	2153	-----	-----	
DEC09	EMINI S&P PUT	(FUTURES SETT.	1066.20 +	300)	CAB	-----	-----	-----	-----	164	UNCH	4.50	.50	
300	-----	-----	-----	----	CAB	-----	-----	-----	-----	62	UNCH	7.25B	.55	
325	-----	-----	-----	----	CAB	-----	.000	-----	-----	139	UNCH	9.50	.40	
350	-----	-----	-----	----	CAB	-----	.000	-----	-----	94	UNCH	12.25B	.45	
375	-----	-----	-----	----	CAB	-----	.000	-----	-----	670	UNCH	16.25B	.20	
400	-----	-----	-----	----	CAB	-----	.000	-----	-----	413	UNCH	19.50B	.40	
425	-----	-----	-----	----	CAB	-----	.000	-----	-----	410	UNCH	23.50B	.20	
450	-----	-----	-----	----	CAB	-----	.000	-----	-----	83	UNCH	28.25B	.55	
475	-----	-----	-----	----	CAB	-----	.000	-----	-----	1410	UNCH	33.75B	.15	
500	-----	-----	-----	----		.05	UNCH	.000	-----	64	UNCH	12.50B	.80	
510	-----	-----	-----	----		.05	UNCH	.000	-----	87	UNCH	13.75B	.95A	
520	-----	-----	-----	----		.05	UNCH	.000	-----	204	UNCH	40.00B	.20	
525	-----	-----	-----	----		.05	UNCH	.000	-----	4	UNCH	8.00	1.05A	
530	-----	-----	-----	----		.05	UNCH	.000	-----	7	UNCH	5.25B	1.05A	
540	-----	-----	-----	----		.05	UNCH	.000	-----	523	UNCH	48.50	.20	
550	-----	-----	-----	----		.05	UNCH	.000	-----	86	UNCH	50.25B	.30A	
560	-----	-----	-----	----		.05-	5	.000	-----	86	UNCH	19.00B	1.25A	
570	-----	-----	-----	----		.05-	5	.000	-----	90	UNCH	55.25B	.25A	
575	-----	-----	-----	----		.10	UNCH	.000	-----	700	UNCH	20.50B	.45A	
580	-----	-----	-----	----		.10	UNCH	.000	-----	118	UNCH	46.50B	.40	
590	-----	-----	-----	----		.10-	5	.001	-----	9727	UNCH	65.00	.05	
600	-----	-----	-----	----		.10-	5	.001	-----	135	UNCH	67.75B	.70A	
610	-----	-----	-----	----		.15	UNCH	.001	-----	246	UNCH	71.75B	.40A	
620	-----	-----	-----	----		.15	UNCH	.001	-----	611	UNCH	73.75B	.35	
625	-----	-----	-----	----		.15-	5	.001	-----	285	UNCH	76.00B	.30A	
630	-----	-----	-----	----		.15-	5	.002	-----	272	UNCH	80.25B	.35	
640	-----	-----	-----	----		.20	UNCH	.002	-----	535	UNCH	84.75B	.30	
650	-----	-----	-----	----		.20-	5	.002	-----	148	UNCH	38.75B	.25	
660	-----	-----	-----	----		.20-	5	.003	-----	200	UNCH	90.25B	.40A	
670	-----	-----	-----	----		.25	5	.003	-----	349	UNCH	96.50B	.40A	
675	-----	-----	-----	----		.25-	5	.003	-----	116	UNCH	24.75B	.35A	
680	-----	-----	-----	----		.25-	5	.004	-----	410	UNCH	24.00B	.35A	
690	-----	-----	-----	----		.30-	5	.004	-----	55	3403 +	51	109.25B	.25
700	0.30	.30	*.25	----		.30-	10	.005	-----	800	UNCH	114.75B	.35	
710	-----	-----	-----	----		.35-	10	.006	-----	346	UNCH	55.75B	.45A	
720	-----	-----	-----	----		.35-	10	.006	-----	1232	UNCH	123.25B	.45A	
725	-----	-----	-----	----		.40-	10	.006	-----	461	UNCH	93.75	.50A	
730	-----	-----	-----	----		.45-	10	.007	-----	458	UNCH	132.25B	.50A	
740	-----	*.50A	-----	----		.45-	15	.008	-----	57	4609 +	2	138.50B	.45
750	0.55	.55	*.45	----		.55-	15	.009	-----	265	UNCH	144.00B	.65A	
760	-----	1.05A	-----	----		.60-	20	.011	-----	753	UNCH	105.50B	.75A	
770	-----	.75A	-----	----		.65-	20	.012	-----	11	1313 -	5	47.50B	.65
775	0.65	.70	*.65	----		.65-	25	.012	-----	168	UNCH	38.75B	.80A	
780	-----	.80A	-----	----		.70-	25	.013	-----	115	UNCH	17.75B	.80A	
785	-----	*.80A	-----	----		.75-	25	.014	-----	820	UNCH	162.00B	.85A	
790	-----	*.85A	-----	----		.80-	25	.015						

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FINAL

PG48	BULLETIN #215@	E-MINI S&P 500 PUT OPTIONS								Fri, Nov 06, 2009				PG48
995	14.75	15.00B	11.50A	----	11.40-	200	.202	----	27	1054 +	1	71.00B	9.00A	
1000	14.50	16.25	12.25	----	12.30-	200	.216	----	2064	24538 +	352	317.00	9.50	
1005	16.75	17.25B	13.25A	----	13.20-	210	.231	----	105	1164 +	16	75.75B	10.25A	
1010	18.50	18.50	14.25A	----	14.20-	220	.246	----	152	4044 +	59	157.25B	11.00A	
1015	18.75	19.75B	15.25A	----	15.20-	230	.263	----	225	977 +	93	81.50B	11.50A	
1020	18.75	21.00B	16.25	----	16.40-	230	.280	----	441	5927 +	17	84.00B	12.50A	
1025	21.75	22.75	17.50	----	17.60-	240	.298	----	1421	6584 +	537	98.50B	13.25A	
1030	20.25	24.00B	18.50A	----	18.90-	250	.317	----	319	4095 +	19	98.50B	14.25A	
1035	25.75	25.75	20.00A	----	20.30-	250	.338	----	17	2307	UNCH	83.00B	15.00A	
1040	23.00	27.50B	21.50	----	21.80-	260	.359	----	244	2001 +	214	85.75B	16.00	
1045	27.75	29.25B	23.00A	----	23.40-	270	.381	----	113	1344 +	51	63.75B	17.25A	
1050	26.00	31.50	24.25	----	25.10-	270	.404	----	360	4942 +	74	108.00	18.25A	
1055	32.25	33.25B	26.25A	----	26.80-	280	.427	----	241	1742 +	90	69.50B	19.50A	
1060	31.25	35.50B	28.00A	----	28.60-	290	.452	----	509	2673 -	54	196.00B	21.00A	
1065	30.00	37.75B	30.00	----	30.70-	300	.477	----	87	1932 +	33	97.75B	22.25A	
1070	36.50	40.25B	32.25A	----	33.00-	300	.503	----	177	1483 +	97	104.75B	23.50	
1075	41.25	43.00B	34.50A	----	35.30-	320	.530	----	104	1204 -	21	209.50B	25.50A	
1080	37.00	45.50B	37.00	----	37.80-	320	.557	----	71	1298 +	42	84.75B	27.25A	
1085	----	48.50B	39.75A	----	40.40-	320	.585	----	292	UNCH	72.00B	29.00A		
1090	43.00	51.50B	42.50A	----	43.10-	330	.612	----	15	285	UNCH	199.00	31.00	
1095	50.50	53.75B	45.25A	----	46.00-	330	.640	----	15	136 +	4	79.25B	33.00A	
1100	57.50	57.50	48.25A	----	49.00-	330	.668	----	54	416 +	23	395.00	35.00	
1105	----	60.75B	51.25A	----	52.20-	340	.695	----	73	UNCH	87.00B	37.25A		
1110	----	64.25B	54.75A	----	55.60-	330	.722	----	120	UNCH	120.75B	39.75A		
1115	----	67.50B	58.00A	----	59.10-	340	.747	----	16	UNCH	108.75B	42.50A		
1120	----	71.25B	61.75A	----	62.70-	350	.772	----	31	UNCH	99.00B	45.25A		
1125	----	75.25B	65.25A	----	66.50-	340	.795	----	11	UNCH	220.00	48.00A		
1130	----	----	----	----	70.40-	340	.816	----	5	UNCH	100.75B	51.00A		
1150	----	----	----	----	87.10-	340	.888	----	1	UNCH	246.00	68.25A		
TOTAL									13220	211885 +	4265			
JAN10	EMINI S&P PUT	(FUTURES SETT. .00)												
500	----	----	----	----	CAB	----	.000	----	16	UNCH	1.25	.35		
525	----	----	----	----	.05-	5	.001	----	48	UNCH	1.25B	.65A		
550	----	----	----	----	.10-	10	.001	----	47	UNCH	1.60B	.80A		
575	----	----	----	----	.20-	5	.002	----	35	UNCH	2.20B	.80A		
600	----	----	----	----	.30-	5	.003	----	121	UNCH	2.85B	.40A		
610	----	----	----	----	.35-	5	.004	----	2	UNCH	1.60B	.45A		
620	----	----	----	----	.35-	10	.004	----	10	UNCH	3.45	.60A		
625	----	----	----	----	.40-	10	.005	----	110	UNCH	1.85B	.50A		
630	----	----	----	----	.40-	10	.005	----	2	UNCH	1.95B	.65A		
640	----	----	----	----	.45-	15	.006	----	563	UNCH	4.15	.55A		
650	----	----	----	----	.50-	15	.006	----	173	UNCH	4.60B	.75		
660	----	----	----	----	.55-	15	.007	----	14	UNCH	2.55B	.85A		
670	----	----	----	----	.65-	15	.008	----	12	UNCH	2.85B	.95A		
675	----	----	----	----	.65-	20	.009	----	22	UNCH	5.75B	.95A		
680	----	----	----	----	.70-	20	.009	----	22	UNCH	6.00B	.80A		
690	----	----	----	----	.80-	20	.010	----	10	UNCH	3.50B	.90A		
700	----	1.50A	----	----	.90-	20	.012	----	121	UNCH	7.50	.95A		
710	----	1.65A	----	----	1.00-	20	.013	----	141	UNCH	4.20B	1.05A		
720	----	1.30A	----	----	1.10-	25	.015	----	46	UNCH	4.65B	1.05A		
725	----	1.30A	----	----	1.20-	20	.016	----	457	UNCH	5.00	1.10A		
730	----	1.45A	----	----	1.25-	25	.017	----	230	UNCH	5.25	1.15A		
740	----	1.70B	1.60A	----	1.40-	25	.019	----	18	UNCH	10.00B	1.25A		
750	1.75	1.75	1.50	----	1.55-	30	.021	----	17	365 +	9	11.00	1.35A	
760	----	2.10B	1.85A	----	1.70-	35	.023	----	128	UNCH	12.00B	1.55A		
770	----	2.35B	2.05A	----	1.90-	40	.026	----	248	UNCH	7.25B	1.60A		
775	2.00	2.50B	2.00	----	2.00-	40	.027	----	1	160 -	1	7.50B	1.70A	
780	----	2.65B	*2.30A	----	2.10-	45	.029	----	157	UNCH	4.85B	2.30A		
790	----	3.00B	2.55A	----	2.35-	50	.032	----	258	UNCH	8.75B	1.95A		
800	3.00	3.35B	2.70A	----	2.60-	55	.036	----	1	635 -	1	11.00	2.10	
810	----	3.75B	3.05A	----	2.90-	60	.040	----	293	UNCH	10.75B	2.40A		
820	----	4.20B	3.35A	----	3.25-	60	.044	----	310	UNCH	11.25B	2.65A		
825	3.50	4.45B	3.45	----	3.40-	65	.046	----	220	256 +	219	11.75B	2.75A	
830	3.70	4.55B	3.70	----	3.60-	65	.049	----	168	349 +	12	12.50B	2.90A	
840	4.10	5.00B	4.10	----	4.00-	70	.054	----	50	239 +	50	13.50B	3.20A	
850	4.75	5.75B	4.60	----	4.45-	75	.060	----	2	370 -	2	25.00B	3.50A	
860	5.25	6.25B	5.25	----	4.95-	85	.067	----	168	233 +	100	16.25B	3.90A	
870	----	7.00B	5.75A	----	5.50-	90	.074	----	144	UNCH	17.75B	4.30A		
875	----	7.25B	6.00A	----	5.80-	90	.078	----	507	UNCH	18.50B	4.55A		
880	----	7.75B	6.25A	----	6.10-	90	.082	----	115	UNCH	19.25B	4.70A		
890	----	8.50B	7.00A	----	6.90-	90	.091	----	283	UNCH	14.75B	5.25		
900	9.50	9.50	7.75	----	7.70-	100	.101	----	5	1039	UNCH	36.25B	5.75	
910	9.00	10.50B	8.75A	----	8.50-	110	.112	----	1	722	UNCH	25.00B	6.50	
920	9.75	11.75B	9.75	----	9.50-	110	.124	----	1	638	UNCH	27.25B	7.00A	
925	10.25	12.25B	10.25	----	10.00-	120	.131	----	1	464 +	1	43.75B	7.50A	
930	----	13.00B	10.75A	----	10.60-	120	.137	----	448	UNCH	37.75B	8.00		
935	----	13.75B	*11.25A	----	11.20-	120	.145	----	52	UNCH	22.00B	11.25A		
940	12.50	14.50B	12.00A	----	11.80-	130	.152	----	2	690 +	2	48.50B	8.75A	
945	15.25	15.25	*12.50A	----	12.40-	140	.160	----	1	176 +	1	24.25B	12.50A	
950	16.00	16.00	13.00	----	13.00-	150	.168	----	19	760 -	1	52.25B	9.75A	
955	----	16.75B	*14.00A	----	13.70-	160	.177	----	177	UNCH	26.75B	14.00A		
960	15.00	17.50B	14.50	----	14.40-	170	.186	----	72	675 +	36	38.00B	10.75A	
965	16.00	18.50B	*15.00A	----	15.20-	170	.195	----	10	184 +	9	29.50B	15.00A	
970	16.25	19.50B	16.00A	----	16.00-	180	.205	----	2	498 +	2	41.25B	12.00A	
975	17.75	20.50B	17.00A	----	16.80-	200	.216	----	56	681 +	56	43.00B	12.50A	
980	17.75	21.50B	17.75	----	17.70-	210	.226	----	103	450 -	100	64.25B	13.25A	
985	----	22.75B	18.75A	----	18.70-	210	.238	----	619	UNCH	35.25B	15.25		
990	20.75	24.00B	19.75A	----	19.70-	220	.249	----	22	1400 +	1	48.50B	14.75A	
995	----	25.00B	*20.75A	----	20.80-	220	.262	----	349	UNCH	38.50B	20.75A		
1000	24.00	26.50B	21.75A	----	22.00-	220	.275	----	46	1262 +	4	73.50B	16.50A	
1005	----	27.75B	23.00A	----	23.20-	220	.288	----	408	UNCH	42.25B	17.25A		
1010	30.00	30.00	24.25A	----	24.40-	230	.302	----	3	767 +	1	78.25B	18.25A	
1015	----	30.75B	25.50A	----										

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PG48	BULLETIN #215@	E-MINI S&P 500 PUT OPTIONS										Fri, Nov 06, 2009		PG48
830	----	8.50B	*7.25A	----	7.00-	90	.074	----	----	130	UNCH	13.25B	7.25A	
840	----	9.25B	*8.00A	----	7.70-	90	.081	----	----	40	UNCH	14.25B	8.00A	
850	----	10.00B	8.75A	----	8.40-	100	.088	----	----	182	UNCH	15.50B	6.50A	
860	----	11.00B	9.50A	----	9.30-	100	.096	----	----	221	UNCH	16.75B	9.50	
870	----	12.00B	*10.50A	----	10.20-	100	.105	----	----	45	UNCH	18.25B	10.50A	
875	10.75	12.50B	10.75	----	10.60-	110	.109	----	1	41 +	1	19.00B	8.50A	
880	----	13.25B	11.25A	----	11.10-	110	.114	----	----	150	UNCH	19.75B	8.25A	
890	----	14.25B	12.25A	----	12.20-	110	.125	----	----	40	UNCH	21.50B	9.25A	
900	----	15.50B	13.50A	----	13.30-	120	.136	----	----	76	UNCH	23.25B	10.00	
910	----	17.00B	14.75A	----	14.50-	130	.148	----	----	20	UNCH	25.00B	14.75	
915	----	17.75B	15.25A	----	15.10-	130	.154	----	----	106	UNCH	26.00B	11.25A	
920	----	18.50B	*16.00A	----	15.80-	130	.161	----	----	7	UNCH	27.00B	16.00A	
925	----	19.25B	16.75A	----	16.50-	130	.168	----	----	156	UNCH	28.25B	12.75A	
930	----	20.00B	*17.25A	----	17.20-	140	.175	----	----	20	UNCH	29.25B	17.25A	
935	----	21.00B	*18.00A	----	18.00-	140	.182	----	----	20	UNCH	30.50B	18.00A	
940	19.00	21.75B	*19.00	----	18.80-	140	.190	----	5	45	UNCH	31.50B	19.00	
945	----	22.75B	*19.75A	----	19.70-	140	.198	----	----	20	UNCH	32.75B	19.75A	
950	----	23.75B	20.75A	----	20.60-	140	.206	----	----	51	UNCH	34.00B	15.50A	
960	----	26.00B	*22.50A	----	22.40-	150	.223	----	----	70	UNCH	36.75B	22.50A	
965	----	27.00B	*23.50A	----	23.40-	150	.232	----	----	50	UNCH	38.25B	23.50A	
970	----	28.25B	*24.50A	----	24.50-	150	.242	----	----	76	UNCH	40.00B	24.50A	
975	----	29.50B	*25.50A	----	25.60-	150	.251	----	----	159	UNCH	41.25B	25.50A	
980	----	30.75B	*26.50A	----	26.70-	160	.262	----	----	35	UNCH	42.75B	26.50A	
985	32.00	#32.00	*27.75A	----	27.90+	NEW	.272	----	1	1 +	1	32.00	27.75A	
990	----	33.25B	28.75A	----	29.10-	170	.283	----	----	45	UNCH	46.25B	22.00A	
995	----	34.75B	*30.00A	----	30.40-	170	.294	----	----	40	UNCH	48.25B	30.00A	
1000	----	36.25B	31.25A	----	31.70-	180	.305	----	----	96	UNCH	49.75B	24.00A	
1005	----	37.75B	32.75A	----	33.00-	190	.317	----	----	41	UNCH	51.75B	25.00A	
1010	----	39.25B	*34.25A	----	34.40-	200	.329	----	----	20	UNCH	53.50B	34.25A	
1015	----	41.00B	35.50A	----	35.90-	210	.341	----	----	20	UNCH	55.50B	27.25A	
1020	----	42.75B	37.00A	----	37.50-	210	.354	----	----	20	UNCH	57.50B	28.50A	
1025	----	44.50B	38.75A	----	39.10-	210	.367	----	----	312	UNCH	60.00B	29.75A	
1030	42.50	46.25B	40.25A	----	40.70-	230	.380	----	100	121 +	100	62.25B	31.25A	
1035	----	48.25B	42.00A	----	42.40-	240	.394	----	----	100	UNCH	64.25B	32.50A	
1040	48.75	50.00B	*43.75A	----	44.20-	240	.408	----	4	26 +	2	66.50B	43.75A	
1045	----	52.25B	45.50A	----	46.00-	260	.422	----	----	117	UNCH	69.75	38.50A	
1050	53.00	54.25B	47.50A	----	47.90-	270	.437	----	1	128	UNCH	71.75B	37.00A	
1055	55.00	56.50B	*49.50A	----	49.90-	270	.452	----	2	113 +	2	74.00B	49.50A	
1060	----	58.75B	51.50A	----	52.00-	270	.467	----	----	20	UNCH	77.00B	40.25A	
1065	----	61.00B	*53.50A	----	54.20-	270	.483	----	----	77	UNCH	79.25B	53.50A	
1070	----	63.50B	55.75A	----	56.40-	280	.499	----	----	20	UNCH	81.75B	47.50A	
1075	----	65.50B	58.50A	----	58.80-	270	.515	----	----	49	UNCH	84.50B	49.50A	
1080	----	68.25B	60.75A	----	61.20-	260	.531	----	----	24	UNCH	87.50B	48.25A	
1085	----	70.75B	63.25A	----	63.60-	270	.547	----	----	7	UNCH	90.75B	49.50A	
1090	----	73.50B	65.75A	----	66.10-	280	.563	----	----	1	UNCH	93.75B	51.75A	
1095	72.00	76.25B	*68.50A	----	68.80-	270	.580	----	4	54 +	4	97.00B	68.50A	
1100	----	79.25B	71.75A	----	71.50-	280	.597	----	----	32	UNCH	100.50B	57.00A	
TOTAL										221		4719 +	210	
MAR10	EMINI S&P PUT	(FUTURES SETT.	1061.30 +	300)										
375	----	----	----	----	.10	UNCH	.000	----	----	621	UNCH	5.75	1.15A	
400	----	----	----	----	.15	UNCH	.000	----	----	415	UNCH	3.05	.20	
425	----	----	----	----	.20	UNCH	.001	----	----	524	UNCH	11.25B	.70A	
450	----	----	----	----	.25-	5	.001	----	----	702	UNCH	11.50B	.55	
475	----	----	----	----	.35-	5	.002	----	----	209	UNCH	7.50	.35	
500	----	----	----	----	.45-	5	.003	----	----	498	UNCH	25.25B	.35	
525	----	----	----	----	.55-	10	.005	----	----	194	UNCH	21.00B	.55A	
550	----	----	----	----	.70-	10	.007	----	----	370	UNCH	29.75B	.95A	
575	----	----	----	----	.95-	15	.009	----	----	242	UNCH	29.75B	1.00A	
600	----	1.35A	1.20-	----	1.20-	20	.012	----	----	270	UNCH	49.00B	1.10	
610	----	1.50A	1.35-	----	1.35-	20	.013	----	----	368	UNCH	7.75B	1.30A	
620	----	1.65A	1.50-	----	1.50-	20	.015	----	----	382	UNCH	39.25B	1.45A	
625	----	1.75A	1.55-	----	1.55-	25	.016	----	----	547	UNCH	19.00B	1.50A	
630	----	1.80A	1.65-	----	1.65-	25	.016	----	----	233	UNCH	21.75B	1.55A	
640	2.05	2.05	2.00A	----	1.80-	30	.018	----	138	138 +	123	9.75B	1.70A	
650	2.00	2.00	2.00	----	2.00-	30	.020	----	1	281 +	1	54.25B	1.70A	
660	2.55	2.55	2.40A	----	2.20-	35	.022	----	132	365 +	132	24.75B	1.90A	
670	2.80	2.80	2.60A	----	2.45-	35	.024	----	121	147 +	21	26.75B	2.05A	
675	----	----	2.70A	----	2.55-	40	.025	----	----	276	UNCH	50.50B	2.00	
680	----	----	2.85A	----	2.70-	40	.027	----	----	304	UNCH	75.25B	2.25A	
690	----	3.45B	3.10A	----	2.95-	45	.029	----	----	165	UNCH	79.00B	2.45A	
700	----	3.80B	3.40A	----	3.25-	45	.032	----	----	719	UNCH	58.00B	2.50	
710	----	4.20B	3.70A	----	3.55-	50	.035	----	----	415	UNCH	87.00B	2.90A	
720	----	4.60B	4.05A	----	3.90-	50	.038	----	----	111	UNCH	91.00B	3.15A	
725	----	4.80B	4.20A	----	4.10-	50	.040	----	----	207	UNCH	38.25B	3.25A	
730	4.45	5.00B	4.35A	----	4.30-	50	.041	----	154	399 +	154	95.25B	3.40A	
740	----	5.50B	4.75A	----	4.70-	50	.045	----	----	80	UNCH	42.25B	3.70A	
750	5.75	6.00B	5.25	----	5.10-	60	.049	----	3	7142 +	1	76.25B	4.00A	
760	5.75	6.50B	5.75	----	5.60-	60	.053	----	271	613 +	220	47.50B	4.40A	
770	----	7.00B	6.25A	----	6.10-	60	.058	----	----	117	UNCH	50.50B	4.75A	
775	----	7.50B	6.50A	----	6.40-	60	.060	----	----	162	UNCH	27.00	4.95A	
780	----	7.75B	6.75A	----	6.70-	60	.063	----	----	374	UNCH	54.00B	5.25A	
790	----	8.50B	7.50A	----	7.20-	80	.068	----	----	895	UNCH	61.75B	5.75A	
800	9.25	9.25	8.00A	----	7.90-	80	.074	----	1	1119	UNCH	101.50B	6.25	
810	----	10.00B	8.75A	----	8.60-	80	.080	----	----	171	UNCH	116.00	6.75A	
820	----	10.75B	9.50A	----	9.30-	90	.086	----	----	462	UNCH	110.75B	7.25	
825	----	11.25B	9.75A	----	9.70-	90	.090	----	----	766	UNCH	113.75	7.50A	
830	----	11.75B	10.25A	----	10.10-	100	.093	----	----	1819	UNCH	111.00B	7.75A	
840	11.25	12.75B	11.25	----	11.00-	100	.101	----	50	244 +	50	18.50B	8.50A	
850	----	13.75B	12.25A	----	11.90-	110	.109	----	----	796	UNCH	121.00B	9.25	
860	----	15.00B	13.25A	----	12.90-	120	.117	----	----	537	UNCH	84.25B	10.00A	
870	----	16.25B	14.25A	----	14.00-	120	.126	----	----	413	UNCH	94.00B	10.75A	
875	----	16.75B	14.75A	----	14.60-	120	.131	----	----	1380	UNCH	96.25B	11.25A	
880	15.50	17.50B	15.50	----	15.20-	130	.136	----	1	392	UNCH	103.00B	11.75A	
890	17.75	18.75B	16.75A	----	16.50-	130	.146	----	1	846	UNCH	98.75B	12.75	
900	20.00	20.25B	18.00A	----	17.90-	140	.158	----	4	4006 +	2	107.75B	13.75A	
910	----	22.00B	19.50A	----	19.40-	140	.170	----	----	324	UNCH	61.50B	15.00A	
915	----	22.75B	*20.25A	----	20.10-	150	.176	----	----	25	UNCH	31.75B	20.25A	
920	----	23.75B	21.00A	----	21.00-	150	.182	----	----	463	UNCH	118.50B	16.00A	
925	24.50	24.75B	22.00A	----	21.80-	160	.189	----	1	1379	UNCH	117.75B	16.75A	
930	----	25.75B	22.75A	----	22.60-	170	.196	----	----	660	UNCH	122.50B	17.50A	
935	----	26.75B	23.75A	----	23.50-	170	.203	----	----	181	UNCH	36.50B	18.25A	
940	25.00	27.75B	24.50A	----	24.50-	160	.211	----	1	756	UNCH	128.00	18.75A	
950	28.50	29.75B	26.50A	----	26.40-	180	.226	----	7	1139 +				

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FINAL

PG48	BULLETIN #215@	E-MINI S&P 500 PUT OPTIONS										Fri, Nov 06, 2009		PG48
1110	----	92.00B	84.75A	----	84.10-	300	.606	----	----	63	UNCH	113.00B	68.25A	
1120	----	94.00B	90.75A	----	90.00-	300	.635	----	----	2	UNCH	116.75B	73.25A	
1150	----	----	----	----	109.40-	310	.720	----	----	7	UNCH	153.25B	90.50A	
1200	154.75	156.50B	*147.00A	----	147.80-	310	.842	----	5	4 +	1	180.50B	147.00A	
TOTAL									1372	54495 +	1045			
JUN10	EMINI S&P PUT	(FUTURES SETT.	1057.00 +	300)										
425	----	----	----	----	.60	UNCH	.004	----	----	599	UNCH	5.50B	.80A	
450	----	----	----	----	.85+	5	.005	----	----	306	UNCH	7.25	1.00A	
475	----	----	----	----	1.10	UNCH	.007	----	----	102	UNCH	2.05	1.10	
500	----	----	----	----	1.45-	5	.010	----	----	667	UNCH	11.50	1.25	
550	----	----	----	----	2.40-	10	.017	----	----	96	UNCH	15.25B	2.00	
575	----	----	----	----	3.00-	20	.021	----	----	166	UNCH	17.00	2.55A	
600	4.50	4.50	3.90A	----	3.70-	30	.027	----	2	1624	UNCH	22.75B	3.00	
625	----	5.00B	4.80A	----	4.60-	35	.033	----	----	242	UNCH	16.00	3.85A	
650	----	6.25B	5.75A	----	5.60-	50	.040	----	----	748	UNCH	31.50	4.70A	
675	----	----	7.00A	----	6.90-	50	.047	----	----	185	UNCH	37.00	5.75A	
680	----	----	7.25A	----	7.10-	60	.049	----	----	374	UNCH	31.50	6.00A	
690	----	8.50B	8.00A	----	7.70-	60	.053	----	----	201	UNCH	19.25B	6.25A	
700	----	9.25B	8.50A	----	8.30-	60	.056	----	----	207	UNCH	42.50B	6.75A	
710	----	9.75B	9.25A	----	9.00-	60	.060	----	----	158	UNCH	13.25B	7.50A	
720	----	10.50B	10.00A	----	9.70-	60	.065	----	----	83	UNCH	14.25B	8.25	
725	----	11.00B	10.25A	----	10.00-	70	.067	----	----	148	UNCH	27.00B	8.00	
730	----	11.50B	*10.50A	----	10.40-	70	.069	----	----	6	UNCH	15.25B	10.50A	
740	----	12.25B	*11.50A	----	11.20-	70	.074	----	----	19	UNCH	16.00B	11.50A	
750	----	13.25B	12.25A	----	12.00-	70	.079	----	----	542	UNCH	56.25B	9.75A	
760	----	14.25B	13.25A	----	12.90-	70	.085	----	----	31	UNCH	21.75B	10.50A	
770	----	15.25B	14.00A	----	13.90-	70	.090	----	----	91	UNCH	23.25B	11.25A	
775	----	15.75B	14.50A	----	14.40-	70	.093	----	----	206	UNCH	36.50B	11.50A	
780	----	16.25B	15.00A	----	14.90-	70	.097	----	----	750	UNCH	35.75B	12.00A	
800	17.50	18.50B	17.00A	----	17.00-	80	.110	----	1	838 -	1	73.00B	13.75A	
820	----	21.25B	19.50A	----	19.50-	80	.125	----	----	8	UNCH	31.50B	15.75A	
825	----	22.00B	20.25A	----	20.10-	90	.129	----	----	165	UNCH	82.75B	16.25A	
830	----	22.50B	21.00A	----	20.80-	90	.133	----	----	500	UNCH	33.50B	16.75A	
840	----	24.00B	22.25A	----	22.20-	90	.141	----	----	37	UNCH	47.50B	17.75A	
850	----	25.75B	23.75A	----	23.70-	90	.150	----	----	193	UNCH	69.25B	19.00A	
860	----	27.25B	25.25A	----	25.20-	100	.160	----	----	2	UNCH	97.75B	20.25A	
870	----	29.00B	27.00A	----	26.90-	100	.170	----	----	145	UNCH	42.50B	21.75A	
875	----	30.00B	27.75A	----	27.70-	110	.175	----	----	335	UNCH	43.75B	22.25A	
880	----	31.00B	28.75A	----	28.60-	110	.180	----	----	169	UNCH	45.00B	23.00A	
890	----	33.00B	30.50A	----	30.40-	110	.191	----	----	158	UNCH	41.25B	24.50A	
900	----	35.00B	32.25A	----	32.30-	120	.203	----	----	1229	UNCH	117.75B	26.00	
910	----	37.25B	34.50A	----	34.40-	120	.215	----	----	100	UNCH	46.50B	27.75A	
920	----	39.50B	36.50A	----	36.50-	140	.227	----	----	33	UNCH	128.25B	29.75A	
925	38.75	40.75B	37.75A	----	37.70-	130	.234	----	100	233 +	79	73.50B	30.50A	
930	----	42.00B	38.75A	----	38.80-	140	.240	----	----	5	UNCH	97.25B	31.50A	
940	----	44.50B	41.25A	----	41.20-	150	.254	----	----	196	UNCH	79.25B	33.75A	
950	44.00	47.25B	43.75A	----	43.80-	150	.268	----	2	1088	UNCH	99.00B	35.50A	
970	51.75	53.00B	49.00A	----	49.20-	170	.298	----	1	210	UNCH	91.75B	40.25A	
975	----	54.50B	50.50A	----	50.60-	170	.306	----	----	461	UNCH	104.00B	41.50A	
980	----	56.00B	52.00A	----	52.10-	170	.314	----	----	91	UNCH	77.50B	42.75A	
990	----	59.25B	55.00A	----	55.10-	190	.331	----	----	54	UNCH	105.75B	45.50A	
1000	59.00	62.75B	58.00A	----	58.40-	190	.348	----	1	218	UNCH	110.50B	48.00	
1020	----	70.00B	65.25A	----	65.40-	200	.384	----	----	30	UNCH	87.25B	54.00A	
1025	----	72.00B	67.00A	----	67.20-	200	.393	----	----	132	UNCH	117.50B	55.75A	
1030	----	74.00B	69.00A	----	69.10-	200	.402	----	----	181	UNCH	99.75B	57.25A	
1040	----	78.25B	72.75A	----	73.00-	210	.422	----	----	102	UNCH	104.75B	60.50A	
1050	----	82.50B	76.75A	----	77.10-	210	.441	----	----	950	UNCH	110.00B	64.25A	
1060	----	87.00B	81.00A	----	81.50-	200	.462	----	----	72	UNCH	115.25B	68.00A	
1070	----	92.00B	85.50A	----	85.90-	210	.482	----	----	92	UNCH	109.50B	71.75A	
1075	----	94.25B	87.75A	----	88.20-	210	.493	----	----	1	UNCH	112.00B	75.25A	
1090	----	102.00B	*95.25A	----	95.40-	220	.525	----	----	100	UNCH	116.75B	95.25A	
1100	----	107.50B	100.50A	----	100.50-	220	.546	----	----	45	UNCH	168.25B	85.00A	
TOTAL									107	15724 +	78			
SEP10	EMINI S&P PUT	(FUTURES SETT.	1054.00 +	300)										
500	3.35	3.35	3.15A	----	3.05-	25	.017	----	163	1066 +	163	5.25	2.65A	
525	----	----	3.95A	----	3.80-	35	.021	----	----	808	UNCH	6.50	3.40A	
550	----	5.25B	4.90A	----	4.75-	35	.026	----	----	170	UNCH	7.75	4.00A	
575	----	----	6.00A	----	5.80-	40	.032	----	----	499	UNCH	8.25	4.85A	
600	----	----	7.25A	----	7.00-	50	.039	----	----	276	UNCH	11.50	5.75A	
625	----	----	8.75A	----	8.40-	60	.047	----	----	74	UNCH	11.50B	7.00A	
650	----	----	10.50A	----	10.10-	60	.056	----	----	26	UNCH	15.75B	8.25A	
700	----	15.00B	14.50A	----	14.10-	70	.078	----	----	53	UNCH	21.75	11.50	
725	----	17.75B	16.75A	----	16.40-	70	.091	----	----	95	UNCH	25.00B	13.50A	
750	----	20.75B	19.75A	----	19.60-	80	.106	----	----	126	UNCH	29.00B	16.00A	
775	22.75	24.00B	22.75A	----	22.60-	80	.122	----	1	80 +	1	29.25B	18.25	
800	26.00	27.75B	26.00A	----	26.10-	90	.141	----	1	192	UNCH	38.00B	21.25A	
810	----	29.50B	28.00A	----	27.70-	90	.149	----	----	111	UNCH	36.75	22.75A	
820	----	31.25B	29.50A	----	29.30-	100	.157	----	----	180	UNCH	37.50B	24.00A	
825	29.75	32.00B	29.75A	----	30.20-	90	.161	----	1	59 +	1	43.50B	24.75A	
830	----	33.00B	31.25A	----	31.00-	100	.166	----	----	301	UNCH	41.00	25.50A	
840	----	34.75B	33.00A	----	32.80-	110	.175	----	----	417	UNCH	47.00B	27.00	
850	----	36.50B	34.75A	----	34.70-	110	.184	----	----	175	UNCH	49.50B	28.50A	
860	----	38.75B	36.75A	----	36.60-	120	.193	----	----	187	UNCH	52.25B	30.25A	
870	38.50	40.75B	38.50A	----	38.60-	120	.204	----	1	319 +	1	49.00B	32.00A	
875	----	42.00B	39.75A	----	39.70-	120	.209	----	----	35	UNCH	50.00B	39.75A	
880	----	43.00B	40.75A	----	40.80-	120	.214	----	----	268	UNCH	51.50B	33.75A	
890	----	45.50B	43.00A	----	43.00-	130	.225	----	----	299	UNCH	54.00B	35.75A	
900	46.00	48.00B	45.25A	----	45.30-	130	.236	----	20	39 +	20	63.75B	37.75A	
910	----	50.50B	47.75A	----	47.70-	140	.247	----	----	6	UNCH	60.00B	39.75A	
920	----	53.25B	*50.25A	----	50.20-	150	.259	----	----	19	UNCH	53.25B	50.25A	
925	----	54.25B	51.50A	----	51.60-	150	.265	----						

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FINAL

PG48	BULLETIN #215@	E-MINI S&P 500 PUT OPTIONS										Fri, Nov 06, 2009		PG48
935	----	2.55B	*1.85A	1.85A	1.65-	75	.052	----	----	7	UNCH	8.25B	1.85A	
940	1.90	2.80B	*1.75	1.95B	1.80-	80	.056	----	2	349 +	1	18.75B	1.75	
945	----	3.05B	*2.20A	2.20A	1.95-	90	.062	----	2	14 -	1	10.00B	2.20A	
950	----	3.35B	*2.40A	2.40A	2.10-	100	.067	----	----	71	UNCH	21.00B	2.40A	
955	----	3.65B	*2.60A	2.60A	2.30-	110	.074	----	----	70	UNCH	11.25B	2.60A	
960	----	4.00B	2.85A	2.85A	2.50-	120	.081	----	----	91	UNCH	12.00B	2.85A	
965	3.75	4.40B	*3.10A	3.15B	2.75-	130	.088	----	1	3 +	1	12.75B	3.10A	
970	3.55	4.85B	3.35A	3.40B	3.00-	140	.096	----	2	32 +	2	26.25B	3.25A	
975	----	5.25B	3.70A	3.70A	3.30-	150	.105	----	----	31	UNCH	46.50B	3.50A	
980	4.15	5.75B	4.05A	4.10A	3.65-	160	.115	----	1	63	UNCH	15.75B	3.75A	
985	----	6.25B	4.45A	4.50A	4.05-	170	.126	----	----	2	UNCH	16.75B	4.15A	
990	5.25	7.00B	4.90A	4.95A	4.50-	175	.137	----	2	139 +	2	18.00B	4.15	
995	5.25	7.75B	5.25	5.50B	5.00-	175	.149	----	1	161	UNCH	19.25B	4.50	
1000	7.50	8.50B	5.75A	6.00A	5.50-	200	.164	----	2	197 +	1	53.75	5.25A	
1005	----	9.25B	*6.50A	6.50A	6.25-	200	.179	----	----	2	UNCH	22.25B	6.50A	
1010	----	10.25B	7.25A	7.25A	7.00-	200	.195	----	----	4	UNCH	23.75B	6.00A	
1015	7.75	11.25B	*7.75	8.00A	7.50-	225	.212	----	2	6 +	2	17.00B	7.75	
1020	----	12.50B	8.75A	8.75A	8.50-	225	.232	----	----	1	UNCH	27.25B	7.25A	
1025	----	13.75B	9.75A	9.75A	9.50-	225	.252	----	----	62	UNCH	29.50	7.75A	
1030	----	15.00B	10.75A	10.75A	10.50-	250	.276	----	----	5	UNCH	31.50B	8.50A	
1035	12.00	16.50B	11.75A	11.75A	11.50-	275	.300	----	2	128 +	1	33.75B	9.00	
1040	----	18.25B	13.00A	13.00A	12.75-	275	.325	----	----	1	UNCH	36.00B	10.00A	
1045	----	20.00B	*14.25A	14.50A	14.00-	300	.352	----	----	72	UNCH	38.75B	14.25A	
1050	17.00	21.75B	15.75A	16.00A	15.75-	300	.382	----	1	431	UNCH	41.50B	11.75A	
1055	----	24.00B	17.50A	17.75A	17.50-	300	.412	----	----	32	UNCH	44.25B	12.75A	
1060	20.00	26.25B	19.00A	19.00A	19.25-	325	.445	----	8	18 +	5	47.00B	14.00A	
1065	21.75	#28.75B	*21.25A	21.50A	21.25+	NEW	.478	----	1	1 +	1	28.75B	21.25A	
1070	----	31.25B	*23.25A	23.75A	23.25-	350	.513	----	----	1	UNCH	53.00B	23.25A	
1075	----	33.75B	26.00A	26.25A	25.75-	350	.549	----	----	71	UNCH	56.50B	18.25A	
1080	----	36.75B	28.50A	28.75A	28.50-	350	.585	----	----	4	UNCH	60.25B	19.75A	
1085	----	38.75B	*31.25A	31.75A	31.25-	350	.622	----	----	1	UNCH	64.00B	31.25A	
1090	----	41.50B	34.00A	34.75A	34.25-	375	.657	----	----	20	UNCH	68.00B	23.50A	
1095	----	45.00B	37.25A	38.50A	37.50-	375	.693	----	----	20	UNCH	72.00B	25.50A	
1100	----	48.75B	41.00A	42.00A	41.00-	375	.727	----	----	1	UNCH	76.25B	27.75A	
1120	----	----	----	60.00B	56.75-	325	.852	----	----	66	UNCH	88.25B	38.50A	
1150	----	----	----	87.50B	84.25-	325	.956	----	----	1	UNCH	116.25B	60.00A	
TOTAL										281		4774 +	90	
DEC09	EOM	EMINI	S&P	P	(FUTURES SETT.	.00)								
700	----	----	----	----	0.60N	.45-	15	.007	----	----	26	UNCH	1.65B .65A	
710	----	----	----	----	0.70N	.50-	20	.009	----	----	1	UNCH	8.50B .75A	
725	----	----	----	----	*.80A	0.80A	.60-	25	.011	----	1	UNCH	26.00B .80A	
730	----	----	----	----	*.85A	0.85A	.65-	25	.011	----	1	UNCH	27.00B .85A	
800	----	----	----	----	1.75A	1.75A	1.65-	45	.028	----	400	UNCH	4.95B 1.55A	
810	----	----	----	----	*1.95A	1.95A	1.85-	50	.031	----	21	UNCH	----	
830	----	2.95B	*2.40A	2.40A	2.35-	55	.039	----	----	68	UNCH	6.75B 2.40A		
840	----	#3.30B	*2.70A	2.70A	2.65-	60	.044	----	----	28	UNCH	3.30B 2.70A		
850	----	3.70B	*3.05A	3.05A	2.95-	65	.049	----	----	63	UNCH	8.00B 3.05A		
860	----	4.05B	*3.30A	3.30A	3.30-	70	.054	----	----	15	UNCH	8.75B 3.30A		
880	----	5.25B	*4.20A	4.20A	4.15-	85	.068	----	----	8	UNCH	10.75B 4.20A		
900	7.25	7.25	5.25A	5.25A	5.25-	100	.086	----	9	34	UNCH	58.75B 4.25A		
930	----	9.25B	*7.50A	7.75B	7.50-	125	.120	----	----	5	UNCH	17.50B 7.50A		
940	9.25	10.50B	*8.50A	8.75B	8.50-	125	.134	----	1	2	UNCH	19.25B 8.50A		
950	----	11.75B	*9.50A	9.75B	9.50-	150	.151	----	----	3	UNCH	21.25B 9.50A		
955	----	12.50B	*10.25A	10.25A	10.00-	175	.160	----	----	1	UNCH	16.50B 10.25A		
970	----	15.00B	*12.25A	12.25A	12.00-	200	.189	----	----	1	UNCH	24.25B 12.25A		
980	----	16.75B	13.75A	14.00A	13.50-	200	.209	----	----	4	UNCH	39.50B 10.50A		
995	16.50	#20.00B	*16.50	16.50A	16.50+	NEW	.247	----	4	2 +	2	20.00B 16.50		
1000	17.75	21.25B	17.50A	17.50A	17.50-	200	.260	----	2	6	UNCH	47.25B 13.00A		
1025	----	28.50B	23.50A	23.75A	23.50-	250	.337	----	----	3	UNCH	44.75B 17.50		
1030	----	30.25B	25.00A	25.25A	25.00-	250	.354	----	----	1	UNCH	61.00B 18.50A		
1040	----	33.75B	28.25A	28.50A	28.25-	275	.391	----	----	6	UNCH	51.75B 20.75A		
1050	----	38.00B	*31.75A	32.00A	31.75-	300	.430	----	----	1	UNCH	46.75B 31.75A		
1060	----	42.50B	35.75A	36.00A	35.75-	300	.471	----	----	1	UNCH	62.50B 26.75A		
1080	----	52.50B	44.75A	45.50A	45.25-	325	.559	----	----	101	UNCH	74.50B 33.75A		
TOTAL										16		803 +	2	
JAN10	EOM	EMINI	S&P	P	(FUTURES SETT.	.00)								
725	----	1.85B	1.70A	1.70A	1.55-	25	.020	----	----	1	UNCH	5.50B 1.40A		
800	----	4.35B	3.70A	3.70A	3.60-	45	.045	----	----	2	UNCH	21.00B 2.90A		
860	----	8.00B	6.75A	6.75A	6.75-	75	.083	----	----	4	UNCH	13.50B 5.25A		
900	----	11.75B	10.00A	10.25B	10.00-	100	.121	----	----	10	UNCH	40.25B 7.75A		
980	----	25.00B	21.50A	21.75A	21.25-	200	.247	----	----	1	UNCH	37.00B 16.50A		
990	----	27.50B	*23.75A	24.00A	23.50-	200	.269	----	----	2	UNCH	40.25B 23.75A		
1050	----	47.50B	41.75A	42.00A	41.50-	300	.436	----	----	8	UNCH	65.50B 33.00A		
TOTAL										0		28		
FEB10	EOM	EMINI	S&P	P	(FUTURES SETT.	.00)								
660	----	1.60A	1.60A	1.60A	1.45-	25	.016	----	----	1	UNCH	4.35B 1.30A		
875	----	13.50B	12.00A	12.00A	11.75-	75	.118	----	----	1	UNCH	20.25B 9.00A		
880	----	14.00B	12.50A	12.50A	12.25-	75	.123	----	----	1	UNCH	25.50B 9.50A		
960	----	27.25B	24.25A	24.50A	24.00-	175	.233	----	----	1	UNCH	38.25B 18.75A		
970	----	29.50B	26.25A	26.50A	26.00-	200	.251	----	----	2	UNCH	41.25B 20.25A		
1000	----	37.75B	33.50A	33.75A	33.25-	225	.312	----	----	3	UNCH	60.00B 26.00A		
TOTAL										0		9		
MAR10	EOM	EMINI	S&P	P	(FUTURES SETT.	.00)								
720	----	4.70A	4.70A	4.70A	4.50-	75	.043	----	----	2	UNCH	8.50B 4.20		
730	----	5.25A	5.25A	5.25A	5.00-	75	.047	----	----	1	UNCH	9.25B 4.20A		
800	----	10.50B	9.25A	9.50B	9.25-	100	.082	----	----	1	UNCH	15.50B 7.25		
875	----	19.00B	17.00A	17.00A	17.00-	100	.143	----	----	6	UNCH	26.25B 13.25A		
900	----	22.75B	20.50A	20.75B	20.75-	100	.171	----	----	4	UNCH	31.25B 16.00A		
920	----	26.50B	*23.75A	24.00A	24.00-	100	.196	----	----	2	UNCH	31.00B 23.75A		
960	----	35.25B	*31.75A	32.00A	32.25-	125	.257	----	----	2	UNCH	40.75B 31.75A		
1000	----	46.75B	*42.50A	42.75A	43.00-	150	.331	----	----	3	UNCH	58.00B 42.50A		
1040														