

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

PG50 BULLETIN # 29@ S&P 500 PUT OPTI ONS Mon, Feb 13, 2012 PG50

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PIR OR DAYS' CLEARED TRADES (OUT-TRADES), POSITIONS 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 EV-W1 S&P 500 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EOW1 S&P 500 P														
EOW1 S&P 500 P														
TOTAL														

WK EV-W2 S&P 500 PUTS

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 P														
EOW2 S&P 500 P							(FUTURES SETT. .00)			0	0			
TOTAL														

WK EV-W4 S&P 500 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EOW4 S&P 500 P														
EOW4 S&P 500 P							(FUTURES SETT. .00)							
1290					5.10N		2.30+	NEW	.090		200 +	200		
1320					10.00N		5.50+	NEW	.220		200 +	200		
TOTAL										400	400 +	400		

S&P 500 PUTS

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 PUT														
FEB12 S&P 500 PUT							(FUTURES SETT. .00)							
500							CAB		.000		400	UNCH	.80	.70A
550							CAB		.000		1375	UNCH	1.10B	.10
600							CAB		.000		6	UNCH	1.00	.75A
690							CAB		.000		50	UNCH		
700							CAB		.000		352	UNCH	.60	.10
720							CAB		.000		50	UNCH	.35	.35
725							CAB		.000		1613	UNCH	.10	.10
730							CAB		.000		10	UNCH		
740							CAB		.000		100	UNCH		.20A
750							CAB		.000		3794	UNCH	1.00	.10
760							CAB		.000		80	UNCH	.45	.10
770							CAB		.000		4	UNCH	1.00	1.00
775							CAB		.000		190	UNCH	.10	.10
780							CAB		.000		100	UNCH	.40	.15
790							CAB		.000		48	UNCH	1.00	.10
800							CAB		.000		3342	UNCH	1.40	.10
810							CAB		.000		154	UNCH	1.00	.15
825							CAB		.000		70	UNCH	1.0B	.10
850							CAB		.000		1036	UNCH	1.00	.10
860							CAB		.000		60	UNCH	.40	.10
865							CAB		.000		20	UNCH	.10	.10
870							CAB		.000		85	UNCH	.10	.10
875							CAB		.000		11	UNCH		
900	0.10		.10	.10	0.10		CAB		.000	1	2579	1	7.50	.10
910							CAB		.000	2	117	UNCH		
920							CAB		.000	2	120	UNCH	.20	.20
925							CAB		.000	2	713	UNCH	1.20	.10
940							CAB		.000	2	278	UNCH	.55	.10
950							CAB		.000	8	1916	UNCH	6.10	.10
960							CAB		.000		118	UNCH	.10	.10
965							CAB		.000		65	UNCH	.60	.60
970							CAB		.000		88	UNCH		
975							CAB		.000		673	UNCH	5.50	.10
980							CAB		.000		43	UNCH	.10	.10
990							CAB		.000		227	UNCH	2.60	.10
1000							CAB		.000	4	2769	2	22.50	.10
1010							CAB		.000	24	387	4	5.00	.10
1015							CAB		.000		57	UNCH	.60	.60
1020							CAB		.000	3	655	1	5.40	.10
1025							CAB		.000	9	2278	9	4.30	.10
1030							CAB		.000		341	UNCH	1	.10
1035							CAB		.000	6	586	UNCH	.25	.25
1040							CAB		.000	5	760	UNCH	4.55	.10
1050							CAB		.000	12	3042	5	8.00	.10
1060					0.05N		CAB		.000	1	1199	1	.60	.60
1070					0.05N		CAB		.000		806	UNCH	1.80	.10
1075	0.10		.10	.10	0.10		CAB		.000	15	1927	UNCH	15.80	.10
1080	0.10		.10	.10	0.10		CAB		.000	3	911	UNCH	13.80	.10
1085	0.10		.10	.10	0.10		CAB		.000	3	223	UNCH	5.00	.10
1090					0.10N		CAB		.000		691	UNCH	7.40	.20
1095	0.10		.10	.10	0.10		CAB		.000	3	140	UNCH	.95	.10
1100	0.10		.10	.10	0.10		CAB		.000		2974	UNCH	49.30	.10
1105	0.10		.10	.10	0.10		CAB		.000		220	UNCH	4.40	.10
1110	0.10		.10	.10	0.10		CAB		.000	2	505	UNCH	8.00	.10
1115	0.10		.10	.10	0.10		CAB		.000	3	309	UNCH	3.25	.10
1120	0.10		.10	.10	0.10		CAB		.000	4	3204	2	6.20	.10
1125					0.15N		CAB		.000		2733	UNCH	10.00	.10
1130	0.10		.10	.10	0.10		CAB		.000	7	2495	2	18.00	.10
1135					0.20N		CAB		.000		37	UNCH		
1140	0.10		.10	*.10	0.10		CAB	.05-	15	4364	6	4.50	.10	
1145	0.10		.10	*.10	0.10		CAB	.05-	20	541	UNCH	4.35	.10	
1150				*.10A	0.10A		CAB	.05-	20	3154	UNCH	38.00	.10A	
1155					0.30N		CAB	.05-	25	50	UNCH			
1160	0.10		.10	*.10	0.10		CAB	.05-	25	32	3113	30	4.20	.10
1165	0.10		.10	*.10	0.10		CAB	.10-	25	674	UNCH	19.00	.10	
1170	0.10		.10	*.10	0.10		CAB	.10-	30	2	755	UNCH	15.50	.10
1175					0.45N		CAB	.10-	35		812	UNCH	56.90	.30
1180	0.10		.15	*.10	0.15		CAB	.10-	35	40	2727	40	13.80B	.10
1185	0.15		.15	*.15	0.15		CAB	.10-	40	2	670	UNCH	.50	.15
1190	0.20		.20	*.20	0.20		CAB	.10-	40	3	1207	2	9.00	.20
1195					0.55N		CAB	.15-	40		292	UNCH	3.90	3.90
1200	0.10		.10	*.10	0.10		CAB	.15-	45	10	4897	9	53.20	.10
1205					0.65N		CAB	.15-	50		13	UNCH	4.30	3.25
1210					0.70N		CAB	.15-	55	169	1022	74	3.50	.55
1215					0.70N		CAB	.20-	50		49	UNCH	2.40	.40
1220	0.20		.20	*.20	0.20		CAB	.20-	55	1	2632	1	5.50	.20
1225	0.20		.20	*.20	0.20		CAB	.20-	60	70	1525	UNCH	57.80	.20
1230					0.85N		CAB	.20-	65		4189	UNCH	21.00B	.55
1235					0.90N		CAB	.25-	65		75	UNCH	4.70	.50
1240					0.95N		CAB	.25-	70		2337	UNCH	16.00	.65
1245					1.05N		CAB	.30-	75		2294	UNCH	7.20	.70
1250	0.30		.30	*.30	0.30		CAB	.30-	80	24	6860	24	66.20	.30
1255					1.20N		CAB	.35-	85		955	UNCH	5.00	

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PG50	BULLETIN # 29@	S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG50		
700	----	----	----	----	----	CAB	----	.000	----	----	408	UNCH	4.70	.10	
720	----	----	----	----	----	CAB	----	.000	----	----	120	UNCH	.20	.15	
725	----	----	----	----	----	CAB	----	.000	----	----	305	UNCH	.10	.10	
750	----	----	----	----	----	CAB	----	.000	----	----	1100	UNCH	17.00	.10	
775	----	----	----	----	----	CAB	----	.000	----	----	875	UNCH	.10	.10	
800	----	----	----	----	----	CAB	----	.000	----	----	1108	UNCH	19.00	.10	
810	----	----	----	----	0.05N	CAB	----	.000	----	----	400	UNCH	.10	.10	
820	----	----	----	----	0.05N	CAB	----	.000	----	----	275	UNCH	.30	.15	
825	----	----	----	----	0.10N	CAB	----	.000	----	----	1129	UNCH	.75	.10	
830	----	----	----	----	0.10N	.05-	5	.000	----	----	700	UNCH	.15	.10	
850	----	----	----	----	0.10A	.10-	10	.001	----	----	1725	UNCH	23.70	.10	
860	0.10	.10	*.10	0.10	0.10	.15-	15	.001	----	100	110	+	100	1.00	.10
875	----	----	----	----	0.30N	.15-	15	.002	----	----	597	UNCH	14.20	.10	
900	----	----	----	----	0.35N	.25-	20	.003	----	----	1598	UNCH	38.00	.15	
925	----	----	----	----	0.45N	.25-	20	.003	----	----	58	UNCH	.55	.55	
950	----	----	----	----	0.50N	.30-	20	.004	----	----	1389	UNCH	40.50B	.50A	
970	----	----	----	----	0.55N	.35-	20	.005	----	----	320	UNCH	----	----	
975	----	----	----	----	0.60N	.35-	25	.005	----	----	331	UNCH	4.40	.60	
990	----	----	----	----	0.70N	.40-	30	.006	----	----	13	UNCH	1.50	1.50	
995	----	----	----	----	0.75N	.45-	30	.006	----	----	265	UNCH	.60	.60	
1000	0.50	.50	.50	0.50	0.50	.45-	35	.006	----	50	1912	UNCH	60.00	.30	
1010	----	----	----	----	0.90N	.50-	40	.007	----	----	92	UNCH	1.20	1.20	
1020	----	----	----	----	1.00N	.55-	45	.008	----	----	4	UNCH	20.50	5.80	
1025	----	----	----	----	1.05N	.55-	50	.008	----	----	1088	UNCH	4.80	.50	
1030	----	----	----	----	1.10N	.60-	50	.009	----	----	79	UNCH	4.00	1.35	
1040	----	----	----	----	1.15N	.65-	50	.010	----	----	498	UNCH	4.50	1.50	
1050	----	----	----	----	1.25N	.70-	55	.011	----	----	5526	UNCH	72.00	.75	
1055	----	----	----	----	1.30N	.75-	55	.012	----	----	2	UNCH	----	----	
1060	----	----	----	----	1.40N	.75-	65	.012	----	----	593	UNCH	9.00	1.70	
1065	----	----	----	----	1.45N	.80-	65	.013	----	----	66	UNCH	----	----	
1070	----	----	----	----	1.50N	.85-	65	.014	----	----	1136	UNCH	10.00B	.65	
1075	----	----	----	----	1.60N	.90-	70	.015	----	----	749	UNCH	11.90	.60	
1080	----	----	----	----	1.65N	.90-	75	.015	----	----	875	UNCH	2.20	.90	
1085	----	----	----	----	1.70N	.95-	75	.016	----	----	25	UNCH	----	----	
1090	----	----	----	----	1.75N	1.00-	75	.017	----	----	1190	UNCH	29.80	1.60	
1095	----	----	----	----	1.80N	1.05-	75	.018	----	----	86	UNCH	4.35B	4.30	
1105	----	----	----	----	1.90N	1.10-	80	.019	----	----	3170	UNCH	98.00	1.00A	
1110	----	----	----	----	2.10N	1.20-	90	.021	----	----	559	UNCH	9.00	4.20	
1120	----	----	----	----	2.35N	1.35-	100	.024	----	----	1263	UNCH	21.00	2.00	
1125	----	----	----	----	2.45N	1.40-	105	.025	----	----	1571	UNCH	14.40	1.55	
1130	----	----	----	----	2.55N	1.45-	110	.026	----	----	779	UNCH	38.50	3.10	
1135	----	----	----	----	2.65N	1.55-	110	.028	----	----	8	UNCH	----	----	
1140	----	----	----	----	2.75N	1.65-	110	.030	----	20	925	+	20	18.00	1.80
1145	----	----	----	----	2.90N	1.70-	120	.031	----	----	534	UNCH	4.05	4.05	
1150	----	----	----	----	3.05N	1.80-	125	.033	----	5	3224	+	3	43.00	1.90
1155	----	----	----	----	3.20N	1.90-	130	.035	----	----	191	UNCH	----	----	
1160	----	----	----	----	3.35N	2.00-	135	.037	----	----	659	UNCH	83.00	3.10	
1165	----	----	----	----	3.55N	2.10-	145	.040	----	----	10	UNCH	----	----	
1170	----	----	----	----	3.75N	2.20-	155	.042	----	----	1937	UNCH	48.30	4.90	
1175	----	----	----	----	3.95N	2.35-	160	.045	----	----	1675	-	5	51.80	5.00
1180	----	----	----	----	4.15N	2.50-	165	.048	----	4	1325	-	3	51.00B	2.45
1185	----	----	----	----	4.35N	2.65-	170	.051	----	----	218	UNCH	39.80	4.20	
1190	----	----	----	----	4.60N	2.80-	180	.054	----	----	1644	UNCH	73.00	2.95	
1195	----	----	----	----	4.85N	2.95-	190	.058	----	----	530	UNCH	----	----	
1200	3.20	3.20	3.20	3.20	3.20	3.15-	195	.062	----	40	8587	+	26	60.50	3.20
1210	----	----	----	----	5.60N	3.55-	205	.070	----	190	2386	-	115	50.00	3.90
1215	----	----	----	----	5.90N	3.80-	210	.076	----	169	728	+	169	62.80	4.60
1220	----	----	----	----	6.20N	4.05-	215	.081	----	114	2723	+	124	50.50	3.90
1225	----	----	----	----	6.50N	4.30-	220	.086	----	296	1911	+	239	68.30	5.00
1230	4.50	4.50	4.50	4.50	4.50	4.55-	235	.092	----	221	3800	+	121	44.70	4.20
1240	----	----	----	----	7.30N	4.85-	245	.098	----	----	2	UNCH	4.90	4.60	
1245	----	----	----	----	7.70N	5.10-	260	.105	----	11	710	+	10	39.00	9.10
1250	----	----	----	----	8.10N	5.50+	NEW	.113	----	10	10	+	10	51.50B	----
1255	----	----	*6.50A	6.50A	6.50A	5.90-	270	.121	----	----	5938	UNCH	54.00	6.50A	
1260	----	----	----	----	9.10N	6.30-	280	.130	----	10	625	+	10	----	----
1265	----	----	----	----	9.70N	6.70-	300	.139	----	----	243	UNCH	31.50	7.50	
1270	8.70	8.70	*8.70	8.70	8.70	7.20-	310	.149	----	----	65	UNCH	----	----	
1275	----	----	----	----	11.60N	7.70-	320	.160	----	2	149	-	1	35.00	8.70
1280	10.00	10.00	*8.90	8.90	8.90	8.20-	340	.171	----	90	1568	+	155	82.70	8.50
1285	----	----	----	----	13.20N	8.80-	360	.184	----	125	343	+	91	19.50	8.90
1290	----	----	----	----	14.10N	9.50-	370	.198	----	----	6	UNCH	----	----	
1295	----	----	----	----	14.10N	10.20-	390	.213	----	----	55	UNCH	26.00	10.90	
1300	12.50	12.50	*12.50	12.50	12.50	11.00-	410	.229	----	26	UNCH	----	----		
1305	----	----	----	----	15.10N	11.90-	430	.246	----	40	1953	+	8	34.00	12.50
1310	----	----	----	----	17.30N	12.80-	450	.265	----	----	718	UNCH	----	----	
1315	----	----	----	----	18.60N	13.90-	470	.285	----	30	146	UNCH	34.00	31.50	
1320	----	----	----	----	19.90N	15.00-	490	.306	----	----	114	UNCH	----	16.00A	
1325	19.10	19.10	*17.30	17.30	17.30	16.20-	510	.329	----	10	377	UNCH	----	----	
1330	----	----	----	----	24.60N	17.50-	540	.353	----	530	1082	+	480	24.50B	17.30
1335	----	----	----	----	26.40N	18.90-	570	.379	----	47	610	UNCH	26.50B	----	
1340	----	----	----	----	28.30N	20.40-	600	.406	----	1	41	UNCH	28.50	27.50	
1350	----	----	----	----	32.40N	22.10-	620	.434	----	125	487	+	125	----	----
1375	----	----	----	----	46.00N	25.80-	660	.496	----	50	496	-	30	----	----
TOTAL	----	----	----	----	----	----	----	----	----	2290	90720	+	1537	----	----
APR12	S&P 500 PUT	(FUTURES SETT. .00)	*.10	0.10	.10	UNCH	.001	----	----	450	450	+	450	.10	.10
700	0.10	#.10	*.10	0.15N	.15	UNCH	.001	----	----	200	UNCH	.75	.75		
725	----	----	----	0.20N	.20	UNCH	.001	----	----	250	UNCH	.10	.10		
750	----	----	----	0.30N	.30	UNCH	.002	----	----	139	UNCH	----	----		
760	0.25	#.25	*.25	0.25	.35+	NEW	----	----	100	100	+	100	.25	.25	
800	0.50	#.50	*.50	0.50	.45+	NEW	.004	----	10	10	+	10	.50	.50	
900	----	----	----	1.50N	1.05-	45	.011	----	----	665	UNCH	3.30	.75		
950	----	----	----	2.15N	1.50-	65	.016	----	----	5	UNCH	----	----		
1000	----	----	----	3.05N	2.15-	90	.024	----	----	205	UNCH	4.25	4.25		
1020	----	----	----	3.50N	2.50-	100	.028	----	----	1	UNCH	14.00	5.00		
1050	----	----	----	4.35N	3.15-	120	.037	----	----	332	UNCH	----	----		
1060	----	----	----	4.65N	3.40-	125	.040	----	----	81	UNCH	----	----		
1070	----	----	----	5.00N	3.70-	130	.044	----	----	3	UNCH	----	----		
1075	----	----	----	5.20N	3.85-	135	.046	----	----	232	UNCH	----	----		
1080	----	----	----	5.40N	4.00-	140	.048	----	----	234	UNCH	----	----		
1085	----	----	----	5.60N	4.15-	145	.050	----	----	30	UNCH	----	----		
1090	----	----	----	5.80N	4.30-	150	.052	----	48	148	+	48	----	----	
1100	----	----	----	6.20N	4.65-	155	.056	----	25	703	UNCH	24.00	7.00A		
1105	----	----	----	6.40N	4.85-	155	.059	----	----	35	UNCH	----	----		
1110	----	----	----	6.60N	5.00-	160	.061	----	----	1921	UNCH	4.50	4.50		
1120	----	----	----	7.10N	5.50-	160	.067	----	----	355	UNCH	8.50	8.50		
1125	----	----	----	7.40N	5.70-	170	.070	----	100	457	+	100	7.80	7.80	
1130	----	----	----	7.70N	5.90-	180	.073	----	----	33	UNCH	5.50	5.50		
1140	----	----	----	8.30N	6.40-										

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FINAL

PG50	BULLETIN # 29@	S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG50
1300	----	----	----	40.90N	35.70-	520	.355	----	----	179	UNCH	34.00	34.00
1320	----	----	----	47.50N	41.80-	570	.410	----	----	25	UNCH	----	----
1325	----	----	----	49.40N	43.50-	590	.424	----	100	225 +	100	----	----
1350	----	----	----	59.30N	52.90+	NEW	.503	----	25	25 +	25	----	----
TOTAL									895	8034 +	742		
JUN12	S&P 500 PUT	(FUTURES SETT.	1343.40 +	850)									
475	----	----	----	0.15N	.15	UNCH	.000	----	----	5	UNCH	2.25	2.25
500	----	----	----	0.20N	.20	UNCH	.001	----	----	1131	UNCH	1.80	.30
550	----	----	----	0.35N	.30-	5	.002	----	----	1	UNCH	1.25	1.25
600	----	----	----	0.55N	.40-	15	.002	----	----	206	UNCH	1.80	.75
650	----	----	----	0.80N	.55-	25	.004	----	----	56	UNCH	2.40	2.40
675	----	----	----	0.95N	.70-	25	.005	----	----	9	UNCH	----	----
700	----	----	----	1.15N	.85-	30	.006	----	----	504	UNCH	25.30	2.10
750	----	----	----	1.65N	1.20-	45	.009	----	----	408	UNCH	16.50	95A
830	----	----	----	2.80N	2.10-	70	.016	----	----	79	UNCH	48.50	48.50
850	----	----	----	3.20N	2.40-	80	.018	----	----	200	UNCH	----	----
900	----	----	----	4.40N	3.40-	100	.027	----	----	379	UNCH	9.80	9.80
920	----	----	----	5.00N	3.90-	110	.031	----	----	35	UNCH	53.50	53.50
930	----	----	----	5.40N	4.15-	125	.033	----	----	700	UNCH	----	----
940	----	----	----	5.70N	4.40-	130	.035	----	----	5	UNCH	----	----
950	----	----	----	6.00N	4.70-	130	.038	----	----	1452	UNCH	14.50B	----
960	----	----	----	6.30N	5.00-	130	.040	----	----	100	UNCH	----	----
980	----	----	----	7.10N	5.70-	140	.046	----	----	40	UNCH	----	----
990	----	----	----	7.50N	6.10-	140	.050	----	----	10	UNCH	----	----
1000	----	----	----	7.90N	6.50-	140	.053	----	----	1116	UNCH	31.30	13.00
1010	----	----	----	8.30N	6.90-	140	.057	----	----	48	UNCH	20.00	20.00
1020	----	----	----	8.80N	7.30-	150	.060	----	----	2	UNCH	----	----
1025	----	----	----	9.10N	7.50-	160	.062	----	----	452	UNCH	----	----
1040	----	----	----	10.00N	8.30-	170	.069	----	----	10	UNCH	----	----
1050	----	----	----	10.60N	8.80-	180	.073	----	----	268	UNCH	58.00	26.50
1070	----	----	----	11.90N	10.00-	190	.084	----	----	322	UNCH	----	----
1075	----	----	----	12.30N	10.30-	200	.086	----	----	125	UNCH	----	----
1090	----	----	----	13.50N	11.20-	230	.095	----	----	2	UNCH	----	----
1100	----	----	----	14.30N	12.00-	230	.102	----	----	1150	UNCH	----	----
1125	----	----	----	16.50N	14.00-	250	.120	----	----	272	UNCH	----	----
1140	----	----	----	18.10N	15.50-	260	.132	----	----	100	UNCH	----	----
1150	----	----	----	19.30N	16.50-	280	.141	----	----	1053	UNCH	32.80	31.00
1175	----	----	----	22.40N	19.90-	290	.167	----	----	421	UNCH	----	----
1180	----	----	----	23.10N	20.10-	300	.172	----	----	91	UNCH	49.50	25.00
1200	----	----	----	26.10N	22.80-	330	.196	----	----	1648	UNCH	47.70	29.00
1220	----	----	----	29.60N	26.00-	360	.223	----	----	115	UNCH	----	----
1225	----	----	----	30.50N	26.80-	370	.230	----	----	702	UNCH	----	----
1230	----	----	----	31.50N	27.70-	380	.237	----	----	1	UNCH	32.00	32.00
1240	----	----	----	33.50N	29.60-	390	.253	----	----	26	UNCH	----	----
1250	----	----	----	35.60N	31.60-	400	.270	----	----	1016	UNCH	110.50	31.60
1260	----	----	----	37.90N	33.70-	420	.287	----	----	26	UNCH	46.50	32.70
1270	----	----	----	40.40N	36.00-	440	.306	----	----	175	UNCH	----	----
1275	----	----	----	41.70N	37.20-	450	.316	----	----	77	UNCH	----	----
1290	----	----	----	45.80N	41.10-	470	.346	----	----	55	UNCH	----	----
1300	----	----	----	48.80N	43.90-	490	.369	----	----	453	UNCH	104.50	74.00
1310	----	----	----	52.10N	47.00-	510	.392	----	----	200	UNCH	----	----
1320	----	----	----	55.60N	50.30-	530	.416	----	----	5	UNCH	----	----
1325	----	----	----	57.40N	52.00-	540	.429	----	100	306 +	100	----	----
1335	----	----	----	61.30N	55.50-	580	.455	----	----	50	UNCH	----	----
1350	----	----	----	67.60N	61.40-	620	.496	----	----	255	UNCH	68.00	68.00
TOTAL									100	15884 +	100		
SEP12	S&P 500 PUT	(FUTURES SETT.	1337.20 +	850)									
600	----	----	----	2.00N	1.65-	35	.008	----	----	1	UNCH	----	----
650	----	----	----	2.85N	2.35-	50	.012	----	----	1	UNCH	3.00	3.00
675	----	----	----	3.35N	2.80-	55	.015	----	----	5	UNCH	3.10	3.10
700	----	----	----	3.90N	3.25-	65	.017	----	----	62	UNCH	35.50	6.30
800	----	----	----	6.90N	5.80-	110	.032	----	----	53	UNCH	22.00	20.00
850	----	----	----	8.80N	7.70-	110	.043	----	----	4	UNCH	22.00	21.00
890	----	----	----	10.30N	9.00-	130	.050	----	----	86	UNCH	----	----
900	----	----	----	11.30N	10.00-	130	.056	----	----	427	UNCH	51.50	15.30A
925	----	----	----	12.80N	11.40-	140	.065	----	----	50	UNCH	----	----
950	----	----	----	14.60N	12.90-	170	.074	----	----	405	UNCH	54.00	53.00
1000	----	----	----	18.60N	16.60-	200	.095	----	----	401	UNCH	----	----
1050	----	----	----	23.60N	21.20-	240	.123	----	----	52	UNCH	113.00	38.00
1070	----	----	----	25.90N	23.40-	250	.136	----	----	21	UNCH	94.50	94.50
1075	----	----	----	26.50N	24.00-	250	.139	----	----	50	UNCH	----	----
1100	----	----	----	29.90N	27.10-	280	.158	----	----	150	UNCH	----	----
1150	----	----	----	37.70N	34.40-	330	.201	----	----	221	UNCH	47.50	47.50
1175	----	----	----	42.30N	38.80-	350	.226	----	----	7	UNCH	38.80	38.80
1180	----	----	----	43.30N	39.70-	360	.232	----	----	75	UNCH	----	----
1200	----	----	----	44.80A	*44.80A	380	.254	----	----	226	UNCH	109.00	44.80A
1210	----	----	----	49.70N	45.80-	390	.266	----	----	100	UNCH	----	----
1225	----	----	----	53.20N	49.20-	400	.286	----	----	150	UNCH	----	----
1250	----	----	----	*56.50A	56.50A	410	.320	----	----	351	UNCH	102.50	56.50A
1275	----	----	----	67.00N	62.50-	450	.358	----	----	150	UNCH	----	----
1300	----	----	----	75.30N	70.30-	500	.400	----	----	101	UNCH	----	----
1320	----	----	----	82.60N	77.30-	530	.436	----	----	3	UNCH	170.50	170.50
TOTAL									0	3147			
DEC12	S&P 500 PUT	(FUTURES SETT.	1330.90 +	850)									
500	----	----	----	2.00N	1.75-	25	.007	----	----	50	UNCH	----	----
550	----	----	----	2.90N	2.55-	35	.011	----	----	65	UNCH	12.00	5.00
625	----	----	----	4.75N	4.10-	65	.018	----	----	60	UNCH	----	----
650	----	----	----	5.50N	4.80-	70	.021	----	----	60	UNCH	----	----
700	----	----	----	7.20N	6.30-	90	.028	----	----	250	UNCH	20.50	20.50
800	----	----	----	11.90N	10.60-	130	.048	----	----	175	UNCH	15.80B	12.10
850	----	----	----	14.90N	13.50-	140	.062	----	----	2101	UNCH	30.20	30.20
900	----	----	----	18.60N	17.20-	140	.079	----	----	267	UNCH	20.30	20.30
950	----	----	----	23.40N	21.60-	180	.100	----	----	51	UNCH	25.00	25.00
1000	----	----	----	29.00N	26.90-	210	.125	----	----	919	UNCH	65.00	24.00
1025	----	----	----	32.10N	29.90-	220	.139	----	----	1050	UNCH	92.50	92.50
1050	----	----	----	35.60N	33.30-	230	.155	----	----	471	UNCH	115.00B	30.00
1080	----	----	----	40.20N	37.70-	250	.176	----	50	900	UNCH	----	----
1100	----	----	----	43.60N	41.00-	260	.191	----	50	1425	UNCH	89.80	66.00A
1150	----	----	----	53.30N	50.30-	300	.234	----	----	1112	UNCH	----	----
1175	----	----	----	59.00N	55.60-	340	.258	----					

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PG50	BULLETIN # 29@	S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG50
1300	----	----	----	8.50N	5.00-	350	.163	----	----	600	UNCH	----	----
1305	----	----	----	9.40N	5.60-	380	.183	----	----	1	UNCH	6.60	6.60
1310	----	----	----	10.40N	6.30-	410	.206	----	----	26	UNCH	----	----
1325	----	----	----	14.10N	9.10-	500	.292	----	172	209 +	162	----	----
1330	----	----	----	15.60N	10.30+	NEW	.327	----	50	50 +	50	----	----
1335	----	----	----	17.30N	11.70-	560	.366	----	24	24	UNCH	----	----
1340	----	----	----	19.20N	13.20+	NEW	.408	----	47	47 +	47	----	----
1350	----	----	----	23.80N	17.00-	680	.502	----	50	50 +	45	----	----
TOTAL									1047	6235 +	710		
MAR12	EOM S&P 500 P	(FUTURES SETT.	.00)										
1030	----	----	----	2.05N	1.30-	75	.018	----	----	100	UNCH	----	----
1040	----	----	----	2.20N	1.40-	80	.019	----	----	28	UNCH	----	----
1080	----	----	----	3.05N	2.00-	105	.029	----	----	1	UNCH	----	----
1090	----	----	----	3.30N	2.15-	115	.031	----	----	156	UNCH	4.70	4.70
1100	----	----	----	3.55N	2.35-	120	.035	----	----	4	UNCH	----	----
1105	----	----	----	3.70N	2.45-	125	.036	----	----	21	UNCH	----	----
1120	----	----	----	4.20N	2.80-	140	.042	----	----	4	UNCH	----	----
1125	----	----	----	4.35N	2.95-	140	.044	----	----	47	UNCH	4.40	4.40
1140	----	----	----	4.95N	3.40-	155	.052	----	----	15	UNCH	----	----
1145	----	----	----	5.10N	3.55-	155	.055	----	----	6	UNCH	----	----
1150	----	----	----	5.30N	3.70-	160	.057	----	----	540	UNCH	7.00	4.10
1160	----	----	----	5.70N	4.10-	160	.064	----	----	39	UNCH	----	----
1170	----	----	----	6.30N	4.50-	180	.071	----	----	59	UNCH	----	----
1180	----	----	----	7.00N	4.95-	205	.078	----	----	10	UNCH	5.30	5.30
1190	----	----	----	7.60N	5.40-	220	.087	----	----	60	UNCH	5.50	5.50
1220	----	----	----	10.30N	7.40-	290	.121	----	----	41	UNCH	----	----
TOTAL									0	1131			
APR12	EOM S&P 500 P	(FUTURES SETT.	.00)										
1070	----	----	----	6.00N	4.45-	155	.050	----	----	75	UNCH	----	----
TOTAL									0	75			
JUN12	EOM S&P 500 P	(FUTURES SETT.	.00)										
1000	----	----	----	9.50N	8.00-	150	.062	----	----	100	UNCH	----	----
TOTAL									0	100			
E-MINI	S&P 500 FIXING PRICE (ESF): Jun12 1398.24												