

ESM2C 1385 ↑ 51.50 -1.50 M ↑51.50/54.00 M 5 Index OMON
At 16:31 Op 51.50 Hi 51.50b Lo Prev 53.00

ESM2 Index 95) Templates 96) Actions 97) Expiry OCM Template 2 (OMON)
 S&P500 EMINI FUT Jun12 ↑1395.00 -1.00 -.07% 1395.00 / 1395.25 Hi 1395.75 Lo 1394.50 10 HV 10.59 91) News
 Calc Mode Center 1395.00 Strikes 25 Exch Chicago M 92) Earnings Calendar

Calls										Puts									
Ticker	Bid	Ask	IVM	DM	GM	VM	TM	Strike		Ticker	Bid	Ask	IVM	DM	GM	VM	TM		
Apr 12 (36d, 4/20/12); CSize 50; ESM2 1394.75										Apr 12 (36d, 4/20/12); CSize 50; ESM2 1394.75									
1) ESJ2C								1335		51) ESJ2P	8.00	9.25	17.14	-.20	.0037	1.2681	.2927		
2) ESJ2C								1340		52) ESJ2P	8.75	9.50	16.63	-.22	.0040	1.3170	.3060		
3) ESJ2C	57.75	63.00	16.77	.76	.0042	1.3793	.3137	1345		53) ESJ2P	9.50	10.25	16.28	-.23	.0043	1.3233	.3002		
4) ESJ2C	53.50	58.75	16.34	.74	.0045	1.4503	.3336	1350		54) ESJ2P	10.50	11.25	16.10	-.25	.0045	1.4366	.3131		
5) ESJ2C	51.00	52.75	15.85	.73	.0048	1.4706	.3243	1355		55) ESJ2P	11.50	12.00	15.71	-.27	.0048	1.4706	.3228		
6) ESJ2C	47.25	48.75	15.61	.70	.0050	1.4704	.3202	1360		56) ESJ2P	12.50	13.25	15.48	-.29	.0051	1.5054	.3186		
7) ESJ2C	43.50	44.75	15.33	.68	.0053	1.5929	.3329	1365		57) ESJ2P	13.50	14.25	15.08	-.32	.0054	1.5966	.3364		
8) ESJ2C	39.75	41.00	15.08	.65	.0055	1.5995	.3368	1370		58) ESJ2P	15.00	15.75	14.92	-.34	.0056	1.5995	.3333		
9) ESJ2C	36.00	37.50	14.67	.63	.0059	1.6856	.3361	1375		59) ESJ2P	16.25	17.00	14.57	-.37	.0059	1.6798	.3361		
10) ESJ2C	32.75	34.00	14.50	.60	.0061	1.6916	.3413	1380		60) ESJ2P	17.75	18.50	14.24	-.40	.0061	1.6916	.3364		
11) ESJ2C	29.25	30.50	14.18	.57	.0063	1.7215	.3405	1385		61) ESJ2P	19.50	20.25	14.03	-.43	.0064	1.7211	.3370		
12) ESJ2C	26.25	27.25	13.90	.54	.0065	1.7427	.3383	1390		62) ESJ2P	21.25	22.25	13.75	-.46	.0065	1.7427	.3348		
13) ESJ2C	23.25	24.25	13.66	.51	.0067	1.7479	.3334	1395		63) ESJ2P	23.25	24.25	13.51	-.49	.0067	1.7479	.3299		
14) ESJ2C	20.50	21.50	13.41	.47	.0067	1.7490	.3276	1400		64) ESJ2P	25.25	26.50	13.17	-.53	.0068	1.7490	.3209		
15) ESJ2C	18.00	18.75	13.19	.44	.0068	1.7289	.3172	1405		65) ESJ2P	27.75	29.00	13.04	-.56	.0069	1.7280	.3110		
16) ESJ2C	15.75	16.50	13.03	.40	.0067	1.7099	.3113	1410		66) ESJ2P	29.75	32.50	13.01	-.59	.0068	1.6805	.3018		
17) ESJ2C	13.50	14.25	12.81	.37	.0067	1.6403	.2908	1415		67) ESJ2P	32.50	35.25	12.73	-.63	.0066	1.6398	.2959		
18) ESJ2C	11.50	12.00	12.53	.33	.0066	1.6286	.2851	1420		68) ESJ2P									
19) ESJ2C	9.50	10.50	12.36	.30	.0064	1.5083	.2605	1425		69) ESJ2P									
20) ESJ2C	8.00	9.00	12.27	.26	.0061	1.4829	.2454	1430		70) ESJ2P									

295) Center Strike 296) Calls/Puts 297) Call 298) Put 299) Term Structure

- 100%

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2012 Bloomberg Finance L.P.
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ESM2C 1385 ↑ 51.50 -1.50 M ↑51.50/54.00 M 5 Index OMON
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ESM2 Index 95) Templates 96) Actions 97) Expiry OCM Template 2 (OMON)
S&P500 EMINI FUT Jun12 ↑1395.25 -.75 -.05% 1395.00 / 1395.25 Hi 1395.75 Lo 1394.50 10 HV 10.59 91)News
Calc Mode Center 1395.00 Strikes 25 Exch Chicago M 92) Earnings Calendar

Calls										Puts									
Ticker	Bid	Ask	IVH	DH	GH	VH	TH	Strike		Ticker	Bid	Ask	IVH	DH	GH	VH	TH		
May 12 (64d, 5/18/12): CSize 50; ESM2 1394.75										May 12 (64d, 5/18/12): CSize 50; ESM2 1394.75									
ESK2C	73.25	76.25	18.21	.71	.0032	1.9667	.2764	1335		ESK2P	17.75	19.50	18.37	-.27	.0031	1.9446	.2791		
ESK2C	69.50	72.50	18.09	.70	.0033	2.0385	.2751	1340		ESK2P	18.75	20.75	18.18	-.29	.0032	1.9697	.2768		
ESK2C	65.50	68.50	17.77	.68	.0034	2.1153	.2944	1350		ESK2P	20.00	21.75	17.94	-.30	.0033	2.0660	.2857		
ESK2C	62.00	64.75	17.52	.67	.0035	2.1193	.2971	1355		ESK2P	21.00	23.00	17.73	-.32	.0034	2.1326	.2877		
ESK2C	58.25	61.00	17.22	.65	.0037	2.1534	.2926	1360		ESK2P	22.25	24.25	17.40	-.33	.0036	2.1193	.2889		
ESK2C	54.75	57.50	17.04	.63	.0038	2.2413	.2900	1365		ESK2P	23.50	25.50	17.15	-.35	.0037	2.1521	.2919		
ESK2C	51.25	53.75	16.80	.61	.0039	2.2081	.2865	1370		ESK2P	25.00	27.00	16.96	-.37	.0038	2.2414	.2978		
ESK2C	47.75	50.25	16.55	.59	.0040	2.2497	.2916	1375		ESK2P	26.25	28.50	16.72	-.39	.0039	2.2139	.2857		
ESK2C	44.50	47.00	16.28	.57	.0041	2.2897	.2937	1380		ESK2P	28.00	30.25	16.58	-.41	.0040	2.2996	.2930		
ESK2C	41.25	43.75	16.02	.55	.0042	2.3177	.2897	1385		ESK2P	29.50	31.75	16.21	-.42	.0041	2.2897	.2929		
ESK2C	38.25	40.50	15.82	.53	.0043	2.3219	.2866	1390		ESK2P	31.25	33.75	15.98	-.45	.0042	2.3177	.2902		
ESK2C	35.25	37.50	15.64	.51	.0044	2.3288	.2843	1395		ESK2P	33.00	35.50	15.76	-.47	.0043	2.3219	.2856		
ESK2C	32.50	34.50	15.38	.49	.0044	2.3303	.2798	1400		ESK2P	35.00	37.50	15.58	-.49	.0044	2.3288	.2834		
ESK2C	29.75	31.75	15.15	.47	.0045	2.3345	.2761	1405		ESK2P	37.00	39.75	15.32	-.51	.0044	2.3303	.2796		
ESK2C	27.00	29.00	14.98	.44	.0045	2.3087	.2708	1410		ESK2P	39.25	42.00	15.06	-.53	.0045	2.3345	.2754		
ESK2C	24.50	26.50	14.75	.42	.0045	2.2824	.2638	1415		ESK2P	41.50	44.25	14.87	-.56	.0045	2.3085	.2713		
ESK2C	22.50	24.00	14.57	.40	.0045	2.2865	.2535	1420		ESK2P	44.00	46.75	14.71	-.58	.0045	2.2825	.2620		
ESK2C	20.25	21.50	14.30	.37	.0045	2.1900	.2493	1425		ESK2P	46.50	49.50	14.47	-.60	.0045	2.2865	.2513		
ESK2C	18.00	19.75	14.22	.35	.0044	2.1777	.2426	1430		ESK2P	49.25	52.25	14.26	-.63	.0045	2.1854	.2480		
ESK2C	16.25	17.75	14.08	.32	.0044	2.1187	.2316	1435											
ESK2C	14.25	16.00	13.84	.30	.0043	2.0204	.2184	1440											
ESK2C	12.75	14.25	13.71	.28	.0042	2.0239	.2168	1445											
ESK2C	11.25	12.50	13.55	.26	.0041	1.9556	.1992	1450											
ESK2C	9.75	11.00	13.36	.23	.0039	1.8290	.1915	1455											

295) Center Strike 296) Calls/Puts 297) Call 298) Put 299) Term Structure

- 80%

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ESM2 ↑ 1395.25 -.75 1395.00/1395.25 M Index OMON
 DELAY 17:25 Vol 10,249 Op 1395.75 Hi 1395.75 Lo 1394.50 Prev 1396.00

ESM2 Index 95) Templates 96) Actions 97) Expiry OCM Template 2 (OMON)
 S&P500 EMINI FUT Jun12 ↑1395.25 -.75 -.05% 1395.00 / 1395.25 Hi 1395.75 Lo 1394.50 HV 10.59 91)News
 Calc Mode Center 1395.25 Strikes 25 Exch Chicago M 92) Earnings Calendar

Calls										Puts									
Ticker	Bid	Ask	IVH	DH	GH	VH	TH	Strike		Ticker	Bid	Ask	IVH	DH	GH	VH	TH		
Jun 12 (92d, 6/15/12); CSize 50; ESH2 1395.25										Jun 12 (92d, 6/15/12); CSize 50; ESH2 1395.25									
1) ESH2C	86.25	89.50	19.15	.69	.0026	2.5208	.2626	1335		51) ESH2P	27.00	29.00	19.29	-.31	.0026	2.5207	.2648		
2) ESH2C	82.50	85.75	18.93	.68	.0027	2.5256	.2601	1340		52) ESH2P	28.25	30.25	19.07	-.32	.0027	2.5255	.2623		
3) ESH2C	78.75	82.00	18.71	.67	.0028	2.5304	.2576	1345		53) ESH2P	29.50	31.50	18.85	-.33	.0027	2.5303	.2597		
4) ESH2C	75.25	78.25	18.54	.65	.0028	2.5508	.2558	1350		54) ESH2P	30.75	32.75	18.63	-.35	.0028	2.5597	.2572		
5) ESH2C	71.50	74.50	18.29	.64	.0029	2.6368	.2601	1355		55) ESH2P	32.00	34.25	18.43	-.36	.0029	2.6423	.2624		
6) ESH2C	68.00	71.00	18.08	.63	.0030	2.6813	.2638	1360		56) ESH2P	33.25	35.50	18.12	-.37	.0030	2.6812	.2645		
7) ESH2C	64.50	67.50	17.85	.61	.0030	2.6862	.2610	1365		57) ESH2P	34.75	37.00	17.89	-.39	.0030	2.6862	.2617		
8) ESH2C	61.25	64.00	17.67	.60	.0031	2.6913	.2588	1370		58) ESH2P	36.25	38.75	17.71	-.40	.0031	2.6912	.2596		
9) ESH2C	57.75	60.50	17.43	.58	.0032	2.7346	.2592	1375		59) ESH2P	38.00	40.50	17.56	-.42	.0032	2.7351	.2613		
10) ESH2C	54.50	57.25	17.21	.57	.0032	2.7727	.2598	1380		60) ESH2P	39.50	42.25	17.30	-.43	.0032	2.7727	.2612		
11) ESH2C	51.50	54.00	17.02	.55	.0033	2.7778	.2573	1385		61) ESH2P	41.50	44.00	17.10	-.45	.0033	2.7778	.2587		
12) ESH2C	48.25	50.75	16.77	.53	.0034	2.7829	.2541	1390		62) ESH2P	43.25	45.75	16.86	-.47	.0033	2.7828	.2555		
13) ESH2C	45.25	47.75	16.60	.52	.0034	2.7912	.2523	1395		63) ESH2P	45.00	47.75	16.65	-.48	.0034	2.7912	.2530		
14) ESH2C	42.25	44.75	16.36	.50	.0035	2.7930	.2488	1400		64) ESH2P	47.00	50.00	16.45	-.50	.0034	2.7930	.2501		
15) ESH2C	39.50	42.00	16.18	.48	.0035	2.7980	.2465	1405		65) ESH2P	49.25	52.00	16.23	-.52	.0035	2.7980	.2472		
16) ESH2C	36.75	39.25	16.01	.46	.0035	2.8031	.2443	1410		66) ESH2P	51.25	54.50	16.05	-.54	.0035	2.8031	.2450		
17) ESH2C	34.25	36.50	15.84	.45	.0036	2.7704	.2386	1415		67) ESH2P	53.75	56.75	15.89	-.55	.0035	2.7706	.2393		
18) ESH2C	31.75	33.75	15.59	.43	.0036	2.7405	.2326	1420		68) ESH2P	56.00	59.25	15.64	-.57	.0036	2.7405	.2333		
19) ESH2C	29.25	31.25	15.39	.41	.0036	2.7454	.2300	1425		69) ESH2P	58.50	61.75	15.44	-.59	.0036	2.7454	.2307		
20) ESH2C	27.00	29.00	15.26	.39	.0036	2.7069	.2230	1430		70) ESH2P	61.25	64.50	15.31	-.61	.0036	2.7127	.2237		
21) ESH2C	24.75	26.75	15.05	.37	.0036	2.6148	.2143	1435		71) ESH2P	64.00	67.25	15.11	-.63	.0036	2.6148	.2150		
22) ESH2C	22.75	24.75	14.92	.35	.0035	2.6193	.2128	1440		72) ESH2P									
23) ESH2C	20.75	22.50	14.73	.33	.0035	2.6054	.2036	1445		73) ESH2P									
24) ESH2C	19.00	20.75	14.61	.31	.0034	2.4690	.1933	1450		74) ESH2P									
25) ESH2C	17.25	19.00	14.45	.30	.0034	2.4343	.1916	1455		75) ESH2P									

295) Center Strike 296) Calls/Puts 297) Call 298) Put 299) Term Structure - 80%

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