



PRELIMINARY

PG48 BULLETIN #146@ E-MINI S&P 500 PUT OPTIONS Mon, Jul 30, 2012 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--	--
EW1 AUG12	MINI S&P P	EW1	MINI	S&P P	(FUTURES SETT.	.00)									HIGH	LOW
1080	----	----	----	----	----	----	----	CAB	----	.000	----	----	23	UNCH	.15	.05
1085	----	----	----	----	----	----	----	CAB	----	.000	----	----	59	UNCH	.10B	.05
1090	----	----	----	----	----	----	----	CAB	----	.000	----	----	29	UNCH	.10	.10
1095	----	----	----	----	----	----	----	CAB	----	.000	----	----	29	UNCH	.10	.10
1100	0.05	----	----	----	.05	.05	0.05	CAB	----	.000	----	10	87 +	10	.30	.05
1105	----	----	----	----	----	----	----	CAB	----	.000	----	----	44	UNCH	.15	.10
1110	----	----	----	----	----	----	----	CAB	----	.000	----	----	23	UNCH	.20	.15
1115	----	----	----	----	----	----	----	CAB	----	.000	----	----	39	UNCH	.30	.25A
1120	----	----	----	----	----	----	----	CAB	----	.000	----	----	50	UNCH	.35B	.30A
1125	0.05	----	----	----	.05	*.05	0.05	CAB	----	.000	----	10	43 +	10	.40B	.05
1130	----	----	----	----	----	----	----	CAB	----	.000	----	----	85	UNCH	.50B	.15
1135	----	----	----	----	----	----	----	CAB	----	.000	----	----	80	UNCH	.55B	.15A
1140	----	----	----	----	----	----	----	CAB	----	.000	----	----	118	UNCH	.65B	.20A
1145	----	----	----	----	----	----	----	CAB	----	.000	----	----	242	UNCH	.70B	.15
1150	0.05	----	----	----	.05	*.05	0.05	CAB	----	.000	----	10	190 +	10	.80B	.05
1155	----	----	----	----	----	----	----	CAB	----	.000	----	----	50	UNCH	.85B	.20
1160	----	----	----	----	----	----	----	CAB	----	.000	----	----	92	UNCH	.95B	.20
1165	----	----	----	----	----	----	----	CAB	----	.000	----	----	125	UNCH	1.05B	.20
1170	----	----	----	----	----	----	----	CAB	----	.000	----	----	189	UNCH	1.20B	.20
1175	----	----	----	----	----	----	----	CAB	----	.000	----	----	81	UNCH	1.30B	.25
1180	----	----	----	----	----	----	----	CAB	----	.000	----	----	81	UNCH	1.45B	.20A
1185	----	----	----	----	----	----	----	CAB	----	.000	----	----	126	UNCH	1.60B	.25
1190	----	----	----	----	----	----	----	CAB	----	.000	----	----	76	UNCH	1.75B	.25A
1195	----	----	----	----	----	----	----	CAB	----	.000	----	----	31	UNCH	1.90B	.25A
1200	----	----	----	----	----	----	----	CAB	----	.000	----	----	104	UNCH	2.10B	.25A
1205	----	----	----	----	----	----	----	CAB	----	.000	----	----	52	UNCH	2.35B	.25A
1210	0.05	----	----	----	.05	*.05	0.05	CAB	----	.000	----	2	56 +	1	2.60B	.05
1215	----	----	----	----	----	----	----	CAB	----	.000	----	----	61	UNCH	2.90B	.20A
1220	----	----	----	----	.05B	----	0.05B	CAB	----	.000	----	----	64	UNCH	3.15B	.20A
1225	----	----	----	----	.05B	----	0.05B	CAB	----	.000	----	----	737	UNCH	3.50B	.20A
1230	0.05	----	----	----	.05	*.05	0.05	CAB	----	.001	----	10	281	UNCH	3.85B	.05
1235	----	----	----	----	----	----	----	CAB	----	.001	----	----	1331	UNCH	4.30B	.25A
1240	----	----	----	----	.05B	----	0.05B	CAB	----	.001	----	----	121	UNCH	4.75B	.25A
1245	0.10	----	----	----	.10	*.10	0.10	CAB	----	.001	----	2	336 +	2	5.25B	.10
1250	0.10	----	----	----	.10	*.10	0.10	CAB	----	.001	----	10	293 +	6	5.75B	.10
1255	0.10	----	----	----	.10	*.10	0.10	CAB	----	.001	----	3	216 +	2	6.50B	.10
1260	----	----	----	----	----	----	0.10N	CAB	----	.001	----	----	3035	UNCH	7.00B	.30
1265	0.15	----	----	----	.15	*.15	0.15	.05-	10	.001	----	7	321 +	5	7.75B	.15
1270	0.15	----	----	----	.15	*.15	0.15	.10-	10	.002	----	4	97	UNCH	8.75B	.15
1275	0.20	----	----	----	.20	*.20	0.20	.15-	10	.004	----	9	685 +	5	9.50B	.20
1280	0.20	----	----	----	.25	*.20	0.25	.15-	10	.004	----	3	206 +	1	10.50B	.20
1285	0.20	----	----	----	.20	*.20	0.20	.20-	10	.006	----	1	643 +	1	11.75B	.20
1290	0.30	----	----	----	.35	.30	0.30A	.25-	10	.008	----	16	395 +	15	13.00B	.30
1295	----	----	----	----	----	*.30A	0.35A	.30-	10	.010	----	----	559	UNCH	14.25B	.30A
1300	0.45	----	----	----	.50	*.35A	0.45A	.35-	15	.012	----	509	1415 +	245	16.00	.35A
1305	0.45	----	----	----	.55	*.40	0.45A	.45-	15	.016	----	64	584 -	1	17.25B	.40
1310	0.40	----	----	----	.60	*.40	0.55A	.55-	15	.021	----	64	3413 +	3	19.00B	.40
1315	1.10	----	----	----	1.10	*.60	0.70A	.70-	10	.027	----	65	814 +	38	21.00B	.60
1320	0.70	----	----	----	.95B	*.70	0.80	.85-	10	.034	----	103	1517 +	95	23.00B	.70
1325	1.00	----	----	----	1.25B	*.80	1.00A	1.05-	10	.044	----	120	1080 -	90	25.25B	.80
1330	1.05	----	----	----	1.60B	*1.05	1.30B	1.30-	5	.056	----	138	1009 -	34	27.75B	1.05
1335	1.60	----	----	----	2.05	*1.35	1.70B	1.60	UNCH	.071	----	374	868 +	114	30.25B	1.35
1340	2.30	----	----	----	2.50B	*1.60	2.15B	2.00	UNCH	.091	----	667	1593 +	445	33.00B	1.60
1345	2.85	----	----	----	3.15	*1.95	2.70B	2.50-	5	.116	----	334	1259 +	38	36.00B	1.95
1350	3.25	----	----	----	3.90B	*2.45	3.40B	3.15+	5	.147	----	955	1177 +	409	39.25B	2.45
1355	4.10	----	----	----	4.90	*3.00	4.25A	3.95+	15	.185	----	750	1014 +	412	42.50B	3.00
1360	5.00	----	----	----	6.00B	*3.75A	5.25B	4.90+	25	.230	----	616	967 +	570	42.75B	3.75A
1365	6.50	----	----	----	7.25	*4.60A	6.75B	6.00+	25	.282	----	372	702 +	357	43.25B	4.60A
1370	7.50	----	----	----	9.00B	*5.75A	8.25B	7.50+	50	.344	----	442	373 +	280	41.00B	5.75A
1375	10.00	----	----	----	10.75B	*7.00A	10.00A	9.50+	100	.415	----	279	289 +	182	40.75B	7.00A
1380	11.75	----	----	----	13.25B	*8.75A	12.25B	11.50+	100	.488	----	3735	5474 +	2240	46.00	8.75A
1385	15.00	----	----	----	15.75B	*10.50A	14.75B	14.00+	125	.564	----	263	241 +	27	45.00B	10.50A
1390	13.50	----	----	----	18.75B	*12.75A	17.75B	17.00+	175	.638	----	20	24	UNCH	31.25B	12.75A
1395	----	----	----	----	#22.25B	*15.50A	21.25B	20.00+	175	.713	----	----	2	UNCH	22.25B	15.50A
1400	----	----	----	----	#26.00B	*18.50A	24.75B	23.50+	175	.779	----	2	5	UNCH	26.00B	18.50A
TOTAL												9969	35405 +	5398		

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--			
EW2 AUG12	MINI	S&P P	EW2 MINI	S&P P	(FUTURES SETT.	.00)								HIGH	LOW	
1100	0.30	----	----	----	.30	*.05	0.05	CAB	----	.001	----	2	307 +	1	.40	.05
1130	----	----	----	----	----	----	----	CAB	----	.001	----	----	1	UNCH	.50B	.35
1135	----	----	----	----	----	----	----	CAB	----	.001	----	----	15	UNCH	.60B	.35A
1145	----	----	----	----	----	----	----	.05+	5	.001	----	----	7	UNCH	.70B	.30
1150	----	----	----	----	.10B	----	0.10B	.05+	5	.001	----	----	10	UNCH	.80B	.25
1160	----	----	----	----	.05B	----	0.05B	.10+	5	.002	----	----	20	UNCH	.95B	.30
1165	----	----	----	----	.10B	----	0.10B	.15+	10	.003	----	----	30	UNCH	1.05B	.40
1170	----	----	----	----	.10B	----	0.10B	.20+	15	.004	----	----	80	UNCH	1.15B	.35A
1175	----	----	----	----	.10B	----	0.10B	.20+	15	.004	----	----	43	UNCH	1.25B	.35
1180	----	----	----	----	.15B	----	0.15B	.20+	15	.005	----	----	45	UNCH	1.35B	.35A
1185	----	----	----	----	.10B	----	0.10B	.20+	15	.005	----	----	37	UNCH	1.50B	.35A
1190	----	----	----	----	.15B	----	0.15B	.20+	10	.005	----	----	219	UNCH	1.60B	.35A
1195	----	----	----	----	----	----	0.15N	.25+	10	.006	----	----	37	UNCH	1.75B	.35A
1200	----	----	----	----	----	----	0.20N	.25+	5	.006	----	----	97	UNCH	1.95B	.25
1205	0.30	----	----	----	.30	*.30	0.30	.25	UNCH	.006	----	2	2 +	2	2.10B	.30
1210	----	----	----	----	----	----	0.30N	.25-	5	.007	----	----	20	UNCH	2.30B	.45A
1215	----	----	----	----	----	----	0.35N	.25-	10	.007	----	----	73	UNCH	2.50B	.45A
1220	----	----	----	----	----	----	0.40N	.30-	10	.008	----	----	66	UNCH	2.75B	.50A
1225	----	----	----	----	----	.40A	0.40A	.30-	15	.008	----	----	112	UNCH	3.05B	.40
1230	0.30	----	----	----	.30	*.30	0.30	.35-	10	.010	----	20	57	UNCH	3.35B	.30
1235	0.40	----	----	----	.40	*.40	0.40	.35-	15	.010	----	27	44 +	16	3.75B	.40
1240	----	----	----	----	----	*.45A	0.45A	.40-	10	.012	----	----	336	UNCH	4.15B	.45A
1245	0.40	----	----	----	.40	*.40	0.40	.40-	15	.012	----	1	40	UNCH	4.55B	.40
1250	----	----	----	----	----	----	0.55N	.45-	10	.014	----	----	74	UNCH	5.00B	.50
1255	----	----	----	----	----	*.55A	0.55A	.50-	10	.016	----	----	131	UNCH	5.50B	.55A
1260	----	----	----	----	----	*.60A	0.60A	.55-	10	.018	----	----	211	UNCH	6.00B	.60A
1265	----	----	----	----	----	*.60A	0.60A	.65-	10	.021	----	----	236	UNCH	6.75B	.60A
1270	----	----	----	----	----	*.70A	0.70A	.70-	10	.024	----	1	483	UNCH	7.50B	.70A
1275	0.85	----	----	----	.85	*.75A	0.85	.80-	10	.027	----	50	429 -	50	8.25B	.75A
1280	0.90	----	----	----	.90	*.85A	0.90	.90-	10	.031	----	1	76 +	1	9.25B	.85A
1285	0.85	----	----	----	.85	*.85	1.00B	1.05-	5	.036	----	22	48 +	11	10.25B	.85
1290	1.10	----	----	----	1.15	*1.05A	1.20B	1.20-	5	.042	----	5	73 +	5	11.25B	1.05A
1295	1.40	----	----	----	1.40	*1.20A	1.35A	1.35-	5	.048	----	5	70	UNCH	12.50B	1.20A
1300	1.65	----	----	----	1.65	*1.35A	1.55A	1.55	UNCH	.055	----	1	146 +	1	13.75B	1.35A
1305	2.00	----	----	----	2.00	*1.50A	1.75A	1.80+	5	.064	----	20	82 +	20	15.25B	1.50A
1310	2.10	----	----	----	2.20B	*1.75A	2.05B	2.10+	10	.075	----	1809	1469 +	1409	16.75B	1.75A
1315	2.70	----	----	----	2.70	*1.90A	2.45B	2.45+	15	.088	----	7	167 +	6	18.50B	1.90A
1320	2.70	----	----	----	3.00B	*2.15A	2.80B	2.85+	20	.102	----	13	205 +	1	20.50B	2.15A
1325	----	----	----	----	3.60B	*2.50A	3.30B	3.30+	25	.118	----	----	222	UNCH	22.50B	2.50A
1330	3.65	----	----	----	4.15B	*2.90A	3.85B	3.80+	30	.136	----	3	614 +	2	25.25B	2.90A
1335	4.30	----	----	----	4.85B	*3.40A	4.50B	4.40+	35	.156	----	117	104 +	39	27.50B	3.40A
1340	5.50	----	----	----	5.50	*3.95A	5.00B	5.00+	30	.178	----	97	163 -	75	30.00B	3.95A
1345	5.00	----	----	----	6.50	*4.55A	6.00B	6.00+	50	.208	----	18	65 +	18	33.00B	4.55A
1350	6.75	----	----	----	7.75	*5.50A	7.25	6.75+	50	.235	----	1868	1591 +	1461	35.00B	5.50A
1355	8.25	----	----	----	8.50	*6.25A	8.25B	8.00+	75	.271	----	119	98 -	1	38.25B	6.25A
1360	8.50	----	----	----	10.00B	*7.25A	9.50	9.00+	75	.305	----	48	586 +	48	39.00B	7.25A
1365	11.00	----	----	----	11.50	*8.25A	11.00B	10.50+	100	.347	----	126	240 +	119	39.50B	8.25A
1370	10.50	----	----	----	13.25B	*9.50A	12.75B	12.00+	100	.391	----	41	68 +	1	41.75B	9.50A
1375	14.25	----	----	----	15.50	*11.00A	14.50B	14.00+	125	.439	----	89	79 +	43	45.50B	11.00A

PRELIMINARY																		
PG48		BULLETIN # 146@										E-MINI S&P 500 PUT OPTIONS		Mon, Jul 30, 2012		PG48		
1380	16. 25			17. 50B	*12. 75A	16. 75B			16. 00+	NEW	. 489	----	52	52 +	52	49. 25B	12. 75A	
1385	16. 25			20. 00B	*14. 75A	19. 00B			18. 25+	150	. 541	----	1	6 +	1	53. 25B	14. 75A	
1390	21. 50			22. 75B	*17. 00A	21. 75B			21. 00+	NEW	. 593	----	1	1 +	1	57. 50B	17. 00A	
1400	28. 75			29. 00B	*22. 25A	28. 25B			27. 00+	200	. 697	----	1	26 +	1	66. 25B	22. 25A	
TOTAL														4567	9513 +	3133		
WK EW-W4 E-MINI S&P PUTS																		
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--				
EOW4 MINI		S&P P	EOW4 MINI		S&P P		(FUTURES SETT. .00)								LOW			
TOTAL												0		0				
E-MINI S&P PUTS																		
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--				
E-MINI S&P		PUT	E-MINI S&P		PUT		(FUTURES SETT. .00)								LOW			
AUG12																		
475									CAB	----	. 000	----	951	UNCH	. 15			
500									CAB	----	. 000	----	450	UNCH	. 20			
525									CAB	----	. 000	----	1454	UNCH	. 20			
550									CAB	----	. 000	----	350	UNCH	. 25B			
575									CAB	----	. 000	----	1552	UNCH	. 35			
600									CAB	----	. 000	----	1323	UNCH	. 45			
625									CAB	----	. 000	----	1419	UNCH	. 50			
650									CAB	----	. 000	----	1395	UNCH	. 60			
675									CAB	----	. 000	----	604	UNCH	. 70			
690									CAB	----	. 000	----	50	UNCH	. 25B			
700									CAB	----	. 000	----	3340	UNCH	. 85B			
710									CAB	----	. 000	----	250	UNCH	. 80B			
720									CAB	----	. 000	----	270	UNCH	. 90			
725									CAB	----	. 000	----	1282	UNCH	1. 05B			
740									CAB	----	. 000	----	82	UNCH	1. 10			
750									CAB	----	. 000	----	1984	UNCH	1. 30B			
760									CAB	----	. 000	----	296	UNCH	. 50B			
770									CAB	----	. 000	----	3569	UNCH	1. 50			
775									CAB	----	. 000	----	2191	UNCH	1. 60B			
800									CAB	----	. 000	----	1570	UNCH	2. 05B			
810									CAB	----	. 000	----	947	UNCH	1. 85B			
825									CAB	----	. 000	----	996	UNCH	2. 45B			
830									CAB	----	. 000	----	532	UNCH	2. 55B			
840									CAB	----	. 000	----	788	UNCH	2. 75B			
850									CAB	----	. 000	----	1018	UNCH	2. 95B			
860									CAB	----	. 000	----	488	UNCH	3. 20B			
870									CAB	----	. 000	----	517	UNCH	3. 45B			
875									CAB	----	. 000	----	1079	UNCH	3. 60B			
880									CAB	----	. 000	----	996	UNCH	3. 75B			
890									CAB	----	. 000	----	703	UNCH	4. 00B			
900									CAB	----	. 000	----	2631	UNCH	4. 35B			
910									CAB	----	. 000	----	577	UNCH	4. 65B			
915									CAB	----	. 000	----	371	UNCH	4. 55B			
920									CAB	----	. 000	----	1076	UNCH	5. 00B			
925									CAB	----	. 000	----	1130	UNCH	5. 00B			
930									CAB	----	. 000	----	751	UNCH	5. 25B			
940									CAB	----	. 000	----	756	UNCH	5. 75B			
950									CAB	----	. 000	----	3277	UNCH	6. 25B			
960									CAB	----	. 000	----	609	UNCH	6. 75B			
965									CAB	----	. 000	----	198	UNCH	1. 05			
970									CAB	----	. 000	----	2517	UNCH	7. 25B			
975									CAB	----	. 000	----	1958	UNCH	7. 50B			
980									CAB	----	. 000	----	455	UNCH	7. 75B			
985									CAB	----	. 000	----	160	UNCH	1. 30B			
990									CAB	----	. 000	----	2601	UNCH	8. 25B			
1000									CAB	----	. 000	----	22864	UNCH	9. 00			
1010									CAB	----	. 000	----	2237	UNCH	9. 75B			
1020									CAB	----	. 000	----	1297	UNCH	10. 50B			
1025									CAB	----	. 000	----	3545	UNCH	10. 75B			
1030									CAB	----	. 000	----	2241	UNCH	11. 25B			
1040									CAB	----	. 001	----	2013	UNCH	12. 00B			
1050								. 05-	5	. 001	----	----	6379	UNCH	13. 00B			
1055								. 05-	5	. 001	----	----	814	UNCH	13. 00B			
1060	0. 10		. 10	*. 05				. 10	UNCH	. 001	----	33	3327	-	27			
1065								. 10	UNCH	. 002	----	----	990	UNCH	14. 00B			
1070								. 10-	5	. 002	----	----	2782	UNCH	15. 00B			
1075								. 10-	5	. 002	----	----	2220	UNCH	15. 50B			
1080								. 10-	5	. 002	----	----	3062	UNCH	16. 00B			
1085								. 10-	5	. 002	----	----	1370	UNCH	16. 25B			
1090								. 10-	5	. 002	----	----	5129	UNCH	17. 25B			
1095								. 10-	5	. 002	----	----	2664	UNCH	17. 25B			
1100	0. 15		. 15	. 15				. 10-	5	. 002	----	7	15080	-	6			
1105								. 15-	5	. 003	----	----	2236	UNCH	18. 75B			
1110								. 15-	5	. 003	----	----	4860	UNCH	20. 00B			
1115								. 15-	5	. 003	----	----	1281	UNCH	5. 00			
1120	0. 15		. 15	*. 15				. 15-	5	. 003	----	62	2479	UNCH	21. 50B			
1125								. 15-	5	. 003	----	----	6367	UNCH	22. 25B			
1130								. 20	UNCH	. 004	----	----	3405	UNCH	23. 00B			
1135								. 20-	5	. 004	----	----	1610	UNCH	23. 00B			
1140								. 20-	5	. 004	----	----	4775	UNCH	24. 75B			
1145								. 20-	5	. 004	----	----	3632	UNCH	25. 25B			
1150	0. 25		. 25	*. 20				. 25-	5	. 005	----	246	6370	+	212			
1155	0. 30		. 30	*. 25A				. 25-	5	. 006	----	4	1323	-	2			
1160								. 25-	5	. 006	----	----	1609	UNCH	28. 75B			
1165								. 30-	5	. 007	----	----	2142	UNCH	29. 25B			
1170	0. 30		. 30	. 30				. 30-	5	. 007	----	13	3910	+	1			
1175	0. 30		. 30	*. 30				. 35	UNCH	. 008	----	13	2576	UNCH	32. 00B			
1180	0. 30			*. 30				. 35-	5	. 008	----	51	3795	+	1			
1185	0. 35			*. 35				. 40	UNCH	. 010	----	1	2536	UNCH	34. 00B			
1190								. 40-	5	. 010	----	----	3553	UNCH	35. 50B			
1195	0. 60		. 60	*. 35				. 45-	5	. 011	----	12	3449	-	11			
1200	0. 45		. 50	*. 40				. 45-	5	. 012	----	270	8897	-	248			
1205								. 50-	5	. 013	----	----	3150	UNCH	39. 25			
1210								. 55-	5	. 014	----	10	3765	UNCH	41. 00B			
1215	0. 40		. 60	*. 40				. 60-	5	. 016	----	122	4894	+	58			
1220	0. 55		. 70	*. 50				. 65-	5	. 017	----	53	3703	-	3			
1225	0. 75		. 75	*. 60A				. 70-	5	. 019	----	338	5765	+	152			
1230	0. 80</																	

PRELIMINARY															
PG48	BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS					Mon, Jul 30, 2012 PG48					
1365	13. 75		15. 25B	*11. 50A	----	14. 00+	110	. 373	----	86	1110 +	4	113. 50B	11. 50A	
1370	16. 50		17. 00	*12. 75A	----	15. 60+	120	. 409	----	604	4357 +	450	117. 50B	12. 75A	
1375	18. 00		19. 00	*14. 50A	----	17. 40+	130	. 448	----	338	1200 +	240	121. 25B	14. 50A	
1380	19. 75		21. 25	*16. 25A	----	19. 50+	140	. 488	----	624	1193 +	449	125. 25B	16. 25A	
1385	22. 75		23. 50B	*18. 00A	----	21. 80+	160	. 530	----	579	785 +	488	129. 50B	18. 00A	
1390	24. 00		26. 00B	*20. 25A	----	24. 30+	180	. 573	----	82	236 +	47	133. 75B	20. 25A	
1395	----		28. 75B	*22. 75A	----	27. 00+	190	. 617	----	11	UNCH		138. 00B	22. 75A	
1400	30. 00		32. 00B	*25. 25A	----	29. 90+	200	. 660	----	15	97 +	10	142. 25B	25. 25A	
1405	31. 00		35. 25B	*28. 25A	----	33. 10+	210	. 702	----	2	12 +	2	146. 75B	28. 25A	
1410	38. 00		38. 75B	*31. 50A	----	36. 60+	220	. 742	----	4	54	UNCH	151. 25B	31. 50A	
1415	41. 75		42. 50B	*34. 75A	----	40. 20+	NEW	. 780	----	4	4 +	4	155. 75B	34. 75A	
1420	43. 50		46. 50B	*38. 50	----	44. 00+	230	. 815	----	114	210 +	60	160. 25B	38. 50	
1470	----		90. 50B	86. 25A	----	90. 00+	210	. 972	----	----	1	UNCH	208. 00B	82. 75A	
TOTAL										27052	443339 +	8996			
SEP12	EMINI	S&P PUT	(FUTURES SETT.	1380. 50	-	200 )									
475	----		----	----	----		CAB	----	. 000	----	632	UNCH	11. 50B	. 15	
500	----		----	----	----		CAB	----	. 000	----	215	UNCH	13. 75B	. 05	
525	----		----	----	----		CAB	----	. 000	----	834	UNCH	16. 00B	. 15	
550	----		----	----	----		CAB	----	. 000	----	1654	UNCH	18. 25B	. 05	
575	----		----	----	----		CAB	----	. 000	----	812	UNCH	21. 00B	. 05	
600	----		----	----	----		CAB	----	. 000	----	4379	UNCH	24. 00B	. 20	
625	----		----	----	----		CAB	----	. 000	----	2212	UNCH	27. 25B	. 05	
650	----		----	----	----		CAB	----	. 000	----	2373	UNCH	30. 75B	. 15	
675	----		----	----	----		CAB	----	. 000	----	536	UNCH	34. 75B	. 10	
690	----		----	----	----		CAB	----	. 000	----	3	UNCH	2. 05B	. 30A	
700	----		----	----	----		CAB	----	. 000	----	2100	UNCH	38. 75B	. 10	
710	----		----	----	----		CAB	----	. 000	----	315	UNCH	2. 35B	. 15	
720	----		----	----	----		CAB	----	. 000	----	161	UNCH	2. 55B	. 15	
725	----		----	----	----		CAB	----	. 000	----	1803	UNCH	43. 25B	. 15A	
730	----		----	----	----		CAB	----	. 000	----	238	UNCH	2. 70B	. 25A	
740	----		----	----	----			. 05+	5	. 000	260	UNCH	2. 85B	. 05	
750	----		----	----	----			. 05+	5	. 000	2229	UNCH	48. 00B	. 15	
760	----		----	----	----			. 05+	5	. 000	172	UNCH	3. 25	. 20A	
770	----		----	----	----			. 05+	5	. 000	468	UNCH	3. 45	. 15	
775	0. 05		. 05	*. 05	----		. 05	UNCH	. 000	----	3	943	UNCH	53. 25B	. 05
800	0. 10		. 10	. 10	----		. 05	UNCH	. 000	----	2	7753 +	2	58. 75B	. 10
810	----		----	----	----		. 10	UNCH	. 001	----	1035	UNCH	4. 35B	. 15	
825	----		----	----	----		. 10	UNCH	. 001	----	828	UNCH	64. 50B	. 15	
830	----		----	----	----		. 10	UNCH	. 001	----	513	UNCH	65. 75B	. 20	
840	----		----	----	----		. 10	UNCH	. 001	----	598	UNCH	68. 25B	. 20	
850	0. 10		. 15B	*. 10	----		. 15	UNCH	. 001	----	3	2809	UNCH	71. 00B	. 10
860	----		----	----	----		. 15	UNCH	. 001	----	806	UNCH	73. 50B	. 30	
870	----		----	----	----		. 15	UNCH	. 001	----	418	UNCH	76. 25B	. 20	
875	----		----	----	----		. 15-	5	. 001	----	1373	UNCH	77. 75B	. 20	
880	----		----	----	----		. 15-	5	. 002	----	552	UNCH	79. 00B	. 25A	
890	----		----	----	----		. 20	UNCH	. 002	----	1128	UNCH	81. 75B	. 30A	
900	----		----	----	----		. 20-	5	. 002	----	9381	UNCH	84. 75B	. 25	
910	0. 20		. 20	*. 20	----		. 20-	5	. 002	----	5	3394	UNCH	87. 75B	. 20
915	----		----	----	----		. 25-	5	. 003	----	293	UNCH	8. 50B	. 30A	
920	----		----	----	----		. 25-	5	. 003	----	1005	UNCH	90. 75B	. 35A	
925	----		----	----	----		. 25-	5	. 003	----	1345	UNCH	92. 50B	. 30	
930	----		----	----	----		. 30	UNCH	. 004	----	4654	UNCH	94. 00B	. 35	
940	----		----	----	----		. 30-	5	. 004	----	1408	UNCH	97. 25B	. 35A	
950	0. 35		. 35	. 30	----		. 35	UNCH	. 004	----	7	2524	UNCH	100. 50B	. 30
960	----		----	----	----		. 35-	5	. 004	----	1301	UNCH	104. 00B	. 40A	
965	----		----	----	----		. 40	UNCH	. 005	----	169	UNCH	4. 60	. 40A	
970	----		----	----	----		. 40	UNCH	. 005	----	676	UNCH	107. 50B	. 45A	
975	----		----	----	----		. 40-	5	. 005	----	3264	UNCH	109. 25B	. 45A	
980	0. 45		. 45	. 45	----		. 40-	5	. 005	----	5	803 +	5	111. 00B	. 45A
985	----		----	*. 45A	----		. 45-	5	. 006	----	171	UNCH	3. 95B	. 45A	
990	0. 50		. 50	*. 45	----		. 45-	5	. 006	----	261	2194 +	190	114. 75B	. 45
1000	0. 55		. 55	*. 50	----		. 50-	5	. 007	----	818	7604 +	212	118. 50B	. 50
1010	----		----	----	----		. 55-	5	. 008	----	985	UNCH	122. 25B	. 60	
1020	0. 60		. 65	*. 60	----		. 60-	5	. 008	----	330	2885 +	245	126. 25B	. 60
1025	----		----	*. 65A	----		. 65-	5	. 009	----	5245	UNCH	128. 25B	. 65A	
1030	----		----	----	----		. 70	UNCH	. 010	----	952	UNCH	130. 25B	. 75A	
1040	0. 75		. 80	*. 70	----		. 75-	5	. 011	----	331	2602 +	275	134. 50B	. 70
1050	0. 85		. 85	*. 80A	----		. 85	UNCH	. 012	----	1	6615 +	1	138. 75B	. 80A
1055	----		----	*. 85A	----		. 90	UNCH	. 013	----	----	468	UNCH	21. 25B	. 85A
1060	0. 90		1. 00	*. 85	----		. 95	UNCH	. 014	----	452	4319 +	427	143. 25B	. 85
1065	1. 05		1. 05	*. 95A	----		. 95-	5	. 014	----	2	940 +	2	22. 50B	. 95A
1070	1. 00		1. 10	*. 95	----		1. 00-	5	. 015	----	263	1497 +	263	147. 75B	. 95
1075	1. 00		1. 10	*1. 00	----		1. 05-	5	. 016	----	3608	7858 +	3182	150. 00B	1. 00
1080	1. 00		1. 20	*1. 00	----		1. 10-	5	. 016	----	393	1981 +	172	152. 25B	1. 00
1085	1. 25		1. 25	*1. 10A	----		1. 15-	5	. 017	----	9	439 +	6	25. 50B	1. 10A
1090	1. 20		1. 30	*1. 15A	----		1. 20-	5	. 018	----	348	2255 +	338	157. 00B	1. 15A
1095	1. 30		1. 35B	*1. 25A	----		1. 25-	5	. 019	----	10	1102	UNCH	26. 75B	1. 25A
1100	1. 35		1. 45	*1. 25	----		1. 30-	5	. 020	----	1262	11988 +	998	162. 00B	1. 25
1105	----		1. 50B	*1. 35A	----		1. 40-	5	. 021	----	----	1883	UNCH	28. 25B	1. 35A
1110	1. 50		1. 55	*1. 40A	----		1. 50	UNCH	. 023	----	20	1625	UNCH		

PRELIMINARY													
PG48	BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS					Mon, Jul 30, 2012 PG48			
1380	34.00		35.50B	*30.75A	----	33.80+	130	.485	----	215	1408 +	115	249.25B 30.75A
1385	36.75		37.75B	*32.50A	----	35.90+	140	.509	----	8	259 +	3	136.25B 32.50A
1390	35.25		40.00B	*34.75A	----	38.10+	150	.534	----	6	580 +	4	245.50B 34.75A
1395	39.75		42.50B	*36.75A	----	40.50+	160	.559	----	1	8 +	1	144.00B 36.75A
1400	42.00		45.00B	*39.25A	----	43.00+	170	.584	----	53	2038 +	53	255.00B 39.25A
1405	----		47.75B	*41.50A	----	45.60+	180	.610	----	----	170	UNCH	152.00B 41.50A
1410	47.50		50.50B	*44.00A	----	48.40+	180	.636	----	1	57 +	1	240.75B 44.00A
1425	54.75		60.00B	*52.75A	----	57.50+	190	.713	----	1	408 +	1	273.75B 52.75A
1430	----		63.25B	*56.00A	----	60.80+	190	.739	----	----	6	UNCH	230.75B 56.00A
1440	----		68.25B	*65.50A	----	68.10+	200	.785	----	----	13	UNCH	182.00B 65.50A
1450	----		76.00B	*73.25A	----	75.80+	200	.828	----	----	5	UNCH	293.25B 73.25A
1455	----		80.00B	*77.00A	----	79.90+	200	.847	----	----	7	UNCH	195.50B 77.00A
1460	----		84.25B	*81.25A	----	84.10+	210	.865	----	----	12	UNCH	200.25B 81.25A
1465	----		88.75B	*85.50A	----	88.40+	210	.881	----	----	2	UNCH	205.00B 85.50A
1470	----		93.00B	*89.75A	----	92.80+	200	.896	----	----	7	UNCH	209.50B 89.75A
1500	----		121.00B	117.50A	----	120.70+	210	.954	----	----	3	UNCH	335.00B 111.00A
1650	----		----	----	----	269.50+	200	.998	----	----	2000	UNCH	298.00B 244.50A
TOTAL										20585	322912 +	0825	
OCT12	EMINI	S&P PUT	(FUTURES SETT.	.00)		CAB	----	.000	----	----	610	UNCH	.35 .20A
475	----		----	----	----	CAB	----	.000	----	----	460	UNCH	.40 .20A
500	----		----	----	----	CAB	----	.000	----	----	742	UNCH	.40 .25A
525	----		----	----	----	CAB	----	.000	----	----	491	UNCH	.40 .25A
550	----		----	----	----	CAB	----	.000	----	----	243	UNCH	.90B .10
575	----		----	----	----	CAB	----	.000	----	----	195	UNCH	1.15B .20
600	----		----	----	----	CAB	----	.000	----	----	1227	UNCH	1.55B .15
625	----		----	----	----	CAB	----	.000	----	----	621	UNCH	1.80B .20
650	----		----	----	----	CAB	----	.000	----	----	1993	UNCH	2.25B .15
675	----		.05B	----	----	.05-	5	.000	----	----	991	UNCH	3.05B .20
700	----		----	----	----	.05-	5	.000	----	----	1100	UNCH	3.70B .25
725	----		.15B	----	----	.10-	5	.001	----	----	496	UNCH	4.45B .30
750	----		----	----	----	.15-	10	.001	----	----	999	UNCH	5.25B .50A
775	----		----	----	----	.25-	10	.002	----	----	1330	UNCH	6.25B .40A
800	----		----	----	----	.40	UNCH	.004	----	----	397	UNCH	7.25B .45A
825	----		----	----	----	.40-	5	.004	----	280	872	UNCH	7.50B .50A
830	----		----	----	----	.45	UNCH	.004	----	----	864	UNCH	8.00B .50A
840	----		----	----	----	.50	UNCH	.005	----	----	739	UNCH	8.50B .30
850	----		----	----	----	.55	UNCH	.005	----	----	205	UNCH	9.00B .55A
860	----		----	----	----	.60	UNCH	.006	----	----	303	UNCH	10.00B .65A
875	----		----	----	----	.65+	5	.006	----	----	535	UNCH	10.25B .60
880	----		----	----	----	.70+	5	.007	----	----	326	UNCH	10.75B .75A
890	----		----	----	----	.75+	5	.008	----	----	742	UNCH	11.50B .75
900	----		----	----	----	.80+	5	.008	----	----	460	UNCH	12.25B .80
910	----		----	----	----	.90+	5	.009	----	----	207	UNCH	13.00B .90A
920	----		----	----	----	.90	UNCH	.009	----	----	520	UNCH	13.25B .85A
925	----		*.85A	----	----	.95+	5	.010	----	----	482	UNCH	13.75B .95A
930	----		----	----	----	1.05+	5	.011	----	----	456	UNCH	14.50B .95A
940	----		*.95A	----	----	1.05	UNCH	.011	----	----	133	UNCH	4.55B 1.00A
945	----		*1.00A	----	----	1.10	UNCH	.012	----	15	1065 +	15	15.50B 1.05
950	1.05		1.05	*1.05	----	1.20	UNCH	.013	----	----	311	UNCH	16.25B 1.15A
960	----		----	*1.15A	----	1.25	UNCH	.014	----	----	176	UNCH	2.90B 1.20A
965	----		----	*1.20A	----	1.30	UNCH	.014	----	----	414	UNCH	17.25B 1.25A
970	----		----	*1.25A	----	1.35	UNCH	.015	----	----	2351	UNCH	17.75B 1.30A
975	----		----	*1.30A	----	1.40-	5	.015	----	----	836	UNCH	18.25B 1.35A
980	----		----	*1.35A	----	1.50-	5	.017	----	5	538 +	5	19.25B 1.45
990	1.45		1.45	*1.45	----	1.60-	10	.018	----	25	4328 +	20	20.50B 1.55
1000	1.70		1.70	1.55	----	1.75-	10	.020	----	----	268	UNCH	21.50B 1.75A
1010	----		----	*1.75A	----	1.90-	10	.022	----	----	219	UNCH	22.75B 1.85A
1020	----		----	*1.85A	----	2.00-	5	.023	----	291	3188 +	283	23.50B 1.95A
1025	2.10		2.10	*1.95A	----	2.10-	5	.024	----	----	809	UNCH	24.00B 2.00A
1030	----		----	*2.00A	----	2.30	UNCH	.026	----	----	1788	UNCH	25.50B 2.20A
1040	----		2.35B	*2.20A	----	2.50	UNCH	.029	----	513	1402 +	473	26.75B 2.25
1050	2.40		2.55	*2.25	----	2.70	UNCH	.031	----	13	1369	UNCH	28.25B 2.50
1060	2.50		2.75B	*2.50	----	2.95	UNCH	.034	----	7	1359	UNCH	30.00B 2.70
1070	2.70		3.00B	*2.70	----	3.05	UNCH	.036	----	----	1006	UNCH	30.75B 2.85A
1075	----		3.10B	*2.85A	----	3.20	UNCH	.037	----	180	1162 +	28	31.50B 3.00
1080	3.00		3.35	*3.00	----	3.50	UNCH	.036	----	----	1160	UNCH	33.25B 3.15
1090	3.15		3.55B	*3.15	----	3.80	UNCH	.045	----	326	2032 +	240	35.00B 3.45
1100	3.60		3.85	*3.45	----	4.15	UNCH	.049	----	18	1359	UNCH	37.00B 3.80
1110	3.80		4.20B	*3.80	----	4.50-	5	.054	----	----	1901	UNCH	39.00B 4.15A
1120	----		4.60B	*4.15A	----	4.70-	5	.056	----	50	1528 +	11	40.00B 4.35A
1125	4.60		4.80B	*4.35A	----	4.90-	5	.059	----	----	737	UNCH	41.25B 4.55A
1130	----		5.00B	*4.55A	----	5.30-	10	.064	----	239	2053 +	118	43.25B 4.90A
1140	5.00		5.50	*4.90A	----	5.80-	10	.070	----	83	2075 +	2	45.75B 5.50A
1150	6.25		6.25	*5.50A	----	6.30-	10	.076	----	----	904	UNCH	48.25B 6.00A
1160	----		----	*6.00A	----	6.90	UNCH	.083	----	----	366	UNCH	50.75B 6.50A
1170	----		----	*6.50A	----	7.20	UNCH	.087	----	70	1041 +	15	52.00B 6.75A
1175	7.00		7.50B	*6.75A	----	7.50	UNCH	.091	----	----	664	UNCH	53.50B 7.00A
1180	----		7.75B	*7.00A	----	7.90+	10	.096	----	----	796	UNCH	28.25 7.25A
1185	----		8.00B	*7.25A	----	8.30+	20	.100	----	----	554	UNCH	56.25B 7.75A
1190	----		8.50B	*7.75A	----	8.70+	20	.105	----	----	1166	UNCH	30.50B 8.00A
1195	----		8.75B	*8.00A	----	9.10+	20	.110	----	33	2928 +	2	59.50B 8.50A
1200	9.75		9.75	*8.50A	----	9.50+	20	.115	----	----	462	UNCH	32.50B 8.75A
1205	----		9.75B	*8.75A	----	9.90+	10	.120	----	258	1458 +	258	62.50B 9.25A
1210	9.50		10.25B	*9.25A	----	10.40+	20	.126	----	1	340 -	1	34.75B 9.50A
1215	10.50		10.50	*9.50A	----	10.90+							





PRELIMINARY															
PG48		BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS						Mon, Jul 30, 2012		PG48	
1205	----		22.00B	*20.25A	----		21.80+	60	.176	----	----	42	UNCH	48.75B	20.25A
1210	----		22.75B	*21.00A	----		22.50+	60	.182	----	----	1641	UNCH	140.25B	21.00A
1220	----		24.25B	*22.50A	----		24.00+	70	.193	----	----	1795	UNCH	145.00B	22.50A
1225	----		25.00B	*23.25A	----		24.80+	70	.200	----	----	1420	UNCH	147.50B	23.25A
1230	----		26.00B	*24.00A	----		25.60+	70	.206	----	----	646	UNCH	149.75B	24.00A
1235	----		26.75B	*24.75A	----		26.50+	80	.213	----	----	25	UNCH	57.00B	24.75A
1240	----		27.75B	*25.75A	----		27.40+	80	.219	----	----	569	UNCH	154.75B	25.75A
1245	----		28.50B	*26.50A	----		28.30+	80	.226	----	----	340	UNCH	60.00B	26.50A
1250	28.00		29.50	*27.50A	----		29.20+	80	.233	----	7	3833 +	5	159.75B	27.50A
1255	----		30.50B	*28.25A	----		30.20+	90	.241	----	----	944	UNCH	63.25B	28.25A
1260	29.75		31.50B	*29.25A	----		31.20+	90	.248	----	4	950 -	4	165.00B	29.25A
1265	----		32.50B	*30.25A	----		32.20+	90	.256	----	----	15	UNCH	66.50B	30.25A
1270	----		33.75B	*31.25A	----		33.30+	100	.264	----	----	2062	UNCH	170.25B	31.25A
1275	33.00		34.75B	*32.00	----		34.40+	100	.272	----	2	557 +	1	173.00B	32.00
1280	----		36.00B	*33.25A	----		35.50+	100	.280	----	----	948	UNCH	175.75B	33.25A
1285	----		37.25B	*34.50A	----		36.70+	110	.289	----	----	565	UNCH	73.75B	34.50A
1290	36.25		38.50B	*35.75A	----		37.90+	110	.297	----	10	1055 +	4	181.25B	35.75A
1295	----		39.75B	*36.75A	----		39.10+	110	.306	----	----	141	UNCH	77.50B	36.75A
1300	39.25		41.00B	*38.00A	----		40.40+	110	.316	----	9	3601	UNCH	187.00B	38.00A
1305	----		42.25B	*39.25A	----		41.70+	110	.325	----	----	206	UNCH	81.50B	39.25A
1310	40.75		43.75B	*40.50A	----		43.00+	110	.334	----	58	786 +	31	193.00B	40.50A
1315	----		45.25B	*42.00A	----		44.40+	110	.344	----	----	508	UNCH	85.75B	42.00A
1320	----		46.75B	*43.25A	----		45.80+	110	.354	----	----	1199	UNCH	199.00B	43.25A
1325	45.50		48.25B	*44.75A	----		47.30+	120	.365	----	6	676	UNCH	202.00B	44.75A
1330	----		49.75B	*46.25A	----		48.80+	120	.375	----	----	565	UNCH	205.00B	46.25A
1335	----		51.25B	*47.75A	----		50.40+	120	.386	----	----	157	UNCH	94.75B	47.75A
1340	51.00		53.00B	*49.25A	----		52.10+	130	.397	----	46	450 +	41	211.50B	49.25A
1345	----		54.75B	*50.75A	----		53.80+	140	.408	----	----	348	UNCH	99.50B	50.75A
1350	----		56.50B	*52.50A	----		55.50+	140	.420	----	----	1511	UNCH	217.75B	52.50A
1355	----		58.25B	*54.25A	----		57.30+	150	.431	----	----	145	UNCH	104.75B	54.25A
1360	----		60.25B	*56.00A	----		59.10+	150	.443	----	----	836	UNCH	224.50B	56.00A
1365	----		62.25B	*57.75A	----		60.90+	140	.456	----	----	56	UNCH	110.00B	57.75A
1370	62.50		64.25B	*59.50A	----		62.80+	140	.468	----	13	401 +	11	231.25B	59.50A
1375	----		66.25B	*61.75A	----		64.80+	130	.481	----	----	564	UNCH	234.75B	61.75A
1380	----		68.25B	*63.75A	----		66.90+	130	.493	----	----	916	UNCH	238.25B	63.75A
1385	67.25		70.50B	*65.75A	----		69.10+	NEW	.506	----	150	150 +	150	121.75B	65.75A
1390	70.50		72.75B	*67.75A	----		71.20+	150	.519	----	300	209 +	107	245.25B	67.75A
1400	76.00		77.50B	*72.25A	----		75.90+	160	.546	----	12	769 +	12	247.25B	72.25A
1410	----		82.25B	*77.00A	----		80.80+	150	.574	----	----	32	UNCH	254.50B	77.00A
1420	----		87.75B	*82.25A	----		85.90+	170	.601	----	----	15	UNCH	261.75B	82.25A
1425	----		90.50B	*84.75A	----		88.60+	170	.616	----	----	302	UNCH	265.50B	84.75A
1450	----		105.50B	*99.25A	----		103.30+	190	.686	----	----	13	UNCH	229.00	99.25A
1460	----		111.75B	*105.50A	----		109.80+	200	.713	----	----	2	UNCH	203.25B	105.50A
1475	----		----	----	----		120.00+	200	.754	----	----	6	UNCH	190.50B	115.75A
1500	----		----	----	----		138.60+	210	.817	----	----	12	UNCH	224.25	130.25A
TOTAL															
MAR13	EMINI	S&P PUT	(FUTURES SETT.		1366.50	-	210 )					1872	110371 +	1230	
475	----		----	----	----		.40-	5	.002	----	----	698	UNCH	2.25	.60
500	----		----	----	----		.50-	5	.002	----	----	724	UNCH	2.80B	.90
525	----		----	----	----		.65-	5	.003	----	----	1272	UNCH	3.40B	.80
550	----		----	----	----		.80-	5	.004	----	----	734	UNCH	4.15B	.95
575	----		----	----	----		.95-	5	.005	----	----	720	UNCH	4.90B	1.25A
600	----		----	----	----		1.15-	5	.006	----	----	550	UNCH	5.25B	1.25A
625	----		----	----	----		1.40-	5	.007	----	----	397	UNCH	6.75B	1.45A
650	----		----	----	----		1.70-	5	.009	----	----	1171	UNCH	7.50B	1.70A
675	----		----	----	----		2.00-	5	.011	----	----	463	UNCH	8.50B	2.05A
700	----		----	----	----		2.40	UNCH	.013	----	----	1004	UNCH	10.25	2.45A
725	----		----	----	----		2.80	UNCH	.015	----	----	1081	UNCH	11.50B	2.75
750	----		----	----	----		3.30+	5	.018	----	----	501	UNCH	13.75B	3.20
775	----		----	----	----		3.85+	5	.022	----	----	7	UNCH	15.75B	3.70A
800	----		----	----	----		4.50+	10	.025	----	----	446	UNCH	17.75B	4.25A
820	----		----	4.90A	----		5.10+	15	.029	----	----	303	UNCH	19.75B	4.80A
825	----		----	----	----		5.20+	10	.030	----	----	595	UNCH	20.25B	4.90A
830	----		----	----	----		5.40+	10	.031	----	----	262	UNCH	20.75B	5.50
840	----		----	----	----		5.70+	10	.032	----	----	163	UNCH	21.75B	5.75A
850	----		----	----	----		6.00+	10	.034	----	----	297	UNCH	22.75B	5.75A
860	----		----	----	----		6.30+	10	.036	----	----	10	UNCH	23.75B	6.00A
870	----		----	----	----		6.70+	10	.039	----	----	91	UNCH	25.00B	6.75A
875	----		----	----	----		6.90+	10	.040	----	----	39	UNCH	25.50B	7.00A
880	----		----	----	----		7.10+	10	.041	----	----	280	UNCH	26.00B	6.75A
890	----		----	----	----		7.50+	10	.043	----	----	173	UNCH	27.25B	7.25A
900	----		----	----	----		7.90+	10	.046	----	----	1004	UNCH	28.50B	7.75A
910	----		----	----	----		8.40+	20	.049	----	----	218	UNCH	29.75B	8.00A
925	----		----	----	----		9.10+	20	.053	----	----	162	UNCH	32.00B	8.75A
930	----		9.25B	----	----		9.40+	30	.055	----	----	550	UNCH	32.50B	9.00A
940	----		10.00B	----	----		9.90+	30	.058	----	----	440	UNCH	34.00B	9.50A
950	10.50		10.50	10.50	----		10.50+	30	.061	----	2	265 +	2	35.50B	10.00A
960	----		11.00B	----	----		11.10+	30	.065	----	----	300	UNCH	37.00B	10.50A
970	----														

PRELIMINARY																	
PG48	BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS				Mon, Jul 30, 2012				PG48				
1470	----				140.75B	134.75A	----		138.50+	160	.681	----	----	1	UNCH	204.50B	132.50A
1475	----				143.75B	137.75A	----		141.70+	170	.692	----	----	1	UNCH	201.75B	135.25A
1500	----				----	----	----		158.50+	190	.743	----	----	20	UNCH	198.00B	149.00A
1510	----				----	----	----		165.60+	190	.763	----	----	1	UNCH	196.75B	155.00A
1520	----				----	----	----		172.90+	210	.783	----	----	10	UNCH	193.50B	161.25A
1525	----				----	----	----		176.60+	200	.792	----	----	12	UNCH	193.50B	164.25A
1530	----				----	----	----		180.50+	210	.801	----	----	11	UNCH	193.00B	168.25A
1540	----				----	----	----		188.20+	210	.819	----	----	18	UNCH	198.75B	174.75A
TOTAL													1125	33547 +	673		
JUN13	EMI NI	S&P PUT			(FUTURES SETT.		1359.60 -	210 )									
450	0.90				.90				.85	UNCH	.003	----	35	463 +	35	2.15	.80
475	----				----				1.05	UNCH	.004	----	----	40	UNCH	2.55B	.95
500	----				----				1.30-	5	.005	----	----	105	UNCH	3.50	1.45A
525	----				----				1.60-	5	.007	----	----	45	UNCH	3.70B	1.75A
550	----				----				1.95	UNCH	.008	----	----	4	UNCH	4.45B	2.10A
575	2.15				2.15	*2.15			2.30-	5	.010	----	300	306 +	300	5.00B	2.15
600	----				----				2.75-	5	.012	----	----	3	UNCH	6.25B	2.75
625	3.05				3.10B	*3.05			3.30-	5	.015	----	300	302 +	300	7.00B	3.05
650	3.65				3.65	*3.65			3.90	UNCH	.017	----	300	302 +	300	8.50B	3.65
675	4.25				4.30B	4.25			4.55	UNCH	.020	----	171	179 +	122	9.50B	4.15
700	5.00				5.00	5.00			5.30	UNCH	.024	----	310	327 +	298	11.25B	5.00A
725	----				----				6.10	UNCH	.027	----	----	9	UNCH	12.50B	5.75A
750	----				----				7.00	UNCH	.032	----	----	19	UNCH	14.25B	6.75A
775	----				----				8.00	UNCH	.036	----	----	13	UNCH	16.00B	7.75A
800	----				----				9.10+	10	.042	----	----	40	UNCH	18.00B	8.75A
810	----				----				9.60+	10	.044	----	----	3	UNCH	18.75B	9.25A
825	----				----				10.40+	10	.048	----	----	25	UNCH	20.25B	10.00A
840	----				11.25B				11.30+	20	.052	----	----	1	UNCH	21.75B	10.75A
850	----				----				11.90+	20	.054	----	----	33	UNCH	22.75B	11.50A
860	----				----				12.60+	30	.058	----	----	200	UNCH	23.75B	12.00A
900	----				15.25B				15.40+	40	.070	----	----	150	UNCH	28.25B	14.75A
920	----				16.75B				16.90+	50	.077	----	----	2	UNCH	30.75B	16.25A
925	17.50				17.50	16.75A			17.30+	50	.079	----	5	10 -	5	31.50B	16.25
950	----				19.25B				19.50+	50	.089	----	----	44	UNCH	34.75B	18.50
975	----				21.75B				21.80+	50	.100	----	----	220	UNCH	38.50B	20.75A
1000	24.25				24.25	23.75A			24.40+	50	.112	----	145	4299 +	145	42.50B	23.25A
1010	----				25.50B	24.75A			25.50+	50	.117	----	----	200	UNCH	44.25B	24.50A
1025	----				27.25B	26.50A			27.30+	50	.125	----	----	20	UNCH	47.00B	26.25A
1030	----				27.75B	27.00A			27.90+	50	.128	----	----	200	UNCH	47.75B	26.75A
1040	----				29.25B	28.25A			29.20+	60	.134	----	----	15	UNCH	49.75B	28.00A
1050	30.50				30.50	29.50A			30.50+	60	.140	----	2	42 +	2	51.75B	29.25A
1060	----				31.75B	30.75A			31.90+	70	.146	----	----	40	UNCH	53.75B	30.50A
1070	----				33.25B	32.00A			33.30+	80	.153	----	----	150	UNCH	55.75B	32.00A
1075	----				34.00B	32.75A			34.00+	80	.156	----	----	90	UNCH	56.75B	32.75A
1080	----				34.75B	33.50A			34.70+	80	.159	----	----	120	UNCH	57.75B	33.50A
1090	----				36.25B	35.00A			36.20+	80	.166	----	----	5	UNCH	60.00B	34.75A
1100	37.25				37.75	36.50A			37.80+	80	.173	----	102	286 +	77	62.25B	36.50
1110	----				39.50B	38.00A			39.40+	80	.180	----	----	180	UNCH	64.75B	38.00A
1125	----				42.00B	40.50A			42.00+	90	.192	----	----	74	UNCH	68.25B	40.50A
1130	42.25				43.00B	41.50A			42.90+	90	.196	----	25	221 +	25	69.50B	41.50A
1140	----				44.75B	43.25A			44.70+	90	.204	----	----	22	UNCH	72.25B	43.25A
1150	----				46.75B	*45.00A			46.60+	100	.212	----	----	141	UNCH	74.75B	45.00A
1160	----				48.75B	*47.00A			48.60+	110	.221	----	----	93	UNCH	77.50B	47.00A
1170	----				50.75B	*48.75A			50.60+	110	.230	----	----	11	UNCH	80.50B	48.75A
1175	51.75				52.00B	*49.75A			51.60+	110	.234	----	20	77 -	5	81.75B	49.75A
1180	----				53.00B	*51.00A			52.70+	120	.239	----	----	100	UNCH	83.25B	51.00A
1200	57.25				57.75	*55.25A			57.10+	110	.259	----	20	26 +	5	89.50B	55.25A
1220	60.75				62.25B	*60.00A			61.90+	110	.279	----	50	50	UNCH	96.00B	60.00A
1230	----				64.75B	*62.25A			64.50+	120	.290	----	----	53	UNCH	99.25B	62.25A
1250	----				70.50B	*67.50A			69.80+	120	.313	----	----	9	UNCH	106.50B	67.50A
1260	----				73.25B	*70.25A			72.70+	130	.324	----	----	104	UNCH	110.25B	70.25A
1270	----				76.25B	*73.25A			75.60+	130	.337	----	----	200	UNCH	114.00B	73.25A
1275	----				77.75B	*74.75A			77.10+	130	.343	----	----	100	UNCH	116.00B	74.75A
1280	----				79.25B	*76.25A			78.60+	130	.349	----	----	23	UNCH	118.00B	76.25A
1290	----				82.50B	*79.25A			81.80+	140	.362	----	----	100	UNCH	122.00B	79.25A
1300	----				85.75B	*82.50A			85.00+	130	.375	----	----	179	UNCH	126.25B	82.50A
1310	----				89.25B	*85.75A			88.40+	140	.388	----	----	7	UNCH	130.50B	85.75A
1320	----				92.75B	*89.00A			91.90+	140	.402	----	----	302	UNCH	135.00B	89.00A
1325	----				94.50B	*90.75A			93.70+	150	.409	----	----	257	UNCH	137.25B	90.75A
1330	----				96.50B	*92.50A			95.50+	150	.416	----	----	200	UNCH	139.75B	92.50A
1340	----				100.25B	*96.25A			99.20+	150	.431	----	----	100	UNCH	144.50B	96.25A
1350	----				104.25B	*100.00A			103.10+	160	.446	----	----	108	UNCH	149.25B	100.0

PRELIMINARY													
PG48	BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS				Mon, Jul 30, 2012		PG48		
1095	----	----	----	----	CAB	----	.000	----	106	UNCH	12.00B	.05	
1100	----	----	----	----	CAB	----	.000	----	2831	UNCH	23.75B	.05	
1105	----	----	----	----	CAB	----	.000	----	300	UNCH	13.75B	.05	
1110	----	----	----	----	CAB	----	.000	----	175	UNCH	25.00B	.05	
1115	----	----	----	----	CAB	----	.000	----	116	UNCH	14.25B	.50A	
1120	----	----	----	----	CAB	----	.000	----	520	UNCH	26.50B	.05	
1125	----	----	----	----	CAB	----	.000	----	3062	UNCH	27.00B	.10	
1130	----	----	----	----	CAB	----	.000	----	132	UNCH	27.75B	.05	
1135	----	----	----	----	CAB	----	.000	----	10	UNCH	16.75B	.05	
1140	----	----	----	----	CAB	----	.000	----	292	UNCH	29.25B	.05	
1145	----	----	----	----	CAB	----	.000	----	271	UNCH	18.50B	.10	
1150	----	----	----	----	CAB	----	.000	----	322	UNCH	30.75B	.10	
1155	----	----	----	----	CAB	----	.000	----	68	UNCH	20.00B	.10	
1160	----	----	----	----	CAB	----	.000	----	321	UNCH	32.50B	.10	
1165	----	----	----	----	CAB	----	.000	----	136	UNCH	21.75B	.10	
1170	----	----	----	----	CAB	----	.000	----	297	UNCH	34.00B	.05A	
1175	----	----	----	----	CAB	----	.000	----	120	UNCH	35.00B	.05	
1180	----	----	----	----	CAB	----	.000	----	252	UNCH	36.00B	.05	
1185	----	----	----	----	CAB	----	.000	----	7	UNCH	26.00B	.05A	
1190	----	----	----	----	CAB	----	.000	----	590	UNCH	37.75B	.05	
1195	----	----	----	----	CAB	----	.000	----	144	UNCH	28.25B	.15	
1200	----	----	----	----	CAB	----	.000	----	403	UNCH	39.75B	.05	
1205	----	----	----	----	CAB	----	.000	----	630	UNCH	30.75B	.10	
1210	----	----	----	----	CAB	----	.000	----	121	UNCH	42.00B	.05	
1215	----	----	----	----	CAB	----	.000	----	424	UNCH	33.50B	.05	
1220	----	----	----	----	CAB	----	.000	----	663	UNCH	44.00B	.05	
1225	----	----	----	----	CAB	----	.000	----	177	UNCH	45.25B	.05	
1230	----	----	----	----	CAB	----	.000	----	434	UNCH	46.50B	.15A	
1235	0.05	.05	.05	0.05	CAB	----	.000	3	295	-	3	.05	
1240	----	----	----	----	CAB	----	.000	----	656	UNCH	49.00B	.15A	
1245	----	----	----	----	CAB	----	.000	6	741	-	6	.20A	
1250	----	----	----	----	CAB	----	.000	----	808	UNCH	51.50B	.05	
1255	----	----	----	----	CAB	----	.000	----	146	UNCH	47.25B	.20A	
1260	----	----	----	----	CAB	----	.000	4	1329	UNCH	54.25B	.05	
1265	----	----	----	----	CAB	----	.000	----	665	UNCH	51.25B	.05	
1270	----	----	----	----	CAB	----	.000	----	1273	UNCH	57.25B	.05	
1275	----	----	----	----	CAB	----	.000	----	679	UNCH	58.75B	.05	
1280	----	----	----	----	CAB	----	.000	----	797	UNCH	60.25B	.10	
1285	----	----	----	----	CAB	----	.000	----	2713	UNCH	60.25B	.05	
1290	0.05	.05	.05	0.05	CAB	----	.000	1	969	UNCH	65.00B	.05	
1295	----	----	----	----	CAB	----	.000	----	762	UNCH	65.50B	.10	
1300	0.05	.05	*.05	0.05	CAB	----	.000	5	947	-	5	.05	
1305	0.05	.05	*.05	0.05	CAB	----	.000	2	1338	UNCH	71.00B	.05	
1310	----	----	----	0.05N	CAB	----	.000	287	1466	+	282	.10	
1315	0.05	.05	*.05	0.05	CAB	----	.000	2	1300	UNCH	76.50B	.05	
1320	0.10	.10	*.05	0.05	CAB	----	.000	53	1691	+	52	.05	
1325	0.25	.25	*.05	0.05	CAB	----	.000	2	638	-	1	.05	
1330	0.20	.25B	*.10	0.10	CAB	----	.000	16	1070	+	1	.10	
1335	0.25	.25	*.05	0.10		.05-	20	.000	72	3141	+	50	.05
1340	0.15	.15	*.10	0.15		.10-	30	.000	7	1691	-	3	.10
1345	0.25	.30	*.15	0.15		.20-	35	.001	90	2487	+	50	.15
1350	0.50	.50	*.15	0.20		.30-	45	.004	230	1614	-	5	.15
1355	0.90	1.05	*.30	0.40A		.55-	60	.008	454	1189	+	331	.30
1360	1.50	1.60	*.50	0.70B		1.00-	80	.024	342	702	+	210	.50
1365	2.35	2.50	*.75	1.30B		1.70-	100	.061	1614	1745	+	866	.75
1370	3.00	4.00	*1.35A	2.20A		2.90-	120	.135	540	492	+	116	1.35A
1375	6.25	6.25	*2.15A	3.60A		4.60-	130	.273	2135	1033	+	694	2.15A
1380	6.50	7.75B	*3.25	5.75A		7.50-	140	.475	1415	771	+	334	3.25
1385	12.50	12.50	*5.25A	9.00B		11.00-	75	.697	188	441	+	140	5.25A
1390	9.00	14.50B	*7.75A	12.75B		15.25+	25	.862	23	43	+	22	7.75A
1395	16.25	18.75B	*10.75A	17.25B		29.50+	NEW	.949	25	25	+	25	10.75A
1410	----	32.75B	*23.50A	31.75B		34.50+	150	.996	----	1	UNCH	23.50A	
1415	33.00	37.75B	*28.50A	36.75B		39.50+	NEW	.998	2	2	+	2	28.50A
1420	----	42.75B	*33.25A	41.75B			175	.999	----	1	UNCH	33.25A	
TOTAL									7518	55214	+	3152	
AUG12	EOM EMINI S&P P	(FUTURES SETT.	.00)		CAB	----	.000	----	110	UNCH	.20	.20	
500	----	----	----	----	CAB	----	.000	----	210	UNCH	.25	.25	
525	----	----	----	----	CAB	----	.000	----	10	UNCH	.25	.25	
550	----	----	----	----	CAB	----	.000	----	412	UNCH	1.60B	.35A	
625	----	----	----	----	CAB	----	.000	----	804	UNCH	2.30B	.30A	
675	----	----	----	----	CAB	----	.000	----	201	UNCH	2.75B	.05	
700	----	----	----	----	CAB	----	.000	----	351	UNCH	3.30B	.45A	
725	----	----	----	----	CAB	----	.000	----	90	UNCH	3.85B	.10	
750	----	----	----	----	CAB	----	.000	----	131	UNCH	4.50B	.20	
775	----	----	----	----	CAB	----	.000	----	98	UNCH	5.25B	.70A	
800	----	----	----	----	CAB	----	.000	----	90	UNCH	6.00B	.80A	
825	----	----	----	----	CAB	----	.000	----	60	UNCH	6.25B	.45A	
830	----	----	----	0.05B	CAB	----	.000	----	110	UNCH	6.50B	.50A	
840	----	----	----	----	CAB	----	.000	----	205	UNCH	7.00B	.50A	
850	----	----	----	----	CAB	----	.000	----	150	UNCH	7.25B	.55A	
860	----	----	----	----	CAB	----	.000	----	120	UNCH	7.75B	.55A	
870	----	----	----	----	CAB	----	.000	----	90	UNCH	8.00B	.60A	
875	----	----	----	----	CAB	----	.000	----	83	UNCH	8.25B	.60A	
880	----	----	----	----	CAB	----	.000	----	80	UNCH	8.50B	.65A	
890	----	----	----	----	CAB	----	.000	----	174	UNCH	9.00B	.15	
900	----	----	----	----	CAB	----	.000	----	200	UNCH	9.50B	.70A	
910	----	----	----	----	CAB	----	.000	----	10	UNCH	5.50B	.75A	
915	----	----	----	----	CAB	----	.000	----	110	UNCH	10.00B	.25	
920	----	----	----	----	CAB	----	.000	----	80	UNCH	10.50B	.80A	
925	----	----	----	----	CAB	----	.000	----	90	UNCH	10.75B	.60A	
930	----	----	----	----	CAB	----	.000	----	150	UNCH	11.25B	.65A	
940	----	----	----	----	CAB	----	.000	----	236	UNCH	11.75B	.10	
950	----	----	0.05N	----	CAB	----	.000	----	101	UNCH	12.50B	.30A	
960	----	----	0.05N	----	CAB	----	.000	----	61	UNCH	13.00B		



PRELIMINARY													
PG48 BULLETIN #146@		E-MINI S&P 500 PUT OPTIONS								Mon, Jul 30, 2012 PG48			
1210	1. 70	1. 75B	*1. 60A	1. 70	1. 70+	5	.036	----	1	273	UNCH	46. 00B	1. 60A
1215	----	1. 85B	*1. 70A	1. 80B	1. 85+	5	.040	----	----	102	UNCH	45. 75B	1. 70A
1220	2. 05	2. 05	*1. 80A	1. 95	2. 00+	5	.043	----	6	124 +	6	49. 00B	1. 80A
1225	2. 00	2. 20B	*1. 95A	2. 10B	2. 15+	5	.046	----	98	116	UNCH	50. 50B	1. 95A
1230	2. 10	2. 35B	*2. 05A	2. 25	2. 30+	5	.050	----	15	261 +	13	52. 25B	2. 05A
1235	----	2. 55B	*2. 20A	2. 45B	2. 45+	5	.053	----	----	150	UNCH	52. 25B	2. 20A
1240	----	2. 75B	*2. 35A	2. 65B	2. 65+	5	.058	----	----	256	UNCH	55. 75B	2. 35A
1245	----	2. 95B	*2. 55A	2. 90B	2. 90+	10	.063	----	----	293	UNCH	56. 00B	2. 55A
1250	3. 10	3. 20	*2. 75A	3. 20	3. 15+	15	.068	----	3	684 +	3	59. 50B	2. 75A
1255	3. 45	3. 50B	*2. 95A	3. 35A	3. 40+	15	.074	----	1	226 +	1	59. 75B	2. 95A
1260	----	3. 75B	*3. 20A	3. 65A	3. 65+	10	.080	----	----	171	UNCH	63. 50B	3. 20A
1265	3. 95	4. 10B	*3. 45A	3. 95	3. 95+	10	.086	----	1	93 +	1	63. 75B	3. 45A
1270	4. 30	4. 45B	*3. 75A	4. 30B	4. 25+	10	.093	----	1	150 +	1	67. 75B	3. 75A
1275	----	4. 80B	*4. 05A	4. 65B	4. 60+	10	.101	----	----	181	UNCH	69. 75B	4. 05A
1280	----	5. 25B	*4. 35A	5. 00A	5. 00+	10	.109	----	20	114 +	20	72. 25B	4. 35A
1285	----	5. 50B	*4. 70A	5. 50B	5. 50+	25	.119	----	----	69	UNCH	72. 50B	4. 70A
1290	----	6. 00B	*5. 25A	6. 00B	6. 00+	25	.130	----	----	113	UNCH	77. 00B	5. 25A
1295	5. 75	6. 75B	*5. 75	6. 50A	6. 50+	50	.140	----	1	29	UNCH	77. 25B	5. 75
1300	5. 75	7. 25	*5. 75	7. 00B	7. 00+	50	.151	----	24	276 +	21	82. 00B	5. 75
1305	----	8. 00B	*6. 50A	7. 50A	7. 50+	50	.162	----	----	38	UNCH	82. 25B	6. 50A
1310	7. 75	8. 50B	*7. 00A	8. 25B	8. 25+	50	.177	----	11	268 +	11	87. 25B	7. 00A
1315	----	9. 25B	*7. 75A	9. 00B	9. 00+	50	.191	----	----	14	UNCH	87. 75B	7. 75A
1320	9. 25	10. 25B	*8. 25A	9. 75B	9. 75+	50	.206	----	1	639	UNCH	92. 75B	8. 25A
1325	9. 75	11. 00B	*9. 00A	10. 50B	10. 50+	50	.222	----	26	257 +	16	95. 50B	9. 00A
1330	----	12. 00B	*9. 75A	11. 50B	11. 50+	75	.241	----	----	64	UNCH	96. 00B	9. 75A
1335	12. 75	13. 00B	*10. 75A	12. 50B	12. 50+	75	.259	----	50	85 +	50	99. 00B	10. 75A
1340	12. 00	14. 25B	*11. 50A	13. 75B	13. 50+	75	.279	----	20	250 +	20	102. 25B	11. 50A
1345	----	15. 50B	*12. 50A	14. 75B	14. 75+	75	.301	----	----	50	UNCH	104. 75B	12. 50A
1350	15. 00	16. 75B	*13. 50A	16. 25B	16. 00+	100	.324	----	22	169 +	15	103. 00B	13. 50A
1355	15. 75	18. 25B	*14. 75A	17. 50B	17. 25+	100	.347	----	5	34	UNCH	105. 00B	14. 75A
1360	----	19. 75B	*16. 00A	19. 25B	18. 75+	100	.373	----	----	73	UNCH	103. 50B	16. 00A
1365	19. 50	21. 50B	*17. 50A	20. 75B	20. 25+	100	.399	----	5	27 +	5	105. 00B	17. 50A
1370	----	23. 25B	*19. 00A	22. 50B	22. 00+	125	.427	----	----	38	UNCH	108. 25B	19. 00A
1375	21. 75	25. 25B	*20. 50A	24. 50B	24. 00+	150	.457	----	2	22 +	2	111. 50B	20. 50A
1380	26. 00	27. 25B	*22. 50A	26. 50B	26. 00+	150	.487	----	53	71 +	53	114. 75B	22. 50A
1385	----	29. 75B	*24. 25A	28. 75B	28. 25+	175	.518	----	----	2	UNCH	116. 75B	24. 25A
1395	32. 25	34. 75B	*28. 75A	34. 00B	33. 00+	175	.583	----	2	7 +	2	110. 25B	28. 75A
1400	----	37. 50B	*31. 00A	36. 75B	35. 75+	200	.616	----	----	5	UNCH	111. 75B	31. 00A
1410	----	43. 75B	*36. 50A	42. 75B	41. 50+	200	.683	----	----	10	UNCH	117. 50B	36. 50A
1455	----	----	----	74. 50N	76. 75+	225	.909	----	----	20	UNCH	130. 25B	76. 75A
TOTAL									800	22328 +	483		
SEP12	EOM EMINI S&P P	(FUTURES SETT. .00)			CAB	----	.000	----	----	20	UNCH	2. 20B	. 75A
700	----	----	----	0. 15N	. 20+	5	.002	----	----	9	UNCH	6. 50B	1. 10A
850	----	----	----	0. 35N	. 35	UNCH	.004	----	----	51	UNCH	9. 00B	. 45A
900	----	----	----	0. 45N	. 45	UNCH	.005	----	----	3	UNCH	10. 25B	. 55A
920	----	----	----	0. 50N	. 50	UNCH	.006	----	----	120	UNCH	11. 75B	. 60A
940	----	----	----	0. 55N	. 55	UNCH	.007	----	----	100	UNCH	12. 50B	. 65A
950	----	----	----	0. 65N	. 65	UNCH	.008	----	----	1	UNCH	14. 00B	. 75A
970	----	----	----	0. 70	. 70	UNCH	.009	----	90	91 +	90	14. 50B	. 70
975	0. 70	. 70	*. 70	0. 75N	. 75	UNCH	.009	----	----	24	UNCH	15. 00B	. 80A
980	----	----	----	0. 80N	. 80	UNCH	.010	----	----	1	UNCH	16. 00B	. 85A
990	----	----	----	0. 85N	. 85	UNCH	.011	----	----	22	UNCH	17. 00B	. 95A
1000	----	----	----	0. 95N	1. 05+	10	.014	----	----	1	UNCH	19. 00B	1. 10A
1020	----	----	----	1. 00N	1. 10+	10	.014	----	----	17	UNCH	19. 75B	1. 10A
1025	----	----	----	1. 05N	1. 15+	10	.015	----	----	1	UNCH	20. 25B	1. 15A
1030	----	----	----	1. 15N	1. 25+	10	.016	----	----	11	UNCH	21. 50B	1. 25A
1040	----	----	----	1. 25N	1. 35+	10	.018	----	----	80	UNCH	22. 75B	1. 35A
1050	----	----	----	1. 40N	1. 45+	5	.020	----	----	22	UNCH	24. 25B	1. 50A
1060	----	----	----	1. 50N	1. 60+	10	.022	----	----	60	UNCH	25. 75B	1. 60A
1070	----	----	----	*1. 55A	1. 65+	5	.023	----	----	26	UNCH	26. 50B	1. 55A
1075	----	----	----	1. 65N	1. 70+	5	.023	----	----	5	UNCH	26. 75B	1. 75A
1080	----	----	----	1. 80N	1. 85+	5	.026	----	----	1	UNCH	28. 50B	1. 90A
1090	----	----	----	1. 95N	2. 05+	10	.029	----	----	133	UNCH	30. 25B	2. 05A
1100	----	----	----	*2. 10A	2. 25+	10	.032	----	----	37	UNCH	32. 00B	2. 10A
1110	----	----	----	*2. 30A	2. 35B	10	.035	----	----	82	UNCH	34. 00B	2. 30A
1120	----	----	----	*2. 50A	2. 60B	10	.039	----	----	166	UNCH	36. 00B	2. 50A
1130	----	----	----	*2. 75A	2. 90B	10	.043	----	----	121	UNCH	38. 00B	2. 75A
1140	----	2. 90B	*3. 00A	3. 15	3. 25+	10	.047	----	2	48 +	2	40. 25B	3. 00A
1150	3. 15	3. 25B	*3. 30A	3. 60	3. 60+	10	.053	----	18	19 +	8	42. 75B	3. 30A
1160	3. 55	3. 60	*3. 60A	4. 00	4. 00+	15	.059	----	1	353 +	1	45. 25B	3. 60A
1170	4. 00	4. 25B	*3. 80A	4. 20A	4. 20+	15	.062	----	3	57 +	3	46. 50B	3. 80A
1175	4. 15	4. 50B	*4. 00A	4. 35B	4. 45+	20	.065	----	20	73 +	6	47. 75B	4. 00A
1180	4. 05	4. 75B	*4. 20A	4. 60B	4. 70+	NEW	.069	----	84	74 +	74	20. 75B	4. 20A
1185	4. 25	5. 00B	*4. 45A	4. 85B	4. 95+	25	.073	----	28	89 -	11	50. 75B	4. 45A
1190	4. 50	5. 00B	*4. 55	5. 00B	5. 25+	30	.077	----	4	5 +	4	25. 50B	4. 55
1195	4. 55	5. 50	*4. 80	5. 50B									

PRELIMINARY													
PG48 BULLETIN #146@				E-MINI S&P 500 PUT OPTIONS						Mon, Jul 30, 2012 PG48			
880	----	----	----	0.90N	.95+	5	.009	----	----	30	UNCH	10.25B	1.10A
890	----	----	----	0.95N	1.00+	5	.009	----	----	30	UNCH	11.75B	1.15A
900	----	----	----	1.05N	1.10+	5	.010	----	----	33	UNCH	12.25B	1.25A
910	----	----	----	1.15N	1.20+	5	.012	----	----	30	UNCH	13.00B	1.30A
920	----	----	----	1.20N	1.30+	10	.013	----	----	10	UNCH	13.75B	1.40A
930	----	----	----	1.30N	1.40+	10	.014	----	----	40	UNCH	14.75B	1.45A
940	----	----	----	1.40N	1.50+	10	.015	----	----	61	UNCH	15.50B	1.55A
950	1.45	1.45	*1.45	1.50N	1.60+	10	.016	----	15	100 +	15	16.50B	1.45
960	----	----	----	1.65N	1.75+	10	.017	----	----	31	UNCH	17.25B	1.80A
965	----	----	----	1.75N	1.80+	5	.018	----	----	10	UNCH	3.90	1.85A
970	----	----	----	1.80N	1.85+	5	.019	----	----	51	UNCH	18.25B	1.90A
975	----	----	----	1.85N	1.95+	10	.020	----	----	90	UNCH	19.00B	2.00A
980	----	----	----	1.95N	2.05+	10	.021	----	----	80	UNCH	19.50B	2.05A
990	----	----	----	2.10N	2.20+	10	.022	----	----	110	UNCH	20.50B	2.20A
1000	----	----	----	2.25N	2.35+	10	.024	----	----	85	UNCH	21.75B	2.35A
1010	----	----	----	*2.40A	2.40A	10	.026	----	----	69	UNCH	22.75B	2.40A
1020	----	----	----	*2.60A	2.60A	10	.029	----	----	70	UNCH	24.00B	2.60A
1025	----	----	----	*2.70A	2.70A	10	.030	----	----	110	UNCH	24.75B	2.70A
1030	----	----	----	*2.75A	2.80B	10	.031	----	----	200	UNCH	25.50B	2.75A
1040	----	----	----	*2.95A	3.05B	5	.033	----	----	250	UNCH	26.75B	2.95A
1050	----	----	----	*3.20A	3.30B	5	.036	----	----	251	UNCH	28.25B	3.20A
1060	----	----	----	*3.45A	3.55B	10	.039	----	----	240	UNCH	29.75B	3.45A
1070	----	3.85B	*3.70A	3.85B	4.00+	20	.043	----	----	200	UNCH	31.25B	3.70A
1075	----	4.00B	*3.85A	4.00B	4.15+	20	.044	----	----	183	UNCH	32.25B	3.85A
1080	----	4.20B	*4.00A	4.20B	4.30+	20	.046	----	----	120	UNCH	33.00B	4.00A
1090	----	4.55B	*4.30A	4.55B	4.65+	25	.050	----	----	90	UNCH	34.75B	4.30A
1100	----	4.90B	*4.65A	4.90B	5.00+	20	.054	----	4	57 +	4	36.75B	4.65A
1110	----	----	----	5.25N	5.50+	25	.059	----	----	41	UNCH	38.50B	5.50A
1120	----	5.75B	----	5.75B	6.00+	50	.065	----	----	130	UNCH	40.75B	6.00A
1125	----	6.00B	----	6.00B	6.00+	25	.066	----	----	20	UNCH	41.75B	6.00A
1130	----	6.25B	----	6.25B	6.50+	50	.070	----	----	55	UNCH	42.75B	6.25A
1140	----	6.75B	----	6.75B	7.00+	50	.076	----	----	21	UNCH	45.00B	7.00A
1150	----	----	----	*7.00A	7.25B	25	.082	----	----	32	UNCH	47.25B	7.00A
1170	----	8.75B	*8.25A	8.75B	9.00+	50	.098	----	----	10	UNCH	52.50B	8.25A
1240	----	16.00B	*14.75A	15.75A	16.00+	100	.174	----	----	2	UNCH	74.75B	14.75A
1250	----	17.25B	*16.00A	17.25B	17.25+	75	.188	----	1	2 +	1	78.50B	16.00A
1260	----	19.00B	*17.25A	18.75B	18.75+	100	.203	----	----	10	UNCH	82.50B	17.25A
1275	----	21.50B	*19.75A	21.25B	21.25+	100	.229	----	----	1	UNCH	89.00B	19.75A
1280	----	22.50B	*20.50A	22.25B	22.25+	125	.239	----	----	3	UNCH	91.25B	20.50A
1285	22.75	23.50B	*21.25A	23.25B	23.00+	100	.248	----	6	----	6	59.00B	21.25A
1300	----	26.75B	*24.25A	26.25B	26.25+	125	.280	----	----	2	UNCH	100.75B	24.25A
1310	----	29.00B	*26.50A	28.75B	28.50+	125	.302	----	----	1	UNCH	105.75B	26.50A
1320	----	31.50B	*28.75A	31.25B	31.00+	150	.326	----	----	10	UNCH	111.00B	28.75A
1325	----	33.00B	*30.00A	32.50B	32.50+	150	.339	----	----	10	UNCH	113.75B	30.00A
1330	----	34.50B	*31.25A	34.00B	33.75+	150	.352	----	----	10	UNCH	116.50B	31.25A
1350	----	40.75B	*37.25A	40.25B	40.00+	150	.408	----	----	20	UNCH	128.25B	37.25A
1375	----	50.25B	*46.00A	49.75B	49.00+	150	.488	----	----	5	UNCH	137.25B	46.00A
1380	----	52.50B	*48.00A	51.75B	51.25+	175	.505	----	----	1	UNCH	136.75B	48.00A
TOTAL								26		6530 +	14		
NOV12	EOM EMINI S&P P		(FUTURES SETT. .00)										
575	----	----	----	0.25N	.30+	5	.002	----	----	30	UNCH	1.80B	.40
600	----	----	----	0.30N	.35+	5	.002	----	----	40	UNCH	2.25B	.50
675	----	----	----	0.50N	.50	UNCH	.003	----	----	15	UNCH	4.00B	.95A
725	----	----	----	0.65N	.65	UNCH	.005	----	----	30	UNCH	5.50B	.95A
750	----	----	----	0.75N	.80+	5	.006	----	----	50	UNCH	6.50B	1.10A
775	----	----	----	0.90N	.95+	5	.007	----	----	15	UNCH	7.75B	1.05A
800	----	----	----	1.05N	1.10+	5	.008	----	----	60	UNCH	9.00B	1.20A
825	----	----	----	1.25N	1.30+	5	.010	----	----	35	UNCH	10.25B	1.40A
830	----	----	----	1.30N	1.35+	5	.011	----	----	70	UNCH	10.50B	1.45A
840	----	----	----	1.40N	1.45+	5	.012	----	----	70	UNCH	11.25B	1.55A
850	----	----	----	1.45N	1.55+	10	.012	----	----	50	UNCH	12.00B	1.65A
860	----	----	----	1.55N	1.65+	10	.013	----	----	210	UNCH	12.50B	1.75A
870	----	----	----	1.65N	1.75+	10	.014	----	----	305	UNCH	13.25B	1.85A
875	----	----	----	1.70N	1.80+	10	.015	----	----	45	UNCH	13.75B	1.90A
880	----	----	----	1.80N	1.90+	10	.016	----	----	50	UNCH	14.00B	1.95A
890	----	----	----	1.90N	2.00+	10	.017	----	----	200	UNCH	14.75B	2.00A
900	----	----	----	2.00N	2.15+	15	.018	----	----	80	UNCH	15.75B	2.15A
910	----	----	----	2.15N	2.30+	15	.019	----	----	60	UNCH	16.50B	2.30A
920	----	----	----	2.30N	2.45+	15	.021	----	----	30	UNCH	17.50B	2.45A
925	2.40	2.40	*2.40	2.40N	2.55+	15	.021	----	15	20 +	15	18.00B	2.40
930	----	----	----	2.50N	2.65+	15	.022	----	----	10	UNCH	18.25B	2.60A
940	----	----	----	2.70N	2.80+	10	.024	----	----	17	UNCH	19.25B	2.75A
945	----	----	----	2.80N	2.90+	10	.025	----	----	20	UNCH	5.25	2.85A
950	----	----	----	2.90N	3.00+	10	.026	----	----	15	UNCH	20.25B	2.95A
960	----	----	----	3.10N	3.25+	15	.028	----	----	51	UNCH	21.50B	3.15A
965	----	----	----	3.20N	3.35+	15	.029	----	----	20	UNCH	6.25B	3.25A
970	----	----	----	3.30N	3.45+	15	.030	----	----	40	UNCH	22.50B	3.35A
975	----	----	*3.40A	3.45B	3.55+	10	.031	----	----	100	UNCH	23.25B	3.40A
980	----	----	*3.55A	3.55A	3.70+	10	.032	----	----	50	UNCH	23.75B	3.55A
990	----	----	*3.75A	3.80B	3.95+	10	.034	----	----	20	UNCH	25.00B	3.75A
1000	4.15	4.15	*4.00A	4.15	4.20+	5	.037	----	1	14 +	1	26.25B	4.00A
1010	----	----	*4.30A	4.40B	4.50+	5	.040	----	----	75	UNCH	27.50B	4.30A
1020	----	----	*4.60A	4.75B	4.85+	5	.043	----	----	103	UNCH	29.00B	4.60A
1025	4.45	5.00	*4.45	5.00	5.00	UNCH	.044	----	6	67 -	5	29.75	

PRELIMINARY													
PG48		BULLETIN #146@ E-MINI S&P 500 PUT OPTIONS								Mon, Jul 30, 2012 PG48			
1070	----	10.00B	----	10.00B	10.25+	50	.080	----	----	20	UNCH	17.00B	10.00A
1075	----	10.50B	----	10.50B	10.50+	50	.082	----	----	20	UNCH	17.50B	10.25A
1090	----	11.50B	*11.00A	11.50B	11.75+	50	.092	----	----	20	UNCH	19.25B	11.00A
1100	----	12.25B	*11.75A	12.25B	12.50+	50	.098	----	----	12	UNCH	20.25B	11.75A
1120	----	14.00B	*13.25A	14.00B	14.00+	50	.110	----	----	30	UNCH	23.00B	13.25A
1125	----	14.50B	*13.75A	14.50B	14.50+	50	.114	----	----	10	UNCH	23.75B	13.75A
1140	----	16.00B	*15.25A	16.00B	16.00+	50	.126	----	----	20	UNCH	26.00B	15.25A
1150	----	17.00B	*16.25A	17.00B	17.00+	50	.134	----	----	10	UNCH	27.50B	16.25A
1175	----	20.00B	*19.00A	20.00B	20.00+	75	.157	----	----	10	UNCH	32.25B	19.00A
1180	----	20.75B	*19.50A	20.75B	20.75+	75	.162	----	----	10	UNCH	33.25B	19.50A
1190	----	22.00B	*20.75A	22.00B	22.00+	75	.172	----	----	10	UNCH	35.25B	20.75A
1320	----	50.25B	*47.25A	49.75B	49.75+	150	.371	----	----	2	UNCH	76.00B	47.25A
1325	----	52.00B	*48.75A	51.50B	51.25+	150	.381	----	----	10	UNCH	78.25B	48.75A
1330	----	53.50B	*50.50A	53.00B	53.00+	150	.392	----	----	1	UNCH	80.50B	50.50A
1340	----	57.00B	*53.50A	56.50B	56.25+	150	.413	----	----	59	UNCH	85.25B	53.50A
1350	----	60.75B	*57.00A	60.00B	60.00+	150	.436	----	----	270	UNCH	90.25B	57.00A
1360	----	64.50B	*60.75A	64.00B	63.50+	150	.460	----	----	51	UNCH	95.50B	60.75A
1370	----	68.75B	*64.50A	68.00B	67.50+	150	.484	----	----	235	UNCH	101.00B	64.50A
1375	----	70.75B	*66.50A	70.00B	69.50+	125	.497	----	----	430	UNCH	103.75B	66.50A
1380	72.00	73.00B	*68.75A	72.25B	71.75+	NEW	.509	----	2	2 +	2	106.75B	68.75A
1400	----	82.50B	*77.50A	81.75B	81.00+	125	.562	----	----	25	UNCH	119.00B	77.50A
1410	----	87.75B	*82.50A	86.75B	86.00+	150	.588	----	----	25	UNCH	125.75B	82.50A
1425	----	96.00B	*90.25A	95.00B	94.00+	150	.630	----	----	127	UNCH	128.75B	90.25A
1430	----	99.00B	*93.25A	97.75B	96.75+	150	.644	----	----	27	UNCH	129.25B	93.25A
TOTAL									117	1808 +	117		
E-MINI S&P 500 FIXING PRICE (ESF): Sep12 1380.66													