

PRELIMINARY																								
PG47 BULLETIN #146@				E-MINI S&P 500 CALL OPTIONS					Mon, Jul 30, 2012 PG47															
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.																								
E-MINI S&P CONTRACTS LAST TRADE DATES																								
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	MAR13	JUN13																
EMINI S&P FUT			09/21			12/21	03/15	06/21																
EOM EMINI S&P OPT	07/31	08/31	09/28	10/31	11/30	12/31																		
EOW1 EMINI S&P OPT	07/06	08/03																						
EOW2 EMINI S&P OPT	07/13	08/10																						
EOW4 EMINI S&P OPT	07/27	08/24																						
EMINI S&P OPT	07/20	08/17	09/21	10/19	11/16	12/21	03/15	06/21																
EXPIRATION:	SEP12																							
ENY FUT	09/13																							
E-MINI S&P OPTIONS ON FUTURES																								
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30																								
	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	MAR13	JUN13																
EW	475-2100	475-2100	375-2100	375-2100	375-2100	475-2075																		
EW1	1015-1620	1080-1635																						
EW2	1050-1620	1080-1635																						
EW4	1055-1620	1130-1635																						
EZ	475-2100	475-2100	475-2100	375-2100	375-2100	375-2100	475-2075	450-2075																
E-MINI S&P FUTURES																								
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW													
EMINI S&P FUT																								
SEP12	1379.25	1387.50	1375.75	----	----	1380.50	- 200	3669	1483221	2630992 - 155330	1413.50 1062.25A													
DEC12	1373.50	1380.00	1369.25	----	----	1373.30	- 210	----	1889	22538 + 1257	1406.25B 1056.00A													
MAR13	1371.75	1373.00B	1362.50A	----	----	1366.50	- 210	----	49	1368 + 54	1405.75 1184.50A													
JUN13	----	1365.50B	1357.25A	----	----	1359.60	- 210	----	----	91 UNCH	1379.25B 1258.75A													
SEP13	----	----	----	----	----	1353.60	- 210	----	----	8 UNCH	1348.00 1280.75A													
TOTAL	EMINI S&P FUT							3669	1485159	2654997 - 154019														
E-MINI S&P 500 FIXING PRICE (ESF): Sep12 1380.66																								
WK EW-W1 E-MINI S&P CALLS																								
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW												
EOW1 MINI	S&P C																							
AUG12	EOW1 MINI S&P C	(FUTURES SETT. .00)																						
1230	----	----	----	152.50N	----	150.50-	200	.998	----	----	2 UNCH	129.00 99.75												
1240	----	----	----	142.50N	----	140.50-	200	.998	----	----	2 UNCH	124.00 99.00												
1290	----	----	----	92.75N	----	90.75-	200	.991	----	----	1 UNCH	66.75B 40.50A												
1300	----	----	----	83.00N	----	80.75-	225	.987	----	----	2 UNCH	73.00 32.50												
1305	----	----	----	78.00N	----	76.00-	200	.983	----	----	1 UNCH	58.00B 29.00A												
1310	----	----	----	73.25N	----	71.00-	225	.978	----	----	8 UNCH	62.50 25.50A												
1320	----	----	----	63.50N	----	61.25-	225	.965	----	----	33 UNCH	61.50 19.00A												
1325	----	----	----	58.50N	----	56.50-	200	.955	----	----	56 UNCH	53.25B 16.00A												
1330	----	----	----	53.75N	----	51.75-	200	.943	----	----	112 UNCH	48.75B 13.50A												
1335	----	----	----	49.00N	----	47.00-	200	.928	----	----	211 UNCH	44.50B 10.50												
1340	----	----	----	44.50N	----	42.50-	200	.908	----	----	247 UNCH	40.25B 9.00A												
1345	----	----	35.75A	36.00A	----	38.00-	200	.883	----	----	474 UNCH	39.25B 7.25A												
1350	34.00	#39.25B	30.50	31.75A	----	33.50-	200	.852	----	11	786 + 11	39.25B 5.50A												
1355	29.00	#34.75B	27.00A	27.75A	----	29.50-	175	.814	----	8	500 - 8	34.75B 4.35A												
1360	25.00	#30.75B	22.75A	23.75A	----	25.50-	150	.769	----	1	539 - 1	30.75B 3.30A												
1365	21.50	#26.50B	19.00A	20.00A	----	21.50-	175	.717	----	23	971 - 4	26.50B 2.45A												
1370	16.50	#22.50B	15.50A	16.75B	----	18.00-	150	.655	----	28	956 - 17	22.50B 1.80A												
1375	13.00	#19.00B	12.00	13.50B	----	15.00-	100	.584	----	112	1103 UNCH	19.00B 1.25A												
1380	12.00	#15.75	9.25	10.75B	----	12.00-	100	.511	----	611	1005 + 312	15.75 .90												
1385	8.75	#12.50	7.00A	8.25	----	9.50-	75	.435	----	334	696 + 20	12.50 .65												
1390	5.00	#9.75B	5.00	6.25	----	7.50-	25	.361	----	454	1257 UNCH	9.75B .50A												
1395	5.50	#7.25B	3.60	4.60B	----	5.50-	25	.286	----	1556	1561 + 652	7.25B .40A												
1400	4.00	#5.25B	2.50	3.25	----	4.00-	20	.220	----	2349	1745 + 1127	5.25B .30												
1405	1.95	#4.00	1.75A	2.30A	----	2.95	UNCH	.166	----	745	797 + 316	4.00 .10												
1410	1.20	2.75	1.20	1.65A	----	2.10+	5	.121	----	927	1100 + 556	2.95 .20A												
1415	1.80	1.90B	.85A	1.15A	----	1.50+	10	.086	----	640	933 + 45	2.25B .20												
1420	0.55	1.30B	.50	0.85A	----	1.05+	15	.060	----	454	1100 + 217	1.65B .25												
1425	0.40	.85	.40	0.60	----	.70+	10	.040	----	68	232 + 33	1.25 .20												
1430	0.40	.55B	.30A	0.45A	----	.45+	5	.025	----	18	99 + 14	.95B .05												
1435	----	.35B	----	0.35B	----	.30	UNCH	.016	----	----	5 UNCH	.75B .25A												
1440	0.30	.30	.25A	0.25A	----	.20	UNCH	.010	----	377	428 + 276	.60 .20												
1445	----	----	----	0.15N	----	.15	UNCH	.007	----	2	176 + 2	.55 .30A												
1450	0.10	.15	*.10	0.10	----	.10	UNCH	.004	----	106	106 + 106	.35B .10												
1455	----	.05B	----	0.05B	----	.10+	5	.004	----	----	8 UNCH	.25 .25												
1460	----	.05B	----	----	----	.05+	5	.002	----	----	23 UNCH	.25 .05												
1465	----	----	----	----	----	.05+	5	.001	----	----	62 UNCH	.30 .30A												
1470	0.10	.10	*.10	----	----	CAB	----	.001	----	10	10 + 10	.15B .10												
1490	----	----	----	----	----	CAB	----	.001	----	103	172 + 103	.05B .25A												
1550	----	----	----	----	----	CAB	----	.001	----	----	1 UNCH	.05B .05												
TOTAL										8937	17520 + 3770													
WK EW-W2 E-MINI S&P CALLS																								
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW												
EOW2 MINI	S&P C																							
AUG12	EOW2 MINI S&P C	(FUTURES SETT. .00)																						
1280	----	----	100.75A	100.75A	----	101.50-	200	.968	----	----	1 UNCH	92.00 52.25A												
1300	----	----	81.50A	81.50A	----	82.00-	200	.944	----	----	1 UNCH	61.50B 36.75A												
1330	----	----	53.50A	53.50A	----	54.25-	175	.863	----	----	54 UNCH	51.25B 17.75A												
1335	----	----	49.00A	49.00A	----	50.00-	150	.843	----	----	115 UNCH	47.25B 15.25A												
1340	----	----	43.25A	44.00A	----	45.50-	175	.821	----	----	125 UNCH	43.25B 13.00A												
1345	----	----	39.00A	39.75A	----	41.50-	150	.791	----	----	632 UNCH	42.00B 11.00A												
1350	----	#40.75B	34.25A	35.50A	----	37.25-	150	.764	----	----	265 UNCH	40.75B 9.00A												
1355	----	#37.50B	30.50A	31.50A	----	33.50-	125	.728	----	----	335 UNCH	37.50B 7.50A												
1360	----	#33.75B	26.75A	28.00A	----	29.50-	125	.694	----	----	381 UNCH	33.75B 6.00												
1365	----	#30.00B	23.25A	24.50A	----	26.00-	100	.652	----	----	445 UNCH	30.00B 4.75A												
1370	22.00	#26.25B	20.00A	21.25A	----	22.50-	100	.608	----	11	332 + 1	26.25B 3.70A												
1375	17.00	#22.75B	16.75A	18.00A	----	19.50-	75	.560	----	14	622 + 5	22.75B 2.90A												
1380	16.00	#19.50B	13.75A	15.25A	----	16.50-	50	.510	----	14	538 + 4	19.50B 2.25A												
1385	13.25	#16.25B	11.50A	12.50A	----	13.75-	50	.458	----	38	868 + 36	16.25B 1.75												
1390	10.00	#13.75B	9.25A	10.25A	----	11.50-	25	.406	----	204	1023 + 119	13.75B 1.35A												
1395	8.00	#11.00	7.25A	8.25A	----	9.25-	25	.352	----	195	448 + 95	11.00 1.05A												
1400	6.25	#9.00	5.75A	6.50A	----	7.50	UNCH	.302	----	59	694 + 16	9.00 .70												
1405	4.80	#6.75B	4.25A	5.25A	----	6.00	UNCH	.255	----	113	228 + 110	6.75B .65A												
1410	4.00	#5.25B	3.20A	3.90A	----	4.60+	5	.209	----	13	585 - 9	5.25B .50A												
1415	3.10	#3.95B	2.40A	2.95A	----	3.50+	10	.168	----	120														



PG47 BULLETIN #146@ E-MINI S&P 500 CALL OPTIONS Mon, Jul 30, 2012 PG47

JUL 12		EOW4 MI NI		S&P C		(FUTURES SETT. .00)											
TOTAL																	
AUG12		EOW4 MI NI		S&P C		(FUTURES SETT. .00)											
1400	12. 25	#14. 75B		#12. 25		12. 50A		13. 50+		NEW .365		----		1		1 +	
1425	5. 75	#5. 75		#4. 85A		5. 50+		5. 50+		NEW .193		----		50		50 +	
1430	4. 30	#4. 70B		#4. 30		3. 95A		4. 45+		NEW .164		----		100		100 +	
1435	3. 40	#3. 75B		#3. 40		3. 20A		3. 65+		NEW .140		----		215		215 +	
1460	1. 10	#1. 10		#1. 10		1. 15A		1. 35+		NEW .059		----		1		1 +	
TOTAL														367		367 +	

E-MINI S&P CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	INTEREST	OPEN	CONTRACT-- HIGH LOW
EMI NI AUG12	S&P CALL	CALL	S&P CALL	(FUTURES EMI NI	SETT. S&P CALL	(00)								
1150	----	----	----	234. 50B	230. 00A	----	----	230. 70-	200	.994	----	1	UNCH	258. 25B 134. 50A
1170	----	----	----	214. 50B	210. 25A	----	----	210. 70-	210	.992	----	2	UNCH	239. 25B 118. 75A
1180	----	----	----	204. 50B	200. 25A	----	----	200. 80-	200	.991	----	4	UNCH	230. 00B 110. 75A
1190	----	----	----	194. 50B	190. 25A	----	----	190. 80-	210	.989	----	3	UNCH	220. 50B 103. 25A
1195	----	----	----	#189. 75B	185. 25A	----	----	185. 90-	200	.988	----	50	UNCH	189. 75B 99. 75A
1200	181. 50	----	----	184. 75B	180. 25A	----	----	180. 90-	200	.987	1	54	UNCH	211. 25B 96. 00A
1205	----	----	----	#179. 75B	175. 50A	----	----	175. 90-	210	.986	----	1	UNCH	179. 75B 92. 50A
1210	----	----	----	174. 75B	170. 50A	----	----	171. 00-	200	.985	----	20	UNCH	202. 00B 88. 75A
1215	----	----	----	169. 75B	165. 50A	----	----	166. 00-	210	.983	----	25	UNCH	197. 50B 85. 25A
1225	----	----	----	159. 75B	155. 50A	----	----	156. 10-	210	.980	----	80	UNCH	188. 25B 78. 25A
1230	----	----	----	155. 00B	150. 75A	----	----	151. 20-	200	.978	----	78	UNCH	183. 75B 74. 75A
1235	----	----	----	150. 00B	145. 75A	----	----	146. 20-	210	.977	----	109	UNCH	179. 25B 71. 50A
1240	----	----	----	145. 00B	140. 75A	----	----	141. 30-	200	.974	----	1	UNCH	174. 75B 68. 25A
1245	----	----	----	140. 00B	136. 00A	----	----	136. 40-	200	.971	----	10	UNCH	170. 25B 65. 00A
1250	----	----	----	135. 25B	131. 00A	----	----	131. 50-	200	.968	----	37	UNCH	165. 75B 61. 75A
1255	----	----	----	130. 25B	126. 25A	----	----	126. 60-	200	.965	----	89	UNCH	161. 25B 58. 75A
1260	----	----	----	125. 25B	121. 25A	----	----	121. 80-	190	.960	----	201	UNCH	157. 50B 55. 75A
1265	----	----	----	120. 50B	116. 50A	----	----	116. 90-	200	.956	----	107	UNCH	155. 00B 52. 75A
1270	----	----	----	115. 50B	111. 50A	----	----	112. 10-	190	.951	----	327	UNCH	150. 50B 50. 00A
1275	107. 50	----	----	110. 75B	106. 75A	----	----	107. 30-	190	.946	2	203	UNCH	146. 25B 46. 75A
1280	----	----	----	106. 00B	102. 00A	----	----	102. 50-	190	.940	----	622	UNCH	142. 00B 44. 25A
1285	----	----	----	101. 00B	97. 25A	----	----	97. 70-	190	.933	1	867	UNCH	137. 50B 41. 75A
1290	----	----	----	96. 25B	92. 50A	----	----	93. 00-	190	.925	9	753	UNCH	133. 25B 39. 00A
1295	----	----	----	91. 50B	87. 75A	----	----	88. 30-	180	.916	----	917	UNCH	129. 00B 36. 50A
1300	83. 00	----	----	89. 25B	80. 50A	----	----	83. 60-	180	.906	9	1803 -	4	124. 75B 34. 25A
1305	----	----	----	82. 00B	78. 50A	----	----	79. 00-	180	.895	----	1589	UNCH	120. 75B 31. 50
1310	72. 75	----	----	77. 50B	72. 75	----	----	74. 40-	180	.883	1	2752 +	1	116. 50B 29. 50A
1315	----	----	----	72. 75B	68. 75A	----	----	69. 90-	170	.869	----	2174	UNCH	112. 50B 27. 50A
1320	65. 75	----	----	68. 25B	65. 00A	----	----	65. 40-	170	.854	5	4245 -	5	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY

PG47 BULLETIN #146@ E-MINI S&P 500 CALL OPTIONS Mon, Jul 30, 2012 PG47

1230	----	158. 75B	155. 75A	----	155. 80-	180	. 910	----	----	48	UNCH	199. 00B	60. 25A
1235	----	154. 00B	151. 00A	----	151. 10-	180	. 905	----	----	25	UNCH	187. 00B	83. 50A
1240	----	149. 25B	146. 25A	----	146. 40-	190	. 899	----	----	57	UNCH	193. 25B	57. 00A
1250	----	140. 00B	137. 25A	----	137. 20-	190	. 886	----	----	685	UNCH	184. 75B	53. 75A
1255	----	135. 25B	132. 50A	----	132. 60-	190	. 880	----	----	27	UNCH	180. 25B	70. 75A
1260	----	130. 75B	128. 25A	----	128. 10-	180	. 872	----	----	288	UNCH	176. 00B	50. 75A
1265	----	126. 25B	123. 75A	----	123. 70-	160	. 864	----	----	43	UNCH	172. 00B	64. 75A
1270	----	121. 75B	119. 00A	----	119. 20-	150	. 856	----	----	220	UNCH	167. 75B	47. 75A
1275	----	120. 00B	112. 25A	----	114. 80-	150	. 847	----	----	1586	UNCH	163. 50B	46. 25A
1280	----	112. 75B	110. 25A	----	110. 40-	140	. 838	----	----	1188	UNCH	160. 00B	45. 00A
1285	----	108. 25B	103. 75A	----	106. 00-	140	. 828	----	----	60	UNCH	155. 75B	53. 50A
1290	----	103. 75B	99. 50A	----	101. 60-	140	. 819	----	----	243	UNCH	151. 75B	42. 25A
1295	----	100. 00B	95. 25A	----	97. 30-	140	. 808	----	----	8	UNCH	147. 75B	48. 25A
1300	93. 00	97. 75B	91. 00A	----	93. 00-	140	. 797	----	1	848 +	1	143. 50B	39. 50A
1305	----	93. 50B	86. 00A	----	88. 80-	140	. 785	----	----	339	UNCH	139. 50B	43. 25A
1310	----	89. 25B	82. 00A	----	84. 70-	130	. 772	----	----	796	UNCH	135. 50B	37. 00A
1315	----	85. 00B	77. 75A	----	80. 60-	130	. 758	----	----	470	UNCH	131. 50B	38. 25A
1320	73. 00	80. 75B	73. 00	----	76. 60-	120	. 744	----	3	583 +	1	127. 75B	34. 75A
1325	75. 75	77. 00B	70. 00A	----	72. 60-	120	. 729	----	5	2080	UNCH	123. 75B	33. 50A
1330	66. 50	73. 00B	66. 00A	----	68. 70-	110	. 713	----	2	1234 -	2	120. 00B	31. 75A
1335	----	69. 00B	62. 25A	----	64. 90-	110	. 697	----	----	1404	UNCH	116. 00B	29. 75A
1340	62. 75	65. 25B	58. 50A	----	61. 20-	90	. 679	----	30	1898 +	5	112. 25B	27. 75A
1345	55. 25	61. 50B	55. 00A	----	57. 60-	80	. 662	----	7	1611 +	2	108. 50B	25. 75A
1350	55. 50	57. 75B	51. 50A	----	54. 00-	90	. 643	----	23	5698 -	8	104. 75B	24. 00
1355	----	54. 25B	48. 00A	----	50. 50-	80	. 623	----	2	1776	UNCH	101. 25B	22. 25A
1360	----	50. 75B	44. 50A	----	47. 10-	70	. 603	----	----	2266	UNCH	97. 75B	20. 75
1365	42. 50	47. 25B	41. 25A	----	43. 80-	70	. 582	----	13	2039 -	2	94. 50B	19. 25A
1370	38. 00	43. 75B	38. 00	----	40. 50-	70	. 560	----	81	2408 -	40	91. 00B	17. 50A
1375	35. 75	40. 50B	35. 00A	----	37. 30-	70	. 537	----	24	3581 +	7	87. 75B	15. 50
1380	32. 00	37. 50B	32. 00	----	34. 30-	70	. 514	----	163	3589 -	10	84. 50B	14. 00
1385	33. 75	34. 25B	29. 25A	----	31. 40-	60	. 490	----	145	2247 +	90	81. 25B	12. 50A
1390	27. 00	31. 25	26. 50	----	28. 60-	50	. 465	----	138	1917 +	62	78. 00B	10. 50
1395	24. 00	28. 50B	24. 00	----	26. 00-	40	. 440	----	112	2588 -	25	75. 00B	9. 00A
1400	23. 00	25. 75B	21. 25	----	23. 50-	30	. 415	----	219	12043 +	421	72. 25	8. 00
1405	19. 50	23. 25B	19. 25A	----	21. 10-	20	. 389	----	127	1818 +	80	69. 00B	7. 25A
1410	18. 75	20. 75	17. 50A	----	18. 90-	20	. 363	----	135	2982 -	5	66. 00B	6. 25
1415	15. 00	18. 50B	15. 00	----	16. 80-	20	. 337	----	194	3170 -	15	63. 00B	5. 25A
1420	14. 25	16. 50B	13. 50A	----	14. 90-	10	. 311	----	2706	4921 +	2266	60. 25B	4. 60A
1425	11. 75	14. 50B	11. 75	----	13. 10-	10	. 286	----	741	4564 -	9	57. 50B	4. 05A
1430	10. 50	12. 75B	10. 00	----	11. 40-	10	. 260	----	741	3994 +	483	54. 75B	3. 45A
1435	9. 00	11. 25	8. 75	----	10. 00	UNCH	. 237	----	526	2242 +	388	52. 25B	2. 95A
1440	8. 00	9. 50B	7. 75	----	8. 70	UNCH	. 214	----	579	3688 +	217	49. 50B	2. 30A
1445	7. 25	8. 25B	6. 75A	----	7. 50	UNCH	. 192	----	153	3142 +	152	47. 25B	2. 10A
1450	6. 00	7. 00B	5. 50	----	6. 40	UNCH	. 171	----	315	9076 -	64	44. 75B	1. 70
1455	5. 50	6. 00	4. 85A	----	5. 50	UNCH	. 152	----	28	1834 +	21	42. 25B	1. 55A
1460	4. 35	5. 00B	4. 15A	----	4. 70+	10	. 134	----	1100	4738 +	919	40. 00B	1. 25
1465	4. 35	4. 35	3. 55A	----	4. 00+	5	. 118	----	461	1883 +	335	37. 75B	1. 10
1470	3. 00	3. 60B	3. 00	----	3. 40	UNCH	. 103	----	258	3045 -	118	35. 75B	. 95
1475	3. 00	3. 05B	2. 55A	----	2. 85-	5	. 090	----	458	3842 +	380	33. 75B	. 85A
1480	2. 35	2. 65	2. 20A	----	2. 40-	5	. 078	----	257	5014 +	199	31. 75B	. 75
1485	1. 80	2. 15B	1. 80	----	2. 05-	5	. 068	----	466	1588 -	134	29. 75B	. 60
1490	1. 55	1. 80	1. 55	----	1. 75-	5	. 059	----	643	1895 +	467	28. 00B	. 50
1495	1. 35	1. 55	1. 35	----	1. 50	UNCH	. 052	----	727	1033 +	589	26. 25B	. 55
1500	1. 10	1. 30	1. 10	----	1. 30+	5	. 045	----	1261	6944 +	512	24. 75	. 30A
1505	0. 90	1. 10	. 90	----	1. 15+	10	. 040	----	245	536 +	65	22. 75B	. 45
1510	0. 90	. 90	. 80	----	1. 00+	10	. 035	----	12	388 +	5	21. 25B	. 40A
1515	----	----	----	----	. 85+	10	. 031	----	----	251	UNCH	19. 75B	. 35
1520	0. 55	. 70	. 55	----	. 75+	10	. 027	----	503	1238 +	179	18. 50B	. 30
1525	0. 60	. 60	. 60	----	. 65+	10	. 024	----	251	2428 +	249	17. 00B	. 20
1530	----	. 50B	----	----	. 55+	10	. 020	----	----	536	UNCH	15. 75B	. 40A
1535	----	. 40B	----	----	. 50+	15	. 018	----	----	315	UNCH	13. 00B	. 35A
1540	0. 45	. 45	. 40A	----	. 45+	15	. 016	----	30	1174	UNCH	13. 50B	. 25
1545	----	. 30B	----	----	. 40+	15	. 015	----	----	1289	UNCH	9. 75B	. 30A
1550	----	. 30B	----	----	. 35+	15	. 013	----	250	6059 +	250	12. 25B	. 20
1560	0. 25	. 25	*. 25	----	. 25+	15	. 009	----	156	639 +	28	10. 75B	. 25
1570	0. 20	. 20	*. 20	----	. 20+	15	. 007	----	1	359 +	1	9. 50B	. 20
1575	----	. 15B	----	----	. 20+	15	. 007	----	----	627	UNCH	9. 00B	. 15
1580	----	. 10B	----	----	. 15+	15	. 005	----	----	785	UNCH	8. 50B	. 20
1590	----	. 05B	----	----	. 15+	15	. 005	----	----	1087	UNCH	7. 50B	. 20
1600	----	. 05B	----	----	. 10+	10	. 003	----	----	5685	UNCH	7. 00	. 10
1610	----	----	----	----	. 10+	10	. 003	----	----	529	UNCH	3. 90B	. 15
1620	----	----	----	----	. 05+	5	. 002	----	----	1	UNCH	3. 25B	. 65A
1625	----	----	----	----	. 05+	5	. 002	----	----	1259	UNCH	5. 00B	. 20
1630	----	----	----	----	CAB	----	. 001	----	----	3062	UNCH	1. 70B	. 20
1640	0. 05	. 05	*. 05	----	CAB	----	. 001	----	2	973 +	2	1. 40B	. 05
1650	0. 05	. 05	*. 05	----	CAB	----	. 001	----	8	3272	UNCH	3. 70B	. 05
1660	----	----	----	----	CAB	----	. 001	----	----	517	UNCH	. 90B	. 05
1670	----	----	----	----	CAB	----	. 001	----	----	757	UNCH	1. 35B	. 15
1675	----	----	----	----	CAB	----	. 001	----	----	1147	UNCH	2. 75B	. 15
1680	----	----	----	----	CAB	----	. 001	----	----	577	UNCH	. 25	. 15
1700	----	----	----	----	CAB	----	. 001	----	----	1026	UNCH	2. 00B	. 15
1725	----	----	----	----	CAB	----	. 001	----	----	881	UNCH	1. 55B	. 10
1750	----	----	----	----	CAB	----	. 001	----	----	5	UNCH	. 80B	. 30A
1775	----	----	----	----	CAB	----	. 001	----	----	32	UNCH	. 55B	. 25A
1800	----	----	----	----	CAB	----	. 001	----	----	151	UNCH	. 30	. 15
1825	----	----	----	----	CAB	----	. 001	----	----	1	UNCH	. 05B	. 15A
1900	----	----	----	----	CAB	----	. 001	----	----	51	UNCH	. 20	. 15A
1925	----	----	----	----	CAB	----	. 001	----	----	28	UNCH	. 20	. 20
2000	----	----	----	----	CAB	----	. 001	----	----	51	UNCH	. 20	. 20
2025	----	----	----	----	CAB	----	. 000	----	----	51	UNCH	. 20	. 15A
2050	----	----	----	----	CAB	----	. 000	----	----	147	UNCH	. 20	. 10
2075	----	----	----	----	CAB	----	. 000	----	----	98	UNCH	. 20	. 10
2100	----	----	----	----	CAB	----	. 000	----	----	67	UNCH	. 20	. 10
TOTAL									15796	169375 +	7944		

OCT12	EMINI	S&P CALL	(FUTURES SETT. .00)											
1220	----	----	----	----	163. 90-	180	. 867	----	----	169	UNCH	154. 25B	97. 25A	
1225	----	----	----	----	159. 40-	180	. 861	----	----	27	UNCH	152. 50B	94. 00A	
1250	----	----	135. 25A	----	137. 30-	160	. 828	----	----	15	UNCH	132. 75B	78. 50A	
1280	----	----	#116. 25B	109. 25A	----	111. 80-	160	. 776	----	30	UNCH	116. 25B	61. 00A	
1285	----	----	#112. 25B	105. 00A	----	107. 70-	160	. 766	----	46	UNCH	112. 25B	67. 25A	
1290	----	----	#108. 00B	101. 00A	----	103. 60-	160	. 755	----	176	UNCH	108. 00B	55. 75A	
1295	----	----	#104. 00B	97. 00A	----	99. 60-	150	. 744	----	10	UNCH	104. 00B	61. 00A	
1300	----	----	#99. 75B	93. 25A	----	95. 70-	140	. 733	----	249	UNCH	99. 75B	50. 50A	
1305	----	----	#95. 75B	89. 25A	----	91. 80-	140	. 722	----	41	UNCH	95. 75B	55. 00A	
1310	----	----	#91. 75B	85. 50A	----	88. 00-	130	. 709	----	45	UNCH	91. 75B	45. 75A	
1315	----	----	#88. 00B	81. 50A	----	84. 20-	120	. 696	----	14	UNCH	88. 00B	49. 50A	
1320	----	----	#84. 00B	77. 75A	----	80. 40-	120	. 684	----	193	UNCH	84. 00B	41. 00A	
1325	----	----	#80. 25B	74. 25A	----	76. 70-	110	. 670	----	248	UNCH	80. 25B	39. 00A	
1330	74. 25	----	#76. 75B	70. 50A	----	73. 10-	100	. 656	----	4	383 -	3	76. 75B	36. 75A
1335	----	----	#73. 25B	67. 00A	----	69. 50-	100	. 642	----	145	UNCH	73. 25B	39. 00A	
1340	66. 25	----	#69. 50B	63. 50A	----	66. 00-	90	. 627	----	80	1080 +	80	69. 50B	32. 75A
1345	----	----	#66. 00B	60. 25A	----	62. 60-	70	. 611	----	134	UNCH	66. 00B	34. 25A	
1350	58. 25	----	#62. 50B	56. 75A	----	59. 30-	60	. 595	----	2	435 +	1	62. 50B	29. 00A
1355	54. 00	----	#59. 00B	53. 50A	----	55. 90-	70	. 579	----	1	979	UNCH	59. 00B	30. 00A
1360	----	----	#55. 75B	50. 25A	----	52. 60-	70	. 562	----	350	UNCH	55. 75B	25. 50A	
1365	48. 25	----	#52. 50B	47. 25A	----	49. 40-	70	. 545	----	2	276 +	2	52. 50B	25. 75A
1370	44. 75	----	#49. 25B	44. 00A	----	46. 30-	70	. 527	----	22	488 -	2	49. 25B	22. 25A
1375	45. 75	----	#46. 25B	41. 00A	----	43. 30-	60	. 509	----	2	671	UNCH	46. 25B	20. 75A
1380	38. 25	----	#43. 25B	38. 25	----	40. 40-	60	. 491	----	241	1106 -	52	43. 25B	19. 25A
1385	39. 00	----	#40. 25B	35. 50A	----	37. 70-	40	. 472	----	10	695 +	10	40. 25B	18. 25A
1390	----	----	#37. 50B	33. 00A	----	35. 00-	30	. 453	----	447	UNCH	37. 50B	16. 50A	
1395	----	----	#34. 75B	30. 50A	----	32. 40-	30	. 433	----	283	UNCH	34. 75B	15. 00A	
1400	28. 50	----	#32. 25	28. 25A	----	29. 90-	20	. 413	----	16	865 +	8	32. 25	13. 00
1405	28. 00	----	#29. 75	25. 75A	----	27. 60-	10	. 393	----	17	279 +	15	29. 75	12. 25A
1410	26. 00	----	#27. 25B	23. 75A	----	25. 40-	10	. 374	----	177	453 +	94	27. 25B	11. 00A
1415	22. 25	----	#25. 00B	21. 75A	----	23. 20-	10	. 353	----	81	209 +	80	25. 00B	10. 00
1420	22. 75	----	#22. 75	19. 75A	----	21. 10-	10	. 333	----	35	620 +	35	22. 75	9. 00
1425	19. 00	----	#20. 50B	17. 75A	----	19. 20-	10	. 313	----	162	1205 +	10	20. 50B	8. 00A
1430	17. 50	----	#18. 75B	16. 25A	----	17. 40-	10	. 293	----	60	5558 +	38	18. 75B	7. 00A
1435	15. 75	----	#16. 75B	14. 50A	----	15. 70-	10	. 274	----	79	1048 +	65	14. 75B	6. 25
1440	----	----	#15. 00B	13. 00A	----	14. 10-	10	. 255	----	648	UNCH	15. 25B	5. 50	
1445	11. 50	----	#13. 50B	11. 50	----	12. 70	UNCH	. 236	----	4	1237 -	1	13. 50B	4. 85A
1450	10. 25	----	12. 00B	10. 25	----	11. 30	UNCH	. 218	----	88	980 +	15	12. 75B	4. 25A
1455	10. 25	----	#10. 75B	9. 25A	----	10. 00	UNCH	. 200	----	95	584 +	95	10. 75B	3. 75A
1460	----	----	9. 50B	8. 00A	----	8. 90	UNCH	. 183	----	1524	UNCH	10. 75B	3. 30	
1465	8. 25	----	8. 25	7. 25A	----	7. 80	UNCH	. 166	----	100	1094 +	100	8. 50B	2. 95A
1470	6. 75	----	7. 50	6. 50	----	6. 90+	10	. 152	----	75	807 +	64	9. 00B	2. 60A
1475	6. 00	----	6. 50B	5. 75A	----	6. 10+	20	. 138	----	425	760 +	130	8. 25B	2. 30A
1480	4. 90	----	5. 50B	4. 85A	----	5. 40+	20	. 125	----	56	1218 +	47	7. 50B	1. 90
1485	4. 40	----	#4. 95B	4. 25A	----	4. 70+	10	. 112	----	22	252 +	22	4. 95B	1. 65
1490	3. 70	----	4. 30B	3. 70	----	4. 10+	5	. 101	----	286	1006 +	276	6. 00B	1. 45A
1495	3. 45	----	#3. 75B	3. 30A	----	3. 55	UNCH	. 090	----	1	180	UNCH	3. 75B	1. 40A
1500	2. 80	----	3. 30	2. 80	----	3. 15+	5	. 081	----	343	1754 +	226	5. 00B	1. 20
1505	2. 50	----	#2. 85B	*2. 50	----	2. 80+	NEW	. 073	----	10	10 +	10	2. 85B	2. 50

PRELIMINARY																	
PG47 BULLETIN #146@				E-MINI S&P 500 CALL OPTIONS						Mon, Jul 30, 2012 PG47							
1510	2. 30		2. 30		2. 20				2. 45	UNCH	.065	----	185	918 +	16	4. 15B	.95A
1520	-----		-----		1. 70A				1. 90	UNCH	.052	----	-----	390	UNCH	3. 35B	.75A
1525	-----		-----		1. 50A				1. 65	UNCH	.046	----	290	644 +	290	3. 00B	.70A
1530	-----		-----		1. 35A				1. 45	UNCH	.041	----	-----	179	UNCH	2. 70B	.60A
1540	-----		-----		1. 05A				1. 15+	5	.033	----	-----	354	UNCH	2. 15B	.50A
1560	-----		-----						. 75+	10	.022	----	-----	1	UNCH	1. 40B	.40A
1570	-----		-----						. 60+	10	.018	----	-----	150	UNCH	. 55B	.40A
1575	-----		-----						. 55+	15	.017	----	-----	9	UNCH	. 65	.25
1580	-----		-----						. 50+	15	.015	----	-----	159	UNCH	. 60	.25
1590	-----		. 30B						. 40+	15	.012	----	-----	1	UNCH	. 45B	.15
1600	-----								. 30+	10	.009	----	-----	314	UNCH	. 45	.30
1610	-----		. 20B						. 25+	10	.008	----	-----	150	UNCH	. 35B	.30
1620	-----		. 15B						. 20+	10	.006	----	-----	1318	UNCH	. 35	.25
1625	-----		. 15B						. 15+	10	.005	----	-----	227	UNCH	. 25B	.20
1630	-----		. 10B						. 10+	10	.004	----	-----	525	UNCH	. 30	.25
1640	-----		. 10B						. 15+	10	.004	----	-----	793	UNCH	. 25B	.20
1650	-----		. 05B						. 10+	10	.003	----	-----	233	UNCH	. 20	.20
1660	-----		. 05B						. 10+	10	.003	----	-----	144	UNCH	. 20	.20
1670	-----		. 05B						. 05+	5	.001	----	-----	150	UNCH	. 20B	.15
1680	-----		-----						. 05+	5	.001	----	-----	108	UNCH	. 15B	.15
TOTAL													2971	37793 +	1671		
NOV12	EMINI S&P CALL		(FUTURES SETT. (00)						85. 70+	NEW	.649	----	2	2 +	2	89. 00B	55. 50A
1325	85. 25		#89. 00B	83. 25A	----				82. 10-	100	.637	----	-----	60	UNCH	85. 50B	52. 75A
1330	-----		#85. 50B	79. 75A	----				75. 20-	90	.612	----	-----	60	UNCH	78. 25B	47. 25A
1340	-----		#78. 25B	73. 00A	----				71. 80-	80	.599	----	-----	60	UNCH	75. 25B	44. 50A
1345	-----		#75. 25B	69. 50A	----				68. 50-	70	.586	----	-----	61	UNCH	71. 75B	42. 25A
1350	-----		#71. 75B	66. 25A	----				65. 20-	70	.572	----	-----	1	UNCH	68. 50B	39. 75A
1355	-----		#68. 50B	63. 00A	----				62. 10-	70	.558	----	-----	56	UNCH	65. 25B	37. 25A
1360	-----		#65. 25B	60. 00A	----				59. 00-	60	.544	----	150	211 +	150	62. 00B	35. 25A
1365	58. 50		#62. 00B	57. 00A	----				55. 90-	60	.529	----	-----	56	UNCH	58. 75B	33. 00A
1370	-----		#58. 75B	54. 00A	----				52. 90+	NEW	.514	----	27	27 +	27	55. 75B	30. 75A
1375	52. 75		#55. 75B	51. 00A	----				50. 00-	50	.499	----	-----	30	UNCH	52. 75B	28. 75A
1380	-----		#52. 75B	48. 00A	----				47. 10-	50	.483	----	85	214 +	85	49. 75B	26. 00A
1385	47. 00		#49. 75B	45. 25A	----				44. 30-	50	.467	----	-----	6	UNCH	46. 75B	24. 25A
1390	-----		#46. 75B	42. 50A	----				41. 70-	40	.451	----	-----	134	UNCH	44. 00B	22. 25A
1395	-----		#44. 00B	40. 00A	----				39. 10-	40	.435	----	-----	1	UNCH	41. 25B	20. 50A
1400	-----		#41. 25B	37. 50A	----				36. 50-	50	.419	----	-----	142	UNCH	38. 75B	19. 00A
1405	-----		#38. 75B	35. 00A	----				34. 10-	40	.402	----	-----	1	UNCH	36. 25B	17. 50A
1410	-----		#36. 25B	32. 75A	----				29. 60-	40	.369	----	-----	32	UNCH	31. 25B	14. 75A
1420	-----		#31. 25B	28. 25A	----				27. 50-	30	.352	----	-----	371	UNCH	29. 00B	13. 50A
1425	-----		#29. 00B	26. 25A	----				25. 50-	30	.336	----	-----	3	UNCH	27. 00B	12. 25A
1430	-----		#27. 00B	24. 25A	----				23. 60+	NEW	.319	----	150	150 +	150	25. 00B	11. 00A
1435	23. 00		#25. 00B	22. 25A	----				21. 80-	10	.303	----	-----	52	UNCH	23. 00B	10. 00A
1440	-----		#23. 00B	20. 50A	----				18. 30-	20	.270	----	-----	330	UNCH	19. 25B	8. 25A
1450	-----		#19. 25B	17. 25A	----				16. 70-	20	.254	----	150	250 +	150	17. 50B	7. 50A
1455	16. 50		#17. 50B	15. 75A	----				15. 20-	10	.238	----	300	302 +	300	16. 00B	6. 75A
1460	14. 50		#16. 00B	14. 25A	----				13. 80-	10	.222	----	-----	200	UNCH	14. 50B	6. 25A
1465	-----		#14. 50B	13. 00A	----				12. 60	UNCH	.208	----	-----	144	UNCH	13. 25B	5. 50
1470	-----		#13. 25B	11. 75A	----				11. 40	UNCH	.194	----	-----	320	UNCH	12. 00B	4. 95A
1475	-----		#12. 00B	10. 50A	----				10. 30	UNCH	.180	----	-----	206	UNCH	10. 75B	4. 45A
1480	-----		#10. 75B	9. 50A	----				9. 20-	10	.166	----	-----	205	UNCH	9. 50B	4. 00A
1485	-----		#9. 50B	8. 50A	----				8. 30	UNCH	.153	----	-----	6	UNCH	8. 50B	3. 55A
1490	-----		#8. 50B	7. 75A	----				7. 40	UNCH	.141	----	-----	150	UNCH	7. 75B	3. 20A
1495	-----		#7. 75B	7. 00A	----				6. 70	UNCH	.130	----	-----	275	UNCH	6. 50B	2. 90A
1500	-----		-----	6. 25A	----				5. 40	UNCH	.110	----	1	501	UNCH	5. 50B	2. 35A
1510	4. 90		#5. 50B	4. 90	----				4. 30+	5	.091	----	-----	350	UNCH	4. 35B	1. 90A
1520	-----		#4. 35B	3. 95A	----				3. 85+	5	.083	----	-----	923	UNCH	3. 85B	1. 70
1525	-----		#3. 85B	3. 50A	----				3. 40+	5	.075	----	33	1056	UNCH	3. 40B	1. 55
1530	2. 95		#3. 40B	2. 95	----				2. 65	UNCH	.061	----	199	1162 +	2	2. 70B	1. 45A
1540	2. 50		#2. 70B	2. 50	----				2. 10-	5	.050	----	-----	841	UNCH	2. 10	.20
1550	-----		-----	2. 05A	----				1. 70+	NEW	.042	----	1	1 +	1	1. 70	1. 65A
1560	1. 70		#1. 70	*1. 65A	----				1. 45+	5	.036	----	-----	24	UNCH	1. 20	1. 20
1570	-----		-----	1. 35A	----					----	.001	----	-----	2	UNCH	. 20	.20
1925	-----		-----	-----	----				CAB	----	.001	----	-----	106	UNCH	. 20	.20
1950	-----		-----	-----	----				CAB	----	.001	----	-----	106	UNCH	. 20	.20
1975	-----		-----	-----	----				CAB	----	.001	----	-----	106	UNCH	. 20	.20
2000	-----		-----	-----	----				CAB	----	.001	----	-----	106	UNCH	. 20	.20
2025	-----		-----	-----	----				CAB	----	.001	----	-----	4	UNCH	. 20	.20
TOTAL													1098	9300 +	867		
DEC12	EMINI S&P CALL		(FUTURES SETT. 1373. 30 - 210)						873. 30-	210	.999	----	-----	300	UNCH	-----	-----
500	-----		-----	-----					320. 90-	170	.931	----	-----	1	UNCH	327. 00B	204. 50A
1060	-----	</															



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PRELIMINARY



PG47	BULLETIN # 146@						E-MINI S&P 500 CALL OPTIONS						Mon, Jul 30, 2012				PG47
1610	----	----	----	----	----		1. 45+	5	.032	----	----	152	UNCH	10. 50B	.80		
1620	----	----	----	----	----		1. 25+	5	.028	----	----	5	UNCH	9. 25B	.70A		
1625	----	----	----	----	----		1. 15+	5	.026	----	----	594	UNCH	8. 00	.50		
1630	----	----	----	----	----		1. 05+	5	.024	----	----	30	UNCH	5. 50B	.60A		
1640	----	----	----	----	----		.90+	5	.020	----	----	709	UNCH	5. 50	.55		
1650	0. 70	. 70	. 70	----	----		.75+	5	.017	----	5	965 +	5	5. 75	.30		
1660	----	----	----	----	----		.65+	5	.015	----	----	259	UNCH	4. 65	.25		
1670	----	----	----	----	----		.55+	5	.013	----	----	8	UNCH	2. 85B	.40A		
1675	----	----	----	----	----		.50+	5	.012	----	----	1592	UNCH	3. 95	.40		
1680	----	----	----	----	----		.45+	5	.011	----	----	528	UNCH	2. 35B	.30		
1700	----	----	----	----	----		.35+	5	.008	----	----	1520	UNCH	2. 70B	.25		
1725	----	----	----	----	----		.30+	5	.007	----	----	310	UNCH	1. 95	.20		
1750	----	----	----	----	----		.25+	5	.005	----	----	14	UNCH	1. 35	.70		
1775	----	----	----	----	----		.20+	5	.004	----	----	2088	UNCH	. 75	.50		
1800	----	----	----	----	----		.15+	5	.003	----	----	902	UNCH	. 50	.15		
1825	----	----	----	----	----		.10+	5	.002	----	----	1996	UNCH	. 35	.30		
1850	----	----	----	----	----		.05+	5	.001	----	----	41	UNCH	.05B	.40A		
1900	----	----	----	----	----					----	----	25	UNCH	----	.20A		
TOTAL							CAB	----	.001			2457	67267 +	1938			
MAR13	EMINI	S&P CALL	(FUTURES	SETT.	1366. 50	-	210)										
500	----	----	----	----	----	----	----	866. 50-	210	.997	----	----	710	UNCH	879. 75	879. 75	
1040	----	----	----	----	----	----	----	342. 00-	160	.899	----	----	1	UNCH	362. 00B	257. 25A	
1060	----	----	----	----	----	----	----	324. 00-	150	.888	----	----	1	UNCH	344. 50B	241. 50A	
1070	----	----	----	----	----	----	----	315. 00-	150	.882	----	----	3	UNCH	336. 00B	234. 00A	
1075	----	----	----	----	----	----	----	310. 60-	140	.879	----	----	3	UNCH	331. 50B	230. 00A	
1080	----	----	----	----	----	----	----	306. 20-	150	.876	----	----	1	UNCH	327. 25B	226. 25A	
1090	----	----	----	----	----	----	----	297. 30-	140	.869	----	----	2	UNCH	318. 75B	218. 75A	
1100	----	----	----	----	----	----	----	288. 60-	130	.862	----	----	12	UNCH	311. 75B	211. 25A	
1110	----	----	----	----	----	----	----	279. 80-	140	.855	----	----	1	UNCH	307. 25B	204. 00A	
1125	----	----	----	----	----	----	----	266. 80-	130	.844	----	----	2	UNCH	302. 25B	193. 00A	
1130	----	----	----	----	----	----	----	262. 50-	130	.840	----	----	2	UNCH	300. 50B	189. 50A	
1150	----	----	248. 75B	243. 75A	----	----	----	245. 50-	120	.823	----	----	2	UNCH	283. 50B	175. 00A	
1200	----	----	208. 25B	201. 75A	----	----	----	204. 00-	120	.776	----	----	5	UNCH	242. 75B	141. 00	
1210	----	----	200. 25B	193. 75A	----	----	----	196. 10-	110	.765	----	----	61	UNCH	234. 50B	134. 75A	
1225	----	----	188. 25B	182. 00A	----	----	----	184. 10-	110	.748	----	----	100	UNCH	222. 50B	125. 25A	
1230	----	----	184. 25B	178. 25A	----	----	----	180. 30-	110	.742	----	----	101	UNCH	218. 50B	122. 25A	
1240	----	----	176. 50B	170. 50A	----	----	----	172. 60-	90	.730	----	----	58	UNCH	210. 75B	115. 25	
1250	----	----	168. 75B	162. 75A	----	----	----	165. 00-	90	.717	----	----	103	UNCH	203. 00B	110. 25A	
1260	----	----	161. 00B	155. 25A	----	----	----	157. 50-	90	.704	----	----	50	UNCH	195. 50B	104. 50A	
1270	----	----	153. 50B	148. 00A	----	----	----	150. 20-	90	.690	----	----	16	UNCH	188. 00B	98. 75A	
1275	----	----	149. 75B	144. 25A	----	----	----	146. 50-	90	.683	----	----	91	UNCH	184. 50B	96. 00A	
1280	----	----	146. 25B	140. 75A	----	----	----	142. 90-	90	.676	----	----	56	UNCH	180. 75B	93. 25A	
1290	----	----	138. 75B	133. 50A	----	----	----	135. 80-	90	.661	----	----	78	UNCH	173. 75B	88. 00A	
1300	----	----	131. 75B	126. 75A	----	----	----	128. 70-	90	.646	----	----	167	UNCH	166. 50B	82. 50	
1310	----	----	124. 75B	119. 75A	----	----	----	121. 90-	90	.630	----	----	133	UNCH	159. 50B	77. 50A	
1320	----	----	118. 50B	113. 00A	----	----	----	115. 10-	90	.614	----	----	83	UNCH	152. 75B	72. 75A	
1325	----	----	115. 00B	109. 75A	----	----	----	111. 80-	90	.605	----	----	316	UNCH	149. 50B	70. 25A	
1330	----	----	111. 75B	106. 50A	----	----	----	108. 50-	90	.597	----	----	189	UNCH	146. 00B	68. 00A	
1340	----	----	105. 25B	100. 25A	----	----	----	102. 10-	80	.579	----	----	179	UNCH	139. 50B	63. 25A	
1350	----	----	98. 75B	94. 00A	----	----	----	95. 90-	70	.561	----	----	341	UNCH	133. 00B	59. 00A	
1360	----	----	92. 50B	87. 75A	----	----	----	89. 80-	70	.543	----	----	481	UNCH	126. 50B	54. 75A	
1370	----	----	86. 50B	82. 00A	----	----	----	83. 90-	60	.524	----	----	127	UNCH	120. 25B	50. 75	
1375	----	----	83. 50B	79. 00A	----	----	----	80. 90-	70	.515	----	----	337	UNCH	117. 25B	48. 75A	
1380	----	----	80. 75B	76. 25A	----	----	----	78. 00-	70	.505	----	----	745	UNCH	114. 25B	46. 75A	
1390	----	----	75. 00B	70. 75A	----	----	----	72. 40-	70	.485	----	----	532	UNCH	108. 50B	43. 25A	
1400	----	----	69. 50B	65. 50A	----	----	----	67. 10-	60	.465	----	----	724	UNCH	102. 50B	39. 50A	
1410	61. 50	----	64. 00B	60. 50A	----	----	----	61. 90-	60	.444	----	188	441 +	78	96. 75B	36. 25A	
1420	----	----	59. 00B	55. 50A	----	----	----	57. 00-	50	.424	----	----	320	UNCH	91. 25B	33. 00	
1425	54. 00	----	56. 50B	53. 25A	----	----	----	54. 60-	50	.413	----	17	391 +	17	88. 50B	31. 75A	
1430	----	----	54. 00B	51. 00A	----	----	----	52. 30-	50	.403	----	----	226	UNCH	86. 00B	30. 00	
1440	48. 00	----	49. 50B	46. 50A	----	----	----	47. 80-	40	.382	----	7	151 +	3	80. 75B	27. 50	
1450	----	----	45. 00B	42. 00A	----	----	----	43. 50-	40	.360	----	----	656	UNCH	75. 75B	24. 75A	
1460	----	----	40. 75B	38. 25A	----	----	----	39. 50-	40	.339	----	----	409	UNCH	70. 75B	22. 50A	
1470	----	----	37. 00B	34. 50A	----	----	----	35. 60-	40	.318	----	----	121	UNCH	66. 00B	20. 25A	
1475	----	----	35. 00B	32. 75A	----	----	----	33. 80-	40	.307	----	----	4505	UNCH	63. 75B	19. 00A	
1480	----	----	33. 25B	31. 00A	----	----	----	32. 00-	40	.296	----	----	109	UNCH	61. 50B	18. 00A	
1490	28. 00	----	29. 75B	27. 75A	----	----	----	28. 70-	40	.276	----	10	448	UNCH	57. 25B	16. 00A	
1500	----	----	26. 50B	24. 75A	----	----	----	25. 70-	20	.256	----	----	5539	UNCH	53. 00B	14. 00	
1510	----	----	23. 50B	22. 00A	----	----	----	22. 80-	20	.236	----	----	413	UNCH	49. 25B	12. 50A	
1520	----	----	20. 75B	19. 25A	----	----	----	20. 20	UNCH	.216	----	----	577	UNCH	45. 25B	11. 00A	
1525	----	----	19. 50B	18. 25A	----	----	----	18. 90-	10	.207	----	----	2258	UNCH	43. 50B	10. 25A	
1530	16. 75	----	18. 25B	16. 75	----	----	----	17. 80	UNCH	.198	----	106	714 +	106	41. 75B	9. 50	
1540	14. 75	----	16. 00B	14. 75	----	----	----	15. 60	UNCH	.180	----	155	1038 +				

PRELIMINARY													
PG47	BULLETIN #146@				E-MINI S&P 500 CALL OPTIONS					Mon, Jul 30, 2012 PG47			
1660	----	----	----	----	7. 20	UNCH	.086	----	----	29	UNCH	7. 00B	4. 35A
1675	----	----	----	----	6. 00+	10	.074	----	----	2	UNCH	6. 00B	3. 65A
1700	4. 40	#4. 45B	4. 40	----	4. 55+	15	.059	----	2	218 +	2	4. 45B	2. 65
1725	----	----	----	----	3. 40+	10	.046	----	----	328	UNCH	3. 20B	1. 95
1750	----	----	----	----	2. 50+	5	.035	----	----	876	UNCH	2. 30B	1. 60A
1800	----	----	----	----	1. 30	UNCH	.020	----	----	2	UNCH	1. 20B	. 90
1825	----	----	----	----	1. 00	UNCH	.015	----	----	2	UNCH	. 90	. 90
TOTAL									869	12551 +	484		
AUG12	EOM	EMINI	S&P C	(FUTURES SETT. .00)									
1170	----	----	----	----	212. 50N	210. 50-	200	.999	----	1	UNCH	229. 25B	111. 75A
1190	----	----	----	----	192. 50N	190. 50-	200	.999	----	1	UNCH	222. 25B	96. 25A
1215	----	----	----	----	167. 50N	165. 50-	200	.999	----	5	UNCH	175. 25B	78. 00A
1245	----	----	----	----	137. 50N	135. 50-	200	.999	----	5	UNCH	165. 00B	57. 50A
1250	----	----	----	----	132. 50N	130. 50-	200	.999	----	10	UNCH	173. 75B	54. 50A
1265	----	----	----	----	117. 50N	115. 50-	200	.999	----	9	UNCH	159. 00B	45. 50A
1270	----	----	----	----	112. 50N	110. 50-	200	.999	----	43	UNCH	156. 00B	42. 75A
1275	----	----	----	----	107. 50N	105. 50-	200	.999	----	37	UNCH	153. 50B	40. 00A
1280	----	----	----	----	102. 50N	100. 50-	200	.999	----	52	UNCH	149. 00B	37. 25A
1285	----	----	----	----	97. 50N	95. 50-	200	.999	----	97	UNCH	144. 75B	34. 25A
1290	----	----	----	----	92. 50N	90. 50-	200	.999	----	28	UNCH	140. 50B	31. 75A
1295	84. 25	84. 25	84. 25	84. 25	84. 25A	85. 50-	200	.999	6	139	UNCH	136. 25B	29. 50A
1300	----	----	----	----	82. 50N	80. 50-	200	.999	----	131	UNCH	132. 00B	27. 25A
1305	----	----	----	----	77. 50N	75. 50-	200	.999	----	164	UNCH	127. 75B	25. 00A
1310	----	----	----	----	72. 50N	70. 50-	200	.999	----	56	UNCH	124. 50B	21. 50A
1315	----	65. 00A	65. 00A	65. 00A	65. 00A	65. 50-	200	.999	5514	UNCH	120. 25B	18. 25A	
1320	----	60. 00A	60. 00A	60. 00A	60. 00A	60. 50-	200	.999	189	UNCH	116. 25B	15. 00A	
1325	----	55. 00A	55. 00A	55. 00A	55. 00A	55. 50-	200	.999	63	UNCH	112. 00B	11. 75A	
1330	----	56. 75B	47. 50A	48. 50A	48. 50A	50. 50-	225	.999	----	336	UNCH	108. 00B	9. 00
1335	47. 50	51. 75B	42. 50A	43. 50A	43. 50A	45. 50-	225	.999	33	1503 -	27	104. 00B	7. 50A
1340	43. 75	47. 00B	37. 50A	38. 50A	38. 50A	40. 50-	225	.999	22	1992	UNCH	100. 25B	5. 75A
1345	39. 50	42. 00B	32. 50A	33. 50A	33. 50A	35. 50-	250	.998	7	846 -	7	96. 25B	3. 70
1350	30. 75	37. 00B	27. 75A	28. 75B	28. 75B	30. 75-	225	.995	65	2026 -	1	92. 50B	2. 85A
1355	24. 00	32. 25B	23. 00A	23. 75A	23. 75A	25. 75-	275	.991	2	1092 -	1	88. 75B	1. 95A
1360	21. 00	27. 25B	18. 50A	19. 25B	19. 25B	21. 00-	275	.975	201	1192 -	102	85. 00B	1. 30
1365	----	22. 75B	14. 00A	14. 75B	14. 75B	16. 50-	300	.938	25	1969	UNCH	81. 25B	.95A
1370	11. 00	18. 25B	10. 25	10. 50A	10. 50A	12. 25-	325	.864	129	1354 +	13	77. 50B	.60A
1375	7. 00	14. 00	6. 75A	7. 00A	7. 00A	8. 50-	325	.726	178	1111 +	56	74. 00B	.35
1380	7. 00	10. 25B	4. 15	4. 35B	4. 35B	5. 00-	350	.524	796	2111 +	440	70. 75B	.25
1385	5. 00	7. 00B	2. 25	2. 40B	2. 40B	2. 95-	280	.302	1750	2263 +	175	67. 50B	.25
1390	3. 00	4. 75	1. 15	1. 25B	1. 25B	1. 55-	220	.137	1928	2169 +	288	64. 25B	.20
1395	1. 05	2. 80	.60	0. 65A	0. 65A	. 75-	155	.050	1098	2233 -	88	61. 25B	.15
1400	0. 50	1. 55	.35	0. 40A	0. 40A	.35-	100	.015	761	3813 +	468	58. 25	.05
1405	0. 65	.90	.20	0. 20	0. 20	.20-	60	.005	1207	2132 +	522	55. 25B	.05
1410	0. 30	.35	*. 10	0. 15	0. 15	.15-	30	.003	276	814 +	73	52. 25B	.10
1415	0. 20	.25	*. 10	0. 10A	0. 10A	.10-	20	.001	60	481 +	35	49. 50B	.10
1420	0. 20	.20	.05	0. 05	0. 05	.05-	15	.000	273	1477 +	197	46. 75B	.05
1425	0. 15	.15	.10	0. 10	0. 10	.05-	5	.000	1065	1380 +	514	44. 00B	.05
1430	0. 10	.10	.05	0. 05	CAB	----	----	.000	82	388 +	81	41. 50B	.05
1435	0. 05	.05	*. 05	----	CAB	----	----	.000	10	316 +	10	39. 00B	.05
1440	0. 05	.05	*. 05	0. 05	CAB	----	----	.000	50	635	UNCH	36. 50B	.05
1445	----	----	----	----	CAB	----	----	.000	----	59	UNCH	34. 25B	.05
1450	0. 05	.05	.05	0. 05	CAB	----	----	.000	6	703 -	6	32. 00B	.05
1455	----	----	----	----	CAB	----	----	.000	----	132	UNCH	29. 75B	.10
1460	----	----	----	----	CAB	----	----	.000	----	628	UNCH	27. 75B	.15
1465	----	----	----	----	CAB	----	----	.000	----	191	UNCH	25. 75B	.20A
1470	----	----	----	----	CAB	----	----	.000	----	341	UNCH	23. 75B	.05
1475	----	----	----	----	CAB	----	----	.000	----	582	UNCH	22. 00B	.10
1480	----	----	----	----	CAB	----	----	.000	----	296	UNCH	20. 25B	.05
1485	----	----	----	----	CAB	----	----	.000	----	239	UNCH	18. 75B	.10
1490	----	----	----	----	CAB	----	----	.000	----	541	UNCH	17. 00B	.10
1495	----	----	----	----	CAB	----	----	.000	----	10	UNCH	15. 75B	.10A
1500	----	----	----	----	CAB	----	----	.000	----	12	UNCH	14. 25B	.05
1510	----	----	----	----	CAB	----	----	.000	----	11	UNCH	11. 75B	.05
1515	----	----	----	----	CAB	----	----	.000	----	7	UNCH	10. 75B	.20A
1520	----	----	----	----	CAB	----	----	.000	----	6	UNCH	9. 75B	.10
1525	----	----	----	----	CAB	----	----	.000	----	25	UNCH	8. 75B	.70A
1530	----	----	----	----	CAB	----	----	.000	----	101	UNCH	8. 00B	.20A
1535	----	----	----	----	CAB	----	----	.000	----	78	UNCH	5. 75B	.05
1540	----	----	----	----	CAB	----	----	.000	----	229	UNCH	6. 50B	.05A
1550	----	----	----	----	CAB	----	----	.000	----	191	UNCH	5. 00B	.05
1570	----	----	----	----	CAB	----	----	.000	----	66	UNCH	3. 35B	.60A
1575	----	----	----	----	CAB	----	----	.000	----	66	UNCH	3. 00B	.55A
1700	----	----	----	----	CAB	----	----	.000	----	48	UNCH	. 30	. 30
TOTAL									10030	44739 +	2640		
AUG12	EOM	EMINI	S&P C	(FUTURES SETT. .00)									
1085	----	----	----	----	297. 50N	295. 50-	200	.992	----	1	UNCH	200. 75B	194. 00A
1095	----	----	----	----	287. 50N	285. 75-	175	.991	----	1	UNCH	195. 50B	185. 50A
1170	----	----	----	----	213. 25N	211. 25-	200	.979	----	1	UNCH	223. 00B	123. 25A
1230	----	----	----	----	154. 50N	152. 75-	175	.949	----	1	UNCH	195. 50B	80. 00A
1235	----	----	----	----	149. 75N	147. 75-	200	.946	----	1	UNCH	177. 00B	76. 75A
1255	----	----	----	----	130. 50N	128. 75-	175	.925	----	3			



PRELIMINARY

BULLETIN # 146@										E-MINI S&P 500 CALL OPTIONS										Mon, Jul 30, 2012				PG47
1175	----	----	----	----	204.00N	202.00-	200	.937	----	----	1	UNCH	218.75B	122.25A										
1220	----	----	----	----	161.50N	159.75-	175	.899	----	----	1	UNCH	202.75B	91.00A										
1255	----	----	----	----	129.75N	128.00-	175	.854	----	----	1	UNCH	122.25B	80.50A										
1260	----	----	----	----	125.25N	123.50-	175	.845	----	----	48	UNCH	171.50B	65.75										
1290	----	102.25B	94.75A	96.50A	97.75-	97.75-	150	.787	----	----	50	UNCH	147.00B	49.50A										
1300	----	93.75B	86.75A	88.25A	89.50-	89.50-	150	.764	----	----	210	UNCH	138.75B	44.50A										
1310	----	85.50B	78.75A	79.75A	81.50-	81.50-	125	.737	----	----	50	UNCH	131.00B	39.75A										
1320	----	77.75B	71.00A	72.00A	73.50-	73.50-	150	.710	----	----	16	UNCH	123.25B	35.25A										
1325	----	73.75B	67.00A	68.25A	69.50-	69.50-	150	.694	----	----	215	UNCH	119.50B	33.25A										
1330	----	70.00B	63.50A	64.50A	65.75-	65.75-	150	.679	----	----	150	UNCH	115.75B	31.00A										
1335	----	#66.25B	59.75A	60.75A	62.00-	62.00-	150	.662	----	----	251	UNCH	66.25B	32.50A										
1340	----	62.50B	56.25A	57.25A	58.50-	58.50-	125	.645	----	----	200	UNCH	108.25B	27.25A										
1345	----	#58.75B	52.75A	53.75A	55.00-	55.00-	125	.627	----	----	1	UNCH	58.75B	27.50A										
1350	----	55.25B	49.25A	50.50A	51.50-	51.50-	125	.609	----	----	84	UNCH	101.00B	23.50A										
1355	----	#51.75B	46.00A	47.00A	48.25-	48.25-	125	.589	----	----	51	UNCH	51.75B	23.00A										
1360	----	48.50B	42.75A	44.00A	45.00-	45.00-	100	.569	----	----	4	UNCH	93.75B	20.25A										
1365	42.00	#45.00B	39.75A	40.75A	41.75-	41.75-	125	.548	----	26	31 +	26	45.00B	19.25A										
1370	37.75	41.75B	36.75A	37.75A	38.75-	38.75-	100	.527	----	1	304 +	1	87.00B	17.25A										
1375	36.00	38.75B	33.75A	34.75A	35.75-	35.75-	100	.505	----	3	32 +	3	83.50B	15.50A										
1380	32.50	35.75B	31.00A	32.00A	33.00-	33.00-	75	.483	----	4	170 +	4	80.25B	14.00A										
1385	29.75	#32.75B	28.50A	29.25A	30.25-	30.25-	75	.460	----	1	131 +	1	32.75B	12.50A										
1390	27.00	30.00B	26.00A	26.75A	27.50-	27.50-	75	.436	----	23	298 +	22	73.75B	11.00										
1395	24.00	#27.25B	23.50A	24.25A	25.25-	25.25-	50	.413	----	1	4	UNCH	27.25B	9.75A										
1400	22.00	24.75B	21.25A	22.00A	22.75-	22.75-	50	.389	----	1	528	UNCH	67.50B	8.25										
1405	20.00	#22.50B	19.00A	19.75A	20.50-	20.50-	50	.365	----	5	73 +	5	22.50B	7.50A										
1410	18.25	20.25B	17.00A	17.75A	18.50-	18.50-	25	.341	----	13	360 +	13	61.50B	6.75A										
1415	15.75	#18.00B	15.25A	16.00A	16.50-	16.50-	25	.317	----	134	495 +	122	18.00B	5.75A										
1420	14.50	16.00B	13.50A	14.25A	14.75-	14.75-	25	.294	----	111	233 +	111	55.75B	5.00A										
1425	13.75	14.25B	11.75A	12.50A	13.00-	13.00-	25	.270	----	12	127 +	11	53.00B	4.30A										
1430	12.25	12.50B	10.25A	11.00A	11.50	UNCH	.248	.248	----	3	394 +	1	50.25B	3.75A										
1435	----	11.00B	9.00A	9.75A	10.00-	10.00-	25	.225	----	----	106	UNCH	11.50B	3.25A										
1440	----	9.50B	7.75A	8.50A	8.75	UNCH	.204	.204	----	----	574	UNCH	45.00B	2.80A										
1445	----	8.25B	6.75A	7.50B	7.75+	25	.186	.186	----	----	311	UNCH	9.00B	2.40A										
1450	6.50	7.00B	6.00A	6.50	6.75+	25	.168	.168	----	3	374 +	2	40.25B	2.10A										
1455	6.00	6.00	5.00A	5.50A	5.75	UNCH	.149	.149	----	2	301 +	2	6.75B	1.80A										
1460	5.00	5.25B	4.30A	4.70A	5.00+	5	.133	.133	----	2	467	UNCH	35.50B	1.60A										
1465	4.30	4.45B	3.65A	4.05B	4.35+	5	.119	.119	----	7	564 +	7	5.25B	1.40A										
1470	3.80	3.80	3.15A	3.45A	3.75+	5	.105	.105	----	1	267 +	1	31.25B	1.20A										
1475	----	2.75	2.75A	2.95A	3.25+	5	.094	.094	----	----	1432	UNCH	29.25B	1.05A										
1480	2.55	2.55	2.40A	2.55A	2.80+	5	.083	.083	----	8	661 +	6	27.25B	.95A										
1490	----	----	1.80A	1.90B	2.05+	5	.063	.063	----	----	292	UNCH	23.75B	.75A										
1495	----	----	1.60A	1.60A	1.70+	5	.054	.054	----	----	10	UNCH	1.45	.70A										
1500	----	----	1.40N	1.40N	1.45+	5	.047	.047	----	22	536 +	16	20.50B	.60A										
1510	----	----	1.05N	1.05N	1.10+	5	.037	.037	----	----	105	UNCH	17.50B	.65A										
1520	----	----	0.80N	0.80N	.80	UNCH	.028	.028	----	16	19 +	16	14.75B	.55A										
1525	----	----	0.70N	0.70N	.70	UNCH	.024	.024	----	----	9	UNCH	13.50B	.60A										
1530	----	----	0.60N	0.60N	.60	UNCH	.021	.021	----	----	50	UNCH	12.25B	.55A										
1550	----	----	0.35N	0.35N	.30-	5	.011	.011	----	----	215	UNCH	8.50B	.40										
1570	----	----	0.20N	0.20N	.15-	5	.006	.006	----	----	50	UNCH	5.75B	.45A										
1575	----	----	0.15N	0.15N	.15	UNCH	.005	.005	----	----	10	UNCH	5.25B	.80A										
1580	----	----	0.15N	0.15N	.10-	5	.004	.004	----	----	50	UNCH	4.70B	.40										
1625	----	----	----	----	----	CAB	.002	.002	----	----	200	UNCH	1.75B	.35A										
1675	----	----	----	----	----	CAB	----	.001	----	----	215	UNCH	.40B	.35										
TOTAL										399	11331 +	370												
OCT12	EOM	EMINI	S&P	C	(FUTURES SETT. .00)																			
1200	----	----	----	----	185.75N	184.00-	175	.875	----	----	2	UNCH	184.50B	114.25A										
1300	----	103.00B	96.50A	98.00A	99.25-	99.25-	100	.719	----	----	1	UNCH	129.25B	53.75A										
1320	----	87.50B	81.50A	83.00A	84.25-	84.25-	50	.673	----	----	10	UNCH	114.50B	44.25A										
1325	----	83.75B	78.00A	79.25A	80.50-	80.50-	75	.660	----	----	11	UNCH	110.75B	42.00A										
1340	----	73.00B	67.50A	68.75A	70.00-	70.00-	50	.620	----	----	1	UNCH	100.00B	35.75A										
1350	----	66.00B	60.75A	62.00A	63.00-	63.00-	75	.591	----	----	12	UNCH	93.25B	31.75A										
1360	----	59.25B	54.25A	55.50A	56.50-	56.50-	75	.560	----	----	30	UNCH	86.50B	28.25A										
1370	----	53.00B	48.25A	49.50A	50.50-	50.50-	50	.528	----	----	60	UNCH	80.00B	25.00A										
1375	----	49.75B	45.25A	46.50A	47.50-	47.50-	50	.511	----	----	31	UNCH	78.00B	23.25A										
1380	----	46.75B	42.50A	43.50A	44.50-	44.50-	50	.494	----	----	50	UNCH	75.00B	21.75A										
1390	----	41.00B	37.00A	38.25A	39.00-	39.00-	50	.459	----	----	80	UNCH	69.00B	18.75A										
1395	----	#38.25B	34.50A	35.50A	36.25-	36.25-	50	.441	----	----	10	UNCH	68.25B	17.75A										
1400	----	35.75B	32.00A	33.00A	33.75-	33.75-	50	.423	----	----	86	UNCH	63.00B	16.25A										
1410	----	30.50B	27.50A	28.25A	29.00-	29.00-	25	.387	----	----	100	UNCH	57.00B	13.50A										
1420	----	26.00B	23.25A	24.00A	24.50-	24.50-	25	.349	----	----	90	UNCH	51.00B	11.00A										
1425	----	23.75B	21.25A	22.00A	22.50-	22.50-	25	.331	----	----	196	UNCH	48.25B	10.00A										
1430	----	21.75B	19.25A	20.00A	20.50-	20.50-	25	.312	----	----	500	UNCH	45.75B	9.00A										
1440	----	18.00B	16.00A	16.50A	17.00-	17.00-	25	.275	----	----	940	UNCH	40.75B	7.25A										
1450	----	14.75B	13.00																					

PRELIMINARY															
PG47	BULLETIN #146@				E-MINI S&P 500 CALL OPTIONS					Mon, Jul 30, 2012					PG47
1400	47.25	#49.50B	46.00A	47.00A	47.50-	100	.437	----	15	176	+	15	49.50B	27.00A	
1410	42.50	#44.25B	41.25A	42.00A	42.75-	75	.411	----	15	77	+	15	44.25B	23.75A	
1420	----	#39.50B	36.75A	37.25A	38.00-	50	.383	----	----	80		UNCH	39.50B	20.75A	
1425	35.75	#37.25B	34.50A	35.25B	35.75-	75	.369	----	15	150	+	15	37.25B	19.25A	
1430	----	#35.00B	32.50A	33.25B	33.50-	75	.355	----	----	70		UNCH	35.00B	17.75A	
1440	29.25	#30.75B	28.50A	29.25B	29.50-	50	.328	----	8	258	+	8	30.75B	15.25A	
1450	----	#27.00B	25.00A	25.50B	26.00-	25	.301	----	----	271		UNCH	27.00B	13.00A	
1460	----	#23.25B	21.50A	22.00A	22.50-	25	.274	----	----	290		UNCH	23.25B	11.00A	
1470	----	#20.00B	18.50A	18.75A	19.25-	25	.247	----	----	180		UNCH	20.00B	9.25A	
1475	----	#18.50B	17.25A	17.50A	17.75-	25	.234	----	----	161		UNCH	18.50B	8.50A	
1480	16.50	#17.00B	15.75A	16.00A	16.50-	25	.222	----	52	232	+	52	17.00B	7.75A	
1490	----	#14.50B	13.50A	13.75A	14.00-	25	.197	----	----	52		UNCH	14.50B	6.50A	
1500	----	----	11.25A	11.50A	12.00	UNCH	.176	----	----	62		UNCH	11.50B	5.25A	
1510	9.75	#10.25	9.50A	9.50A	10.00	UNCH	.154	----	30	61	+	30	10.25	4.45A	
1520	8.50	#8.50	7.75A	8.00A	8.25	UNCH	.133	----	10	20	+	10	8.50	3.70A	
1525	7.75	#7.75	7.25A	7.25A	7.50	UNCH	.124	----	20	20	+	20	7.75	3.35A	
1530	6.75	#6.75	6.50A	6.50A	6.75	UNCH	.114	----	10	10	+	10	6.75	3.05A	
1560	3.85	#3.85	3.70A	3.70A	3.95+	15	.074	----	1	2	+	1	3.85	1.70A	
TOTAL									221	3769	+	221			

E-MINI S&P 500 FIXING PRICE (ESF): Sep12 1380.66