



PRELIMINARY														
PG40 BULLETIN #146@				NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS						Mon, Jul 30, 2012 PG40				
2230	----	----	----	418.25N	411.75-	650	.948	----	----	41	UNCH	332.50B	194.50A	
2240	----	----	----	408.50N	402.00-	650	.946	----	----	28	UNCH	328.25B	189.00A	
2260	----	----	----	389.50N	383.00-	650	.938	----	----	7	UNCH	323.00B	177.50A	
2270	----	----	----	379.75N	373.25-	650	.936	----	----	12	UNCH	326.50B	172.50A	
2280	----	----	----	370.25N	363.75-	650	.932	----	----	1	UNCH	322.00B	167.50A	
2340	----	----	----	313.75N	307.50-	625	.904	----	----	8	UNCH	339.25B	138.50A	
2370	----	297.50B	276.00A	280.50B	280.00-	625	.885	----	----	1	UNCH	341.00B	125.50A	
2400	----	270.00B	249.00A	253.25B	253.00-	575	.863	----	----	5	UNCH	322.50B	113.50A	
2450	----	225.50B	205.25A	209.75B	209.25-	525	.817	----	----	3	UNCH	325.50B	94.50A	
2470	----	208.25B	188.50A	192.75B	192.25-	525	.795	----	----	10	UNCH	321.75B	87.50A	
2500	----	183.00B	164.00A	168.25B	167.75-	500	.757	----	----	34	UNCH	305.00B	77.50A	
2510	----	174.75B	156.00A	160.25B	159.75-	500	.743	----	----	23	UNCH	303.25B	74.50A	
2520	----	166.75B	148.25A	152.50B	152.00-	475	.729	----	----	11	UNCH	295.00B	71.00A	
2530	----	158.75B	140.50A	144.75B	144.25-	475	.714	----	----	16	UNCH	293.25B	68.00A	
2540	----	151.00B	133.00A	137.25B	136.75-	450	.698	----	----	22	UNCH	292.75B	65.00A	
2550	----	143.25B	125.75A	130.00B	129.50-	425	.681	----	----	22	UNCH	290.25B	62.50A	
2560	----	135.75B	118.25A	123.00B	122.25-	425	.664	----	----	31	UNCH	293.00B	59.50A	
2570	----	128.25B	111.00A	115.75B	115.00-	425	.647	----	----	60	UNCH	283.75B	57.00A	
2580	----	121.00B	104.25A	108.75B	108.00-	425	.628	----	----	28	UNCH	275.75B	54.50A	
2590	----	114.00B	97.50A	102.25B	101.25-	400	.609	----	----	66	UNCH	268.50B	52.00A	
2600	----	107.00B	91.00A	95.75B	94.75-	375	.589	----	----	163	UNCH	260.75B	49.50A	
2610	----	100.25B	84.50A	89.25B	88.25-	375	.569	----	----	88	UNCH	253.50B	46.00A	
2620	81.50	93.75B	78.50A	83.00B	82.00-	350	.548	----	1	166	UNCH	245.75B	42.00A	
2630	----	87.25B	72.75A	77.00B	76.00-	350	.526	----	----	31	UNCH	238.50B	38.25A	
2640	----	81.00B	67.25A	71.25B	70.25-	325	.504	----	----	99	UNCH	231.25B	34.75A	
2650	----	75.00B	61.75A	65.50B	64.75-	275	.481	----	----	188	UNCH	224.25B	31.25A	
2660	----	69.00B	56.75A	60.25B	59.25-	275	.458	----	----	157	UNCH	217.00B	28.25A	
2670	----	63.50B	52.00A	55.00B	54.25-	250	.434	----	----	24	UNCH	210.50B	25.25A	
2680	----	58.00B	47.25A	50.00B	49.50-	225	.411	----	----	84	UNCH	203.25B	22.50A	
2690	----	52.75B	43.00A	45.50B	45.00-	225	.387	----	----	253	UNCH	197.00B	20.00A	
2700	43.50	48.00B	38.75A	41.00B	40.75-	200	.363	----	41	213 +	1	189.75B	17.75	
2710	37.00	43.25B	35.00A	37.00B	36.75-	200	.340	----	1	229 +	1	183.50B	15.75A	
2720	33.00	39.00B	31.50A	33.25B	33.00-	175	.316	----	10	37	UNCH	177.00B	13.75A	
2730	----	35.00B	28.00A	29.75B	29.50-	150	.293	----	----	75	UNCH	170.25B	12.00A	
2740	----	31.25B	25.00A	26.25B	26.25-	150	.271	----	----	220	UNCH	164.00B	10.50A	
2750	----	27.75B	22.25A	23.25B	23.50-	100	.250	----	----	143	UNCH	159.25B	9.00A	
2760	----	24.50B	19.75A	20.50B	20.75-	75	.228	----	----	52	UNCH	152.75B	8.00A	
2770	----	21.75B	17.25A	18.00B	18.25-	75	.208	----	----	133	UNCH	146.75B	7.00A	
2780	----	19.00B	15.25A	15.75B	15.75-	75	.187	----	----	75	UNCH	141.00B	6.00A	
2790	----	16.75B	13.25A	13.75B	13.75-	50	.169	----	----	102	UNCH	135.25B	5.00A	
2800	----	14.50B	11.50A	12.00B	12.00-	50	.152	----	----	339	UNCH	129.25B	4.50A	
2810	----	12.50B	10.00A	10.25B	10.50-	25	.137	----	----	11	UNCH	123.75B	3.75A	
2820	----	10.75B	8.75A	8.75A	9.00-	25	.121	----	----	117	UNCH	118.25B	3.25A	
2830	----	9.25B	7.50A	7.50A	7.75-	25	.107	----	----	7	UNCH	113.00B	2.65A	
2840	----	8.00B	6.50A	6.50A	6.50-	25	.093	----	----	97	UNCH	107.50B	2.25A	
2850	7.00	7.00	5.50A	5.50A	5.50-	25	.081	----	1	104 -	1	102.50B	1.90A	
2860	----	5.75B	----	4.75A	4.75	UNCH	.072	----	----	75	UNCH	97.50B	1.65A	
2870	----	4.75B	----	4.25A	4.00	UNCH	.062	----	----	54	UNCH	93.25B	1.45A	
2880	----	4.00B	----	3.50A	3.50	UNCH	.055	----	----	100	UNCH	88.00B	1.25A	
2890	----	3.25B	----	3.00A	2.95+	5	.048	----	----	11	UNCH	83.50B	1.10A	
2900	2.75	2.80B	2.75	2.55A	2.45	UNCH	.041	----	2	55 +	2	79.50B	.95A	
2920	----	----	----	1.75N	1.75	UNCH	.030	----	----	10	UNCH	71.25B	.75A	
3000	----	----	----	0.35N	.35	UNCH	.007	----	----	8	UNCH	42.75B	.80A	
3010	----	----	----	0.30N	.30	UNCH	.006	----	----	200	UNCH	39.75B	.95A	
3020	----	----	----	0.20N	.20	UNCH	.004	----	----	100	UNCH	37.25B	1.60A	
3030	----	----	----	0.15N	.20+	5	.004	----	----	100	UNCH	34.25B	1.45A	
3040	----	----	----	0.15N	.15	UNCH	.003	----	----	100	UNCH	32.25B	1.35A	
3050	----	----	----	0.10N	.10	UNCH	.002	----	----	7	UNCH	29.75B	1.25A	
3060	----	----	----	0.10N	.10	UNCH	.002	----	----	2	UNCH	25.00B	1.10A	
3070	----	----	----	0.05N	.05	UNCH	.001	----	----	100	UNCH	23.00B	1.30	
3100	----	----	----	----	CAB	----	.001	----	----	3	UNCH	17.50B	1.15A	
3200	----	----	----	----	CAB	----	.001	----	----	5	UNCH	5.75B	1.00A	
3210	----	----	----	----	CAB	----	.000	----	----	2	UNCH	7.00	1.35	
3240	----	----	----	----	CAB	----	.000	----	----	150	UNCH	3.00	1.10A	
3270	----	----	----	----	CAB	----	.000	----	----	15	UNCH	3.50	.90A	
TOTAL									56	4733 +	3			
OCT12	EMINI	NASD CALL	(FUTURES SETT. .00)											
2600	----	----	#122.00B	109.25A	111.50B	111.25-	325	.564	----	----	5	UNCH	122.00B	65.25A
2620	----	----	#109.25B	97.25A	99.50B	99.00-	325	.531	----	----	5	UNCH	109.25B	58.25
2640	----	----	#97.00B	86.00A	88.00B	87.50-	300	.497	----	----	5	UNCH	97.00B	51.00A
2650	----	----	#91.25B	80.50A	82.50B	82.00-	300	.479	----	----	2	UNCH	91.25B	46.50
2660	81.50	----	#85.50B	75.50A	77.00B	76.75-	275	.461	----	5	5	UNCH	85.50B	51.00A
2700	----	----	#64.75B	*56.75A	57.50B	57.50-	225	.388	----	----	1	UNCH	64.75B	56.75A
2750	38.50	----	#43.00B	37.75A	38.50	38.50-	150	.298	----	1	6 +	1	43.00B	35.00
TOTAL									6	29 +	1			
DEC12	EMINI	NASD CALL	(FUTURES SETT. 2628.25 - 625.0 )											
2490	----	----	236.50B	222.50A	224.25B	224.50-	425	.674	----	----	6	UNCH	362.75B	111.00A
2500	----	----	229.25B	215.50A	217.25B	217.25-	450	.664	----	----	7	UNCH	367.00B	107.50A
2510	----	----	222.00B	208.50A	210.00B									

PRELIMINARY																											
PG40 BULLETIN #146@			NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS							Mon, Jul 30, 2012 PG40																	
2660	----		203.00B	196.50A	196.50A		197.00-	150	.510	----	----	4	UNCH	215.75B	153.00A												
2670	----		197.75B	191.25A	191.25A		191.75-	150	.502	----	----	1	UNCH	210.00B	148.50A												
2690	----		187.25B	181.25A	181.25A		181.25-	175	.486	----	----	2	UNCH	199.50B	140.00A												
2700	----		182.00B	176.25A	176.25A		176.25-	150	.479	----	----	1	UNCH	194.00B	136.00A												
2710	----		176.75B	171.25A	171.25A		171.25-	150	.471	----	----	5	UNCH	189.25B	131.50A												
2720	----		171.75B	166.50A	166.50A		166.50-	150	.463	----	----	3	UNCH	184.00B	127.50A												
2730	----		167.00B	161.75A	161.75A		161.75-	125	.455	----	----	6	UNCH	179.00B	124.00A												
2740	----		162.00B	157.00A	157.00A		157.00-	125	.448	----	----	61	UNCH	174.00B	120.00A												
2750	----		154.75B	153.25A	153.25A		152.50-	125	.440	----	----	61	UNCH	166.50B	116.00A												
2760	----		----	----	149.25N		148.00-	125	.432	----	----	5	UNCH	162.00B	112.50A												
2770	----		145.00B	----	145.00B		143.50-	125	.424	----	----	3	UNCH	157.25B	109.00A												
2780	----		140.75B	----	140.75B		139.25-	125	.416	----	----	1	UNCH	152.75B	105.50A												
2790	----		136.75B	----	136.75B		135.00-	125	.408	----	----	3	UNCH	148.25B	102.00A												
2800	----		----	----	132.00N		130.75-	125	.400	----	----	2	UNCH	144.00B	98.50A												
2830	----		----	----	120.00N		118.50-	150	.377	----	----	2	UNCH	131.25B	89.00A												
2950	----		----	----	78.25N		77.00-	125	.284	----	----	1	UNCH	87.75B	57.50A												
2980	----		----	----	69.50N		68.50-	100	.262	----	----	2	UNCH	78.50B	51.00A												
3000	----		----	----	64.00N		63.00-	100	.247	----	----	2	UNCH	73.00B	47.00A												
3010	----		----	----	61.50N		60.50-	100	.240	----	----	416	UNCH	70.00B	45.00A												
3030	----		----	----	56.75N		56.00-	75	.227	----	----	1	UNCH	64.75B	41.50A												
3040	----		----	----	54.25N		53.75-	50	.221	----	----	6	UNCH	62.25B	39.75A												
3050	----		----	----	52.00N		51.50-	50	.214	----	----	2	UNCH	59.75B	38.00A												
3060	----		----	----	50.00N		49.50-	50	.208	----	----	2	UNCH	57.50B	36.50A												
3080	----		----	----	45.75N		45.50-	25	.195	----	----	1	UNCH	52.75B	33.25A												
3090	----		----	----	43.75N		43.50-	25	.189	----	----	1	UNCH	50.50B	31.75A												
TOTAL												0		747													
ADDITIONAL NASDAQ CALLS																											
STRIKE		OPEN		RANGE		HIGH		LOW		CLOSING		RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXER CISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH LOW			
MINI NSDQ EOM C		MINI NSDQ EOM C																									
JUL12		JUL12				(FUTURES SETT. .00)																					
2590						----				55.00N				47.25-		7.75		.970		----				5 UNCH		84.75B 7.75A	
2600						----		37.75A		37.75A				38.00-		8.00		.937		----				2 UNCH		77.75B 5.75A	
2630		11.25				29.50B		11.25		11.25A				14.50		NEW		.613		----				3 + 3		57.50B 2.00A	
TOTAL																				3				10 + 3			
E-MINI NASDAQ 100 WEEKLY-1 PUTS																											
STRIKE		OPEN		RANGE		HIGH		LOW		CLOSING		RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXER CISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH LOW			
Q1 PUT		Q1 PUT																									
AUG12						(FUTURES SETT. .00)																					
2400		----		----		----		----		0.15N				.10-		5		.001		----				1 UNCH		8.00B 1.00A	
2410		----		----		----		----		0.15N				.15		UNCH		.002		----				1 UNCH		8.25B 1.10A	
2420		----		----		----		----		0.20N				.20		UNCH		.002		----				4 UNCH		10.00B 1.30A	
2450		----		----		----		----		0.40N				.45+		5		.007		----				32 UNCH		14.00B 1.10A	
2460		----		----		----		----		0.50N				.55+		5		.009		----				10 UNCH		16.00B 1.05A	
2480		----		----		----		----		0.85N				.80-		5		.014		----				4 UNCH		22.00B 1.35A	
2500		----		1.40B		*1.20A		1.30A		1.20-		10		.023		----		----		----				54 UNCH		28.00B 1.20A	
2510		----		1.80B		*1.40A		1.55A		1.45-		20		.029		----		----		----				1 UNCH		32.00B 1.40A	
2520		2.00		2.25B		*1.65A		2.00		1.80+		NEW		.037		----		4		4 + 4				6 UNCH		36.00B 1.65A	
2530		2.00		2.85B		*1.95A		2.55B		2.25-		25		.048		----		3		4 UNCH				4 UNCH		42.00B 1.95A	
2540		2.50		3.50		*2.35A		3.25B		2.80-		20		.062		----		2		5 + 2				6 UNCH		46.00B 2.35A	
2550		4.75		4.75		*2.80A		4.00		3.50-		25		.079		----		26		16 - 14				5 UNCH		52.00B 2.80A	
2560		----		5.50B		*3.50A		5.25B		4.50-		25		.103		----		----		5		UNCH				58.00B 3.50A	
2570		4.25		6.75B		*4.25		6.75B		5.75-		25		.133		----		1		6 + 1				6 UNCH		64.00B 4.25	
2580		5.00		8.50		*5.00		8.50B		7.25-		25		.168		----		28		8 - 17				7 UNCH		72.00B 5.00	
2590		6.25		10.50B		*6.25		10.50B		9.00-		25		.209		----		4		6 + 4				7 UNCH		70.25B 6.25	
2600		8.00		13.00B		*7.50		13.00B		11.25		UNCH		.259		----		8		14 + 8				7 UNCH		77.75B 7.50	
2610		9.50		16.25B		*9.25A		16.25B		14.00+		25		.317		----		103		113 + 103				8 UNCH		86.00B 9.25A	
2630		----		24.25B		*13.50A		24.00A		21.25+		125		.453		----		3		3 UNCH				7 UNCH		90.00B 13.50A	
2640		18.50		29.25B		*16.50A		28.75A		25.75+		200		.528		----		77		85 + 77				8 UNCH		98.00B 16.50A	
2670		----		#48.50B		*29.25A		47.75A		43.75+		425		.747		----		----		10		UNCH				48.50B 29.25A	
TOTAL																		256		386 + 168							
E-MINI NASDAQ 100 WEEKLY-4 PUTS																											
STRIKE		OPEN		RANGE		HIGH		LOW		CLOSING		RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXER CISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH LOW			
Q4 PUT		Q4 PUT																									
JUL12		JUL12				(FUTURES SETT. .00)																					
TOTAL																				0		0					
NASDAQ 100 AND E-MINI NASDAQ 100 PUTS																											
STRIKE		OPEN		RANGE		HIGH		LOW		CLOSING		RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXER CISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH LOW			
NASDAQ 100 PUT		NASDAQ 100 PUT																									
AUG12						(FUTURES SETT. .00)																					
2600		----		----		27.25N				29.00+		175		.363		----		----		0		3 UNCH		----			
TOTAL																				0		3					
SEP12		NASDAQ 100 PUT				(FUTURES SETT. 2635.75 - 625.0 )				CAB		----		.000		----		----		10		UNCH		40.00 35.50			
1500		----		----		----				CAB		----		.000		----		----		1		UNCH		26.00 26.00			
1600		----		----		0.05N				.05-		5		.000		----		----		2		UNCH		29.00 29.00			
1650		----		----		0.10N				.10-		15		.000		----		----		5		UNCH		31.00 31.00			
1700		----		----		0.25N				.25-		25		.043		----		----		1		UNCH		----			
2200		----		----		5.75N				9.50-		25		.075		----		----		1		UNCH		----			
2300		----		----		9.75N				9.50-		25		.075		----		----		1		UNCH		----			
TOTAL																				0		20					
DEC12		NASDAQ 100 PUT				(FUTURES SETT. 2628.25 - 625.0 )				5.00+		25		.019		----		----		1		UNCH		44.00 44.00			
1650		----		----		4.75N				6.00+		25		.023		----		----		1		UNCH		48.00 48.00			
1700		----		----		5.75N														2							
TOTAL																				0		2					
MAR13		NASDAQ 100 PUT				(FUTURES SETT. .00)				11.75-		50		.035		----		----		6		UNCH		25.00 24.00			
1630		----		----		12.25N														0		6					
TOTAL																						6					
E-MINI NASD PUT		E-MINI NASD PUT				(FUTURES SETT. .00)				CAB		---- <th colspan="2">.000<th colspan="2">----<th colspan="2">----<th colspan="2">1<th colspan="2">UNCH<th colspan="2">1.00 .90A</th></th></th></th></th></th>		.000 <th colspan="2">----<th colspan="2">----<th colspan="2">1<th colspan="2">UNCH<th colspan="2">1.00 .90A</th></th></th></th></th>		---- <th colspan="2">----<th colspan="2">1<th colspan="2">UNCH<th colspan="2">1.00 .90A</th></th></th></th>		---- <th colspan="2">1<th colspan="2">UNCH<th colspan="2">1.00 .90A</th></th></th>		1 <th colspan="2">UNCH<th colspan="2">1.00 .90A</th></th>		UNCH <th colspan="2">1.00 .90A</th>		1.00 .90A			
AUG12										CAB		----		.000		----		----		10		UNCH		1.05B 1.00			
1760		----		----		----				CAB		----		.000		----		----		30		UNCH		10.50B .80A			
1810		----		----		----				CAB		----		.000		----		----		2		UNCH		13.75B 1.10A			
1840		----		----		----				CAB		----		.000		----		----		26		UNCH		17.00B .70A			
1900		----		----		----				CAB		----		.000		----		----		1		UNCH		21.00B .80A			
1950		----		----		----				CAB		----		.000		----		----		75		UNCH		26.50B .65A			
2000		----		----		0.05N				.05		UNCH		.000		----		----		4		UNCH		31.25B .80A			
2060		----		----		0.15N				.10-		10		.001		----		----		50		UNCH		3			

PRELIMINARY														
PG40 BULLETIN #146@				NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS				Mon, Jul 30, 2012 PG40						
2440	----	----	----	*4. 00A	5. 00A	5. 25	UNCH	.072	----	----	233	UNCH	121. 50B	4. 00A
2450	----	----	----	*4. 50A	5. 50A	5. 75	UNCH	.079	----	----	1818	UNCH	125. 75B	4. 50A
2460	----	----	----	*5. 00A	6. 25A	6. 50	UNCH	.089	----	----	80	UNCH	130. 25B	5. 00A
2470	----	----	7. 25B	*5. 50A	7. 00B	7. 25+	25	.099	----	----	39	UNCH	134. 75B	5. 50A
2480	----	----	8. 25B	*6. 00A	7. 75B	7. 75	UNCH	.108	----	----	58	UNCH	139. 50B	6. 00A
2490	----	----	9. 00B	*6. 75A	8. 75B	8. 50+	25	.119	----	----	18	UNCH	144. 50B	6. 75A
2500	7. 50	10. 25B	*7. 50	9. 75B	9. 75B	9. 50+	50	.132	----	1	372	-	149. 50B	7. 50
2510	----	11. 50B	*8. 25A	10. 75A	10. 75A	10. 75+	75	.148	----	----	140	UNCH	154. 50B	8. 25A
2520	----	12. 75B	*9. 25A	12. 00A	12. 00A	12. 00+	75	.165	----	----	164	UNCH	159. 75B	9. 25A
2530	----	14. 25B	*10. 25A	13. 25A	13. 25A	13. 25+	75	.182	----	----	1804	UNCH	165. 25B	10. 25A
2540	18. 00	18. 00	*11. 50A	14. 75A	14. 75A	15. 00+	100	.203	----	1	48	UNCH	171. 00B	11. 50A
2550	15. 50	17. 75B	*12. 75A	16. 50A	16. 50A	16. 75+	100	.224	----	3	460	-	176. 75B	12. 75A
2560	18. 75	20. 00B	*14. 25A	18. 25A	18. 25A	18. 75+	125	.248	----	1	71	-	183. 00B	14. 25A
2570	----	22. 25B	*15. 75A	20. 50A	20. 50A	21. 00+	150	.274	----	----	25	UNCH	188. 50B	15. 75A
2580	----	25. 00B	*17. 50A	22. 75A	22. 75A	23. 50+	150	.302	----	1	89	+	195. 00B	17. 50A
2590	----	27. 75B	*19. 50A	25. 25A	25. 25A	26. 25+	175	.332	----	----	51	UNCH	201. 50B	19. 50A
2600	23. 25	31. 00B	*22. 00A	28. 25A	28. 25A	29. 00+	175	.363	----	1	473	-	208. 25B	22. 00A
2610	----	34. 50B	*24. 50A	31. 25A	31. 25A	32. 50+	225	.397	----	----	97	UNCH	215. 00B	24. 50A
2620	27. 00	38. 25B	*27. 00	34. 75A	34. 75A	36. 00+	250	.432	----	2	10	+	221. 50B	27. 00
2630	40. 75	42. 50B	*30. 25A	38. 75A	38. 75A	40. 00+	275	.470	----	1	7	+	228. 50B	30. 25A
2640	----	47. 25B	*33. 75A	42. 75A	42. 75A	44. 25+	300	.508	----	----	6	UNCH	235. 75B	33. 75A
2650	----	52. 25B	*37. 50A	47. 50A	47. 50A	49. 00+	350	.548	----	----	416	UNCH	243. 25B	37. 50A
2660	----	57. 75B	*41. 75A	52. 50A	52. 50A	54. 00+	375	.589	----	----	2	UNCH	251. 00B	41. 75A
2700	63. 50	83. 00B	*63. 50	78. 50A	78. 50A	79. 25+	550	.744	----	3	10	+	220. 50B	63. 50
TOTAL										41	9121	+	21	
SFP12	FMINI	NASD PUT	(FUTURES SETT.	2635. 75	-	625. 0 )	CAB	.000	----	----	773	UNCH	45. 75B	.95
1380	----	----	----	----	----	----	CAB	.000	----	----	410	UNCH	46. 75B	1. 00
1390	----	----	----	----	----	----	CAB	.000	----	----	103	UNCH	47. 50B	1. 00
1400	----	----	----	----	----	----	CAB	.000	----	----	1	UNCH	50. 00B	1. 20A
1420	----	----	----	----	----	----	CAB	.000	----	----	2	UNCH	51. 75B	1. 30A
1430	----	----	----	----	----	----	CAB	.000	----	----	3	UNCH	52. 50B	1. 40A
1440	----	----	----	----	----	----	CAB	.000	----	----	152	UNCH	54. 25B	1. 05
1450	----	----	----	----	----	----	CAB	.000	----	----	1	UNCH	55. 75B	1. 55A
1460	----	----	----	----	----	----	CAB	.000	----	----	2	UNCH	56. 50B	1. 40A
1470	----	----	----	----	----	----	CAB	.000	----	----	1	UNCH	58. 25B	1. 15A
1480	----	----	----	----	----	----	CAB	.000	----	----	98	UNCH	59. 75B	1. 20A
1490	----	----	----	----	----	----	CAB	.000	----	----	50	UNCH	61. 25B	1. 15A
1500	----	----	----	----	----	----	CAB	.000	----	----	3	UNCH	62. 50B	1. 35A
1510	----	----	----	----	----	----	CAB	.000	----	----	32	UNCH	64. 25B	1. 45A
1520	----	----	----	----	----	----	CAB	.000	----	----	1	UNCH	65. 75B	1. 55A
1530	----	----	----	----	----	----	CAB	.000	----	----	2	UNCH	67. 00B	1. 55A
1540	----	----	----	----	----	----	CAB	.000	----	----	5	UNCH	68. 75B	.50
1550	----	----	----	----	----	----	CAB	.000	----	----	4	UNCH	70. 50B	1. 35A
1560	----	----	----	----	----	----	CAB	.000	----	----	2	UNCH	72. 00B	1. 75A
1570	----	----	----	----	----	----	CAB	.000	----	----	5	UNCH	77. 00B	1. 60A
1600	----	----	0. 05N	----	0. 05N	----	CAB	.000	----	----	3	UNCH	79. 00B	1. 20A
1610	----	----	0. 10N	----	0. 10N	.05-	5	.000	----	----	2	UNCH	80. 75B	1. 30A
1620	----	----	0. 10N	----	0. 10N	.05-	5	.000	----	----	1	UNCH	82. 50B	1. 35A
1630	----	----	0. 10N	----	0. 10N	.05-	5	.000	----	----	130	UNCH	86. 00B	1. 05A
1650	----	----	0. 15N	----	0. 15N	.10-	5	.000	----	----	1	UNCH	88. 00B	1. 10A
1660	----	----	0. 15N	----	0. 15N	.10-	5	.000	----	----	4	UNCH	90. 00B	.85A
1670	----	----	0. 20N	----	0. 20N	.10-	10	.000	----	----	1	UNCH	92. 00B	.90A
1680	----	----	0. 20N	----	0. 20N	.10-	10	.000	----	----	2	UNCH	97. 00B	.95A
1690	----	----	0. 25N	----	0. 25N	.10-	15	.000	----	----	27	UNCH	99. 00B	.80A
1700	----	----	0. 30N	----	0. 30N	.15-	15	.001	----	----	184	UNCH	103. 50B	.60A
1720	----	----	0. 30N	----	0. 30N	.15-	15	.001	----	----	100	UNCH	106. 00B	.75A
1730	----	----	0. 35N	----	0. 35N	.20-	15	.001	----	----	100	UNCH	108. 50B	.65A
1740	----	----	0. 40N	----	0. 40N	.20-	20	.001	----	----	137	UNCH	110. 50B	.90A
1750	----	----	0. 45N	----	0. 45N	.25-	20	.001	----	----	33	UNCH	113. 00B	.95A
1760	----	----	0. 50N	----	0. 50N	.25-	25	.002	----	----	186	UNCH	115. 50B	1. 00A
1770	----	----	0. 55N	----	0. 55N	.30-	25	.002	----	----	1	UNCH	118. 00B	.75A
1780	----	----	0. 55N	----	0. 55N	.30-	25	.002	----	----	36	UNCH	120. 50B	.75A
1790	----	----	0. 60N	----	0. 60N	.35-	25	.002	----	----	36	UNCH	123. 50B	.80A
1800	----	----	0. 60N	----	0. 60N	.40-	20	.003	----	----	135	UNCH	126. 00B	.85A
1810	----	----	0. 65N	----	0. 65N	.40-	25	.003	----	----	34	UNCH	128. 50B	.80A
1820	----	----	0. 75N	----	0. 75N	.55-	20	.004	----	----	20	UNCH	137. 00B	.90A
1850	----	----	0. 85N	----	0. 85N	.70-	15	.005	----	----	1	UNCH	143. 00B	1. 05A
1870	----	----	0. 90N	----	0. 90N	.75-	15	.005	----	----	65	UNCH	146. 00B	1. 10A
1880	----	----	0. 95N	----	0. 95N	.80-	15	.006	----	----	35	UNCH	148. 00B	1. 15A
1890	----	----	1. 00N	----	1. 00N	.90-	10	.006	----	----	1082	UNCH	151. 50B	1. 15A
1900	----	----	1. 05N	----	1. 05N	.95-	10	.007	----	----	35	UNCH	154. 50B	1. 25A
1910	----	----	1. 20N	----	1. 20N	1. 10-	10	.008	----	----	234	UNCH	161. 00B	1. 30A
1930	----	----	1. 25N	----	1. 25N	1. 15-	10	.008	----	----	36	UNCH	164. 00B	1. 45A
1940	----	----	1. 35N	----	1. 35N	1. 20-	15	.009	----	----	557	UNCH	167. 50B	1. 45A
1950	----	----	1. 50N	----	1. 50N	1. 40-	10	.010	----	----	100	UNCH	174. 00B	1. 60A
1970	----	----	1. 60N	----	1. 60N	1. 45-	15							





PRELIMINARY

PG40	BULLETIN #146@			NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS							Mon, Jul 30, 2012 PG40				
1650	----	----	----	4. 75N	5. 00+	25	.019	----	----	10	UNCH	72. 50B	5. 00A		
1680	----	----	----	5. 25N	5. 50+	25	.021	----	----	200	UNCH	77. 75B	5. 00A		
1700	----	----	----	5. 75N	6. 00+	25	.023	----	----	5	UNCH	81. 50B	6. 00A		
1730	----	----	----	6. 25N	6. 75+	50	.026	----	----	5	UNCH	87. 00B	6. 50A		
1740	----	----	----	6. 50N	7. 00+	50	.027	----	----	4	UNCH	89. 00B	6. 50A		
1750	----	----	----	6. 75N	7. 25+	50	.028	----	----	3	UNCH	91. 00B	6. 50A		
1760	----	----	----	7. 00N	7. 50+	50	.029	----	----	1	UNCH	93. 00B	7. 00A		
1770	----	----	----	7. 25N	7. 75+	50	.030	----	----	4	UNCH	95. 00B	7. 00A		
1780	----	----	----	7. 50N	8. 00+	50	.031	----	----	4	UNCH	97. 25B	7. 50A		
1800	----	----	----	8. 25N	8. 75+	50	.034	----	----	166	UNCH	101. 50B	8. 00A		
1810	----	----	----	8. 50N	9. 00+	50	.035	----	----	4	UNCH	104. 00B	8. 00A		
1820	----	----	----	8. 75N	9. 25+	50	.036	----	----	2	UNCH	106. 25B	8. 50A		
1840	----	----	----	9. 50N	10. 00+	50	.039	----	----	1	UNCH	111. 00B	9. 00A		
1850	----	----	----	9. 75N	10. 25+	50	.040	----	----	55	UNCH	113. 50B	9. 50A		
1880	----	----	----	11. 00N	11. 25+	25	.044	----	----	5	UNCH	120. 50B	10. 50A		
1900	----	----	11. 50A	11. 50A	12. 00+	25	.048	----	----	780	UNCH	126. 00B	11. 00A		
1960	----	----	----	14. 25N	14. 50+	25	.058	----	----	3	UNCH	142. 50B	13. 50A		
2000	----	----	16. 00A	16. 00A	16. 50+	25	.066	----	----	544	UNCH	155. 25B	15. 50A		
2050	----	----	----	19. 25N	19. 25	UNCH	.078	----	----	5	UNCH	171. 75B	18. 00A		
2080	----	----	----	21. 25N	21. 50+	25	.087	----	----	100	UNCH	182. 00B	20. 00A		
2100	----	----	----	22. 75N	22. 75	UNCH	.093	----	----	145	UNCH	189. 00B	21. 50A		
2120	----	----	24. 25A	24. 25A	24. 50	UNCH	.099	----	----	100	UNCH	196. 50B	23. 00A		
2200	----	----	31. 75A	31. 75A	32. 50+	25	.131	----	----	71	UNCH	229. 00B	31. 00A		
2250	----	----	37. 50A	38. 00B	38. 75+	50	.155	----	----	6	UNCH	251. 25B	36. 50A		
2260	----	----	38. 75A	39. 50B	40. 00+	50	.160	----	----	2	UNCH	256. 25B	38. 00A		
2300	----	45. 50B	44. 00A	45. 50B	46. 00+	75	.182	----	----	15	UNCH	275. 75B	43. 00A		
2350	----	54. 25B	52. 00A	54. 25B	54. 50+	100	.213	----	----	55	UNCH	300. 50B	51. 00A		
2370	----	58. 25B	55. 50A	58. 25B	58. 25+	100	.227	----	----	32	UNCH	283. 50B	54. 50A		
2390	----	62. 25B	59. 00A	62. 25B	62. 25+	75	.241	----	----	1	UNCH	294. 00B	58. 50A		
2400	----	64. 50B	61. 00A	64. 50B	64. 25+	75	.249	----	----	20	UNCH	299. 50B	60. 00A		
2410	----	66. 75B	63. 00A	66. 75B	66. 50+	100	.257	----	----	1	UNCH	305. 00B	62. 50A		
2450	77. 00	77. 00	71. 75A	76. 25B	76. 00+	150	.289	----	30	23	-	7	264. 25B	71. 00A	
2500	----	90. 25B	84. 25A	90. 00A	89. 50+	175	.335	----	----	7	UNCH	285. 00B	83. 50A		
2530	----	99. 50B	92. 50A	99. 00A	98. 75+	225	.365	----	----	1	UNCH	260. 50B	92. 50A		
2540	----	102. 75B	95. 50A	102. 25A	102. 00+	225	.375	----	----	44	UNCH	265. 50B	95. 00A		
2550	----	106. 25B	98. 75A	105. 50A	105. 25+	250	.385	----	----	15	UNCH	271. 00B	98. 50A		
2560	----	109. 75B	102. 00A	109. 00A	108. 50+	225	.396	----	----	30	UNCH	270. 00B	101. 50A		
2570	----	113. 25B	105. 25A	112. 50A	112. 00+	250	.407	----	----	10	UNCH	264. 00B	105. 00A		
2580	----	117. 00B	108. 75A	116. 25A	115. 50+	225	.418	----	----	17	UNCH	265. 50B	108. 50A		
2590	----	120. 75B	112. 25A	120. 00A	119. 25+	250	.429	----	----	15	UNCH	268. 25B	112. 00A		
2600	----	124. 75B	115. 75A	123. 75A	123. 25+	275	.441	----	----	10	UNCH	273. 50B	115. 50A		
2610	----	126. 25B	122. 25A	126. 25B	127. 25+	300	.452	----	----	11	UNCH	279. 50B	119. 50A		
2620	----	130. 25B	126. 00A	130. 25B	131. 25+	300	.464	----	----	10	UNCH	285. 00B	123. 00A		
2640	----	----	134. 25A	134. 25A	140. 00+	350	.488	----	----	16	UNCH	266. 25B	131. 00A		
2650	139. 00	146. 00B	135. 50A	144. 75A	144. 50+	375	.500	----	----	10	32	+	10	271. 75B	135. 50A
TOTAL									40	2897	+	3			
MAR13	EMINI	NASD PUT	(FUTURES SETT.	2622. 75	-	625. 0 )									
1630	----	----	----	12. 25N				11. 75-	50	.035	----	35	UNCH	37. 00B	13. 75A
1650	----	----	----	13. 00N				12. 50-	50	.037	----	2	UNCH	38. 00B	14. 75A
1900	----	----	----	26. 50N				26. 75+	25	.079	----	4	UNCH	73. 75B	26. 50A
2000	----	----	----	34. 50N				35. 75+	125	.105	----	4	UNCH	93. 50B	34. 50A
2150	----	----	----	52. 75N				54. 25+	150	.158	----	5	UNCH	129. 50B	51. 50A
2200	----	----	----	60. 50N				62. 00+	150	.179	----	2	UNCH	147. 25B	59. 00A
2550	----	151. 25B	143. 25A	151. 25B	151. 00+	300	.402	----	----	256	UNCH	287. 00B	142. 00A		
2560	----	155. 00B	147. 00A	155. 00B	154. 50+	300	.410	----	----	39	UNCH	292. 50B	145. 50A		
2570	----	158. 75B	150. 50A	158. 75B	158. 50+	325	.419	----	----	73	UNCH	297. 75B	149. 50A		
2580	----	162. 75B	154. 25A	162. 75B	162. 25+	350	.428	----	----	13	UNCH	303. 25B	153. 00A		
2590	----	166. 75B	158. 00A	166. 75B	166. 25+	350	.436	----	----	3	UNCH	308. 50B	156. 50A		
2600	----	170. 75B	162. 00A	170. 75B	170. 25+	375	.445	----	----	1	UNCH	314. 25B	160. 50A		
2610	----	175. 00B	166. 00A	175. 00B	174. 25+	375	.454	----	----	105	UNCH	319. 75B	160. 50A		
2630	----	183. 75B	174. 00A	183. 75B	182. 25+	375	.472	----	----	12	UNCH	331. 00B	167. 00A		
2640	----	188. 00B	178. 25A	188. 00B	186. 50+	375	.481	----	----	16	UNCH	336. 75B	170. 25A		
2650	----	192. 75B	182. 75A	192. 75B	190. 50+	350	.491	----	----	7	UNCH	342. 75B	173. 50A		
2660	----	197. 25B	187. 00A	197. 25B	195. 00+	400	.500	----	----	7	UNCH	348. 25B	177. 00A		
2700	----	216. 75B	205. 75A	216. 75B	213. 50+	400	.538	----	----	2	UNCH	336. 75B	191. 25A		
2710	----	221. 75B	210. 75A	221. 75B	218. 75+	400	.548	----	----	7	UNCH	342. 00B	195. 00A		
2720	----	----	----	220. 00N	224. 00+	400	.558	----	----	1	UNCH	348. 00B	198. 75A		
2800	----	----	----	264. 75N	268. 50+	375	.636	----	----	4	UNCH	329. 25B	231. 75A		
TOTAL									0	598					
JUN13	FMINI	NASD PUT	(FUTURES SETT.	2617. 25	-	625. 0 )									
2570	----	204. 50B	*196. 25A	204. 50B	204. 50+	450	.423	----	----	2	UNCH	282. 50B	196. 25A		
2580	----	208. 75B	*200. 25A	208. 75B	208. 00+	400	.430	----	----	2	UNCH	287. 50B	200. 25A		
2590	----	212. 75B	*204. 25A	212. 75B	211. 75+	375	.437	----	----	5	UNCH	292. 50B	204. 25A		
2600	----	217. 00B	*208. 25A	217. 00B	215. 50+	350	.444	----	----	4	UNCH	297. 50B	208. 25A		
2610	----	221. 25B	*212. 50A	221. 25B	219. 25+	350	.452	----	----	8	UNCH	302. 75B	212. 50A		
TOTAL									0	21					

ADDITIONAL NASDAQ PUTS

STRIKE OPEN RANGE				HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXERCISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT--	
MINI NASDAQ EOM P				HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA		EXERCISES		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT--	
201207C	MINI	NSDQ	EOM P	(FUTURES SETT.		. 00)		. 85A		. 30-		0. 70		. 001		----		4		UNCH	
2550	----	----	----	----		*. 60A		. 85A		. 30-		0. 70		. 001		----		4		UNCH	
TOTAL																0		4			