

PRELIMINARY														
PG50	BULLETIN #146@				S&P 500 PUT OPTIONS				Mon, Jul 30, 2012		PG50			
675	----	----	----	----	CAB	----	.000	----	----	421	UNCH	3.10	.05	
690	----	----	----	----	CAB	----	.000	----	----	200	UNCH	.25	.25	
700	----	----	----	----	CAB	----	.000	----	----	281	UNCH	35.50	.10	
725	----	----	----	----	CAB	----	.000	----	----	50	UNCH	1.40	1.40	
740	----	----	----	----		.05+	5	.000	----	150	UNCH	.20	.20	
750	----	----	----	----		.05+	5	.000	----	1458	UNCH	1.30	.10	
800	----	----	----	0.05N		.15	UNCH	.000	----	1423	UNCH	22.00	.10	
850	----	----	----	0.15N		.15	UNCH	.001	----	504	UNCH	22.00	1.90	
880	----	----	----	0.20N		.15-	5	.002	----	86	UNCH	----	----	
900	----	----	----	0.25N		.20	5	.002	----	5715	UNCH	51.50	.40	
920	----	----	----	0.30N		.25-	5	.003	----	4	UNCH	4.05	4.05	
925	----	----	----	0.30N		.25-	5	.003	----	50	UNCH	----	----	
940	----	----	----	0.35N		.30-	5	.004	----	2	UNCH	4.65	.55	
950	----	----	----	0.35N		.35	UNCH	.004	----	1106	UNCH	54.00	.60	
975	----	----	----	0.45N		.40-	5	.005	----	510	UNCH	1.25	1.25	
1000	0.55	.55	*.55	0.55		.50-	5	.007	3170	4661 +	2375	19.40	.55	
1020	----	----	----	0.65N		.60-	5	.008	----	13	UNCH	----	----	
1025	----	----	----	0.70N		.65-	5	.009	----	180	UNCH	7.70	.70A	
1030	----	----	----	0.70N		.70	UNCH	.010	----	203	UNCH	2.00	1.10	
1050	----	----	----	0.85N		.85	UNCH	.012	20	943	UNCH	113.00	1.65	
1060	----	----	----	0.95N		.95	UNCH	.014	----	11	UNCH	----	1.10A	
1070	----	----	----	1.05N		1.00-	5	.015	----	34	UNCH	94.50	94.50	
1075	----	----	----	1.10N		1.05-	5	.016	----	732 -	5	2.70	1.55	
1080	----	----	----	1.15N		1.10-	5	.016	----	348	UNCH	3.60	2.60	
1090	----	----	----	1.25N		1.20-	5	.018	----	354	UNCH	----	----	
1095	----	----	----	1.30N		1.25-	5	.019	----	20	UNCH	4.00	4.00	
1100	----	----	----	1.35N		1.30-	5	.020	----	1945	UNCH	23.50	1.65	
1110	----	----	----	1.50N		1.50	UNCH	.023	4	257 -	1	3.60	3.60	
1120	----	----	----	1.65N		1.70+	5	.026	----	1385	UNCH	4.90	4.90	
1125	----	----	----	1.75N		1.80+	5	.028	----	2308 -	5	5.20	4.00	
1130	----	----	----	1.85N		1.85	UNCH	.029	----	535	UNCH	5.30	4.00	
1135	----	----	----	1.95N		1.95	UNCH	.030	----	5	UNCH	----	----	
1140	----	----	----	2.05N		2.05	UNCH	.032	4	1408 +	3	20.20	20.20	
1145	----	----	----	2.15N		2.15	UNCH	.034	----	8	UNCH	10.10	10.10	
1150	----	----	----	2.25N		2.25	UNCH	.035	20	2626 +	16	47.50	2.90	
1155	----	----	----	2.35N		2.35	UNCH	.037	----	11	UNCH	----	----	
1160	----	----	----	2.50N		2.50	UNCH	.040	248	1427 +	6	13.70	3.85	
1165	----	----	----	2.60N		2.65+	5	.042	----	300	UNCH	15.60	15.60	
1170	----	----	----	2.75N		2.80+	5	.045	----	876	UNCH	8.30	4.20	
1175	----	----	----	2.90N		2.95+	5	.047	----	3085	UNCH	38.80	7.00	
1180	3.05	3.05	*3.05	3.05		3.15+	10	.050	5	1138 +	5	8.30	3.05	
1185	----	----	----	3.25N		3.35+	10	.054	----	10	UNCH	----	----	
1190	----	----	----	3.45N		3.55+	10	.057	248	2632 -	51	10.20	4.10	
1195	----	----	----	3.65N		3.75+	10	.060	----	42	UNCH	4.40	4.40	
1200	----	3.90B	----	3.90B		3.95+	10	.063	63	4411 +	21	109.00	3.75	
1210	----	----	----	4.25N		4.40+	15	.071	155	1691 +	145	16.50	4.35	
1215	----	----	----	4.50N		4.65+	15	.075	----	2	UNCH	----	----	
1220	----	----	----	4.75N		4.90+	15	.080	451	1501 +	246	31.50	12.20	
1225	4.70	4.70	*4.70	4.70		5.20+	20	.084	171	3749 +	161	7.50	4.70	
1230	----	----	----	5.30N		5.50+	20	.089	55	752 -	3	----	----	
1235	----	----	----	5.60N		5.80+	20	.095	----	1135	UNCH	20.00	20.00	
1240	6.00	6.00	*5.80	5.80		6.10+	10	.100	137	969 +	135	53.90	5.80	
1245	----	----	----	6.40N		6.50+	10	.106	----	83	UNCH	----	----	
1250	----	----	----	6.80N		6.90+	10	.113	----	4258	UNCH	102.50	6.60	
1255	----	----	----	7.20N		7.30+	10	.119	----	1750	UNCH	----	----	
1260	----	----	----	7.60N		7.80+	20	.127	119	399 +	119	----	----	
1265	----	----	----	8.00N		8.30+	30	.135	----	42	UNCH	21.10	20.70	
1270	----	----	----	8.40N		8.80+	40	.143	----	240	UNCH	42.20	22.20	
1275	----	----	*8.80A	8.80A		9.40+	50	.152	----	1513	UNCH	13.20	8.80A	
1280	----	----	----	9.40N		10.00+	60	.161	163	896 +	138	24.50	14.50	
1285	----	----	----	10.00N		10.60+	60	.171	----	173	UNCH	26.20	26.20	
1290	----	----	----	10.60N		11.20+	60	.180	----	622	UNCH	41.30	20.50	
1300	11.80	11.80	*11.80	11.80		12.60+	60	.202	140	3627 +	19	71.20	11.80	
1305	----	----	----	12.80N		13.40+	60	.214	----	30	UNCH	44.50B	29.70A	
1310	----	----	----	13.60N		14.30+	70	.228	----	939	UNCH	64.80	30.00	
1315	----	----	----	14.50N		15.20+	70	.241	----	600	UNCH	48.40B	33.00A	
1320	----	----	----	15.40N		16.20+	80	.255	----	136	UNCH	170.50	25.50	
1325	----	----	----	16.40N		17.20+	80	.270	100	2181	UNCH	49.30	33.50	
1330	----	----	----	17.40N		18.30+	90	.286	10	751	UNCH	42.50B	27.80A	
1335	----	----	----	18.60N		19.50+	90	.302	----	31	UNCH	44.60B	----	
1340	----	----	----	19.70N		20.80+	110	.320	163	709 +	123	46.30B	20.50A	
1345	----	----	----	21.00N		22.10+	110	.337	----	152	UNCH	48.30B	----	
1350	----	----	----	22.40N		23.50+	110	.356	100	1189 +	45	73.50	31.40	
1355	23.20	23.20	*23.20	23.20		25.00+	120	.376	2	12	+	1	45.00	23.20
1360	----	----	----	25.30N		26.60+	130	.396	83	184 +	39	102.50	70.20	
1365	----	----	----	27.00N		28.30+	130	.417	1	30 +	1	----	----	
1370	----	----	----	28.70N		30.00+	130	.439	----	345	UNCH	57.00	57.00	
1375	----	----	----	30.50N		31.80+	130	.462	----	530	UNCH	97.50	30.50	
1380	----	----	----	32.50N		33.80+	130	.485	----	160	UNCH	65.00	39.00	
1390	----	----	----	36.60N		38.10+	150	.534	----	10	UNCH	----	----	
1400	----	----	----	41.30N		43.00+	170	.584	----	441	UNCH	----	----	
1420	----	----	----	52.40N		54.30+	190	.688	----	1	UNCH	89.50	89.50	
1450	----	----	----	73.80N		75.80+	200	.828	----	10	UNCH	----	----	
TOTAL									5632	78983 +	3533			
OCT12	S&P 500 PUT	(FUTURES SETT. .00)												
725	----	----	----	0.10N		.05-	5	.000	----	1030	UNCH	.25	.20	
750	----	----	----	0.15N		.10-	5	.001	----	310	UNCH	.25	.25	
800	----	----	----	0.35N		.25-	10							

PRELIMINARY													
PG50 BULLETIN #146@				S&P 500 PUT OPTIONS						Mon, Jul 30, 2012		PG50	
930	----	----	----	3. 55N	3. 65+	10	.028	----	----	8	UNCH	----	----
945	----	----	----	3. 95N	4. 00+	5	.031	----	----	4	UNCH	10. 50	10. 50
950	----	----	----	4. 10N	4. 15+	5	.032	----	----	465	UNCH	25. 00	6. 30
960	----	----	----	4. 35N	4. 40+	5	.035	----	----	4	UNCH	----	----
965	----	----	----	4. 50N	4. 55+	5	.036	----	----	4	UNCH	11. 80	11. 80
975	----	----	----	4. 80N	4. 85+	5	.038	----	----	200	UNCH	----	----
980	----	----	----	4. 95N	5. 00+	5	.040	----	----	4	UNCH	----	----
1000	----	----	----	5. 60N	5. 80+	20	.046	----	----	1722	UNCH	65. 00	5. 60
1020	----	----	----	6. 30N	6. 60+	30	.053	----	----	1105	UNCH	----	----
1025	----	----	----	6. 50N	6. 80+	30	.054	----	----	1150	UNCH	92. 50	20. 10
1030	----	----	----	6. 70N	7. 00+	30	.056	----	----	2100	UNCH	----	----
1040	----	----	----	7. 20N	7. 50+	30	.060	----	----	355	UNCH	----	----
1050	----	----	----	7. 70N	8. 00+	30	.064	----	----	2455	UNCH	115. 00B	8. 30
1075	----	----	----	9. 10N	9. 40+	30	.076	----	----	1	UNCH	----	----
1080	----	----	----	9. 40N	9. 70+	30	.078	----	----	900	UNCH	----	----
1090	----	----	----	10. 00N	10. 30+	30	.083	----	----	6	UNCH	15. 50	15. 50
1100	----	----	----	10. 70N	11. 00+	30	.089	----	----	1720	UNCH	89. 80	12. 10
1120	----	----	----	12. 20N	12. 50+	30	.102	----	----	3	UNCH	----	----
1125	----	----	----	12. 60N	12. 90+	30	.105	----	----	103	UNCH	25. 50	25. 50
1130	----	----	----	13. 00N	13. 30+	30	.108	----	----	13	UNCH	49. 50	19. 50
1140	----	----	----	13. 90N	14. 20+	30	.116	----	----	10	UNCH	----	----
1150	----	----	----	14. 80N	15. 20+	40	.124	----	----	1602	UNCH	47. 20	27. 00
1175	----	----	----	17. 40N	17. 90+	50	.145	----	----	225	UNCH	110. 20	110. 20
1180	----	----	----	18. 00N	18. 50+	50	.150	----	----	856	UNCH	42. 80	30. 60
1190	----	----	----	19. 20N	19. 70+	50	.160	----	----	10	UNCH	----	----
1200	----	----	----	20. 50N	21. 10+	60	.171	----	----	3094	UNCH	104. 00B	30. 70
1220	----	----	----	23. 30N	24. 00+	70	.193	----	100	483	+	25	----
1225	----	----	----	24. 10N	24. 80+	70	.200	----	----	876	UNCH	56. 50	56. 50
1230	----	----	----	24. 90N	25. 60+	70	.206	----	----	1793	UNCH	----	----
1250	----	----	----	28. 40N	29. 20+	80	.233	----	4	2207	-	4	71. 30
1260	----	----	----	30. 30N	31. 20+	90	.248	----	300	1040	+	100	38. 00
1270	----	----	----	32. 30N	33. 30+	100	.264	----	----	868	UNCH	56. 70	52. 00
1275	33. 10	33. 10	*33. 10	33. 10	34. 40+	100	.272	----	----	434	UNCH	149. 00	33. 10
1280	----	----	----	34. 50N	35. 50+	100	.280	----	20	1766	UNCH	103. 00	65. 00
1300	----	----	----	39. 30N	40. 40+	110	.316	----	----	1080	UNCH	58. 50	58. 50
1310	40. 00	40. 00	*40. 00	40. 00	43. 00+	110	.334	----	2	552	+	1	63. 40
1315	----	----	----	43. 30N	44. 40+	110	.344	----	----	2	UNCH	----	----
1320	----	----	----	44. 70N	45. 80+	110	.354	----	----	31	UNCH	68. 50	68. 50
1325	----	----	----	46. 10N	47. 30+	120	.365	----	----	423	UNCH	66. 00	48. 50
1330	----	----	----	47. 60N	48. 80+	120	.375	----	----	6	UNCH	56. 50	51. 00
1340	----	----	----	50. 80N	52. 10+	130	.397	----	----	3	UNCH	----	----
1350	----	----	----	54. 10N	55. 50+	140	.420	----	1	869	+	1	114. 20
1360	----	----	----	57. 60N	59. 10+	150	.443	----	----	1	UNCH	96. 00	96. 00
1370	----	----	----	61. 40N	62. 80+	NEW	.468	----	25	25	+	25	----
1375	----	----	----	63. 50N	64. 80+	130	.481	----	----	311	UNCH	----	----
1385	----	----	----	67. 70N	69. 10+	NEW	.506	----	1	1	+	1	----
1400	----	----	----	74. 30N	75. 90+	160	.546	----	----	170	UNCH	93. 50	93. 50
1420	----	----	----	84. 20N	85. 90+	170	.601	----	----	1	UNCH	138. 00	138. 00
1550	----	----	----	178. 80N	181. 00+	220	.911	----	----	35	UNCH	243. 00	201. 00
TOTAL									454				
MAR13	S&P 500 PUT	(FUTURES SETT.	1366. 50 - 210)	. 50-	. 50-	5	.002	----	----	1	UNCH	2. 35	2. 35
500	----	----	----	1. 20N	1. 15-	5	.006	----	----	100	UNCH	----	----
600	----	----	----	2. 40N	2. 40	UNCH	.013	----	----	800	UNCH	----	----
700	----	----	----	5. 90N	6. 00+	10	.034	----	----	52	UNCH	21. 00	20. 30
850	----	----	----	7. 80N	7. 90+	10	.046	----	----	802	UNCH	19. 20	18. 70
900	----	----	----	10. 20N	10. 50+	30	.061	----	----	810	UNCH	30. 00	20. 50
950	----	----	----	13. 40N	13. 80+	40	.081	----	----	24	UNCH	32. 00	18. 80
1000	----	----	----	17. 50N	18. 00+	50	.105	----	----	203	UNCH	39. 50	26. 00
1050	----	----	----	21. 50N	22. 20+	70	.130	----	----	10	UNCH	----	----
1090	----	----	----	22. 70N	23. 40+	70	.137	----	60	102	+	49	43. 00
1100	----	----	----	25. 70N	26. 50+	80	.155	----	----	208	UNCH	46. 00	42. 00
1125	----	----	----	29. 20N	30. 10+	90	.176	----	----	4	UNCH	----	----
1150	----	----	----	37. 50N	38. 40+	90	.223	----	----	6	UNCH	63. 40	63. 40
1200	----	----	----	43. 50N	44. 50+	100	.257	----	----	70	UNCH	----	----
1230	----	----	----	47. 90N	49. 10+	120	.282	----	30	90	+	20	----
1250	----	----	----	54. 30N	55. 50+	120	.316	----	----	50	UNCH	----	----
1275	----	----	----	61. 40N	62. 60+	120	.353	----	----	2	UNCH	----	----
1300	----	----	----	67. 70N	68. 90+	120	.385	----	----	50	UNCH	----	----
1320	----	----	----	69. 30N	70. 50+	120	.394	----	----	20	UNCH	----	----
1325	----	----	----	71. 00N	72. 20+	120	.402	----	----	50	UNCH	----	----
1330	----	----	----	78. 10N	79. 50+	140	.438	----	----	102	UNCH	----	----
1350	----	----	----	98. 90N	100. 40+	150	.534	----	----	101	UNCH	----	----
1400	----	----	----	219. 20N	221. 20+	200	.883	----	----	25	UNCH	----	----
1580	----	----	----										
TOTAL									90				
JUN13	S&P 500 PUT	(FUTURES SETT.	1359. 60 - 210)	7. 00	7. 00	UNCH	.032	----	----	8	UNCH	----	----
750	----	----	----	9. 10N	9. 10+	10	.042	----	----	5	UNCH	----	----
800	----	----	----	11. 70N	11. 90+	20	.054	----	----	3	UNCH	----	----
850	----	----	----	23. 90N	24. 40+	50	.112	----	----	40	UNCH	----	----
1000	----	----	----	29. 90N	30. 50+	60	.140	----	----	100	UNCH	----	----
1050	----	----	----	35. 40N	36. 20+	80	.166	----	----	10	UNCH	----	----
1090	----	----	----	37. 00N	37. 80+	80	.173	----	----	21	UNCH	71. 00	53. 80
1100	----	----	----	45. 60N	46. 60+	100	.212	----	----	202	UNCH	----	----
1150	----	----	----	51. 50N	52. 70+	120	.239	----	----	60	UNCH	----	----
1180	----	----	----	56. 00N	57. 10+	110	.259	----	2	230	+	2	75. 50
1200	----	----	----	68. 60N	69. 80+	120	.313	----	----	20	UNCH	----	----
1250	----	----	----	83. 70N	85. 00+	130	.375	----	----	152	UNCH	----	----
1300	----	----	----	101. 50N	103. 10+	160							

PRELIMINARY													
PG50	BULLETIN #146@				S&P 500 PUT OPTIONS					Mon, Jul 30, 2012 PG50			
1100	----	----	----	0.45N	.45	UNCH	.008	----	----	156	UNCH	19.70	17.80
1110	----	----	----	0.45N	.50+	5	.009	----	----	45	UNCH	----	----
1130	----	----	----	0.65N	.60-	5	.012	----	----	78	UNCH	3.00	3.00
1140	----	----	----	0.75N	.70-	5	.014	----	----	6	UNCH	1.20	1.20
1150	----	----	----	0.80N	.80	UNCH	.016	----	----	3	UNCH	----	----
1160	----	----	----	0.85N	.90+	5	.018	----	----	6	UNCH	----	----
1170	----	----	----	0.95N	1.00+	5	.020	----	----	42	UNCH	----	----
1175	----	----	----	1.05N	1.10+	5	.022	----	----	297	UNCH	4.20	2.50
1180	----	----	----	1.10N	1.15+	5	.024	----	----	10	UNCH	----	----
1190	----	----	----	1.25N	1.30+	5	.027	----	----	42	UNCH	----	----
1195	----	----	----	1.35N	1.40+	5	.029	----	----	6	UNCH	----	----
1200	----	----	----	1.45N	1.50+	5	.032	----	----	72	UNCH	----	----
1210	----	----	----	1.65N	1.70+	5	.036	----	----	50	UNCH	----	----
1215	----	----	----	1.80N	1.85+	5	.040	----	----	3	UNCH	----	----
1220	----	----	----	1.95N	2.00+	5	.043	----	10	13	UNCH	----	----
1225	----	----	----	2.10N	2.15+	5	.046	----	----	67	UNCH	5.30	5.30
1230	----	----	----	2.25N	2.30+	5	.050	----	----	10	UNCH	----	----
1250	----	----	----	3.00N	3.15+	15	.068	----	----	5	UNCH	----	----
1260	----	----	----	3.55N	3.65+	10	.080	----	----	2	UNCH	----	----
1300	----	----	----	6.60N	7.00+	NEW	.151	----	110	110 +	110	----	----
1320	----	----	----	9.20N	9.70+	50	.206	----	----	1	UNCH	----	----
1330	----	----	----	10.80N	11.50+	70	.241	----	----	100	UNCH	----	----
1350	----	----	----	15.00N	15.90+	90	.323	----	----	1	UNCH	----	----
TOTAL									120	1315 +	110		
SEP12	EOM S&P 500 P	(FUTURES SETT.	.00)										
1075	----	----	----	1.60N	1.65+	5	.023	----	----	1	UNCH	----	----
1090	----	----	----	1.80N	1.85+	5	.026	----	----	75	UNCH	5.00	5.00
1100	----	----	----	1.95N	2.05+	10	.029	----	----	75	UNCH	4.90	4.90
1120	----	----	----	2.35N	2.45+	10	.035	----	----	300	UNCH	----	----
1130	----	----	----	2.60N	2.70+	10	.039	----	----	150	UNCH	6.90	6.80
1170	----	----	----	3.85N	4.00+	15	.059	----	----	1	UNCH	----	----
1200	----	----	----	5.20N	5.50+	30	.081	----	----	100	UNCH	----	----
1275	----	----	----	11.80N	12.30+	50	.181	----	----	150	UNCH	----	----
1300	----	----	----	15.70N	16.30+	60	.236	----	----	150	UNCH	----	----
1325	----	----	----	20.70N	21.40+	70	.304	----	----	100	UNCH	----	----
TOTAL									0	1102			
OCT12	EOM S&P 500 P	(FUTURES SETT.	.00)										
1070	----	----	----	3.80N	4.00+	20	.043	----	----	75	UNCH	8.00	8.00
1140	----	----	----	6.60N	7.00+	40	.076	----	----	2	UNCH	----	----
1205	----	----	----	11.30N	11.80+	50	.130	----	----	1	UNCH	----	----
1240	----	----	----	15.10N	15.90+	80	.173	----	----	2	UNCH	----	----
1310	----	----	----	27.20N	28.60+	140	.302	----	----	1	UNCH	----	----
TOTAL									0	81			
E-MINI	S&P 500 FIXING PRICE (ESF): Sep12 1380.66												