

PRELIMINARY														
PG49 BULLETIN #146@			S&P 500 CALL OPTIONS						Mon, Jul 30, 2012 PG49					
INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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=BI D 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=BI D 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.														
S&P 500 CONTRACTS LAST TRADE DATES														
EXPIRATION:		JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	MAR13	JUN13					
EOM S&P 500 OPT		07/31	08/31	09/28	10/31	11/30	12/31							
EOW1 S&P 500 OPT		07/06	08/03											
EOW2 S&P 500 OPT		07/13	08/10											
EOW4 S&P 500 OPT		07/27	08/24											
S&P 500 OPT		07/20	08/17	09/20	10/19	11/16	12/20	03/14	06/20					
S&P 500 FUT				09/20			12/20	03/14	06/20					
EXPIRATION:		SEP12												
ENY FUT		09/13												
S&P 500 OPTIONS ON FUTURES														
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30														
		JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	MAR13	JUN13					
EV	475-2100	475-2100	375-2100	375-2100	375-2100	475-2075								
EV1	1015-1620	1080-1635												
EV2	1050-1620	1080-1635												
EV4	1055-1620	1130-1635												
OS	475-2100	475-2100	475-2100	375-2100	375-2100	375-2100	475-2075	450-2075						
S&P 500 FUTURES														
OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW	
S&P 500 FUT														
SEP12	1379.00 @1379.70	1387.30	1376.80	1380.20	@1380.70	1380.50	P-	200	9158	1596	219603 -	1081 1411.00B	1053.60A	
DEC12	1373.80	1379.40B	1370.40A	1375.50B		1373.30	-	210	224	----	11473 +	208 1404.50B	1047.60A	
MAR13	----	1372.60B	1363.60A	1365.60A		1366.50	-	210	30	----	659 +	40 1398.50B	1041.40A	
JUN13	----	1365.70B	1356.70A	1358.70A		1359.60	-	210	----	----	19 UNCH	1392.50B	1035.20A	
TOTAL	S&P 500 FUT									9412	1596	231754 -	833	
E-MINI S&P 500 FIXING PRICE (ESF): Sep12 1380.66														
WK EV-W1 S&p 500 CALLS														
STRIKE OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EOW1 S&P 500 C														
AUG12	EOW1 S&P 500 C	(FUTURES SETT. .00)												
1355	-----					31.30N		29.40-	190	.814	----	50 UNCH	----	----
1360	-----					27.10N		25.40-	170	.769	----	100 UNCH	----	----
1370	-----					19.40N		18.10-	130	.653	----	104 UNCH	----	----
1375	-----					16.00N		14.90-	110	.585	----	26 UNCH	----	----
1380	-----					12.90N		12.10-	80	.511	----	3 UNCH	----	----
1385	-----					10.20N		9.60-	60	.435	----	25 UNCH	----	----
1390	-----					7.80N		7.40-	40	.360	----	1 UNCH	1.00B	----
1400	3.75	#4.70B	3.50A	3.50A		4.00+	NEW	.220	----	7	8 +	8 4.70B	3.00	----
1415	-----					1.40N		1.50+	NEW	.086	----	7 +	7	----
1420	-----					0.90N		1.05+	NEW	.060	----	25 +	25	----
1430	-----					0.40N		.45+	NEW	.025	----	120 +	120	----
TOTAL												202	469 +	160
WK EV-W2 S&p 500 CALLS														
STRIKE OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EOW2 S&P 500 C														
AUG12	EOW2 S&P 500 C	(FUTURES SETT. .00)												
1385	-----					14.30N		13.80+	NEW	.458	----	25 +	25	----
1420	-----					2.50N		2.70+	20	.134	----	25 UNCH	----	----
1440	-----					0.70N		1.00+	30	.054	----	25 UNCH	----	----
TOTAL												25	75 +	25
WK EV-W4 S&P 500 CALLS														
STRIKE OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EOW4 S&P 500 C														
JUL12	EOW4 S&P 500 C	(FUTURES SETT. .00)												
TOTAL												0	0	
S&P 500 CALLS														
STRIKE OPEN RANGE		HIGH		LOW		CLOSING RANGE		SETT. PRICE & PT. CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
S&P 500 CALL														
AUG12	S&P 500 CALL	(FUTURES SETT. .00)												
750	-----					632.50N		630.50-	200	.999	----	691 UNCH	----	----
1260	-----					123.70N		121.80-	190	.960	----	4 UNCH	----	----
1285	-----					99.60N		97.70-	190	.933	----	1 UNCH	----	----
1290	-----					94.90N		93.00-	190	.925	----	6 UNCH	60.80	60.80
1300	-----					85.40N		83.60-	180	.906	----	1303 UNCH	----	----
1310	-----					76.20N		74.40-	180	.883	----	53 UNCH	47.50	47.50
1315	-----					71.60N		69.90-	170	.869	----	80 UNCH	----	----
1325	-----					62.70N		61.00-	170	.838	----	746 UNCH	42.50	26.70
1330	-----					58.30N		56.70-	160	.819	----	259 UNCH	23.50	23.50
1335	-----					54.10N		52.50-	160	.797	----	108 UNCH	23.00B	----
1340	-----					49.90N		48.30-	160	.775	----	403 UNCH	35.80	22.00A
1345	-----					45.80N		44.30-	150	.750	----	91 -	25	18.00
1350	-----					41.70N		40.40-	130	.722	----	2470 UNCH	30.20	14.00A
1355	-----					37.80N		36.60-	120	.693	----	233 UNCH	19.50B	14.50A
1360	-----					34.00N		33.00-	100	.661	----	1244 UNCH	32.00	9.50
1365	-----					30.40N		29.50-	90	.626	----	94 UNCH	28.50B	9.00A
1370	-----					26.90N		26.10-	80	.590	----	952 UNCH	25.00B	9.00
1375	-----					23.60N		22.90-	70	.551	----	25 UNCH	22.80	7.30
1380	-----					20.60N		20.00-	60	.511	----	14	1014 +	5
1385	-----					17.70N		17.30-	40	.469	----	30	517 -	18
1390	-----					15.00N		14.80-	20	.426	----	40	1678 -	69
1395	13.80	#13.80	12.50A	12.50A		12.50A		12.50-	10	.382	----	2	724 -	2
1400	10.40	10.50	9.50	9.50		10.40	UNCH	.339	----	1861	3918 -	889	12.50	1.50
1405	-----					8.50N		8.60+	10	.297	----	222	2267 +	30
1410	-----					6.80B		7.10+	20	.257	----	1317	3262 +	105
1415	-----					5.40N		5.70+	30	.219	----	105	2299 +	103
1420	-----					4.20N		4.55+	35	.184	----	478	2318 +	354
1425	3.70	3.70	3.70	3.70		3.70		3.60+	40	.153	----	29	1699 -	23
1430	2.20	2.80	2.20	2.80		2.80		2.90+	35	.127	----	113	3608 +	36
1435	2.00	2.20	2.00	2.20		2.20		2.30+	25	.104	----	89	1571 -	56
1440	1.75	1.75	1.75	1.75		1.75		1.85+	25	.086	----	14	2151 -	7
1445	1.40	1.40	1.40	1.40		1.40		1.45+	15	.069	----	2	824	UNCH
1450	1.20	1.20	1.10A	1.10A		1.10A		1.20+	20	.058	----	205	3308 -	15
1455	-----					0.80N		.95+	15	.047	----	----	270 UNCH	----
1460	-----					0.65N		.80+	15	.039	----	----	1570 UNCH	3.00
1465	-----					0.55N		.65+	10	.032	----	----	57 UNCH	----
1470	-----					.50B		.55+	10	.027	----	----	2388 UNCH	.85
1475	0.45	#.45	.45	.45		.45		.50+	15	.024	----	27	450 +	12
1480	-----					0.30N		.45+	15	.021	----	1	2129 +	1
1485	-----					0.25N		.40+	15	.019	----	----	553 UNCH	.50
1490	-----					0.20N		.35+	15	.016	----	----	13 UNCH	----
1500	0.20	.20	.20	.20		.20		.25+	15	.011	----	15	2589 +	2
1525	0.10	.10	*.10	0.10		0.10		.10+	10	.004	----	2	199 +	2
1540	-----					----		.05+	5	.002	----	----	325 UNCH	1.65
1550	-----					----		.05+	5	.002	----	----	1610 UNCH	.20
1675	-----					----		CAB	----	.001	----	----	50 UNCH	.10
1700	-----					----		CAB	----	.001	----	----	3550 UNCH	.10
TOTAL												4633	57796 -	454

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PG49 BULLETIN #146@				S&P 500 CALL OPTIONS						Mon, Jul 30, 2012 PG49			
SEP12	S&P 500 CALL	(FUTURES SETT.	1380.50 - 200)										
1100	----	----	----	283.60N	281.50-	210	.979	----	----	24	UNCH	174.00	174.00
1200	----	----	----	186.10N	184.20-	190	.936	----	----	120	UNCH	205.00	148.50
1250	----	----	----	139.10N	137.20-	190	.886	----	----	528	UNCH	176.00	89.50
1260	----	----	----	129.90N	128.10-	180	.872	----	----	75	UNCH	----	----
1275	----	----	----	116.30N	114.80-	150	.847	----	----	53	UNCH	----	----
1280	----	----	----	111.80N	110.40-	140	.838	----	----	126	UNCH	----	----
1290	----	----	----	103.00N	101.60-	140	.819	----	----	40	UNCH	----	----
1300	----	----	----	94.40N	93.00-	140	.797	----	----	1361	UNCH	65.00	46.00
1310	----	----	----	86.00N	84.70-	130	.772	----	----	21	UNCH	62.80	62.80
1315	----	----	----	81.90N	80.60-	130	.758	----	----	92	UNCH	----	51.50A
1325	----	----	----	73.80N	72.60-	120	.729	----	----	1335	UNCH	----	45.70A
1330	----	----	----	69.80N	68.70-	110	.713	----	----	265	UNCH	45.80	43.00A
1335	----	----	----	66.00N	64.90-	110	.697	----	----	52	UNCH	----	40.30A
1340	----	----	----	62.10N	61.20-	90	.679	----	----	302	UNCH	43.00B	33.20
1345	----	----	----	58.40N	57.60-	80	.662	----	----	3	UNCH	----	47.20A
1350	----	----	----	54.90N	54.00-	90	.643	----	----	1939	UNCH	49.50	29.20
1355	----	----	----	51.30N	50.50-	80	.623	----	----	31	UNCH	26.50B	41.30A
1360	----	----	----	47.80N	47.10-	70	.603	----	----	782	UNCH	35.20	24.00A
1365	----	----	----	44.50N	43.80-	70	.582	----	----	124	UNCH	21.70B	22.00A
1370	----	----	----	41.20N	40.50-	70	.560	----	----	186	UNCH	39.00	20.00A
1375	----	----	----	38.00N	37.30-	70	.537	----	50	1602 +	25	36.50B	17.50A
1380	36.70	#36.70	34.50A	34.50A	34.30-	70	.514	----	57	123 -	11	36.70	14.70
1385	----	----	----	32.00N	31.40-	60	.490	----	----	44	UNCH	----	14.50A
1390	----	----	----	29.10N	28.60-	50	.465	----	26	700 +	45	23.00	22.50
1395	----	----	----	26.40N	26.00-	40	.440	----	----	30	UNCH	----	----
1400	----	----	----	23.80N	23.50-	30	.415	1174	3055 -	715	67.50	9.00	
1405	----	----	----	21.30N	21.10-	20	.389	1	191 +	1	17.60	17.60	
1410	----	----	----	19.10N	18.90-	20	.363	896	1712 -	428	27.00	9.80	
1415	----	----	----	17.00N	16.80-	20	.337	----	----	224	UNCH	8.00B	----
1420	14.70	15.70B	14.70	14.70	14.90-	10	.311	43	1533 +	37	23.50	5.00	
1425	----	----	----	13.20N	13.10-	10	.286	185	2277 -	85	54.00	4.30	
1430	11.00	11.00	11.00	11.00	11.40-	10	.260	28	1527 +	9	13.20	3.70	
1435	----	----	----	10.00N	10.00	UNCH	.237	11	93 +	8	11.50	3.10	
1440	8.70	#8.70	8.70	8.70	8.70	UNCH	.214	137	2679 -	66	8.70	2.80	
1445	----	----	----	7.50N	7.50	UNCH	.192	----	721	UNCH	----	----	
1450	6.20	6.20	6.00	6.00	6.40	UNCH	.171	33	4238 +	26	26.00	1.75	
1455	5.60	#5.60	*5.30	5.30	5.50	UNCH	.152	22	33 +	22	5.60	5.30	
1460	4.30	#4.30	4.30	4.30	4.70+	10	.134	103	3049 +	25	4.30	1.45	
1465	----	----	----	3.95N	4.00+	5	.118	----	23	UNCH	21.00	2.10	
1470	3.00	#3.20	3.00	3.10	3.40	UNCH	.103	24	2025 +	23	3.20	2.85	
1475	3.05	3.05	2.80	2.80	2.85-	5	.090	102	1303 -	100	3.90	1.40	
1480	----	----	----	2.45N	2.40-	5	.078	1	630	UNCH	16.20	1.40	
1485	----	----	----	2.10N	2.05-	5	.068	----	8	UNCH	1.55	1.55	
1490	----	----	----	1.80N	1.75-	5	.059	1	292	UNCH	12.60	3.50	
1495	----	----	----	1.50N	1.50	UNCH	.052	----	12	UNCH	----	----	
1500	----	----	----	1.25N	1.30+	5	.045	56	1685 +	16	17.00	.40A	
1505	----	----	----	1.05N	1.15+	10	.040	3	UNCH	UNCH	----	----	
1510	----	----	----	0.90N	1.00+	10	.035	2	23 +	2	----	----	
1520	----	----	----	0.65N	.75+	10	.027	----	4	UNCH	.15	.15	
1525	----	----	----	0.55N	.65+	10	.024	----	463	UNCH	.60	.50	
1530	----	----	----	0.45N	.55+	10	.020	----	150	UNCH	6.50	6.50	
1540	----	----	----	0.30N	.45+	15	.016	----	718	UNCH	.65	.15	
1545	----	----	----	0.25N	.40+	15	.015	----	50	UNCH	.60	.60	
1550	----	----	----	0.20N	.35+	15	.013	----	718	UNCH	1.00	.15	
1560	----	----	----	0.10N	.25+	15	.009	----	50	UNCH	----	----	
1570	----	----	----	0.05N	.20+	15	.007	----	251	UNCH	3.00	3.00	
1575	----	----	----	0.05N	.20+	15	.007	----	12	UNCH	3.75	3.20	
1580	----	----	----	----	.15+	15	.005	----	856	UNCH	3.40	.10	
1590	----	----	----	----	.15+	15	.005	----	332	UNCH	3.10	.10	
1600	----	----	----	----	.10+	10	.003	----	894	UNCH	3.30	.05	
1610	----	----	----	----	.10+	10	.003	----	575	UNCH	1.90	1.90	
1650	----	----	----	----	CAB	----	.001	----	300	UNCH	----	----	
1700	----	----	----	----	CAB	----	.001	----	400	UNCH	.35	.35	
2000	----	----	----	----	CAB	----	.001	----	6100	UNCH	1.00	.15	
TOTAL								2952	49167 -	1166			
OCT12	S&P 500 CALL	(FUTURES SETT.	.00)										
1300	----	----	----	97.10N	95.70-	140	.733	----	----	250	UNCH	----	----
1325	----	----	----	77.80N	76.70-	110	.670	----	----	100	UNCH	----	----
1350	----	----	----	59.90N	59.30-	60	.595	----	1425	UNCH	38.50	38.50	
1370	----	----	----	47.00N	46.30-	70	.527	----	1	UNCH	----	----	
1375	----	----	----	43.90N	43.30-	60	.509	----	490	UNCH	27.80	27.80	
1390	----	----	----	35.30N	35.00-	30	.453	----	50	UNCH	----	----	
1400	----	----	----	30.10N	29.90-	20	.413	----	487	UNCH	24.80	24.80	
1410	----	----	----	25.50N	25.40-	10	.374	----	76	UNCH	----	----	
1420	----	----	----	21.20N	21.10-	10	.333	----	12	UNCH	17.60	17.60	
1425	----	----	----	19.30N	19.20-	10	.313	----	1562	UNCH	----	----	
1430	----	----	----	17.50N	17.40-	10	.293	----	179	UNCH	9.50	9.50	
1440	----	----	----	14.20N	14.10-	10	.255	25	126 +	10	----	----	
1450	----	----	----	11.30N	11.30	UNCH	.218	51	1081 +	51	8.00	7.00	
1455	----	----	----	10.00N	10.00	UNCH	.200	----	1	UNCH	----	----	
1460	----	----	----	8.90N	8.90	UNCH	.183	25	638 +	10	----	----	
1470	----	----	----	6.80N	6.90+	10	.152	50	1721 +	49	5.20	3.40	
1475	----	----	----	5.90N	6.10+	20	.138	15	529	UNCH	4.10B	----	
1480	----	----	----	5.20N	5.40+	20	.125	148	1818 +	67	4.00	4.00	
1490	----	----	----	4.05N	4.10+	NEW	.101	155	155 +	155	----	----	
1500	----	----	----	3.10N	3.15+	5	.081	50	75	UNCH	----	----	
1540	----	----	----	1.10N	1.15+	5	.033	----	694	UNCH	.55	.45	
1550	----	----	----	0.85N									

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MAR13	S&P 500 CALL	(FUTURES SETT.	1366.50 -	210)									
1300	----	----	129.60N		128.70-	90	.646	----	----	50	UNCH	----	----
1325	----	----	112.70N		111.80-	90	.605	----	----	20	UNCH	----	----
1350	----	----	96.60N		95.90-	70	.561	----	----	102	UNCH	----	----
1375	----	----	81.60N		80.90-	70	.515	----	----	200	UNCH	----	----
1400	----	----	67.70N		67.10-	60	.465	----	----	201	UNCH	----	----
1425	----	----	55.10N		54.60-	50	.413	----	----	100	UNCH	----	----
1500	----	----	25.90N		25.70-	20	.256	----	----	211	UNCH	----	----
1510	----	----	23.00N		22.80-	20	.236	----	----	10	UNCH	----	----
1550	----	----	13.60N		13.60	UNCH	.163	----	----	100	UNCH	----	31.50A
1575	----	----	9.40N		9.40	UNCH	.123	----	----	600	UNCH	----	----
1600	----	----	6.50N		6.50	UNCH	.092	----	----	5	UNCH	3.40	3.40
1610	----	----	5.50N		5.50	UNCH	.081	----	----	1	UNCH	----	----
1620	----	----	4.70N		4.65-	5	.071	----	----	2	UNCH	2.85	2.85
1700	----	----	1.50N		1.40-	10	.025	----	----	200	UNCH	----	----
1725	----	----	1.05N		.95-	10	.018	----	----	1	UNCH	----	----
1775	----	----	0.55N		.45-	10	.009	----	----	1	UNCH	----	----
TOTAL									0	1804			
JUN13	S&P 500 CALL	(FUTURES SETT.	1359.60 -	210)									
1200	----	----	216.50N		215.50-	100	.740	----	----	8	UNCH	----	----
1300	----	----	144.90N		144.20-	70	.624	----	----	105	UNCH	----	----
1350	----	----	113.10N		112.60-	50	.553	----	----	101	UNCH	----	----
1400	----	----	84.70N		84.00-	70	.474	----	----	220	UNCH	----	----
TOTAL									0	434			
DEC13	S&P 500 CALL	(FUTURES SETT.	.00)										
1000	----	----	389.00N		387.40-	160	.849	----	----	4	UNCH	356.00	356.00
1300	----	----	167.10N		166.10-	100	.605	----	----	4	UNCH	----	----
1400	----	----	107.00N		106.20-	80	.483	----	----	200	UNCH	----	----
1500	----	----	62.00N		61.60-	40	.350	----	----	5	UNCH	----	----
TOTAL									0	213			
EOM S&P 500 C													
JUL12	EOM S&P 500 C	(FUTURES SETT.	.00)										
1315	----	----	67.60N		65.50-	210	.999	----	----	40	UNCH	----	----
1330	----	----	52.70N		50.50-	220	.999	----	----	15	UNCH	----	----
1335	----	----	47.70N		45.50-	220	.999	----	----	25	UNCH	----	23.00A
1340	----	----	42.80N		40.50-	230	.999	----	----	100	UNCH	----	----
1345	----	----	37.90N		35.60-	230	.998	----	----	89	UNCH	----	----
1350	----	----	33.10N		30.70-	240	.995	----	----	136	UNCH	7.50	4.00
1360	----	----	23.80N		21.00-	280	.975	----	----	519	UNCH	12.40	4.60
1365	----	----	19.50N		16.50-	300	.938	----	5	245	UNCH	1.90	1.60
1370	----	----	15.40N		12.20-	320	.864	125	5	658 -	65	8.00	.90
1375	8.00	#8.00	8.00		8.40-	330	.726	4	180 -	5	8.00	1.80	
1380	----	----	8.40N		5.10-	330	.524	281	525 +	13	4.40	2.85	
1385	4.30	4.30	4.30		2.95-	285	.302	78	190 +	8	6.00B	2.00	
1390	2.75	3.00B	1.40		1.55-	220	.137	576	1030 +	207	6.00	.15	
1395	----	----	2.30N		.75-	155	.050	----	196	UNCH	3.20B	1.40	
1400	----	----	1.35N		.35-	100	.015	52	955 -	67	1.90	.20	
1405	----	----	*.35A		.20-	60	.005	60	808 +	10	2.00	.35A	
1410	0.10	.10	*.10		.15-	30	.003	100	443 +	62	1.20B	.10	
1415	----	----	0.30N		.10-	20	.001	----	1045	UNCH	.30	.30	
1420	----	----	0.20N		.05-	15	.000	----	83 -	50	.75	.75	
1425	----	----	0.10N		.05-	5	.000	50	662	UNCH	3.20	.75	
1430	----	----	0.05N				.000	----	21	UNCH	----	2.30A	
1435	----	----		CAB			.000	----	136	UNCH	----	1.10A	
1440	----	----		CAB			.000	----	48	UNCH	----	.90A	
1445	----	----		CAB			.000	1	22	UNCH	----	----	
1450	----	----		CAB			.000	----	81	UNCH	----	----	
1455	----	----		CAB			.000	----	4	UNCH	.15	.15	
1460	----	----		CAB			.000	----	13	UNCH	----	----	
1465	----	----		CAB			.000	1	18 -	1	----	----	
1470	----	----		CAB			.000	----	20	UNCH	.50	.50	
1475	----	----		CAB			.000	----	64	UNCH	----	----	
1480	----	----		CAB			.000	----	3	UNCH	.10	.10	
1500	----	----		CAB			.000	----	4	UNCH	.30	.20	
TOTAL								1333	8378 +	112			
AUG12	EOM S&P 500 C	(FUTURES SETT.	.00)										
1390	----	----	21.30N		21.00-	30	.448	----	----	25	UNCH	----	----
1400	15.90	#15.90	*15.90		16.20-	10	.383	1	1	UNCH	15.90	15.90	
1410	----	----	12.10N		12.10	UNCH	.316	----	53	UNCH	5.00	5.00	
1415	----	----	10.30N		10.40+	10	.285	----	8	UNCH	5.10	5.10	
1420	----	----	8.70N		8.80+	10	.254	----	12	UNCH	7.50	4.20	
1425	----	----	7.30N		7.40+	10	.224	----	32	UNCH	4.40	4.40	
1430	----	----	6.00N		6.20+	20	.196	----	7	UNCH	6.00	4.60	
1435	----	----	5.00N		5.20+	20	.171	----	3	UNCH	----	----	
1440	----	----	4.10N		4.30+	20	.147	2	80 +	2	----	----	
1445	----	----	3.35N		3.55+	20	.126	----	92	UNCH	----	----	
1450	----	----	2.70N		2.90+	20	.107	----	173	UNCH	----	----	
1460	----	----	1.80N		1.95+	15	.077	----	214	UNCH	----	----	
1465	----	----	1.45N		1.65+	20	.066	----	69	UNCH	----	----	
1470	----	----	1.20N		1.40+	20	.057	----	6	UNCH	----	----	
1475	----	----	1.00N		1.15+	15	.047	----	3	UNCH	----	----	
1480	----	----	0.80N		.95+	15	.040	----	4	UNCH	----	----	
1485	----	----	0.65N		.80+	15	.034	----	51	UNCH	----	----	
1540	0.25	#.25	*.25		.05	UNCH	.002	4	4 +	4	.25	.25	
TOTAL								7	837 +	6			
SEP12	EOM S&P 500 C	(FUTURES SETT.	.00)										
1300	----	----	91.00N		89.50-	150	.763	----	----	425	UNCH	----	----
1465	----	----	4.30N		4.35+	5	.119	----	2	UNCH	----	----	
1485	----	----	2.35N		2.40+	5	.073	----	2	UNCH	----	----	
TOTAL								0	429				

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