



FINAL

PG40 BULLETIN # 29@

NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS

Mon, Feb 13, 2012 PG40

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES 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-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 = NASDAQ 100 = \$2.50. PRODUCT 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.

NASDAQ 100 AND E-MINI NASDAQ 100 CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
NASDAQ 100 FUT		03/15			06/14	09/20	12/20
NASDAQ 100 OPT	02/17	03/15	04/20	05/18	06/14	09/20	12/20
E-MINI NASDAQ FUT		03/16			06/15	09/21	
E-MINI NASDAQ OPT	02/17	03/16	04/20	05/18	06/15	09/21	12/21

NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS ON FUTURES

	FEB12	MAR12	APR12	MAY12	JUN12	SEP12	DEC12
ZD	1380-3260	1380-3370	1370-3520	1370-3520	1370-3520	1380-3520	1540-3520
QZ	1380-3260	1380-3370	1370-3520	1370-3520	1370-3520	1380-3520	1540-3520

NASDAQ 100 & E-MINI NASDAQ 100 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NASDAQ 100 FUT										
MAR12	2564.00 @2562.00	#2573.00	2551.00	2568.50 @2567.00	2567.75 + 1925	666	92	17990 + 362	2573.00	2033.50A
JUN12	----	#2563.00B	----	2563.00B	2562.00 + 1900	----	----	7 UNCH	2563.00B	2032.00A
TOTAL NASDAQ 100 FUT						666	92	17997 + 362		
E-MINI NASD FUT										
MAR12	2556.75	#2571.25	2551.75	----	2567.75 + 1925	----	165757	431337 + 7728	2571.25	1976.75A
JUN12	2552.50	#2567.75	2548.00	----	2562.00 + 1900	----	122	362 + 100	2567.75	1989.00
SEP12	----	#2550.00B	----	----	2559.50 + 1900	----	----	12 UNCH	2550.00B	2048.25A
DEC12	----	#2541.75B	----	----	2557.00 + 1900	----	----	9 UNCH	2541.75B	2217.00A
TOTAL E-MINI NASD FUT						0	165879	431720 + 7828		

E-MINI NASDAQ 100 WEEKLY-2 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ON2 CALL											
FEB12	ON2 CALL			(FUTURES SETT. .00)				0	0		
TOTAL											

E-MINI NASDAQ 100 WEEKLY-4 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ON4 CALL											
FEB12	ON4 CALL			(FUTURES SETT. .00)				7	7 + 7	14.75B	12.50A
2590	14.00	#14.75B	14.00	14.75B	15.50+ NEW	.360	----	7	7 + 7	14.75B	12.50A
2650	----	----	----	2.05N	1.60- 45	.059	----	7	1 UNCH	4.00	4.00
TOTAL								7	8 + 7		

NASDAQ 100 AND E-MINI NASDAQ 100 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
NASDAQ 100 CALL											
MAR12	NASDAQ 100 CALL			(FUTURES SETT. 2567.75 + 1925.0)							
2400	----	----	----	167.00N	181.25+ 1425	.854	----	----	2 UNCH	----	----
2480	----	----	----	101.50N	113.25+ 1175	.735	----	----	1 UNCH	----	----
2500	----	----	----	87.00N	97.50+ 1050	.693	----	----	1 UNCH	----	----
TOTAL								0	4		
JUN12	NASDAQ 100 CALL			(FUTURES SETT. 2562.00 + 1900.0)							
2580	----	----	----	99.00N	107.75+ 875	.497	----	----	2 UNCH	----	----
TOTAL								0	2		
E-MINI NASD CALL											
FEB12	E-MINI NASD CALL			(FUTURES SETT. .00)							
2160	----	----	----	388.75N	408.00+ 1925	.998	----	----	2 UNCH	304.25B	121.00A
2170	----	----	----	378.75N	398.00+ 1925	.998	----	----	5 UNCH	294.50B	114.00A
2180	----	----	----	369.00N	388.00+ 1900	.998	----	----	7 UNCH	284.75B	108.00A
2200	----	----	----	349.00N	368.00+ 1900	.997	----	----	6 UNCH	265.25B	95.50A
2220	----	----	----	329.00N	348.00+ 1900	.997	----	----	7 UNCH	245.75B	83.75A
2230	----	----	----	337.75B	338.00+ 1875	.996	----	----	9 UNCH	339.25B	77.50A
2240	----	----	----	327.75B	328.25+ 1900	.996	----	----	8 UNCH	329.25B	72.25A
2250	----	----	----	317.75B	318.25+ 1900	.996	----	----	16 UNCH	319.25B	67.00A
2260	301.75	#309.25B	301.75	307.75B	308.25+ 1875	.995	----	8	13 UNCH	309.25B	62.75A
2270	----	#299.25B	----	297.75B	298.25+ 1875	.995	----	----	14 UNCH	299.25B	57.75A
2280	----	#289.50B	----	288.00B	288.25+ 1850	.994	----	----	2 UNCH	289.50B	54.00A
2290	----	#279.50B	----	278.00B	278.25+ 1850	.994	----	----	10 UNCH	279.50B	49.50A
2300	----	#269.50B	----	268.00B	268.25+ 1825	.993	----	----	27 UNCH	269.50B	45.25A
2310	----	#259.50B	----	258.00B	258.25+ 1825	.993	----	----	9 UNCH	259.50B	41.75A
2320	----	#249.50B	----	248.00B	248.50+ 1825	.992	----	----	12 UNCH	249.50B	37.75A
2330	----	#239.50B	----	238.00B	238.50+ 1800	.992	----	----	26 UNCH	239.50B	34.50A
2340	----	#229.75B	----	228.25B	228.50+ 1800	.991	----	----	8 UNCH	229.75B	31.50A
2350	----	#219.75B	----	218.25B	218.50+ 1775	.990	----	----	123 UNCH	219.75B	28.75A
2360	----	#209.75B	----	208.25B	208.50+ 1775	.988	----	----	51 UNCH	209.75B	25.75A
2370	----	#199.75B	----	198.25B	198.75+ 1775	.987	----	----	26 UNCH	199.75B	23.25A
2380	----	#189.75B	----	188.25B	188.75+ 1750	.985	----	----	97 UNCH	189.75B	21.00A
2390	----	#180.00B	----	178.50B	178.75+ 1725	.983	----	----	46 UNCH	180.00B	18.75A
2400	----	#170.00B	----	168.50B	168.75+ 1700	.982	----	----	239 UNCH	170.00B	16.50A
2410	----	#160.00B	----	158.50B	159.00+ 1700	.979	----	----	210 UNCH	160.00B	15.00A
2420	----	#150.00B	----	148.75B	149.00+ 1675	.975	----	----	11 UNCH	150.00B	13.25A
2430	----	#140.00B	----	138.75B	139.25+ 1675	.972	----	----	93 UNCH	140.00B	11.50A
2440	124.25	#130.00B	124.25	128.75B	129.25+ 1625	.968	----	5	321 UNCH	130.00B	10.25A
2450	----	#120.25B	----	119.00B	119.50+ 1600	.962	----	----	145 UNCH	120.25B	9.00A
2460	----	#110.25B	----	109.00B	109.75+ 1575	.956	----	----	127 UNCH	110.25B	7.75A
2470	----	#101.50B	----	99.25B	100.00+ 1525	.947	----	----	153 UNCH	101.50B	7.00A
2480	----	#91.75B	----	89.50B	90.25+ 1450	.936	----	----	147 UNCH	91.75B	6.00A
2490	----	#82.25B	----	79.75B	80.75+ 1375	.923	----	----	34 UNCH	82.25B	5.50A
2500	72.00	#72.75B	72.00	70.50B	71.25+ 1300	.905	----	1	74 - 1	72.75B	4.75A
2510	----	#63.50B	----	61.25B	62.25+ 1225	.875	----	----	305 UNCH	63.50B	4.00A
2520	53.25	#55.00	53.25	52.25B	53.25+ 1100	.842	----	2	383 - 2	55.00	3.25A
2530	----	#46.00B	34.50A	43.75B	44.75+ 975	.795	----	----	314 UNCH	46.00B	2.80A
2540	33.00	#38.00B	27.50A	35.75B	36.75+ 850	.736	----	5	390 + 2	38.00B	2.25A
2550	22.25	30.00B	21.25A	28.50B	29.00+ 675	.666	----	4	259 - 1	30.50B	1.90A
2560	24.00	24.00	15.50A	22.00B	22.00+ 475	.579	----	21	130 + 19	24.00B	1.60A
2570	15.00	17.25B	11.00	15.75B	16.00+ 300	.479	----	4	122 - 2	19.25B	1.35A
2580	10.00	12.00B	7.50A	11.00B	11.50+ 200	.376	----	51	108 - 10	17.50B	1.30A
2590	6.25	7.75	5.00A	7.25B	7.75+ 100	.276	----	4	234 - 1	15.50B	1.15A
2600	----	4.75B	3.00A	4.50A	5.00+ 50	.190	----	----	16 UNCH	14.00B	1.20A
2610	2.50	2.50	2.15A	2.70B	2.95- 5	.119	----	1	2 + 1	12.50B	1.15A
2620	----	1.60A	1.60A	1.60A	1.65- 25	.068	----	----	10 UNCH	11.25B	1.10A
2630	----	1.00A	1.00A	1.00A	1.05- 10	.042	----	----	1 UNCH	10.00B	.90A
2640	----	0.65N	0.65N	0.65N	.65 UNCH	.025	----	----	3 UNCH	9.00B	.40
2650	----	0.40N	0.40N	0.40N	.40 UNCH	.014	----	----	1 UNCH	8.00B	.50A
2690	----	.05B	0.05B	0.05B	.05+ 5	.001	----	----	10 UNCH	4.50	1.50A
2700	----	----	----	----	.05+ 5	.001	----	----	200 UNCH	4.25B	1.40A
TOTAL								106	4566 + 5		
MAR12	E-MINI NASD CALL			(FUTURES SETT. 2567.75 + 1925.0)							
1980	----	----	----	570.00N	588.50+ 1850	.989	----	----	4 UNCH	377.00B	220.75A
2030	----	----	----	520.75N							



NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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FINAL

PG40 BULLETIN # 29@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS						Mon, Feb 13, 2012		PG40			
2250	----	----	----	305.75N	322.50+	1675	.949	----	----	34	UNCH	253.75B	89.00A
2260	----	----	----	296.25N	313.00+	1675	.944	----	----	62	UNCH	259.25B	84.25A
2270	----	----	----	286.75N	303.25+	1650	.941	----	----	7	UNCH	257.00B	79.75A
2280	----	----	----	277.00N	293.50+	1650	.938	----	----	36	UNCH	254.75B	74.50A
2290	----	----	----	267.50N	284.00+	1650	.933	----	----	39	UNCH	250.00B	70.75A
2300	----	----	----	258.00N	274.50+	1650	.928	----	----	22	UNCH	243.00B	64.50
2310	----	----	----	248.50N	265.00+	1650	.922	----	----	27	UNCH	237.00B	62.00A
2320	----	----	----	239.00N	255.50+	1650	.917	----	----	14	UNCH	230.50B	58.00A
2330	----	----	----	229.75N	246.00+	1625	.911	----	----	24	UNCH	224.25B	53.75A
2340	----	----	----	220.50N	236.50+	1600	.905	----	----	43	UNCH	218.00B	50.50A
2350	----	----	----	211.25N	227.00+	1575	.899	----	----	59	UNCH	211.50B	47.25A
2360	----	----	----	202.25N	217.75+	1550	.891	----	----	11	UNCH	205.75B	44.00A
2370	----	----	----	193.25N	208.50+	1525	.883	----	----	22	UNCH	199.75B	41.00A
2380	----	----	----	184.50N	199.25+	1475	.874	----	----	10	UNCH	193.50B	36.75A
2400	----	----	----	167.00N	181.25+	1425	.854	----	----	47	UNCH	182.00B	31.25A
2410	----	----	----	158.75N	172.50+	1375	.843	----	----	48	UNCH	176.25B	28.75A
2420	----	----	----	150.25N	163.75+	1350	.830	----	----	171	UNCH	170.75B	26.50A
2430	----	155.75B	----	153.75B	155.00+	1325	.817	----	----	93	UNCH	165.25B	24.50A
2440	----	147.00B	----	145.25B	146.50+	1300	.802	----	----	68	UNCH	160.25B	22.00A
2450	133.75	138.50B	133.75	136.75B	138.00+	1275	.787	----	3	287 +	2	155.00B	20.00A
2460	----	130.25B	----	128.50B	129.50+	1225	.771	----	----	36	UNCH	149.75B	18.50A
2470	----	122.00B	----	120.25B	121.25+	1200	.754	----	----	25	UNCH	144.25B	16.50A
2480	----	113.75B	----	112.00B	113.25+	1175	.735	----	----	58	UNCH	139.25B	15.00A
2490	----	105.75B	----	104.50B	105.25+	1125	.715	----	----	23	UNCH	134.75B	14.00A
2500	----	98.00B	----	96.75B	97.50+	1050	.693	----	----	263	UNCH	130.00B	12.50
2510	----	90.50B	----	89.25B	90.00+	1000	.670	----	----	3	UNCH	125.25B	10.50A
2520	----	83.25B	----	82.00B	82.75+	950	.646	----	----	97	UNCH	120.25B	10.00A
2530	----	76.25B	----	74.75B	75.75+	875	.620	----	----	75	UNCH	115.75B	8.50A
2540	----	69.50B	60.50A	68.00B	68.75+	775	.592	----	----	28	UNCH	111.75B	8.00A
2550	64.25	64.25	54.75A	61.50B	62.25+	725	.564	----	14	366 +	2	107.00B	7.00A
2560	54.25	56.75B	48.75A	55.75B	56.00+	675	.534	----	2	236 +	2	102.75B	6.50A
2570	----	50.75B	43.50A	49.75B	50.25+	625	.502	----	----	231	UNCH	99.00B	5.50A
2580	----	45.25B	38.50A	44.25B	44.75+	575	.470	----	----	125	UNCH	95.00B	5.00A
2590	----	40.00B	33.50A	39.25B	39.50+	500	.437	----	----	65	UNCH	91.00B	4.50A
2600	34.00	35.25B	29.25A	34.00B	34.50+	425	.403	----	55	249 -	41	87.25B	4.00A
2610	----	30.75B	25.25A	29.75B	30.00+	375	.369	----	----	115	UNCH	83.50B	3.75A
2620	24.00	26.50B	21.75A	25.75B	26.00+	325	.336	----	11	42 +	7	79.50B	3.25A
2630	----	22.75B	18.50A	22.00B	22.25+	275	.303	----	----	167	UNCH	76.00B	2.65A
2640	18.00	19.25B	15.75A	18.75B	19.00+	250	.271	----	1	174 +	1	73.00B	2.40A
2650	14.25	16.25B	13.50A	16.00B	16.00+	200	.240	----	1	91 +	1	69.25B	2.10A
2660	----	13.50B	----	13.00B	13.50+	175	.211	----	----	76	UNCH	65.00B	2.45A
2670	----	11.00B	----	10.75B	11.25+	125	.184	----	----	150	UNCH	63.25B	1.65A
2680	----	9.00B	8.25A	8.75B	9.25+	75	.158	----	----	62	UNCH	58.75B	1.60A
2690	----	7.25B	6.75A	7.25B	7.75+	75	.137	----	----	1	UNCH	56.00B	1.35A
2700	----	----	----	5.75N	6.50+	75	.118	----	----	3	UNCH	53.25B	1.00A
2710	----	----	4.50A	4.75B	5.25+	50	.099	----	----	10	UNCH	50.25B	1.05A
2730	----	----	----	3.25N	3.50+	25	.070	----	----	12	UNCH	45.00B	.95A
2760	----	----	1.70A	1.70A	1.90+	10	.041	----	----	80	UNCH	38.75B	.40A
2780	----	----	----	1.15N	1.30+	15	.029	----	----	300	UNCH	34.50B	.80A
2800	----	----	----	0.75N	.90+	15	.020	----	----	2	UNCH	31.25B	2.20A
2850	----	----	----	0.25N	.35+	10	.008	----	----	150	UNCH	23.50B	3.25A
2900	----	----	----	0.05N	.15+	10	.003	----	----	25	UNCH	14.75B	2.40A
3050	----	----	----	----	----	----	----	----	----	17	UNCH	5.75B	1.65
TOTAL	----	----	----	----	CAB	----	.001	----	----	87	4595 -	26	
APR12	EMINI NASD CALL	(FUTURES SETT. .00)		226.50N	239.00+	1250	.818	----	----	5	UNCH	178.00B	137.00
2350	----	----	----	201.75N	213.50+	1175	.789	----	----	6	UNCH	168.50B	117.50A
2380	----	----	----	193.75N	205.00+	1125	.779	----	----	37	UNCH	170.50B	111.50A
2390	----	----	----	178.25N	188.50+	1025	.757	----	----	91	UNCH	167.75B	99.00A
2410	----	----	----	172.50B	180.25+	975	.745	----	----	43	UNCH	175.25B	93.00A
2420	----	#173.75B	----	170.50B	172.25+	950	.733	----	----	119	UNCH	173.75B	87.00A
2430	----	#165.75B	----	164.75B	164.50+	950	.720	----	----	112	UNCH	165.75B	81.50A
2440	----	#158.00B	----	157.00B	157.00+	950	.706	----	----	29	UNCH	158.00B	76.00A
2450	----	#150.50B	----	149.25B	149.50+	925	.691	----	----	170	UNCH	150.50B	71.00A
2460	----	#143.00B	----	141.75B	142.00+	900	.677	----	----	94	UNCH	143.00B	68.25A
2470	----	#135.75B	----	134.50B	134.50+	850	.662	----	----	326	UNCH	135.75B	63.50A
2480	----	#128.50B	----	127.25B	127.25+	800	.646	----	----	127	UNCH	128.50B	59.00A
2490	----	#121.50B	----	120.00B	120.25+	775	.630	----	----	44	UNCH	121.50B	54.50A
2500	----	#114.50B	----	113.25B	113.25+	725	.613	----	----	7	UNCH	114.50B	50.25A
2510	----	#107.75B	----	106.50B	106.50+	700	.595	----	----	21	UNCH	107.75B	46.25A
2520	----	#101.25B	----	100.00B	100.00+	700	.577	----	----	1	UNCH	101.25B	42.50A
2530	----	#94.75B	----	93.75B	93.75+	700	.558	----	----	20	UNCH	94.75B	38.50A
2540	----	#88.50B	----	87.50B	87.75+	700	.539	----	----	40	UNCH	88.50B	35.00A
2550	----	#82.50B	----	81.50B	81.75+	NEW	.519	----	15	15 +	15	82.50B	31.50A
2600	----	#60.25B	55.25A	59.50B	60.25+	475	.436	----	----	31	UNCH	60.25B	21.00A
2650	----	#37.75B	34.75A	37.25B	38.25+	300	.329	----	----	1	UNCH	37.75B	11.75A
2700	----	#21.25B	----	21.25B	22.00+	150	.225	----	----	1	UNCH	21.25B	6.00A
2740	----	----	----	12.50N	13.25+	75	.155	----	----	161	UNCH	11.75B	3.50A
2750	----	----	----	11.00N	11.50+	50	.139	----	----	25	UNCH	11.25	2.85A
2770	----	----	----	8.50N	8.75+	25	.112	----	----	52	UNCH	7.75B	2.05A
2800	----	----	----	5.75N	5.75	UNCH	.079	----	----	52	UNCH	4.75B	1.35A
2810	4.00	#4.50B	4.00	4.50B	5.00	UNCH	.070	----	154	165 +	154	4.50B	1.20A
2820	----	4.25A	4.25A	4.25A	4.25-	25	.061	----	----	17	UNCH	4.00	1.10A
2830	----	----	----	4.00N	3.75-	25	.055	----	----	150	UNCH	3.00B	1.60A
2860	----	2.30A	2.30A	2.30A	2.45-	15	.038	----	----	6	UNCH	2.20	1.10A
TOTAL	----	----	----	----	----	----	----	----	169	1968 +	169		
JUN12	EMINI NASD CALL	(FUTURES SETT. 2562.00 + 1900.0)		423.00N	438.00+	1500	.877	----	----	1	UNCH	351.25B	189.00A
2150	----	----	----	379.25N	393.50+	1425	.854	----	----	1	UNCH	315.25B	166.25A
2200	----	----	----	344.75N	358.50+	1375	.832	----	----	5	UNCH	287.00B	146.25A
2240	----	----	----	336.50N	349.75+	1325	.826	----	----	2	UNCH	280.25B	140.50A
2250	----	----	----	328.00N	341.00+	1300	.820	----	----	11	UNCH	273.50B	135.75A
2260	----	----	----	311.25N	324.25+	1300	.808	----	----	10	UNCH	260.00B	125.50A
2280	----	----	----	286.75N	299.00+	1225	.787	----	----	10	UNCH	243.00B	111.00A
2310	----	----	----	278.75N	290.75+	1200	.780	----	----	6	UNCH	235.50B	106.50A
2320	----	----	----	262.75N	274.25+	1150	.764	----	----	8	UNCH	239.25B	98.00A
2340	----	----	----	255.00N	266.25+	1125	.756	----	----	8	UNCH	237.75B	94.00A
2350	----	----	----	247.25N	258.50+	1125	.748	----	----	5	UNCH	239.25B	89.50A
2360	----	#235.50B	----	235.50B	234.75+	1075	.722	----	----	5	UNCH	235.50B	78.00A
2390	----	#227.75B	----	227.75B	227.00+	1025	.712	----	----	6	UNCH	227.75B	74.00A
2400	----	#212.75B	----	212.75B	211.75+	950	.693	----	----	6	UNCH	212.75B	67.50A
2420	----	#205.25B	----	205.25B	204.25+	875	.683						

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FINAL

PG40 BULLETIN # 29@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS								Mon, Feb 13, 2012				PG40
2340	303.75	#312.00B	303.75	312.00B	313.75+	NEW	.715	----	8	8 +	8	312.00B	138.50A	
2630	----	#125.25B	----	125.25B	127.25+	750	.460	----	----	1	UNCH	125.25B	43.00A	
2660	----	110.50B	----	110.50B	112.50+	725	.428	----	----	2	UNCH	111.00B	37.00A	
2700	----	92.50B	----	92.50B	94.50+	675	.386	----	----	3	UNCH	97.50B	30.00A	
2720	----	84.00B	----	84.00B	86.00+	575	.364	----	----	1	UNCH	90.75B	26.50A	
2730	----	80.00B	----	80.00B	82.00+	550	.353	----	----	1	UNCH	87.75B	25.00A	
2740	----	76.25B	----	76.25B	78.00+	525	.342	----	----	6	UNCH	84.75B	24.00A	
2760	----	68.75B	----	68.75B	70.50+	475	.321	----	----	3	UNCH	79.50B	21.50A	
2770	----	65.00B	----	65.00B	67.00+	450	.310	----	----	7	UNCH	76.50B	19.50A	
2780	----	61.75B	----	61.75B	63.50+	425	.300	----	----	8	UNCH	73.50B	18.50A	
2790	----	58.50B	----	58.50B	60.25+	400	.289	----	----	5	UNCH	71.00B	17.50A	
2800	----	55.25B	----	55.25B	57.00+	375	.279	----	----	111	UNCH	68.50B	16.50A	
2810	----	52.00B	----	52.00B	54.00+	375	.269	----	----	9	UNCH	66.00B	15.50A	
2820	----	49.00B	----	49.00B	51.00+	350	.258	----	----	5	UNCH	63.50B	14.50A	
2830	----	46.25B	----	46.25B	48.00+	325	.248	----	----	7	UNCH	61.00B	13.50A	
2870	35.50	36.00B	35.50	36.00B	37.25+	225	.208	----	300	600 +	300	52.00B	10.50A	
2900	27.00	29.25B	27.00	29.25B	31.00+	NEW	.182	----	20	20 +	20	46.00B	8.50A	
TOTAL									328	886 +	328			
DEC12		EMINI NASD CALL		(FUTURES SETT. 2557.00 + 1900.0)										
2840	----	----	----	68.50N	73.50+	500	.294	----	----	2	UNCH	63.75B	27.00A	
2850	----	----	----	65.25N	70.25+	500	.285	----	----	5	UNCH	60.25B	26.00A	
3000	----	----	----	28.00N	33.00+	500	.167	----	----	5	UNCH	24.75B	12.75	
TOTAL									0	12				

E-MINI NASDAQ 100 WEEKLY-2 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
Q2 PUT														
FEB12	Q2 PUT						(FUTURES SETT. .00)							
TOTAL										0	0			

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														
FEB12	Q4 PUT						(FUTURES SETT. .00)							
2550	24.50				20.50A		20.00+ NEW	.390	----	3	3 +	3	37.50B	20.50A
TOTAL										3	3 +	3		

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														
FEB12	NASDAQ 100 PUT						(FUTURES SETT. .00)							
2400	----	----	----	----	3.25N		1.10- 215	.017	----	0	3	UNCH	26.00	26.00
TOTAL										0	3			
SEP12	NASDAQ 100 PUT						(FUTURES SETT. .00)							
1500	----	----	----	----	11.00N		9.75- 125	.028	----	----	10	UNCH	40.00	35.50
1600	----	----	----	----	15.00N		13.25- 175	.039	----	----	1	UNCH	26.00	26.00
1650	----	----	----	----	17.00N		15.25- 175	.045	----	----	2	UNCH	29.00	29.00
1700	----	----	----	----	19.75N		17.75- 200	.052	----	----	5	UNCH	31.00	31.00
TOTAL										0	18			
DEC12	NASDAQ 100 PUT						(FUTURES SETT. .00)							
1650	----	----	----	----	29.25N		27.25- 200	.065	----	----	1	UNCH	44.00	44.00
1700	----	----	----	----	33.00N		30.50- 250	.073	----	----	1	UNCH	48.00	48.00
TOTAL										0	2			
EMINI NASD PUT							(FUTURES SETT. .00)							
FEB12	EMINI NASD PUT													
1500	----	----	----	----	----		CAB	----	.000	----	2	UNCH	9.00B	.80
1600	----	----	----	----	----		CAB	----	.000	----	5	UNCH	14.50B	.30
1650	----	----	----	----	----		CAB	----	.000	----	2	UNCH	18.00B	.50
1830	----	----	----	----	----		CAB	----	.000	----	1	UNCH	42.75B	.90A
1840	----	----	----	----	----		CAB	----	.000	----	1	UNCH	44.50B	.85A
1850	----	----	----	----	----		CAB	----	.000	----	1	UNCH	46.25B	.95A
1860	----	----	----	----	----		CAB	----	.000	----	1	UNCH	48.00B	1.00A
1870	----	----	----	----	----		CAB	----	.000	----	106	UNCH	50.00B	1.10A
1880	----	----	----	----	----		CAB	----	.000	----	257	UNCH	51.75B	1.20A
1890	----	----	----	----	----		CAB	----	.000	----	1	UNCH	53.75B	1.30A
1900	----	----	----	----	----		CAB	----	.000	----	13	UNCH	55.75B	1.35A
1910	----	----	----	----	----		.05+ 5	.000	----	----	1	UNCH	58.00B	1.45A
1920	----	----	----	----	----		.05+ 5	.000	----	----	1	UNCH	60.25B	1.55A
1930	----	----	----	----	----		.05+ 5	.000	----	----	11	UNCH	62.50B	.75A
1940	----	----	----	----	0.05N		.05 UNCH	.000	----	----	105	UNCH	64.75B	.80A
1950	----	----	----	----	0.05N		.05 UNCH	.000	----	----	6	UNCH	67.25B	.85A
1960	----	----	----	----	0.05N		.05 UNCH	.000	----	----	3	UNCH	69.50B	.55
1970	----	----	----	----	0.05N		.05 UNCH	.000	----	----	41	UNCH	72.25B	.60
1980	----	----	----	----	0.05N		.05 UNCH	.000	----	----	115	UNCH	74.75B	1.00A
1990	----	----	----	----	0.05N		.10+ 5	.000	----	----	30	UNCH	77.50B	.60
2000	----	----	----	----	0.10N		.10 UNCH	.000	----	----	82	UNCH	80.25B	.70
2010	----	----	----	----	0.10N		.10 UNCH	.000	----	----	81	UNCH	83.25B	1.15A
2020	----	----	----	----	0.10N		.10 UNCH	.000	----	----	201	UNCH	86.25B	1.20A
2030	----	----	----	----	0.10N		.10 UNCH	.000	----	----	113	UNCH	89.25B	1.25A
2040	----	----	----	----	0.10N		.10 UNCH	.000	----	----	115	UNCH	92.50B	1.25
2050	----	----	----	----	0.10N		.10 UNCH	.000	----	----	36	UNCH	95.75B	1.35A
2060	----	----	----	----	0.15N		.10- 5	.000	----	----	62	UNCH	99.00B	.65
2070	----	----	----	----	0.15N		.15 UNCH	.000	----	----	10	UNCH	102.50B	1.55A
2080	----	----	----	----	0.15N		.15 UNCH	.000	----	----	65	UNCH	106.00B	.65A
2090	----	----	----	----	0.15N		.15 UNCH	.000	----	----	23	UNCH	109.75B	.65A
2100	----	----	----	----	0.20N		.15- 5	.000	----	----	80	UNCH	113.50B	.75A
2110	----	----	----	----	0.20N		.15- 5	.000	----	----	12	UNCH	117.25B	.75A
2120	----	----	----	----	0.25N		.15- 10	.000	----	----	112	UNCH	121.25B	.85A
2130	----	----	----	----	0.25N		.20- 5	.001	----	----	16	UNCH	125.50B	.90A
2140	0.20	.20	*.20	0.20	0.20		.20- 5	.001	----	2	36	UNCH	129.75B	.20
2150	----	----	----	----	0.30N		.20- 10	.001	----	----	46	UNCH	134.00B	.60A
2160	----	----	----	----	0.35N		.20- 15	.001	----	----	113	UNCH	138.50B	.65A
2170	----	----	----	----	0.35N		.25- 10	.001	----	----	15	UNCH	143.00B	.75A
2180	----	----	----	----	0.40N		.25- 15	.001	----	----	16	UNCH	147.75B	.80A
2190	----	----	----	----	0.45N		.25- 20	.001	----	----	25	UNCH	152.50B	.90A
2200	----	----	----	----	0.50N		.30- 20	.002	----	----	461	UNCH	157.50B	.45
2210	----	----	----	----	0.55N		.30- 25	.002	----	----	25	UNCH	162.75B	.95A
2220	----	*.55A	0.55A	0.55A	.35- 25		.35- 25	.003	----	----	1251	UNCH	167.75B	.55A
2230	----	*.60A	0.60A	0.60A	.35- 30		.35- 30	.003	----	----	24	UNCH	173.25B	.60A
2240	----	*.60A	0.60A	0.60A	.40- 3									



FINAL

PG40 BULLETIN # 29@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS				Mon, Feb 13, 2012		PG40
MAR12	EMINI NASD PUT	(FUTURES SETT.	2567.75 +	1925.0)				
1380	----	----	----	----	.05+	5	.000	600 UNCH 36.25B .70A
1390	----	----	----	----	.05+	5	.000	12 UNCH 37.50B 1.35A
1400	----	----	----	----	.05+	5	.000	20 UNCH 38.75B .75
1410	----	----	----	----	.05+	5	.000	20 UNCH 40.00B 1.10A
1430	----	----	----	----	.05+	5	.000	5 UNCH 42.50B 1.25A
1440	----	----	----	----	.05+	5	.000	260 UNCH 44.00B 1.30A
1450	----	----	----	----	.10+	10	.000	6 UNCH 45.25B .60
1460	----	----	----	----	.10+	10	.000	4 UNCH 46.75B 1.45A
1500	----	----	----	----	.10+	10	.000	2 UNCH 53.00B .50
1530	----	----	0.05N	----	.10+	5	.000	150 UNCH 57.75B .90A
1550	----	----	0.10N	----	.15+	5	.001	33 UNCH 61.25B .80
1560	----	----	0.10N	----	.15+	5	.001	150 UNCH 63.00B .80A
1570	----	----	0.10N	----	.15+	5	.001	50 UNCH 64.75B 1.15A
1580	----	----	0.10N	----	.15+	5	.001	41 UNCH 66.75B 1.00A
1590	----	----	0.10N	----	.15+	5	.001	10 UNCH 68.50B 1.35A
1600	----	----	0.15N	----	.20+	5	.001	1 UNCH 70.50B .45A
1660	----	----	0.20N	----	.25+	5	.001	8 UNCH 83.00B 1.35A
1680	----	----	0.25N	----	.25	UNCH	.001	10 UNCH 87.50B .70A
1700	----	----	0.30N	----	.30	UNCH	.002	21 UNCH 92.25B 1.55A
1740	----	----	0.40N	----	.35-	5	.002	10 UNCH 102.25B 1.85A
1750	----	----	0.45N	----	.40-	5	.002	1 UNCH 104.75B 2.00A
1770	----	----	0.50N	----	.45-	5	.003	41 UNCH 110.25B .80A
1790	----	----	0.60N	----	.45-	15	.003	4 UNCH 115.75B .90A
1800	----	----	0.65N	----	.50-	15	.003	839 UNCH 118.50B .95A
1810	----	----	0.70N	----	.50-	20	.003	100 UNCH 121.50B 1.90A
1850	----	----	*.75A	0.75A	.65-	25	.005	10 UNCH 133.75B .75A
1860	----	----	*.80A	0.80A	.65-	30	.005	20 UNCH 137.00B .80A
1890	----	----	*.95A	0.95A	.75-	50	.006	83 UNCH 147.00B .95A
1920	----	----	*.95A	0.95A	.90-	55	.007	108 UNCH 157.50B .95A
1930	----	----	*1.00A	1.00A	.95-	55	.007	201 UNCH 161.00B 1.00A
1940	----	----	*1.05A	1.05A	.95-	65	.007	12 UNCH 164.75B 1.05A
1950	----	----	*1.15A	1.15A	1.00-	70	.008	12 UNCH 168.50B 1.15A
1960	----	----	*1.20A	1.20A	1.05-	70	.008	20 UNCH 172.00B 1.20A
1970	----	----	*1.25A	1.25A	1.15-	70	.009	5 UNCH 176.00B 1.25A
1980	----	----	*1.30A	1.30A	1.20-	75	.010	10 UNCH 180.00B 1.30A
1990	----	----	*1.40A	1.40A	1.25-	80	.010	13 UNCH 184.25B 1.40A
2000	----	----	*1.45A	1.45A	1.30-	85	.011	105 UNCH 188.00B 1.45A
2020	----	----	1.65A	1.65A	1.45-	90	.012	20 UNCH 196.50B 1.45
2030	----	----	*1.75A	1.75A	1.50-	100	.013	13 UNCH 201.00B 1.75A
2040	----	----	*1.85A	1.85A	1.60-	105	.014	10 UNCH 205.25B 1.85A
2050	----	----	*2.00A	2.00A	1.70-	110	.015	427 UNCH 209.75B 2.00A
2070	----	----	*2.20A	2.20A	1.85-	115	.016	30 UNCH 219.25B 2.20A
2080	----	----	*2.15A	2.15A	1.95-	130	.017	30 UNCH 223.50B 2.15A
2090	----	----	*2.25A	2.25A	2.05-	145	.018	27 UNCH 228.50B 2.25A
2100	----	----	2.40A	2.40A	2.20-	130	.020	110 UNCH 233.50B 2.35
2110	----	----	*2.55A	2.55A	2.30-	145	.021	40 UNCH 238.25B 2.55A
2120	----	----	*2.60A	2.60A	2.40-	160	.022	29 UNCH 243.50B 2.60A
2130	2.80	2.80	*2.70	2.70	2.55-	170	.023	125 115 + 56 248.50B 2.70
2140	2.80	2.80	*2.80	2.80	2.70-	180	.025	110 + 65 253.75B 2.80
2150	3.00	3.00	*3.00	3.00	2.85-	190	.027	75 95 + 58 259.00B 3.00
2160	----	----	*3.25A	3.25A	3.00-	200	.028	20 UNCH 264.25B 3.25A
2170	----	----	*3.50A	3.50A	3.25-	200	.031	10 UNCH 269.50B 3.50A
2180	----	----	*3.75A	3.75A	3.25-	225	.031	11 UNCH 275.25B 3.75A
2190	----	----	*4.00A	4.00A	3.50-	225	.034	15 UNCH 280.75B 4.00A
2200	----	----	*4.00A	4.00A	3.75-	225	.036	71 UNCH 286.25B 4.00A
2210	----	----	*4.25A	4.25A	4.00-	225	.039	4 UNCH 292.25B 4.25A
2220	----	----	*4.50A	4.50A	4.25-	225	.042	14 UNCH 298.00B 4.50A
2230	----	----	*4.75A	4.75A	4.50-	250	.044	20 UNCH 304.00B 4.75A
2240	----	----	*5.00A	5.00A	4.75-	250	.047	8 UNCH 310.50B 5.00A
2250	----	----	*5.50A	5.50A	5.00-	250	.050	98 UNCH 316.25B 5.50A
2260	5.50	5.50	*5.25	5.25	5.50-	250	.055	167 169 + 152 322.50B 5.25
2270	5.50	5.50	*5.50	5.50	5.75-	275	.058	17 22 + 4 328.75B 5.50
2280	6.00	6.00	*6.00	6.25A	6.00-	275	.061	10 30 UNCH 332.50B 6.00
2290	6.50	6.50	*6.50	6.50	6.50-	275	.066	2 14 UNCH 331.25B 6.50
2300	7.75	7.75	*7.00A	7.00A	7.00-	275	.071	4 309 UNCH 331.75B 7.00A
2310	----	----	*7.50A	7.50A	7.50-	275	.077	38 UNCH 329.50B 7.50A
2320	----	----	*8.00A	8.00A	8.00-	275	.082	46 UNCH 328.50B 8.00A
2330	----	----	8.50A	8.50A	8.50-	300	.088	137 UNCH 327.25B 8.25
2340	----	----	*9.00A	9.00A	9.00-	325	.094	19 UNCH 326.25B 9.00A
2350	10.25	10.25	*9.25	9.25	9.50-	350	.100	2 92 UNCH 324.50B 9.25
2360	----	----	*10.25A	10.25A	10.25-	375	.108	39 UNCH 322.25B 10.25A
2370	----	----	*11.00A	11.00A	11.00-	400	.116	6 UNCH 317.75B 11.00A
2380	----	----	*11.75A	11.75A	11.75-	450	.125	111 UNCH 321.25B 11.75A
2390	----	----	*12.50A	12.50A	12.75-	475	.135	13 UNCH 319.50B 12.50A
2400	----	----	*13.50A	13.50A	13.75-	500	.145	326 UNCH 315.25B 13.50A
2410	14.50	14.50	*14.50	14.50	14.75-	550	.156	1 147 - 1 312.50B 14.50
2420	----	----	*15.75A	15.75A	16.00-	575	.169	179 UNCH 295.50B 15.75A
2430	----	----	*16.75A	16.75A	17.25-	600	.182	119 UNCH 295.25B 16.75A
2440	----	----	*18.25A	18.25A	18.75-	625	.197	145 UNCH 293.75B 18.25A
2450	----	----	*19.50A	19.75B	20.25-	650	.212	45 UNCH 299.75B 19.50A
2460	----	----	*21.25A	21.25A	21.75-	700	.228	91 UNCH 275.50B 21.25A
2470	----	----	*23.00A	23.25B	23.50-	725	.245	86 UNCH 281.50B 23.00A
2480	----	----	*24.75A	25.00A	25.50-	750	.264	77 UNCH 284.25B 24.75A
2490	----	----	*26.75A	27.25A	27.50-	800	.284	88 UNCH 265.00B 26.75A
2500	31.00	31.00	*29.25A	29.75	29.75-	875	.306	2 99 - 1 251.00B 29.25A
2510	----	----	*31.75A	32.25A	32.25-	925	.329	35 UNCH 247.00B 31.75A
2520	----	----	*34.25A	34.75A	35.00-	975	.353	31 UNCH 253.00B 34.25A
2530	41.25	41.25	*37.25A	37.75A	38.00-	1050	.379	1 85 UNCH 253.25B 37.25A
2540	----	----	*40.25A	41.00A	41.00-	1150	.407	47 UNCH 308.00B 40.25A
2550	48.00	48.00	*43.75A	44.75A	44.50-	1200	.435	53 50 - 20 244.50B 43.75A
2560	47.25	47.25	*47.25	48.25A	48.25-	1250	.465	1 3 - 1 79.25B 47.25
2570	51.25	51.25	*51.25	52.50A	52.50+	NFW	.497	1 1 + 1 85.25B 51.25
TOTAL								571 7023 + 313
APR12	EMINI NASD PUT	(FUTURES SETT.	2.80A	2.80A	2.60-	90	.015	2 UNCH 6.25 2.80A
1800	----	----	2.80A	2.80A	2.60-	90	.015	2 UNCH 6.25 2.80A
1920	3.75	3.75	*3.75	3.75	4.00+	NEW	.024	169 169 + 169 9.25B 3.75
1940	----	----	4.75A	4.75A	4.50-	175	.027	244 UNCH 10.75B 4.50
1950	4.25	4.25	*4.25	4.25	4.75-	175	.029	12 70 + 12 11.25B 4.25
1960	4.50	4.50	*4.50	4.50	4.75-	200	.029	6 122 + 6 11.75B 4.50
1970	----	----	5.50A	5.50A	5.00-	200	.031	63 UNCH 12.25B 5.25
1980	----	----	5.75A	5.75A	5.25-	175	.032	13 UNCH 13.50B 5.50
1990	----	----	5.75A	5.75A	5.50-	175	.034	21 UNCH 13.25B 5.75
2000	----	----	6.00A	6.00A	5.75-	175	.035	22 UNCH 14.00B 5.50A
2030	6.00	6.00	*6.00	6.00	6.50+	NEW	.041	50 50 + 50 15.75B 6.00
2040	6.50	6.50	*6.50	6.50	6.75+	NEW	.042	54 54 + 54 16.50B 6.50
2100	----	----	9.25A	9.25A	8.75-	250	.056	1 UNCH 22.50B 9.00A
2150	----	----	11.50A	11.50A	10.75-	325	.070	31 UNCH 28.00B 11.00
2200	----	----	14.00A	14.00A	13.50-	375	.089	55 UNCH 35.00B 13.50A
2250	----	----	17.50A	17.50A	17.00-	450	.112	15 UNCH 43.50B 17.25A
2280	----	----	20.00A	20.00A	19.50-	500	.130	10 UNCH 50.00B 19.50A
2290	----	----	21.00A	21.00A	20.50-	525	.136	52 UNCH 52.00B 20.50A
2300	----	----	22.00A	22.00A	21.50-	550	.143	18 UNCH 54.50B 21.75A
2320	----	----	24.00A	24.00A	23.50-	600	.157	52 UNCH 59.75B 24.00A
2350	----	----	27.50A	27.50A	27.25-	650	.181	6 UNCH 68.50B 27.50A
2400	37.25							



NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS

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FINAL

PG40 BULLETIN # 29@		NASDAQ 100 AND E-MINI		NASDAQ 100 OPTIONS		Mon, Feb 13, 2012		PG40					
1470	----	----	2.75A	2.75A	2.45-	80	.010	----	----	3	UNCH	71.50B	2.70A
1500	----	----	*3.25A	3.25A	2.75-	75	.011	----	----	10	UNCH	77.00B	3.25A
1520	----	----	*3.50A	3.50A	3.00-	75	.012	----	----	10	UNCH	80.75B	3.50A
1550	----	----	----	4.25N	3.50-	75	.014	----	----	15	UNCH	86.75B	3.50
1580	----	----	4.00A	4.00A	4.00-	75	.016	----	----	100	UNCH	93.25B	3.75
1590	----	----	4.25A	4.25A	4.00-	100	.016	----	----	111	UNCH	95.50B	3.75A
1600	----	----	4.25A	4.25A	4.25-	100	.017	----	----	100	UNCH	97.75B	3.75
1610	----	----	4.50A	4.50A	4.25-	100	.017	----	----	111	UNCH	100.00B	4.25A
1650	5.00	5.00	5.00	5.00	5.00-	100	.020	----	1	113 +	1	109.75B	4.25
1660	----	----	5.25A	5.25A	5.00-	125	.021	----	----	2	UNCH	112.25B	5.00A
1670	----	----	5.50A	5.50A	5.25-	125	.022	----	----	1	UNCH	114.75B	5.25A
1680	----	----	5.75A	5.75A	5.25-	150	.022	----	----	2	UNCH	117.50B	5.50A
1690	----	----	6.00A	6.00A	5.50-	150	.023	----	----	1	UNCH	120.00B	5.75A
1700	----	----	6.25A	6.25A	5.75-	150	.024	----	----	1	UNCH	122.75B	5.75A
1750	----	----	7.50A	7.50A	7.00-	150	.029	----	----	1586	UNCH	136.75B	6.75
1900	----	----	12.50A	12.50A	11.75-	200	.051	----	----	6	UNCH	188.75B	12.50A
1970	----	----	*15.00A	15.00A	14.75-	275	.065	----	----	200	UNCH	211.00B	15.00A
1980	----	----	*15.50A	15.50A	15.25-	275	.067	----	----	8	UNCH	220.50B	15.50A
2000	----	----	*17.00A	17.00A	16.25-	275	.072	----	----	32	UNCH	228.75B	17.00A
2050	----	----	*19.50A	19.50A	19.50-	300	.086	----	----	3	UNCH	250.75B	19.50A
2060	----	----	20.50A	20.50A	20.00-	325	.089	----	----	55	UNCH	255.75B	19.75A
2070	----	----	21.50A	21.50A	20.50-	350	.091	----	----	5	UNCH	260.25B	20.50A
2080	----	----	22.00A	22.00A	21.25-	375	.095	----	----	600	UNCH	264.75B	21.00A
2090	----	----	22.50A	22.50A	22.00-	375	.098	----	----	1	UNCH	269.75B	22.00
2100	----	----	23.00A	23.00A	22.75-	375	.102	----	----	45	UNCH	274.50B	22.50A
2110	----	----	24.00A	24.00A	23.50-	375	.105	----	----	6	UNCH	279.25B	23.50A
2120	----	----	24.50A	24.50A	24.25-	400	.109	----	----	10	UNCH	284.25B	24.00A
2130	----	----	25.50A	25.50A	25.25-	400	.113	----	----	7	UNCH	289.75B	25.00A
2150	----	----	27.50A	27.50A	27.25-	400	.122	----	----	20	UNCH	300.25B	27.00A
2170	----	----	29.50A	29.50A	29.25-	425	.131	----	----	2	UNCH	311.00B	29.00A
2190	----	----	31.50A	31.50A	31.25-	475	.140	----	----	18	UNCH	321.50B	31.00A
2200	----	----	33.00A	33.00A	32.50-	475	.145	----	----	9	UNCH	327.25B	32.25A
2210	----	----	34.00A	34.00A	33.75-	475	.151	----	----	15	UNCH	333.00B	33.50A
2220	----	----	35.00A	35.00A	35.00-	475	.156	----	----	15	UNCH	338.00B	34.50A
2230	37.25	37.25	36.50A	36.50A	36.25-	500	.161	----	1	1	UNCH	343.75B	34.00A
2260	----	----	40.50A	40.50A	40.00-	575	.179	----	----	5	UNCH	361.75B	39.75A
2280	----	----	44.00A	44.00A	43.00-	600	.191	----	----	6	UNCH	373.50B	42.50A
2300	----	----	46.50A	46.50A	46.00-	650	.205	----	----	5	UNCH	386.25B	45.75A
2310	----	----	48.75A	48.75A	47.75-	675	.212	----	----	6	UNCH	399.75B	47.25A
2320	----	----	50.25A	50.25A	49.50-	700	.219	----	----	5	UNCH	399.25B	49.00A
2330	----	----	51.50A	51.50A	51.25-	725	.227	----	----	4	UNCH	398.75B	51.00A
2340	----	----	53.75A	53.75A	53.00-	725	.235	----	----	10	UNCH	398.50B	52.75A
2350	----	----	55.00A	55.00A	55.00-	750	.243	----	----	4	UNCH	403.50B	54.50A
2360	----	----	57.00A	57.00A	57.00-	775	.251	----	----	10	UNCH	404.25B	56.75A
2370	----	----	59.00A	59.00A	59.00-	800	.260	----	----	10	UNCH	402.75B	58.50A
2380	----	----	61.50A	61.50A	61.00-	825	.268	----	----	22	UNCH	400.50B	60.50A
2390	----	----	63.50A	63.50A	63.25-	825	.277	----	----	5	UNCH	368.00B	62.75A
2400	----	----	66.00A	66.00A	65.50-	875	.287	----	----	83	UNCH	374.00B	65.25A
2410	----	----	68.25A	68.25A	67.75-	925	.296	----	----	1	UNCH	380.50B	67.50A
2430	----	----	73.00A	73.00A	72.75-	1000	.316	----	----	5	UNCH	281.00B	72.75A
2440	----	----	76.00A	76.00A	75.25-	1050	.327	----	----	5	UNCH	286.00B	75.00A
2460	----	----	78.50A	78.50A	78.00-	1075	.337	----	----	20	UNCH	292.00B	77.75A
2460	----	----	*81.50A	81.50A	81.00-	1075	.349	----	----	10	UNCH	297.50B	80.75A
2530	----	----	*103.75A	104.00B	104.50-	1025	.434	----	----	10	UNCH	334.00B	103.75A
TOTAL										2	4169 +	1	
SFP12	FMINI	NASD PUT	(FUTURES SETT.	2559.50 +	1900.0)								
1400	7.00		7.00	7.00	6.75-	100	.019	----	1	2 +	1	47.50B	7.00
1420	----	----	8.25N	8.25N	7.50-	75	.021	----	----	1	UNCH	50.00B	15.50A
1430	----	----	8.75N	8.75N	7.75-	100	.022	----	----	2	UNCH	51.75B	16.00A
1440	----	----	9.00N	9.00N	8.00-	100	.023	----	----	3	UNCH	52.50B	16.50A
1450	----	----	9.25N	9.25N	8.25-	100	.024	----	----	1	UNCH	54.25B	17.00A
1460	----	----	9.50N	9.50N	8.50-	100	.024	----	----	1	UNCH	55.75B	17.00A
1470	----	----	10.00N	10.00N	8.75-	125	.025	----	----	2	UNCH	56.50B	17.50A
1480	----	----	10.25N	10.25N	9.00-	125	.026	----	----	1	UNCH	58.25B	18.50A
1490	----	----	10.50N	10.50N	9.25-	125	.027	----	----	5	UNCH	59.75B	19.00A
1500	----	----	11.00N	11.00N	9.75-	125	.028	----	----	50	UNCH	61.25B	19.50A
1510	----	----	11.25N	11.25N	10.00-	125	.029	----	----	3	UNCH	62.50B	20.00A
1520	----	----	11.75N	11.75N	10.25-	150	.030	----	----	1	UNCH	64.25B	20.50A
1530	----	----	12.00N	12.00N	10.50-	150	.031	----	----	1	UNCH	65.75B	21.00A
1540	----	----	12.50N	12.50N	11.00-	150	.032	----	----	2	UNCH	67.00B	21.50A
1550	----	----	13.00N	13.00N	11.50-	150	.033	----	----	5	UNCH	68.75B	22.50A
1560	----	----	13.50N	13.50N	11.75-	175	.034	----	----	4	UNCH	70.50B	23.00A
1570	----	----	13.75N	13.75N	12.00-	175	.035	----	----	2	UNCH	72.00B	23.50A
1600	----	----	15.00N	15.00N	13.25-	175	.039	----	----	5	UNCH	77.00B	26.00A
1610	----	----	15.50N	15.50N	13.75-	175	.040	----	----	3	UNCH	79.00B	26.50A
1620	----	----	15.75N	15.75N	14.00-	175	.041	----	----	2	UNCH	80.75B	27.00A
1630	----	----	16.25N	16.25N	14.25-	200	.042	----	----	1	UNCH	82.50B	28.00A
1650	----	----	17.00N	17.00N	15.25-	175	.045	----	----	10	UNCH	86.00B	29.50A
1660	----	----	17.50N	17.50N	15.75-	175	.046	----	----	1	UNCH	88.00B	30.50A
1670	----	----	18.00N	18.00N	16.25-	175	.048	----	----	4	UNCH	90.00B	31.00A
1680	----	----	18.50N	18.50N	16.75-	175	.049	----	----	1	UNCH	92.00B	32.00A
1690	----	----	19.00N	19.00N	17.25-	175	.051	----	----	2	UNCH	97.00B	33.00A
1700	----	----	19.00A	19.00A	17.75-	200	.052	----	----	25	UNCH	99.00B	19.00A
1740	----	----	21.25A	21.25A	19.75-	175	.059	----	----	4	UNCH	108.50B	21.25A
1800	----	----	*24.75A	24.75A	23.25-	225	.069	----	----	3	UNCH	123.50B	24.75A
1900	----	----	*32.00A	32.00A	30.25-	325	.091	----	----	1	UNCH	151.50B	32.00A
1950	35.00	35.25	*35.00	35.25	34.75-	325	.105	----	300	620 +	300	167.50B	35.00
2000	----	----	*41.25A	41.25A	40.00-	325	.121	----	----	1	UNCH	184.50B	41.25A
2050	----	----	*46.75A	46.75A	45.50-	450	.137	----	----	1	UNCH	202.50B	46.75A
2080	----	----	*50.50A	50.50A	49.00-	475	.148	----	----	1	UNCH	214.00B	50.50A
2090	----	----	*51.75A	51.75A	50.25-	500	.152	----	----	1	UNCH	218.00B	51.75A
2100	----	----	*53.00A	53.00A	51.50-	500	.156	----	----	4	UNCH	222.50B	53.00A
2110	----	----	54.50A	54.50A	52.75-	500	.160	----	----	1	UNCH	226.50B	52.50A
2120	----	----	*55.75A	55.75A	54.25-	475	.164	----	----	1	UNCH	230.50B	55.75A
2150	----	----	60.00A	60.00A	58.75-	500	.178	----	----	1	UNCH	245.50B	58.25A
2170	----	----	*63.25A	63.25A	61.75-	575	.187	----	----	1	UNCH	254.50B	63.25A
2240	----	----	75.00A	75.00A	74.00-	650	.223	----	----	5	UNCH	285.00B	73.25A
2270	----	----	80.75A	80.75A	80.00-	650	.240	----	----	1	UNCH	300.00B	79.00A
2280	----	----	83.00A	83.00A	82.00-	675	.246	----	----	2	UNCH	305.50B	81.00A
2290	----	----	85.00A	85.00A	84.00-	700	.252	----	----	100	UNCH	310.50B	83.25A
2340	----	----	96.25A	96.25A	95.50-	750	.284	----	----	100			