

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

PG48 BULLETIN # 29@ E-MINI S&P 500 PUT OPTIONS Mon, Feb 13, 2012 PG48

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT BOTH CME AND REGULAR TRADING HOURS SESSIONS. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=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 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.

WK EW-W1 E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
EW1 MINI S&P P	EW1 MINI S&P P	EW1 MINI S&P P	(FUTURES SETT.									HIGH	LOW	
1250	2.30		#3.00B	*2.30	1349.10	+ 850	2.35+ NEW	.066	----	11	11 +	11	3.00B	2.30
1255	3.00		#3.50B	*2.60A	2.65A		2.55+ NEW	.073	----	1	1 +	1	3.50B	2.60A
1265	3.50		#4.15B	*3.10A	3.10A		3.00+ NEW	.088	----	1	1 +	1	4.15B	3.10A
TOTAL										13	13 +	13		

WK EW-W2 E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	
EW2 MINI S&P P	EW2 MINI S&P P	EW2 MINI S&P P	(FUTURES SETT.									HIGH	LOW
TOTAL										0	0		

WK EW-W4 E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
EW4 MINI S&P P	EW4 MINI S&P P	EW4 MINI S&P P	(FUTURES SETT.									HIGH	LOW		
1095				.15A	0.20A		.10-	20	.002	----	55	UNCH	.15	.15	
1095				.15A	0.20A		.10-	20	.002	----	55	UNCH	.35B	.15	
1100				.15A	0.20A		.10-	25	.002	----	55	UNCH	.35B	.15	
1105				*.15A	0.20A		.10-	30	.002	----	90	UNCH	.40B	.15A	
1120				.25A	0.25A		.15-	30	.003	----	55	UNCH	.50B	.25	
1130				.30A	0.30A		.15-	40	.003	----	85	UNCH	.60	.30	
1135				*.30A	0.30A		.15-	45	.003	----	20	UNCH	.65B	.30A	
1140				*.30A	0.30A		.20-	40	.004	----	57	UNCH	.70B	.30A	
1150				*.35A	0.35A		.20-	45	.005	----	1	UNCH	.80B	.35A	
1155				*.35A	0.35A		.25-	45	.006	----	5	UNCH	.85B	.35A	
1175				*.30A	0.30A		.30-	55	.008	----	22	UNCH	1.10B	.30A	
1185				*.45A	0.45A		.35-	60	.009	----	10	UNCH	1.25B	.45A	
1195				*.50A	0.50A		.40-	65	.011	----	15	UNCH	1.40B	.50A	
1200	0.55			.55	0.55		.45-	65	.013	----	1	8 +	1	1.50B	.55
1215				*.65A	0.65A		.55-	85	.016	----	2	UNCH	1.85B	.65A	
1240				*.90A	0.90A		.80-	120	.026	----	2	UNCH	2.65B	.90A	
1245				*.90A	0.95A		.90-	125	.030	----	6	UNCH	2.90B	.90A	
1250	1.55			*1.05A	1.05A		1.00-	135	.034	----	9	172 +	9	3.15B	1.05A
1260	1.60			*1.25A	1.25A		1.20-	160	.042	----	15	17 +	15	3.75B	1.25A
1265				*1.35A	1.40A		1.30-	180	.047	----	4	UNCH	4.30	1.35A	
1270				*1.50A	1.50A		1.45-	195	.053	----	119	UNCH	4.50B	1.50A	
1275	2.15			*1.60	1.65A		1.60-	210	.060	----	4	28 +	3	4.95B	1.60
1280				*1.80A	1.80A		1.80-	225	.069	----	9	UNCH	5.25B	1.80A	
1285	2.10			*2.05A	2.10		2.05+	NEW	.079	----	1	1 +	1	6.00B	2.05A
1290	4.00			*2.25	2.25		2.30-	270	.090	4353	4404 +	4350	6.50B	2.25	
1295	3.10			*2.65A	2.65A		2.60-	315	.103	----	1	32 +	1	7.25B	2.65A
1300	3.60			*3.00A	3.00A		2.95-	355	.119	----	14	64 +	12	8.25B	3.00A
1305	4.90			*3.50A	3.50A		3.45-	380	.139	----	73	228 +	73	9.25B	3.50A
1310	5.00			*4.00	4.05A		4.00-	400	.162	----	11	134 +	11	10.25B	4.00
1315				*4.70A	4.70A		4.70-	430	.189	----	3	54 +	2	11.50B	4.70A
1320	5.75			*5.50A	5.50A		5.50-	450	.220	4351	4404 +	4345	13.00B	5.50A	
1325	7.25			*6.25	6.25		6.50-	475	.256	111	66 +	61	14.50B	6.25	
1330	8.75			*7.50A	7.50A		7.50-	525	.295	4	14 +	4	16.25B	7.50A	
1335	9.75			*8.50A	8.50A		8.75-	575	.340	261	127 -	101	18.50B	8.50A	
1340	10.50			*10.00A	10.00A		10.25-	625	.390	101	251 -	52	21.00B	10.00A	
1345	12.25			*11.75A	11.75A		12.00-	650	.446	14	14 +	1	23.75B	11.75A	
1350	14.25			*13.75A	13.75A		14.00-	700	.506	15	65 +	15	26.75B	13.75A	
1370	26.75			*24.25	24.25		25.50-	825	.755	20	90	UNCH	37.25B	24.25	
TOTAL										9362	10840 +	8751			

E-MINI S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
EMINI S&P PUT	EMINI S&P PUT	EMINI S&P PUT	(FUTURES SETT.									HIGH	LOW	
475							CAB	----	.000	----	2289	UNCH	.65	.35A
500							CAB	----	.000	----	917	UNCH	.85	.05
525							CAB	----	.000	----	540	UNCH	1.10B	.55A
550							CAB	----	.000	----	10983	UNCH	1.35	.15
575							CAB	----	.000	----	716	UNCH	1.70B	.15
600							CAB	----	.000	----	1050	UNCH	2.30	.25
625							CAB	----	.000	----	751	UNCH	2.75	.70A
650							CAB	----	.000	----	806	UNCH	3.25	.50A
675							CAB	----	.000	----	1081	UNCH	3.80	.60A
690							CAB	----	.000	----	330	UNCH	.60B	.25A
700							CAB	----	.000	----	6211	UNCH	4.40B	.25A
710							CAB	----	.000	----	100	UNCH	.90B	.25A
720							CAB	----	.000	----	299	UNCH	3.35B	.30A
725							CAB	----	.000	----	1141	UNCH	5.00B	.10
750							CAB	----	.000	----	1050	UNCH	6.00B	.15
770							CAB	----	.000	----	340	UNCH	2.90B	.10
775							CAB	----	.000	----	626	UNCH	7.00B	.10
780							CAB	----	.000	----	250	UNCH	.20	.10
790							CAB	----	.000	----	1105	UNCH	5.25B	.10
800							CAB	----	.000	----	2492	UNCH	8.25B	.05
810							CAB	----	.000	----	1260	UNCH	8.75B	.05
820							CAB	----	.000	----	1251	UNCH	9.25B	.40
825							CAB	----	.000	----	1529	UNCH	9.50B	.15
830							CAB	----	.000	----	320	UNCH	9.75B	.45A
840							CAB	----	.000	----	102	UNCH	10.50B	.45A
850							CAB	----	.000	----	651	UNCH	11.00B	.05
860							CAB	----	.000	----	388	UNCH	11.75B	.05
870							CAB	----	.000	----	755	UNCH	12.50B	.10A
875							CAB	----	.000	----	1110	UNCH	12.75B	.20
880							CAB	----	.000	----	671	UNCH	13.25B	.10
885							CAB	----	.000	----	525	UNCH	4.55B	.25A
890							CAB	----	.000	----	893	UNCH	14.00B	.05
895							CAB	----	.000	----	275	UNCH	4.95B	.05
900							CAB	----	.000	----	7940	UNCH	14.75B	.05
905							CAB	----	.000	----	15	UNCH	5.25B	.15A
910							CAB	----	.000	----	703	UNCH	15.50B	.10A
915							CAB	----	.000	----	1115	UNCH	9.50B	.10A
920							CAB	----	.000	----	3409	UNCH	16.50B	.10
925							CAB	----	.000	----	3105	UNCH	17.00B	.05
930							CAB	----	.000	----	2833	UNCH	17.50B	.20
935														

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PG48	BULLETIN # 29@	E-MINI S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG48		
1030	----	----	----	----	----	CAB	----	.000	----	----	3068	UNCH	33.75B	.15	
1035	----	----	----	----	----	CAB	----	.000	----	----	2225	UNCH	35.00B	.30	
1040	----	----	----	----	----	CAB	----	.000	----	----	2266	UNCH	36.00B	.15	
1045	----	----	----	----	----	CAB	----	.000	----	----	1909	UNCH	37.25B	.10	
1050	----	----	----	----	----	CAB	----	.000	----	----	9147	UNCH	39.00	.05	
1055	----	----	----	----	----	CAB	----	.000	----	----	1640	UNCH	39.75B	.10	
1060	----	----	----	----	----	CAB	----	.000	----	----	3892	UNCH	42.00	.10	
1065	----	----	----	----	----	CAB	----	.000	----	----	1152	UNCH	42.50B	.10	
1070	----	----	----	----	----	CAB	----	.000	----	----	3830	UNCH	43.75B	.05	
1075	----	----	----	----	----	CAB	----	.000	----	----	2299	UNCH	45.25B	.05	
1080	----	----	----	----	----	CAB	----	.000	----	----	4342	UNCH	46.75B	.05A	
1085	----	----	----	----	----	CAB	----	.000	----	----	1835	UNCH	48.25B	.05A	
1090	----	----	----	----	----	CAB	----	.000	----	----	1442	UNCH	50.00B	.05A	
1095	----	----	----	----	----	CAB	----	.000	----	1	1916	UNCH	51.50B	.05A	
1100	0.05	.05	----	----	----	CAB	----	.000	----	32	7230 +	15	53.25B	.05	
1105	----	----	----	----	----	CAB	----	.000	----	----	1848	UNCH	54.75B	.10	
1110	0.10	.10	.10	----	----	CAB	----	.000	----	6	2914	UNCH	56.50B	.10	
1115	0.05	.05	*.05	----	----	CAB	----	.000	----	9	2924 -	5	58.25B	.05	
1120	----	----	*.10A	----	----	CAB	----	.000	----	----	2458	UNCH	60.25B	.10	
1125	0.05	.05	*.05	----	----	CAB	----	.000	----	75	4836 +	1	62.00B	.05	
1130	----	----	*.10A	----	----	CAB	----	.000	----	----	2005	UNCH	64.00B	.10A	
1135	0.05	.05	*.05	----	----	CAB	----	.000	----	3	3906 -	1	66.00B	.05	
1140	0.10	.10	*.05	----	----		----	.000	----	8	6519 -	5	68.00B	.05	
1145	0.10	.10	*.05	----	----		----	.000	----	11	2761	UNCH	70.00B	.05	
1150	0.10	.20	*.10	----	----		----	.000	----	65	7201 +	22	72.25B	.10	
1155	0.10	.10	*.10	----	----		----	.000	----	10	5679 +	10	74.50B	.10	
1160	0.10	.10	*.05	----	----		----	.000	----	3	4413 -	3	76.75B	.05	
1165	0.20	.20	*.10	----	----		----	.001	----	33	1879	UNCH	79.00B	.10	
1170	0.15	.15	*.05	----	----		----	.001	----	156	3334 +	133	81.50B	.05	
1175	0.20	.20	*.10	----	----		----	.001	----	22	2405 +	1	84.00B	.10	
1180	0.15	.15	*.10	----	----		----	.001	----	2	6177 +	1	86.50B	.10	
1185	0.15	.15	*.10	----	----		----	.001	----	17	3043 -	12	89.00B	.10	
1190	----	----	*.15A	----	----		----	.001	----	----	3522	UNCH	91.50B	.15A	
1195	0.15	.15	*.15	----	----		----	.002	----	57	5260	UNCH	94.25B	.15	
1200	0.25	.25	*.10	----	----		----	.003	----	230	9273 -	92	97.00B	.10	
1205	----	----	*.20A	----	----		----	.003	----	12	3079 -	12	99.75B	.20A	
1210	0.30	.30	*.15	----	----		----	.003	----	7	3934 +	2	102.75B	.15	
1215	0.20	.20	*.20	----	----		----	.004	----	30	5104 -	30	105.50B	.20	
1220	0.40	.40	*.20A	----	----		----	.004	----	13	6305 -	1	108.50B	.20A	
1225	0.50	.50	*.15	----	----		----	.004	----	267	5521 +	63	111.75B	.15	
1230	0.50	.50	*.25	----	----		----	.005	----	700	4897 +	150	114.75B	.25	
1235	----	----	*.25A	----	----		----	.006	----	----	5006	UNCH	118.00B	.25	
1240	0.50	.50	*.25A	----	----		----	.006	----	570	5450 +	49	120.25B	.25A	
1245	0.55	.55	*.30	----	----		----	.008	----	191	2556 -	129	123.75B	.30	
1250	0.60	.60	*.25	----	----		----	.008	----	219	10749 +	104	127.00B	.25	
1255	0.60	.60	*.30	----	----		----	.010	----	144	5056 -	69	130.50B	.30	
1260	0.75	.75	*.30A	----	----		----	.011	----	30	4077 +	5	133.00B	.30A	
1265	0.60	.60	*.35A	----	----		----	.013	----	13	6840 +	3	132.75B	.35A	
1270	1.50	1.50	*.40	----	----		----	.014	----	135	9063 -	86	133.00B	.40	
1275	1.60	1.60	*.40	----	----		----	.016	----	332	9007 +	71	136.75B	.40	
1280	1.60	1.70	*.45	----	----		----	.019	----	1586	8314 -	420	140.50B	.45	
1285	1.00	1.05	*.55	----	----		----	.024	----	576	5444 -	460	144.25B	.55	
1290	1.05	1.05	*.65	----	----		----	.028	----	601	5872 +	11	148.00B	.65	
1295	1.80	1.80	*.75	----	----		----	.034	----	1343	8231 -	233	152.00B	.75	
1300	2.40	2.65	*.85	----	----		----	.041	----	1415	15633 +	150	156.00B	.85	
1305	2.10	2.10	*1.00	----	----		----	.053	----	221	6195 +	27	159.50B	1.00	
1310	3.00	3.50	*1.20	----	----		----	.067	----	2616	9711 +	2310	164.00B	1.20	
1315	3.75	4.00	*1.55	----	----		----	.086	----	1721	8179 +	776	168.00B	1.55	
1320	4.20	4.95	*1.90	----	----		----	.112	----	4173	8856 +	1141	172.25B	1.90	
1325	5.50	6.00	*2.45	----	----		----	.148	----	2776	9483 -	515	176.50B	2.45	
1330	6.50	7.25	*3.15A	----	----		----	.194	----	1713	6036 -	285	180.75B	3.15A	
1335	7.25	8.25	*4.00A	----	----		----	.253	----	1241	3359 -	15	184.75B	4.00A	
1340	9.00	9.75B	*5.00	----	----		----	.327	----	1510	3806 +	1134	189.50B	5.00	
1345	10.00	12.00	*6.50	----	----		----	.414	----	1294	1919 +	559	194.00B	6.50	
1350	12.50	14.25B	*8.50	----	----		----	.516	----	1610	2048 +	763	198.50B	8.50	
1355	13.00	13.00	*11.00	----	----		----	.627	----	126	517 +	54	203.00B	11.00	
1360	16.00	17.50	*13.75A	----	----		----	.738	----	103	176 +	95	207.50B	13.75A	
1365	----	----	*17.25A	----	----		----	.830	----	11	47 -	4	212.25B	17.25A	
1370	----	----	*21.25A	----	----		----	.898	----	----	5	UNCH	216.75B	21.25A	
1400	----	----	52.00A	----	----		----	.987	----	----	10	UNCH	245.25B	51.00A	
TOTAL										28039	437807 +	5273			
MAR12		EMI NI	S&P PUT	(FUTURES SETT.	1349.10 +	850)									
250	----	----	----	----	----	----	CAB	----	.000	----	1	UNCH	.05	.05	
475	----	----	----	----	----	----	CAB	----	.000	----	5786	UNCH	3.60B	.05	
500	----	----	----	----	----	----	CAB	----	.000	----	2852	UNCH	4.50	.05	
525	----	----	----	----	----	----	CAB	----	.000	----	953	UNCH	5.25B	.10	
550	----	----	----	----	----	----	CAB	----	.000	----	1387	UNCH	6.50B	.05	
575	----	----	----	----	----	----	CAB	----	.000	----	1293	UNCH	7.75	.10	
600	----	----	----	----	----	----	CAB	----	.000	----	7106	UNCH	9.50	.05	
625	----	----	----	----	----	----	CAB	----	.000	----	2384	UNCH	11.00B	.35	
650	----	----	----	----	----	----	CAB	----	.000	----	3249	UNCH	13.00B	.20A	
675	----	----	----	----	----	----	CAB	----	.000	----	947	UNCH	15.25B	.10	
680	----	----	----	----	----	----	CAB	----	.000	----	204	UNCH	1.60B	.30	
700	----	----	----	----	----	----	CAB	----	.000	----	3154	UNCH	17.75B	.05	
710	----	----	----	----	----	----	CAB	----	.000	----	342	UNCH	2.40	.50A	
720	----	----	----	----	----	----	CAB	----	.000	----	78	UNCH	5.75B	.40	
725	----	----	----	----	----	----	CAB	----	.000	----	1799	UNCH	20.50B	.05	
730	----	----	----	----	----	----	CAB	----	.000	----	145	UNCH	2.50B	.55	
740	----	----	----	----	----	----	CAB	----	.000	----	525	UNCH	6.00B	.50	
750	----	----	----	----	----	----	CAB	----	.000	----	2858	UNCH	23.75B	.15	
760	----	----	----	----	----	----	CAB	----	.000	----	150	UNCH	2.90B	.75A	
770	----	----	----	----	----	----	CAB	----	.000	----	185	UNCH	3.45B	.15A	
775	----	----	----	----	----	----	CAB	----	.000	----	1875	UNCH	27.25B	.10	
780	----	----	----	----	----	----	CAB	----	.000	----	30	UNCH	.50	.15A	
790	----	----	----	----	----	----	CAB	----	.000	----	150	UNCH	8.75B	.15A	
800	----	----	----	----	----	----	CAB	----	.000	----	6100	UNCH	31.00B	.10	
810	----	.05B	----	----	----	----	CAB	----	.000	----	1188	UNCH	32.75B	.15	
820	----	.05B	----	----	----	----	CAB	----	.000	----	1327	UNCH	34.50B	.10	
825	----	----	----	----	----	----	CAB	----	.000	----	2643	UNCH	35.25B	.10	
830	----	----	----	----	----	----		----	.000	----	886	UNCH	36.25B	.15A	
840	----	----	.10A	----	----	----		----	.000	----	1373	UNCH	38.25B	.10	
850	----	----	.10A	----	----	----		----	.001	----	2663	UNCH	40.00B	.10	
860	----	----	.20A	----	----	----		----	.001	----	604	UNCH	42.00B	.20A	
865	----	----	*.20A	----	----	----		----	.001	----	287	UNCH	.40	.20A	
870	----	----	.20A	----	----	----		----	.001	----	938	UNCH	44.25B	.15	
875	0.15	.15	.15	----	----	----		----	.002	----	40	4082 +	40	45.25B	.10
880	----	----	.20A	----	----	----		----	.002	----	1441	UNCH	46.25B	.20A	
885	----	----	.20A	----	----	----		----	.002	----	500	UNCH	8.00B	.20A	
890	----	----	.25A	----	----	----		----	.002	----	2581	UNCH	48.50B	.15	
895	----	----	.25A	----	----	----		----	.003	----	211	UNCH	8.75B	.15	
90															

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PG48	BULLETIN # 29@	E-MINI S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG48
1020	0.60	.60	.55	----	.55-	45	.008	----	205	4949 +	15	87.00B	.40
1025	0.60	.60	.60	----	.55-	50	.008	----	4	1814	UNCH	88.75B	.45
1030	0.70	.70	.60A	----	.60-	50	.009	----	150	3408	UNCH	90.75B	.45
1035	----	----	.70A	----	.60-	55	.009	----	----	1149	UNCH	92.50B	.50
1040	0.80	.80	.65A	----	.65-	50	.010	----	300	2101 +	150	94.50B	.50
1045	----	----	.75A	----	.65-	55	.010	----	----	1158	UNCH	96.50B	.65
1050	1.05	1.05	.70A	----	.70-	55	.011	----	283	5859 +	8	98.50B	.55
1055	----	----	.80A	----	.75-	55	.012	----	250	1553 +	77	100.75B	.60
1060	0.95	.95	.80A	----	.75-	65	.012	----	250	2529 +	75	102.75B	.60
1065	----	----	.90A	----	.80-	65	.013	----	----	1082	UNCH	105.00B	.85A
1070	1.30	1.30	.85A	----	.85-	65	.014	----	205	2724 +	118	107.25B	.70
1075	----	----	1.00A	----	.90-	70	.015	----	25	2870 +	15	109.25B	.70
1080	1.10	1.10	.90A	----	.90-	75	.015	----	236	2642 +	187	111.75B	.75
1085	----	----	1.05A	----	.95-	75	.016	----	----	652	UNCH	114.00B	.95A
1090	1.15	1.15	1.00A	----	1.00-	75	.017	----	10	1689 +	5	116.25B	.85
1095	1.30	1.30	1.15A	----	1.05-	75	.018	----	300	1369 +	184	118.75B	.90A
1100	1.60	1.60	1.10	----	1.10-	80	.019	----	302	9597 -	88	121.00B	.90
1105	1.15	1.15	1.15	----	1.15-	85	.020	----	4	2544 +	4	123.50B	1.00A
1110	1.60	1.60	1.30	----	1.20-	90	.021	----	230	2271 +	22	126.00B	1.00
1115	----	----	1.35A	----	1.25-	95	.022	----	----	642	UNCH	128.50B	1.10A
1120	----	----	1.40A	----	1.35-	100	.024	----	----	1785	UNCH	131.00B	1.15A
1125	1.70	1.70	1.50A	----	1.40-	105	.025	----	315	4522 +	303	133.75B	1.20
1130	1.75	1.80	1.55A	----	1.45-	110	.026	----	59	2642 +	55	136.50B	1.30
1135	2.00	2.00	1.60	----	1.55-	110	.028	----	345	1504 +	195	139.00B	1.40A
1140	1.65	1.65	1.65	----	1.65-	110	.030	----	100	2290 +	100	141.75B	1.45
1145	2.00	2.00	1.75	----	1.70-	120	.031	----	270	2356 +	245	144.75B	1.55A
1150	2.75	2.75	1.85A	----	1.80-	125	.033	----	430	5063 +	7	147.50B	1.55
1155	2.70	2.70	1.95A	----	1.90-	130	.035	----	16	2112 +	7	150.25B	1.70A
1160	2.30	2.30	2.05A	----	2.00-	135	.037	----	500	2514 -	461	153.25B	1.70
1165	2.50	2.50	2.15A	----	2.10-	145	.040	----	382	1693 +	345	156.25B	1.90A
1170	2.60	2.70	2.25A	----	2.20-	155	.042	----	215	2974 +	21	159.25B	2.00
1175	2.80	2.80	2.35A	----	2.35-	160	.045	----	21	4154 +	1	162.25B	2.10A
1180	3.00	3.00	2.50A	----	2.50-	165	.048	----	17	2466 -	10	165.25B	2.20
1185	3.00	3.15	2.65A	----	2.65-	170	.051	----	430	1604 +	356	168.50B	2.35A
1190	3.40	3.40	2.85A	----	2.80-	180	.054	----	57	2755 -	19	171.75B	2.50
1195	3.40	3.40	3.00	----	2.95-	190	.058	----	195	3336 +	108	175.00B	2.65A
1200	3.85	3.85	3.10	----	3.15-	195	.062	----	947	12240 -	161	178.25B	2.80A
1205	3.80	3.80	3.35A	----	3.35-	195	.066	----	112	1099 +	86	181.50B	3.00A
1210	4.10	4.10	3.50A	----	3.55-	205	.070	----	30	3462 +	11	184.75B	3.20
1215	4.15	4.15	3.75A	----	3.80-	210	.076	----	5	2350 +	3	181.75B	3.35
1220	5.50	5.50	4.00A	----	4.05-	215	.081	----	168	3002 +	4	181.00B	3.55A
1225	5.50	5.75	4.25	----	4.30-	220	.086	----	1142	6031 +	85	181.50B	3.85A
1230	5.50	5.50	4.55A	----	4.55-	235	.092	----	24	4697 +	20	180.00B	4.15A
1235	5.50	5.50	4.85A	----	4.85-	245	.098	----	967	3191 +	775	180.00B	4.45A
1240	6.25	6.25	5.00	----	5.10-	260	.105	----	693	3571 +	252	180.00B	4.75A
1245	5.75	5.75	5.50A	----	5.50-	260	.113	----	2	4680 +	2	177.50B	5.25A
1250	6.50	7.00	5.75A	----	5.90-	270	.121	----	325	12011 +	50	181.75B	5.50
1255	6.75	7.00	6.25	----	6.30-	280	.130	----	285	3161 +	279	175.00B	6.00
1260	7.25	8.00	6.50A	----	6.70-	300	.139	----	20	4741 -	1	183.25B	6.50
1265	7.75	8.25	7.00A	----	7.20-	310	.149	----	256	1844 +	146	174.75B	7.00A
1270	9.00	9.00	7.50A	----	7.70-	320	.160	----	142	4997 +	124	186.00B	7.50
1275	9.00	9.00	8.00	----	8.20-	340	.171	----	588	6240 +	330	189.50B	8.00
1280	10.00	10.25	8.75	----	8.80-	360	.184	----	2612	9100 +	1359	193.25B	8.75
1285	10.75	10.75	9.50	----	9.50-	370	.198	----	725	5278 +	515	170.00B	9.50
1290	12.00	12.00	*9.75	----	10.20-	390	.213	----	1621	6465 -	639	200.50B	9.75
1295	11.50	12.00	11.00	----	11.00-	410	.229	----	469	3478 +	329	161.50B	11.00A
1300	13.00	13.75	11.75A	----	11.90-	430	.246	----	916	8526 +	32	234.00	11.75
1305	14.00	14.00	12.75	----	12.80-	450	.265	----	562	2278 +	37	163.50B	12.75
1310	15.75	16.00	13.75A	----	13.90-	470	.285	----	258	3374 +	239	216.00B	13.75
1315	16.00	16.25	*14.50	----	15.00-	490	.306	----	459	1609 +	184	161.25B	14.50
1320	18.75	19.25B	16.00	----	16.20-	510	.329	----	443	5731 +	336	224.00B	16.00
1325	19.00	20.00	*17.25A	----	17.50-	540	.353	----	576	3218 +	296	228.00B	17.25A
1330	21.25	22.25B	18.75	----	18.90-	570	.379	----	257	6471 +	209	232.25B	18.75
1335	22.50	22.50	*20.25A	----	20.40-	600	.406	----	275	1511 +	170	166.50B	20.25A
1340	25.50	26.00B	*21.75	----	22.10-	620	.434	----	84	2662 +	70	240.50B	21.75
1345	24.25	26.50	*23.75A	----	23.90-	640	.464	----	487	1113 +	423	174.25B	23.75A
1350	29.00	29.00	25.75	----	25.80-	660	.496	----	269	7287 +	152	260.00B	25.50
1355	28.50	28.50	*27.75A	----	28.00-	670	.529	----	32	397 +	32	182.00B	27.75A
1360	32.00	32.00	*30.00A	----	30.30-	700	.562	----	79	442 +	61	245.75B	30.00A
1370	35.25	35.25	*34.50	----	35.60-	730	.631	----	4	4194	UNCH	254.50B	34.50
1375	----	----	*37.75A	----	38.40-	760	.667	----	----	42	UNCH	258.75B	37.75A
1380	----	----	*41.00A	----	41.50-	790	.701	----	----	55	UNCH	275.25B	41.00A
1390	----	----	50.00A	----	48.40-	820	.766	----	----	12	UNCH	284.25B	48.50A
1400	----	----	*57.50A	----	56.10-	820	.822	----	----	483	UNCH	293.25B	57.50A
1410	----	----	*65.75A	----	64.40-	840	.870	----	----	26	UNCH	290.75B	65.75A
1425	----	----	79.25A	----	77.70-	850	.922	----	----	26	UNCH	304.75B	79.00A
1500	----	----	----	----	151.00-	860	.991	----	----	2563	UNCH	388.75B	173.50A
1700	----	----	----	----	350.90-	850	.998	----	----	50	UNCH	575.75B	372.75A
1725	----	----	----	----	375.90-	850	.998	----	----	15	UNCH	600.75B	397.75A
1800	----	----	----	----	450.90-	850	.998	----	----	15	UNCH	675.75B	472.50A
1975	----	----	----	----	625.90-	850	.999	----	----	15	UNCH	850.75B	647.50A
TOTAL									23870	358418 +	8939		
APR12	EMINI S&P PUT	(FUTURES SETT. .00)											
475	----	----	----	----	CAB	----	.000	----	----	1	UNCH	1.25B	.75A
500	----	----	----	----	CAB	----	.000	----	----	156	UNCH	1.60B	.20
525	----	----	----	----	CAB	----	.000	----	----	194	UNCH	2.05B	.25
550	----	----	----	----	CAB	----	.000	----	----	253	UNCH	2.55B	.25
600	----	----	----	----	CAB	----	.000	----	----	224	UNCH	3.90B	.10
625	----	----	----	----	CAB	----	.000	----	----	140	UNCH	4.70B	.65A
650	----	.05B	----	----	.05	UNCH	.000	----	----	785	UNCH	5.50B	.45
675	----	----	----	----	.10	UNCH	.001	----	----	103	UNCH	6.75	.35A
700	----	----	----	----	.15	UNCH	.001	----	----	190	UNCH	7.75	.15
725	----	----	----	----	.20	UNCH	.001	----	----	1153	UNCH	9.25B	.15
750	0.25	.25	*.25	----	.30	UNCH	.002	----	150	193 +	38	10.75B	.25
775	----	----	----	----	.40	UNCH	.003	----	----	303	UNCH	12.50B	.35A
800	----	----	.50A	----	.45-	15	.004	----	----	433	UNCH	15.25B	.45A
810	----	----	.55A	----	.50-	15	.005	----	----	589	UNCH	16.25B	.45A
820	----	----	.60A	----	.55-	20	.005	----	----	502	UNCH	17.25B	.50A
825	----	----	.60A	----	.55-	25	.005	----	----	87	UNCH	17.75B	.45A
830	----	----	.60A	----	.60-	20	.006	----	----	10	UNCH	18.25B	.45A
840	----	----	.65A	----	.65-	25	.006	----	----	438	UNCH	19.25B	.50A
850	----	----	.70A	----	.70-	30	.007	----	----	343	UNCH	20.50B	.55
860	----	----	.80A	----	.75-	35	.007	----	----	442	UNCH	21.75B	

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PG48	BULLETIN # 29@			E-MINI S&P 500 PUT OPTI ONS				Mon, Feb 13, 2012				PG48		
1100	4. 80		4. 80	4. 75A	----	4. 65-	155	.056	----	87	1900 +	87	76. 00B	3. 70A
1105	----		----	4. 90A	----	4. 85-	155	.059	----	----	551	UNCH	43. 25B	3. 85A
1110	5. 50		5. 50	5. 25A	----	5. 00-	160	.061	----	300	707 +	300	79. 75B	4. 05A
1115	----		----	5. 25A	----	5. 30-	150	.064	----	----	355	UNCH	46. 00B	4. 20A
1120	----		----	5. 50A	----	5. 50-	160	.067	----	72	721 +	71	83. 75B	4. 40A
1125	5. 75		5. 75	5. 75	----	5. 70-	170	.070	----	1	2612	UNCH	85. 75B	4. 60A
1130	----		----	6. 00A	----	5. 90-	180	.073	----	----	464	UNCH	87. 75B	4. 75
1135	----		----	6. 25A	----	6. 20-	180	.076	----	----	386	UNCH	51. 75B	5. 00A
1140	----		----	6. 50A	----	6. 40-	190	.079	----	----	130	UNCH	91. 75B	5. 25A
1145	7. 00		7. 00	6. 75A	----	6. 70-	190	.083	----	60	286 +	59	55. 00B	5. 50A
1150	7. 50		7. 75	7. 00A	----	7. 00-	190	.087	----	627	5020 +	498	96. 25B	5. 75
1155	----		----	7. 25A	----	7. 30-	190	.091	----	----	195	UNCH	58. 25B	6. 00A
1160	----		----	7. 50A	----	7. 60-	200	.095	----	----	282	UNCH	100. 75B	6. 75A
1165	8. 25		8. 25	7. 75	----	7. 90-	210	.099	----	120	310 -	69	62. 00B	7. 00
1170	----		----	8. 25A	----	8. 20-	220	.103	----	----	421	UNCH	105. 25B	7. 25A
1175	9. 25		9. 25	8. 50A	----	8. 50-	230	.107	----	357	1846 +	353	107. 75B	7. 25
1180	----		----	9. 00A	----	8. 80-	250	.112	----	----	550	UNCH	110. 25B	7. 75
1185	9. 25		9. 25	9. 25	----	9. 30-	250	.118	----	1	648	UNCH	69. 50B	8. 00A
1190	----		----	9. 75A	----	9. 70-	260	.123	----	----	1512	UNCH	115. 25B	8. 50
1195	11. 00		11. 00	10. 25	----	10. 00-	280	.128	----	257	533 +	257	73. 75B	8. 75A
1200	11. 25		11. 25	10. 75A	----	10. 40-	290	.133	----	1207	2584 +	1205	120. 50B	9. 00
1205	----		----	11. 00A	----	10. 90-	300	.140	----	----	594	UNCH	78. 25B	9. 75A
1210	----		----	11. 50A	----	11. 50-	300	.147	----	2	528 +	2	125. 75B	10. 25A
1215	----		----	12. 00A	----	12. 00-	310	.154	----	----	882	UNCH	82. 75B	10. 75A
1220	13. 75		13. 75	12. 75A	----	12. 50-	330	.160	----	88	1682 +	3	131. 50B	11. 25A
1225	14. 00		14. 00	13. 25	----	13. 10-	340	.168	----	16	1502 -	14	133. 50B	11. 75
1230	15. 25		15. 25	13. 75A	----	13. 70-	350	.176	----	25	1115 +	25	137. 25B	12. 25A
1235	15. 00		15. 50	14. 50A	----	14. 30-	360	.184	----	300	795 +	140	92. 75B	13. 00A
1240	----		----	15. 00A	----	15. 00-	370	.193	----	1	414 +	1	143. 25B	13. 50
1245	16. 50		16. 50	15. 75A	----	15. 70-	380	.202	----	120	795 +	120	98. 00B	14. 25A
1250	17. 00		17. 75	16. 50A	----	16. 40-	390	.211	----	608	4185 +	404	149. 50B	15. 00A
1255	----		----	17. 25A	----	17. 20-	400	.221	----	----	832	UNCH	103. 50B	15. 75A
1260	19. 25		19. 25	18. 25A	----	18. 00-	410	.231	----	100	1643	UNCH	155. 75B	16. 75A
1265	19. 50		20. 00	19. 00A	----	18. 90-	420	.242	----	104	1054 +	104	109. 25B	17. 50A
1270	21. 75		22. 00	19. 75	----	19. 80-	430	.253	----	262	1950 +	132	161. 75B	18. 25
1275	----		----	20. 75A	----	20. 70-	450	.265	----	----	1764	UNCH	165. 25B	19. 50A
1280	22. 50		23. 75	21. 75	----	21. 70-	460	.277	----	381	1457 +	247	168. 50B	20. 50A
1285	----		----	22. 75A	----	22. 80-	470	.290	----	----	2320	UNCH	121. 75B	21. 50A
1290	25. 50		25. 50	24. 00A	----	23. 80-	490	.303	----	100	1287 +	100	174. 00B	22. 75A
1295	26. 00		26. 00	25. 00	----	25. 00-	500	.317	----	1354	2617 +	1148	128. 50B	24. 00A
1300	28. 50		28. 50	26. 25A	----	26. 20-	520	.332	----	6	1488	UNCH	172. 75B	25. 25A
1305	28. 25		28. 75	27. 50A	----	27. 50-	530	.347	----	945	1986 +	852	135. 25B	26. 50A
1310	31. 50		31. 50	29. 00A	----	28. 90-	540	.363	----	111	1091 +	71	169. 25B	28. 00A
1315	31. 00		31. 00	30. 50	----	30. 40-	550	.380	----	400	1422 +	297	135. 25B	29. 50A
1320	32. 75		33. 00	31. 75	----	31. 90-	560	.397	----	151	1483 +	111	176. 00B	31. 25A
1325	35. 25		35. 75	33. 50A	----	33. 50-	580	.414	----	38	1319 +	25	174. 75B	32. 75A
1330	36. 25		37. 00	35. 25A	----	35. 20-	590	.433	----	248	1308 -	69	174. 25B	34. 50A
1335	38. 75		38. 75	37. 00A	----	36. 90-	610	.452	----	30	1002 +	10	117. 50B	36. 25A
1340	40. 75		41. 00	38. 75A	----	38. 80-	630	.471	----	21	211 +	20	181. 75B	38. 00
1345	----		----	40. 75A	----	40. 70-	650	.491	----	----	58	UNCH	120. 00B	40. 00A
1350	46. 00		47. 00B	42. 75A	----	42. 80-	670	.512	----	36	111 +	26	154. 50B	42. 25A
1355	----		----	44. 75A	----	45. 00-	680	.533	----	----	91	UNCH	122. 00B	44. 50A
1360	----		----	47. 00A	----	47. 30-	700	.554	----	----	90	UNCH	160. 25B	46. 75A
1365	----		----	49. 50A	----	49. 70-	700	.576	----	----	50	UNCH	129. 25B	49. 25A
1370	----		----	52. 00A	----	52. 30-	710	.598	----	----	93	UNCH	167. 50B	51. 75A
1375	----		----	54. 50A	----	54. 80-	740	.621	----	----	50	UNCH	171. 25B	54. 25A
1380	----		----	57. 50A	----	57. 60-	760	.644	----	----	2	UNCH	175. 00B	57. 25A
1400	----		----	70. 00A	----	70. 00-	800	.733	----	----	1	UNCH	83. 25B	69. 75A
TOTAL										9162	84666 +	6948		
MAY12	EMINI	S&P	PUT	(FUTURES SETT. .00)										
700	----	----	----	----	----	. 40-	15	.003	----	----	150	UNCH	. 60B	. 50A
725	0. 60		. 60	. 60	----	. 50-	20	.004	----	150	150	UNCH	. 75B	. 60A
750	----		----	. 75A	----	. 60-	25	.005	----	----	420	UNCH	1. 10	. 70A
775	----		----	. 90A	----	. 75-	30	.006	----	----	355	UNCH	1. 60B	. 75A
800	----		----	1. 05A	----	. 95-	35	.008	----	----	150	UNCH	1. 90B	. 90A
825	1. 30		1. 30	1. 25	----	1. 15+	NEW	.010	----	150	150 +	150	2. 25B	1. 15A
830	----		----	1. 30A	----	1. 20-	45	.010	----	----	150	UNCH	2. 35B	1. 00A
850	1. 75		1. 75	1. 50A	----	1. 40-	55	.012	----	321	338 +	315	2. 70B	1. 15
860	1. 75		1. 75	1. 60A	----	1. 50-	60	.013	----	3	113 +	3	2. 95B	1. 25A
870	1. 95		1. 95	1. 75A	----	1. 60-	65	.014	----	300	197 +	90	3. 15B	1. 35A
875	2. 00		2. 00	1. 80A	----	1. 65-	70	.015	----	300	301 +	298	3. 25B	1. 40A
880	----		----	1. 85A	----	1. 75-	70	.015	----	----	157	UNCH	3. 35B	1. 45A
890	----		----	2. 00A	----	1. 85-	75	.016	----	----	227	UNCH	3. 60B	1. 55A
900	----		----	2. 10A	----	2. 00-	80	.018	----	----	285	UNCH	3. 85B	1. 65A
910	----		----	2. 25A	----	2. 15-	85	.019	----	----	115	UNCH	4. 10B	1. 75A
920	2. 75		2. 75	2. 45A	----	2. 30+	NEW	.021	----	149	149 +	149	4. 40B	1. 90A
925	3. 00		3. 00	2. 50A	----	2. 40-	90	.022	----	1	227	UNCH	4. 55B	1. 80
930	----		----	2. 60A	----	2. 50-	90	.023	----	----	39	UNCH	4. 70B	2. 05
950	----		----	3. 00A	----	2. 90-	100	.027	----	----	170	UNCH	5. 25B	2. 35A
960	----		----	3. 20A	----	3. 10-	105	.029	----	----	18	UNCH	5. 75B	2. 50A
970	3. 55		3. 55	3. 45A	----	3. 35-	105	.031	----	150	166 +	150	6. 00B	2. 70A
975	----		----	3. 55A	----	3. 45-	110	.032	----	----	93	UNCH	6. 25B	2. 65
990	----		----	3. 95A	----	3. 80-	120	.036	----	----	21	UNCH	7. 00B	3. 15A
1000	----		----	4. 20A	----	4. 10-	130	.039	----	----	95	UNCH	7. 50B	3. 20A
1010	4. 80		4. 80	4. 50A	----	4. 40+	NEW	.042	----	150	150 +	150	8. 00B	3. 65A
1020	----		----	4. 85A	----	4. 70-	150	.045	----	----	150	UNCH	8. 50B	3. 90A
1025	----		----	5. 00A	----	4. 90-	150	.047	----	----	281	UNCH	8. 75B	3. 90
1030	----		----	5. 25A	----	5. 10-	150	.049	----	----	161	UNCH	9. 00B	4. 20A
1050	5. 75		6. 00	5. 75	----	5. 80-	170	.056	----	6	35 +	6	10. 50B	4. 75A
1080	----		----	7. 50A	----	7. 10-	200	.070	----	----	16	UNCH	12. 75B	6. 50A
1085	8. 00		8. 00	7. 75A	----	7. 40-	200	.073	----	1	3 +	1	13. 25B	6. 00
1090	----		----	8. 00A	----	7. 70-	200	.076	----	----	2	UNCH	13. 75B	6. 75A
1100	----		----	8. 50A	----	8. 30-	200	.082	----	1	80	UNCH	14. 75B	7. 25A
1110	9. 25		9. 25	9. 00A	----	8. 90-	200	.088	----	1	1 +	1	15. 75B	7. 75A
1120	----		----	9. 75A	----	9. 50-	210	.094	----	----	1	UNCH	17. 00B	8. 25A

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FINAL

PG48	BULLETIN # 29@		E-MINI S&P 500 PUT OPTI ONS							Mon, Feb 13, 2012			PG48
1350	----	----	53.00A	----	52.90-	640	.503	----	----	202	UNCH	84.75B	51.50A
1380	----	----	67.00A	----	67.20-	700	.606	----	----	506	UNCH	104.00B	66.25A
TOTAL									1786	10014 +	1400		
JUN12	EMINI	S&P PUT	(FUTURES SETT.	1343.40 +	850)								
475	----	----	----	----	.15	UNCH	.000	----	----	2474	UNCH	7.50	.15
500	----	----	----	----	.20	UNCH	.001	----	----	1948	UNCH	9.25	.20
525	----	----	----	----	.25	UNCH	.001	----	----	1170	UNCH	10.50B	.40
550	----	----	----	----	.30-	5	.002	----	----	1289	UNCH	12.50B	.35
575	----	----	*.40A	----	.35-	10	.002	----	----	608	UNCH	14.50B	.40A
600	----	----	.50A	----	.40-	15	.002	----	----	2159	UNCH	17.00B	.35
625	----	----	.55A	----	.45-	20	.003	----	----	1027	UNCH	19.50B	.45A
650	----	----	*.70A	----	.55-	25	.004	----	----	1549	UNCH	22.25B	.70A
675	----	----	*.80A	----	.70-	25	.005	----	----	1095	UNCH	25.50B	.80A
700	----	----	.95A	----	.85-	30	.006	----	----	1731	UNCH	28.75B	.95
725	----	----	1.15A	----	1.00-	40	.007	----	----	1037	UNCH	32.50B	1.00A
750	----	----	1.25A	----	1.20-	45	.009	----	----	518	UNCH	36.75B	.90
775	----	----	1.60A	----	1.45-	50	.011	----	----	603	UNCH	41.00B	1.20A
800	----	----	1.85A	----	1.70-	60	.013	----	----	952	UNCH	46.00B	1.50
810	----	----	2.00A	----	1.80-	65	.014	----	----	107	UNCH	48.00B	1.80A
820	----	----	2.10A	----	1.95-	65	.015	----	----	131	UNCH	50.00B	1.70A
825	----	----	2.20A	----	2.00-	70	.015	----	----	878	UNCH	51.00B	1.65A
830	----	----	2.25A	----	2.10-	70	.016	----	----	705	UNCH	52.25B	1.80A
840	----	----	2.40A	----	2.25-	75	.017	----	----	562	UNCH	54.25B	1.90A
850	----	----	2.55A	----	2.40-	80	.018	----	----	2429	UNCH	56.75B	1.65
860	----	----	2.75A	----	2.55-	85	.020	----	----	405	UNCH	59.00B	2.20A
870	----	----	2.90A	----	2.75-	90	.021	----	----	906	UNCH	61.50B	2.30A
875	----	----	3.00A	----	2.85-	90	.022	----	----	685	UNCH	62.75B	2.10
880	----	----	3.10A	----	2.95-	95	.023	----	----	310	UNCH	64.00B	2.45A
890	----	----	3.30A	----	3.15-	100	.025	----	----	566	UNCH	66.50B	2.65A
900	3.90	3.90	3.50	----	3.40-	100	.027	----	31	3351 -	1	69.25B	2.65
910	----	----	3.75A	----	3.65-	105	.029	----	----	297	UNCH	72.00B	3.00A
920	----	----	4.00A	----	3.90-	110	.031	----	----	479	UNCH	74.75B	3.20A
925	4.55	4.55	4.10A	----	4.00-	120	.032	----	7	994 +	1	76.25B	3.30A
930	4.75	4.75	4.25A	----	4.15-	125	.033	----	50	59 +	50	77.75B	3.40A
940	----	----	4.50A	----	4.40-	130	.035	----	----	259	UNCH	80.75B	3.65A
950	----	----	4.80A	----	4.70-	130	.038	----	----	1005	UNCH	83.75B	3.90A
960	----	----	5.25A	----	5.00-	130	.040	----	----	240	UNCH	87.00B	4.15A
970	----	----	5.50A	----	5.40-	130	.043	----	----	40	UNCH	90.25B	4.45A
975	6.00	6.00	5.50	----	5.50-	140	.045	----	3	595 +	2	92.00B	4.50
980	6.25	6.25	6.00	----	5.70-	140	.046	----	15	4398 -	5	93.75B	4.75A
990	6.25	6.25	6.25	----	6.10-	140	.050	----	10	308 +	8	97.25B	5.75A
1000	6.25	6.25	6.25	----	6.50-	140	.053	----	5	3616 -	2	100.75B	5.50
1010	----	----	7.25A	----	6.90-	140	.057	----	----	75	UNCH	104.50B	6.50A
1020	----	----	7.50A	----	7.30-	150	.060	----	----	1100	UNCH	108.25B	6.25A
1025	----	----	7.75A	----	7.50-	160	.062	----	----	211	UNCH	110.25B	6.50A
1030	8.00	8.25	8.00	----	7.80-	160	.064	----	6	366 +	5	112.25B	6.75A
1040	----	----	8.50A	----	8.30-	170	.069	----	----	211	UNCH	116.25B	7.25A
1050	----	----	9.00A	----	8.80-	180	.073	----	----	796	UNCH	120.25B	7.75A
1060	----	----	9.75A	----	9.40-	180	.078	----	----	689	UNCH	124.75B	8.25
1070	----	----	10.25A	----	10.00-	190	.084	----	----	1196	UNCH	129.25B	8.75A
1075	----	----	10.75A	----	10.30-	200	.086	----	----	251	UNCH	131.50B	8.75A
1080	----	----	11.00A	----	10.60-	210	.089	----	----	223	UNCH	133.75B	9.25A
1085	----	----	11.25A	----	10.90-	220	.092	----	----	189	UNCH	52.50B	9.75A
1090	----	----	11.75A	----	11.20-	230	.095	----	----	676	UNCH	138.25B	10.00A
1095	----	----	12.00A	----	11.60-	230	.098	----	----	186	UNCH	55.25B	10.25A
1100	12.50	12.50	12.25	----	12.00-	230	.102	----	7	1717 -	2	143.00B	10.25
1105	----	----	12.75A	----	12.40-	230	.105	----	----	194	UNCH	58.25B	11.00A
1110	----	----	13.25A	----	12.80-	230	.109	----	----	2158	UNCH	148.00B	11.00A
1115	----	----	13.50A	----	13.20-	230	.112	----	----	375	UNCH	61.00B	11.75A
1120	----	----	14.00A	----	13.60-	240	.116	----	----	309	UNCH	153.25B	11.75A
1125	----	----	14.50A	----	14.00-	250	.120	----	----	214	UNCH	155.75B	12.25A
1130	----	----	15.00A	----	14.50-	250	.124	----	----	294	UNCH	158.25B	13.00A
1135	----	----	15.50A	----	15.00-	250	.128	----	----	188	UNCH	67.50B	13.00A
1140	15.75	15.75	15.75	----	15.50-	260	.132	----	2	208 -	2	163.75B	13.50A
1145	----	----	16.25A	----	16.00-	270	.137	----	----	204	UNCH	70.75B	14.00A
1150	17.50	17.50	16.75A	----	16.50-	280	.141	----	12	8304	UNCH	169.25B	14.50A
1155	----	----	17.50A	----	17.10-	280	.146	----	----	165	UNCH	74.50B	15.00A
1160	----	----	18.00A	----	17.70-	280	.151	----	----	523	UNCH	174.75B	15.50A
1165	----	----	18.50A	----	18.30-	280	.156	----	----	75	UNCH	78.00B	16.00A
1170	----	----	19.00A	----	18.90-	280	.161	----	----	45	UNCH	180.75B	16.50A
1175	----	----	19.75A	----	19.50-	290	.167	----	----	658	UNCH	183.50B	17.25A
1180	----	----	20.25A	----	20.10-	300	.172	----	----	259	UNCH	186.50B	17.75A
1185	----	----	21.00A	----	20.70-	310	.177	----	----	438	UNCH	85.75B	18.25
1190	21.50	21.50	21.50	----	21.40-	310	.183	----	2	1126	UNCH	192.75B	19.00A
1200	25.00	25.00	22.75	----	22.80-	330	.196	----	122	4374 +	85	199.00B	20.00
1205	25.00	25.00	23.75A	----	23.60-	330	.202	----	100	233 +	97	94.50B	21.25A
1210	----	----	24.50A	----	24.40-	340	.209	----	----	228	UNCH	205.25B	22.00A
1215	----	----	25.25A	----	25.20-	350	.216	----	----	42	UNCH	99.00B	22.75A
1220	26.50	26.50	26.00A	----	26.00-	360	.223	----	2	1109 +	2	211.75B	23.50A
1225	26.75	27.00	26.75	----	26.80-	370	.230	----	21	1296	UNCH	215.25B	24.25A
1230	28.50	28.50	27.75A	----	27.70-	380	.237	----	2	337 +	2	218.50B	25.25A
1235	----	----	28.75A	----	28.60-	390	.245	----	----	34	UNCH	108.50B	26.00
1240	----	----	29.75A	----	29.60-	390	.253	----	----	583	UNCH	220.75B	27.00A
1245	----	----	30.75A	----	30.60-	390	.261	----	----	160	UNCH	113.50B	28.00A
1250	32.75	33.00	31.75	----	31.60-	400	.270	----	27	3203 +	16	219.75B	29.00A
1255	----	----	32.75A	----	32.60-	410	.278	----	----	349	UNCH	118.75B	30.00A
1260	----	----	33.75A	----	33.70-	420	.287	----	----	136	UNCH	218.25B	31.25A
1265	----	----	35.00A	----	34.80-	430	.296	----	----	108	UNCH	124.25B	32.25A
1270	----	----	36.00A	----	36.00-	440	.306	----	----	443	UNCH	217.25B	33.50A
1275	----	----	37.25A	----	37.20-	450	.316	----	3	413	UNCH	214.50B	34.75A
1280	----	----	38.50A	----	38.40-	460	.325	----	----	711	UNCH	215.50B	36.00A
1285	40.75	40.75	39.75A	----	39.70-	470	.336	----	1	444 +	1	136.00B	37.25A
1290	----	----	41.25A	----	41.10-	470							

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PG48	BULLETIN # 29@		E-MINI S&P 500 PUT OPTI ONS						Mon, Feb 13, 2012			PG48	
800	----	----	6.00A	----	5.80-	110	.032	----	11404	UNCH	58.75B	5.50	
825	----	----	7.00A	----	6.70-	110	.037	----	75	UNCH	64.50B	6.50A	
830	----	----	7.00A	----	6.90-	110	.038	----	100	UNCH	65.75B	6.00A	
840	----	----	7.50A	----	7.30-	110	.040	----	100	UNCH	68.25B	7.00A	
850	----	----	8.00A	----	7.70-	110	.043	----	767	UNCH	71.00B	6.75A	
860	----	----	8.25A	----	8.10-	120	.045	----	75	UNCH	73.50B	7.75A	
870	----	----	8.75A	----	8.60-	120	.048	----	103	UNCH	76.25B	7.50A	
875	----	----	9.00A	----	8.80-	120	.049	----	406	UNCH	77.75B	7.75	
880	----	----	9.25A	----	9.00-	130	.050	----	276	UNCH	79.00B	8.50A	
890	----	----	9.75A	----	9.50-	130	.053	----	184	UNCH	81.75B	9.00A	
900	10.50	10.50	10.25A	----	10.00-	130	.056	----	6379	UNCH	84.75B	8.75	
910	----	----	10.75A	----	10.50-	140	.059	----	5701	UNCH	87.75B	10.00A	
920	----	----	11.25A	----	11.10-	140	.063	----	90	UNCH	90.75B	10.50A	
925	----	----	11.75A	----	11.40-	140	.065	----	365	UNCH	92.50B	9.75	
930	----	----	12.00A	----	11.70-	150	.066	----	6165	UNCH	94.00B	11.00A	
940	----	----	12.50A	----	12.30-	160	.070	----	100	UNCH	97.25B	10.50	
950	----	----	13.25A	----	12.90-	170	.074	----	147	UNCH	100.50B	11.25	
960	----	----	14.00A	----	13.60-	170	.078	----	205	UNCH	104.00B	12.25A	
970	----	----	14.50A	----	14.30-	180	.082	----	6	UNCH	107.50B	12.50A	
975	----	----	15.00A	----	14.60-	190	.084	----	834	UNCH	109.25B	13.25A	
980	----	----	15.25A	----	15.00-	190	.086	----	185	UNCH	111.00B	13.50A	
990	----	----	16.00A	----	15.80-	190	.091	----	101	UNCH	114.75B	14.25A	
1000	----	----	17.00A	----	16.60-	200	.095	----	1277	UNCH	118.50B	15.00A	
1010	----	----	17.75A	----	17.50-	200	.101	----	1	UNCH	122.25B	15.75A	
1020	----	----	18.75A	----	18.40-	210	.106	----	1170	UNCH	126.25B	16.25A	
1025	----	----	19.00A	----	18.80-	220	.109	----	159	UNCH	128.25B	16.75	
1030	----	----	19.50A	----	19.20-	230	.111	----	142	UNCH	130.25B	17.00A	
1040	----	----	20.50A	----	20.20-	230	.117	----	192	UNCH	134.50B	18.00A	
1050	----	----	21.50A	----	21.20-	240	.123	----	534	UNCH	138.75B	19.00	
1060	----	----	22.50A	----	22.30-	240	.129	----	65	UNCH	143.25B	20.25A	
1070	----	----	23.75A	----	23.40-	250	.136	----	170	UNCH	147.75B	21.50A	
1075	----	----	24.25A	----	24.00-	250	.139	----	526	UNCH	150.00B	22.00A	
1080	----	----	24.75A	----	24.60-	260	.143	----	2	UNCH	152.25B	22.00A	
1090	----	----	26.00A	----	25.80-	270	.150	----	151	UNCH	157.00B	23.25A	
1100	27.50	27.50	27.25	----	27.10-	280	.158	----	1174 +	3	162.00B	24.25A	
1110	----	----	28.50A	----	28.40-	290	.166	----	50	UNCH	166.75B	25.75A	
1120	----	----	29.75A	----	29.80-	300	.174	----	322	UNCH	172.00B	27.00A	
1125	----	----	30.50A	----	30.50-	310	.178	----	50	UNCH	174.50B	27.75A	
1130	----	----	31.25A	----	31.30-	310	.183	----	171	UNCH	177.25B	28.25A	
1140	----	----	32.75A	----	32.80-	320	.191	----	1112	UNCH	182.50B	29.75A	
1150	----	----	34.50A	----	34.40-	330	.201	----	896	UNCH	188.00B	31.25A	
1160	----	----	36.25A	----	36.10-	340	.211	----	522	UNCH	193.50B	33.00A	
1170	----	----	38.00A	----	37.90-	350	.221	----	183	UNCH	199.25B	34.75A	
1175	----	----	38.75A	----	38.80-	350	.226	----	150	UNCH	202.00B	35.50A	
1180	----	----	39.75A	----	39.70-	360	.232	----	6	UNCH	205.00B	36.50A	
1190	----	----	41.75A	----	41.70-	370	.243	----	11	UNCH	211.00B	38.50A	
1200	44.50	44.50	43.75A	----	43.70-	380	.254	----	773 +	1	217.00B	40.25	
1210	----	----	45.75A	----	45.80-	390	.266	----	61	UNCH	223.25B	42.50A	
1220	----	----	48.00A	----	48.10-	390	.279	----	5	UNCH	229.50B	44.75A	
1225	----	----	49.25A	----	49.20-	400	.286	----	181	UNCH	232.75B	45.75A	
1230	----	----	50.50A	----	50.40-	410	.292	----	11	UNCH	236.00B	47.00A	
1240	----	----	52.75A	----	53.00-	400	.306	----	492	UNCH	242.75B	49.50A	
1250	55.50	55.50	55.50	----	55.60-	410	.320	----	780 -	4	249.50B	52.00A	
1260	----	----	58.00A	----	58.30-	420	.335	----	243	UNCH	255.50B	54.75A	
1270	----	----	61.00A	----	61.10-	440	.350	----	4	UNCH	252.50B	57.75A	
1275	63.00	63.00	62.50A	----	62.50-	450	.358	----	1	271 +	1	253.50B	59.25A
1280	64.50	64.50	63.75A	----	64.00-	460	.366	----	375 +	1	252.00B	60.75A	
1290	----	----	67.00A	----	67.10-	480	.383	----	111	UNCH	249.50B	63.75A	
1300	----	----	70.25A	----	70.30-	500	.400	----	557	UNCH	247.00B	67.00	
1310	----	----	73.50A	----	73.70-	520	.417	----	265	UNCH	246.75B	70.25	
1320	----	----	77.25A	----	77.30-	530	.436	----	5	UNCH	243.00B	74.25A	
1325	----	----	79.00A	----	79.20-	530	.445	----	100	UNCH	244.50B	76.00A	
1330	84.00	84.00	80.75A	----	81.10-	540	.454	----	323	UNCH	246.75B	78.00A	
1340	86.00	86.00	84.75A	----	85.00-	530	.474	----	107 +	100	241.75B	82.00A	
1350	----	----	88.75A	----	89.10-	550	.493	----	107	UNCH	244.25B	86.25A	
1390	----	----	107.00A	----	107.40-	630	.577	----	50	UNCH	245.50B	105.25A	
1425	----	----	126.25A	----	126.50-	680	.655	----	1	UNCH	273.75B	124.75A	
1430	----	----	129.25A	----	129.50-	690	.666	----	3	UNCH	230.75B	127.75A	
TOTAL									134	52742 +	114		
DEC12	EMI NI	S&P PUT	(FUTURES SETT.	1330.90 +	850)								
475	1.60		1.60	----	1.45-	20	.006	----	1	343 +	1	4.65B	1.20
500	----	----	----	----	1.75-	25	.007	----	24	UNCH	5.75B	2.00	
525	----	----	2.35A	----	2.15-	30	.009	----	73	UNCH	6.75B	1.80	
550	----	----	2.75A	----	2.55-	35	.011	----	2	UNCH	8.00B	2.40A	
575	----	----	3.20A	----	3.00-	45	.013	----	264	UNCH	9.50B	2.80A	
600	----	----	3.70A	----	3.50-	55	.015	----	7	UNCH	11.00B	3.15A	
625	----	----	4.30A	----	4.10-	65	.018	----	14	UNCH	12.75B	3.85A	
650	----	----	4.95A	----	4.80-	70	.021	----	376	UNCH	14.75B	4.10A	
675	----	----	5.75A	----	5.50-	80	.024	----	959	UNCH	16.75B	4.80A	
700	----	----	6.50A	----	6.30-	90	.028	----	948	UNCH	19.00B	5.75	
725	----	----	7.50A	----	7.20-	100	.032	----	131	UNCH	21.50B	6.75A	
750	----	----	8.50A	----	8.20-	110	.037	----	260	UNCH	24.25B	7.75A	
775	----	----	9.50A	----	9.40-	110	.042	----	4	UNCH	27.25B	8.75A	
800	----	----	11.00A	----	10.60-	130	.048	----	190	UNCH	30.50B	9.50	
825	----	----	12.25A	----	11.90-	140	.054	----	6	UNCH	33.75B	10.75A	
830	----	----	12.75A	----	12.20-	140	.056	----	2	UNCH	34.50B	11.00A	
850	----	----	13.75A	----	13.50-	140	.062	----	26	UNCH	37.50B	12.00	
875	----	----	15.50A	----	15.30-	130	.070	----	10	UNCH	41.75B	13.75A	
900	----	----	17.50A	----	17.20-	140	.079	----	267	UNCH	45.50B	15.50A	
910	----	----	18.25A	----	18.00-	150	.083	----	2	UNCH	48.00B	16.25A	
925	----	----	19.50A	----	19.30-	160	.089	----	14	UNCH	50.50B	17.50A	
940	----	----	20.75A	----	20.60-	180	.095	----	2000	UNCH	53.75B	18.25A	
950	----	----	21.75A	----	21.60-	180	.100	----	1158	UNCH	55.50B	19.50A	
960	22.75	22.75	22.75	----	22.60-	180	.105	----	15	1000 -	3	58.00B	20.00
970	23.50	23.50	23.50	----	23.60-	190	.109	----	1000	2002 +	1000	60.25B	21.50A
975	24.00	24.00	24.00	----	24.10-	190	.112	----	3	25	UNCH	61.00B	20.75
980	----	----	24.75A	----	24.60-	200	.114	----	1002	UNCH	62.50B	22.25A	
990	----	----	25.75A	----	25.70-	210	.119	----	1002	UNCH	64.75B	23.50A	
1000	28.00	28.00	26.75	----	26.90-	210	.125	----	5	2044 +	4	67.00B	24.50A
1010	----	----	28.00A	----	28.10-	210	.130	----	2	UNCH	69.75B	25.50A	
1025	----	----	30.00A	----	29.90-	220	.139	----	70	UNCH	73.50B	27.25A	
1050	33.00	33.00	33.00	----	33.30-	230	.155	----	10	825 +	4	80.75B	30.00A
1060	----	----	34.75A	----	34.70-	240	.162	----	380	UNCH	83.75B	31.50A	
1070	----	----	36.25A	----	36.10-	250	.168	----	93	UNCH	86.75B	32.75A	
1075	----	----	37.00A	----	36.90-	250	.172	----	36	UNCH	88.25B	33.50A	
1090	----	----	39.25A	----	39.30-	260	.183	----	250	UNCH	93.25B	35.75A	
1100	----	----	41.00A	----	41.00-	260	.191	----	1890	UNCH	96.50B	37.50A	
1110	----	----	42.50A	----	42.70-	270	.199	----	144	UNCH	100.00B	39.00A	
1125	----	----	45.25A	----	45.40-	280	.212	----	84	UNCH	105.25B	41.75A	
1130	----	----	46.25A	----	46.30-	300	.216	----	61				

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PG48	BULLETIN # 29@				E-MINI S&P 500 PUT OPTI ONS				Mon, Feb 13, 2012				PG48	
1400	----	----	134. 50A	----	134. 40-	580	.578	----	----	2	UNCH	247. 25B	131. 75A	
1450	----	----	162. 25A	----	162. 40-	640	.668	----	----	5	UNCH	229. 00	160. 50A	
1475	----	----	178. 75A	----	178. 30-	650	.713	----	----	1	UNCH	190. 50B	176. 75A	
TOTAL										1056	22158 +	1023		
EOM	EMINI	S&P	P	(FUTURES SETT.	.00)									
FEB12														
475	----	----	----	----	----	CAB	----	.000	----	792	UNCH	3. 00B	.45A	
525	----	----	----	----	----	CAB	----	.000	----	40	UNCH	4. 60B	.60A	
550	----	----	----	----	----	CAB	----	.000	----	20	UNCH	5. 50B	.80A	
575	----	----	----	----	----	CAB	----	.000	----	30	UNCH	6. 75B	.25A	
600	----	----	----	----	----	CAB	----	.000	----	250	UNCH	8. 25B	.30A	
625	----	----	----	----	----	CAB	----	.000	----	4	UNCH	9. 75B	.25A	
650	----	----	----	----	----	CAB	----	.000	----	73	UNCH	11. 50B	.25A	
675	----	----	----	----	----	CAB	----	.000	----	33	UNCH	13. 50B	.05	
700	----	----	----	----	----	CAB	----	.000	----	220	UNCH	15. 75B	.35A	
725	----	----	----	----	----	CAB	----	.000	----	68	UNCH	18. 25B	.40A	
750	----	----	----	----	----	CAB	----	.000	----	10	UNCH	21. 25B	.35A	
775	----	----	----	----	----	CAB	----	.000	----	20	UNCH	24. 50B	.45A	
800	----	----	----	----	----	CAB	----	.000	----	60	UNCH	28. 25B	.55A	
810	----	----	----	----	----	CAB	----	.000	----	31	UNCH	29. 75B	.05	
820	----	----	----	----	----	CAB	----	.000	----	1	UNCH	31. 50B	.05	
830	----	----	----	----	----	CAB	----	.000	----	14	UNCH	33. 25B	.70A	
840	----	----	----	----	----	CAB	----	.000	----	50	UNCH	35. 00B	.05	
850	----	----	----	----	----	CAB	----	.000	----	34	UNCH	36. 75B	.05	
860	----	----	----	----	----	CAB	----	.000	----	30	UNCH	38. 75B	.25	
870	----	----	----	----	----	CAB	----	.000	----	30	UNCH	40. 75B	.45A	
875	----	----	----	----	----	CAB	----	.000	----	30	UNCH	41. 75B	.45A	
885	----	----	----	----	----	CAB	----	.000	----	30	UNCH	5. 75B	.50A	
890	----	----	----	----	----	CAB	----	.000	----	30	UNCH	45. 00B	.50A	
895	----	----	----	----	----	CAB	----	.000	----	30	UNCH	6. 25B	.55A	
900	----	----	----	----	----	CAB	----	.000	----	245	UNCH	47. 25B	.55A	
910	----	----	----	----	----	CAB	----	.000	----	10	UNCH	49. 75B	.30A	
920	----	----	----	----	----	CAB	----	.000	----	100	UNCH	52. 25B	.30A	
950	----	----	----	----	----	CAB	----	.000	----	70	UNCH	60. 25B	.10	
960	----	----	----	----	----	CAB	----	.000	----	100	UNCH	63. 00B	.40A	
970	----	----	----	----	----	CAB	----	.000	----	20	UNCH	66. 00B	.45A	
975	----	----	----	----	----	CAB	----	.000	----	100	UNCH	67. 50B	.45A	
980	----	----	----	----	----	CAB	----	.000	----	20	UNCH	69. 00B	.50A	
990	----	----	----	----	----	CAB	----	.000	----	18	UNCH	72. 25B	.50A	
995	----	----	0. 05N	----	----	CAB	----	.000	----	100	UNCH	46. 00B	.55A	
1000	----	----	0. 10N	----	----	CAB	----	.000	----	11	UNCH	75. 50B	.05	
1005	----	----	0. 10N	----	----	CAB	----	.000	----	45	UNCH	77. 25B	.30	
1010	----	----	0. 15N	----	----	CAB	.05-	10	.000	5	UNCH	79. 00B	.30A	
1015	----	----	0. 15N	----	----	CAB	.05-	10	.000	45	UNCH	81. 00B	.35A	
1020	----	----	0. 15N	----	----	CAB	.05-	10	.001	1	UNCH	82. 75B	.35A	
1025	----	----	0. 15N	----	----	CAB	.05-	10	.001	2	509 -	2	84. 75B	.30
1030	----	----	0. 20N	----	----	CAB	.05-	15	.001	68	UNCH	86. 50B	.35A	
1035	----	----	0. 20N	----	----	CAB	.05-	15	.001	45	UNCH	88. 50B	.40A	
1040	----	----	*. 20A	0. 20A	----	CAB	.05-	20	.001	212	UNCH	90. 50B	.20A	
1045	----	----	*. 20A	0. 20A	----	CAB	.05-	20	.001	2	487 -	2	92. 50B	.20A
1050	----	----	*. 25A	0. 25A	----	CAB	.05-	25	.001	87	UNCH	94. 50B	.25A	
1055	----	----	*. 25A	0. 25A	----	CAB	.05-	30	.001	110	UNCH	96. 50B	.25A	
1060	----	----	*. 25A	0. 25A	----	CAB	.05-	30	.001	65	UNCH	98. 50B	.25A	
1065	----	----	*. 25A	0. 25A	----	CAB	.10-	30	.002	56	UNCH	100. 50B	.25A	
1070	----	----	*. 25A	0. 25A	----	CAB	.10-	35	.002	5	UNCH	102. 75B	.25A	
1075	0. 35	----	*. 30A	0. 30A	----	CAB	.10-	35	.002	150	236 +	150	105. 00B	.30A
1080	----	----	*. 30A	0. 30A	----	CAB	.10-	40	.002	537	UNCH	107. 25B	.30A	
1090	----	----	*. 30A	0. 35A	----	CAB	.15-	40	.003	84	UNCH	111. 75B	.30A	
1095	----	----	*. 35A	0. 35A	----	CAB	.15-	40	.003	222	UNCH	114. 25B	.35A	
1100	----	----	*. 35A	0. 35A	----	CAB	.15-	45	.003	955	UNCH	116. 50B	.35A	
1105	----	----	*. 35A	0. 40A	----	CAB	.20-	45	.004	25	UNCH	119. 00B	.35A	
1110	----	----	*. 40A	0. 40A	----	CAB	.20-	45	.004	227	UNCH	121. 50B	.40A	
1115	----	----	*. 40A	0. 40A	----	CAB	.20-	50	.004	162	UNCH	124. 00B	.40A	
1120	----	----	*. 40A	0. 45A	----	CAB	.25-	50	.005	239	UNCH	126. 75B	.40A	
1125	----	----	.45A	0. 45A	----	CAB	.25-	50	.005	1111	UNCH	129. 25B	.35	
1130	----	----	*. 45A	0. 50A	----	CAB	.30-	50	.007	71	UNCH	132. 00B	.45A	
1135	----	----	*. 45A	0. 50A	----	CAB	.35-	50	.008	641	UNCH	134. 75B	.45A	
1140	----	----	*. 50A	0. 50A	----	CAB	.35-	55	.008	29	UNCH	137. 50B	.50A	
1145	----	----	*. 50A	0. 55A	----	CAB	.40-	55	.009	243	UNCH	140. 25B	.50A	
1150	----	----	*. 55A	0. 55A	----	CAB	.45-	55	.010	86	UNCH	143. 25B	.55A	
1155	----	----	*. 55A	0. 60A	----	CAB	.45-	60	.011	49	UNCH	146. 00B	.55A	
1160	----	----	*. 60A	0. 65A	----	CAB	.50-	60	.012	74	UNCH	149. 00B	.60A	
1165	----	----	.65A	0. 65A	----	CAB	.55-	60	.013	241	UNCH	152. 00B	.65	
1170	----	----	*. 65A	0. 70A	----	CAB	.55-	65	.013	12	UNCH	155. 00B	.65A	
1175	----	----	.70A	0. 75A	----	CAB	.60-	65	.015	71	UNCH	158. 25B	.65A	
1180	1. 05	----	.70	0. 75A	----	CAB	.60-	70	.015	4	300 +	2	161. 25B	.70A
1185	----	----	.80A	0. 80A	----	CAB	.65-	70	.017	89	UNCH	164. 50B	.75A	
1190	----	----	*. 75A	0. 85A	----	CAB	.70-	70	.018	110	UNCH	167. 75B	.75A	
1195	----	----	.85A	0. 90A	----	CAB	.75-	80	.020	196	UNCH	171. 00B	.80A	
1200	0. 90	----	.80	0. 85A	----	CAB	.80-	90	.021	17	975	UNCH	174. 50B	.80
1205	0. 85	----	*. 85	0. 90A	----	CAB	.85-	100	.023	2	59 +	1	174. 25B	.85
1210	----	----	1. 00A	1. 05A	----	CAB	.90-	110	.025	229	UNCH	178. 50B	.95	
1215	----	----	*1. 05A	1. 15A	----	CAB	.95-	120	.027	345	UNCH	172. 25B	1. 05A	
1220	1. 60	----	*1. 15A	1. 20A	----	CAB	1. 05-	125	.030	10	194 +	10	185. 25B	1. 15A
1225	1. 40	----	*1. 25A	1. 30A	----	CAB	1. 15-	130	.033	3	330 +	3	188. 75B	1. 25A
1230	----	----	1. 30A	1. 40A	----	CAB	1. 25-	135	.036	422	UNCH	192. 50B	1. 30	
1235	----	----	*1. 40A	1. 50A	----	CAB	1. 35-	145	.040	672	UNCH	186. 00B	1. 40A	
1240	----	----	*1. 55A	1. 60A	----	CAB	1. 45-	155	.044	231	UNCH	199. 50B	1. 55A	
1245	2. 00	----	*1. 65A	1. 70A	----	CAB	1. 60-	165	.049	45	224 +	35	192. 75B	1. 65A
1250	2. 20	----	*1. 70	1. 70	----	CAB	1. 75-	175	.054	36	1052 +	28	207. 25B	1. 70
1255	2. 30	----	*1. 95A	1. 95A	----	CAB	1. 90-	190	.059	10	509	UNCH	200. 50B	1. 95A
1260	2. 60	----	*2. 05	2. 10A	----	CAB	2. 10-	200	.066	16	616 +	16	214. 75B	2. 05
1265	----	----	*2. 30A	2. 30A	----	CAB	2. 30-	215	.073	515	UNCH	208. 00B	2. 30A	
1270	3. 40	----	*2. 55A	2. 55A	----	CAB	2. 55-	230	.082	15	552 +	6	218. 75B	2. 55A
1275	----	----	*2. 80A	2. 80A	----	CAB	2. 85-	240	.092	1641	UNCH	217. 25B	2. 80A	
1280	----	----	*3. 20A	3. 20A	----									

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PG48	BULLETIN # 29@	E-MINI S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012	PG48
975	----	----	.90A	1.00A	.80-	55	.010	----	----	1	UNCH	76.25B	.80A
980	----	----	.95A	1.00A	.85-	55	.011	----	----	360	UNCH	77.75B	.85A
990	----	----	1.05A	1.10A	.90-	60	.012	----	----	266	UNCH	81.25B	.90A
1000	----	----	1.10A	1.20A	1.00-	65	.013	----	----	262	UNCH	84.75B	1.00A
1010	----	----	1.20A	1.30A	1.10-	65	.015	----	----	37	UNCH	88.25B	1.00A
1020	----	----	1.30A	1.40A	1.20-	70	.016	----	----	42	UNCH	92.00B	1.15A
1025	----	----	1.35A	1.45A	1.25-	70	.017	----	----	6	UNCH	94.00B	1.20A
1030	----	----	1.40A	1.50A	1.30-	75	.018	----	----	12	UNCH	95.75B	1.25A
1040	1.80	1.80	1.55A	1.60A	1.40-	80	.019	----	1	56	UNCH	99.75B	1.35A
1050	----	----	1.65A	1.75A	1.55-	85	.022	----	----	3	UNCH	104.00B	1.35A
1060	----	----	1.80A	1.90A	1.70-	90	.024	----	----	5	UNCH	108.25B	1.45A
1070	----	----	1.95A	2.05A	1.85-	95	.026	----	----	4	UNCH	112.50B	1.50A
1080	----	----	2.10A	2.20A	2.00-	105	.029	----	----	3	UNCH	117.00B	1.65A
1085	----	----	2.20A	2.30A	2.10-	105	.030	----	----	106	UNCH	32.25B	1.80A
1090	----	----	2.30A	2.40A	2.15-	115	.031	----	----	8	UNCH	121.75B	1.80A
1095	----	----	2.40A	2.50A	2.25-	115	.033	----	----	364	UNCH	34.50B	2.00A
1100	2.80	2.80	2.50A	2.60A	2.35-	120	.035	----	2	515 +	2	126.75B	2.05A
1105	----	----	2.60A	2.70A	2.45-	125	.036	----	----	6	UNCH	37.00B	2.05A
1110	----	----	2.70A	2.80A	2.55-	130	.038	----	----	253	UNCH	131.75B	2.15A
1115	----	----	2.85A	2.95A	2.65-	140	.040	----	----	300	UNCH	39.50B	2.35A
1120	----	----	2.95A	3.05A	2.80-	140	.042	----	----	363	UNCH	136.75B	2.35
1125	3.10	3.10	3.10	3.10	2.95-	140	.044	----	275	596 +	229	139.50B	2.50A
1130	----	----	3.25A	3.35A	3.10-	145	.047	----	----	107	UNCH	142.25B	2.60A
1135	----	----	3.40A	3.50A	3.25-	150	.049	----	----	201	UNCH	45.25B	2.75A
1140	----	----	3.55A	3.65A	3.40-	155	.052	----	----	217	UNCH	147.75B	2.90A
1145	----	----	3.70A	3.80A	3.55-	145	.055	----	----	108	UNCH	48.25B	3.05A
1150	----	----	3.90A	3.95A	3.70-	155	.057	----	----	287	UNCH	153.25B	3.20A
1155	----	----	4.05A	4.10A	3.90-	160	.060	----	----	200	UNCH	51.50B	3.35A
1160	4.25	4.25	4.25	4.25	4.10-	165	.064	----	55	710 -	55	159.25B	3.50A
1165	----	----	4.45A	4.45A	4.30-	170	.067	----	----	369	UNCH	55.00B	3.70A
1170	----	----	4.65A	4.65A	4.50-	175	.071	----	----	202	UNCH	165.25B	3.90A
1175	5.25	5.50	4.90A	4.90A	4.70-	205	.074	----	2	102 +	1	168.25B	4.05A
1180	----	----	5.25A	5.25A	4.95-	205	.078	----	----	589	UNCH	171.50B	4.30A
1185	----	----	5.50A	5.50A	5.25-	200	.083	----	----	350	UNCH	62.75B	4.50A
1190	----	----	5.75A	5.75A	5.50-	200	.088	----	1	24 +	1	177.75B	4.70
1195	----	----	6.00A	6.00A	5.75-	225	.092	----	----	650	UNCH	67.00B	5.50A
1200	6.75	6.75	6.25A	6.25A	6.00-	250	.097	----	50	450 +	47	184.25B	5.75A
1205	7.00	7.00	6.75A	6.75A	6.25-	250	.102	----	11	359 +	11	71.50B	5.75A
1210	7.25	7.50	7.00A	7.00A	6.50-	275	.107	----	2	313	UNCH	189.50B	6.00A
1215	----	----	7.25A	7.25A	7.00-	275	.114	----	----	100	UNCH	76.00B	6.50A
1220	8.25	8.25	7.75A	7.75A	7.50-	275	.122	----	6	275 +	1	185.50B	6.75A
1225	9.00	9.00	8.25A	8.25A	7.75-	300	.127	----	1	384 +	1	188.75B	7.25A
1230	----	----	8.50A	8.50A	8.25-	300	.135	----	----	462	UNCH	192.00B	7.75
1235	----	----	9.00A	9.00A	8.75-	300	.143	----	----	432	UNCH	86.25B	8.25A
1240	----	----	9.50A	9.50A	9.25-	325	.152	----	----	381	UNCH	198.75B	8.75A
1245	----	----	10.00A	10.00A	9.75-	325	.160	----	----	540	UNCH	91.50B	9.25A
1250	----	----	10.50A	10.50A	10.25-	350	.169	----	----	585	UNCH	206.25B	9.75A
1255	12.00	12.00	11.25A	11.25A	11.00-	350	.181	----	100	785 +	100	97.25B	10.50A
1260	----	----	11.75A	11.75A	11.50-	375	.190	----	----	450	UNCH	213.50B	11.00A
1265	13.25	13.25	12.50A	12.50A	12.25-	375	.202	----	100	814 +	95	103.25B	11.75A
1270	----	----	13.25A	13.25A	13.00-	400	.214	----	5	632	UNCH	221.00B	12.50A
1275	----	----	14.00A	14.00A	13.75-	425	.226	----	----	734	UNCH	224.75B	13.50A
1280	----	----	15.00A	15.00A	14.50-	450	.239	----	5	707	UNCH	228.25B	14.25A
1285	----	----	15.75A	15.75A	15.50-	450	.254	----	----	400	UNCH	114.00B	15.25A
1290	----	----	16.75A	16.75A	16.50-	450	.269	----	----	360	UNCH	233.75B	16.25A
1295	18.50	18.50	17.75A	17.75A	17.50-	475	.285	----	100	399 +	100	120.75B	17.25A
1300	20.50	20.50	18.75A	18.75A	18.50-	500	.302	----	100	721 +	100	223.00B	18.50A
1305	----	----	20.00A	20.00A	19.75-	525	.320	----	----	387	UNCH	122.75B	19.75A
1310	21.50	21.50	21.25A	21.25A	21.00-	525	.338	----	96	496 +	96	224.25B	21.00A
1315	----	----	22.50A	22.50A	22.25-	550	.358	----	----	278	UNCH	126.75B	22.50A
1320	----	----	24.00A	24.00A	23.75-	575	.379	----	----	215	UNCH	227.00B	24.00A
1330	----	----	27.00A	27.00A	27.00-	600	.423	----	----	1	UNCH	210.25B	27.00A
1335	29.25	29.25	28.75A	28.75A	28.75-	600	.446	----	2	4 +	2	107.00B	28.75A
1340	----	----	30.75A	30.75A	30.75-	625	.471	----	----	3	UNCH	217.75B	30.75A
1375	----	----	*47.00A	47.50A	47.75-	725	.657	----	----	5	UNCH	184.50B	47.00A
1380	54.50	54.50	*50.00A	50.50A	50.75-	750	.685	----	505	23 -	483	178.00B	50.00A
TOTAL										1448	21382 +	275	
APR12	EOM EMINI S&P P	(FUTURES SETT. .00)	0.20N	.20	UNCH	.001	----	----	201	UNCH	7.75B	.75A	
675	----	----	0.25N	.25	UNCH	.002	----	----	162	UNCH	9.00B	.85A	
700	----	----	0.40N	.30-	10	.002	----	----	1	UNCH	10.50B	1.00A	
725	----	----	*.50A	.35-	20	.003	----	----	110	UNCH	12.00B	.50A	
750	----	----	*.75A	.65-	30	.006	----	----	150	UNCH	18.50B	.75A	
820	----	----	*.80A	.65-	35	.006	----	----	150	UNCH	19.00B	.80A	
825	----	----	*.80A	.70-	35	.006	----	----	701	UNCH	19.50B	.80A	
830	----	----	1.95A	2.05A	1.80-	75	.019	----	3	UNCH	37.75B	1.45A	
950	----	----	2.60A	2.70A	2.45-	95	.026	----	4	UNCH	46.25B	2.00A	
1000	----	----	2.80A	2.90A	2.65-	100	.028	----	5	UNCH	48.75B	2.15A	
1050	----	----	4.00A	4.15A	3.85-	140	.042	----	3	UNCH	62.25B	3.15A	
1070	4.75	4.75	4.65A	4.80A	4.45+	NEW	.050	201	201 +	201	68.25B	3.65A	
1075	----	----	4.85A	4.95A	4.60-	165	.052	----	2	UNCH	70.00B	3.80A	
1080	----	----	5.00A	5.25A	4.80-	170	.054	----	2	UNCH	71.75B	4.00A	
1105	6.50	6.50	6.25A	6.25A	6.00+	NEW	.068	----	1	1 +	1	45.75B	4.90A
1110	----	----	6.25A	6.50A	6.00-	200	.069	----	12	UNCH	82.25B	5.25A	
1120	----	----	6.75A	7.00A	6.75-	175	.076	----	214	UNCH	86.25B	5.75A	
1125	----	----	7.00A	7.25A	7.00-	175	.080	----	10	UNCH	88.25B	6.00A	
1150	----	----	8.50A	8.75A	8.25-	225	.096	----	20	UNCH	98.75B	7.50A	
1160	----	----	9.25A	9.25A	8.75-	250	.103	----	201	UNCH	103.25B	8.25A	
1170	----	----	10.00A	10.25A	9.50-	275	.112	----	12	UNCH	108.00B	8.75A	
1180	----	----	10.75A	11.00A	10.50-	275	.123	----	2	UNCH	112.75B	9.75A	
1195	----	----	12.25A	12.25A	12.00-	275	.141	----	6	UNCH	76.50B	11.00A	
1200	----	----	12.75A	12.75A	12.50-	300	.147	----	40	UNCH	123.00B	11.25	
1210	----	----	13.75A	13.75A	13.50-	300	.159	----	1	UNCH	128.25B	12.25A	
1225	----	----	15.50A	15.50A	15.25-	325	.181	----	6	UNCH	136.75B	14.00A	
1240	----	----	17.75A	17.75A	17.25-	375	.205	----	4	UNCH	145.50B	16.00A	
1250	----	----	19.25A	19.25A	19.00-	350	.224	----	5	UNCH	151.75B	17.50A	
1300	----	----	29.50A	29.50A	29.50-	475	.341	----	5	UNCH	177.75B	28.00A	
1305	----	----	30.75A	30.75A	30.75-	500	.355	----	30	UNCH	173.50B	29.50A	
1310	----	----	32.25A	32.25A	32.00-	525	.370	----	50	UNCH	179.00B	31.00A	
1315	----	----	33.75A	33.75A	33.50-	550	.386	----	30	UNCH	140.00B	32.50A	
1335	----	----	40.25A	40.25A	40.25-	600	.453	----	50	UNCH	119.75B	39.25A	
1345	45.00	45.00	44.00A	44.00A	44.00-	625	.489	50	70 +	50	126.50B	43.25A	
1350	----	----	46.00A	46.00A	46.25-	625	.508	----	20	UNCH	195.75B	45.50A	
1360	----	----	50.50A	50.50A	50.50-	650	.548</						

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FINAL

PG48	BULLETIN # 29@	E-MINI S&P 500 PUT OPTI ONS										Mon, Feb 13, 2012		PG48
1200	----	----	19.75A	19.75A	19.50-	300	.183	----	----	6	UNCH	90.25B	17.50A	
1220	----	----	22.50A	22.50A	22.25-	350	.209	----	----	10	UNCH	99.25B	20.25A	
1250	----	----	27.75A	27.75A	27.50-	400	.257	----	----	27	UNCH	113.50B	25.50A	
1260	----	----	29.75A	29.75A	29.50-	400	.276	----	----	5	UNCH	118.75B	27.50A	
1265	----	----	30.75A	30.75A	30.75-	400	.286	----	----	2	UNCH	120.50B	28.50A	
1275	----	----	33.00A	33.00A	33.00-	425	.306	----	----	1	UNCH	126.75B	30.75A	
1280	----	----	34.25A	34.25A	34.25-	425	.317	----	----	8	UNCH	129.75B	32.00A	
1285	----	----	35.50A	35.50A	35.50-	450	.327	----	----	3	UNCH	132.25B	33.25A	
1290	----	----	36.75A	36.75A	36.75-	450	.339	----	----	6	UNCH	135.50B	34.75A	
1305	----	----	41.00A	41.00A	41.00-	475	.374	----	----	1	UNCH	145.00B	39.00A	
1320	----	----	45.75A	45.75A	45.75-	525	.413	----	----	2	UNCH	155.00B	43.75A	
1330	----	----	49.25A	49.25A	49.25-	525	.441	----	----	1	UNCH	161.00B	47.25A	
1950	----	----	----	613.00N	604.75-	825	.998	----	----	531	UNCH	722.25B	705.00	
TOTAL										51		1914 +	51	
JUN12	EOM EMINI S&P P	(FUTURES SETT.	.00)											
900	----	----	4.45A	4.55A	4.30-	120	.032	----	----	1	UNCH	13.00B	3.60A	
950	----	----	6.25A	6.25A	6.00-	125	.045	----	----	1	UNCH	17.25B	4.95A	
1000	----	----	8.25A	8.50A	8.00-	150	.062	----	----	1	UNCH	22.50B	7.50A	
1010	9.00	9.00	8.75A	9.00	8.50+	NEW	.066	----	1	1 +	1	23.75B	7.25A	
1080	----	----	13.25A	13.25A	13.00-	200	.102	----	----	1	UNCH	34.25B	11.50A	
1100	----	----	15.00A	15.00A	14.50-	225	.115	----	----	3	UNCH	38.00B	13.00A	
1120	----	----	16.75A	16.75A	16.50-	225	.131	----	----	2	UNCH	42.00B	14.25A	
1130	----	----	17.75A	17.75A	17.50-	250	.139	----	----	2	UNCH	44.25B	15.25A	
1140	----	----	18.75A	18.75A	18.50-	275	.148	----	----	201	UNCH	46.50B	16.25A	
1150	----	----	20.00A	20.00A	19.75-	275	.157	----	----	2	UNCH	49.00B	17.50A	
1170	----	----	22.50A	22.50A	22.25-	300	.178	----	----	201	UNCH	54.00B	19.75A	
1175	----	----	23.25A	23.25A	23.00-	300	.184	----	----	1	UNCH	55.50B	20.50A	
1180	----	----	24.00A	24.00A	23.75-	300	.189	----	----	201	UNCH	57.00B	21.25A	
1190	----	----	25.25A	25.25A	25.25-	325	.201	----	----	202	UNCH	59.75B	22.50A	
1200	----	----	27.00A	27.00A	26.75-	325	.214	----	----	8	UNCH	63.25B	24.25A	
1220	----	----	30.50A	30.50A	30.25-	375	.241	----	----	100	UNCH	69.50B	27.50A	
1230	----	----	32.25A	32.25A	32.25-	375	.256	----	----	27	UNCH	73.00B	29.50A	
1240	----	----	34.25A	34.25A	34.25-	375	.272	----	----	5	UNCH	77.00B	31.50A	
1250	----	----	36.50A	36.50A	36.50-	400	.289	----	----	2	UNCH	81.00B	33.75A	
1260	----	----	38.75A	38.75A	38.75-	425	.306	----	----	1	UNCH	85.00B	36.00A	
1270	----	----	41.25A	41.25A	41.25-	425	.325	----	----	100	UNCH	89.25B	38.50A	
1280	----	----	43.75A	43.75A	44.00-	450	.345	----	----	55	UNCH	93.75B	41.25A	
1300	----	----	49.75A	49.75A	50.00-	450	.387	----	----	3	UNCH	103.25B	47.25A	
1310	----	----	52.75A	52.75A	53.00-	500	.409	----	----	2	UNCH	108.50B	50.50A	
1320	----	----	56.25A	56.25A	56.50-	500	.433	----	----	1	UNCH	114.00B	54.00A	
1325	----	----	58.00A	58.00A	58.25-	525	.445	----	----	6	UNCH	116.75B	55.75A	
1340	----	----	63.75A	63.75A	64.00-	550	.483	----	----	15	UNCH	125.50B	61.75A	
TOTAL										1		1145 +	1	
JUL12	EOM EMINI S&P P	(FUTURES SETT.	.00)											
825	----	----	4.15A	4.25A	4.00-	75	.026	----	----	10	UNCH	5.25B	3.40A	
850	----	----	4.80A	4.90A	4.70-	80	.030	----	----	40	UNCH	6.00B	3.95A	
870	----	----	5.50A	5.50A	5.25-	100	.034	----	----	10	UNCH	6.75B	4.45A	
890	----	----	6.25A	6.25A	6.00-	100	.039	----	----	30	UNCH	7.75B	5.75A	
900	----	----	6.50A	6.75A	6.25-	125	.041	----	----	10	UNCH	8.00B	6.00A	
910	----	----	7.00A	7.00A	6.50-	125	.043	----	----	13	UNCH	8.50B	6.50A	
930	----	----	7.75A	7.75A	7.50-	125	.050	----	----	20	UNCH	9.50B	7.00A	
950	----	----	8.75A	8.75A	8.50-	125	.057	----	----	1	UNCH	10.75B	7.25A	
960	9.25	9.25	9.25	9.25	9.00+	NEW	.060	----	1	1 +	1	11.25B	8.50A	
970	----	----	9.75A	9.75A	9.50-	125	.064	----	----	20	UNCH	12.00B	8.75A	
975	----	----	10.00A	10.00A	9.75-	125	.066	----	----	15	UNCH	12.25B	9.00A	
1125	----	----	22.25A	22.25A	22.00-	250	.153	----	----	1	UNCH	26.75B	20.25	
1150	24.75	25.00	24.75	24.75	25.25+	NEW	.176	----	14	14 +	14	30.50B	22.75A	
1200	----	----	33.25A	33.25A	33.25-	325	.232	----	----	2	UNCH	39.75B	30.50A	
1225	38.50	38.50	38.25A	38.25A	38.00+	NEW	.265	----	6	6 +	6	45.25B	35.25A	
1300	----	----	57.75A	57.75A	57.75-	475	.393	----	----	1	UNCH	67.00B	55.00A	
1325	----	----	66.25A	66.25A	66.50-	500	.446	----	----	1	UNCH	85.75B	63.75A	
1330	----	----	68.25A	68.25A	68.25-	525	.457	----	----	2	UNCH	88.25B	65.75A	
TOTAL										21		197 +	21	

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