



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

PG45 BULLETIN #146@ EQUITY FLEX OPTIONS Mon, Jul 30, 2012 PG45

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. SETT. PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETT. SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETT. PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

EQUITY FLEX OPTIONS CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	MAR13	JUN13					
S&P 500 FUT			09/20			12/20	03/14	06/20					
S&P 500 OPT	07/20	08/17	09/20	10/19	11/16	12/20	03/14	06/20					
NASDAQ 100 FUT			09/20			12/20	03/14	06/20					
NASDAQ 100 OPT	07/20	08/17	09/20	10/19		12/20	03/14	06/20					
S&P 400MID FUT			09/20			12/20	03/14	06/20					
S&P 400MID OPT	07/20	08/17	09/20	10/19		12/20	03/14	06/20					
NIKKEI 225 FUT			09/13			12/13	03/07	06/13					
NIKKEI 225 OPT	07/20	08/17	09/13	10/19		12/13	03/07	06/13					

EXPIRATION:													
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EQUITY FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT--		
											HIGH	LOW	
S&P 500 FUT													
SEP12	1379.00 @1379.70	1387.30	1376.80	1380.20 @1380.70		1380.50	P- 200	9158	1596	219603 -	1081	1411.00B	1053.60A
DEC12	1373.80	1379.40B	1370.40A	1375.50B		1373.30	- 210	224	----	11473 +	208	1404.50B	1047.60A
MAR13	----	1372.60B	1363.60A	1365.60A		1366.50	- 210	30	----	659 +	40	1398.50B	1041.40A
JUN13	----	1365.70B	1356.70A	1358.70A		1359.60	- 210	----	----	19 UNCH		1392.50B	1035.20A
TOTAL S&P 500 FUT								9412	1596	231754 -	833		
NASDAQ 100 FUT													
SEP12	2644.00 @2646.00	2658.00	2629.00	2635.00 @2636.50		2635.75	- 625	239	76	8915 -	49	2780.00B	2029.50A
DEC12	----	2646.00B	2630.00A	2634.50N		2628.25	- 625	----	----	7 UNCH		2729.50B	2057.75A
TOTAL NASDAQ 100 FUT								239	76	8922 -	49		
NIKKEI (\$) FUT													
SEP12	----	----	----	8690.00N		8635.00	- 55	----	2472	31257 +	263	10240.00B	8165.00A
DEC12	----	----	----	8650.00N		8595.00	- 55	----	3	7 +	1	10065.00B	8160.00A
TOTAL NIKKEI (\$) FUT								0	2475	31264 +	264		
S&P 400MID FUT													
SEP12	----	----	----	949.90N		943.60	- 630	----	----	1741 UNCH		1004.20B	732.90A
TOTAL S&P 400MID FUT								0	0	1741			

ADDITIONAL EQUITY FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT--		
											HIGH	LOW	
ENY FUT													
SEP12	8630.00	8630.00	8600.00A	----		8620.00	- 65.00	----	3	3 +	2	9140.00B	8330.00A
TOTAL ENY FUT								0	3	3+	2		

FLEX OPTIONS CALLS													
EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		
SP EFLEX CALL													
AUG12	SP EFLEX CALL												
08/17/12	60000	09/12	----	----	----	780.30-	200 .999	----	----	----	100	UNCH	
08/17/12	160000	09/12	----	----	----	CAB	----	.001	----	----	100	UNCH	
TOTAL										0	200		
SEP12	SP EFLEX CALL												
09/21/12	50000	09/12	----	----	----	879.90-	200 .999	----	----	----	490	UNCH	
09/21/12	250000	09/12	----	----	----	CAB	----	.000	----	----	490	UNCH	
TOTAL										0	980		
DEC12	SP EFLEX CALL												
12/21/12	40000	12/12	----	----	----	971.50-	180 .999	----	----	----	2040 +	40	
12/21/12	50000	12/12	----	----	----	871.50-	210 .999	----	----	----	2000	UNCH	
12/21/12	120000	12/12	----	----	----	194.00-	150 .828	----	----	----	10	UNCH	
12/21/12	140000	12/12	----	----	----	49.30-	50 .453	----	----	----	10	UNCH	
12/21/12	240000	12/12	----	----	----	CAB	----	.000	----	----	2000	UNCH	
12/21/12	250000	12/12	----	----	----	CAB	----	.000	----	----	2000	UNCH	
TOTAL										0	8060 +	40	

FLEX OPTIONS PUTS													
EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		
SP AFLEX PUT													
JUL12	SP AFLEX PUT												
07/30/12	132500	09/12	----	----	----	CAB	----	----	----	----	----	50	
07/30/12	133000	09/12	----	----	----	CAB	----	----	----	50	----	105	
07/30/12	133500	09/12	----	----	----	CAB	----	----	----	51	----	100	
TOTAL										101	0 -	255	
SP EFLEX PUT													
AUG12	SP EFLEX PUT												
08/17/12	60000	09/12	----	----	----	CAB	----	.000	----	----	100	UNCH	
08/17/12	160000	09/12	----	----	----	219.40+	200 .998	----	----	----	100	UNCH	
TOTAL										0	200		
SEP12	SP EFLEX PUT												
09/21/12	50000	09/12	----	----	----	CAB	----	.000	----	----	490	UNCH	
09/21/12	250000	09/12	----	----	----	1118.70+	200 .999	----	----	----	490	UNCH	
TOTAL										0	980		
DEC12	SP EFLEX PUT												
12/21/12	40000	12/12	----	----	----	CAB	----	.000	----	----	2000	UNCH	
12/21/12	50000	12/12	----	----	----	.10 UNCH	.000	----	----	----	2000	UNCH	
12/21/12	120000	12/12	----	----	----	21.10+	60 .171	----	----	----	10	UNCH	
12/21/12	140000	12/12	----	----	----	75.90+	160 .546	----	----	----	10	UNCH	
12/21/12	240000	12/12	----	----	----	1024.50+	210 .999	----	----	----	2040 +	40	
12/21/12	250000	12/12	----	----	----	1124.30+	210 .999	----	----	----	2000	UNCH	
TOTAL										0	8060 +	40	