



PRELIMINARY

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* AVAILABLE ON <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin>

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 SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

PG01A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST COMMODITY/ALT INVESTMENTS FUTURES

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EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED OPEN INTEREST	TOTAL & CHGE	----- VOLUME	-52 WEEKS (364 DAYS) OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
COMM & ALT INVST	962822	60601	29744	1053167	7975359	+	17707	1128073	8247493
FUTURES ONLY--									
COMM & ALT INVST	836177	3386	28964	868527	4210593	-	6160	939160	4110079
OPTIONS ONLY--									
COMM & ALT INVST	126645	57215	330	184190	3732074	+	23782	188578	4114317
FORWARD SWAPS ONLY--									
COMM & ALT INVST			450	450	32692	+	85	335	23097
OPTIONS FORWARD SWAPS ONLY--									

COMMODITY/ALT INVESTMENTS FUTURES										
C	CORN FUTURES	265868	708	14943	281519	1331351	-	8647	349954	1378082
S	SOYBEAN FUTURES	144999	1265	3754	150018	682883	+	862	149582	645533
W	WHEAT FUTURES	116497	989	1651	119137	485287	-	2955	137650	425300
BO	SOYBEAN OIL FUTURES	103665	69	2410	106144	361204	+	3056	92432	382908
SM	SOYBEAN MEAL FUTURES	68249	35	2624	70908	359138	-	608	95632	384446
KEF	KC WHEAT FUTURES	47153		1933	49086	241741	+	520	29148	202423
LC	LIVE CATTLE FUTURES	43170	320	4	43494	252474	+	232	34649	240432
LH	LEAN HOG FUTURES	29374			29374	225465	+	1345	36379	207239
FC	FEEDER CATTLE FUTURE	10176			10176	45439	+	442	8411	42530
GI	GOLDMAN SACHS C/I FUTURE	2187			2187	13131	+	957	752	12688
GA	GSCI EXCESS RETURN FUTURES			1617	1617	40357	-	1452		27973
AW	BLOOMBERG COMMODITY INDEXSM FUTURES	892			892	16759	-	194	843	20903
O	OATS FUTURES	708		28	736	10065	+	306	307	8078
DA	MILK FUTURES	599			599	32289	+	310	285	32766
RRF	ROUGH RICE FUTURES	486			486	11652	+	172	344	9384
YK	MINI SOYBEAN FUTURES	470			470	33141	-	238	547	16136
YW	MINI WHEAT FUTURES	376			376	1886	+	3	348	2028
YC	MINI CORN FUTURES	355			355	8525	-	29	358	10198
LB	LUMBER FUTURES	316			316	5273	-	55	752	5945
CSC	CASH-SETTLED CHEESE FUT	255			255	28452	+	156	190	29547
NF	CASH NONFAT DRY MILK FUTURES	210			210	5702	+	47	394	7041
CB	BUTTER (CASH STLD) FUTURES	97			97	6427	+	162	123	7593
DY	DRY WHEY FUTURES	32			32	4106	+	1	12	4620
DK	CLASS IV MILK FUTURES	17			17	3940	+	42	26	3395
ZX	MILK MIDI FUTURES					7	+	7		22
WDC	CSI HOUSING INDEX FUTURE									2
VUX	HDD U.S. SEAS STRIP FUTURES									25
SFR	CSI HOUSING INDEX FUTURE					7				7
SDG	CSI HOUSING INDEX FUTURE									2
NYM	CSI HOUSING INDEX FUTURE					4				7
MKC	MINI-SIZED KC HRW WHEAT FUTURES					5				33
MIA	CSI HOUSING INDEX FUTURE					3				1
LAX	CSI HOUSING INDEX FUTURE					9				12
LAV	CSI HOUSING INDEX FUTURE					2				3
KWK	CDD U.S. SEAS STRIP FUTURES									2
KVK	CDD U.S. SEAS STRIP FUTURES									2
KV	CDD U.S. WEATHER FUTURES									250
KSK	CDD U.S. SEAS STRIP FUTURES									50
KS	CDD U.S. WEATHER FUTURES						-	50		
KQK	CDD U.S. SEAS STRIP FUTURES									50
KQ	CDD U.S. WEATHER FUTURES					250				
K7M	CDD U.S. SEAS STRIP FUTURES									250
K5N	CDD U.S. SEAS STRIP FUTURES									900
K5	CDD U.S. WEATHER FUTURES						-	100		400
K4K	CDD U.S. SEAS STRIP FUTURES					1100				
K4	CDD U.S. WEATHER FUTURES					600	-	200		350
K3K	CDD U.S. SEAS STRIP FUTURES					325				
K3	CDD U.S. WEATHER FUTURES					250	-	50		
K2	CDD U.S. WEATHER FUTURES					500	-	150		
K1	CDD U.S. WEATHER FUTURES						-	50		
HXX	HDD U.S. SEAS STRIP FUTURES									25
HWX	HDD U.S. SEAS STRIP FUTURES									25
HR	HDD U.S. WEATHER FUTURES									25
H9X	HDD U.S. SEAS STRIP FUTURES									25
H8	HDD U.S. WEATHER FUTURES									25
H7X	HDD U.S. SEAS STRIP FUTURES									50
H6X	HDD U.S. SEAS STRIP FUTURES									2
H4X	HDD U.S. SEAS STRIP FUTURES									50
G2K	CAT EURO SEAS STRIP FUTURES					250				
DRS	BLOOMBERG ROLL SELECT COMMODITY IND					496				503
DEN	CSI HOUSING INDEX FUTURE									1
DLX	HDD EURO SEAS STRIP FUTURES									50
CUS	CSI HOUSING INDEX FUTURE					13				12
CHI	CSI HOUSING INDEX FUTURE					8				10
BOS	CSI HOUSING INDEX FUTURE									1
CJ	NYMEX COCOA FUTURES	12			12	51	+	1	41	68
YO	NYMEX SUGAR 11 FUTURES	10			10	9				30
TT	NYMEX COTTON FUTURES	4			4	14	-	3	1	20
KT	NYMEX COFFEE FUTURES					3				22

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. 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 SETT CYCLE;GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST.THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT.I' IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM,DEMAND,OR CAUSE FOR ACTION.
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PG01A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST COMMODITY/ALT INVESTMENTS FUTURES

Wed, Aug 03, 2016 PG01A

CB0 BUTTER (CASH STLD) OPTIONS	C					1942	-	361	53	2931
CB0 BUTTER (CASH STLD) OPTIONS	P		28		28	2228	-	385	75	2348
TOTAL BUTTER (CASH STLD) OPTIONS			28		28	4170	-	746	128	5279
NZ CASH NONFAT DRY MILK OPTIONS	C	60	3		63	2335	-	1078	316	5069
NZ CASH NONFAT DRY MILK OPTIONS	P		3		3	2974	-	927	144	5874
TOTAL CASH NONFAT DRY MILK OPTIONS		60	6		66	5309	-	2005	460	10943
OSC CASH-SETTLED CHEESE OPT	C	12		12		13032	-	2261	5	11075
OSC CASH-SETTLED CHEESE OPT	P	22		22		13461	-	2404	6	12234
TOTAL CASH-SETTLED CHEESE OPT		34		34		26493	-	4665	11	23309
20K CDD U.S. SEAS STRIP OPTIONS	C					2500				6000
20K CDD U.S. SEAS STRIP OPTIONS	P					1000				1000
TOTAL CDD U.S. SEAS STRIP OPTIONS						3500				7000
21K CDD U.S. SEAS STRIP OPTIONS	P									17000
TOTAL CDD U.S. SEAS STRIP OPTIONS										17000
22K CDD U.S. SEAS STRIP OPTIONS	C					3000				
TOTAL CDD U.S. SEAS STRIP OPTIONS						3000				
23K CDD U.S. SEAS STRIP OPTIONS	C					3000				
TOTAL CDD U.S. SEAS STRIP OPTIONS						3000				
24K CDD U.S. SEAS STRIP OPTIONS	C					4250				
24K CDD U.S. SEAS STRIP OPTIONS	P					1250				500
TOTAL CDD U.S. SEAS STRIP OPTIONS						5500				500
24N CDD U.S. SEAS STRIP OPTIONS	P					500				
TOTAL CDD U.S. SEAS STRIP OPTIONS						500				
25K CDD U.S. SEAS STRIP OPTIONS	C					4000				2500
25K CDD U.S. SEAS STRIP OPTIONS	P					1500				8000
TOTAL CDD U.S. SEAS STRIP OPTIONS						5500				10500
25N CDD U.S. SEAS STRIP OPTIONS	C									500
25N CDD U.S. SEAS STRIP OPTIONS	P									13000
TOTAL CDD U.S. SEAS STRIP OPTIONS										13500
26K CDD U.S. SEAS STRIP OPTIONS	P									1500
TOTAL CDD U.S. SEAS STRIP OPTIONS										1500
26N CDD U.S. SEAS STRIP OPTIONS	P									500
TOTAL CDD U.S. SEAS STRIP OPTIONS										500
27K CDD U.S. SEAS STRIP OPTIONS	C									2000
27K CDD U.S. SEAS STRIP OPTIONS	P									1000
TOTAL CDD U.S. SEAS STRIP OPTIONS										3000
28K CDD U.S. SEAS STRIP OPTIONS	C									3000
TOTAL CDD U.S. SEAS STRIP OPTIONS										3000
29K CDD U.S. SEAS STRIP OPTIONS	C									2000
TOTAL CDD U.S. SEAS STRIP OPTIONS										2000
44K CDD U.S. SEAS STRIP OPTIONS	C					3000				
TOTAL CDD U.S. SEAS STRIP OPTIONS						3000				
45K CDD U.S. SEAS STRIP OPTIONS	C					4500				2500
45K CDD U.S. SEAS STRIP OPTIONS	P									2000
TOTAL CDD U.S. SEAS STRIP OPTIONS						4500				4500
96K CDD U.S. SEAS STRIP OPTIONS	P									2000
TOTAL CDD U.S. SEAS STRIP OPTIONS										2000
24 CDD U.S. WEATHER OPTIONS	P					500				
TOTAL CDD U.S. WEATHER OPTIONS						500				
DZ CLASS IV MILK OPTIONS	C	6		6		2275	-	141		1244
DZ CLASS IV MILK OPTIONS	P	4		4		3678	-	257	10	1517
TOTAL CLASS IV MILK OPTIONS		10		10		5953	-	398	10	2761
PY CORN OPTIONS	C	25942	6330		32272	786104	+	12068	55839	851577
PY CORN OPTIONS	P	17900			24721	561787	+	4970	24344	751123
TOTAL CORN OPTIONS		43842	13151		56993	1347891	+	17038	80183	1602700
PY1 CORN WEEK1 OPTIONS	C	170		170		1231	-	6	70	3686
PY1 CORN WEEK1 OPTIONS	P	29		29		4584	+	4	975	5688
TOTAL CORN WEEK1 OPTIONS		199		199		5815	-	2	1045	9374
PY2 CORN WEEK2 OPTIONS	C	5		5		85				1400
PY2 CORN WEEK2 OPTIONS	P	88		88		171	+	82	10	735
TOTAL CORN WEEK2 OPTIONS		93		93		256	+	82	10	2135
PY3 CORN WEEK3 OPTIONS	C	1		1		1	+	1		
PY3 CORN WEEK3 OPTIONS	P	62		62		62	+	62		
TOTAL CORN WEEK3 OPTIONS		63		63		63	+	63		
PY4 CORN WEEK4 OPTIONS	P									1800
TOTAL CORN WEEK4 OPTIONS										1800
CHO CSI HOUSING INDEX OPTIONS	P					18				
TOTAL CSI HOUSING INDEX OPTIONS						18				
CCZ DEC-DEC CORN CAL SPRD OPT	C					935				271
CCZ DEC-DEC CORN CAL SPRD OPT	P		104		104	7035	+	98	430	855
TOTAL DEC-DEC CORN CAL SPRD OPT			104		104	7970	+	98	430	1126
8CC DEC-JULY CORN CAL SPRD OPT	C					245				1840
8CC DEC-JULY CORN CAL SPRD OPT	P		500		500	4300	+	500		1475
TOTAL DEC-JULY CORN CAL SPRD OPT			500		500	4545	+	500		3315
CW6 DEC-JULY WHEAT CAL SPRD OPT	C					30				35
TOTAL DEC-JULY WHEAT CAL SPRD OPT						30				35
DY0 DRY WHEY OPTIONS	C					262	-	22		1025
DY0 DRY WHEY OPTIONS	P					270	-	4		993
TOTAL DRY WHEY OPTIONS						532	-	26		2018
ZF FEEDER CATTLE OPTIONS	C	1375	79		1454	19134	+	132	321	21771
ZF FEEDER CATTLE OPTIONS	P	1618	152		1770	23908	+	76	426	27153
TOTAL FEEDER CATTLE OPTIONS		2993	231		3224	43042	+	208	747	48924
SC5 JULY-NOV SOYBEAN CAL SPRD OPT	C					30				
TOTAL JULY-NOV SOYBEAN CAL SPRD OPT						30				
K7C KC HRW CALENDAR SPREAD OPTION	C									927
K7C KC HRW CALENDAR SPREAD OPTION	P									1477
TOTAL KC HRW CALENDAR SPREAD OPTION										2404
OKE KC WHEAT OPTIONS	C	281	14		295	27034	+	170	117	12784
OKE KC WHEAT OPTIONS	P	342	4		346	18064	+	257	271	13091
TOTAL KC WHEAT OPTIONS		623	18		641	45098	+	427	388	25875
KWC KCBT CBOT WHEAT SPREAD OPTION	C									40
TOTAL KCBT CBOT WHEAT SPREAD OPTION										40
NH LEAN HOG OPTIONS	C	1862	140		2002	72408	+	743	6768	99152
NH LEAN HOG OPTIONS	P	3340	566		3906	101990	+	297	8064	151019
TOTAL LEAN HOG OPTIONS		5202	706		5908	174398	+	1040	14832	250171
COA LIVE CATTLE 2 MONTH CAL SPRD OPT	C					6				
COA LIVE CATTLE 2 MONTH CAL SPRD OPT	P									12
TOTAL LIVE CATTLE 2 MONTH CAL SPRD OPT						6				12
C0B LIVE CATTLE 4 MONTH CAL SPRD OPT	C					14				
C0B LIVE CATTLE 4 MONTH CAL SPRD OPT	P					175				
TOTAL LIVE CATTLE 4 MONTH CAL SPRD OPT						189				
OK LIVE CATTLE OPTIONS	C	7260	2930		10190	118265	+	1799	1971	102865
OK LIVE CATTLE OPTIONS	P	5615	1413		7028	125860	+	1500	3952	152369
TOTAL LIVE CATTLE OPTIONS		12875	4343		17218	244125	+	3299	5923	255234
ZL LUMBER OPTIONS	C		1		1	561			13	392
ZL LUMBER OPTIONS	P		11		11	388	+	3	35	653
TOTAL LUMBER OPTIONS			12		12	949	+	3	48	1045
JQ MILK MIDI OPTIONS	C					109	-	15		165

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PG01A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST COMMODITY/ALT INVESTMENTS OPTIONS ON FUTURES

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JQ MILK MIDI OPTIONS	P				190	-	31		267
TOTAL MILK MIDI OPTIONS					299	-	46		432
OA MILK OPTIONS	C	122	125	247	31787	-	6312	603	27360
OA MILK OPTIONS	P	196	125	321	35488	-	7055	779	30540
TOTAL MILK OPTIONS		318	250	568	67275	-	13367	1382	57900
PYC NEARBY CORN CAL SPRD OPT	C				4605			200	5449
PYC NEARBY CORN CAL SPRD OPT	P				5194				6868
TOTAL NEARBY CORN CAL SPRD OPT					9799			200	12317
ZSC NEARBY SOYBEAN CAL SPRD OPT	C				1				
ZSC NEARBY SOYBEAN CAL SPRD OPT	P								
TOTAL NEARBY SOYBEAN CAL SPRD OPT					1				100
WZC NEARBY WHEAT CAL SPRD OPT	C		100	100	3031	+	50	843	11487
WZC NEARBY WHEAT CAL SPRD OPT	P				2375			386	9121
TOTAL NEARBY WHEAT CAL SPRD OPT			100	100	5406	+	50	1229	20608
SCX NOV-NOV SOYBEAN CAL SPRD OPT	C				85				200
SCX NOV-NOV SOYBEAN CAL SPRD OPT	P				149				
TOTAL NOV-NOV SOYBEAN CAL SPRD OPT					234				200
OO OATS OPTIONS	C	70	10	80	1523	+	58		1782
OO OATS OPTIONS	P				1331				1802
TOTAL OATS OPTIONS		70	10	80	2854	+	58		3584
RRC ROUGH RICE OPTIONS	C	40		40	1410	-	26	25	2651
RRC ROUGH RICE OPTIONS	P	17		17	754	+	17	43	400
TOTAL ROUGH RICE OPTIONS		57		57	2164	-	9	68	3051
SM5 SEP-DEC SOYBEAN MEAL CSO	C								1000
TOTAL SEP-DEC SOYBEAN MEAL CSO									1000
CDF SHORT DATED CORN OPTIONS	C	344	110	454	91624	+	187	6471	88851
CDF SHORT DATED CORN OPTIONS	P	392	54	446	50756	-	41	778	109234
TOTAL SHORT DATED CORN OPTIONS		736	164	900	142380	+	146	7249	198085
KWO SHORT DATED NEW CROP WHEAT OPTIONS	C								2
TOTAL SHORT DATED NEW CROP WHEAT OPTIONS									2
WDF SHORT DATED NEW CROP WHEAT OPTIONS	P				76				
TOTAL SHORT DATED NEW CROP WHEAT OPTIONS					76				
SDF SHORT DATED SOYBEAN OPTIONS	C	72	50	122	17253	+	23	4925	39663
SDF SHORT DATED SOYBEAN OPTIONS	P	890	265	1155	10567	+	417	1302	24667
TOTAL SHORT DATED SOYBEAN OPTIONS		962	315	1277	27820	+	440	6227	64330
ODF SHORT-DATED SOYBEAN MEAL OPTION	C				110				201
ODF SHORT-DATED SOYBEAN MEAL OPTION	P				20				
TOTAL SHORT-DATED SOYBEAN MEAL OPTION					130				201
31 SOYBEAN CRUSH OPTIONS	C				396				87
31 SOYBEAN CRUSH OPTIONS	P				275				25
TOTAL SOYBEAN CRUSH OPTIONS					671				112
MY SOYBEAN MEAL OPTIONS	C	1817	3104	4921	97097	-	734	3214	79390
MY SOYBEAN MEAL OPTIONS	P	1422	587	2009	100280	+	384	5630	100622
TOTAL SOYBEAN MEAL OPTIONS		3239	3691	6930	197377	-	350	8844	180012
MZ1 SOYBEAN MEAL WK1 OPTIONS	C				110				660
MZ1 SOYBEAN MEAL WK1 OPTIONS	P				55				670
TOTAL SOYBEAN MEAL WK1 OPTIONS					165				1330
MZ2 SOYBEAN MEAL WK2 OPTIONS	C							110	110
TOTAL SOYBEAN MEAL WK2 OPTIONS								110	110
MZ4 SOYBEAN MEAL WK4 OPTIONS	P								700
TOTAL SOYBEAN MEAL WK4 OPTIONS									700
OYC SOYBEAN OIL OPTIONS	C	3906	7864	11770	84885	+	3524	3446	58344
OYC SOYBEAN OIL OPTIONS	P	2254	3880	6134	60908	+	551	3657	47021
TOTAL SOYBEAN OIL OPTIONS		6160	11744	17904	145793	+	4075	7103	105365
CZ0 SOYBEAN OPTIONS	C	21484	9048	220	30752	+	6042	21093	370798
CZ0 SOYBEAN OPTIONS	P	13897	3765	110	17772	+	4750	16814	428251
TOTAL SOYBEAN OPTIONS		35381	12813	330	48524	+	10792	37907	799049
CZ1 SOYBEAN WEEK1 OPTIONS	C	18	15	33	608			44	286
CZ1 SOYBEAN WEEK1 OPTIONS	P	43		43	634	+	16	104	307
TOTAL SOYBEAN WEEK1 OPTIONS		61	15	76	1242	+	16	148	593
CZ2 SOYBEAN WEEK2 OPTIONS	C							70	36
CZ2 SOYBEAN WEEK2 OPTIONS	P				3				203
TOTAL SOYBEAN WEEK2 OPTIONS					3			70	239
WZ WHEAT OPTIONS	C	8389	6454	14843	165485	+	5312	6495	157834
WZ WHEAT OPTIONS	P	5266	2572	7838	124332	+	1749	7331	193605
TOTAL WHEAT OPTIONS		13655	9026	22681	289817	+	7061	13826	351439
WZ1 WHEAT WEEK1 OPTIONS	C				1				
WZ1 WHEAT WEEK1 OPTIONS	P				7				50
TOTAL WHEAT WEEK1 OPTIONS					8				50
XCW WHEAT-CORN ICSO OPT	C				100				630
XCW WHEAT-CORN ICSO OPT	P				100				215
TOTAL WHEAT-CORN ICSO OPT					200				845

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PRELIMINARY

PG01B BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX FUTURES

Wed, Aug 03, 2016 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST	TOTAL INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) OVERALL VOLUME	AGO- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
FX	549460	732	5047	555239	2091920	+	11031	837496	2421860
FUTURES ONLY--									
FX	499336	222	4727	504285	1337402	-	4438	744789	1569105
OPTIONS ONLY--									
FX	50124	510	320	50954	754518	+	15469	92707	852755
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									
FX FUTURES AND OPTIONS									
EC EURO FX FUTURES	117019	150	316	117485	371055	-	7445	239666	373626
JY JAPANESE YEN FUTURE	92066	72	166	92304	157511	+	815	145305	266372
AD AUSTRALIAN DLR FUTURES	70350		624	70974	97705	-	1407	81506	166817
BP BRITISH POUND FUTURE	65456			65456	234476	+	1211	100861	174852
CD CANADIAN DOLLAR FUTURE	59424		156	59580	116747	+	922	62921	172951
MP MEXICAN PESO FUTURE	34588			34588	130550	+	2364	36804	188841
SF SWISS FRANC FUTURES	17502		824	18326	45599	+	746	19592	38103
NE NEW ZEALAND DOLLAR FUTURES	14805		382	15187	40827	+	435	23924	38697
M6E E-MICRO EUR/USD FUTURES	6778			6778	4683	-	723	15055	6591
M6A E-MICRO AUD/USD FUTURES	4678			4678	2167	-	323	2829	2760
M6B E-MICRO GBP/USD FUTURES	4499			4499	1975	-	162	2587	835
RU RUSSIAN RUBLE FUTURES	1284		1420	2704	31799	-	1501	268	48745
RP EC/BP CROSS RATE FUTURES	1772		722	2494	33511	+	525	2564	23583
MJY E-MICRO JPY/USD	1761			1761	1528	-	77	523	788
E7 E-MINI EURO FX FUTURES	1560			1560	5004	-	157	5311	8055
J7 E-MINI JAPANESE YEN FUTURE	1242			1242	1464	+	45	666	2650
MCD E-MICRO CAD/USD FUTURES	1057			1057	894	+	1	613	1593
BR BRAZILIAN REAL FUTURE	1000			1000	24174	+	313	711	22557
RY EC/JY CROSS RATE FUTURES	766			766	10893	-	62	1128	7682
RA S. AFRICAN RAND FUTURES	408			408	5189	+	86	406	9044
RF EC/SF X/RATE FUTURES	318			318	9408	+	52	1024	8013
PZ POLISH ZLOTY (US) FUTURES	199		117	316	914	-	278		142
SIR INR/USD FUTURE	308			308	680	+	99	182	637
MIR E-MICRO INR/USD FUTURES	124			124	436	+	60	4	11
AJ AD/JY CROSS RATE FUTURES	88			88	1203	+	3	70	1705
UN NKR/USD CROSS RATE FUTURES	75			75	950	+	54	6	884
BY BP/JY CROSS RATE FUTURES	60			60	385	+	9	67	280
CNH USD/CNH FUTURES	45			45	2233	-	23	28	333
CC EC/CD CROSS RATE FUTURES	32			32	779	-	6	25	755
MSF E-MICRO CHF/USD FUTURES	31			31	197	+	9	80	297
SE SKR/USD CROSS RATE FUTURES	24			24	1127	-	22	24	939
CA EC/AD CROSS RATE FUTURES	17			17	664	-	1	33	696
ZAR U.S. DOLLAR S.A. RAND FUTURES									36
Z POLISH ZLOTY (EC) FUTURES					4				3
TRY TURKISH LIRA/USD FUTURE									516
RMB CHINESE RENMINBI (USD) FUTURES					350			5	14
MNH USD/MNH FUTURES									10
M6J E-MICRO USD/JPY FUTURES									39
KRW KOREAN WON/USD FUTURE					23				441
KE EC/SEK CROSS RATE FUTURES					248				3
IS ISRAELI SHEKEL FUTURE									4
CY CD/JY CROSS RATE FUTURES					1				8
CN EC/NOK CROSS RATE FUTURES					1				32
BF BP/SF CROSS RATE FUTURES					20				7
AN AD/NE CROSS RATE FUTURES					28			1	3
AC AD/CD CROSS RATE FUTURES									

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ZA	AUSTRALIAN DLR OPTIONS	C	751			751	32911	-	69		3172	37924
ZA	AUSTRALIAN DLR OPTIONS	P	1238			1238	36732	-	76		3445	53376
TOTAL	AUSTRALIAN DLR OPTIONS		1989			1989	69643	-	145		6617	91300
XA	AUSTRALIAN DLR OPTIONS (EUROPEAN)	C					22				11	118
XA	AUSTRALIAN DLR OPTIONS (EUROPEAN)	P					80					184
TOTAL	AUSTRALIAN DLR OPTIONS (EUROPEAN)						102				11	302
1A	AUSTRALIAN DLR WK1 OPTIONS	C					7					
1A	AUSTRALIAN DLR WK1 OPTIONS	P	5			5	6	+	5			
TOTAL	AUSTRALIAN DLR WK1 OPTIONS		5			5	13	+	5			
2A	AUSTRALIAN DLR WK2 OPTIONS	C	70			70	1027	-	6		113	835
2A	AUSTRALIAN DLR WK2 OPTIONS	P	101			101	1882	+	38		128	963
TOTAL	AUSTRALIAN DLR WK2 OPTIONS		171			171	2909	+	32		241	1800
3A	AUSTRALIAN DLR WK3 OPTIONS	C	78			78	713	+	31		57	655
3A	AUSTRALIAN DLR WK3 OPTIONS	P	39			39	781	+	22		75	507
TOTAL	AUSTRALIAN DLR WK3 OPTIONS		117			117	1494	+	53		132	1162
4A	AUSTRALIAN DLR WK4 OPTIONS	C	108			108	172	+	107		12	209
4A	AUSTRALIAN DLR WK4 OPTIONS	P	25			25	86	+	25		12	132
TOTAL	AUSTRALIAN DLR WK4 OPTIONS		133			133	258	+	132		24	341
OB	BRITISH POUND OPTIONS	C	4878			4878	59880	+	1324		10218	51832
OB	BRITISH POUND OPTIONS	P	5457			5457	60212	+	1798		6523	60646
TOTAL	BRITISH POUND OPTIONS		10335			10335	120092	+	3122		16741	112478
YB	BRITISH POUND OPTIONS (EUROPEAN)	C					750				120	138
YB	BRITISH POUND OPTIONS (EUROPEAN)	P					662				311	379
TOTAL	BRITISH POUND OPTIONS (EUROPEAN)						1412				431	517
1B	BRITISH POUND WK1 OPTIONS	C					1					
1B	BRITISH POUND WK1 OPTIONS	P	1			1	1	+	1			
TOTAL	BRITISH POUND WK1 OPTIONS		1			1	2	+	1			
2B	BRITISH POUND WK2 OPTIONS	C	552			552	1731	+	428		242	685
2B	BRITISH POUND WK2 OPTIONS	P	163			163	2233	+	41		194	1169
TOTAL	BRITISH POUND WK2 OPTIONS		715			715	3964	+	469		436	1854
3B	BRITISH POUND WK3 OPTIONS	C	36			36	515	+	25		476	702
3B	BRITISH POUND WK3 OPTIONS	P	60			60	1209	+	30		520	777
TOTAL	BRITISH POUND WK3 OPTIONS		96			96	1724	+	55		996	1479
4B	BRITISH POUND WK4 OPTIONS	C	11			11	77	+	11			45
4B	BRITISH POUND WK4 OPTIONS	P	2			2	73	+	2		30	141
TOTAL	BRITISH POUND WK4 OPTIONS		13			13	150	+	13		30	186
OV	CANADIAN DOLLAR OPTIONS	C	1504			1504	28501	+	614		3671	42992
OV	CANADIAN DOLLAR OPTIONS	P	1387			1387	36815	+	424		2159	35700
TOTAL	CANADIAN DOLLAR OPTIONS		2891			2891	65316	+	1038		5830	78692
YD	CANADIAN DOLLAR OPTIONS (EUROPEAN)	C					65					11
YD	CANADIAN DOLLAR OPTIONS (EUROPEAN)	P					43					81
TOTAL	CANADIAN DOLLAR OPTIONS (EUROPEAN)						108					92
1C	CANADIAN DOLLAR WK1 OPTIONS	C					10					
1C	CANADIAN DOLLAR WK1 OPTIONS	P					20					
TOTAL	CANADIAN DOLLAR WK1 OPTIONS						30					
2C	CANADIAN DOLLAR WK2 OPTIONS	C	2			2	757	+	1		892	1854
2C	CANADIAN DOLLAR WK2 OPTIONS	P	7			7	623	+	1		383	720
TOTAL	CANADIAN DOLLAR WK2 OPTIONS		9			9	1380	+	2		1275	2574
3C	CANADIAN DOLLAR WK3 OPTIONS	C	40			40	269	+	40			76
3C	CANADIAN DOLLAR WK3 OPTIONS	P	35			35	427	+	27		1	68
TOTAL	CANADIAN DOLLAR WK3 OPTIONS		75			75	696	+	67		1	144
4C	CANADIAN DOLLAR WK4 OPTIONS	C	106			106	396	+	100			102
4C	CANADIAN DOLLAR WK4 OPTIONS	P					214					30
TOTAL	CANADIAN DOLLAR WK4 OPTIONS		106			106	610	+	100			132
ZC	EURO FX OPTIONS	C	7281	300		7581	114394	+	1430		15539	154629
ZC	EURO FX OPTIONS	P	10817		320	11137	141869	+	1495		24922	216209
TOTAL	EURO FX OPTIONS		18098	300	320	18718	256263	+	2925		40461	370838
YT	EURO FX OPTIONS (EUROPEAN)	C					2951				75	960
YT	EURO FX OPTIONS (EUROPEAN)	P	41			41	2543	+	41		60	1748
TOTAL	EURO FX OPTIONS (EUROPEAN)		41			41	5494	+	41		135	2708
1X	EURO FX WK1 OPTIONS	C	45			45	116	+	45			
1X	EURO FX WK1 OPTIONS	P	43			43	59	+	43			
TOTAL	EURO FX WK1 OPTIONS		88			88	175	+	88			
2X	EURO FX WK2 OPTIONS	C	669			669	3090	+	219		828	3245
2X	EURO FX WK2 OPTIONS	P	989			989	5043	+	199		2030	4913
TOTAL	EURO FX WK2 OPTIONS		1658			1658	8133	+	418		2858	8158
3X	EURO FX WK3 OPTIONS	C	412			412	1878	+	122		57	374
3X	EURO FX WK3 OPTIONS	P	390			390	1695	+	186		309	724
TOTAL	EURO FX WK3 OPTIONS		802			802	3573	+	308		366	1098
4X	EURO FX WK4 OPTIONS	C	416			416	796	+	312		118	456
4X	EURO FX WK4 OPTIONS	P	451			451	2866	+	257		26	723
TOTAL	EURO FX WK4 OPTIONS		867			867	3662	+	569		144	1179
4T	EURO FX WK4 OPTIONS (EUROPEAN)	P										11
TOTAL	EURO FX WK4 OPTIONS (EUROPEAN)											11
OJ	JAPANESE YEN OPTIONS	C	3534			3534	84482	+	1288		5971	68578
OJ	JAPANESE YEN OPTIONS	P	6987	210		7197	100226	+	4008		8647	89613
TOTAL	JAPANESE YEN OPTIONS		10521	210		10731	184708	+	5296		14618	158191
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	C	2			2	647					200
YJ	JAPANESE YEN OPTIONS (EUROPEAN)	P					1110				44	475
TOTAL	JAPANESE YEN OPTIONS (EUROPEAN)		2			2	1757				44	675
1J	JAPANESE YEN WK1 OPTIONS	C	26			26	64					
1J	JAPANESE YEN WK1 OPTIONS	P	1			1	25	+	1			
TOTAL	JAPANESE YEN WK1 OPTIONS		27			27	89	+	1			
2J	JAPANESE YEN WK2 OPTIONS	C	289			289	2513	+	131		201	821
2J	JAPANESE YEN WK2 OPTIONS	P	667			667	3426	+	486		317	868
TOTAL	JAPANESE YEN WK2 OPTIONS		956			956	5939	+	617		518	1689
3J	JAPANESE YEN WK3 OPTIONS	C	50			50	911	+	25		36	515
3J	JAPANESE YEN WK3 OPTIONS	P	24			24	770	+	21		229	763
TOTAL	JAPANESE YEN WK3 OPTIONS		74			74	1681	+	46		265	1278
4J	JAPANESE YEN WK4 OPTIONS	C	86			86	584	+	69		5	418
4J	JAPANESE YEN WK4 OPTIONS	P	132			132	555	+	90			324
TOTAL	JAPANESE YEN WK4 OPTIONS		218			218	1139	+	159		5	742
MO	MEXICAN PESO OPTIONS	C	50			50	2218	+	20			935
MO	MEXICAN PESO OPTIONS	P	10			10	552	+	1		18	690
TOTAL	MEXICAN PESO OPTIONS		60			60	2770	+	21		18	1625
UO	RUSSIAN RUBLE OPTIONS	C										150
TOTAL	RUSSIAN RUBLE OPTIONS											150
OF	SWISS FRANC OPTIONS	C	25			25	3381	+	21		263	5742
OF	SWISS FRANC OPTIONS	P	31			31	5757	+	15		237	4965
TOTAL	SWISS FRANC OPTIONS		56			56	9138	+	36		500	10707
2S	SWISS FRANC WK2 OPTIONS	C					1					270
2S	SWISS FRANC WK2 OPTIONS	P					20					197
TOTAL	SWISS FRANC WK2 OPTIONS						21					467
3S	SWISS FRANC WK3 OPTIONS	C					31					
3S	SWISS FRANC WK3 OPTIONS	P					42				10	200
TOTAL	SWISS FRANC WK3 OPTIONS						73				10	200
4S	SWISS FRANC WK4 OPTIONS	C										11
4S	SWISS FRANC WK4 OPTIONS	P										50
TOTAL	SWISS FRANC WK4 OPTIONS											61

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PRELIMINARY

PG01B BULLETIN #148@

Wed, Aug 03, 2016 PG01B

PRELIMINARY

PG01C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX FUTURES

Wed, Aug 03, 2016 PG01C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	GLOBAL VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED OPEN INTEREST & CHGE	----- CHGE	-52 WEEKS (364 DAYS) AGO-		
							OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST	TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
EQUITY INDEX	2005086	34644	12157	2051887	9573114	+	102791	2287693	8507747
FUTURES ONLY--									
EQUITY INDEX	1717103	1259	12157	1730519	3813887	+	8412	1845570	3568663
OPTIONS ONLY--									
EQUITY INDEX	287983	33385		321368	5759227	+	94379	442123	4939084
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

EQUITY INDEX FUTURES & OPTIONS									
ES E-MINI S&P 500 FUTURES	1366798		7580	1374378	2944829	+	1600	1388965	2695966
NQ E-MINI NASDAQ 100 FUTURES	168744		2000	170744	289943	+	5432	247938	364238
YM MINI \$5 DOW FUTURES	106466		1498	107964	142860	+	3380	129643	95534
N1 NIKKEI 225 (YEN) STOCK FUTURES	44783		250	45033	69451	-	2075	43187	122561
NK NIKKEI 225 (\$) STOCK FUTURES	13128			13128	36327	+	310	13986	55405
ME E-MINI S&P 400 MIDCAP FUTURES	12327			12327	82385	+	394	13941	80662
SP S&P 500 FUTURES	482	1259	380	2121	94833	-	468	4467	109303
XAU SP 500 UTILITIES SECTOR INDEX	665		345	1010	20654	-	87	868	2343
MNF E-MICRO CNX NIFTY INDEX FUTURES	974			974	192	+	170	288	12
XAE SP 500 ENERGY SECTOR INDEX	834			834	2611	-	203	476	1775
XAV SP 500 HEALTH CARE SECTOR INDEX	350			350	5448	+	28	227	3719
XAY SP 500 CONS DISCRETIONARY SECTOR IX	321			321	10145	-	37	209	8442
XAF SP 500 FINANCIAL SECTOR INDEX	316			316	5407	-	95	150	4439
XAK SP 500 TECHNOLOGY SECTOR INDEX	313			313	4724	+	99	334	5075
XAP SP 500 CONSUMER STAPLES SECTOR IX	287			287	24400	+	6	60	13568
JR DJ US REAL ESTATE INDEX FUTURES	167		104	271	9888	-	19	776	5317
XAB SP 500 MATERIALS SECTOR INDEX	186			186	3126	+	33	127	1017
XAI SP 500 INDUSTRIAL SECTOR INDEX	156			156	11038	-	12	56	1738
FT1 E-MINI FTSE 100 INDEX FUTURES	98			98	49	-	32		
IBV USD-DENOMINATED IBOVESPA INDEX	66			66	271	+	5	7	25
FT5 EMINI FTSE CHINA 50 INDEX FUTURE	47			47	162	+	27		
SDA S&P 500 ANNUAL DIVIDEND INDEX FUT	40			40	53256	+	40		
EI FTSE EMERGING INDEX FUTURES	16			16	10	-	11		
RSV EMINI RUSSELL 1000 VALUE	12			12	940	+	12		
RSG EMINI RUSSELL 1000 GROWTH FUT	10			10	34				
RS1 EMINI RUSSELL 1000 INDEX FUTURES	2			2	14				
ENY E-MINI NIKKEI 225 YEN DENOMINATED	2			2	11			9	54
SU S&P 500 VALUE INDEX FUTURES					29				30
SG S&P 500 GROWTH FUTURES					21				33
SDI S&P 500 QUARLY DIVIDEND INDEX FUT					801				
BQ E-MINI NASDAQ BIOTECH FUTURES					124				202

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. 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 SETT CYCLE;GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST.THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT.IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM,DEMAND,OR CAUSE FOR ACTION.

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PRELIMINARY

PG01C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EQUITY INDEX OPTIONS ON
FUTURES

Wed, Aug 03, 2016 PG01C

QNE	E-MINI	NASDAQ	100	END OF MONTH OPT	C	121		121	616	+	121	12	249
QNE	E-MINI	NASDAQ	100	END OF MONTH OPT	P	135		135	649	+	134	22	305
TOTAL		E-MINI	NASDAQ	100	END OF MONTH OPT		256	256	1265	+	255	34	554
QZ	E-MINI	NASDAQ	100	OPTIONS	C	1536		1536	25641	+	637	1259	13529
QZ	E-MINI	NASDAQ	100	OPTIONS	P	2838		2838	22365	+	1483	4330	31458
TOTAL		E-MINI	NASDAQ	100	OPTIONS		4374	4374	48006	+	2120	5589	44987
QN1	E-MINI	NASDAQ	100	WEEKLY OPT	C	1199		1199	4873	+	18	688	1821
QN1	E-MINI	NASDAQ	100	WEEKLY OPT	P	1001		1001	5483	+	27	423	2985
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		2200	2200	10356	+	45	1111	4806
QN2	E-MINI	NASDAQ	100	WEEKLY OPT	C	523		523	3947	+	426	310	790
QN2	E-MINI	NASDAQ	100	WEEKLY OPT	P	1853		1853	5341	+	1622	577	744
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		2376	2376	9288	+	2048	887	1534
QN3	E-MINI	NASDAQ	100	WEEKLY OPT	C	70		70	5176	+	56		
QN3	E-MINI	NASDAQ	100	WEEKLY OPT	P	48		48	4375	-	20		
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		118	118	9551	+	36		
QN4	E-MINI	NASDAQ	100	WEEKLY OPT	C	59		59	1118	+	15	1	14
QN4	E-MINI	NASDAQ	100	WEEKLY OPT	P	970		970	995	+	371	2	192
TOTAL		E-MINI	NASDAQ	100	WEEKLY OPT		1029	1029	2113	+	386	3	206
MCO	E-MINI	S&P	400	MIDCAP OPTIONS	C				1				
MCO	E-MINI	S&P	400	MIDCAP OPTIONS	P								1
TOTAL		E-MINI	S&P	400	MIDCAP OPTIONS				1				1
EW3	E-MINI	S&P	500	END OF MONTH OPTIONS	C	29196		29196	506846	+	7862		
EW3	E-MINI	S&P	500	END OF MONTH OPTIONS	P	33100		33100	904723	+	7905		
TOTAL		E-MINI	S&P	500	END OF MONTH OPTIONS		62296	62296	1411569	+	15767		
EZ	E-MINI	S&P	500	OPTIONS	C	30282		30282	763320	+	5082	105353	1194298
EZ	E-MINI	S&P	500	OPTIONS	P	51526		51526	1212788	+	17050	156896	1999891
TOTAL		E-MINI	S&P	500	OPTIONS		81808	81808	1976108	+	22132	262249	3194189
EW	EOM	E-MINI	S&P	500	OPTIONS	C	6755	6755	245134	+	1938	3606	71867
EW	EOM	E-MINI	S&P	500	OPTIONS	P	21277	21277	409208	+	2450	13012	182075
TOTAL		EOM	E-MINI	S&P	500	OPTIONS	28032	28032	654342	+	4388	16618	253942
YM1	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C				53				4
YM1	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P				71				3
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS				124				7
YM2	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C	52		52	143	+	52		
YM2	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P				25				
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS	52		52	168	+	52		
YM3	EOM	ON	E-MINI-SIZED	DOW OPTIONS	C				100				
YM3	EOM	ON	E-MINI-SIZED	DOW OPTIONS	P	1		1	88				
TOTAL		EOM	ON	E-MINI-SIZED	DOW OPTIONS	1		1	188				
EV	EOM	S&P	500	OPTIONS	C	1212		1212	163193	+	1220		2841
EV	EOM	S&P	500	OPTIONS	P	22		22	31551	+	1	767	18284
TOTAL		EOM	S&P	500	OPTIONS	1234		1234	194744	+	1221	767	21125
EW1	EOW1	E-MINI	S&P	500	OPTIONS	C	17668	17668	136119	+	4084	21825	111654
EW1	EOW1	E-MINI	S&P	500	OPTIONS	P	44663	44663	397439	+	7083	51390	304051
TOTAL		EOW1	E-MINI	S&P	500	OPTIONS	62331	62331	533558	+	11167	73215	415705
EV1	EOW1	S&P	500	OPTIONS	C		24	24	10161	-	1	25	1795
EV1	EOW1	S&P	500	OPTIONS	P		516	516	50905	+	542	1374	21532
TOTAL		EOW1	S&P	500	OPTIONS		540	540	61066	+	541	1399	23327
EW2	EOW2	E-MINI	S&P	500	OPTIONS	C	8917	8917	68628	+	3785	18081	57466
EW2	EOW2	E-MINI	S&P	500	OPTIONS	P	27825	27825	136536	+	11899	27876	98617
TOTAL		EOW2	E-MINI	S&P	500	OPTIONS	36742	36742	205164	+	15684	45957	156083
EV2	EOW2	S&P	500	OPTIONS	C		40	40	5024	+	40	13	1088
EV2	EOW2	S&P	500	OPTIONS	P		3076	3076	22020	+	3086	2520	16086
TOTAL		EOW2	S&P	500	OPTIONS		3116	3116	27044	+	3126	2533	17174
EV3	EOW3	S&P	500	OPTIONS	C	11516		11516	149035	-	2695		
EV3	EOW3	S&P	500	OPTIONS	P	6831		6831	154119	+	6031		
TOTAL		EOW3	S&P	500	OPTIONS	18347		18347	303154	+	3356		
EW4	EOW4	E-MINI	S&P	500	OPTIONS	C	5303	5303	30379	+	3625	2676	20965
EW4	EOW4	E-MINI	S&P	500	OPTIONS	P	1034	1034	33489	+	583	2235	42719
TOTAL		EOW4	E-MINI	S&P	500	OPTIONS	6337	6337	63868	+	4208	4911	63684
EV4	EOW4	S&P	500	OPTIONS	C		405	405	902	+	378	1159	5104
EV4	EOW4	S&P	500	OPTIONS	P		30	30	1271	+	30		2368
TOTAL		EOW4	S&P	500	OPTIONS		435	435	2173	+	408	1159	7472
OYM	MINI	\$5	DOW	OPTIONS	C	7		7	1741	+	3	62	5135
OYM	MINI	\$5	DOW	OPTIONS	P	24		24	8431	+	2	165	7883
TOTAL		MINI	\$5	DOW	OPTIONS	31		31	10172	+	5	227	13018
XP	S&P	500	AFLEX	OPTIONS	P								1500
TOTAL		S&P	500	AFLEX	OPTIONS								1500
YP	S&P	500	EFLEX	OPTIONS	C				11700				21620
YP	S&P	500	EFLEX	OPTIONS	P				10900				21620
TOTAL		S&P	500	EFLEX	OPTIONS				22600				43240
OS	S&P	500	OPTIONS		C	6294		6294	131785	+	4672	9720	297976
OS	S&P	500	OPTIONS		P	3419		3419	80820	+	2762	15744	378979
TOTAL		S&P	500	OPTIONS		9713		9713	212605	+	7434	25464	676955

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PRELIMINARY

PG01 BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST EXCHANGE OVERALL
VOLUME AND OPEN INTEREST TOTALS

Wed, Aug 03, 2016 PG01

	GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE			-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST	
* CME GROUP TOTALS-									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS-									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
DIVISION TOTALS-									
CME DIVISION	84091	320	424	84835	634507	+	2821	80789	595684
IMM DIVISION	2129428	13206	18285	2160919	11800482	+	107991	3455491	13198195
IOM DIVISION	2188848	619520	95875	2904243	42932987	+	296373	3575423	38346513
GEM DIVISION	38267		1617	39884	217205	+	2301	38691	262767
CBOT DIVISION	3147798	149889	83930	3381617	19400342	+	163735	4623396	19421240
NYMEX DIVISION	2084935	166	332496	2417597	27669938	-	70268	2019689	27759963
COMEX DIVISION	319063	1332	16786	337181	2260965	+	13472	269775	2330976
KCBT DIVISION					0				
PRODUCT GROUP VOLUME AND OPEN INTEREST TOTALS									
FUTURES & OPTIONS-									
COMM & ALT INVST	962822	60601	29744	1053167	7975359	+	17707	1128073	8247493
FX	549460	732	5047	555239	2091920	+	11031	837496	2421860
EQUITY INDEX	2005086	34644	12157	2051887	9573114	+	102791	1845570	8507747
INTEREST RATES	4070250	686958	153183	4910391	55340629	+	441550	7520115	52641685
METALS	334523	1332	19210	355065	2458503	+	15473	284011	2538242
ENERGY	2070289	166	330072	2400527	27471047	-	72071	2005866	27545713
FUTURES ONLY-									
COMM & ALT INVST	836177	3386	28964	868527	4210593	-	6160	939160	4110079
FX	499336	222	4727	504285	1337402	-	4438	744789	1569105
EQUITY INDEX	1717103	1259	12157	1730519	3813887	+	8412	1845570	3568663
INTEREST RATES	3621411	15702	68183	3705296	19436459	+	146328	5682821	20471052
METALS	305873	191	11732	317796	1206199	+	8937	257402	984626
ENERGY	1869668	22	146726	2016416	19418046	-	169121	1725275	18714909
OPTIONS ONLY-									
COMM & ALT INVST	126645	57215	330	184190	3732074	+	23782	188578	4114317
FX	50124	510	320	50954	754518	+	15469	92707	852755
EQUITY INDEX	287983	33385		321368	5759227	+	94379	442123	4939084
INTEREST RATES	448839	671256	85000	1205095	35904170	+	295222	1837294	32170633
METALS	28650	1141	7478	37269	1252304	+	6536	26609	1553616
ENERGY	200621	144	183346	384111	8052804	+	97050	280555	8830663
FORWARD SWAPS ONLY-									
COMM & ALT INVST			450	450	32692	+	85	335	23097
ENERGY					197			36	141
OPTIONS FORWARD SWAPS ONLY-									

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PRELIMINARY

PG02A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST

INTEREST RATES

FUTURES

Wed, Aug 03, 2016

PG02A

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- CHGE		-52 WEEKS (364 DAYS) AGO- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--									
EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS--									
OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS--									
INTEREST RATES	4070250	686958	153183	4910391	55340629	+	441550	7520115	52641685
FUTURES ONLY--									
INTEREST RATES	3621411	15702	68183	3705296	19436459	+	146328	5682821	20471052
OPTIONS ONLY--									
INTEREST RATES	448839	671256	85000	1205095	35904170	+	295222	1837294	32170633
FORWARD SWAPS ONLY--									
OPTIONS FORWARD SWAPS ONLY--									

INTEREST RATE FUTURES & OPTIONS										
ED	EURODOLLAR FUTURES	1666088	12984	13558	1692630	10621926	+	115192	2748572	11845779
TYF	10-YR NOTE FUTURES	992462	2184	30049	1024695	2780463	+	10971	1292035	2911037
FV	5-YR NOTE FUTURES	406981		5770	412751	2760900	+	4934	819673	2339740
US	30-YR BOND FUTURES	198586	534	4540	203660	566334	+	3106	261450	525826
TU	2-YR NOTE FUTURES	158945		10728	169673	1099202	+	5237	338355	1346920
FF	FED FUND FUTURES	84527			84527	768033	+	3834	136213	817756
UL	ULTRA T-BOND FUTURES	64519		2681	67200	600488	-	59	83652	606012
TN	ULTRA 10-YEAR U S TREASURY NOTE FUT	47368		857	48225	176511	+	2852		
F1U	5 YEAR USD INTEREST RATE SWAP	958			958	35423	+	60	1202	35207
N1U	10 YEAR USD INTEREST RATE SWAP	949			949	25170	+	229	1493	52023
B1U	30 YEAR USD INTEREST RATE SWAP	28			28	940	-	28	124	1003
T1U	2 YEAR USD INT RATE SWAP FUTURES					2			1	2702
EM	1 MONTH EURODOLLAR FUTURES					1067			51	13396

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PRELIMINARY

PG02A BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST

INTEREST RATES

OPTIONS ON

FUTURES

Wed, Aug 03, 2016 PG02A

TC	10-YR	NOTE	OPTIONS	C	52996	36485		89481	1063053	+	37337		96532	993863
TC	10-YR	NOTE	OPTIONS	P	33602	17156		50758	938000	+	7462		132376	971247
TOTAL		10-YR	NOTE	OPTIONS		86598	53641	140239	2001053	+	44799		228908	1965110
TY1	10-YR	WEEK1	NOTE	OPTIONS	C	13306	6600	19906	46291	+	7406		20678	86127
TY1	10-YR	WEEK1	NOTE	OPTIONS	P	12997	2400	15397	74868	+	921		60124	104842
TOTAL		10-YR	WEEK1	NOTE	OPTIONS		26303	35303	121159	+	8327		80802	190969
TY2	10-YR	WEEK2	NOTE	OPTIONS	C	3671	5700	9371	21900	+	6493		8776	58601
TY2	10-YR	WEEK2	NOTE	OPTIONS	P	18084	500	18584	97702	+	1874		22058	27014
TOTAL		10-YR	WEEK2	NOTE	OPTIONS		21755	27955	119602	+	8367		30834	85615
TY3	10-YR	WEEK3	NOTE	OPTIONS	C	310		310	1003	+	302			
TY3	10-YR	WEEK3	NOTE	OPTIONS	P	211		211	699	+	211			
TOTAL		10-YR	WEEK3	NOTE	OPTIONS		521	521	1702	+	513			
TY4	10-YR	WEEK4	NOTE	OPTIONS	C								2014	1688
TY4	10-YR	WEEK4	NOTE	OPTIONS	P								3264	2949
TOTAL		10-YR	WEEK4	NOTE	OPTIONS								5278	4637
TW1	2-YR	WEEK1	NOTE	OPTIONS	C	400		400	401	+	376		50	51
TW1	2-YR	WEEK1	NOTE	OPTIONS	P				26				50	55
TOTAL		2-YR	WEEK1	NOTE	OPTIONS		400	400	427	+	376		100	106
EE1	2-YR	EURODOLLAR	MIDCURVE (WEEKLY)	P					600					
TOTAL		2-YR	EURODOLLAR	MIDCURVE (WEEKLY)					600					
TUC	2-YR	NOTE	OPTIONS	C	303			303	26892	+	244		4076	129276
TUC	2-YR	NOTE	OPTIONS	P	5413	600		6013	48411	-	678		7649	106542
TOTAL		2-YR	NOTE	OPTIONS		5716	600	6316	75303	-	434		11725	235818
TW2	2-YR	WEEK2	NOTE	OPTIONS	C								1	1
TW2	2-YR	WEEK2	NOTE	OPTIONS	P	1		1	2	+	1			
TOTAL		2-YR	WEEK2	NOTE	OPTIONS		1	1	2	+	1		1	1
CG	30-YR	BOND	OPTIONS	C	27968	9366		37334	228555	+	2079		27430	248364
CG	30-YR	BOND	OPTIONS	P	26881	3570		30451	220041	+	5498		19956	224185
TOTAL		30-YR	BOND	OPTIONS		54849	12936	67785	448596	+	7577		47386	472549
US1	30-YR	WEEK1	BOND	OPTIONS	C	3635	400	4035	17498	+	594		3358	9974
US1	30-YR	WEEK1	BOND	OPTIONS	P	2725		2725	27028	+	893		3262	6615
TOTAL		30-YR	WEEK1	BOND	OPTIONS		400	6760	44526	+	1487		6620	16589
US2	30-YR	WEEK2	BOND	OPTIONS	C	1530	1650	3180	7372	+	2157		566	6979
US2	30-YR	WEEK2	BOND	OPTIONS	P	1651	1500	3151	9331	+	2778		574	2667
TOTAL		30-YR	WEEK2	BOND	OPTIONS		3181	6331	16703	+	4935		1140	9646
US3	30-YR	WEEK3	BOND	OPTIONS	C	14		14	333	+	14			
US3	30-YR	WEEK3	BOND	OPTIONS	P	20		20	40	+	19			
TOTAL		30-YR	WEEK3	BOND	OPTIONS		34	34	373	+	33			
US4	30-YR	WEEK4	BOND	OPTIONS	C								50	109
US4	30-YR	WEEK4	BOND	OPTIONS	P								50	109
TOTAL		30-YR	WEEK4	BOND	OPTIONS								100	218
EF1	3-YR	EURODOLLAR	MIDCURVE (WEEK3)	C	523			523	1273	+	523			2000
EF1	3-YR	EURODOLLAR	MIDCURVE (WEEK3)	P					750					2000
TOTAL		3-YR	EURODOLLAR	MIDCURVE (WEEK3)		523		523	2023	+	523			4000
EF3	3-YR	EURODOLLAR	MIDCURVE (WEEK3)	P					99					
TOTAL		3-YR	EURODOLLAR	MIDCURVE (WEEK3)					99					
E5	5-YR	EURODOLLAR	MIDCURVE	OPTIONS	C				4500					500
E5	5-YR	EURODOLLAR	MIDCURVE	OPTIONS	P				500					2500
TOTAL		5-YR	EURODOLLAR	MIDCURVE	OPTIONS				5000					3000
FP	5-YR	NOTE	OPTIONS	C	4348	826		5174	191859	+	2207		45703	264448
FP	5-YR	NOTE	OPTIONS	P	16597	5701		22298	668820	+	15638		48444	408398
TOTAL		5-YR	NOTE	OPTIONS		20945	6527	27472	860679	+	17845		94147	672846
FV1	5-YR	WEEK1	NOTE	OPTIONS	C	608		608	5153	+	332		16375	53111
FV1	5-YR	WEEK1	NOTE	OPTIONS	P	1314		1314	11716	+	944		8745	39512
TOTAL		5-YR	WEEK1	NOTE	OPTIONS		1922	1922	16869	+	1276		25120	92623
FV2	5-YR	WEEK2	NOTE	OPTIONS	C	655		655	2480	+	550		814	3257
FV2	5-YR	WEEK2	NOTE	OPTIONS	P	800		800	2842	+	675		1990	4986
TOTAL		5-YR	WEEK2	NOTE	OPTIONS		1455	1455	5322	+	1225		2804	8243
FV3	5-YR	WEEK3	NOTE	OPTIONS	C				279					
FV3	5-YR	WEEK3	NOTE	OPTIONS	P				665					
TOTAL		5-YR	WEEK3	NOTE	OPTIONS				944					
FV4	5-YR	WEEK4	NOTE	OPTIONS	C								50	125
FV4	5-YR	WEEK4	NOTE	OPTIONS	P								50	447
TOTAL		5-YR	WEEK4	NOTE	OPTIONS								100	572
E0	EURODOLLAR	MIDCURVE	OPTIONS	C	25381	55400	55000	135781	2234702	+	52996		84527	1659901
E0	EURODOLLAR	MIDCURVE	OPTIONS	P	16397	39512		55909	3228762	+	9276		186084	2412024
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		41778	94912	55000	5463464	+	62272		270611	4071925
E2	EURODOLLAR	MIDCURVE	OPTIONS	C	6865	52450		59315	1479307	+	19644		63464	1440622
E2	EURODOLLAR	MIDCURVE	OPTIONS	P	5946	39652		45598	1649513	+	22292		219881	2129771
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		12811	92102	104913	3128820	+	41936		283345	3570393
E3	EURODOLLAR	MIDCURVE	OPTIONS	C	5313	13000		18313	629456	+	6420		25830	631357
E3	EURODOLLAR	MIDCURVE	OPTIONS	P	5227	12600		17827	915422	+	8798		90145	902202
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		10540	25600	36140	1544878	+	15218		115975	1533559
E4	EURODOLLAR	MIDCURVE	OPTIONS	C	250	20666		20916	140871	+	6014		21569	101429
E4	EURODOLLAR	MIDCURVE	OPTIONS	P	399	4050		4449	126379	+	4049		7569	96001
TOTAL		EURODOLLAR	MIDCURVE	OPTIONS		649	24716	25365	267250	+	10063		29138	197430
1K	EURODOLLAR	MIDCURVE	WK1	OPTIONS	C				25					500
1K	EURODOLLAR	MIDCURVE	WK1	OPTIONS	P	500		500	500	+	500			200
TOTAL		EURODOLLAR	MIDCURVE	WK1	OPTIONS		500	500	525	+	500			700
ZE	EURODOLLAR	OPTIONS		C	61315	148417		209732	10016110	+	17256		328290	7260235
ZE	EURODOLLAR	OPTIONS		P	90664	193055	30000	313719	11733652	+	51131		274035	11729149
TOTAL		EURODOLLAR	OPTIONS		151979	341472	30000	523451	21749762	+	68387		602325	18989384
FFC	FED	FUND	OPTIONS	C	1			1	4001	+	1			15300
FFC	FED	FUND	OPTIONS	P	1			1	10604	+	1		650	25824
TOTAL		FED	FUND	OPTIONS		2		2	14605	+	2		650	41124
OTN	OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE	C				3558					
OTN	OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE	P				2578					
TOTAL		OPTIONS	ON	ULTRA 10-YEAR U.S.	TNOTE				6136					
OUL	ULTRA	T-BOND	OPTIONS	C	11			11	2657	-	4			1104
OUL	ULTRA	T-BOND	OPTIONS	P	6			6	5088	-	2		144	3617
TOTAL		ULTRA	T-BOND	OPTIONS		17		17	7745	-	6		144	4721
UL1	ULTRA	WEEK1	T-BOND	OPTIONS	C								1	7
UL1	ULTRA	WEEK1	T-BOND	OPTIONS	P				2				40	105
TOTAL		ULTRA	WEEK1	T-BOND	OPTIONS				2				41	112
UL2	ULTRA	WEEK2	T-BOND	OPTIONS	P				1					55
TOTAL		ULTRA	WEEK2	T-BOND	OPTIONS				1					55

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PRELIMINARY

PG02B BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST METAL FUTURES

Wed, Aug 03, 2016 PG02B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST &	----- CHGE	-52 WEEKS (364 DAYS) AGO- OVERALL VOLUME	COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS-- EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS-- OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS - METALS	334523	1332	19210	355065	2458503	+	15473	281294	2268587
FUTURES ONLY - METALS	305873	191	11732	317796	1206199	+	8937	257401	982948
OPTIONS ONLY - METALS	28650	1141	7478	37269	1252304	+	6536	23893	1285639

METALS FUTURES & OPTIONS

GC COMEX GOLD FUTURES	150730	162	10088	160980	587589	+	5378	127614	433751
HG COMEX COPPER FUTURES	85722		102	85824	191669	+	2864	69184	182547
SI COMEX SILVER FUTURES	50609	29	246	50884	224259	-	281	43796	184506
PL NYMEX PLATINUM FUTURES	9499		306	9805	80071	+	530	8381	79799
PA NYMEX PALLADIUM FUTURES	5679		110	5789	29721	+	434	4157	37760
MGC 10 TROY OZ GOLD FUTURES	2912			2912	2454	+	135	1138	1770
TIO IRON ORE 62 CHINA (TSI) FUTURES	4		380	384	19206	-	49	1690	16237
HRC HOT ROLLED COIL STEEL (CRU) FUTURES			300	300	18356	+	278		20044
QO E-MINI GOLD FUTURES	283			283	2529	+	14	170	1214
SIL 1000 OZ SILVER FUTURES	252			252	857	+	13	153	3056
AUP ALUMINUM MW TRANS PREM PLATTS SWAPS	8		200	208	28059	-	152	979	16638
GCK KILO GOLD FUTURES	86			86	175	+	2	81	12
QI E-MINI SILVER FUTURES	48			48	156	+	3	23	133
ALI COMEX PHYSICAL ALUMINUM FUTURES	34			34	172	-	15	24	121
QC COMEX E-MINI COPPER FUTURES	7			7	63			12	152
ZNC ZINC FUTURES					35				106
UX NYMEX URANIUM					5551				4620
PIO IRON ORE 62 CHINA (PLATTS) FUTURES					1020				970
MJP ALUMINUM JAPAN PREMIUM (PLATTS) FUT					2322	-	217		
HGS COMEX COPPER SWAP FUTURES					3383				3326
EDP ALUMINIUM EURO PREM DUTY-PAID FUT					1805				
BUS U.S. MIDWEST BUSHELING SCRAP					360				375
AEP ALUMINIUM EURO PREM METAL BULLETIN					6337				
A38 ALUMINUM A-380 ALLOY PLATTS FUTURES					50				

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. 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 SETT CYCLE;GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST.THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM,DEMAND,OR CAUSE FOR ACTION.
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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST METAL OPTIONS ON FUTURES

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PG02B RUI I FTTN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST METAL OPTIONS ON FUTURES

Wed. Aug 03. 2016 PG02B

				GLOBALX® VOLUME	OPEN VOLUME	OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED OPEN	TOTAL INTEREST	----- & CHGE		-52 WEEKS (364 DAYS) AGO- OVERALL VOLUME	COMBINED OPEN	TOTAL INTEREST
HX	COMEX	COPPER OPTIONS	C	55				55		3634	+	41		33		1469
HX	COMEX	COPPER OPTIONS	P	27				27		2481	+	6		30		760
TOTAL COMEX COPPER OPTIONS				82				82		6115	+	47		63		2229
OG	COMEX	GOLD OPTIONS	C	13145	678	3900		17723		728487	+	2398		11993		967699
OG	COMEX	GOLD OPTIONS	P	11237		2150		13387		334369	+	1984		10860		372678
TOTAL COMEX GOLD OPTIONS				24382	678	6050		31110		1062856	+	4382		22853		1340377
SO	COMEX	SILVER OPTIONS	C	2095	403			2498		94163	+	677		1703		102528
SO	COMEX	SILVER OPTIONS	P	1796	60	100		1956		45640	+	605		1972		64613
TOTAL COMEX SILVER OPTIONS				3891	463	100		4454		139803	+	1282		3675		167141
OG1	GOLD	OPTIONS	C	5				5		216	+	5		10		103
OG1	GOLD	OPTIONS	P	12				12		61	+	12				82
TOTAL GOLD OPTIONS				17				17		277	+	17		10		185
OG2	GOLD	OPTIONS	C													35
OG2	GOLD	OPTIONS	P													35
TOTAL GOLD OPTIONS																70
ICT	IRON ORE 62 CHINA (TSI)		C			258		258		14367	+	258				12085
ICT	IRON ORE 62 CHINA (TSI)		P							16447						24720
TOTAL IRON ORE 62 CHINA (TSI)						258		258		30814	+	258				36805
PAO	NYMEX	PALLADIUM OPTIONS	C	15		800		815		3885	+	515				4101
PAO	NYMEX	PALLADIUM OPTIONS	P	5				5		3767	+	5				1666
TOTAL NYMEX PALLADIUM OPTIONS				20		800		820		7652	+	520				5767
PO	PLATINUM	OPTIONS	C	200		100		300		3395	-	85		5		4616
PO	PLATINUM	OPTIONS	P	58		170		228		1392	+	115		3		523
TOTAL PLATINUM OPTIONS				258		270		528		4787	+	30		8		5139

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PG02C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Wed, Aug 03, 2016 PG02C

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS									
	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST	
* CME GROUP TOTALS- EXCHANGE	9992430	784433	549413	11326276	104916426	+	516425	14063254	101915338
EXCHANGE FUTURES	8849568	20782	272489	9142839	49422690	-	16098	11195017	49431032
EXCHANGE OPTIONS	1142862	763651	276474	2182987	55460847	+	532438	2867866	52461068
OTC TOTALS- OTC CLEARED ONLY			450	450	32889	+	85	371	23238
FUTURES & OPTIONS - ENERGY	2069449	166	330072	2399687	27466469	-	72211	1950858	24982117
FUTURES ONLY - ENERGY	1868828	22	146726	2015576	19413665	-	169261	1678913	17522642
OPTIONS ONLY - ENERGY	200621	144	183346	384111	8052804	+	97050	271945	7459475

CORE ENERGY FUTURES									
CL NYMEX CRUDE OIL (PHYSICAL)	1040087	22	18490	1058599	1832595	+	39955	725052	1766269
HO NYMEX HEATING OIL (PHYSICAL)	171002		11895	182897	393060	-	149	113742	412315
RB NYMEX NY HARBOR GAS (RBOB) (PHY)	167568		16726	184294	398691	+	7622	136874	372942
NG NATURAL GAS HENRY HUB (PHYSICAL)	382677		4723	387400	1013546	+	4568	388814	963674
BZ NYMEX BRENT OIL LAST DAY FUTURES	81855		446	82301	144631	+	1486	143804	154951
7F EUROPEAN GASOIL ICE FUTURE	89			89	4660	+	8	235	2102
QM E-MINI CRUDE OIL FUTURES	14050			14050	4944	+	84	8531	8257
QH E-MINI HEATING OIL FUTURES					3			1	3
QU E-MINI GASOLINE FUTURES					2				1
QG E-MINI NATURAL GAS	1025			1025	2870	+	178	662	1677
4SN PJM WES HUB PEAK LMP 50 MW									129

CRUDE OIL ENERGY FUTURES									
E5 ARGUS LLS VS. WTI (ARG) TRD M					12700			1015	11519
38 ARGUS SOUR CRUDE NDX VS WTI DIF CAL								300	300
J9 BRENT BALMO					75	-	40		
CY BRENT CALENDAR					16358			350	25460
WCC CANADIAN HEAVY CRUDE(NET ENRGY) FUT			225	225	11965			120	11446
CIL CANADIAN LIGHT SWEET OIL					10425				812
FE DATED FRONTLINE BRENT BALMO									30
FY DATED TO FRONTLINE BRENT CLNDR					10670	-	425		13715
BI DUBAI CRUDE OIL BALMO						-	275		
DC DUBAI CRUDE OIL CALENDAR					3125	-	1675		5694
UB EUROPE DATED BRENT					2325	-	1395		3400
GSW GUERNSEY LIGHT SWEET CRUDE OIL FUT					30				
MB GULF COAST SOUR CRUDE OIL FUTURES					3099				
DB ICE BRENT DUBAI					945	-	135	60	1305
WJ LLS (ARGUS) VS WTI			120	120	34276	-	3539	240	47480
LPS LOOP CRUDE OIL STORAGE FUTURES					24051				7843
YX MARS (ARGUS) VS WTI					11665	-	1417	180	13940
YV MARS (ARGUS) VS WTI TRD MTH			1590	1590	11926	+	1135	700	1585
MBC MINI BRENT FINANCIAL FUTURES					30				
MDB MINI DATED BRENT (PLATTS) FINANCIAL					70				280
DBL MINI DUBAI CRUDE OIL (PLATTS) FUT									11570
BB NYMEX BRENT FINANCIAL FUTURES					7019				8484
CS WEST TEXAS INTER CRUDE OIL CAL			578	578	113485	-	454	334	135090
42 WTI BALMO								30	74
WS WTI FINANCIAL FUTURES					4964			100	12823
HTT WTI HOUSTON ARGUS V.WTI TRADE MONTH			200	200	6500				
WTT WTI MIDLAND (ARG) VS. WTI TRADE MTH					11300				945
FF WTI MIDLAND(ARGUS) VS WTI FINCL FUT					21095	-	2645	552	42393
BY WTI-BRENT BULLET									20
BK WTI-BRENT CALENDAR			615	615	67382	-	225	580	123414
FH WTS (ARGUS) VS WTI TRD MTH					2840			360	7638

NATURAL GAS ENERGY FUTURES									
N7 ALGON CITY GATES NAT GAS INDEX					3416	-	248		
B4 ALGONQUIN CITYGATES BASIS					2845	-	558		876
ND ANR LOUISIANA BASIS					244	-	124		610
NE ANR OKLAHOMA					4694	-	651		6606
DAC CENTER POINT NAT GAS FIXED PRICE									32
PW CENTERPOINT BASIS					21470	-	824		16193
II CENTERPOINT EAST INDEX					740				341
CI CIG BASIS			428	428	50517	-	3481		14038
Z8 CIG ROCKIES NG INDEX					124				
SZ COLUMB GULF MAINLINE NG BASIS					27034	-	2788		39792
CFS COLUMBIA GAS TCO (IFERC) FIXED					488	-	124		3416
L2 COLUMBIA GULF MAIN NAT G INDEX					1104	-	372		
DCE COLUMBIA GULF NAT GAS FIXED PRICE									488
GL COLUMBIA GULF ONSHORE BASIS					20937	-	930		29783
DI DEMARC INDEX FUTURE						-	620		
DSF DOMINION (IFERC) FIXED PRICE					2828	-	304		6452
IH DOMINION TRAN INC - APP INDEX					6784	-	1519		
PG DOMINION TRANSMISSION INC -APPALAC			2568	2568	47247	-	671	116	20699
IL EL PASO PERMIAN INDEX					620	-	620		
Q9 FL GAS ZONE 3 NAT GAS INDEX					5520	-	2790		
FP FLORIDA GAS ZONE3 BASIS					1513	-	279		5484
NN HENRY HUB	7585		7913	15498	1376774	+	5392	50044	1670373
HB HENRY HUB BASIS			1200	1200	46683	-	8596	856	49246
IN HENRY HUB INDEX FUTURE			1200	1200	26321	-	4070	856	26004
HH HENRY HUB NG LAST DAY FINANCIAL	2225		2740	4965	277816	-	309	10142	391643
NPG HENRY HUB PENULTIMATE FUT			2439	2439	314959	+	751	5179	459327
NHN HOUSTON SHIP CHANNEL BASIS					29054	-	1302	1284	20625
IP HOUSTON SHIP CHANNEL INDEX					186				
XJ HOUSTON SHIP CHANNEL PIPE					3425				4073
MFS MICHCON IFERC FIXED PRICE					488	-	124		1464
Y8 MICHCON NG INDEX					1840				
NF MICHIGAN BASIS					9878	-	819		2996

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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Wed, Aug 03, 2016 PG02C

		GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
NL	NGPL MID-CONTINENT						40622 - 721		39504
IW	NGPL MIDCONTINENT INDEX						1716 - 1581		
PX	NGPL MIDCONTINENT SWING						- 40		
PD	NGPL TEX /OK						49536 - 2327	62	74214
PE	NORTHEN NATURAL GAS DEMARCATION						1979 - 164	372	1793
PF	NORTHEN NATURAL GAS VENTURA IOWA						5323 - 310		4365
XR	NORTHERN ROCKIES PIPE						668		991
NR	NORTHWEST ROCKIES BASIS FUTURE			1070	1070		85494 - 3454	275	29467
HP	NYMEX NATURAL GAS FUTURES	538		4282	4820		122867 - 401	2109	97548
8X	ONEOK OKLAHOMA NG BASIS						2740 - 275		2897
PH	PANHANDLE BASIS FUTURE	30		2522	2552		44604 - 670		51016
IV	PANHANDLE INDEX FUTURE						- 1922		
XH	PANHANDLE PIPE								314
PM	PERMIAN BASIS					15888	- 1040	856	5172
PFS	PERMIAN IFERC FIXED PRICE					88	- 22		496
IR	ROCKIES KERN OPAL - NW INDEX					550	- 248		
NJ	SAN JUAN BASIS					36754	- 2175		9636
NS	SOCAL BASIS								848
SGW	SOCAL GAS CITY-GATE (PLATTS IFERC)								40
XN	SOCAL PIPE					3360			488
SZ	SONAT BASIS FUTURE					2011	- 589		7186
8Z	SOUTH STAR TEX OKLHM KNS NG B					1240	- 496		2082
M8	SOUTHERN NAT LA NAT GAS INDEX								1840
NK	SUMAS BASIS					9738	- 1492		8548
DVS	SUMAS NAT GAS PLATTS FIXED PRICE					1158	- 93		2893
TC	TCO BASIS					27711	- 3895		58942
Q1	TCO NG INDEX					1224	- 248		4152
L4	TENN 800 LEG NAT GAS INDEX						- 248		
NM	TENNESSEE 500 LEG BASIS					1631	- 248		2806
6Z	TENNESSEE 800 LEG NG BASIS					610	- 186		1586
NQ	TENNESSEE ZONE 0 BASIS					2056	- 124		
TE	TETCO ELA BASIS								122
IX	TETCO M-3 INDEX					9206	- 868		4464
TX	TETCO STX BASIS					2708	- 310		2747
ZTS	TETCO STX NG (PLATTS IFERC) FUT					16	- 4		84
NX	TEXAS EASTERN ZONE M-3 BASIS					21742	- 3937		13740
9F	TEXAS GAS ZONE1 NG BASIS					14558	- 155		17120
8E	TRANSCO ZONE 1 NG BASIS								122
CZ	TRANSCO ZONE 3 BASIS					7666	- 186		9798
XZ4	TRANSCO ZONE 4 NAT GAS FIXED PRICE								122
B2	TRANSCO ZONE 4 NAT GAS INDEX					744	- 217		372
NZ	TRANSCO ZONE 6 BASIS					4423	- 738		3713
TZI	TRANSCO ZONE 6 GAS INDEX					3004	- 124		
IT	TRANSCO ZONE 6 INDEX					2984	- 310		
TZ6	TRANSCO ZONE 6 NON NY BASIS					13420	- 682		1756
TR	TRANSCO ZONE4 BASIS					27211	- 3183		46018
Z5P	TX EAST M3 NAT GAS FIX PRICE								448
DVA	VENTURA NAT GAS PLATTS FIXED PRICE								44
NW	WAHA BASIS					14225	- 3889	428	11948
WFS	WAHA IFERC FIXED PRICE					110	- 28		572
IY	WAHA INDEX FUTURE					2564	- 1240		

PETROLEUM ENERGY FUTURES									
1W	1% FUEL OIL (PLT) CARG CIF MED					1013			71
1X	1% FUEL OIL (PLT) CARG CIF NWE					72			75
33	1% FUEL OIL RDM VS 1% OIL NWE PLTS					122	- 13		452
FVB	1.0% FUEL OIL (PLATTS) FOB NWE								30
BOB	3.5% FUEL OIL (PLATTS) FOB RDA			110	110	4240	- 746		3033
7D	3.5% FUEL OIL CID MED			10	10	737	- 105		45
63	3.5% FUEL OIL RDAM VS FOB MED BALM					30	- 130		175
FCB	3.5% FUELOIL FOB RDAM CRK SPD BALMO			64	64	64	+ 45		
EOB	ARGUS GASOLINE NWE CRACK SPR					69	- 14		84
4C	CHICAGO ULSD (PLATTS)					15	- 3		58
5C	CHICAGO ULSD PL VS HO SPR					1291	- 210		2309
3C	CHICAGO UNL GAS PL VS RBOB SPR			75	75	226	+ 72		171
D46	D4 BIODIESEL RINS (ARGUS) 2016 FUT					20	- 10		
NCP	DALY EUROP NAPHTHA PLTS CIF NWE FUT					88			20
GBR	DALY GAS EUROBOB OXY ARGS NWE BRGS					40			
7X	DIESEL 10P BRG FOB RDM VS ICEBL			10	10	10	+ 10		
EWN	E/W NAPHTHA JAPAN CF-CARGOS CIF NWE			40	40	590	+ 25		351
EW	EAST/WEST FUEL OIL SPREAD					287	- 58		1306
EWB	EAST-WEST FUEL OIL PLT BALMO								15
EWG	EAST-WST GASOLINE SPREAD PLATTS/ARG			150	150	1819			
A5	EIA FLAT TAX ONHWAY DIESEL					4609	- 591	96	5261
JE	EIA FLAT TAX US RETAIL GASOLINE					202	- 38		
EFM	EUR 1%FUEL OIL CARGO FOB MED PLATTS					560	- 10		42
ENS	EUR1%FUEL OIL FOB MED-EUR1% FOB NWE					605			50
EFF	EUR3.5%FUEL OIL CARGO FOB MED BALMO			10	10	10	+ 10		
KR	EURO 3.5% FUEL OIL RDAM BALMO			40	40	70	- 142	115	162
FK	EURO 3.5% FUEL OIL SPREAD			10	10	513	+ 10		1612
ET	EURO DIESEL 10PPM VS ICE					467			195
EPN	EURO PPNE CIFARG VS NAPHTHA NWE SW			5	5	430	- 82	6	161
43	EUROP NAPHTHA PLATTS CRCK SPR BALMO						- 45	202	396
UF	EUROPE 1% FUEL OIL NWE CAL					681	- 68		292
UH	EUROPE 1% FUEL OIL RDAM CAL					66	- 5		80
UI	EUROPE 3.5% FUEL OIL MED CAL			10	10	796	- 127		42
UV	EUROPE 3.5% FUEL OIL RDAM CAL			73	73	7570	- 1043	215	8867
UJ	EUROPE JET KERO NWE CAL					15	- 3		69
UN	EUROPE NAPHTHA CAL			58	58	1446	- 459	28	1128
KZ	EUROPEAN NAPHTHA BALMO			17	17	17	- 111		13
EN	EUROPEAN NAPTHA CRACK SPREAD			75	75	7868	- 2184	210	12294
FBD	FAME 0 ARGUS BIODIESEL FOB RDA RED								60
FBT	FAME BIO ARGUS RDM RED VS ICE GAS					70	- 20		
FS	FUEL OIL CARGOES VS.BARGES					1062	- 102		1841
FO	FUEL OIL CRACK VS ICE			156	156	18781	- 1394	50	14094

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG02C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY FUTURES

Wed, Aug 03, 2016 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
FI FUEL OIL NWE CRACK VS ICE						95 - 19		303
GCI G. COAST #6 FUEL OIL 3.0% VS BRENT						3402 - 407	50	3142
GFC G.C. NO.6 FUEL PLATTS CRK BALMO			25	25		25 - 79		
7R GAS EUROBOB (ARGUS) BALMO			35	35		95 - 366	11	46
7I GAS EUROBOB (ARGUS) CRK BALMO						17	10	10
7K GAS EURO-BOB OXY (ARG) CRACK			1135	1135		21142 - 5199	215	31626
7H GAS EURO-BOB OXY (ARG) NEW BRG			81	81		5043 - 1432	348	6061
GOC GASOIL (ICE) CRACK SPREAD						104 - 10		230
Z4 GASOIL 0.1 CIF MED						15		
TU GASOIL 0.1 CIF NWE VS ISE								111
WQ GASOIL 0.1 RDAM BRGS VS ICE						53		55
Z5 GASOIL 0.1CIF MED VS ICE GAS						50		31
TP GASOIL 10PPM VS ICE			60	60		527 + 60		431
GX GASOIL CALENDAR						171		82
GZ GASOIL CRACK SPREAD CALENDAR			300	300		13739 - 1629		12234
QA GASOIL MINI CALENDAR						544		1032
A7 GROUP THREE ULSD (PLATTS)								4
A6 GRP THREE ULSD(PLT)VS HEAT OIL			225	225		6055 - 985		9599
A8 GRP THREE UNL GS (PLT) VS RBOB						2965 - 547	125	4359
CRB GULF CBOB A2 PL VS RBOB SPR F						573 - 19		1449
GCU GULF CO NO6 FUELOIL 3% V. EURO 3.5%			675	675		24070 - 2274	515	28846
VZ GULF COAST 3% FUEL OIL BALMO			50	50		110 - 192	30	705
GS GULF COAST GASOLINE CLNDR FUT								1215
GE GULF COAST JET FUEL CLNDR						1040 - 145		1558
ME GULF COAST JET VS NYM 2 HO SPRD			2145	2145		35504 - 6536	1300	34079
MF GULF COAST NO.6 FUEL OIL 3.0%S			2398	2398		51868 - 4096	3295	62319
MG GULF COAST NO.6 FUEL OIL CRACK						6250 - 905		8454
LY GULF COAST ULSD CALENDAR						3902 - 542	96	5738
GY GULF COAST ULSD CRACK SPREAD						5426 - 572		10274
GCB GULF CST NO6 FO 3% V EURO 3.5 BALMO						25		150
GBB GULF CST UNL 87 GAS M2 V. RBOB BLMO			175	175		300 + 145		
GCM GULF UNL87 GAS M2 PLATTS F						21 - 17		
GCC GULF UNL87 M2 PL CRACK SPRD F						225		
RVG GULF UNL87 M2 PL VS RBOB SPR F			120	120		14787 - 1750		50
IG HEATING OIL BALMO CLNDR						15		
HOB HEATING OIL VS. BRENT CRACK SPREAD						14113		15131
JA JAPAN C&F NAPHTHA			5	5		1423 - 512	25	756
JB JAPAN C&F NAPHTHA CRACK SPREAD						789 - 94		257
E6 JAPAN NAPHTHA BALMO						45	20	20
1T JET AVIA FUEL(PLTT) CRGS FOB M								64
1V JET AVIA FUEL(PLTT) FOB V. ICE						68		127
JR JET BARGES VS ICE GASOIL								15
JC JET CIF NWE VS ICE						494 - 38		470
1M JET FUEL UP-DOWN BALMO CLNDR S			110	110		610 - 1230	150	525
KL LA CARB DIESEL (OPIS)			150	150		735 - 265		1050
JL LA CARBOB GASOLINE(OPIS)						300 - 300	75	375
JS LA JET (OPIS)			75	75		2110 - 715		550
MQ LA JET FUEL VS NYM NO 2 HO SPRD						360 - 85		155
LX LOS ANGELES CARB DIESEL (OPIS)						91 - 13		79
MAS MIN ARGUS PROPANE SAUDI ARAMCO						10 - 55		25
MNC MIN EURO NPHTHA CIF NWE			149	149		3718 - 1270	65	3218
MGF MIN GSL .1 PLTS CRGS CIFNWE VS GSL						32 - 22		16
MJN MIN JAPAN C&F NAPHTHA PLATTS			70	70		1450 - 475	165	1309
MJC MIN JETKERO CRGOS CIF NWE VS GASOIL						416 - 53		190
MTB MIN SPORE FUELOIL380CST(PLTS) BALMO			40	40		70 - 126	20	55
UCM MIN ULSD 10PPM CRGOS CIF MED VS GSL						95 - 16		40
MGN MIN ULSD 10PPM CRGS CIF NWE VS GSL						502 - 92		367
MFD MINI 1% FUEL OIL CAR MED						356 - 74		111
MMF MINI 3.5% FUEL OIL CAR MED			5	5		83 - 140		118
MFR MINI 3.5% FUEL OIL FOB CRK SPD FUT						- 30		
MAE MINI ARGUS PROPANE FAR EAST IDX						100 - 50		60
T0 MINI EU 1%FO BARGE FOB RDAM FUT						269 - 49		429
0B MINI EU 1%FO CARGO FOB NWE FUT						297		147
0E MINI EU 3.5%FO BARGE FOB RDAM BALMO			169	169		477 - 359	50	191
0D MINI EU 3.5%FO BARGE FOB RDAM FUT			65	65		6346 - 1263	188	6290
MUD MINI EUR DIESEL10PPM VS ICE GS						144 - 81		229
MEN MINI EURO NAPHTHA BALMO			45	45		174 - 681	30	221
ME0 MINI GAS EUROBOB OXY BARGES			640	640		8118 - 3897	363	5248
MEB MINI GAS EUROBOB OXY NWE ARGS BALMO			219	219		301 - 122		61
MGB MINI GSOIL .1 PLTTVS VS ICE GSOIL SW						55 - 11		257
MHE MINI MID EAST HSFO 180 ARAB GULF						- 30		
MXB MINI RBOB V. EBOB(ARGUS) NWE BRGS			40	40		1100 - 365		626
MXR MINI RBOB V. EBOBARG NWE BRGS BALMO			70	70		100 - 130		
MTS MINI SINGAPORE 380CST FUEL OIL			201	201		4659 - 1590	51	3860
5L MINI SINGAPORE FO 180 CST BALMO FUT						65 - 597		
0F MINI SINGAPORE FO 180 CST FUT			10	10		812 + 10		656
MSG MINI SINGAPORE GASOIL PLATS FUT								50
1N MOGAS92 UNLEADED (PLATTS)			280	280		9468 - 1947		7712
MBL MT BELVIEU LDH ISO-BUTANE(OPIS)						123 - 14		398
N0B NAPHTHA (PLATTS) NWE CRACK			43	43		946 - 174		327
NBB NAPHTHA (PLATTS) NWE CRACK BALMO SW			35	35		55 + 12		
NYH NEW YORK .3% FUEL OIL HIPR V. NY 1%						300		
NYF NEW YORK FUEL OIL 1% V. EURO 1% FO						175 - 75		700
UT NO 2 UP-DOWN SPREAD CALENDAR						198 - 5		292
88 NWE EUR FUEL OIL HGHLOW SULF BALMO								10
NFG NY 1% FUEL OIL VS G.C. 3% FUEL OIL			268	268		268 + 268		50
Y3 NY 2.2% FUEL OIL (PLATTS)						220	60	185
FOC NY 3% FUEL OIL V GULF COAST NO6 3%						3225 - 775		1100
H1 NY 3.0% FUEL OIL (PLATTS)			25	25		275 - 275	100	675
JET NY BUCKEYE JET FUEL VS NY HARB ULSD			425	425		3835 - 880	375	2710
YH NY H OIL PLATTS VS NYMEX HO								41
NLS NY HARBOR LOW SULPUR GAS 1000MBBL						2426 - 225		2348
MM NY HARBOR RESIDUAL FUEL 1.0% S			123	123		4909 - 465	113	4144
1U NY JET FUEL(PL) VS HEATING OIL								170
ULB NY ULSD VS HEAT OIL BALMO						- 400		
7Y NY ULSD(ARGUS) VS HO SPREAD						1021 - 192		8349

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		LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
VR	NY1% VS GC SPREAD			50	50		5378 - 1182		4680
HK	NYH NO 2 CRACK SPREAD CAL						13435	36	14655
BH	NYMEX HEATING OIL FUTURES						3334		120
MP	NYMEX NY HARBOR HEAT OIL CLNDR						12819	105	18706
RT	NYMEX RBOB GASOLINE FUTURES						3050		544
UY	NYMEX ULSD VS NYMEX HO						220 - 65		1165
SF3	NYM-SINGAPORE FUEL OIL 380CST CRK S						10		
7L	PREM UNL GAS 10 PPM (PLTS) RDM						55 - 15		49
3G	PREMIUM UNLD 10P FOB MED						185		492
8G	PREMIUM UNLEAD 10PPM FOB BLMO						10 - 17		88
RL	RBOB CALENDAR FUTURE						10413	750	14381
RM	RBOB CRACK SPREAD			90	90		2810 + 90	250	3315
1E	RBOB CRACK SPREAD BALMO			25	25		25 + 25		
XER	RBOB GAS VS EURO BOB OXY NWE BARGES								90
EXR	RBOB GAS VS EUROBOB(ARGUS) NWE BRGS			58	58		1108 - 547		1087
RBB	RBOB GAS VS. BRENT CRCK SPRD			332	332		17533 + 314	375	23450
1D	RBOB GASOLINE BALMO CLNDR						273		23
RI	RBOB SPREAD (PLATTS)						60 - 5		86
RV	RBOB UP-DOWN CALENDAR								16390
RH	RBOB VS HEATING OIL			300	300		2910 - 131	340 450	1875
BFR	RME BIO ARGUS RDM RED VS ICS GAS						25 - 5	30	80
MSD	SG VISCOSITY SPREAD BALMO						- 5		
EVC	SING 380 FUEL OIL VS FUEL OIL ROTDM			5	5		3955 - 705	35	3140
BS	SINGAPORE 180CST BALMO			5	5		5 - 10	5	45
BT	SINGAPORE 380CST BALMO			10	10		70 - 115		5
SE	SINGAPORE 380CST FUEL OIL			755	755		7782 - 1149	77	6320
UA	SINGAPORE FUEL 180CST CAL			35	35		1370 + 30	90	1910
SD	SINGAPORE FUEL OIL SPREAD			139	139		1490 - 302	15	878
SG	SINGAPORE GASOIL			85	85		10968 - 2803		3970
VU	SINGAPORE GASOIL BALMO						240 - 515		300
GA	SINGAPORE GASOIL VS ICE			75	75		7406 - 625		4230
KSD	SINGAPORE JET DUBAI CRACK								390
RK	SINGAPORE JET KERO GASOIL			25	25		1920 - 250		1645
KS	SINGAPORE JET KEROSENE						1561 - 115		2674
VO	SINGAPORE MOGAS 95						150		200
SMU	SINGAPORE MOGAS95-SINGAPORE MOGAS92						40		100
STZ	SINGPORE GASOIL 10PPM V GSOLSPD FUT						120 - 60		250
STR	SPORE FUEL OIL 180CST 6.35 CK								125
STS	SPORE FUEL OIL 180CST 6.35 DUBAI CK								78
1NB	SPORE MOGAS92 UNLD BRENT SPRD			280	280		3662 - 348		4899
1ND	SPORE MOGAS92 UNLD DUBAI SPRD								25
3V	ULSD 10P CRG CIF NW VS ICE BL								10
Z7	ULSD 10PPM CIF MED VS ICE GAS						90		130
1L	ULSD UP-DOWN BALMO			2200	2200		3525 - 7402	425	425
LT	UP DOWN GC ULSD VS NMX HO SPRD			2950	2950		56363 - 11933	1939	58314
RU	USGC UNL 87 CRACK SPREAD CAL								800

NGL PETROCHEM ENERGY FUTURES									
91	ARGS FAR E NDX VS EUR CIF ARA			20	20		353 + 12		74
7E	ARGUS PROPAN FAR EST INDEX			179	179		2016 - 323	18	500
9N	ARGUS PROPAN(SAUDI ARAMCO)			62	62		837 - 268	21	198
22	ARGUS PROPANE FAR E INDX BALMO			3	3		11 - 12	10	10
8L	CONWAY NAT GASOLINE						709		228
8M	CONWAY NORMAL BUTANE			80	80		295 + 40		685
CPB	CONWAY PROPANE (OPIS) BALMO			120	120		342 + 55		5
8K	CONWAY PROPANE 5 DEC.			62	62		13604 - 1414	115	9254
32	EUR PROPANE CIF ARA ARGUS BALMO			17	17		27 - 31		20
PS	EURO PROPANE CIF ARA			69	69		1545 - 188	14	759
HPE	HDPE HD POLYETHYLENE (PCW)						20 - 4		117
LPE	LLDPE LLD POLYETHYLENE (PCW)								68
8C	MT BELVIEU ETHANE BALMO						- 110		60
80	MT BELVIEU LDH PROPANE BALMO						271 - 765		
RO	MT BELVIEU NAT GASOLINE BALMO			78	78		138 - 4		
8J	MT BELVIEU NORMAL BUTANE BALM			15	15		147 - 611	10	64
CO	MT BELVIEU ETHANE 5-DCML (OPIS)			915	915		78520 - 2985	200	18572
MBB	MT BELVIEU ETHYLENE (PCW) BALMO								30
MBN	MT BELVIEU ETHYLENE (PCW) FINCL			120	120		3114 + 4	130	3006
MBE	MT BELVIEU ETHYLENE IN-WELL (PCW)			90	90		3550		3040
8I	MT BELVIEU ISO BUTANE 5 DEC. S						1352		3023
7Q	MT BELVIEU NAT GAS 5-DCML (OPIS)			130	130		16573 - 2168	230	8667
MNB	MT BELVIEU NORMAL BUTANE LDH(OPIS)			93	93		3019 - 351	35	2356
DO	MT BELVIEU NRM BUTANE 5-DCML (OPIS)			858	858		31990 - 2046	465	26653
BO	MT BELVIEU PROPANE 5-DCML (OPIS)			9607	9607		138021 - 4300	1087	66604
1R	PROPANE NON LDH MT BELVIEU			790	790		24062 - 4019	142	14964
1S	PROPANE NON LDH MT BLV BALMO						160 - 225		100

ETHANOL ENERGY FUTURES									
CU	CHICAGO ETHANOL	97		4811	4908		45963 - 7858	4777	47926
ACF	ETHANOL FUTURES	840			840		4381 + 140	419	5613
Z1	ETHANOL(PL) T2 FOB RTRDM INCL			115	115		2653 + 20	55	4801
EZ	NEW YORK ETHANOL						850 - 400		2265

ELECTRICITY ENERGY FUTURES									
VD	AEP-DAYTON HUB DAILY						3322 - 151		
VP	AEP-DAYTON HUB OFF-PEAK MONTHLY						1002		3144
VM	AER-DAYTON HUB MTHLY						1225		2536
K2	CIN HUB 5MW D AH O PK						260120		276776
H5	CIN HUB 5MW D AH PK						19111		18894
H4	CIN HUB 5MW REAL TIME O PK						599864		471784
H3	CIN HUB 5MW REAL TIME PK						43836		16402
EJ	CINERGY HUB OFF-PEAK MONTH						464		792
EM	CINERGY HUB PEAK MONTH						372	40	940

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**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS
ON FUTURES**

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY



PG02C BULLETIN #148@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST ENERGY OPTIONS ON FUTURES

Wed, Aug 03, 2016 PG02C

		GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL
									OPEN INTEREST
I6	ERCOT NRTH Z MCPE 5 MW OFFPK S						7925		58815
I5	ERCOT NRTH Z MCPE 5 MW PEAK SW						588		5784
I8	ERCOT NRTH Z MCPE5 OFFPK CLN D						2240	- 40	
I7	ERCOT NRTH Z MCPE5 PEAK CLND D						182	- 7	
O1	ERCOT WEST Z MCPE 5 MW OFFPK S								51766
N1	ERCOT WEST Z MCPE 5 MW PEAK SW								2838
ID0	ISO NEW ENG MASS HUB DA OP DAILY						25080	- 456	
KI	ISO NEW ENGLAND OFF-PEAK LMP						396		984
NI	ISO NEW ENGLAND PEAK LMP						434		1266
PTM	MDWST ISO IND. HUB 5MW PK CAL-MO RT								3225
PDM	MDWST ISO INDIANA HUB 5MWPK CAL MO								4227
HMW	MIDWEST ISO MICHIGAN HUB 5MW PEAK C						13464		11592
FTM	MISO INDIANA HUB 5MW OFPK CAL MO RT						23850		94100
FAD	MISO INDIANA HUB 5MW OFPK CALDAY DA						11200	- 200	5184
FTD	MISO INDIANA HUB 5MW OFPK CALDAY RT						21504	- 384	14256
PDD	MISO INDIANA HUB 5MW PK CAL DAYHD						910	- 35	288
PTD	MISO INDIANA HUB 5MW PK CAL-DAY RT						4293	- 159	675
HMO	MISO MICHIGAN HUB OF-PK DA MONTHLY						202688		166784
UD	N ILLINOIS HUB DAILY						1958	- 89	
UM	N ILLINOIS HUB MTHLY						340		1060
P3	NEPOOL CNCTCT 5MW D AH O PK						16621		9402
P2	NEPOOL CONECTIC 5MW D AH PK						889		512
H2	NEPOOL INTR HUB 5MW D AH O PK						340161		292373
U6	NEPOOL INTR HUB 5MW D AH PK						22369		19740
P8	NEPOOL NE MASS 5MW D AH O PK								13332
P7	NEPOOL NE MASS 5MW D AH PK						425		1081
U3	NEPOOL NEW HAMP 5MW D AH O PK								4706
U2	NEPOOL NEW HAMP 5MW D AH PK								258
U4	NEPOOL RHD ISLD 5MW D AH PK						6041		12046
U5	NEPOOL RHODE IL 5MW D AH O PK						95735		186555
P5	NEPOOL SE MASS 5MW D AH O PK								2353
P4	NEPOOL SE MASS 5MW D AH PK								129
L9	NEPOOL W CNT MASS 5MW D AH O PK						34772		41216
R6	NEPOOL W CNTR M 5MW D AH PK						3253		2203
CE	NEW ENGLAND HUB PEAK DAILY						2467	- 87	
GN	NEW YORK HUB ZONE G PEAK DAILY						2843	- 88	
JN	NEW YORK HUB ZONE J PEAK DAILY						2046	- 66	
U0	NORTHERN ILLINOIS OFF-PEAK MONTHLY						480		1714
KA	NYISO A						2560		7870
KB	NYISO A OFF-PEAK						790		2676
KG	NYISO G						254		2377
KH	NYISO G OFF-PEAK						150		814
KJ	NYISO J						3882		7029
KK	NYISO J OFF-PEAK						722		1434
LHV	NYISO LOW HUD VAL CAP FUT						126		
NNC	NYISO NYC IN-CITY CAPACITY CAL MO						2036		1241
NRS	NYISO REST OF STATE CAPACITY CAL MO						2549		2112
K4	NYISO ZONE A 5MW D AH O PK						253031		449137
K3	NYISO ZONE A 5MW D AH PK						10611		24190
ZA0	NYISO ZONE A DA OP DAILY						28600	- 520	
AN	NYISO ZONE A LBMP FUTURE						1333	- 43	
A3	NYISO ZONE C 5MW D AH O PK						40455		28226
Q5	NYISO ZONE C 5MW D AH PK						2147		1533
58	NYISO ZONE E 5MW DAY AHEAD OFF-PEAK						28324		9408
55	NYISO ZONE E 5MW DAY AHEAD PEAK						1524		510
4M	NYISO ZONE F 5MW DAY AHEAD OFF-PEAK						11925		23520
4L	NYISO ZONE F 5MW DAY AHEAD PEAK						635		1275
D2	NYISO ZONE G 5MW D AH O PK						393340		258736
T3	NYISO ZONE G 5MW D AH PK						24119		20987
ZG0	NYISO ZONE G DA OP DAILY						14960	- 272	
D4	NYISO ZONE J 5MW D AH O PK						132437		100350
D3	NYISO ZONE J 5MW D AH PK						10967		10073
ZJ0	NYISO ZONE J DA OP DAILY						2200	- 40	
OFD	ONTARIO OFF-PK CALENDAR DAY FUT						10304	- 184	6048
OFM	ONTARIO OFF-PK CAL-MO FUT						83415		182913
OPD	ONTARIO PEAK CAL-DAY FUT	20		20			540		816
OPM	ONTARIO PEAK CAL-MONTH FUT						2950		10023
V3	PJM AD HUB 5MW REAL TIME O PK						1021146		1146029
Z9	PJM AD HUB 5MW REAL TIME PK	3048		3048			52366	- 1060	44009
X1	PJM AECO DA OFF-PEAK						38808		102376
Y1	PJM AECO DA PEAK						2097		5717
PEO	PJM AEP DAYTON HUB DA OP DAILY						19800	- 360	22896
PAP	PJM AEP DAYTON HUB DA PEAK DAILY						875	- 35	1324
AOR	PJM AEP DAYTON HUB RT OP DAILY						43904	- 784	66504
W4	PJM APS ZONE DA OFF-PEAK						7155		21171
S4	PJM APS ZONE DA PEAK						381		1152
MOD	PJM ASTI ZONE PEAK DA MO						21560		23400
MPD	PJM ATSI ZONE MONTHLY DAILY						1165		1275
R3	PJM BGE DA OFF-PEAK						37072		18344
E3	PJM BGE DA PEAK						2018		1129
D9	PJM COMED 5MW D AH O PK						234025		94443
D8	PJM COMED 5MW D AH PK						13880		5144
JD	PJM DAILY						8866	- 403	
R7	PJM DAYTON DA OFF-PEAK						144785		155166
D7	PJM DAYTON DA PEAK	3048		3048			28315	+ 2750	13420
F2	PJM JCPL DA OFF-PEAK						43120		101520
J2	PJM JCPL DA PEAK						2330		5550
46	PJM METED ZONE OFFPK CAL LMP						51544		2353
47	PJM METED ZONE PEAK CAL LMP						2804		129
JM	PJM MONTHLY						7704		12536
B6	PJM NI HUB 5MW REAL TIME O PK						962032		93600
B3	PJM NI HUB 5MW REAL TIME PK						42821		29226
L3	PJM NILL DA OFF-PEAK						695290		2000
N3	PJM NILL DA PEAK						37487		172
PNO	PJM NORTERN ILL HUB DA OP DAILY						53048	- 944	8837
PNP	PJM NORTERN ILL HUB DA PEAK DAILY						2702	- 109	16320

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PG02C BULLETIN #148@

Wed, Aug 03, 2016 PG02C

	LOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
NOC PJM NORTERN ILL HUB RT OP DAILY						70688	- 1128	17952
JP PJM OFF-PEAK LMP FUTURE						2560		5956
50 PJM PANELEC ZONE OFFPK CAL LMP						11925		
49 PJM PANELEC ZONE PEAK CAL LMP						635		
4P PJM PECO Z5 MW OFPK CLM DA LMP								16386
4N PJM PECO Z5 MW PK CLM DA LMP								908
Q8 PJM PEPCO DA OFF-PEAK								3760
F5 PJM PPL DA OFF-PEAK						31005		21177
L5 PJM PPL DA PEAK						1651		1677
W6 PJM PSEG DA OFF-PEAK						138560		
L6 PJM PSEG DA PEAK						5100		
PWO PJM WESTERN HUB DA OP DAILY FUT						72160	- 1312	17136
PWP PJM WESTERN HUB DA PEAK DAILY						4375	- 175	
WOR PJM WESTERN HUB RT OP DAILY						244976	- 4576	54672
E4 PJM WESTH DA OFF-PEAK						1121692		1305890
N9 PJM WESTH RT OFF-PEAK			18784	18784		2946873	- 15744	2849341
L1 PJM WESTH RT PEAK						169709		132296
J4 PJM WESTHDA PEAK						60595		74173

COAL ENERGY FUTURES								
ALW AUSTRALIAN COKING (PLATTS) LOW VOL			6	6		1000		872
SSI COAL API 8 CFR SOUTH CHINA						40	- 10	766
MTF COAL API2 CIF ARA ARG-MCCLOSKEY			2363	2363		105228	- 7745	9896 126751
MFF COAL API4 RCH BAY ARGS MCCLOSKEY SW			115	115		17306	- 1610	605 31095
ACM COAL API5 FOB NEWCASTLE ARG/MC FUT						90	- 25	30 280
QX EASTERN RAIL DELIVERY CSX COAL						2190		120 3984
MCC INDONESIAN COAL MCCLOSKEY SUBBIT.						50	- 10	340
QLD NYMEX APPALACHIAN COAL (PHYSICAL)						20		434
QP WESTERN RAIL DELIVERY PRB COAL						3065		60 4823

FREIGHT ENERGY FUTURES								
FLP FREIGHT ROUTE LIQUID PETROLEUM GAS						951	- 62	153

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Wed, Aug 03, 2016 PG02C

		GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL	COMBINED TOTAL OPEN INTEREST & CHGE	-----	-52 WEEKS (364 DAYS) AGO- OVERALL COMBINED TOTAL VOLUME OPEN INTEREST
G3	NATURAL GAS 3 M CSO FIN	C					42022		950 4315
G3	NATURAL GAS 3 M CSO FIN	P					11455		4725 6380
TOTAL	NATURAL GAS 3 M CSO FIN						53477		5675 10695
G6	NATURAL GAS 6 M CSO FIN	C							500
G6	NATURAL GAS 6 M CSO FIN	P							500
TOTAL	NATURAL GAS 6 M CSO FIN								1000
6J	NATURAL GAS OPTION ON CALENDAR STRP	C					9506		8967
6J	NATURAL GAS OPTION ON CALENDAR STRP	P					6280		3300
TOTAL	NATURAL GAS OPTION ON CALENDAR STRP						15786		12267
ZR	NORTHERN ROCKIES PIPE OPTION	C					6750		6441
TOTAL	NORTHERN ROCKIES PIPE OPTION						6750		6441
9T	NYISO ZONE A OPTION	C					210		
9T	NYISO ZONE A OPTION	P					210		
TOTAL	NYISO ZONE A OPTION						420		
9U	NYISO ZONE G OPTION	C					210		
9U	NYISO ZONE G OPTION	P					210		105
TOTAL	NYISO ZONE G OPTION						420		105
LC	NYMEX CRUDE OIL (EURO) OPTS (PHY)	C		31	31	63170	+	31	100 75125
LC	NYMEX CRUDE OIL (EURO) OPTS (PHY)	P				11372			30 55405
TOTAL	NYMEX CRUDE OIL (EURO) OPTS (PHY)			31	31	74542	+	31	130 130530
LO	NYMEX CRUDE OIL OPTIONS (PHY)	C	82151	33025	115230	1887376	+	39535	65482 1951304
LO	NYMEX CRUDE OIL OPTIONS (PHY)	P	75726	11370	87096	1184857	+	6639	106122 1439989
TOTAL	NYMEX CRUDE OIL OPTIONS (PHY)		157877	44395	202326	3072233	+	46174	171604 3391293
F7	NYMEX EUROPEAN GASOIL APO	C							967
F7	NYMEX EUROPEAN GASOIL APO	P							600
TOTAL	NYMEX EUROPEAN GASOIL APO								1567
F8	NYMEX EUROPEAN GASOIL OPTION	C							90
F8	NYMEX EUROPEAN GASOIL OPTION	P							70
TOTAL	NYMEX EUROPEAN GASOIL OPTION								160
OH	NYMEX HEATING OIL (PHY) OPTIONS	C	22	50	450	522	48806	+	367 1952
OH	NYMEX HEATING OIL (PHY) OPTIONS	P	325	25	170	520	21321	+	436 649
TOTAL	NYMEX HEATING OIL (PHY) OPTIONS		347	75	620	1042	70127	+	803 2601
LN	NYMEX NATURAL GAS (EURO) OPTS	C	6613		34481	41094	1675477	+	9923 16158
LN	NYMEX NATURAL GAS (EURO) OPTS	P	14400		59313	73713	1177749	+	10530 57090
TOTAL	NYMEX NATURAL GAS (EURO) OPTS		21013		93794	114807	2853226	+	20453 73248
ON	NYMEX NATURAL GAS OPTIONS (PHY)	C	5459			5459	72245	+	2383 1427
ON	NYMEX NATURAL GAS OPTIONS (PHY)	P	7026		425	7451	87662	+	1493 1976
TOTAL	NYMEX NATURAL GAS OPTIONS (PHY)		12485		425	12910	159907	+	3876 3403
CD	NYMEX ONE DAY CRUDE OIL OPTIONS	C							50
CD	NYMEX ONE DAY CRUDE OIL OPTIONS	P			50	50			
TOTAL	NYMEX ONE DAY CRUDE OIL OPTIONS				50	50			50
KD	NYMEX ONE DAY NATURAL GAS OPTIONS	C			512	512			225
KD	NYMEX ONE DAY NATURAL GAS OPTIONS	P			575	575			625
TOTAL	NYMEX ONE DAY NATURAL GAS OPTIONS				1087	1087			850
OB	NYMEX RBOB (PHY) OPTIONS	C	99		900	999	21351	+	842 566
OB	NYMEX RBOB (PHY) OPTIONS	P	584		1800	2384	12343	+	1455 236
TOTAL	NYMEX RBOB (PHY) OPTIONS		683		2700	3383	33694	+	2297 802
CW	PGE CITYGATE PIPE OPTION	C							1200
CW	PGE CITYGATE PIPE OPTION	P							1200
TOTAL	PGE CITYGATE PIPE OPTION								2400
PML	PJM 50MW CALENDAR-MONTH LMP	C		1	1	22	+	1	91
PML	PJM 50MW CALENDAR-MONTH LMP	P		1	1	33	+	1	119
TOTAL	PJM 50MW CALENDAR-MONTH LMP			2	2	55	+	2	210
JO	PJM MONTHLY OPTION	C							58
TOTAL	PJM MONTHLY OPTION								58
60	PJM OPTION ON CALENDAR STRIP	C							280
60	PJM OPTION ON CALENDAR STRIP	P							620
TOTAL	PJM OPTION ON CALENDAR STRIP								900
60A	PJM WEST HUB REAL-TIME PK 5 MW OPT	C		10	10	200	+	10	
60A	PJM WEST HUB REAL-TIME PK 5 MW OPT	P		10	10	200	+	10	20
TOTAL	PJM WEST HUB REAL-TIME PK 5 MW OPT			20	20	400	+	20	20
PMA	PJM WEST HUB REAL-TIME PK CAL 50 MW	C				1446			
PMA	PJM WEST HUB REAL-TIME PK CAL 50 MW	P		164	164	1079			
TOTAL	PJM WEST HUB REAL-TIME PK CAL 50 MW			164	164	2525			
JOA	PJM WEST HUB REAL-TIME PK CAL 5MW	C				3280			
JOA	PJM WEST HUB REAL-TIME PK CAL 5MW	P				6560			
TOTAL	PJM WEST HUB REAL-TIME PK CAL 5MW					9840			
600	PJM WST HUB RT OFPK 50 MW CLST OPT	C							3
600	PJM WST HUB RT OFPK 50 MW CLST OPT	P							3
TOTAL	PJM WST HUB RT OFPK 50 MW CLST OPT								6
RPF	POWDR RIVR COAL OPT ON QTY FUT STRP	C				520			2140
RPF	POWDR RIVR COAL OPT ON QTY FUT STRP	P				427			360
TOTAL	POWDR RIVR COAL OPT ON QTY FUT STRP					947			2500
RA	RBOB APO (AVERAGE PRICE) OPTIONS	C				2640			6722
RA	RBOB APO (AVERAGE PRICE) OPTIONS	P				611			6760
TOTAL	RBOB APO (AVERAGE PRICE) OPTIONS					3251			13482
Q6	ROTTERDAM 3.5%FUEL OIL CLN APO	C				360			505
Q6	ROTTERDAM 3.5%FUEL OIL CLN APO	P				30			235
TOTAL	ROTTERDAM 3.5%FUEL OIL CLN APO					390			740
PJ	SAN JUAN PIPE OPTION	C		144	144	5844	+	144	3276
PJ	SAN JUAN PIPE OPTION	P		144	144	624	+	144	
TOTAL	SAN JUAN PIPE OPTION			288	288	6468	+	288	3276
8H	SINGAPORE FUEL OIL 380 APO	C							255
TOTAL	SINGAPORE FUEL OIL 380 APO								255
M2	SINGAPORE GASOIL CALENDAR APO	C				300			
TOTAL	SINGAPORE GASOIL CALENDAR APO					300			
N2	SINGAPORE JET FUEL CALENDR APO	C				800			1200
TOTAL	SINGAPORE JET FUEL CALENDR APO					800			1200
ZN	SOCAL PIPE OPTION	C				6000			3564
ZN	SOCAL PIPE OPTION	P							1964
TOTAL	SOCAL PIPE OPTION					6000			5528
U03	U03 SHORT TERM NG OPTIONS	C					-	120	
U03	U03 SHORT TERM NG OPTIONS	P					-	100	
TOTAL	U03 SHORT TERM NG OPTIONS						-	220	
U04	U04 SHORT TERM NG OPTIONS	C		1150	1150	1350	+	1050	
U04	U04 SHORT TERM NG OPTIONS	P		150	150	150	+	150	
TOTAL	U04 SHORT TERM NG OPTIONS			1300	1300	1500	+	1200	
U06	U06 SHORT TERM NG OPTIONS	C							300
U06	U06 SHORT TERM NG OPTIONS	P							450
TOTAL	U06 SHORT TERM NG OPTIONS								750
WZ	WTI 12 MONTH CALENDAR OPTIONS	P							500
TOTAL	WTI 12 MONTH CALENDAR OPTIONS								500
7A	WTI CRUDE OIL 1 M CSO FIN	C					87320		41108

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PRELIMINARY												
PG03 BULLETIN #148@				AGRICULTURAL FUTURES				wed, Aug 03, 2016 PG03				
FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B= BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.												
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	YEAR VOL.	AGO OPEN INT	SETT. PRICE
CORN FUT												
SEP16	323'6	328'6	322'2	325'0 +	0'6	14049	77647	431266 - 16523	124085	418120	372'6	
DEC16	333'6	338'4	332'2	335'0 +	1'0	1592	126596	561841 - 3142	170370	617120	383'2	
MAR17	343'6	348'2	342'2A	345'0 +	1'2	4	26502	148902 + 4836	35088	154064	394'4	
MAY17	350'4	355'0	349'0	351'6 +	1'2	----	5723	37516 + 330	4725	34361	401'0	
JUL17	356'6	360'6	355'2	358'0 +	1'2	2	16053	72600 + 2968	7485	66269	405'4	
SEP17	363'0	367'2	362'4	364'6 +	1'6	----	6747	23496 + 2272	1784	17245	395'0	
DEC17	370'0	374'4	369'2A	372'4 +	2'4	4	6277	49758 + 484	6379	64770	398'6	
MAR18	381'0	382'0	381'0	381'6 +	2'2	----	123	2228 + 23	10	2181	409'0	
MAY18	----	----	----	386'6 +	2'0	----	----	633 UNCH	2	928	415'2	
JUL18	389'0	389'0	389'0	390'2 +	1'6	----	62	965 + 53	18	883	420'4	
SEP18	----	----	----	387'6 +	2'2	----	----	406 UNCH	4	330	412'0	
DEC18	387'4	390'0	387'4	389'4 +	2'2	----	138	1580 + 52	4	1397	407'2	
JUL19	----	----	----	407'2 +	2'2	----	----	45 UNCH	----	113	427'0	
DEC19	----	----	----	398'0 +	2'2	----	----	115 UNCH	----	68	403'0	
TOTAL CORN FUT						15651	265868	1331351 - 8647	349954	1377849		
MINI CORN												
SEP16	323'7	328'4	321'7	325'0 +	0'6	----	125	1402 + 34	79	2678	372'6	
DEC16	334'0	338'2	331'6	335'0 +	1'0	----	205	5904 - 77	263	6120	383'2	
MAR17	345'5	347'6	342'7A	345'0 +	1'2	----	10	738 + 1	11	772	394'4	
MAY17	352'4	354'4B	351'4A	351'6 +	1'2	----	1	128 UNCH	1	142	401'0	
JUL17	358'0	360'7	358'0	358'0 +	1'2	----	13	196 + 13	1	217	405'4	
DEC17	376'5	376'5	376'5	372'4 +	2'4	----	1	137 UNCH	3	244	398'6	
MAR18	----	----	----	381'6 +	2'2	----	----	13 UNCH	----	----	409'0	
JUL18	----	----	----	390'2 +	1'6	----	----	3 UNCH	----	4	420'4	
DEC18	----	----	----	389'4 +	2'2	----	----	4 UNCH	----	16	407'2	
TOTAL MINI CORN						0	355	8525 - 29	358	10193		
OATS FUT												
SEP16	195'0	198'4	195'0	196'2 +	0'6	----	76	2207 - 10	97	1358	235'0	
DEC16	191'0	192'4	188'4	189'0 -	1'6	20	585	6769 + 280	202	6211	244'2	
MAR17	198'0	199'0	198'0	198'4 -	0'4	8	33	1074 + 22	8	507	254'0	
MAY17	205'0	206'0	205'0	206'0 +	0'4	----	14	15 + 14	----	2	258'6	
TOTAL OATS FUT						28	708	10065 + 306	307	8078		
ROUGH RICE FUT												
SEP16	957'0	968'0	952'0	954'5 -	2'0	----	330	8053 + 75	285	6633	1154'0	
NOV16	983'5	995'0	979'0	981'0 -	2'5	----	135	3367 + 86	43	2157	1180'0	
JAN17	1005'0	1011'0	1005'0	1000'5 -	5'0	----	21	185 + 11	16	582	1208'0	
MAR17	----	----	----	1021'5 -	5'0	----	----	45 UNCH	----	12	1228'5	
MAY17	----	----	----	1041'0 -	5'0	----	----	2 UNCH	----	----	1247'0	
TOTAL ROUGH RICE FUT						0	486	11652 + 172	344	9384		
SOYBEAN FUT												
AUG16	987'0	1000'4	985'6	990'4 +	5'2	847	3274	4485 - 1772	1067	3868	991'6	
SEP16	972'0	985'4	969'2	973'4 +	2'2	239	12857	54298 - 1187	15651	50024	962'6	
NOV16	953'0	966'4	950'0	955'4 +	2'4	3385	86069	383701 + 1416	92499	355572	953'2	
JAN17	954'2	967'0	951'2	955'4 +	1'2	17	14942	64943 + 686	12578	61280	958'2	
MAR17	949'2	959'4	945'4	947'6 -	0'6	235	11577	68056 - 448	10521	80713	953'6	
MAY17	946'6	958'4	945'0	947'2 -	0'2	96	6496	33905 + 311	10736	49373	948'0	
JUL17	953'0	961'6	947'6	950'2	UNCH	----	6968	39858 + 1251	4732	28213	950'4	
AUG17	947'2	947'2	947'2	944'4 +	0'4	----	2	426 + 1	179	676	943'4	
SEP17	----	----	----	925'0 +	0'6	----	2	344 UNCH	58	418	922'2	
NOV17	914'0	921'2	912'6A	915'4 +	4'2	200	2810	31870 + 603	1555	14681	910'6	
JAN18	----	----	----	917'6 +	4'0	----	1	499 UNCH	----	88	916'0	
MAR18	----	----	----	917'2 +	3'4	----	----	71 UNCH	----	83	920'0	
MAY18	----	----	----	919'4 +	3'4	----	----	50 UNCH	----	36	922'4	
JUL18	----	----	----	923'4 +	3'4	----	----	125 UNCH	4	84	926'6	
AUG18	----	----	----	921'4 +	3'0	----	----	17 UNCH	----	10	923'0	
SEP18	----	----	----	916'0 +	3'0	----	----	17 UNCH	----	10	912'6	
NOV18	912'0	912'0	912'0	907'0 +	3'4	----	1	194 + 1	2	331	908'4	
JUL19	----	----	----	922'6 +	3'4	----	----	2 UNCH	----	----	917'4	
NOV19	----	----	----	902'0 +	3'4	----	----	22 UNCH	----	7	901'4	
TOTAL SOYBEAN FUT						5019	144999	682883 + 862	149582	645467		
MINI SOYBEAN												
AUG16	984'0	1025'0	984'0	990'4 +	5'2	----	14	1 - 16	5	191	991'6	
SEP16	974'0	985'7	970'1	973'4 +	2'2	----	49	200 - 5	22	172	962'6	
NOV16	953'0	966'5	950'3	955'4 +	2'4	----	381	30088 - 220	487	14354	953'2	
JAN17	955'7	965'7	953'0A	955'4 +	1'2	----	21	1571 + 5	17	763	958'2	
MAR17	----	----	----	947'6 -	0'6	----	----	204 UNCH	2	123	953'6	
MAY17	----	958'7B	----	947'2 -	0'2	----	----	61 UNCH	4	25	948'0	
JUL17	956'0	961'4B	956'0	950'2	UNCH	----	3	107 UNCH	----	44	950'4	
SEP17	----	----	----	925'0 +	0'6	----	----	1 UNCH	----	----	922'2	
NOV17	919'0	919'0	915'6A	915'4 +	4'2	----	2	888 - 2	10	441	910'6	
JAN18	----	----	----	917'6 +	4'0	----	----	1 UNCH	----	2	916'0	
MAR18	----	----	----	917'2 +	3'4	----	----	3 UNCH	----	5	920'0	
JUL18	----	----	----	923'4 +	3'4	----	----	3 UNCH	----	----	926'6	
NOV18	----	----	----	907'0 +	3'4	----	----	9 UNCH	----	13	908'4	
NOV19	----	----	----	902'0 +	3'4	----	----	4 UNCH	----	2	901'4	
TOTAL MINI SOYBEAN						0	470	33141 - 238	547	16135		
SOY MEAL FUT												
AUG16	328'4	331'7	327'5	330'5 +	2'1	97	1350	2147 - 592	1579	2873	355'1	
SEP16	328'5	331'5	326'5	329'5 +	1'2	2101	11723	55977 - 1446	17435	64403	343'8	
OCT16	327'9	330'6	325'5	327'9 +	0'2	76	8081	29774 + 42	9719	34881	335'1	
DEC16	326'8	329'5	324'0	326'4 -	0'3	30	32172	161816 + 675	46533	177083	332'8	
JAN17	324'0	326'5	320'7	322'8 -	1'0	123	4387	27259 + 108	5412	19546	330'2	
MAR17	318'8	320'9B	315'2	317'2 -	1'4	218	4854	32661 + 13	7020	25148	325'3	
MAY17	314'8	316'6	311'9	313'6 -	0'3	14	2436	19354 + 14	4742	25305	319'4	
JUL17	315'5	317'4	312'9	314'5 -	0'2	----	1722	17328 + 214	2460	18802	319'2	
AUG17	314'0	316'0	312'8	313'7 +	0'1	----	266	1669 + 122	280	2658	317'5	
SEP17	315'4	315'5	312'0	312'6 +	0'5	----	202	1598 - 3	246	3706	314'7	
OCT17	309'6	310'3	307'1	308'2 +	0'7	----	224	1981 + 48	48	2716	309'8	
DEC17	309'0	310'3	306'9	308'1 +	1'6	----	832	7032 + 197	158	6258	308'6	
JAN18	----	----	----	308'2 +	1'5	----	----	251 UNCH	----	460	308'9	
MAR18	----	----	----	308'8 +	1'5	----	----	210 UNCH	----	395	309'6	
MAY18	----	----	----	307'8 +	1'5	----	----	12 UNCH	----	72	309'6	
JUL18	----	----	----	307'5 +	1'4	----	----	27 UNCH	----	----	308'1	
AUG18	----	----	----	307'1 +	1'5	----	----	4 UNCH	----	----	307'9	
SEP18												

PRELIMINARY											
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						2659	68249	359138 -	608	95632	384421		
SOY OIL FUT													
AUG16	30'05	30'63	30'05	30'30 +	0'24	----	1884	1781 -	282	2124	1314	29'63	
SEP16	30'12	30'87	30'04	30'42 +	0'24	2221	17714	52002 -	257	20353	60198	29'73	
OCT16	30'26	30'98	30'18	30'54 +	0'25	64	10298	28407 +	2089	7320	32301	29'84	
DEC16	30'48	31'25	30'40	30'81 +	0'27	194	57822	182583 +	479	47594	189076	30'04	
JAN17	30'73	31'46	30'66A	31'04 +	0'27	----	5476	30037 -	3	4905	31555	30'30	
MAR17	30'90	31'61	30'83A	31'23 +	0'28	----	4625	24848 +	827	4510	22139	30'48	
MAY17	31'10	31'76	31'05	31'40 +	0'27	----	2849	17913 +	131	3553	20977	30'60	
JUL17	31'38	31'96	31'29A	31'61 +	0'27	----	1997	10236 -	169	1338	13892	30'72	
AUG17	----	31'81B	----	31'68 +	0'26	----	104	3406 -	12	347	2855	30'75	
SEP17	32'00	32'00	31'92	31'70 +	0'25	----	106	2505 -	23	101	2228	30'76	
OCT17	31'98	31'98	31'75	31'57 +	0'18	----	130	1511 +	1	56	1769	30'71	
DEC17	31'78	32'06	31'40A	31'62 +	0'15	----	660	5785 +	275	231	4284	30'75	
JAN18	----	----	----	31'72 +	0'15	----	----	125	UNCH	----	79	30'90	
MAR18	----	----	----	31'84 +	0'14	----	----	37	UNCH	----	125	31'05	
MAY18	----	----	----	32'02 +	0'10	----	----	28	UNCH	----	1	31'13	
TOTAL	SOY OIL FUT					2479	103665	361204 +	3056	92432	382793		
WHEAT FUT													
SEP16	402'0	415'0	401'0	410'2 +	9'0	1656	64442	237343 -	7261	67497	190593	502'0	
DEC16	428'0	441'2	427'4	436'2 +	8'2	984	32592	146194 +	748	45747	148127	507'2	
MAR17	454'0	466'6	453'6	462'2 +	7'6	----	12424	54580 +	2440	13437	50080	514'0	
MAY17	469'2	480'0	468'2	475'6 +	7'0	----	2408	12851 +	236	4606	12878	518'4	
JUL17	476'2	487'0	475'6	482'4 +	6'2	----	3450	25873 +	576	6055	19320	521'6	
SEP17	498'0	499'4B	495'4	495'4 +	6'4	----	352	2625 +	7	187	1031	531'0	
DEC17	508'2	517'6	508'2	515'4 +	7'6	----	715	4390 +	254	117	2424	543'2	
MAR18	----	----	----	530'2 +	8'0	----	113	1399 +	45	4	726	550'4	
MAY18	----	----	----	534'2 +	8'0	----	----	4	UNCH	----	39	550'6	
JUL18	530'2	530'2	530'2	526'6 +	8'0	----	1	28	UNCH	----	22	536'6	
TOTAL	WHEAT FUT					2640	116497	485287 -	2955	137650	425240		
MINI WHEAT													
SEP16	401'2	414'7	401'2	410'2 +	9'0	----	315	1296 +	9	254	1495	502'0	
DEC16	431'6	440'0	428'6	436'2 +	8'2	----	54	370 -	13	77	272	507'2	
MAR17	456'0	461'3B	456'0	462'2 +	7'6	----	3	48 +	3	1	33	514'0	
MAY17	----	----	----	475'6 +	7'0	----	----	10	UNCH	----	14	518'4	
JUL17	482'4	482'4	482'2	482'4 +	6'2	----	4	159 +	4	----	191	521'6	
SEP17	----	----	----	495'4 +	6'4	----	----	2	UNCH	----	4	531'0	
JUL18	----	----	----	526'6 +	8'0	----	----	1	UNCH	----	----	536'6	
TOTAL	MINI WHEAT					0	376	1886 +	3	332	2009		
MKC FUT													
SEP16	----	----	----	412'2 +	5'6	----	----	5	UNCH	----	26	489'4	
TOTAL	MKC FUT					0	0	5			26		
LV CATTLE FUT													
AUG16	116.20	117.17	115.92	116.75 +	52	305	8019	29631 -	2245	7908	26881	148.67	
OCT16	114.47	115.70	114.17	115.20 +	62	15	19617	113171 +	228	12631	106448	148.17	
DEC16	114.75	115.92	114.50	115.47 +	60	4	8181	58339 +	1220	6482	52864	149.75	
FEB17	114.02	115.00	113.70	114.82 +	87	----	3923	25606 +	366	4084	29686	149.55	
APR17	112.22	113.32	112.10	113.22 +	95	----	2321	15509 +	285	2702	15544	148.05	
JUN17	106.27	107.17	106.12	107.07 +	82	----	976	7001 +	392	762	6928	140.85	
AUG17	105.42	105.90	105.27	105.72 +	37	----	133	3217 -	14	57	1049	139.00	
TOTAL	LV CATTLE FUT					324	43170	252474 +	232	34626	239400		
FDR CATTLE FUT													
AUG16	145.45	147.90	145.02	147.47 +	200	----	2474	12012 -	497	2088	13420	214.12	
SEP16	143.52	145.95	143.32	145.60 +	172	----	3556	13601 +	419	1502	7332	210.70	
OCT16	141.20	143.90	141.20	143.70 +	162	----	2576	10334 +	401	2748	9805	208.52	
NOV16	138.97	140.85	138.57	140.72 +	152	----	1116	4654 -	20	1105	5322	206.60	
JAN17	134.62	136.45	134.62	136.42 +	115	----	350	3410 +	108	620	4311	201.40	
MAR17	133.95	134.50	133.75	134.35 +	82	----	69	1007 +	14	217	1716	198.50	
APR17	134.40	134.65	134.30	134.60 +	132	----	24	275 +	8	126	312	198.55	
MAY17	133.97	133.97	133.75	133.97 +	142	----	11	146 +	9	5	311	197.47	
TOTAL	FDR CATTLE FUT					0	10176	45439 +	442	8411	42529		
LEAN HOGS FUT													
AUG16	68.87	69.10	*68.30	68.35 -	57	----	3841	21133 -	1078	9428	15645	80.22	
OCT16	60.32	60.67	59.42	59.50 -	102	----	14934	105303 +	1181	15013	89853	66.77	
DEC16	56.00	56.47	55.32	55.37 -	87	----	6215	52610 +	753	6710	50336	62.82	
FEB17	60.45	61.17	60.20	60.45 -	32	----	3341	24558 +	278	2970	25723	68.30	
APR17	65.15	65.92	65.10	65.45 -	7	----	745	18379 +	141	1286	16615	72.45	
MAY17	71.15	71.15	71.15	71.15 -	2	----	7	249 +	6	1	297	76.75	
JUN17	75.45	75.82B	75.15	75.40 -	37	----	145	2480 +	19	653	6549	79.87	
JUL17	----	----	74.45A	74.85 -	27	----	30	426 -	6	122	1044	79.00	
AUG17	73.65	74.00	73.40A	73.87 -	7	----	47	153	UNCH	134	550	78.00	
OCT17	63.32	63.55	63.00	63.00 -	50	----	46	116 +	29	17	266	66.97	
DEC17	60.97	#61.20	60.70	60.70 -	30	----	23	58 +	22	45	351	64.85	
TOTAL	LEAN HOGS FUT					0	29374	225465 +	1345	36379	207229		
LEAN HOG GLOBEX VOLUME													
		29,374											
ETHANOL													
AUG16	1'375	1'375	*1'360	1'375	UNCH	----	12	1 -	3	----	73	1'490	
SEP16	1'371	1'382	*1'360	1'375 +	0'009	----	443	1768 +	47	271	1614	1'492	
OCT16	1'375	1'375	1'362	1'363 +	0'005	----	154	744 +	72	103	775	1'480	
NOV16	1'350	1'351B	1'343	1'342 +	0'006	----	113	460 -	5	12	484	1'467	
DEC16	1'337	1'337	1'330	1'322 +	0'006	----	95	1074 +	18	28	1181	1'460	
JAN17	----	1'315B	----	1'315 +	0'010	----	9	160 -	3	5	596	1'446	
FEB17	----	----	----	1'319 +	0'010	----	5	163 +	5	----	227	1'450	
MAR17	----	----	----	1'333	NEW	----	5	5 +	5	----	320	1'460	
SEP17	1'357	1'363B	*1'357	1'375	NEW	----	4	4 +	4	----	----	1'466	
JUN18	----	----	----	1'363 +	0'020	----	----	2	UNCH	----	----	1'468	
TOTAL	ETHANOL					0	840	4381 +	140	419	5270		

PRELIMINARY				
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KC WHEAT FUTURES PRODUCTS													
KEF CBT FUT		KC WHEAT FUTURES											
SEP16	406'0	417'6	405'2	412'2	+	5'6	----	25719	1507	126159	+	233	
DEC16	432'4	443'4	432'0A	438'4	+	5'4	----	13446	318	55079	-	470	
MAR17	450'0	460'0	450'0	455'2	+	5'2	----	4133	108	29871	+	173	
MAY17	463'4	470'2	461'2A	465'6	+	5'2	----	583	----	11208	-	72	
JUL17	469'0	480'0	469'0	475'4	+	5'6	----	2306	----	16750	+	513	
SEP17	485'6	491'4	485'6	491'2	+	6'2	----	515	----	1603	-	1	
DEC17	508'0	515'2	507'0	516'0	+	5'4	----	443	----	879	+	144	
MAR18	525'0	525'2	525'0	529'6	+	6'4	----	8	----	126		UNCH	
MAY18	----	----	----	526'4	+	6'4	----	----	----	63		UNCH	
JUL18	----	----	----	524'6	+	6'4	----	----	----	3		UNCH	
TOTAL	KEF CBT FUT							0	47153	1933	241741	+	520

Please note we have moved the Basis Swap and Forward Swap products from Daily Bulletin Page03 to Page67

AGRICULTURAL FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
SOYBEAN OIL FUT	08/12	09/14	10/14		12/14	01/13		03/14		05/12		07/14	08/14
CORN FUT		09/14			12/14			03/14		05/12		07/14	
BUTTER (CASH STLD)	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
CRUDE PALM OIL FUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
CHEESE (CASH STLD)	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
MILK FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
DIS DRIED GRAIN FUT	08/12												
CLASS IV MILK	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
DRY WHEY FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
FDR CATTLE FUT	08/25	09/29	10/27	11/17		01/26		03/30	04/27	05/25			08/31
LUMBER FUT		09/15		11/15		01/13		03/15		05/15		07/14	
LV CATTLE FUT	08/31		10/31		12/30		02/28		04/28		06/30		08/31
LEAN HOGS FUT	08/12		10/14		12/14		02/14		04/17	05/12	06/14	07/17	08/14
NFD MILK CS FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
OAT FUT		09/14			12/14			03/14		05/12		07/14	
ROUGH RICE FUT		09/14		11/14		01/13		03/14		05/12		07/14	
SOY BEAN FUT	08/12	09/14		11/14		01/13		03/14		05/12		07/14	08/14
SOYBEAN MEAL FUT	08/12	09/14	10/14		12/14	01/13		03/14		05/12		07/14	08/14
WHEAT FUT		09/14			12/14			03/14		05/12		07/14	
MINI CORN FUT		09/14			12/14			03/14		05/12		07/14	
MINI SOYBEAN FUT	08/12	09/14		11/14		01/13		03/14		05/12		07/14	08/14
MINI WHEAT FUT		09/14			12/14			03/14		05/12		07/14	
MILK MIDI FUT	08/30	10/04	11/01	11/29	01/03	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29

EX-PIT & OTHER BREAKDOWN										
-----DELIVERY-----			EFP	EFP	EFS	EFR	BLOCKS	BLOCKS	TAS	TRANSFERS
CASH OR PHYSICAL			DAILY	M-T-D	DAILY	DAILY	DAILY	M-T-D	DAILY	DAILY
DAILY MTH-TO-DATE			TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS
CORN FUTURES										
SEP16	---	---	13629	35824	---	---	---	---	3241	35
DEC16	---	---	1269	2508	---	35	---	---	2061	37
MAR17	---	---	---	764	---	4	---	---	275	---
MAY17	---	---	---	4	---	---	---	---	---	---
JUL17	---	---	---	---	---	2	---	---	---	---
DEC17	---	---	---	6	---	4	---	---	---	---
MAR18	---	---	---	2	---	---	---	---	---	---
TOTALS:			14898	39108		45			5577	72
SOYBEAN FUTURES										
AUG16	---	---	847	2020	---	---	---	---	---	3
SEP16	---	---	239	1673	---	---	---	---	259	---
NOV16	---	---	2419	6270	---	29	---	---	593	137
JAN17	---	---	2	118	---	---	---	---	170	---
MAR17	---	---	122	122	---	---	---	---	---	4
MAY17	---	---	96	96	---	---	---	---	---	---
NOV17	---	---	---	3	---	---	---	---	---	---
NOV18	---	---	---	1	---	---	---	---	---	---
TOTALS:			3725	10303		29			1022	144
SOYBEAN MEAL FUTURES										
AUG16	75	225	97	536	---	---	---	---	---	---
SEP16	---	---	2101	3850	---	---	---	---	112	---
OCT16	---	---	76	476	---	---	---	---	49	---
DEC16	---	---	30	134	---	---	---	---	324	5
JAN17	---	---	123	134	---	---	---	---	---	---
MAR17	---	---	197	218	---	---	---	---	---	2
JUL17	---	---	---	1	---	---	---	---	---	---
SEP17	---	---	---	1	---	---	---	---	---	---
TOTALS:	75	225	2624	5350					485	7
SOYBEAN OIL FUTURES										
AUG16	674	2764	---	---	---	---	---	---	---	---
SEP16	---	---	2201	4335	---	---	---	---	36	400

PG03 BULLETIN #148@				AGRICULTURAL FUTURES				wed, Aug 03, 2016 PG03	
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OCT16	---	---	48	627	---	---	---	---	---	---
DEC16	---	---	161	478	---	---	---	---	490	2
JAN17	---	---	---	30	---	---	---	---	---	---
MAR17	---	---	---	63	---	---	---	---	---	---
TOTALS:	674	2764	2410	5533					526	402
WHEAT FUTURES										
SEP16	---	---	1621	2805	---	30	---	---	1488	38
DEC16	---	---	---	55	---	---	---	---	1342	95
MAR17	---	---	---	36	---	---	---	---	229	70
MAY17	---	---	---	37	---	---	---	---	---	22
JUL17	---	---	---	---	---	---	---	---	8	---
TOTALS:			1621	2933		30			3067	225
GSCI EXCESS RETURN FUTURES										
SEP16	---	---	1617	2772	---	---	---	---	---	---
TOTALS:			1617	2772						0
KC WHEAT FUTURES										
SEP16	---	---	1175	5164	---	332	---	---	704	3
DEC16	---	---	318	1716	---	---	---	---	128	83
MAR17	---	---	108	108	---	---	---	---	51	50
MAY17	---	---	---	---	---	---	---	---	---	50
TOTALS:			1601	6988		332			883	186
OATS FUTURES										
SEP16	---	---	---	---	---	---	---	---	---	48
DEC16	---	---	20	30	---	---	---	---	---	---
MAR17	---	---	8	8	---	---	---	---	---	---
TOTALS:			28	38						48
CASH-SETTLED CHEESE FUT										
TOTALS:								50		0
FEEDER CATTLE FUTURE										
SEP16	---	---	---	---	---	---	---	---	103	---
OCT16	---	---	---	---	---	---	---	---	35	---
TOTALS:									138	0
LIVE CATTLE FUTURES										
OCT16	---	---	---	---	---	---	---	---	199	6
DEC16	---	---	---	---	---	4	---	---	31	---
APR17	---	---	---	75	---	---	---	---	---	---
TOTALS:				75		4			230	6
LEAN HOG FUTURES										
OCT16	---	---	---	---	---	---	---	---	439	5
DEC16	---	---	---	---	---	---	---	---	39	1
TOTALS:									478	6
ROUGH RICE FUTURES										
NOV16	---	---	---	105	---	---	---	---	---	---
TOTALS:				105						0
MINI CORN FUTURES										
SEP16	---	---	---	---	---	---	---	---	---	25
DEC16	---	---	---	---	---	---	---	---	---	80
TOTALS:										105
MINI SOYBEAN FUTURES										
AUG16	---	---	---	---	---	---	---	---	---	15
NOV16	---	---	---	8	---	---	---	---	---	185
TOTALS:				8						200
MINI WHEAT FUTURES										
SEP16	---	---	---	---	---	---	---	---	---	15
TOTALS:										15

PG04

BULLETIN #148@

AGRICULTURAL FUTURES

Wed, Aug 03, 2016

PG04

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	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW	
AUG16	333.85	338.55	331.85A	337.15	+	620	1688	12281 +	458	674.90B	329.50A
SEP16	----	#341.55B	----	340.15	+	605	499	850 +	499	674.90B	334.10A
						0	2187	13131 +	957		
GSCI ER FUTURES											
SEP16	----	----	----	206.88	+	343	1617	40357 -	1452	230.49	222.00
TOTAL							1617	40357 -	1452		
BLOOMBERG COMMO											
SEP16	82.90	83.70B	82.90	83.60	+	0.80	892	16759 -	194	92.00	82.50A
TOTAL							0	892	16759 -	194	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) AGO- OPEN INT	SETT. PRICE
MILK FUT										
JUL16	----	----	----	15.24 -	2	----	5210 +	86	4809	16.33
AUG16	17.05	17.09	16.94	17.02	UNCH	129	5087 +	44	64	4499
SEP16	17.04	#17.15	16.95	17.07 +	5	224	4644 +	80	79	4674
OCT16	16.94	16.94	16.80	16.90 -	1	71	3617 +	17	33	4114
NOV16	16.51	16.51	16.34	16.42 -	6	37	3319 +	10	24	3717
DEC16	15.99	16.02	15.95	16.02 -	6	20	2932 +	7	11	3428
JAN17	15.95	15.95	15.88	15.95	UNCH	5	1243 +	2	----	1178
FEB17	16.02	16.03	15.96A	16.02 +	3	5	1092 +	4	----	1131
MAR17	16.08	16.11	16.08	16.10	UNCH	15	1085 +	8	1	1048
APR17	16.20	16.20	16.13	16.13 -	2	24	962	UNCH	25	784
MAY17	16.37	16.37	16.27	16.27 -	3	4	833 +	2	1	742
JUN17	16.43	16.43	16.42	16.42	UNCH	7	761 +	6	----	561
JUL17	16.60	#16.64	16.60	16.60	UNCH	15	316 +	10	2	432
AUG17	16.69	#16.70	16.60	16.61 -	8	9	258 +	5	13	324
SEP17	16.70	#16.75	16.60	16.64 -	8	9	240 +	5	20	363
OCT17	16.67	16.67	16.60	16.61 -	4	2	226 +	1	----	330
NOV17	16.69	16.69	16.60	16.60 -	9	2	201 +	2	----	313
DEC17	16.65	16.65	16.60	16.60 -	5	4	230 +	4	12	319
JAN18	16.00	16.00	16.00	16.00	UNCH	2	12 +	2	----	----
FEB18	16.00	16.00	16.00	16.00	UNCH	2	4 +	2	----	----
MAR18	16.00	16.00	16.00	16.00	UNCH	2	4 +	2	----	----
APR18	16.10	16.10	16.10	16.10	UNCH	2	4 +	2	----	----
MAY18	16.25	#16.25	*16.25	16.25	NEW	3	3 +	3	----	----
JUN18	16.45	#16.45	*16.45	16.45	NEW	3	3 +	3	----	----
JUL18	16.45	#16.45	*16.45	16.45	NEW	3	3 +	3	----	----
						0	599	32289 +	310	285
									32766	
CHEESE CSC FUT										
JUL16	----	----	----	1.642 +	0	----	4688 +	77	3863	1.700
AUG16	1.830	1.831B	1.819	1.826 +	4	63	4104 +	8	18	3810
SEP16	1.810	#1.816B	1.805A	1.884 +	6	47	3720 +	5	28	3782
OCT16	1.780	1.793B	1.779	1.784 +	7	17	3477 +	3	3	3397
NOV16	1.750	1.746	1.727A	1.733 -	7	15	3468 +	3	----	3319
DEC16	1.700	1.696	1.689A	1.690 -	11	16	3284 +	14	15	3222
JAN17	1.680	1.687	1.680	1.680 -	8	33	1089 +	4	10	1085
FEB17	1.680	1.680	1.680	1.680 -	5	26	958 +	5	6	1003
MAR17	1.700	1.695	1.695	1.689	UNCH	29	938 +	24	6	1036
APR17	----	----	1.698A	1.700	UNCH	5	808 +	5	----	897
MAY17	----	----	----	1.706	UNCH	5	714 +	5	----	942
JUN17	----	----	----	1.724	UNCH	5	672 +	5	----	830
JUL17	----	----	1.752A	1.740	UNCH	----	228	UNCH	3	506
AUG17	----	----	----	1.757	UNCH	----	147	UNCH	13	409
SEP17	----	#1.741B	----	1.740 +	2	----	117	UNCH	23	404
OCT17	----	#1.741B	----	1.740	+	2	124	UNCH	16	346
NOV17	----	----	----	1.735	UNCH	----	122	UNCH	16	332
DEC17	----	----	----	1.729	UNCH	----	122	UNCH	27	364
JAN18	----	----	----	1.740	UNCH	----	2	UNCH	----	----
TOTAL						0	255	28452 +	156	190
									29547	
DRY WHEY FUT										
JUL16	----	----	----	27.420 -	8	----	605	UNCH	----	633
AUG16	----	----	27.78A	28.150	UNCH	2	600 -	2	3	504
SEP16	30.50	30.50	30.15	30.500 +	40	7	572 +	1	----	630
OCT16	----	31.40B	31.75	31.75	UNCH	7	469 +	5	----	641
NOV16	33.00	33.00	33.00	31.000	UNCH	6	469 +	5	----	641
DEC16	----	----	----	34.000	UNCH	5	416 +	3	2	584
JAN17	----	----	----	34.750	UNCH	----	153	UNCH	----	149
FEB17	----	----	----	35.500	UNCH	----	125	UNCH	----	139
MAR17	----	----	----	36.000	UNCH	----	129	UNCH	----	121
APR17	----	----	----	36.000	UNCH	----	131	UNCH	----	78
MAY17	----	----	----	36.000	UNCH	----	116	UNCH	----	95
JUN17	37.17	37.18	37.15A	37.150 -	7	5	128 -	5	----	110
JUL17	----	----	----	36.500	UNCH	----	41	UNCH	70	36.93
AUG17	----	----	----	36.500	UNCH	----	35	UNCH	65	37.00
SEP17	----	----	----	36.500	UNCH	----	26	UNCH	40	37.03
OCT17	----	----	----	37.000	UNCH	----	27	UNCH	36	37.50
NOV17	37.50	37.50	37.50	37.000	UNCH	2	55	UNCH	2	41
DEC17	----	----	----	37.500	UNCH	2	55	UNCH	2	41
TOTAL						0	32	4106 +	1	7
									4563	
CLASS IV MILK										
JUL16	----	----	----	14.84 -	1	----	474 +	36	406	13.15
AUG16	----	----	----	14.77	UNCH	----	523	UNCH	----	285
SEP16	----	----	----	15.28	UNCH	----	411	UNCH	4	203
OCT16	----	----	15.71A	15.76	UNCH	----	512	UNCH	----	451
NOV16	15.81	15.81	15.70	15.81	UNCH	2	440 -	2	14	364
DEC16	15.50	15.50	15.50	15.81	-	9	440 -	2	----	364
JAN17	15.50	15.50	15.50	15.50 -	7	2	139 +	1	----	189
FEB17	----	----	----	15.85	UNCH	1	143 +	1	----	189
MAR17	----	----	----	16.05	UNCH	1	139 +	1	----	191
APR17	----	----	----	16.29	UNCH	1	135	UNCH	6	90
MAY17	----	----	----	16.43	UNCH	1	146	UNCH	----	94
JUN17	----	----	----	16.75	UNCH	1	152 +	1	----	100
JUL17	----	----	----	16.45	UNCH	1	37 +	1	----	160
AUG17	----	----	----	16.48	UNCH	1	40 +	1	----	87
SEP17	----	----	----	16.76	UNCH	1	36	UNCH	----	68
OCT17	----	----	----	16.79	UNCH	1	39 +	1	----	61
NOV17	----	----	----	16.82	UNCH	1	40 +	1	----	19
DEC17	----	----	----	16.34	UNCH	1	40 +	1	----	14
TOTAL						0	17	3940 +	42	26
									3395	
BUTTER CS FUT										
JUL16	----	----	----	231.550 +	5	----	1013 +	137	994	191.59
AUG16	225.00	225.50	225.00	231.550 +	250	20	1062 +	16	7	931
SEP16	250.12	250.13	257.00	259.000 +	387	20	1278 +	13	28	1084
OCT16	228.02	230.00	228.03	229.250 +	372	45	908 -	12	8	1241
NOV16	225.50	227.55	225.50	227.550 +	205	12	865 +	8	6	1021
DEC16	----	214.53B	----	213.523 +	52	----	648	UNCH	5	745
JAN17	----	----	----	207.975	UNCH	----	195	UNCH	3	291
FEB17	----	----	----	206.000	UNCH	----	146	UNCH	8	217
MAR17	----	----	----	203.025	UNCH	----	136	UNCH	8	217
APR17	----	----	----	205.500	UNCH	----	51	UNCH	9	188
MAY17	----	----	----	205.500	UNCH	----	42	UNCH	6	145
JUN17	----	----	----	205.500	UNCH	----	50	UNCH	10	156
JUL17	----	----	209.00A	209.000 -	50	2	UNCH	12	128	178.00
AUG17	----	----	----	209.975	UNCH	----	7	UNCH	10	70
SEP17	----	----	----	210.000	UNCH	----	7	UNCH	10	61
OCT17	----	----	----	209.975	UNCH	----	7	UNCH	10	61
NOV17	----	----	----	209.975	UNCH	----	1	UNCH	21	178.75
TOTAL						0	97	6427 +	162	123
									7577	
CSH NFDM FUT										
JUL16	----	----	----	83.630 -	7	----	993 +	39	886	83.66
AUG16	86.55	87.03	86.15	86.225 -	7	19	1106 +	10	19	856
SEP16	91.72	91.75	90.00	90.500 -	152	24	857 +	1	90	753
OCT16	96.00	96.00	90.28	90.500 -	152	24	857 +	1	90	753
NOV16	97.50	97.50	97.43A	97.500 -	235	8	637 +	4	89	814
DEC16	101.22	101.23	99.48A	100.000 -	227	51	744	UNCH	54	707
JAN17	105.00	105.00	103.03	103.500 -	265	13	216 +	6	38	425
FEB17	108.00	108.00	106.00	106.000 -	202	14	125 +	3	17	376

PRELIMINARY

PG04

BULLETIN #148@

AGRICULTURAL FUTURES

wed, Aug 03, 2016

PG04

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MAR17	110.00	110.00	108.00	109.000 -	250	----	10	66 +	3	28	362	100.00
APR17	113.50	113.50	112.95A	113.125 +	60	----	1	59	UNCH	5	254	101.75
MAY17	115.50	115.50	113.00A	114.075 -	42	----	2	54 +	1	1	250	105.80
JUN17	114.50	114.50	114.50	115.575 -	67	----	1	29 +	1	----	184	107.08
JUL17	113.47	113.48	113.48	113.475 -	280	----	2	14	UNCH	1	118	109.80
AUG17	113.00	113.03B	113.00	113.000 -	187	----	2	24 +	1	----	66	112.68
SEP17	----	----	----	118.250	UNCH	----	----	20	UNCH	----	54	115.95
OCT17	----	----	----	119.250 -	175	----	7	8 +	3	----	64	116.50
NOV17	119.27	119.28	119.25	120.500	UNCH	----	----	4	UNCH	----	69	118.60
DEC17	----	----	----	120.750	UNCH	----	----	12	UNCH	----	65	119.00
JAN18	----	----	----	125.000	UNCH	----	----	3	UNCH	----	----	124.50
						0	210	5702 +	47	394	7041	

PRELIMINARY

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AGRICULTURAL FUTURES

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	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
LUMBER FUT											
SEP16	316.00	317.60	314.50	315.00 + 10	----	----	256	4013 - 74		338.70	241.40
NOV16	324.00	324.70	322.60	322.70 + 20	----	----	59	1145 + 20		343.00	249.00
JAN17	----	----	----	329.70 + 20	----	----	1	65 - 1		342.60	255.00
MAR17	----	----	----	335.40 + 20	----	----	----	24 - UNCH		339.60B	265.00
MAY17	----	----	----	336.10 + 20	----	----	----	15 UNCH		341.00	312.00
JUL17	----	----	----	352.10 + 20	----	----	----	11 UNCH		347.00	347.00
TOTAL LUMBER FUT						0	316	5273 - 55			
HWOOD PULP FUT											
TOTAL HWOOD PULP FUT	----										

ADDITIONAL CME & CBOT AGRICULTURAL FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST		----YEAR AGO---- VOL. OPEN INT	SETT. PRICE
BLOOM ROLL SELE											
SEP16	----	----	----	208.5600 + 1.4800	----	----	----	496 UNCH	----	503	218.5500
TOTAL BLOOM ROLL SELE						0	0	496		503	

BUTTER CS FUT			CLASS IV MILK			LV CATTLE FUT			LEAN HOGS		
	HIGH	LOW		HIGH	LOW		HIGH	LOW		HIGH	LOW
JUL16	241.03	174.90	JUL16	17.12	13.47	AUG16	145.80	107.100	AUG16	90.43	68.30
AUG16	245.50	177.00	AUG16	17.18	13.80	OCT16	147.05	105.250	OCT16	74.80	58.78
SEP16	246.03	173.00	SEP16	17.29	14.02	DEC16	146.55	106.950	DEC16	67.70	54.45
OCT16	245.03	178.75	OCT16	17.32	14.19	FEB17	137.75	107.200	FEB17	70.13	58.85
NOV16	243.28	177.00	NOV16	17.25	14.24	APR17	132.25	106.575	APR17	72.70	63.65
DEC16	234.00	178.00	DEC16	17.05	14.16	JUN17	114.65	100.600	MAY17	76.53	69.80
JAN17	219.98	195.00	JAN17	16.44	13.99	AUG17	109.90	99.950	JUN17	80.05	70.50
FEB17	217.50	194.00	FEB17	16.45	14.20				JUL17	79.50	72.88
MAR17	217.50	194.00	MAR17	16.50	14.15				AUG17	79.60	71.78
APR17	211.50	200.00	APR17	16.50	14.92				OCT17	72.90	61.20
MAY17	210.53	200.00	MAY17	16.50	14.92				DEC17	61.20	58.00
JUN17	215.00	199.98	JUN17	16.58	15.00						
JUL17	210.03	200.00	JUL17	16.63	15.20						
AUG17	212.00	200.00	AUG17	16.56	15.20						
SEP17	213.00	200.00	SEP17	16.76	15.40						
OCT17	213.53	200.00	OCT17	16.79	15.50						
NOV17	210.00	209.98	NOV17	16.62	15.75						
			DEC17	16.54	15.85						
MILK FUT									DRY WHEY FUT		
	HIGH	LOW								HIGH	LOW
JUL16	17.00	12.70	FEB17	16.49	14.48	SEP17	16.75	15.20	JUL16	42.00	23.050
AUG16	17.12	13.43	MAR17	16.55	14.50	OCT17	16.77	15.30	AUG16	42.00	23.250
SEP16	17.15	14.22	APR17	16.50	14.58	NOV17	16.69	15.30	SEP16	42.00	24.175
OCT16	17.10	14.51	MAY17	16.50	14.72	DEC17	16.70	15.14	SEP16	42.00	25.200
NOV16	17.07	14.52	JUN17	16.52	14.78	JAN18	16.01	15.45	OCT16	42.00	26.000
DEC16	17.05	14.54	JUL17	16.64	15.12	FEB18	16.00	15.70	NOV16	42.00	26.500
JAN17	16.55	14.50	AUG17	16.70	15.20	MAR18	16.00	15.92	DEC16	42.00	26.950
									JAN17	42.00	27.200
									FEB17	42.00	24.000
									MAR17	42.00	23.500
									APR17	42.00	23.500
									MAY17	42.00	25.000
									JUN17	42.00	25.000
									JUL17	42.00	26.100
									AUG17	36.50	27.000
									SEP17	37.00	27.000
									OCT17	37.53	27.000
									NOV17	37.48	26.000
									DEC17	38.75	26.000
CSH NFDM FUT						FDR CATTLE FUT					
	HIGH	LOW					HIGH	LOW			
JUL16	144.00	80.00				AUG16	190.00	134.13			
AUG16	143.00	81.50				SEP16	183.05	132.28			
SEP16	143.50	83.55				OCT16	172.23	132.28			
OCT16	145.00	84.53				NOV16	161.50	129.30			
NOV16	145.00	86.55				JAN17	150.15	124.98			
DEC16	146.00	88.40				MAR17	142.53	122.18			
JAN17	129.50	92.65				APR17	135.23	125.00			
FEB17	129.00	94.00				MAY17	134.32	125.18			
MAR17	113.40	96.25									
APR17	114.00	99.25									
MAY17	116.10	101.43									
JUN17	118.05	103.45									
JUL17	118.00	104.00									
AUG17	119.80	105.55									
SEP17	121.00	108.00									
OCT17	121.00	114.00									
NOV17	121.50	115.98									
DEC17	123.50	105.83									
JAN18	125.00	120.00									

PRELIMINARY

PG04 BULLETIN #148@

AGRICULTURAL FUTURES

wed, Aug 03, 2016 PG04

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

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NYMEX ALTERNATE INVESTMENTS AND SOFT FUTURES PRODUCTS

	GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CJ FUT	NYMEX COCOA FUTURES								
SEP16	2887.00	3000.00B/2880.00A	2993.00 + 97.00		----	10	----	45	UNCH
DEC16	2950.00	2965.00B/2883.00A	2971.00 + 82.00		----	2	----	6	+
TOTAL CJ FUT					0	12		51	+
KT FUT	NYMEX COFFEE FUTURES								
SEP16	----	1.4175B/1.4030A	1.4040 - 0.0085		----	----	----	2	UNCH
DEC16	----	1.4480B/1.4390A	1.4385 - 0.0075		----	----	----	1	UNCH
TOTAL KT FUT					0	0		3	
TT FUT	NYMEX COTTON FUTURES								
DEC16	0.7330	0.7421B/0.7330	0.7429 + 0.0031		----	4	----	11	-
MAR17	----	0.7429B/0.7378A	0.7452 + 0.0030		----	----	----	1	UNCH
DEC17	----	----	0.7294 + 0.0009		----	----	----	1	UNCH
MAR18	----	----	0.7327 + UNCH		----	----	----	1	UNCH
TOTAL TT FUT					0	4		14	-
YO FUT	NYMEX SUGAR 11 FUTURES								
OCT16	----	0.1923B/0.1891A	0.1904 - 0.0001		----	----	----	9	UNCH
MAR17	0.1975	0.1980 /0.1942A	0.1945 + NEW		----	10	----	0	UNCH
TOTAL YO FUT					0	10		9	

EX-PIT & OTHER BREAKDOWN

-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
GSCI EXCESS RETURN FUTURES									
SEP16	---	---	1617	2772	---	---	---	---	---
TOTALS:			1617	2772					0
CASH-SETTLED CHEESE FUT									
TOTALS:						50			0



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

LINKS TO USDA WEBSITE REPORTS

5 AREA DAILY WEIGHTED AVERAGE DIRECT SLAUGHTER CATTLE REPORT-LM CT100
http://www.ams.usda.gov/mnreports/lm_ct100.txt

NATIONAL DAILY PM BONELESS PROCESSING BEEF AND BEEF TRIMMINGS REPORT-LM XB401
http://www.ams.usda.gov/mnreports/lm_xb401.txt

USDA DAILY AM DIRECT HOG PRICE - REPORT # LM HG 202
http://www.ams.usda.gov/mnreport/lm_hg202.txt

USDA DAILY HOG AND SWINE REPORT - REPORT NO # LM HG 201
http://www.ams.usda.gov/mnreports/lm_hg201.txt

USDA DAILY KANSAS DIRECT CATTLE REPORT - REPORT NO # LM CT119
http://www.ams.usda.gov/mnreports/lm_ct119.txt

USDA DAILY TEXAS/OKLAHOMA/MINNESOTA DIRECT CATTLE REPORT - REPORT NO # LM CT118
http://www.ams.usda.gov/mnreports/lm_ct118.txt

USDA DAILY LIVESTOCK SLAUGHTER - REPORT NO # SJ LS 710
http://www.ams.usda.gov/mnreports/sj_ls710.txt

USDA DAILY PM BOXED BEEF PRICES/LOADS - REPORT NO # LM XB403
http://www.ams.usda.gov/mnreports/lm_xb403.txt

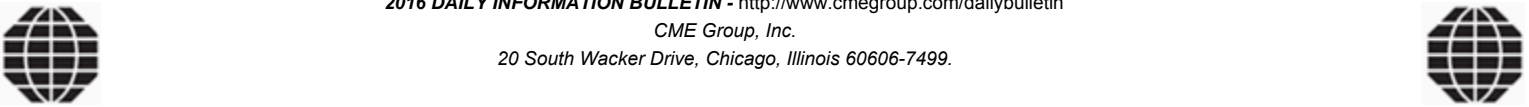
NATIONAL DAILY DIRECT PRIOR DAY HOG REPORT-LM HG200
http://www.ams.usda.gov/mnreports/lm_hg200.txt

USDA DAILY PM DIRECT HOG PRICE - REPORT NO # LM HG 203
http://www.ams.usda.gov/mnreports/lm_hg203.txt

USDA BEEF CARCASS PRICE - REPORT NO # NW LS 410
http://www.ams.usda.gov/mnreports/nw_ls410.txt

NATIONAL DAILY PORK REPORT FOB PLANT-REPORT NO. LM_PK602
http://www.ams.usda.gov/mnreports/lm_pk602.txt

NATIONAL DAILY PORK REPORT FOB OMAHA-REPORT NO. LM_PK603
http://www.ams.usda.gov/mnreports/lm_pk603.txt



PRELIMINARY

PG06 BULLETIN #148@

CURRENCY FUTURES

wed, Aug 03, 2016 PG06

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

CURRENCY FUTURES											
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW	
POLISH (US) F											
SEP16		0.25958	0.26010B	0.25878	0.25988 (3.84793) +	62	117	199	914 -	278 .26356B	.24220A
TOTAL POLISH (US) F							117	199	914 -	278	
POLISH (EC) F											
SEP16		----	#0.23278B	----	0.23272 (4.29701) +	222	----	----	4	UNCH .23278B	.21956A
TOTAL POLISH (EC) F							0		4		
RMB/USD FUT											
SEP16		----	----	----	0.15029 (6.65380) -	11	----	----	264	UNCH .15611	.14500
DEC16		----	----	----	0.14955 (6.68673) -	3	----	----	80	UNCH .15200	.14444A
JAN17		----	----	----	0.14933 (6.69658) -	2	----	----	1	UNCH .14838	.14838
MAR17		----	----	----	0.14882 (6.71953) +	2	----	----	2	UNCH .14690	.14690
JUN17		----	----	----	0.14796 (6.75858) +	9	----	----	3	UNCH .14763	.14745
TOTAL RMB/USD FUT									350		
WON/USD FUT											
SEP16		----	----	----	0.0008949(1117.44) -	0	----	----	23	UNCH .0009050	.0008575
TOTAL WON/USD FUT									23		
MICRO JPY/USD F - MJY											
SEP16		0.0099230	.0099410B	.0098620A	.0099025(100.98460) -	0.250	----	1761	1514 -	77 .01B	.01
DEC16		----	----	----	.0099395(100.60868) -	0.250	----	----	14	UNCH .01	.01
TOTAL MICRO JPY/USD F - MJY								1761	1528 -	77	
MICRO GBP/USD F											
SEP16		1.3358	1.3382	1.3290	1.3325 (.75047) -	32	----	4498	1938 -	161 1.5001	1.2806
DEC16		1.3360	1.3360	1.3360	1.3348 (.74918) -	32	----	1	37 -	1 1.4900	1.2850
TOTAL MICRO GBP/USD F								4499	1975 -	162	
MICRO EUR/USD F											
SEP16		1.1244	1.1244	1.1161	1.1167 (.89550) -	81	----	6775	4653 -	721 1.1650	1.0944
DEC16		1.1255	1.1255	1.1241A	1.1212 (.89190) -	80	----	3	30 -	2 1.1430B	1.1000
TOTAL MICRO EUR/USD F								6778	4683 -	723	
MICRO CHF/USD F											
SEP16		1.0382	1.0388B	1.0296A	1.0299 (.97097) -	100	----	31	197 +	9 1.0569B	1.0050
TOTAL MICRO CHF/USD F								31	197 +	9	
MICRO CAD/USD F											
SEP16		0.7634	0.7656	0.7608A	0.7648 (1.30753) +	6	----	1054	861 +	1 .8011B	.7470
DEC16		0.7704	0.7704	0.7654	0.7651 (1.30702) +	6	----	3	33	UNCH .7754	.7554
TOTAL MICRO CAD/USD F								1057	894 +	1	
MICRO AUD/USD F											
SEP16		0.7597	0.7604	0.7558	0.7569 (1.32118) -	27	----	4678	2165 -	323 .7772	.7105
DEC16		----	----	----	0.7551 (1.32433) -	26	----	----	2	UNCH .7504	.7301A
TOTAL MICRO AUD/USD F								4678	2167 -	323	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:

PG07 BULLETIN #148@

CURRENCY FUTURES

wed, Aug 03, 2016 PG07

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=Nominal, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
BRIT PND FUT								
SEP16	1.3364	1.3382	1.3289	1.3325 (.7505) -	32	65164	231595 + 1413	1.6180B 1.2806
DEC16	1.3365	1.3402B	1.3314A	1.3348 (.7492) -	32	71	1979 + 14	1.5850B 1.2827A
MAR17	-----	1.3417B	1.3354A	1.3371 (.7479) -	32	2	574 + 2	1.5552B 1.2915A
JUN17	-----	1.3431B	1.3385A	1.3397 (.7464) -	33	219	308 - 218	1.5213B 1.2945A
SEP17	-----	-----	1.3412A	1.3423 (.7450) -	33	-----	13 UNCH	1.4883B 1.2970A
DEC17	-----	-----	1.3460A	1.3452 (.7434) -	32	-----	7 UNCH	1.4810B 1.3002A
TOTAL BRIT PND FUT					0	65456	234476 + 1211	
CANADA DLR FUT								
SEP16	0.7633	0.7657	0.7607	0.7648 (1.3075) +	6	59116	112146 + 749	.9420B .6825A
DEC16	0.7634	0.7659B	0.7611A	0.7651 (1.3070) +	6	286	3966 + 161	.9420B .6840A
MAR17	0.7618	0.7659B	0.7618	0.7653 (1.3067) +	6	22	418 + 12	.7999B .6868A
JUN17	-----	0.7662B	0.7621A	0.7656 (1.3062) +	6	-----	147 UNCH	.8044B .6917
SEP17	-----	0.7661B	0.7644A	0.7659 (1.3057) +	6	-----	25 UNCH	.7992B .7240
DEC17	-----	0.7658B	-----	0.7663 (1.3050) +	7	-----	45 UNCH	.9370B .7250
TOTAL CANADA DLR FUT					156	59424	116747 + 922	
EMINI EURFX FUT								
SEP16	1.12430	1.12440B	1.11620	1.11670 (.8955) -	81	1555	4957 - 155	1.16660B 1.09480
DEC16	1.12800	1.12820B	1.12080A	1.12125 (.8919) -	80	5	47 - 2	1.14950B 1.10200A
TOTAL EMINI EURFX FUT					0	1560	5004 - 157	
EURO FX FUT								
SEP16	1.12435	1.12450	1.11620	1.11670 (.8955) -	81	389	363087 - 7568	1.17890B 1.06470A
DEC16	1.12825	1.12830B	1.12080A	1.12125 (.8919) -	80	77	5943 + 123	1.36970 1.06940
MAR17	1.13125	1.13150	1.12565A	1.12575 (.8883) -	80	-----	1307 - 25	1.17325B 1.07920
JUN17	-----	-----	1.13115A	1.13085 (.8843) -	80	-----	700 + 25	1.17815B 1.10220A
SEP17	-----	-----	1.13645A	1.13570 (.8805) -	80	-----	14 UNCH	1.17875B 1.11755A
DEC17	-----	-----	1.14330A	1.14085 (.8765) -	80	-----	4 UNCH	1.16500B 1.12345
TOTAL EURO FX FUT					466	117019	371055 - 7445	
EMINI J YEN FUT								
SEP16	0.0099260	.0099420	.0098620	.0099025(100.9846) -	24	1240	1454 + 44	.010126B .008838A
DEC16	0.0099430	.0099780B	.0099020A	.0099395(100.6087) -	25	2	10 + 1	.010060B .009360A
TOTAL EMINI J YEN FUT					0	1242	1464 + 45	
JAPAN YEN FUT								
SEP16	0.0099265	.0099420	.0098610	.0099025(100.9846) -	24	238	91955 155454 + 829	.010131 .008072
DEC16	0.0099520	.0099780B	.0098985A	.0099395(100.6087) -	25	-----	1688 - 12	.010138B .008171A
MAR17	0.0100290	.0100490	.0099490A	.0099800(100.2004) -	24	-----	10 249 - 2	.010090B .008201
JUN17	-----	-----	.0099960A	.0100260(99.7407) -	23	-----	111 UNCH	.010182B .008395A
SEP17	-----	-----	.0100390A	.0100710(99.2950) -	23	-----	9 UNCH	.010168B .009023A
TOTAL JAPAN YEN FUT					238	92066	157511 + 815	
MEX PESO FUT								
SEP16	0.05252	.05272	.05238	.05255 (19.03) +	2	34569	98751 + 2365	.06150B .05081
DEC16	0.05196	.05222B	.05190A	.05205 (19.21) +	2	19	31799 - 1	.05698B .05050A
TOTAL MEX PESO FUT					0	34588	130550 + 2364	
SWISS FRNC FUT								
SEP16	1.0396	1.0403	1.0294	1.0299 (.9710) -	100	824	45477 + 746	1.1155B .9873A
DEC16	-----	-----	1.0351A	1.0354 (.9658) -	100	-----	102 UNCH	1.1103B .9927
JUN17	-----	-----	1.0482A	1.0469 (.9552) -	100	-----	15 UNCH	1.0760B 1.0059A
SEP17	-----	-----	1.0546A	1.0529 (.9498) -	100	-----	5 UNCH	1.0806B 1.0326A
TOTAL SWISS FRNC FUT					824	17502	45599 + 746	

EX-PIT & OTHER BREAKDOWN									
	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
EURO FX FUTURES									
SEP16	--- ---	239	239	---	---	---	3751	---	1
DEC16	--- ---	---	---	---	---	77	77	---	---
TOTALS:		239	239			77	3828		1
SWISS FRANC FUTURES									
SEP16	--- ---	211	211	---	---	613	613	---	---
TOTALS:		211	211			613	613		0
JAPANESE YEN FUTURE									
SEP16	--- ---	166	466	---	---	---	968	---	1
TOTALS:		166	466				968		1
CANADIAN DOLLAR FUTURE									
SEP16	--- ---	156	156	---	---	---	---	---	6
TOTALS:		156	156						6
BRITISH POUND FUTURE									
SEP16	--- ---	---	18	---	---	---	---	---	---
TOTALS:			18						0
E-MINI EURO FX FUTURES									
SEP16	--- ---	---	---	---	---	---	---	---	2
TOTALS:									2
E-MINI JAPANESE YEN FUTURE									
SEP16	--- ---	---	---	---	---	---	---	---	2
TOTALS:									2
POLISH ZLOTY (US) FUTURES									
SEP16	--- ---	---	---	---	---	117	252	---	---
TOTALS:						117	252		0

COMMODITY ABBREVIATION TABLE				
MP = MEXICAN PESO	SE = SKR/USD CROSS RATES	KRW = KOREAN WON	CN = EC/NOK CROSS RATES	MICBP = E-MICRO GBP/USD
BY = BP/JY CROSS RATES	NE = NEW ZEALND DOLLAR	JY = JAPANESE YEN	UN = NKR/USD CROSS RATE	RA = S.AFRICAN RAND
CA = EC/AD CROSS RATES	RMB = RMB USD	CC = EC/CD CROSS RATES	INRUP = INDIAN RUPEE	E7 = E-MINI EURO FX
CDEU = CANADIAN DOLLAR (EU)	MICEU = E-MICRO EUR/USD	CY = CD/JY CROSS RATES	AJ = AD/JY CROSS RATES	RU = RUSSIAN RUBLE
KE = EC/SEK CROSS RATES	RP = EFX/BP CROSS RATES	MICAD = E-MICRO AUD/USD	ECEU = EURO FX (EU)	BP = BRITISH POUND
BF = BP/SF CROSS RATES	MICHF = MICRO CHF/USD	BR = BRAZIL REAL	MCCDD = MICRO CAD/USD	PZ = POLISH ZLOTY (US)
SF = SWISS FRANC	ADEU = AUSTRALIAN DLR (EU)	JYEY = JAPANESE YEN (EU)	RY = EFX/JY CROSS RATES	AN = AD/NE CROSS RATES
AD = AUSTRALIAN DOLLAR	BPEU = BRITISH POUND (EU)	EC = EURO FX	CD = CANADIAN DOLLAR	J7 = E-MINI JAPANESE YEN

PG07 BULLETIN #148@

CURRENCY FUTURES

wed, Aug 03, 2016 PG07

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

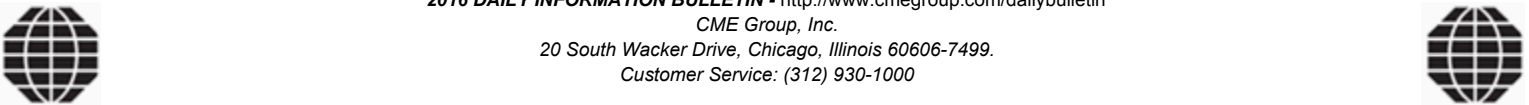
Z = POLISH ZLOTY (EC)

MIJPY = MICRO JYP/USD

RF = EFX/SF CROSS RATES

PG08 BULLETIN #148@			CURRENCY FUTURES CONTINUED						Wed, Aug 03, 2016 PG08	
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EX-PIT & OTHER BREAKDOWN										
-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE			EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
RUSSIAN RUBLE FUTURES										
SEP16	---	---	1000	1000	---	---	420	1345	---	---
TOTALS:			1000	1000			420	1345		0
AUSTRALIAN DLR FUTURES										
SEP16	---	---	624	648	---	---	---	108	---	---
TOTALS:			624	648				108		0
EC/BP CROSS RATE FUTURES										
SEP16	---	---	572	1551	---	---	150	435	---	---
TOTALS:			572	1551			150	435		0
NEW ZEALAND DOLLAR FUTURES										
SEP16	---	---	382	382	---	---	---	5557	---	---
TOTALS:			382	382				5557		0
EC/JY CROSS RATE FUTURES										
SEP16	---	---	---	---	---	---	---	181	---	---
TOTALS:								181		0
EC/SF X/RATE FUTURES										
SEP16	---	---	---	---	---	---	---	329	---	---
TOTALS:								329		0



PRELIMINARY

PG09 BULLETIN #148@INTEREST RATE FUTURESWed, Aug 03, 2016 PG09

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM % PT.CHGE	INDEX ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGHLOW
EURO DLR FUT										
AUG16	99.2100	99.2100	99.1900	99.1975	(.80)	- 1.2	----	31898	170461 +	8015 99.4350 99.1100A
OCT16	99.1500	99.1500	99.1350	99.1400	(.86)	- 2.0	----	13986	45607 +	8839 99.3900B 99.0950A
NOV16	----	----	99.1300A	99.1250	(.87)	- 2.0	----	2352	2395 +	2112 99.3850B 99.0600A
TOTAL							0	48236	218463 +	18966
EURO DLR FUT										
SEP16	99.1800	99.1850	99.1550	99.1650	(.83)	- 1.5	1550	197962	1186631 +	11681 99.4100 93.5250A
DEC16	99.1350	99.1400	99.1050	99.1250	(.87)	- 1.0	4325	211896	1407697 +	14171 99.3800 93.4950A
MAR17	99.1100	99.1100	99.0800	99.1000	(.90)	- 1.0	690	135773	1024696 +	7881 99.3700 93.4800A
JUN17	99.0750	99.0850	99.0450	99.0750	(.92)	- 0.5	----	136655	935108 +	7431 99.3500 93.5800A
SEP17	99.0450	99.0550	99.0200	99.0500	(.95)	- 0.5	6408	143177	814243 -	2150 99.3200 93.6050A
DEC17	99.0050	99.0150	98.9750	99.0100	(.99)	- 0.5	4148	152307	1230428 +	16881 99.2700 93.5650A
MAR18	98.9800	98.9950	98.9550	98.9900	(1.01)	UNCH	100	100827	625138 +	9264 99.2400 93.8650A
JUN18	98.9500	98.9600	98.9200	98.9550	(1.04)	UNCH	1427	88178	467972 +	3399 99.2000 93.8450A
SEP18	98.9050	98.9250	98.8850	98.9200	(1.08)	UNCH	3494	68505	430410 +	1874 99.1550 93.8350A
DEC18	98.8500	98.8800	98.8350	98.8750	(1.12)	+ 0.5	1575	79420	541293 +	6562 99.1050 93.9100A
MAR19	98.8150	98.8500	98.8050	98.8400	(1.16)	+ 0.5	600	66797	396551 +	6551 99.0650 93.9050A
JUN19	98.7750	98.8100	98.7650	98.8000	(1.20)	+ 0.5	----	53938	289972 +	2276 99.0200 93.8800A
SEP19	98.7300	98.7650	98.7250	98.7600	(1.24)	+ 1.0	568	31788	231627 +	33 98.9750 93.8550A
DEC19	98.6750	98.7150	98.6700	98.7100	(1.29)	+ 1.0	126	37329	226837 +	2332 98.9050 93.8000A
MAR20	98.6350	98.6750	98.6300	98.6650	(1.33)	+ 0.5	1056	26750	146116 +	3866 98.8600 93.8400A
JUN20	98.5800	98.6250	98.5800	98.6150	(1.38)	+ 0.5	----	28352	95399 +	3031 98.8150 94.0900A
SEP20	98.5300	98.5750	98.5300	98.5650	(1.43)	+ 0.5	----	18312	84557 +	1825 98.7700 94.0450A
DEC20	98.4700	98.5200	98.4700	98.5100	(1.49)	+ 0.5	475	13281	90826 +	582 98.7150 93.9850A
MAR21	98.4250	98.4700	98.4250	98.4600	(1.54)	UNCH	----	11319	53911 +	85 98.6700 94.2150A
JUN21	98.3850	98.4200	98.3700	98.4100	(1.59)	UNCH	----	10947	46444 -	1386 98.6200 94.4650A
SEP21	98.3300	98.3700	98.3200	98.3600	(1.64)	UNCH	----	2161	20963 -	61 98.5750 94.8800A
DEC21	98.2750	98.3200	98.2650	98.3050	(1.69)	- 0.5	----	684	16917 -	103 98.5200B 94.8400A
MAR22	98.2350	98.2750	98.2250A	98.2650	(1.73)	- 0.5	----	619	10540 +	19 98.4800B 94.8950A
JUN22	98.2000	98.2350B	98.1850A	98.2250	(1.77)	- 0.5	----	593	5604 +	148 98.4350 94.7950A
SEP22	98.1900	98.1950B	98.1550A	98.1850	(1.81)	- 0.5	----	83	5311 +	17 98.3950B 94.7750A
DEC22	98.1150	98.1450	98.1100A	98.1450	(1.85)	- 0.5	----	57	5602 +	18 98.3500B 94.7450A
MAR23	98.1100	98.1150	98.0850A	98.1200	(1.88)	- 0.5	----	38	4538 +	1 98.3200B 94.7300A
JUN23	98.0800	98.0950B	98.0500A	98.0850	(1.91)	- 0.5	----	22	860	UNCH 98.2850B 94.7550A
SEP23	98.0500	98.0500	98.0500	98.0600	(1.94)	- 0.5	----	15	1255 +	2 98.2000B 94.7600
DEC23	98.0150	98.0200	98.0000A	98.0200	(1.98)	- 1.0	----	29	750 +	3 98.1200 94.7100
MAR24	98.0050	98.0050	97.9750A	98.0000	(2.00)	- 1.0	----	17	1430 +	2 98.1600 95.4300
JUN24	97.9900	97.9900	97.9400	97.9750	(2.02)	- 1.0	----	7	923	UNCH 98.0550 95.5400
SEP24	----	----	----	97.9550	(2.04)	- 1.0	----	4	711	UNCH 98.0400 96.0800A
DEC24	97.9200	97.9200	97.9200	97.9200	(2.08)	- 1.0	----	8	957 -	8 98.0700 96.2550A
MAR25	97.8500	97.8500	97.8500	97.9100	(2.09)	- 1.0	----	2	404 -	1 97.9750 96.2400
JUN25	----	----	----	97.8850	(2.11)	- 1.0	----	----	355	UNCH 97.9600 96.2200A
SEP25	----	----	----	97.8700	(2.13)	- 1.0	----	----	218	UNCH 97.9800 96.7550A
DEC25	----	----	----	97.8350	(2.16)	- 1.0	----	----	126	UNCH 97.9300 96.8800
MAR26	----	----	----	97.8350	(2.16)	- 1.0	----	----	74	UNCH 97.9250 97.2900
JUN26	----	----	----	97.8050	(2.19)	- 1.0	----	----	69	UNCH 97.8800 97.5600A
							26542	1617852	10403463 +	96226
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW
10-YR NOTE FUTURES										
SEP16	132'130	132'205	132'085	132'185 +	0'010		31833	990656	2766349 +	9916 134'075 128'140
DEC16	131'130	131'220	131'110	131'205 +	0'010		400	1806	14114 +	1055 133'095 130'010A
TOTAL							32233	992462	2780463 +	10971
5-YR NOTE FUTURES										
SEP16	121'250	121'290	121'220	121'280 +	0'010		5359	405471	2742121 +	3881 122'285 119'235
DEC16	121'270	121'292B	121'227A	121'285 +	0'007		411	1510	18779 +	1053 122'192B 121'075A
TOTAL							5770	406981	2760900 +	4934
2-YR NOTE FUTURES										
SEP16	109'145	109'155	109'135	109'147 -	0'002		10728	158562	1094058 +	4868 109'282 108'250
DEC16	109'125	109'137B	109'122A	109'130 -	0'002		----	383	5144 +	369 109'147 109'062
TOTAL							10728	158945	1099202 +	5237
30Y BOND FUT										
SEP16	171'31	172'21	171'14	172'05 -	0'06		4628	198513	565162 +	2892 177'11 158'20
DEC16	170'14	171'05B	170'01A	170'23 -	0'06		446	73	1172 +	214 175'26B 159'29
TOTAL							5074	198586	566334 +	3106
ULTRA T-BND FUT										
SEP16	186'13	187'17	185'27	186'27 -	0'08		2681	64519	600482 -	59 193'26 170'15A
DEC16	----	186'10B	185'16A	186'00 -	0'09		----	----	6	UNCH 191'14B 177'15A
TOTAL							2681	64519	600488 -	59
DUE TO THE MINIMUM TICK SIZE INCREASE IN THE 30-YEAR TREASURY BONDS FUTURES, THE CONTRACT HIGHS/LOWS MAY DISPLAY AN INVALID PRICE FORMAT. FOR EXAMPLE, THE SEI 09 CONTRACT HIGH IS DISPLAYED AS 1291'10 TO DETERMINE THE CORRECT HIGH, PLEASE MOVE THE HASH MARK ONE PLACE TO LEFT FOR THE CORRECT PRICE OF 129'110. THIS ISSUE WILL BE RESOLVED AS NEW CONTRACT HIGHS/LOWS ARE REACHED.										

PRELIMINARY

PG10 BULLETIN #148@INTEREST RATE FUTURES CONTINUEDWed, Aug 03, 2016 PG10

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##		VOLUME TRADES CLEARED		OPEN INTEREST		----CONTRACT---- HIGHLOW	
1-MTH EURODLR F													
AUG16	----	----	----	99.5025	(	.49)	- 0.2	----	----	908	UNCH	99.5550B	99.1475
SEP16	----	----	----	99.4150	(	.58)	- 1.5	----	----	155	UNCH	99.5650	99.1325A
OCT16	----	----	----	99.4050	(	.59)	- 1.0	----	----	4	UNCH	99.5600B	99.0800A
TOTAL 1-MTH EURODLR F								0	0	1067			
30D FED FD FUT													
AUG16	99.6000	99.6025	99.6000	99.6000	(	.40)	UNCH	----	13838	139132 -	5119	99.6800	97.7400A
SEP16	99.5900	99.5900	99.5850	99.5900	(	.41)	UNCH	----	4363	62194 -	168	99.6900	98.2600A
OCT16	99.5750	99.5750	99.5700	99.5750	(	.42)	UNCH	----	11024	163279 -	2332	99.7100	98.1900A
NOV16	99.5700	99.5650	99.5650	99.5650	(	.43)	- 0.0050	----	9632	84739 +	1931	99.7150	98.0650A
DEC16	99.5450	99.5550	99.5400	99.5450	(	.45)	- 0.0050	----	6031	51229 +	180	99.7050	97.9950A
JAN17	99.5200	99.5250	99.5100	99.5150	(	.48)	- 0.0050	----	17602	96574 +	5385	99.6900	97.9100A
FEB17	99.5200	99.5250	99.5100	99.5100	(	.49)	- 0.0100	----	6002	47936 +	322	99.6950	97.8050A
MAR17	99.5050	99.5150	99.4950	99.5000	(	.50)	- 0.0100	----	3488	26533 -	710	99.6850B	97.7400A
APR17	99.5000	99.5050	99.4850	99.4950	(	.50)	- 0.0050	----	5838	28558 +	2628	99.6900	97.7300A
MAY17	99.4900	99.5000	99.4750	99.4900	(	.51)	- 0.0050	----	2514	16640 +	349	99.6800B	97.6650A
JUN17	99.4750	99.4800	99.4600	99.4750	(	.52)	- 0.0050	----	1272	6441 +	403	99.6700	97.6100A
JUL17	99.4650	99.4700	99.4500	99.4650	(	.53)	- 0.0050	----	1349	18351 +	244	99.6700B	97.5450A
AUG17	99.4600	99.4700	99.4500A	99.4650	(	.53)	UNCH	----	729	7019 +	405	99.6650	97.4850A
SEP17	99.4600	99.4600	99.4400A	99.4600	(	.54)	UNCH	----	228	3614 +	109	99.6550B	97.8550A
OCT17	99.4400	99.4450	99.4250	99.4450	(	.55)	UNCH	----	292	3097 +	82	99.6450B	97.8000A
NOV17	99.4300	99.4450B	99.4200A	99.4400	(	.56)	UNCH	----	97	3646 +	58	99.6450B	97.7800A
DEC17	99.4150	99.4250B	99.4000	99.4250	(	.57)	UNCH	----	222	3757 +	70	99.6300B	97.8600A
JAN18	----	----	99.3850A	99.4100	(	.59)	UNCH	----	3	1632 -	3	99.6050B	97.8800A
FEB18	----	----	99.3800A	99.4050	(	.59)	UNCH	----	3	2128	UNCH	99.6000B	97.8450A
MAR18	----	----	99.3800A	99.4000	(	.60)	UNCH	----	----	468	UNCH	99.5750B	97.9050A
APR18	----	----	99.3750A	99.3950	(	.60)	UNCH	----	----	504	UNCH	99.5650B	97.8650A
MAY18	----	----	99.3800A	99.3900	(	.61)	- 0.0100	----	----	304	UNCH	99.5650B	97.8250A
JUN18	----	----	----	99.3650	(	.63)	- 0.0150	----	----	75	UNCH	99.5550B	97.9150A
JUL18	----	----	----	99.3500	(	.65)	UNCH	----	----	29	UNCH	99.5350B	98.0250A
AUG18	----	----	----	99.3350	(	.66)	UNCH	----	----	30	UNCH	99.5150B	98.1950A
SEP18	----	----	----	99.3300	(	.67)	UNCH	----	----	1	UNCH	99.5050B	98.1750A
OCT18	----	----	----	99.3150	(	.68)	UNCH	----	----	1	UNCH	99.4850B	98.1450A
NOV18	----	----	----	99.3150	(	.68)	UNCH	----	----	5	UNCH	99.4800B	98.1950A
DEC18	----	----	----	99.3000	(	.70)	UNCH	----	----	39	UNCH	99.4650B	98.2900A
JAN19	----	----	----	99.2750	(	.72)	UNCH	----	----	16	UNCH	99.4450B	98.6850A
FEB19	----	----	----	99.2750	(	.72)	UNCH	----	----	4	UNCH	99.4350B	98.6800A
MAR19	----	----	----	99.2650	(	.73)	UNCH	----	----	5	UNCH	99.4200B	98.7550A
APR19	----	----	----	99.2500	(	.75)	UNCH	----	----	1	UNCH	99.4100B	98.7400A
MAY19	----	----	----	99.2550	(	.74)	UNCH	----	----	1	UNCH	99.4000B	98.7800A
JUN19	----	----	----	99.2350	(	.76)	UNCH	----	----	51	UNCH	99.3600B	99.0800A
TOTAL 30D FED FD FUT								0	84527	768033 +	3834		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##		RTH VOLUME	GLOBEX® VOLUME		OPEN INTEREST		----CONTRACT---- HIGHLOW	
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE	PT.CHGE			RTH VOLUME	GLOBEX® VOLUME		OPEN INTEREST		----CONTRACT---- HIGHLOW	
TN FUT														
SEP16	144'315	145'100	144'240	145'0500	'020			857	47368	176511 +	2852	147'275	139'235A	
TOTAL TN FUT								857	47368	176511 +	2852			
F1U FUT														
SEP16	104'050	104'080	104'025	104'0650	'010			----	958	35423 +	60	105'090B	102'190A	
TOTAL F1U FUT								0	958	35423 +	60			
N1U FUT														
SEP16	107'100	107'160	107'050A	107'1400	'010			----	949	25170 +	229	109'060	104'010A	
TOTAL N1U FUT								0	949	25170 +	229			
B1U FUT														
SEP16	12'206	12'207B	12'113A	12'1270	'080			----	28	940 -	28	12'526B	11'115A	
TOTAL B1U FUT								0	28	940 -	28			
T1U FUT														
SEP16	----	----	----	101'042	UNCH			----	----	2	UNCH	101'197B	100'297A	
TOTAL T1U FUT								0	0	2				

INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
3YR NOTE		09/30			12/30			03/31			06/30		
EUROYEN		07/22			07/22			07/22			07/22		
30D FED FD	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
5YR NOTE		09/30			12/30			03/31			06/30		
2YR NOTE		09/30			12/30			03/31			06/30		
10YR NOTE		09/21			12/20			03/22			06/21		
30YR BOND		09/21			12/20			03/22			06/21		
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
EURO DLR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13			06/19		
MINI ED FUT		12/08			12/08			12/08			12/08		
LIBOR	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	08/14
3M OIS FUTURES		07/25											



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

EX-PIT & OTHER BREAKDOWN										
-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE			EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
10-YR NOTE FUTURES										
SEP16	---	---	11835	26777	---	18214	---	---	---	17962
DEC16	---	---	---	---	---	---	---	---	---	352
TOTALS:			11835	26777		18214				18314
30-YR BOND FUTURES										
SEP16	---	---	4126	13745	---	414	---	---	---	651
DEC16	---	---	---	---	---	---	---	---	---	140
TOTALS:			4126	13745		414				791
ULTRA T-BOND FUTURES										
SEP16	---	---	2656	11685	---	25	---	---	---	362
TOTALS:			2656	11685		25				362
5-YR NOTE FUTURES										
SEP16	---	---	786	10967	---	4573	---	---	---	13739
DEC16	---	---	411	1226	---	---	---	---	---	---
TOTALS:			1197	12193		4573				13739
ULTRA 10-YEAR U S TREASURY NOTE FUT										
SEP16	---	---	647	2935	---	210	---	---	---	---
TOTALS:			647	2935		210				0
2-YR NOTE FUTURES										
SEP16	---	---	46	9165	---	10682	---	---	---	3733
TOTALS:			46	9165		10682				3733
30 YEAR USD INTEREST RATE SWAP										
SEP16	---	---	---	---	---	---	---	---	---	15
TOTALS:										15
EURODOLLAR FUTURES										
AUG16	---	---	---	---	---	---	---	---	---	4436
SEP16	---	---	---	---	---	---	---	---	---	15051
OCT16	---	---	---	---	---	---	---	---	---	2127
DEC16	---	---	---	500	---	---	3375	21375	---	44646
MAR17	---	---	---	---	---	---	---	---	---	9682
JUN17	---	---	---	---	---	---	---	---	---	10889
SEP17	---	---	---	---	---	---	5008	5008	---	22441
DEC17	---	---	---	---	---	---	3948	4948	---	43004
MAR18	---	---	---	---	---	---	---	---	---	12852
JUN18	---	---	---	---	---	---	1227	1227	---	13916
SEP18	---	---	---	---	---	---	---	4000	---	5708
DEC18	---	---	---	---	---	---	---	---	---	4178
MAR19	---	---	---	---	---	---	---	---	---	3709
JUN19	---	---	---	---	---	---	---	---	---	7213
SEP19	---	---	---	---	---	---	---	4000	---	1604
DEC19	---	---	---	---	---	---	---	---	---	1212
MAR20	---	---	---	---	---	---	---	---	---	975
JUN20	---	---	---	---	---	---	---	---	---	1802
SEP20	---	---	---	---	---	---	---	---	---	99
DEC20	---	---	---	---	---	---	---	---	---	114
MAR21	---	---	---	---	---	---	---	---	---	244
JUN21	---	---	---	---	---	---	---	---	---	420
SEP21	---	---	---	---	---	---	---	---	---	17
DEC21	---	---	---	---	---	---	---	---	---	6
MAR23	---	---	---	---	---	---	---	---	---	10
SEP23	---	---	---	---	---	---	---	---	---	10
DEC23	---	---	---	---	---	---	---	---	---	10
DEC24	---	---	---	---	---	---	---	---	---	120
TOTALS:				500			13558	40558		206507

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NONINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

PIT OPEN RANGE		PIT HIGH	PIT LOW	PIT CLOSING RANGE	SETT. PRICE & PT. CHGE			VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	--LOW	
EMINI S&P FUT								7580	1363596	2903351 +	369	2177.75	1787.50
SEP16	2152.25	2158.25	2145.25	----	2157.00	+	430	----	3196	40288 +	1230	2170.00	1783.00
DEC16	2144.50	2150.50	2137.75A	----	2149.40	+	440	----	6	870 +	1	2163.50	1783.75A
MAR17	2134.75	2143.00B	2131.50A	----	2142.60	+	440	----	----	320	UNCH	2142.75B	1960.25A
JUN17	----	----	----	----	2136.20	+	440	----	----				
TOTAL	EMINI S&P FUT							7580	1366798	2944829 +	1600		
S&P 500 FUT													
SEP16	2150.50 @2151.30	2158.20	2147.20	2157.50 @2156.80A	2157.00	+	430	1529	482	93612 -	380	2177.40B	1775.80A
DEC16	2140.00	2149.30	2140.00	2149.30	2149.40	+	440	110	----	1101 -	88	2164.60B	1785.00A
MAR17	----	2141.20B	2134.20A	2141.20B	2142.60	+	440	----	----	60	UNCH	2157.80B	1780.80A
JUN17	----	2134.80B	2127.80A	2134.80B	2136.20	+	440	----	----	60	UNCH	2151.40B	1777.70A
TOTAL	S&P 500 FUT							1639	482	94833 -	468		
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW		SETT. PRICE & PT. CHGE			VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	--LOW	
E-400 MIDCAP F													
SEP16	1536.90	1544.90	1529.80		1544.30	+	1010	----	12327	82375 +	394	1565.50	1213.20A
DEC16	----	1537.80B	1528.20A		1538.90	+	1010	----	----	10	UNCH	1558.40B	1212.00A
TOTAL	E-400 MIDCAP F							0	12327	82385 +	394		
S&P GROWTH FUT													
SEP16	----	1218.30B	1216.10A		1219.40	+	140	----	----	21	UNCH	1228.00B	1119.60A
TOTAL	S&P GROWTH FUT							0	0	21			
S&P VALUE FUT													
SEP16	----	931.00B	927.20A		931.80	+	450	----	----	29	UNCH	942.40B	864.70A
TOTAL	S&P VALUE FUT							0	0	29			
EMINI NAS BIO F													
SEP16	----	----	----		3117.20	+	3330	----	----	124	UNCH	----	----
TOTAL	EMINI NAS BIO F							0	0	124			
EMINI NASD FUT													
SEP16	4713.25	4729.25	4698.00		4728.25	+	1400	2000	168596	289385 +	5420	4760.25	3902.00A
DEC16	4698.75	4720.50B	4691.25		4720.25	+	1400	----	147	502 +	12	4751.50B	3915.00A
MAR17	4694.00	4702.25B	4694.00		4714.25	+	1400	----	1	49	UNCH	4734.00B	3910.75A
JUN17	----	----	----		4708.25	+	1400	----	----	7	UNCH	4710.00	4174.00
TOTAL	EMINI NASD FUT							2000	168744	289943 +	5432		
MINI \$5 DOW FUT													
SEP16	18248.00	18281.00	18188.00		18269.00	+	21.00	1498	106420	142263 +	3363	18565.00	15256.00A
DEC16	18149.00	18186.00	18103.00A		18174.00	+	21.00	----	25	487 -	3	18450.00	15262.00A
MAR17	----	18098.00B	18054.00A		18096.00	+	21.00	----	21	110 +	20	18323.00B	16796.00
TOTAL	MINI \$5 DOW FUT							1498	106466	142860 +	3380		
US REAL EST F													
SEP16	328.8	330.6	328.4		330.2	-	1.5	104	167	9888 -	19	336.9	305.3A
TOTAL	US REAL EST F							104	167	9888 -	19		
NIKKEI (\$) FUT													
SEP16	16155.00	16285.00	15980.00		16095.00	-	30	----	13082	36142 +	276	17830.00	14990.00
DEC16	16115.00	16215.00B	15950.00A		16060.00	-	20	----	46	185 +	34	17545.00	15030.00A
TOTAL	NIKKEI (\$) FUT							0	13128	36327 +	310		
NTKKFI (YEN) F													
SEP16	16125.00	16255.00	15945.00		16060.00	-	35	250	44717	69320 -	2141	20520.00B	14715.00A
DEC16	----	16110.00B	15835.00A		15930.00	-	35	----	66	131 +	66	19405.00B	14630.00A
TOTAL	NIKKEI (YEN) F							250	44783	69451 -	2075		

PG12	BULLETIN #148@	EQUITY AND INDEX FUTURES CONTINUED	Wed, Aug 03, 2016	PG12
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FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGHLOW	
GSCI ER FUTURES										
SEP16	----	----	----	206.89 + 343		1617	----	40357 - 1452	674.90	222.00
TOTAL GSCI ER FUTURES						1617	0	40357 - 1452		
GSCI FUT										
AUG16	333.85	338.55	331.85A	337.15 + 620		----	1688	12281 + 458	674.90B	329.50A
SEP16	----	#341.55B	----	340.15 + 605		----	499	850 + 499	674.90B	334.10A
TOTAL GSCI FUT						0	2187	13131 + 957		
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGHLOW	
S&P DISCRNY F										
SEP16	806.10	810.80B	804.50A	810.70 + 170		----	321	10145 - 37	823.90B	744.80A
TOTAL S&P DISCRNY F						0	321	10145 - 37		
S&P ENRGY F										
SEP16	656.00	668.80	653.40	668.60 + 1330		----	834	2611 - 203	696.80B	594.30A
TOTAL S&P ENRGY F						0	834	2611 - 203		
S&P FIN F										
SEP16	233.80	235.45	233.75	235.35 + 215		----	316	5407 - 95	237.20B	210.00
TOTAL S&P FIN F						0	316	5407 - 95		
S&P HEALTH F										
SEP16	754.70	754.80	751.30	753.00 - 180		----	350	5448 + 28	761.30	667.70A
TOTAL S&P HEALTH F						0	350	5448 + 28		
S&P INDUS F										
SEP16	572.60	575.30B	572.20A	575.00 + 230		----	156	11038 - 12	588.10B	526.30A
TOTAL S&P INDUS F						0	156	11038 - 12		
S&P MATERL F										
SEP16	509.50	513.20B	507.60A	510.90 + 80		----	186	3126 + 33	519.20B	462.70A
TOTAL S&P MATERL F						0	186	3126 + 33		
S&P STAPLES F										
SEP16	546.70	547.90B	543.00A	544.50 - 320		----	287	24400 + 6	560.90	513.60A
TOTAL S&P STAPLES F						0	287	24400 + 6		
S&P TECH F										
SEP16	462.70	464.40	462.30A	464.30 + 160		----	313	4724 + 99	466.90B	412.90
TOTAL S&P TECH F						0	313	4724 + 99		
S&P UTILITY F										
SEP16	522.00	522.00	516.40A	517.90 - 340		345	665	20554 - 87	533.00	466.20A
DEC16	----	518.10B	513.10A	514.50 - 340		----	----	100 UNCH	529.60B	499.60A
TOTAL S&P UTILITY F						345	665	20654 - 87		

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGHLOW	
EI FUT										
SEP16	439.40	444.80	438.50A	444.70 + 2.60		----	16	10 - 11	450.30B	394.50A
TOTAL EI FUT						0	16	10 - 11		
ENY FUT										
SEP16	16060.00	16250.00B	15970.00A	16060.00 - 35.00		----	2	11 UNCH	.6920.00B	14950.00A
TOTAL ENY FUT						0	2	11		
FT1 FUT										
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50		----	98	49 - 32	6725.00B	5840.50A
TOTAL FT1 FUT						0	98	49 - 32		
FT5 FUT										
SEP16	15300.00	15435.00B	15270.00A	15435.00 + 35.00		----	47	162 + 27	.5695.00B	13915.00A
TOTAL FT5 FUT						0	47	162 + 27		
FTU FUT										
SEP16	----	----	947.10A	950.80 - 4.40		----	----	UNCH	1020.60B	842.30A
TOTAL FTU FUT						0	0	0		
IBV FUT										
AUG16	56095.0	57310.0B	55940.0A	57230.0 + 930.0		----	66	271 + 5	57750.0B	48855.0A
TOTAL IBV FUT						0	66	271 + 5		
II FUT										
AUG16	----	----	----	8634.00 + 13.00		----	487	96 + 85	----	----
TOTAL II FUT						0	487	96 + 85		
RS1 FUT										
SEP16	1193.00	1195.80B	1189.60A	1195.60 + 4.20		----	2	14 UNCH	1203.70B	1096.10A
TOTAL RS1 FUT						0	2	14		
RSG FUT										
SEP16	1044.90	1046.80B	1043.20A	1046.70 + 0.80		----	10	34 UNCH	1055.10B	952.30A
TOTAL RSG FUT						0	10	34		
RSV FUT										
SEP16	1023.10	1027.80B	1021.30A	1027.10 + 3.70		----	12	940 + 12	1040.00B	950.50A
TOTAL RSV FUT						0	12	940 + 12		
SDA FUT										
DEC16	----	----	----	45.500 + UNCH		----	----	8134 UNCH	45.600B	44.700
DEC17	----	----	----	47.050 + UNCH		----	----	15512 UNCH	47.050	44.100
DEC18	----	----	47.950A	48.000 + UNCH		----	----	14866 UNCH	47.900	44.000A
DEC19	----	----	----	48.900 + UNCH		----	----	4577 UNCH	49.050	43.950A
DEC20	----	----	----	49.850 + UNCH		----	----	6531 UNCH	49.800B	43.900A
DEC21	50.800	50.850B	50.800	50.850 + UNCH		----	40	3636 + 40	51.050B	44.150A
TOTAL SDA FUT						0	40	53256 + 40		
SDI FUT										
SEP16	----	----	----	11.400 + UNCH		----	----	800 UNCH	11.400	11.160
DEC16	----	----	----	11.540 + UNCH		----	----	1 UNCH	11.400	11.260
TOTAL SDI FUT						0	0	801		

EX-PIT & OTHER BREAKDOWN										
	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS	
E-MINI S&P 500 FUTURES										
SEP16	--- ---	4934	5304	---	---	2646	4587	---	4736	
DEC16	--- ---	---	---	---	---	---	---	---	420	
TOTALS:		4934	5304			2646	4587		5156	
E-MINI NASDAQ 100 FUTURES										
SEP16	--- ---	2000	2304	---	---	---	---	---	17	
TOTALS:		2000	2304						17	
MINI \$5 DOW FUTURES										

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007.THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

SEP16	---	---	1498	3748	---	---	---	---	---	---
TOTALS:			1498	3748						0
NIKKEI 225 (YEN) STOCK FUTURES										
SEP16	---	---	250	250	---	---	---	80	---	---
TOTALS:			250	250				80		0
DJ US REAL ESTATE INDEX FUTURES										
SEP16	---	---	---	---	---	---	104	737	---	---
TOTALS:							104	737		0
E-MINI S&P 400 MIDCAP FUTURES										
SEP16	---	---	---	---	---	---	---	493	---	---
TOTALS:								493		0
S&P 500 FUTURES										
SEP16	---	---	---	4000	---	380	---	---	---	673
DEC16	---	---	---	---	---	---	---	---	---	84
TOTALS:				4000		380				757
SP 500 CONSUMER STAPLES SECTOR IX										
SEP16	---	---	---	---	---	---	---	118	---	---
TOTALS:								118		0
SP 500 ENERGY SECTOR INDEX										
SEP16	---	---	---	---	---	---	---	96	---	---
TOTALS:								96		0
SP 500 INDUSTRIAL SECTOR INDEX										
SEP16	---	---	---	---	---	---	---	173	---	---
TOTALS:								173		0
SP 500 UTILITIES SECTOR INDEX										
SEP16	---	---	---	---	---	---	345	345	---	---
TOTALS:							345	345		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES										
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17		
NASDAQ BIO-TECH		09/16			12/16		03/17			
EMINI S&P FUT		09/16			12/16		03/17	06/16		
GSCI ER FUT	08/15	09/16	10/17	11/15	12/15	01/18				
GSCI FUT	08/15	09/16	10/17	11/15	12/15					
US REAL EST F		09/16			12/16		03/17	06/16		
EMINI MIDCP FUT		09/16			12/16		03/17	06/16		
NIKKEI(YEN) FUT	08/11	09/08	10/13	11/10	12/08	01/12	03/09	06/08		
NIKKEI 225 FUT		09/08			12/08		03/09	06/08		
EMINI NASD FUT		09/16			12/16		03/17	06/16		
E-NASDAQ COMP F		09/16			12/16		03/17			
S&P GROWTH FUT		09/15			12/15		03/16			
E-600 SMLCAP F		09/16			12/16		03/17	06/16		
S&P 500 FUT		09/15			12/15		03/16	06/15		
S&P VALUE FUT		09/15			12/15		03/16			
		09/16			12/16		03/17			
MINI \$5 DOW FUT		09/16			12/16		03/17	06/16		

PG15

BULLETIN #148@

LIVE CATTLE CALL OPTIONS

Wed, Aug 03, 2016

PG15

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 = LIVE CATTLE = \$5.00 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.

LIVE CATTLE CONTRACTS LAST TRADE DATES								
EXPIRATION:	AUG16	SEP16	OCT16	DEC16	FEB17	APR17	JUN17	AUG17
LV CATTLE FUT	08/31		10/31	12/30	02/28	04/28	06/30	08/31
LV CATTLE OPT	08/05	09/02	10/07	12/02	02/03	04/07	06/02	08/04
LV CATL 2M CSO	08/05		10/07	12/02				
LV CATL 4M CSO	08/05		10/07					
LV CATL 6M CSO	08/05							

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
	AUG16	SEP16	OCT16	DEC16	FEB17	APR17	JUN17	AUG17
COA	-65-80		-80-70	-65-70				
COB	-80-80		-80-67					
COE	-80-85							
LC	---		---	---	---	---	---	---
OK	840-1680	820-1390	820-1700	840-1700	840-1620	840-1560	780-1400	780-1360

LIVE CATTLE FUTURES												
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LV CATTLE FUT												
AUG16	116.20	117.17	115.92	116.75 + 52	305	8019	29631 - 2245	7908 26881	148.67			
OCT16	114.47	115.70	114.17	115.20 + 62	15	19617	113171 + 228	12631 106448	148.17			
DEC16	114.75	115.92	114.50	115.47 + 60	4	8181	58339 + 1220	6482 52864	149.75			
FEB17	114.02	115.00	113.70	114.82 + 87	----	3923	25606 + 366	4084 29686	149.55			
APR17	112.22	113.32	112.10	113.22 + 95	----	2321	15509 + 285	2702 15544	148.05			
JUN17	106.27	107.17	106.12	107.07 + 82	----	976	7001 + 392	762 6928	140.85			
AUG17	105.42	105.90	105.27	105.72 + 37	----	133	3217 - 14	57 1049	139.00			
TOTAL LV CATTLE FUT					324	43170	252474 + 232	34626 239400				



PRELIMINARY

PG15 BULLETIN #148@

LIVE CATTLE CALL OPTIONS

wed, Aug 03, 2016 PG15

LIVE CATTLE CALLS											
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LV CATTLE CALL	LV CATTLE CALL	(FUTURES SETT.		116.750 + 52.5)							
AUG16											
870	----	----	----	29.22N	29.75 +	52	1.000	----	1	UNCH	28.52B 21.37A
1000	----	----	----	16.22N	16.75 +	52	1.000	----	5	UNCH	20.57B 7.52A
1020	----	----	----	14.22N	14.75 +	52	1.000	----	6	UNCH	18.67B 5.75A
1050	----	----	----	11.22N	11.75 +	52	1.000	----	50	UNCH	15.80B 3.40A
1060	----	----	----	10.22N	10.75 +	52	1.000	----	27	UNCH	15.00B 2.77A
1070	----	----	----	9.22N	9.75 +	52	.999	----	47	UNCH	14.00B 2.20A
1080	----	----	----	8.25N	8.75 +	50	.999	----	332	UNCH	14.25B 1.72A
1090	----	----	----	7.25N	7.75 +	50	.999	----	264	UNCH	12.25B 1.32
1100	----	----	----	6.25N	6.75 +	50	.998	10	1285 -	10	13.75B 1.00
1110	----	----	----	5.27N	5.77 +	50	.992	10	473	UNCH	10.60B .77A
1120	----	----	----	4.32N	4.80 +	47	.982	8	1925 -	8	13.35B .57A
1130	----	----	----	3.40N	3.82 +	42	.966	22	696 -	20	9.02B .42
1140	2.75	2.75	2.75	2.75	2.90 +	37	.921	177	2135 -	11	12.77B .30
1150	2.10 @2.05	2.10	2.05	2.05	2.05 +	27	.825	444	1349 -	102	7.57B .25
1160	----	----	----	1.15N	1.32 +	17	.660	929	2475 -	199	11.52B .17A
1170	----	----	----	.67N	.77 +	10	.448	181	728 +	41	6.25B .12
1180	----	----	----	.37N	.40 +	2	.248	1017	3112 -	211	10.65B .10
1190	----	----	----	.20N	.20	UNCH	.117	117	678 +	32	5.02B .10
1200	----	----	----	.12N	.10 -	2	.050	716	5963 -	105	12.50 .05
1210	----	----	----	.07N	.05 -	2	.020	71	401 -	71	4.10 .05
1220	0.05	.05	*.05	.05	.02 -	2	.008	25	1179 -	21	10.22B .02
1230	----	----	----	.02N	.02	UNCH	.002	----	572	UNCH	3.02B .05
1240	----	----	----	.02N	.02	UNCH	.000	----	3192	UNCH	9.20B .02
1250	----	----	----	.02N	.02	UNCH	.000	10	1215	UNCH	2.22B .02
1260	----	----	----	.02N	.02	UNCH	.000	----	3584	UNCH	8.95B .02
1270	----	----	----	CAB	CAB	----	----	----	376	UNCH	1.60B .02
1280	----	----	----	CAB	CAB	----	----	----	2114	UNCH	10.00B .02
1290	----	----	----	CAB	CAB	----	----	----	157	UNCH	1.15B .02
1300	----	----	----	CAB	CAB	----	----	----	3698	UNCH	9.30B .02
1310	----	----	----	CAB	CAB	----	----	----	130	UNCH	.77B .10A
1320	----	----	----	CAB	CAB	----	----	----	662	UNCH	9.45B .02
1330	----	----	----	CAB	CAB	----	----	----	85	UNCH	.55B .02
1340	----	----	----	CAB	CAB	----	----	----	586	UNCH	8.15B .02
1350	----	----	----	CAB	CAB	----	----	----	75	UNCH	.37B .05A
1360	----	----	----	CAB	CAB	----	----	----	890	UNCH	6.97B .05
1370	----	----	----	CAB	CAB	----	----	----	46	UNCH	.27B .05A
1380	----	----	----	CAB	CAB	----	----	----	412	UNCH	6.75 .05A
1390	----	----	----	CAB	CAB	----	----	----	316	UNCH	.20B .05A
1400	----	----	----	CAB	CAB	----	----	----	1111	UNCH	8.02B .02
1410	----	----	----	CAB	CAB	----	----	----	50	UNCH	.12 .05A
1420	----	----	----	CAB	CAB	----	----	----	180	UNCH	6.75B .02
1430	----	----	----	CAB	CAB	----	----	----	1	UNCH	.05B .05
1440	----	----	----	CAB	CAB	----	----	----	139	UNCH	6.25B .05
1460	----	----	----	CAB	CAB	----	----	----	97	UNCH	5.02B .02A
1480	----	----	----	CAB	CAB	----	----	----	13	UNCH	4.05B .02A
1500	----	----	----	CAB	CAB	----	----	----	7	UNCH	3.20B .02A
1520	----	----	----	CAB	CAB	----	----	----	71	UNCH	2.47B .02A
1540	----	----	----	CAB	CAB	----	----	----	42	UNCH	.75B .02A
1560	----	----	----	CAB	CAB	----	----	----	15	UNCH	.70 .02A
1580	----	----	----	CAB	CAB	----	----	----	4	UNCH	.40B .02A
1600	----	----	----	CAB	CAB	----	----	----	2	UNCH	.42B .02A
1680	----	----	----	CAB	CAB	----	----	----	6	UNCH	.02 .02
TOTAL								3737	42979 -	685	
SEP16	LV CATTLE CALL	(FUTURES SETT.		.00)							
1060	----	----	----	9.15N	9.75 +	60	.878	----	1	UNCH	9.97B 2.87A
1080	----	----	----	7.45N	8.00 +	55	.829	----	23	UNCH	8.17B 2.02A
1090	----	----	----	6.65N	7.15 +	50	.799	----	25	UNCH	7.35B 1.67A
1100	----	----	----	5.87N	6.35 +	47	.763	----	30	UNCH	6.52B 1.40
1110	----	----	----	5.12N	5.57 +	45	.724	----	18	UNCH	5.77B 1.15A
1120	----	----	----	4.45N	4.82 +	37	.681	66	137 -	6	5.02B .92
1130	----	----	----	3.77N	4.12 +	35	.632	----	14	UNCH	4.42B .77A
1140	----	----	----	3.17N	3.50 +	32	.579	----	73	UNCH	4.05B .65A
1150	----	----	----	2.62N	2.92 +	30	.523	25	147 +	19	3.52B .52A
1160	----	----	----	2.12N	2.40 +	27	.465	1	228 -	1	3.07B .42A
1170	----	----	----	1.70N	1.95 +	25	.406	4	80 +	4	2.65B .35
1180	----	----	----	1.32N	1.55 +	22	.349	62	367 -	2	2.27B .27
1190	----	----	----	1.02N	1.22 +	20	.294	----	110	UNCH	1.95B .25A
1200	----	----	----	.77N	.95 +	17	.244	28	278 +	20	1.65B .20
1210	----	----	----	.57N	.72 +	15	.198	77	357 +	76	1.40B .17A
1220	----	----	----	.42N	.57 +	15	.162	50	257 +	50	1.17 .15A
1230	----	----	----	.32N	.42 +	10	.127	----	50	UNCH	.65B .15A
1240	----	----	----	.22N	.32 +	10	.101	----	8	UNCH	.52B .12A
1250	----	----	----	.17N	.25 +	7	.080	----	5	UNCH	.67B .10A
1260	----	----	----	.12N	.17 +	5	.059	----	10	UNCH	.55B .10A
1270	----	----	----	.10N	.15 +	5	.050	----	21	UNCH	.27B .10
TOTAL								313	2239 +	160	
OCT16	LV CATTLE CALL	(FUTURES SETT.		115.200 + 62.5)							
980	----	----	----	16.95N	17.55 +	60	.936	----	10	UNCH	21.72B 8.82A
1000	----	----	----	15.10N	15.67 +	57	.916	----	5	UNCH	19.80B 7.35A
1010	----	----	----	14.20N	14.75 +	55	.905	----	2	UNCH	17.72B 6.62A
1030	----	----	----	12.42N	12.95 +	52	.875	----	5	UNCH	15.90B 5.37A
1040	----	----	----	11.55N	12.07 +	52	.857	----	12	UNCH	16.10B 4.82A
1060	----	----	----	9.90N	10.40 +	50	.816	10	138 -	4	15.10B 3.80A
1070	----	----	----	9.10N	9.57 +	47	.793	----	891	UNCH	12.35B 3.35A
1080	----	----	----	8.32N	8.80 +	47	.765	----	223	UNCH	15.40B 2.92A
1090	----	----	----	7.57N	8.02 +	45	.738	50	54 -	32	10.70B 2.55A
1100	----	----	----	6.85N	7.30 +	45	.706	17	1568	UNCH	14.97B 2.15
1110	----	----	----	6.17N	6.60 +	42	.673	10	93	UNCH	9.12B 1.92A
1120	----	----	----	5.52N	5.92 +	40	.639	225	2457 -	62	13.80B 1.65
1130	----	----	----	4.90N	5.27 +	37	.603	127	264 +	115	7.72B 1.42A
1140	----	----	----	4.30N	4.67 +	37	.564	248	3003 +	209	13.92B 1.17
1150	----	----	----	3.75N	4.10 +	35	.525	796	854 +	125	6.37B 1.02A
1160	----	----	----	3.22N	3.57 +	35	.484	280	1908 +	70	12.75B .85
1170	----	----	----	2.77N	3.07 +	30	.443	153	801 +	2	5.17B .75A
1180	----	----	----	2.32N	2.62 +	30	.401	133	3924 -	20	11.32B .60
1190	----	----	----	1.95N	2.25 +	30	.361	27	557 +	13	4.17B .52
1200	----	----	----	1.62N	1.90 +	27	.321	1421	4737 +	655	10.25B .42
1210	----	----	----	1.32N	1.57 +	25	.282	669	775 +	558	3.22B .40A
1220	----	----	----	1.07N	1.32 +	25	.248	75	2288 +	42	10.22B .30
1230	----	----	----	.87N	1.10 +	22	.215	308	602 +	263	2.47B .27
1240	----	----	----	.70N	.90 +	20	.184	34	3684 +	3	9.12 .22
1250	----	----	----	.55N	.75 +	20	.159	----	176	UNCH	1.87 .20
1260	----	----	----	.45N	.60 +	15	.133	5	1769 -	1	9.45B .17
1270	----	----	----	.37N	.50 +	12	.114	25	142 +	10	1.35B .12
1280	----	----	----	.30N	.40 +	10	.095	14	1409	UNCH	9.87B .12
1290	----	----	----	.25N	.32 +	7	.079	35	172 +	29	.97B .15A
1300	----	----	----	.20N	.27 +	7	.068	12	1471 -	3	8.65B .10
1310	----	----	----	.17N	.22 +	5	.057	----	40	UNCH	.70B .15A
1320	----	----	----	.15N	.20 +	5	.050	----	818	UNCH	7.45B .07A
1330	----	----	----	.12N	.17 +	5	.044	----	2	UNCH	.50 .10A
1340	----	----	----	.10N	.15 +	5	.038	41	470 -	13	6.35B .07A
1350	----	----	----	.10N	.12 +	2	.032	----	17	UNCH	.37B .10A
1360	----	----	----	.07N	.10 +	2	.026	----	301	UNCH	5.32B .07A
1370	----	----	----	.07N	.10 +	2	.025	----	33	UNCH	.27B .10A
1380	----	----	----	.07N	.07	UNCH	.020	----	441	UNCH	7.50 .07
1400	----	----	----	.05N	.07 +	2	.018	----	237	UNCH	5.00 .05A
1410	----	----	----	.05N	.05	UNCH	.013	----	14	UNCH	.15B .07
1420	----	----	----	.05N	.05	UNCH	.013	----	250	UNCH	2.95B .05A



LIVE CATTLE CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY



PG15		BULLETIN #148@		LIVE CATTLE CALL OPTIONS							wed, Aug 03, 2016				PG15	
				(FUTURES SETT.	115.200 +	62.5)										
1440	----	----	----	----	.02N	.05 +	2	.012	----	----	293	UNCH	2.35B	.05A		
1460	----	----	----	----	.02N	.02	UNCH	.006	----	----	93	UNCH	1.95	.02		
1480	----	----	----	----	CAB	.02 +	2	.004	----	----	41	UNCH	1.45	.05		
1500	----	----	----	----	CAB	.02 +	2	.002	----	----	408	UNCH	1.10B	.02		
1540	----	----	----	----	CAB	CAB	----	.001	----	----	58	UNCH	4.25B	.05A		
1560	----	----	----	----	CAB	CAB	----	.000	----	----	6	UNCH	.45B	.05A		
1580	----	----	----	----	CAB	CAB	----	.000	----	----	283	UNCH	.05	.02A		
1700	----	----	----	----	CAB	CAB	----	.000	----	----	3	UNCH	----	.05A		
TOTAL										4715	37802 +	1959				
DEC16				(FUTURES SETT.	115.475 +	60.0)										
1000	----	----	----	----	15.85N	16.37 +	52	.881	----	----	2	UNCH	19.20B	9.72A		
1060	----	----	----	----	10.90N	11.40 +	50	.777	----	----	103	UNCH	16.50B	5.75A		
1080	----	----	----	----	9.42N	9.90 +	47	.732	----	----	80	UNCH	16.10B	4.70A		
1100	----	----	----	----	8.05N	8.47 +	42	.681	----	70	115 -	18	15.50B	3.80A		
1120	----	----	----	----	6.77N	7.17 +	40	.626	----	15	349 +	10	14.27B	3.02A		
1140	----	----	----	----	5.60N	5.95 +	35	.567	----	190	827 -	59	14.47B	2.40A		
1160	----	----	----	----	4.52N	4.82 +	30	.505	----	129	1607 +	97	12.97B	1.87A		
1180	----	----	----	----	3.57N	3.82 +	25	.440	----	6	1501	UNCH	11.52B	1.45A		
1200	----	----	----	----	2.75N	2.95 +	20	.374	----	144	2911 +	28	10.27B	1.10		
1220	----	----	----	----	2.05N	2.22 +	17	.310	----	200	1872 -	1	9.25	.85A		
1240	----	----	----	----	1.50N	1.65 +	15	.251	----	129	2589 +	41	9.00	.65		
1260	----	----	----	----	1.07N	1.22 +	15	.200	----	38	1712 -	36	6.72B	.50		
1280	----	----	----	----	.75N	.87 +	12	.154	----	81	1056 +	70	9.30	.35		
1300	----	----	----	----	.52N	.62 +	10	.117	----	62	1992 -	1	7.25B	.27		
1320	----	----	----	----	.35N	.45 +	10	.089	----	----	687	UNCH	7.35	.22A		
1340	----	----	----	----	.25N	.32 +	7	.067	----	----	279	UNCH	7.00	.17A		
1360	----	----	----	----	.17N	.22 +	5	.049	----	----	167	UNCH	7.30	.15A		
1380	----	----	----	----	.12N	.17 +	5	.038	----	----	135	UNCH	4.52	.12		
1400	----	----	----	----	.10N	.12 +	2	.028	----	----	217	UNCH	7.00	.12A		
1420	----	----	----	----	.07N	.10 +	2	.023	----	----	32	UNCH	1.27B	.07		
1440	----	----	----	----	.05N	.07 +	2	.017	----	----	54	UNCH	.95B	.07A		
1460	----	----	----	----	.05N	.05	UNCH	.012	----	----	17	UNCH	3.75	.05		
1480	----	----	----	----	.02N	.05 +	2	.011	----	----	6	UNCH	.60	.07A		
1500	----	----	----	----	.02N	.05 +	2	.011	----	----	5	UNCH	.47	.07A		
1520	----	----	----	----	.02N	.05 +	2	.010	----	----	2	UNCH	.05B	.42A		
1660	----	----	----	----	.02N	.02	UNCH	.000	----	----	15	UNCH	.02	.02A		
1700	----	----	----	----	.02N	.02	UNCH	.000	----	----	5	UNCH	.20B	.02A		
TOTAL										1064	18337 +	131				
FEB17				(FUTURES SETT.	114.825 +	87.5)										
940	----	----	----	----	20.62N	21.40 +	77	.921	----	----	5	UNCH	24.25B	14.92A		
1000	----	----	----	----	15.37N	16.10 +	72	.852	----	----	100	UNCH	18.65B	10.32A		
1080	----	----	----	----	9.32N	9.92 +	60	.700	----	----	14	UNCH	15.82B	5.30A		
1100	----	----	----	----	8.02N	8.57 +	55	.653	----	1	46 +	1	14.97B	4.42A		
1120	----	----	----	----	6.80N	7.32 +	52	.602	----	----	207	UNCH	14.45B	3.65A		
1140	----	----	----	----	5.67N	6.15 +	47	.547	----	6	613 +	3	13.45B	2.97A		
1160	----	----	----	----	4.65N	5.07 +	42	.491	----	----	880	UNCH	12.00B	2.37A		
1180	----	----	----	----	3.72N	4.10 +	37	.432	----	7	746 +	4	10.67B	1.90A		
1200	----	----	----	----	2.92N	3.27 +	35	.374	----	22	690 +	16	9.40B	1.50		
1220	----	----	----	----	2.25N	2.55 +	30	.317	----	63	1126 +	37	8.20B	1.20A		
1240	----	----	----	----	1.72N	1.97 +	25	.264	----	52	1460 +	24	7.25	.95A		
1260	----	----	----	----	1.30N	1.50 +	20	.216	----	1	760 +	1	6.05B	.72A		
1280	----	----	----	----	.97N	1.12 +	15	.173	----	3	506	UNCH	5.12B	.60		
1300	----	----	----	----	.72N	.85 +	12	.138	----	2	549 +	2	4.00B	.42		
1320	----	----	----	----	.52N	.62 +	10	.108	----	----	87	UNCH	3.35B	.37A		
1340	----	----	----	----	.37N	.45 +	7	.082	----	----	31	UNCH	2.75	.27		
1360	----	----	----	----	.27N	.32 +	5	.062	----	----	59	UNCH	2.30	.22A		
1380	----	----	----	----	.20N	.22 +	2	.046	----	----	270	UNCH	1.42B	.20A		
1400	----	----	----	----	.15N	.17 +	2	.036	----	----	84	UNCH	1.07B	.15A		
1420	----	----	----	----	.10N	.12 +	2	.027	----	----	150	UNCH	.57B	.12A		
1440	----	----	----	----	.07N	.10 +	2	.021	----	----	270	UNCH	.40B	.10		
TOTAL										157	8653 +	88				
APR17				(FUTURES SETT.	113.225 +	95.0)										
1000	----	----	----	----	14.10N	14.80 +	70	.825	----	----	100	UNCH	15.95B	10.25A		
1080	----	----	----	----	8.32N	8.95 +	62	.661	----	----	19	UNCH	15.80B	5.22A		
1100	----	----	----	----	7.10N	7.70 +	60	.611	----	----	43	UNCH	14.50B	4.32A		
1120	----	----	----	----	5.97N	6.52 +	55	.559	----	12	301 +	10	13.15B	3.35		
1140	----	----	----	----	4.92N	5.45 +	52	.504	----	----	207	UNCH	11.85B	2.92A		
1160	----	----	----	----	4.00N	4.47 +	47	.448	----	30	387 +	11	10.65B	2.35A		
1180	----	----	----	----	3.22N	3.60 +	37	.391	----	6	560 +	3	10.12	1.80		
1200	----	----	----	----	2.55N	2.87 +	32	.336	----	40	556 +	12	8.82B	1.52		
1220	----	----	----	----	2.02N	2.25 +	22	.284	----	29	677 +	27	7.90	1.20A		
1240	----	----	----	----	1.60N	1.77 +	17	.238	----	8	776 +	4	6.75B	1.05		
1260	----	----	----	----	1.27N	1.37 +	10	.196	----	----	588	UNCH	5.77B	.77A		
1280	----	----	----	----	1.00N	1.07 +	7	.161	----	----	381	UNCH	4.90B	.60		
1300	----	----	----	----	.77N	.85 +	7	.132	----	----	269	UNCH	4.10B	.50		
1320	----	----	----	----	.60N	.67 +	7	.108	----	----	39	UNCH	3.42B	.47A		
1340	----	----	----	----	.47N	.55 +	7	.090	----	----	72	UNCH	2.85B	.40A		
1400	----	----	----	----	.22N	.30 +	7	.051	----	4	11 +	4	1.37B	.15		
TOTAL										129	4986 +	71				
JUN17				(FUTURES SETT.	107.075 +	82.5)										
1000	----	----	----	----	9.55N	10.07 +	52	.708	----	----	101	UNCH	12.07B	6.17		
1020	----	----	----	----	8.25N	8.72 +	47	.661	----	----	1	UNCH	10.57B	5.17		
1040	----	----	----	----	7.02N	7.47 +	45	.610	----	----	51	UNCH	9.17B	4.30A		
1060	----	----	----	----	5.92N	6.32 +	40	.556	----	----	231	UNCH	7.85B	3.52A		
1080	----	----	----	----	4.90N	5.27 +	37	.500	----	----	86	UNCH	6.65B	2.87A		
1100	----	----	----	----	4.00N	4.32 +	32	.444	----	----	142	UNCH	5.75	2.32A		
1120	----	----	----	----	3.20N	3.50 +	30	.387	----	----	196	UNCH	4.70B	1.87A		
1140	----	----	----	----	2.52N	2.80 +	27	.333	----	----	322	UNCH	3.75B	1.50A		
1160	----	----	----	----	1.97N	2.20 +	22	.281	----	51	519 +	51	2.97B	1.35		
1180	----	----	----	----	1.52N	1.72 +	20	.235	----	7	172 +	7	4.10	.95A		
1200	----	----	----	----	1.17N	1.32 +	15	.192	----	----	197	UNCH	1.80B	.72A		
1220	----	----	----	----	.90N	1.02 +	12	.157	----	----	1	UNCH	1.35B	.62A		
1240	----	----	----	----	.70N	.80 +	10	.127	----	----	50	UNCH	.97B	.50		
1260	----	----	----	----	.55N	.62 +	7	.103	----	----	2	UNCH	.77B	.55A		
TOTAL										58	2071 +	58				
AUG17				(FUTURES SETT.	105.725 +	37.5)										
1000	----	----	----	----	9.12N	9.32 +	20	.673	----	----	100	UNCH	9.90	9.47		
1020	----	----	----	----	7.90N	8.05 +	15	.625	----	----	26	UNCH	7.65	5.60		
1040	----	----	----	----	6.77N	6.87 +	10	.573	----	----	78	UNCH	6.85B	5.55		
1060	----	----	----	----	5.75N	5.85 +	10	.520	----	----	49	UNCH	6.55	4.65A		
1080	----	----	----	----	4.85N	4.92 +	7	.467	----	----	33	UNCH	6.30	4.30A		
1100	----	----	----	----	4.07N	4.12 +	5	.415	----	----	53	UNCH	4.30	3.30		
1120	----	----	----	----	3.37N	3.45 +	7	.366	----	----	12	UNCH	3.15B	3.00A		
1140	----	----	----	----	2.80N	2.85 +	5	.319	----	----	232	UNCH	2.70	2.47A		
1160	----	----	----	----	2.32N	2.37 +	5	.277	----	7	327 +	7	2.10	2.10		
1200	----	----	----	----	1.57N	1.62 +	5	.205	----	----	145	UNCH	----	----		
1240	1.05	1.05	1.05	----	1.05	1.12 +	5	.150	----	10	120 +	10	1.10	.80		
1260	----	----	----	----	.87N	.92 +	5	.127	----	----	2	UNCH	.80	.60		
1280	----	----	----	----	.72N	.77 +	5	.109	----	----	7	UNCH	.55	.50		
1300	----	----	----	----	.60N	.65 +	5	.093	----	----	10	UNCH	.25	.25		
1360	----	----	----	----	.35N	.37 +	2	.057	----	----	4	UNCH	.25B	.22		
TOTAL										17	1198 +	17				
LIVE CATTLE 2-Month CSO CALLS																
				HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW		
STRIKE OPEN RANGE LV CATL 2M CS C				(FUTURES SETT.	116.750 +	52.5)										
AUG16 LV CATL 2M CS C				----	----	.12N		.07 -	5	.076	----	6	UNCH	.30	.30	
30 TOTAL				----	----							0	6			

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY														
PG15 BULLETIN #148@				LIVE CATTLE CALL OPTIONS								wed, Aug 03, 2016		PG15
LIVE CATTLE 4-Month CSO CALLS														
STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA		EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
LV CATL 4M CS C						(FUTURES	SETT.	116.750 +	52.5)					
AUG16														
30	----			----	----			.07N	.02 -	5	.024	----	14	UNCH 1.25
TOTAL												0	14	1.25

PRELIMINARY													
PG16 BULLETIN #148@				LIVE CATTLE PUT OPTIONS						Wed, Aug 03, 2016 PG16			
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 = LIVE CATTLE = \$5.00 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.													
LIVE CATTLE PUTS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT--	
LV CATTLE PUT	LV CATTLE PUT			(FUTURES SETT.	116.750 + 52.5)						HIGH	LOW	
AUG16													
880	----	----	----	CAB		CAB	----	----	----	8	UNCH	.20B	.02
890	----	----	----	CAB		CAB	----	----	----	4	UNCH	.22B	.02A
900	----	----	----	CAB		CAB	----	----	----	114	UNCH	.75B	.05
920	----	----	----	CAB		CAB	----	----	----	125	UNCH	1.07	.02
930	----	----	----	CAB		CAB	----	----	----	27	UNCH	.47B	.02
940	----	----	----	CAB		CAB	----	----	----	66	UNCH	1.25	.02A
950	----	----	----	CAB		CAB	----	----	----	56	UNCH	.62B	.05
960	----	----	----	CAB		CAB	----	----	----	233	UNCH	1.55B	.05A
970	----	----	----	CAB		CAB	----	----	----	102	UNCH	.80B	.05A
980	----	----	----	CAB		CAB	----	----	----	182	UNCH	1.90B	.05A
990	----	----	----	CAB		CAB	----	----	----	103	UNCH	1.05B	.05A
1000	----	----	----	CAB		CAB	----	----	6	1385 -	3	2.35	.02
1010	----	----	----	CAB		CAB	----	----	----	211	UNCH	1.35B	.02A
1020	----	----	----	CAB		CAB	----	----	----	572	UNCH	2.82B	.02
1030	----	----	----	CAB		CAB	----	----	----	200	UNCH	1.75B	.02A
1040	----	----	----	CAB		CAB	----	----	----	1017	UNCH	3.37B	.02A
1050	----	----	----	CAB		CAB	----	----	----	797	UNCH	2.27B	.02
1060	----	----	----	CAB		CAB	----	----	1	2451	UNCH	4.02B	.02
1070	----	----	----	CAB		CAB	----	.000	----	712	UNCH	2.90B	.02
1080	----	----	----	.02N		CAB	----	.000	11	2877 -	3	4.75B	.02
1090	----	----	----	.02N		CAB	----	.000	----	1043	UNCH	3.65B	.02
1100	----	----	----	.02N		CAB	----	.001	2	3244	UNCH	5.57B	.02
1110	----	----	----	.05N		.02 -	2	.007	9	1261 -	8	4.52B	.02
1120	----	----	----	.10N		.05 -	5	.017	35	2324 -	27	6.45B	.05
1130	----	----	----	.17N		.07 -	10	.033	132	997 +	35	6.10B	.05
1140	----	----	----	*.25A		.15 -	15	.078	611	1761 +	74	7.45B	.10
1150	----	----	----	.55N		.30 -	25	.174	249	1522 +	28	7.92B	.22
1160	----	----	----	.92N		.57 -	35	.339	699	2402 -	24	8.85B	.45
1170	----	----	----	1.45N		1.02 -	42	.551	102	692 -	36	9.82B	.90A
1180	----	----	----	*1.75A		1.65 -	50	.751	177	2254 -	78	10.77B	1.45
1190	----	----	----	2.97N		2.45 -	52	.882	7	375	UNCH	11.77B	2.22A
1200	----	----	----	3.90N		3.35 -	55	.949	102	2494 -	7	12.72B	2.15A
1210	----	----	----	4.85N		4.30 -	55	.979	----	35	UNCH	13.72B	4.05A
1220	----	----	----	5.82N		5.27 -	55	.991	5	919	UNCH	14.70B	2.52A
1230	----	----	----	6.80N		6.27 -	52	.997	----	10	UNCH	15.70B	5.15A
1240	----	----	----	7.80N		7.27 -	52	.999	----	864	UNCH	16.70B	2.95A
1250	----	----	----	8.80N		8.27 -	52	.999	----	6	UNCH	17.70B	6.40A
1260	----	----	----	9.80N		9.27 -	52	.999	----	384	UNCH	18.65B	3.40A
1270	----	----	----	10.77N		10.25 -	52	1.000	----	11	UNCH	19.65B	7.85A
1280	----	----	----	11.77N		11.25 -	52	1.000	----	290	UNCH	20.65B	2.72
1290	----	----	----	12.77N		12.25 -	52	1.000	----	5	UNCH	21.65B	9.47A
1300	----	----	----	13.77N		13.25 -	52	1.000	----	303	UNCH	22.65B	2.20A
1320	----	----	----	15.77N		15.25 -	52	1.000	----	46	UNCH	23.65B	3.75A
1330	----	----	----	16.77N		16.25 -	52	1.000	----	2	UNCH	24.65B	13.02A
1340	----	----	----	17.77N		17.25 -	52	1.000	----	39	UNCH	25.65B	3.30A
1350	----	----	----	18.77N		18.25 -	52	1.000	----	1	UNCH	26.65B	14.90A
1360	----	----	----	19.77N		19.25 -	52	1.000	----	20	UNCH	27.65B	3.77A
1380	----	----	----	21.77N		21.25 -	52	1.000	----	35	UNCH	29.65B	4.32A
1400	----	----	----	23.77N		23.25 -	52	1.000	----	30	UNCH	31.65B	4.95A
1420	----	----	----	25.77N		25.25 -	52	1.000	----	10	UNCH	33.65B	5.70A
1440	----	----	----	27.77N		27.25 -	52	1.000	----	6	UNCH	35.62B	6.50A
1460	----	----	----	29.77N		29.25 -	52	1.000	----	1	UNCH	37.62B	7.92A
1500	----	----	----	33.77N		33.25 -	52	1.000	----	4	UNCH	40.15B	10.10A
1580	----	----	----	41.77N		41.25 -	52	1.000	----	10	UNCH	48.45B	37.62A
1660	----	----	----	49.77N		49.25 -	52	1.000	----	1	UNCH	56.45B	45.62A
TOTAL									2148	34643 -	49		
SEP16	LV CATTLE PUT			(FUTURES SETT.	.00)								
870	----	----	----	CAB		CAB	----	.001	----	1	UNCH	.05	.05
940	----	----	----	.05N		.05	UNCH	.011	----	75	UNCH	.27B	.10A
960	----	----	----	.07N		.07	UNCH	.017	----	13	UNCH	.47	.10
980	----	----	----	.12N		.10 -	2	.024	----	17	UNCH	.75B	.15
990	----	----	----	.15N		.12 -	2	.030	----	4	UNCH	.95B	.17A
1000	----	----	----	.17N		.15 -	2	.036	1	56 +	1	1.17B	.15
1010	----	----	----	.22N		.20 -	2	.046	----	2	UNCH	1.42B	.22A
1020	----	----	----	.27N		.25 -	2	.057	----	80	UNCH	1.75B	.25A
1030	----	----	----	.32N		.30 -	2	.068	2	111 -	2	2.10B	.27
1040	----	----	----	.40N		.37 -	2	.084	60	129 -	17	2.52	.37A
1050	----	----	----	.47N		.45 -	2	.100	----	50	UNCH	2.97B	.42A
1060	----	----	----	.57N		.55 -	2	.121	5	192	UNCH	3.47B	.47
1070	----	----	----	.72N		.67 -	5	.145	5	152 +	5	3.95B	.60
1080	----	----	----	.87N		.80 -	7	.170	88	307 +	81	4.60B	.70
1090	----	----	----	1.07N		.95 -	12	.200	----	82	UNCH	5.25B	.90A
1100	----	----	----	1.30N		1.15 -	15	.236	----	607	UNCH	5.85B	1.10A
1110	----	----	----	1.55N		1.37 -	17	.275	52	99 +	50	6.60B	1.22
1120	----	----	----	1.87N		1.62 -	25	.318	16	71 -	6	7.40B	1.55A
1130	----	----	----	2.20N		1.92 -	27	.367	10	35	UNCH	8.25B	1.87
1140	----	----	----	2.60N		2.30 -	30	.420	1	54	UNCH	9.10B	2.20A
1150	----	----	----	3.05N		2.72 -	32	.476	29	60 +	24	9.95B	2.55
1160	----	----	----	3.55N		3.20 -	35	.534	1	2 +	1	10.85B	3.05A
TOTAL									270	2199 +	137		
OCT16	LV CATTLE PUT			(FUTURES SETT.	115.200 + 62.5)								
850	----	----	----	.07N		.07	UNCH	.012	----	45	UNCH	.10	.07
860	----	----	----	.07N		.07	UNCH	.012	----	100	UNCH	.12B	.07
880	----	----	----	.10N		.10	UNCH	.016	----	280	UNCH	.35	.10
890	----	----	----	.10N		.10	UNCH	.017	----	20	UNCH	.25B	.12A
900	----	----	----	.12N		.12	UNCH	.021	----	122	UNCH	.50B	.12
910	----	----	----	.12N		.12	UNCH	.022	----	8	UNCH	.40	.15A
920	----	----	----	.15N		.15	UNCH	.026	----	492	UNCH	1.22B	.15
930	----	----	----	.17N									



PRELIMINARY

PG16 BULLETIN #148@				LIVE CATTLE PUT OPTIONS							Wed, Aug 03, 2016 PG16			
				(FUTURES SETT.	115.200 +	62.5)								
1170	----	----	----	5.17N	4.87 -	30	.556	----	----	25	UNCH	12.32B	3.87A	
1180	----	----	----	5.75N	5.42 -	32	.598	----	6	2553 -	6	13.20	2.00A	
1190	----	----	----	6.37N	6.05 -	32	.638	----	----	15	UNCH	14.07B	4.80	
1200	----	----	----	7.02N	6.70 -	32	.678	----	15	1728	UNCH	14.95B	2.37A	
1210	----	----	----	7.75N	7.37 -	37	.717	----	----	20	UNCH	15.85B	5.90	
1220	----	----	----	8.50N	8.12 -	37	.751	----	6	825 -	6	16.77B	2.82A	
1240	----	----	----	10.12N	9.70 -	42	.815	----	----	757	UNCH	18.67B	3.00	
1260	----	----	----	11.87N	11.37 -	50	.866	----	----	237	UNCH	20.65B	3.75	
1270	----	----	----	12.77N	12.27 -	50	.885	----	----	5	UNCH	21.62B	10.05A	
1280	----	----	----	13.70N	13.17 -	52	.904	----	----	203	UNCH	22.57B	4.00	
1300	----	----	----	15.62N	15.05 -	57	.931	----	----	198	UNCH	24.57B	4.90A	
1320	----	----	----	17.55N	16.97 -	57	.949	----	----	216	UNCH	26.52B	5.67A	
1340	----	----	----	19.52N	18.92 -	60	.961	----	----	206	UNCH	28.52B	6.82A	
1360	----	----	----	21.50N	20.87 -	62	.973	----	----	52	UNCH	30.50B	7.80A	
1380	----	----	----	23.47N	22.85 -	62	.979	----	----	108	UNCH	32.50B	8.90A	
1400	----	----	----	25.30A	25.30A	60	.981	----	----	31	UNCH	34.50B	5.00	
1420	----	----	----	27.45N	26.82 -	62	.986	----	----	21	UNCH	33.92B	22.67A	
1440	----	----	----	29.42N	28.82 -	60	.987	----	----	26	UNCH	35.92B	24.65A	
1460	----	----	----	31.42N	30.80 -	62	.993	----	----	6	UNCH	37.92B	26.62A	
1480	----	----	----	33.42N	32.80 -	62	.995	----	----	1	UNCH	39.90B	21.50	
TOTAL				(FUTURES SETT.	115.475 +	60.0)								
840	----	----	----	.12N	.10 -	2	.014	----	----	70	UNCH	.12	.12	
860	----	----	----	.17N	.12 -	5	.018	----	31	51 +	31	.22	.15	
880	----	----	----	.22N	.17 -	5	.025	----	----	143	UNCH	.40	.17A	
900	----	----	----	.27N	.25 -	2	.035	----	----	8	UNCH	.50B	.20A	
920	----	----	----	.35N	.32 -	2	.045	----	----	70	UNCH	1.35B	.25A	
940	----	----	----	.47N	.42 -	5	.058	----	1	1598	UNCH	1.57B	.32A	
960	----	----	----	.60N	.55 -	5	.074	----	5	234 -	5	1.87B	.37A	
980	----	----	----	.77N	.72 -	5	.094	----	17	610 +	12	2.22B	.47A	
1000	----	----	----	1.00N	.92 -	7	.118	----	1	1776	UNCH	2.65B	.52	
1020	----	----	----	1.27N	1.20 -	7	.148	----	74	1296 -	13	3.10B	.67A	
1040	----	----	----	1.62N	1.52 -	10	.182	----	116	2921 -	54	3.70B	.87	
1060	2.05	2.05	*1.97	1.97	1.92 -	12	.222	----	122	1352 +	49	4.57B	1.12A	
1080	----	----	----	2.57N	2.42 -	15	.267	----	52	1733 -	10	5.65	1.42A	
1100	----	----	----	3.20N	3.02 -	17	.318	----	59	3055 -	19	6.75	1.60	
1120	----	----	----	3.90N	3.70 -	20	.373	----	212	2521 +	65	7.52B	1.95A	
1140	4.60	4.60	4.60	4.60	4.47 -	25	.432	----	110	3578 +	54	9.00	2.30	
1160	----	----	----	5.65N	5.35 -	30	.494	----	30	1423 +	14	10.37B	2.65	
1180	----	----	----	6.70N	6.32 -	37	.559	----	12	1589 +	2	11.95B	3.27A	
1200	----	----	----	7.87N	7.47 -	40	.625	----	5	1270 -	5	13.60B	3.77A	
1220	----	----	----	9.17N	8.75 -	42	.689	----	----	536	UNCH	14.35B	4.60	
1240	10.55	#10.55	10.55	10.55	10.17 -	42	.748	----	10	675 +	6	15.12B	3.90	
1260	----	----	----	12.17N	11.72 -	45	.799	----	----	117	UNCH	16.87B	4.32	
1280	----	----	----	13.85N	13.37 -	47	.845	----	----	88	UNCH	18.72B	8.42A	
1300	----	----	----	15.62N	15.12 -	50	.882	----	----	219	UNCH	20.57B	3.20A	
1320	----	----	----	17.45N	16.92 -	52	.910	----	----	82	UNCH	22.45B	10.70A	
1340	----	----	----	19.35N	18.80 -	55	.932	----	----	64	UNCH	24.37B	12.22A	
1520	----	----	----	37.12N	36.52 -	60	.989	----	----	1	UNCH	42.17B	33.40A	
TOTAL				(FUTURES SETT.	114.825 +	87.5)								
880	----	----	----	.35N	.30 -	5	.038	----	----	31	UNCH	.55B	.25	
900	----	----	----	.45N	.37 +	NEW	.047	----	1	1 +	1	.82B	.32A	
920	----	----	----	.57N	.50 -	7	.061	----	----	1	UNCH	1.15B	.35A	
940	----	----	----	.72N	.65 -	7	.078	----	----	10	UNCH	1.27B	.45A	
960	----	----	----	.92N	.82 -	10	.097	----	----	231	UNCH	1.62B	.55A	
980	----	----	----	1.17N	1.05 -	12	.120	----	10	337 +	4	2.10B	.62A	
1000	----	----	----	1.47N	1.32 -	15	.147	----	19	540 +	10	2.67B	.80A	
1020	----	----	----	1.82N	1.67 -	15	.179	----	50	555	UNCH	3.35B	.95A	
1040	----	----	----	2.27N	2.07 -	20	.214	----	66	964 +	66	4.12B	1.22A	
1060	----	----	----	2.77N	2.57 -	20	.255	----	9	816 +	8	5.02B	1.55A	
1080	----	----	----	3.40N	3.12 -	27	.299	----	4	925	UNCH	6.10	1.85A	
1100	----	----	----	4.07N	3.77 -	30	.346	----	61	988 +	4	7.10B	2.17A	
1120	4.45	4.45	4.45	4.45	4.50 -	35	.397	----	258	1349 -	192	8.20B	2.45A	
1140	----	----	----	5.72N	5.32 -	40	.452	----	266	1060 +	163	9.22B	2.87	
1160	----	----	----	6.70N	6.25 -	45	.508	----	----	804	UNCH	10.65B	3.35	
1180	----	----	----	7.75N	7.27 -	47	.567	----	----	354	UNCH	12.17B	3.97A	
1200	----	----	----	8.95N	8.42 -	52	.625	----	----	211	UNCH	13.77B	3.85	
1220	----	----	----	10.27N	9.70 -	57	.682	----	----	55	UNCH	15.27B	5.40A	
1240	----	----	----	11.72N	11.10 -	62	.735	----	----	25	UNCH	16.05B	6.05	
1260	----	----	----	13.32N	12.65 -	67	.783	----	----	10	UNCH	16.92B	9.00A	
1280	----	----	----	14.97N	14.27 -	70	.826	----	----	220	UNCH	18.75B	6.10	
1320	----	----	----	18.52N	17.75 -	77	.891	----	----	5	UNCH	22.35B	14.50A	
TOTAL				(FUTURES SETT.	113.225 +	95.0)								
900	----	----	----	.60N	.50 -	10	.060	----	----	50	UNCH	1.02B	.50	
920	----	----	----	.77N	.65 -	12	.077	----	----	21	UNCH	1.25B	.57A	
940	----	----	----	.97N	.82 -	15	.095	----	----	86	UNCH	1.52B	.67A	
960	----	----	----	1.22N	1.02 -	20	.116	----	1	105 +	1	1.90	.65A	
980	----	----	----	1.52N	1.30 -	22	.143	----	----	464	UNCH	2.47B	.80A	
1000	----	----	----	1.87N	1.65 -	22	.174	----	----	369	UNCH	3.07B	1.00	
1020	----	----	----	2.30N	2.05 -	25	.209	----	15	472 +	4	3.80	1.30A	
1040	----	----	----	2.82N	2.52 -	30	.248	----	5	778	UNCH	4.57B	1.57A	
1060	----	----	----	3.40N	3.10 -	30	.292	----	10	482 +	6	5.42B	2.00A	
1080	----	----	----	4.07N	3.75 -	32	.338	----	28	543 +	15	6.35B	2.52A	
1100	----	----	----	4.85N	4.47 -	37	.388	----	4	1122 +	4	7.32B	3.00	
1120	----	----	----	5.70N	5.30 -	40	.440	----	137	1307 +	87	8.35B	3.67A	
1140	----	----	----	6.65N	6.22 -	42	.495	----	61	642 +	41	9.60B	4.40A	
1160	----	----	----	7.72N	7.22 -	50	.551	----	----	469	UNCH	11.02B	5.25A	
1180	----	----	----	8.92N	8.35 -	57	.608	----	----	248	UNCH	12.57B	5.75A	
1200	----	----	----	10.25N	9.60 -	65	.663	----	----	98	UNCH	14.17B	5.82	
1220	----	----	----	11.70N	11.00 -	70	.715	----	----	15	UNCH	15.40B	8.82A	
1240	----	----	----	13.27N	12.50 -	77	.761	----	----	30	UNCH	15.80B	10.17A	
1260	----	----	----	14.92N										

PG16	BULLETIN #148@	LIVE CATTLE PUT OPTIONS	wed, Aug 03, 2016	PG16
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LIVE CATTLE 4-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGHLOW
LV CATL 4M CS P												
AUG16		LV CATL 4M CS P	(FUTURES	SETT.	116.750	+	52.5)					
0	----		----	----	.22N		.17 -	5	.154	----	175	UNCH 1.60
TOTAL										0	175	.12A

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
LV CATTLE CALL	LIVE CATTLE OPTIONS						
AUG16 CALL							
OK	1110	----	----	----	----	3	0.00
OK	1120	----	----	----	----	3	0.00
TOTALS		0	0	0	0	6	0
LV CATTLE PUT	LIVE CATTLE OPTIONS						
AUG16 PUT							
OK	1240	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0

PRELIMINARY																			
PG17 BULLETIN #148@				FEEDER CATTLE CALL OPTIONS										Wed, Aug 03, 2016 PG17					
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 = \$6.25 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.																			
FEEDER CATTLE CONTRACTS LAST TRADE DATES																			
EXPIRATION:		AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	APR17	MAY17	AUG17									
FDR CATTLE FUT		08/25	09/29	10/27	11/17	01/26	03/30	04/27	05/25	08/31									
FDR CATTLE OPT		08/25	09/29	10/27	11/17	01/26	03/30	04/27	05/25										
FEEDER CATTLE OPTIONS ON FUTURES																			
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03																			
AUG16		SEP16	OCT16	NOV16	JAN17	MAR17	APR17	MAY17											
ZF	114.0-206.0	114.0-198.0	110.0-196.0	106.0-176.0	102.0-166.0	108.0-158.0	110.0-152.0	110.0-150.0											
FEEDER CATTLE FUTURES																			
		GLOBEX OPEN		GLOBEX HIGH		GLOBEX LOW		SETT.PRICE &		RTH		GLOBEX®		OPEN	-52 WEEKS (364 DAYS) AGO-				
FDR CATTLE FUT																			
AUG16		145.45		147.90		145.02		147.47 +	200	----		2474	12012 -	497	2088	13420	214.12		
SEP16		143.52		145.95		143.32		145.60 +	172	----		3556	13601 +	419	1502	7332	210.70		
OCT16		141.20		143.90		141.20		143.70 +	162	----		2576	10334 +	401	2748	9805	208.52		
NOV16		138.97		140.85		138.57		140.72 +	152	----		1116	4654 -	20	1105	5322	206.60		
JAN17		134.62		136.45		134.62		136.42 +	115	----		350	3410 +	108	620	4311	201.40		
MAR17		133.95		134.50		133.75		134.35 +	82	----		69	1007 +	14	217	1716	198.50		
APR17		134.40		134.65		134.30		134.60 +	132	----		24	275 +	8	126	312	198.55		
MAY17		133.97		133.97		133.75		133.97 +	142	----		11	146 +	9	5	311	197.47		
TOTAL FDR CATTLE FUT										0		10176	45439 +	442	8411	42529			
FEEDER CATTLE CALLS																			
STRIKE		OPEN	RANGE		HIGH	LOW		CLOSING	RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT--	
FDR CATTLE CALL																			
AUG16 FDR CATTLE CALL					(FUTURES SETT.			147.475 +	200.0)										
1300		----			----	----		15.60N			17.55 +	195	.980	----		1	UNCH	27.67B	6.40A
1340		----			----	----		11.72N			13.62 +	190	.960	----		16	UNCH	28.40B	3.65A
1350		----			----	----		10.77N			12.65 +	187	.952	----		25	UNCH	17.45B	3.10
1360		----			----	----		9.82N			11.70 +	187	.940	----		41	UNCH	26.60B	2.72A
1370		----			----	----		8.87N			10.75 +	187	.927	----		18	UNCH	15.77B	2.32A
1380		----			----	----		8.02N			9.82 +	180	.908	----		79	UNCH	24.77B	1.97A
1390		----			----	----		7.17N			8.92 +	175	.886	----		21	UNCH	14.17B	1.67A
1400		----			----	----		6.35N			8.02 +	167	.862		25	245 -	14	23.00B	1.35
1410		----			----	----		5.57N			7.17 +	160	.830	----	1	73	UNCH	12.62B	1.20A
1420		----			----	----		4.82N			6.35 +	152	.793	----		155	UNCH	21.22B	1.00A
1430		----			----	----		4.15N			5.57 +	142	.751	----		69	UNCH	11.15B	.85A
1440		----			----	----		3.52N			4.82 +	130	.705		61	201 -	19	19.45B	.70A
1450		----			----	----		2.95N			4.15 +	120	.652	----	5	128 -	1	9.82B	.60A
1460		----			3.10B	----		3.10B			3.55 +	112	.595		17	178 -	3	16.60B	.47
1470		----			----	----		1.97N			2.97 +	100	.537	----	2	122	UNCH	8.50B	.42A
1480		----			----	----		1.60N			2.50 +	90	.478	----	69	466 +	43	15.92B	.35
1490		----			----	----		1.27N			2.05 +	77	.419	----		98	UNCH	7.25B	.35A
1500		----			----	----		1.02N			1.67 +	65	.362	----	40	478	UNCH	16.52B	.25
1510		----			----	----		.80N			1.35 +	55	.309	----		97	UNCH	6.52B	.25A
1520		----			----	----		.62N			1.10 +	47	.262		39	379	UNCH	17.62B	.17
1530		----			----	----		.47N			.90 +	42	.221	----	20	168 +	5	5.45B	.20A
1540		----			----	----		.37N			.72 +	35	.184		44	533 -	33	17.42B	.12
1550		----			----	----		.30N			.57 +	27	.151		25	126 -	5	4.47B	.17
1560		----			----	----		.25N			.45 +	20	.123	----	45	414 -	35	20.00B	.15
1570		----			----	----		.20N			.37 +	17	.103	----	2	55 +	2	3.67B	.15A
1580		----			----	----		.17N			.30 +	12	.084		10	335 -	2	18.70B	.12A
1600		----			----	----		.15N			.20 +	5	.057	----	126	529 -	32	18.50B	.07
1620		----			----	----		.12N			.15 +	2	.042		5	272 -	4	18.92B	.05
1640		----			----	----		.10N			.12 +	2	.033		22	406	UNCH	18.15B	.05
1660		----			----	----		.07N			.10 +	2	.026		13	310 -	5	19.35B	.02
1680		----			----	----		.05N			.07 +	2	.019	----	1	287 -	1	18.47B	.02
1700		----			----	----		.05N			.05	UNCH	.013		3	499 -	3	18.47B	.05
1720		----			----	----		.02N			.05 +	2	.012	----		130	UNCH	17.37B	.07
1740		----			----	----		.02N			.02	UNCH	.006	----		127	UNCH	17.55B	.02
1760		----			----	----		.02N			.02	UNCH	.006	----		102	UNCH	16.77B	.07
1780		----			----	----		.02N			.02	UNCH	.006	----		62	UNCH	15.55B	.07
1800		----			----	----		.02N			.02	UNCH	.005	----		248	UNCH	14.37B	.05
1820		----			----	----		CAB			CAB	----	.003	----		44	UNCH	13.20B	.05
1840		----			----	----		CAB			CAB	----	.001	----		55	UNCH	12.07B	.12
1860		----			----	----		CAB			CAB	----	.001	----		30	UNCH	11.02B	.07
1880		----			----	----		CAB			CAB	----	.000	----		29	UNCH	10.05B	.07
1900		----			----	----		CAB			CAB	----	.000	----		111	UNCH	9.07B	.02
1920		----			----	----		CAB			CAB	----	.000	----		14	UNCH	8.25B	.02
1940		----			----	----		CAB			CAB	----	.000	----		30	UNCH	7.42B	.05
1960		----			----	----		CAB			CAB	----	.000	----		33	UNCH	6.65B	.02
1980		----			----	----		CAB			CAB	----	.000	----		22	UNCH	5.95B	.07
2000		----			----	----		CAB			CAB	----	.000	----		20	UNCH	5.32B	.02
2020		----			----	----		CAB			CAB	----	.000	----		35	UNCH	4.70B	.02
2040		----			----	----		CAB			CAB	----	.000	----		29	UNCH	4.15B	.05
2060		----			----	----		CAB			CAB	----	.000	----		5	UNCH	3.65B	.05
TOTAL															575	7950 -	110		
SEP16	FDR CATTLE CALL				(FUTURES SETT.			145.600 +	172.5)										
1300	----				----	----		14.52N			16.15 +	162	.909	----		20	UNCH	26.05B	6.90A
1340	----				----	----		11.10N			12.60 +	150	.848	----		28	UNCH	21.85B	4.30A
1350	----				----	----		10.27N			11.77 +	150	.829	----		6	UNCH	14.07B	3.82A
1360	----				----	----		9.50N			10.97 +	147	.806	----		199	UNCH	20.20B	3.40A
1370	----				----	----		8.00N			9.40 +	140	.757	----		34	UNCH	18.57B	2.67A
1380	----				----	----		6.60N			7.92 +	132	.702		25	115 -	14	16.67B	2.00
1390	----				----	----		5.95N			7.25 +	130	.671	----		23	UNCH	9.52B	1.80A
1400	----				----	----		5.35N			6.60 +	125	.639	----		46	UNCH	17.35B	1.57A
1410	----				----	----		4.77N			5.95 +	117	.606	----		44	UNCH	8.25B	1.37A
1420	----				----	----		4.25N			5.35 +	110	.572	----		120	UNCH	17.17B	1.20A
1430	----				----	</													

PRELIMINARY															
PG17 BULLETIN #148@				FEEDER CATTLE CALL OPTIONS								wed, Aug 03, 2016			PG17
				(FUTURES SETT.	143.700 +	162.5)									
1540	1.35			1.35	1.35	1.35	1.37 +	27	.210	----	46	182 +	21	15.07B	.45
1560	----			----	----	.80N	1.00 +	20	.165	----	13	77 +	4	13.75B	.35
1580	----			----	----	.60N	.72 +	12	.127	----	92	204 +	85	12.52B	.20
1600	----			----	----	.45N	.52 +	7	.097	----	----	85	UNCH	11.37B	.20
1620	----			----	----	.32N	.40 +	7	.076	----	----	107	UNCH	10.27B	.20
1640	----			----	----	.25N	.30 +	5	.059	----	----	37	UNCH	9.17B	.15
1660	----			----	----	.17N	.22 +	5	.045	----	----	113	UNCH	8.25B	.07
1680	----			----	----	.15N	.17 +	2	.036	----	----	27	UNCH	7.32B	.12A
1700	----			----	----	.12N	.12	UNCH	.026	----	----	56	UNCH	6.47B	.07
1720	----			----	----	.10N	.10	UNCH	.021	----	----	15	UNCH	5.70B	.15A
1740	----			----	----	.07N	.10 +	2	.020	----	----	12	UNCH	5.00B	.15A
1780	----			----	----	.05N	.05	UNCH	.010	----	----	1	UNCH	3.52B	.22A
1800	----			----	----	.05N	.05	UNCH	.010	----	----	6	UNCH	3.05B	.02
1820	----			----	----	.05N	.05	UNCH	.010	----	----	7	UNCH	2.62B	.82A
1840	----			----	----	.02N	.05 +	2	.009	----	----	1	UNCH	2.22B	.12
1860	----			----	----	.02N	.02	UNCH	.005	----	----	6	UNCH	1.90B	.05
1880	----			----	----	.02N	.02	UNCH	.005	----	----	2	UNCH	1.50B	.12
1920	----			----	----	.02N	.02	UNCH	.004	----	----	1	UNCH	1.05B	.12A
TOTAL											539	3310 +	123		
NOV16				(FUTURES SETT.	140.725 +	152.5)									
1220	----			----	----	18.32N	19.70 +	137	.887	----	----	10	UNCH	21.35B	10.50
1240	----			----	----	16.57N	17.92 +	135	.866	----	----	5	UNCH	31.00B	13.97A
1320	----			----	----	10.22N	11.35 +	112	.737	----	----	6	UNCH	23.90B	4.47A
1340	----			----	----	8.85N	9.87 +	102	.694	----	----	9	UNCH	22.15B	3.62A
1360	8.45	#8.45	#8.45	8.45	8.45	8.45	8.47 +	95	.646	----	3	74	UNCH	20.42B	2.90
1380	----			----	----	6.32N	7.20 +	87	.595	----	----	102	UNCH	18.32B	2.32A
1400	----			----	----	5.22N	6.00 +	77	.540	----	3	358 -	2	17.05B	1.82A
1420	----			----	----	4.25N	4.92 +	67	.482	----	5	67	UNCH	16.82B	1.45A
1440	----			----	----	3.40N	3.97 +	57	.423	----	----	230	UNCH	17.22B	1.12A
1460	----			----	----	2.70N	3.15 +	45	.364	----	9	208 +	8	16.87B	.92A
1480	----			----	----	2.10N	2.45 +	35	.307	----	6	299 +	4	15.87B	.70A
1500	----			----	----	1.62N	1.87 +	25	.254	----	10	328 -	2	15.00B	.57A
1520	----			----	----	1.22N	1.42 +	20	.207	----	1	152 +	1	13.72B	.50
1540	----			----	----	.92N	1.07 +	15	.166	----	5	179 -	5	12.52B	.35A
1560	----			----	----	.70N	.80 +	10	.131	----	----	93	UNCH	11.37B	.30
1580	----			----	----	.55N	.60 +	5	.103	----	----	44	UNCH	10.27B	.32A
1600	----			----	----	.40N	.45 +	5	.080	----	----	48	UNCH	9.22B	.40
1620	----			----	----	.30N	.35 +	5	.064	----	----	5	UNCH	8.25B	.40
1640	----			----	----	.22N	.25 +	2	.048	----	----	16	UNCH	7.32B	.42A
1660	----			----	----	.17N	.20 +	2	.038	----	----	5	UNCH	6.47B	.35A
1680	----			----	----	.15N	.15	UNCH	.030	----	----	26	UNCH	5.70B	.27A
1700	----			----	----	.12N	.12	UNCH	.025	----	----	8	UNCH	5.25	.22A
1720	----			----	----	.10N	.10	UNCH	.020	----	----	5	UNCH	4.65	.20A
1740	----			----	----	.07N	.07	UNCH	.015	----	----	23	UNCH	4.10	.12
1760	----			----	----	.05N	.05	UNCH	.010	----	----	1	UNCH	3.15B	.22
TOTAL											42	2301 +	4		
JAN17				(FUTURES SETT.	136.425 +	115.0)									
1200	----			----	----	17.22N	18.27 +	105	.831	----	----	90	UNCH	24.90B	13.60A
1220	----			----	----	15.62N	16.67 +	105	.803	----	----	17	UNCH	23.32B	10.05
1280	----			----	----	11.27N	12.22 +	95	.702	----	----	10	UNCH	18.30B	6.50A
1300	----			----	----	9.97N	10.87 +	90	.663	----	----	26	UNCH	16.67B	5.62A
1320	----			----	----	8.77N	9.60 +	82	.622	----	----	93	UNCH	15.07B	4.80A
1340	----			----	----	7.62N	8.42 +	80	.579	----	----	12	UNCH	13.52B	4.12A
1360	----			----	----	6.57N	7.30 +	72	.535	----	----	21	UNCH	13.87B	3.47A
1380	----			----	----	5.62N	6.27 +	65	.489	----	----	26	UNCH	13.60B	2.90A
1400	----			----	----	4.77N	5.32 +	55	.443	----	2	162 +	2	12.47B	2.30
1420	----			----	----	4.00N	4.47 +	47	.397	----	4	115 -	1	11.82B	2.00A
1440	----			----	----	3.32N	3.72 +	40	.351	----	5	98 +	2	12.60B	1.65A
1460	----			----	----	2.72N	3.10 +	37	.309	----	7	108 +	2	11.25B	1.35
1480	----			----	----	2.22N	2.57 +	35	.269	----	22	58 +	22	10.07B	1.12A
1500	----			----	----	1.82N	2.12 +	30	.233	----	20	67 +	20	8.80B	.90
1520	----			----	----	1.47N	1.75 +	27	.200	----	----	20	UNCH	7.62B	.75A
1540	----			----	----	1.22N	1.45 +	22	.172	----	----	5	UNCH	6.62B	.70A
1560	----			----	----	1.02N	1.22 +	20	.149	----	----	5	UNCH	5.62B	.60
1580	----			----	----	.87N	1.05 +	17	.129	----	----	11	UNCH	4.70B	.50A
1600	----			----	----	.77N	.95 +	15	.115	----	----	8	UNCH	3.87B	.45
1660	----			----	----	.57N	.65 +	7	.081	----	----	7	UNCH	.65B	.20
TOTAL											60	959 +	47		
MAR17				(FUTURES SETT.	134.350 +	82.5)									
1220	----			----	----	15.00N	15.95 +	95	.747	----	----	5	UNCH	18.62B	9.30A
1260	----			----	----	12.25N	13.17 +	92	.683	----	----	7	UNCH	15.55B	6.90A
1320	----			----	----	8.55N	9.35 +	80	.576	----	----	7	UNCH	11.25B	4.52A
1340	----			----	----	7.47N	8.17 +	70	.536	----	----	6	UNCH	9.95B	3.90A
1360	----			----	----	6.50N	7.10 +	60	.495	----	----	20	UNCH	8.82B	3.32A
1380	----			----	----	5.60N	6.12 +	52	.454	----	----	21	UNCH	8.00B	2.85A
1400	----			----	----	4.75N	5.22 +	47	.412	----	----	18	UNCH	8.05B	2.37A
1420	----			----	----	4.00N	4.45 +	45	.371	----	8	33	UNCH	5.72B	2.02A
1440	----			----	----	3.35N	3.75 +	40	.331	----	5	25 +	5	4.80B	1.67A
1460	----			----	----	2.80N	3.15 +	35	.292	----	----	31	UNCH	3.97B	1.40A
1480	----			----	----	2.32N	2.62 +	30	.256	----	----	14	UNCH	3.22B	1.12A
1500	----			----	----	1.92N	2.20 +	27	.224	----	5	30	UNCH	2.62B	1.00A
1520	----			----	----	1.57N	1.85 +	22	.196	----	----	10	UNCH	2.10B	.77A
1540	----			----	----	1.30N	1.52 +	22	.168	----	----	10	UNCH	1.67B	.67A
1560	----			----	----	1.05N	1.27 +	22	.145	----	----	3	UNCH	1.30B	.67A
TOTAL											18	240 +	5		
APR17				(FUTURES SETT.	134.600 +	132.5)									
1420	----			----	----	4.15N	4.77 +	62	.381	----	8	22	UNCH	4.50B	2.25A
1440	----			----	----	3.50N	4.05 +	55	.342	----	1	3	UNCH	3.72	1.90A
TOTAL											9	25			
MAY17				(FUTURES SETT.	133.975 +	142.5)									
1300	----			----	----	9.57N	10.65 +	107	.605	----	----	1	UNCH	8.35B	6.20A
1400	----			----	----	4.77N	5.40 +	62	.411	----	----	1	UNCH	5.00	2.80A
1420	----			----	----	4.05N	4.60 +	55	.371	----	----	5	UNCH	4.15B	2.20
1440	----			----	----	3.40N	3.90 +	50	.332	----	----	14	UNCH	3.45B	1.97A
1460	----			----	----	2.82N	3.27 +	45	.294	----	----	2	UNCH	2.85B	1.67A
1500	----			----	----	1.87N	2.25 +	37	.225	----	----	1	UNCH	2.10B	1.57A
TOTAL											0	24			



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PRELIMINARY

PG18 BULLETIN #148@ FEEDER CATTLE PUT OPTIONS wed, Aug 03, 2016 PG18

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 = FEEDER CATTLE = \$6.25, PORK CUTOOT = \$5.00 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.

FEEDER CATTLE PUTS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN		--CONTRACT--		
FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.	147.475 +			INTEREST						HIGH	LOW			
AUG16							200.0)									
1140	----	----	----	----	----	CAB		CAB	----	.000	----	----	6	UNCH	.02	.02
1150	----	----	----	----	----	CAB		CAB	----	.000	----	----	3	UNCH	.02	.02
1160	----	----	----	----	----	CAB		CAB	----	.001	----	----	2	UNCH	.02	.02
1170	----	----	----	----	----	CAB		CAB	----	.001	----	----	4	UNCH	.02	.02
1180	----	----	----	----	----	CAB		CAB	----	.002	----	----	1	UNCH	.20B	.10A
1200	----	----	----	----	----	.02N		.02	UNCH	.005	----	----	244	UNCH	2.70B	.02
1220	----	----	----	----	----	.02N		.02	UNCH	.005	----	----	167	UNCH	3.05B	.02
1230	----	----	----	----	----	.05N		.02 -	2	.005	----	----	5	UNCH	.55B	.12A
1240	----	----	----	----	----	.05N		.02 -	2	.006	----	----	124	UNCH	2.12B	.05
1250	----	----	----	----	----	.05N		.05	UNCH	.011	----	----	20	UNCH	.80B	.10A
1260	----	----	----	----	----	.07N		.05 -	2	.011	----	----	285	UNCH	2.50B	.05
1270	----	----	----	----	----	.07N		.05 -	2	.012	----	----	16	UNCH	1.02B	.10
1280	----	----	----	----	----	.07N		.05 -	2	.012	----	12	159 +	1	3.00	.05
1290	----	----	----	----	----	.10N		.07 -	2	.018	----	6	23 -	2	1.85B	.05
1300	----	----	----	----	----	.12N		.07 -	5	.019	----	11	1417 -	11	5.00	.05
1310	----	----	----	----	----	.15N		.07 -	7	.020	----	----	21	UNCH	3.47B	.10A
1320	----	----	----	----	----	.17N		.10 -	7	.026	----	70	451 -	6	4.90B	.07
1330	----	----	----	----	----	.20N		.12 -	7	.032	----	1	157	UNCH	4.27B	.12
1340	----	----	----	----	----	.25N		.15 -	10	.039	----	25	464 -	10	6.00B	.15
1350	----	----	----	----	----	.30N		.17 -	12	.047	----	----	99	UNCH	5.25B	.17A
1360	----	----	----	----	----	.35N		.22 -	12	.059	----	----	384	UNCH	6.67B	.22A
1370	----	----	----	----	----	.40N		.27 -	12	.072	----	----	182	UNCH	6.27B	.27A
1380	----	----	----	----	----	.55N		.35 -	20	.091	----	14	496 -	6	7.35B	.30
1390	----	----	----	----	----	.70N		.45 -	25	.113	----	----	199	UNCH	7.60	.40A
1400	----	----	----	----	----	.87N		.55 -	32	.137	----	57	834 -	21	8.15B	.40
1410	----	----	----	----	----	1.10N		.70 -	40	.169	----	----	65	UNCH	8.75B	.67A
1420	----	----	----	----	----	1.35N		.87 -	47	.206	----	65	399 -	21	9.50	.80
1430	----	----	----	----	----	1.67N		1.10 -	57	.248	----	6	78	UNCH	10.20B	1.05
1435	----	----	----	----	----	1.85N		1.22 +	NEW	.271	----	5	5 +	5	1.17	1.15A
1440	----	----	----	----	----	2.05N		1.35 -	70	.294	----	42	340 -	19	10.97B	1.20
1450	----	----	----	----	----	2.47N		1.67 -	80	.347	----	6	111 -	2	11.77B	1.60A
1460	----	----	----	----	----	2.95N		2.07 -	87	.404	----	7	451 +	1	12.60B	1.92
1470	----	----	----	----	----	3.50N		2.50 -	100	.462	----	5	63 +	3	13.47B	2.37A
1475	----	----	----	----	----	----		2.75 +	NEW	.492	----	5	5 +	5	2.87	2.85A
1480	----	----	----	----	----	4.12N		3.02 -	110	.521	----	4	324 -	4	14.35B	2.50
1490	----	----	----	----	----	4.80N		3.57 -	122	.580	----	----	73	UNCH	15.22B	3.40A
1500	4.50		4.50		4.00	4.00		4.20 -	135	.637	----	30	496 -	7	16.12B	2.90
1510	----	----	----	----	----	6.32N		4.87 -	145	.690	----	----	8	UNCH	17.02B	4.72A
1520	----	----	----	----	----	7.15N		5.62 -	152	.737	----	----	344	UNCH	17.95B	3.10A
1540	----	----	----	----	----	8.90N		7.25 -	165	.815	----	11	333 -	1	19.87	3.60A
1560	----	----	----	----	----	10.77N		8.97 -	180	.876	----	----	193	UNCH	21.67B	3.95A
1580	----	----	----	----	----	12.70N		10.82 -	187	.915	----	8	203 -	4	23.60B	4.35A
1600	----	----	----	----	----	14.67N		12.72 -	195	.942	----	9	177 -	9	25.52B	4.75
1620	----	----	----	----	----	16.65N		14.67 -	197	.957	----	----	109	UNCH	27.45B	5.00A
1640	----	----	----	----	----	18.62N		16.65 -	197	.966	----	----	114	UNCH	29.40B	5.47A
1660	----	----	----	----	----	20.60N		18.62 -	197	.973	----	----	45	UNCH	28.75B	6.27A
1680	----	----	----	----	----	22.57N		20.60 -	197	.980	----	----	39	UNCH	30.70B	6.85A
1700	----	----	----	----	----	24.57N		22.57 -	200	.986	----	----	11	UNCH	32.67B	7.47A
1720	----	----	----	----	----	26.55N		24.57 -	197	.987	----	----	10	UNCH	34.65B	8.00A
1740	----	----	----	----	----	28.55N		26.55 -	200	.993	----	----	4	UNCH	36.62B	8.65A
1760	----	----	----	----	----	30.55N		28.55 -	200	.993	----	----	14	UNCH	38.10B	9.35A
1780	----	----	----	----	----	32.55N		30.55 -	200	.993	----	----	18	UNCH	40.10B	10.10A
1800	----	----	----	----	----	34.55N		32.55 -	200	.994	----	----	38	UNCH	42.10B	10.95A
1820	----	----	----	----	----	36.52N		34.52 -	200	.996	----	----	4	UNCH	44.07B	11.75A
1840	----	----	----	----	----	38.52N		36.52 -	200	.998	----	----	6	UNCH	24.45	12.62A
TOTAL											399	9843 -	108			
SEP16						(FUTURES SETT.	145.600 +	172.5)								
1140	----	----	----	----	----	.05N		.05	UNCH	.008	----	----	20	UNCH	.17B	.10
1160	----	----	----	----	----	.07N		.07	UNCH	.012	----	----	23	UNCH	.47	.12A
1180	----	----	----	----	----	.10N		.10	UNCH	.017	----	----	27	UNCH	.82	.15A
1200	----	----	----	----	----	.12N		.12	UNCH	.021	----	----	274	UNCH	1.35	.17
1220	----	----	----	----	----	.17N		.17	UNCH	.029	----	----	114	UNCH	2.25B	.22
1240	----	----	----	----	----	.25N		.22 -	2	.038	----	5	141 +	4	2.65B	.25
1260	----	----	----	----	----	.35N		.32 -	2	.053	----	16	109 -	11	3.07B	.25
1270	----	----	----	----	----	.42N		.37 -	5	.060	----	----	33	UNCH	2.27B	.37A
1280	----	----	----	----	----	.50N		.42 -	7	.068	----	----	161	UNCH	4.65B	.40A
1290	----	----	----	----	----	.57N		.50 -	7	.079	----	----	16	UNCH	2.85B	.45A
1300	----	----	----	----	----	.67N		.57 -	10	.090	----	2	562 -	1	5.52B	.52A
1310	----	----	----	----	----	.77N		.67 -	10	.104	----	----	9	UNCH	4.62B	.60A
1320	----	----	----	----	----	.90N		.77 -	12	.118	----	8	201 +	2	6.12B	.70
1330	----	----	----	----	----	1.05N		.90 -	15	.134	----	----	38	UNCH	5.50B	.82A
1340	----	----	----	----	----	1.22N		1.02 -	20	.151	----	20	127 -	12	6.77B	.95A
1350	----	----	----	----	----	1.40N		1.17 -	22	.170	----	8	75 +	5	6.47B	.97
1360	----	----	----	----	----	1.62N		1.37 -	25	.193	----	10	148 -	6	7.47B	1.27A
1370	----	----	----	----	----	1.85N		1.57 -	27	.217	----	3	46	UNCH	7.57B	1.45A
1380	----	----	----	----	----	2.12N		1.80 -	32	.242	----	6	261 +	1	8.22B	1.65A
1390	----	----	----	----	----	2.40N		2.05 -	35	.269	----	----	36	UNCH	8.70B	1.87A
1400	----	----	----	----	----	2.72N		2.32 -	40	.297	----	54	516 -	10	9.27B	2.10
1410	----	----	----	----	----	3.07N		2.65 -	42	.328	----	----	9	UNCH	9.92B	2.45A
1420	----	----	----	----	----	3.47N		3.00 -	47	.360	----	25	216 +	18	10.62B	2.30
1430	----	----	----	----	----	3.90N		3.35 -	55	.393	----	2	42 +	1	11.35B	3.15A
1440	----	----	----	----	----	4.37N		3.75 -	62	.427	----	14	172 +	7	12.10B	2.72A
1450	----	----	----	----	----	4.87N		4.20 -	67</							

PG19 BULLETIN #148@														LEAN HOGS CALL OPTIONS												Wed, Aug 03, 2016												PG19	
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 = \$.00 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.																																							
LEAN HOG CONTRACTS LAST TRADE DATES																																							
EXPIRATION:		AUG16	OCT16	DEC16	FEB17	APR17	MAY17	JUN17	JUL17	AUG17																													
LEAN HOGS FUT		08/12	10/14	12/14	02/14	04/17	05/12	06/14	07/17	08/14																													
LEAN HOGS OPT		08/12	10/14	12/14	02/14	04/17	05/12	06/14	07/17	08/14																													
LEAN HOG OPTIONS ON FUTURES																																							
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03																																							
NH		AUG16	OCT16	DEC16	FEB17	APR17	MAY17	JUN17	JUL17	AUG17																													
		46.0-112.0	36.0-98.0	32.0-90.0	36.0-94.0	40.0-96.0	46.0-100.0	48.0-104.0	50.0-104.0	48.0-102.0																													
LEAN HOG FUTURES																																							
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 OPEN INT	DAYS) AGO- SETT. PRICE																										
LEAN HOGS FUT																																							
AUG16		68.87	69.10	*68.30	68.35	-	57	----	3841	21133	-	1078	9428	15645	80.22																								
OCT16		60.32	60.67	59.42	59.50	-	102	----	14934	105303	+	1181	15013	89853	66.77																								
DEC16		56.00	56.47	55.32	55.37	-	87	----	6215	52610	+	753	6710	50336	62.82																								
FEB17		60.45	61.17	60.20	60.45	-	32	----	3341	24558	+	278	2970	25723	68.30																								
APR17		65.15	65.92	65.10	65.45	-	7	----	745	18379	+	141	1286	16615	72.45																								
MAY17		71.15	71.15	71.15	71.15	-	2	----	7	249	+	6	1	297	76.75																								
JUN17		75.45	75.82B	75.15	75.40	-	37	----	145	2480	+	19	653	6549	79.87																								
JUL17		----	----	74.45A	74.85	-	27	----	30	426	-	6	122	1044	79.00																								
AUG17		73.65	74.00	73.40A	73.87	-	7	----	47	153	UNCH		134	550	78.00																								
OCT17		63.32	63.55	63.00	63.00	-	50	----	46	116	+	29	17	266	66.97																								
DEC17		60.97	#61.20	60.70	60.70	-	30	----	23	58	+	22	45	351	64.85																								
TOTAL		LEAN HOGS FUT								0	29374	225465	+	1345	36379	207229																							
LEAN HOG CALLS																																							
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING		RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT--	HIGH		LOW																				
LEAN HOGS CALL		LEAN HOGS CALL																																					
AUG16				(FUTURES	SETT.	68.350	-	57.5)																															
560		----	----	----	----	3.07N		2.45	-	62	.901	----	----	1	UNCH	24.17B	2.62A																						
580		----	----	----	----	1.37N		.85	-	52	.591	----	319	150	+	119	22.20B	.90A																					
590		----	----	----	----	.75N		.40	-	35	.349	----	48	349	+	25	11.32B	.42A																					
700		----	----	----	----	.35N		.17	-	17	.173	----	18	606	+	6	20.22B	.15																					
710		----	----	----	----	.17N		.07	-	10	.079	----	7	221	+	7	9.40B	.07																					
720		----	----	----	----	.07N		.05	-	2	.047	----	44	293	+	7	18.25B	.05																					
730		----	----	----	----	.05N		.02	-	2	.023	----	----	394	UNCH	11.52B	.02A																						
740		----	----	----	----	.02N		.02	UNCH		.020	----	133	363	-	34	16.30B	.02																					
750		----	----	----	----	.02N			CAB	----	.010	----	----	266	UNCH	9.62B	.02																						
760		----	----	----	----	.02N			CAB	----	.004	----	----	655	UNCH	14.37B	.02A																						
770		----	----	----	----	.02N			CAB	----	.001	----	----	440	UNCH	12.95B	.02																						
780		----	----	----	----	.02N			CAB	----	.000	----	----	1348	UNCH	12.45B	.05																						
790		----	----	----	----	CAB			CAB	----	.000	----	----	353	UNCH	11.07B	.02																						
800		----	----	----	----	CAB			CAB	----	.000	----	----	2395	UNCH	10.60B	.02A																						
810		----	----	----	----	CAB			CAB	----	.000	----	----	813	UNCH	9.27B	.02																						
820		----	----	----	----	CAB			CAB	----	----	----	----	1557	UNCH	8.80B	.02A																						
830		----	----	----	----	CAB			CAB	----	----	----	----	267	UNCH	7.55B	.02																						
840		----	----	----	----	CAB			CAB	----	----	----	----	2130	UNCH	7.10B	.02																						
850		----	----	----	----	CAB			CAB	----	----	----	----	643	UNCH	5.95B	.02																						
860		----	----	----	----	CAB			CAB	----	----	----	----	1523	UNCH	5.50	.02																						
870		----	----	----	----	CAB			CAB	----	----	----	----	386	UNCH	4.50B	.02																						
880		----	----	----	----	CAB			CAB	----	----	----	90	1490	UNCH	4.10B	.02																						
890		----	----	----	----	CAB			CAB	----	----	----	----	469	UNCH	3.47B	.02A																						
900		----	----	----	----	CAB			CAB	----	----	----	----	873	UNCH	3.00	.02																						
910		----	----	----	----	CAB			CAB	----	----	----	----	297	UNCH	2.47B	.02																						
920		----	----	----	----	CAB			CAB	----	----	----	90	450	-	28	2.07B	.05																					
930		----	----	----	----	CAB			CAB	----	----	----	----	97	UNCH	1.50B	.05A																						
940		----	----	----	----	CAB			CAB	----	----	----	----	305	UNCH	1.35B	.02A																						
950		----	----	----	----	CAB			CAB	----	----	----	----	14	UNCH	1.05B	.02A																						
960		----	----	----	----	CAB			CAB	----	----	----	----	90	UNCH	.85B	.02A																						
970		----	----	----	----	CAB			CAB	----	----	----	----	1	UNCH	.55B	.02A																						
980		----	----	----	----	CAB			CAB	----	----	----	----	22	UNCH	.50B	.02A																						
1000		----	----	----	----	CAB			CAB	----	----	----	----	4	UNCH	.30B	.02																						
1020		----	----	----	----	CAB			CAB	----	----	----	----	1	UNCH	.17B	.05A																						
1040		----	----	----	----	CAB			CAB	----	----	----	----	1	UNCH	.10B	.02																						
1120		----	----	----	----	CAB			CAB	----	----	----	----	10	UNCH	.02	.02																						
TOTAL												749		19277	+	102																							
OCT16		LEAN HOGS CALL		(FUTURES	SETT.	59.500	-	102.5)																															
540		----	----	----	----	7.75N		7.15	-	60	.747	----	----	2	UNCH	20.70B	7.32A																						
550		----	----	----	----	7.00N		6.45	-	55	.712	----	----	1	UNCH	10.80B	6.57A																						
580		----	----	----	----	4.92N		4.52	-	40	.595	----	10	30	+	10	16.82B	4.15A																					
590		----	----	----	----	4.30N		3.95	-	35	.552	----	5	17	+	5	7.40B	3.57A																					
600		----	----	----	----	3.70N		3.40	-	30	.508	----	14	541	UNCH	14.92B	3.05A																						
610		----	----	----	----	3.12N		2.87	-	25	.462	----	12	117	+	12	5.90B	2.57A																					
620		----	----	----	----	2.60N		2.40	-	20	.415	----	14	223	+	5	13.05B	2.12A																					
630		----	----	----	----	2.12N		1.97	-	15	.367	----	73	326	+	49	4.57B	1.72A																					
640		----	----	----	----	1.67N		1.57	-	10	.319	----	260	801	+	171	11.25B	1.40A																					
650		----	----	----	----	1.30N		1.22	-	7	.270	----	3	637	+	1	3.50B	1.10A																					
660		----	----	----	----	.97N		.92	-	5	.223	----	84	2141	+	32	9.50B	.82																					
670		----	----	----	----	.70N		.67	-	2	.179	----	35	714	+	23	2.52B	.60A																					
680		----	----	----	----	.50N		.50	UNCH		.142	----	6	1635	+	4	7.87B	.45																					
690		----	----	----	----	.35N		.35	UNCH		.108	----	----	320	UNCH	1.77B	.32A																						
700		----	----	----	----	.25N		.25	UNCH		.083	----	150	1953	+	10	6.35B	.22																					
710		----	----	----	----	.17N		.17	UNCH		.061	----	----	342	UNCH	1.45B	.17																						
720		----	----	----	----	.15N		.15	UNCH		.052	----	33	1690	+	2	4.95	.10																					
730		----	----	----	----	.12N		.12	UNCH		.044	----	----	219	UNCH	.97B	.10																						
740		----	----	----	----	.10N		.10	UNCH		.036	----	----	1890	UNCH	3.80	.07																						
750		----	----	----	----	.07N		.07	UNCH		.027	----	----	60	UNCH	.65B	.07A																						
760		----	----	----	----	.07N		.05	-	2	.019	----	----	1520	UNCH	2.85	.07																						
770		----	----	----	----	.05N		.05	UNCH		.018	----	----	58	UNCH	.32B	.05A																						
780		----	----	----	----	.05N		.05	UNCH		.018	----	1	921	UNCH	2.02	.05																						
800		----	----	----	----	.02N		.02	UNCH		.009	----	----	282	UNCH	1.32	.05A																						
820		----	----	----	----	.02N		.02	UNCH		.009	----	----	310	UNCH	.85B	.02																						
840		----	----	----	----	CAB		.02	+	2	.008	----	----	97	UNCH	.55	.02																						
860		----	----	----	----	CAB		.02	+	2	.008	----	----	1	UNCH	.37	.12A																						
880		----	----	----	----	CAB		.02	+	2	.008	----	----	3	UNCH	.20B	.07																						
960		----	----	----	----	CAB			CAB	----	----	----	----	2	UNCH	.05	.02A																						
TOTAL												700		16853	+	324																							
DEC16		LEAN HOGS CALL		(FUTURES	SETT.	55.375	-	87.5)																															
520		----	----	----	----	6.52N		6.07	-	45	.662	----	----	11	UNCH	15.47B	6.50A																						
540		----	----	----	----	5.25N		4.87	-	37	.589	----	----	15	UNCH	13.62B	4.77A																						
560		----	----	----	----	4.10N		3.80	-	30	.512	----	----	489	UNCH	11.82B	3.72A																						
580		----	----	----	----	3.05N		2.82	-	22	.430	----	----	491	UNCH	10.10B	2.77A																						
600		----	----	----	----	2.12N		1.97	-	15	.345	----	25	1852	UNCH	8.47B	1.92A																						
620		----	----	----	----	1.40N		1.32	-	7	.264	----	57	1977	+	9	6.82B	1.25																					
640		----	----	----	----	.87N		.82	-	5	.189	----	23	1207	+	3																							

PRELIMINARY													
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		(FUTURES SETT.	55.375 -	87.5)									
720	----	----	----	.12N	.12	UNCH	.040	----	----	778	UNCH	2.00	.12
740	----	----	----	.10N	.10	UNCH	.031	----	----	494	UNCH	1.07	.10
760	----	----	----	.07N	.07	UNCH	.024	----	----	339	UNCH	.80B	.10A
780	----	----	----	.05N	.05	UNCH	.016	----	----	56	UNCH	.50	.05
800	----	----	----	.02N	.05 +	2	.015	----	----	11	UNCH	.32	.05
820	----	----	----	.02N	.05 +	2	.015	----	----	5	UNCH	.20	.10
860	----	----	----	CAB			.004	----	----	5	UNCH	.05	.02
TOTAL					CAB	----							
FEB17		(FUTURES SETT.	60.450 -	32.5)					158	19171 -	8		
600	----	----	----	4.77N	4.85 +	7	.553	----	----	2	UNCH	11.02B	4.40
620	----	----	----	3.70N	3.77 +	7	.481	----	44	89 +	42	9.37B	3.45A
640	----	----	----	2.75N	2.82 +	7	.406	----	----	75	UNCH	7.82B	2.55
660	----	----	----	1.95N	2.02 +	7	.330	----	97	639 +	95	6.37B	1.77
680	----	----	----	1.32N	1.40 +	7	.257	----	55	1317 +	55	5.10B	1.22A
700	----	----	----	.85N	.92 +	7	.191	----	----	2687	UNCH	4.00	.80A
720	----	----	----	.52N	.60 +	7	.137	----	----	1179	UNCH	3.00	.55A
740	----	----	----	.30N	.37 +	7	.095	----	33	2653	UNCH	2.15	.30
760	----	----	----	.17N	.22 +	5	.062	----	----	792	UNCH	1.30B	.20
780	----	----	----	.10N	.12 +	2	.038	----	----	197	UNCH	1.00	.15
800	----	----	----	.07N	.07	UNCH	.024	----	----	185	UNCH	.57B	.12
TOTAL								229		9815 +	192		
APR17		(FUTURES SETT.	65.450 -	7.5)									
640	----	----	----	5.15N	5.32 +	17	.585	----	----	3	UNCH	10.15B	4.87A
660	----	----	----	4.02N	4.20 +	17	.514	----	----	7	UNCH	8.62B	3.75A
680	----	----	----	3.02N	3.20 +	17	.439	----	----	19	UNCH	7.25	2.80
700	----	----	----	2.17N	2.35 +	17	.363	----	42	331 +	40	5.87B	2.00
720	----	----	----	1.50N	1.65 +	15	.288	----	31	745 +	31	4.70B	1.45A
740	----	----	----	1.00N	1.12 +	12	.219	----	50	959 +	50	3.65B	.95A
760	----	----	----	.62N	.75 +	12	.162	----	----	2415	UNCH	2.75	.67A
780	----	----	----	.40N	.50 +	10	.117	----	----	1675	UNCH	1.95	.40
800	----	----	----	.25N	.35 +	10	.086	----	15	521 -	15	1.35	.25
820	----	----	----	.17N	.25 +	7	.064	----	----	32	UNCH	.92B	.20
TOTAL								138		6707 +	106		
MAY17		(FUTURES SETT.	71.150 -	2.5)									
720	----	----	----	4.15N	4.15	UNCH	.502	----	5	5 +	5	4.92B	4.00
TOTAL									5	5 +	5		
JUN17		(FUTURES SETT.	75.400 -	37.5)									
740	----	----	----	6.10N	5.70 -	40	.577	----	----	2	UNCH	6.80B	5.05A
760	----	----	----	4.95N	4.57 -	37	.512	----	3	11 +	2	5.85	4.40A
780	----	----	----	3.92N	3.60 -	32	.444	----	----	9	UNCH	5.50	3.20A
800	----	----	----	3.00N	2.75 -	25	.376	----	15	190 +	15	5.30	2.40A
820	----	----	----	2.22N	2.02 -	20	.308	----	----	66	UNCH	4.00	1.75A
840	----	----	----	1.57N	1.45 -	12	.244	----	----	163	UNCH	2.75	1.25A
860	----	----	----	1.07N	.97 -	10	.184	----	----	71	UNCH	2.05	.95A
880	----	----	----	.72N	.62 -	10	.132	----	----	8	UNCH	1.10B	.65A
900	----	----	----	.47N	.40 -	7	.093	----	----	8	UNCH	1.00	.40
920	----	----	----	.30N	.25 -	5	.063	----	----	10	UNCH	.47B	----
1000	----	----	----	.05N	.05	UNCH	.015	----	----	8	UNCH	.25	.25
TOTAL								18		546 +	17		
JUL17		(FUTURES SETT.	74.850 -	27.5)									
760	----	----	----	4.32N	4.20 +	NEW	.492	----	5	5 +	5	4.25	4.25
780	----	----	----	3.42N	3.30 -	12	.424	----	----	6	UNCH	5.25	5.00
800	----	----	----	2.65N	2.52 -	12	.357	----	----	9	UNCH	5.00	4.50
820	----	----	----	2.00N	1.90 -	10	.293	----	----	3	UNCH	4.00	4.00
840	----	----	----	1.47N	1.40 -	7	.235	----	----	5	UNCH	----	----
TOTAL								5		28 +	5		
AUG17		(FUTURES SETT.	73.875 -	7.5)									
780	----	----	----	2.97N	2.95 -	2	.393	----	----	4	UNCH	5.25	5.00
800	----	----	----	2.30N	2.27 -	2	.329	----	----	2	UNCH	4.25	4.25
TOTAL								0		6			

PRELIMINARY															
PG20 BULLETIN #148@				LEAN HOGS PUT OPTIONS						Wed, Aug 03, 2016 PG20					
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 = \$5.00 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.															
LEAN HOG PUTS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING		SETT.PRICE	DELTA	EXER	VOLUME	OPEN		--CONTRACT--	
LEAN HOGS PUT		LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	68.350	-	57.5)				INTEREST	HIGH	LOW	
AUG16															
540	----	----	----	----	----		CAB	----	----	----	----	25	UNCH	.55	.02A
560	----	----	----	----	----		CAB	----	----	----	----	9	UNCH	.75	.02
580	----	----	----	----	----		CAB	----	.000	----	----	10	UNCH	.95	.02A
600	----	----	----	----	----		.02N	----	.000	----	----	35	UNCH	.72B	.02A
620	----	----	----	----	----		.05N	----	.009	----	----	38	UNCH	1.15	.02
640	----	----	----	----	----		.07N	.02 -	5	.023	----	226	UNCH	1.75	.02A
650	----	----	----	----	----		.10N	.05 -	5	.047	10	393	UNCH	.37B	.02
660	----	----	----	----	----		.15N	.10 -	5	.098	----	456 -	10	1.97	.02
670	----	----	----	----	----		.25N	.22 -	2	.209	----	251 +	9	.80B	.05
680	----	----	----	----	----		.45N	.50 +	5	.408	108	1199 -	16	2.65B	.05
690	----	----	----	----	----		.82N	1.05 +	22	.650	----	478 +	14	1.55	.07A
700	----	----	----	----	----		1.42N	1.82 +	40	.826	----	1699 -	133	3.17B	.10
710	----	----	----	----	----		2.25N	2.72 +	47	.921	----	158 -	1	2.52B	.12A
720	----	----	----	----	----		3.15N	3.70 +	55	.952	----	930 -	20	4.65	.12
730	----	----	----	----	----		4.12N	4.67 +	55	.976	----	604	UNCH	4.50B	.20A
740	5.30			#5.30	5.20		5.20	5.67 +	57	.979	----	989 -	96	5.47B	.15
750	----	----	----	----	----		6.10N	6.65 +	55	.989	----	642	UNCH	6.45B	.27
760	----	----	----	----	----		7.10N	7.65 +	55	.995	1	3049 -	7	7.50B	.20
770	----	----	----	----	----		8.10N	8.65 +	55	.998	----	744	UNCH	8.47B	.40
780	----	----	----	----	----		9.10N	9.65 +	55	.999	----	2099 -	10	9.45B	.27
790	----	----	----	----	----		10.07N	10.65 +	57	.999	----	158 -	6	10.50B	.45A
800	----	----	----	----	----		11.07N	11.65 +	57	.999	----	2613 -	25	11.50	.45
810	----	----	----	----	----		12.07N	12.65 +	57	.999	----	128	UNCH	12.45B	.57A
820	----	----	----	----	----		13.07N	13.65 +	57	1.000	----	1802	UNCH	13.50B	.65
830	----	----	----	----	----		14.07N	14.65 +	57	1.000	----	307	UNCH	14.47B	.85A
840	----	----	----	----	----		15.07N	15.65 +	57	1.000	----	1140	UNCH	15.10	.90
850	----	----	----	----	----		16.07N	16.65 +	57	1.000	----	498	UNCH	13.32	1.22A
860	----	----	----	----	----		17.07N	17.65 +	57	1.000	3	1218 -	3	17.20	1.37
870	----	----	----	----	----		18.07N	18.65 +	57	1.000	----	48	UNCH	13.30B	1.77A
880	----	----	----	----	----		19.07N	19.65 +	57	1.000	----	913	UNCH	19.00	1.97A
890	----	----	----	----	----		20.07N	20.65 +	57	1.000	----	130	UNCH	15.30B	2.52A
900	----	----	----	----	----		21.07N	21.65 +	57	1.000	----	131	UNCH	16.30B	2.75A
920	----	----	----	----	----		23.07N	23.65 +	57	1.000	----	6	UNCH	18.30B	3.82A
TOTAL											870	23126 -	304		
OCT16						59.500	-	102.5)							
360	----	----	----	----	----		.02N	.05 +	2	.009	----	76	UNCH	.05	.02
380	----	----	----	----	----		.05N	.07 +	2	.014	----	93	UNCH	.07	.05
400	----	----	----	----	----		.07N	.12 +	5	.023	----	288	UNCH	.10	.02A
420	----	----	----	----	----		.12N	.17 +	5	.033	----	48	UNCH	.17B	.05A
440	----	----	----	----	----		.17N	.25 +	7	.047	----	116 -	12	.27B	.05
460	----	----	----	----	----		.25N	.35 +	10	.066	----	15 +	3	.40	.07
480	----	----	----	----	----		.35N	.50 +	15	.093	----	144 +	1	.60	.10A
490	----	----	----	----	----		.45N	.62 +	17	.113	----	108 +	8	.60B	.35A
500	----	----	----	----	----		.55N	.75 +	20	.133	----	392	UNCH	.90B	.12A
510	----	----	----	----	----		.67N	.92 +	25	.159	----	200 +	8	1.07	.52A
520	----	----	----	----	----		.82N	1.12 +	30	.187	----	1669 +	32	1.30	.17
530	----	----	----	----	----		1.00N	1.37 +	37	.218	----	1691 +	50	1.52B	.50A
540	----	----	----	----	----		1.22N	1.65 +	42	.252	----	1963 -	12	1.80B	.17A
550	----	----	----	----	----		1.47N	1.95 +	47	.287	----	831 -	9	2.10B	.67A
560	----	----	----	----	----		1.75N	2.27 +	52	.324	----	1746 +	95	2.45B	.22A
570	----	----	----	----	----		2.05N	2.65 +	60	.364	----	624 +	2	2.82B	.90
580	----	----	----	----	----		2.40N	3.02 +	62	.404	----	3577 -	20	3.25B	.30
590	----	----	----	----	----		2.77N	3.45 +	67	.447	----	690 +	29	3.67B	1.30A
600	----	----	----	----	----		3.17N	3.90 +	72	.491	----	4548 +	73	4.15B	.37
610	----	----	----	----	----		3.60N	4.37 +	77	.537	----	390 +	9	4.67B	1.77A
620	----	----	----	----	----		4.07N	4.90 +	82	.584	----	2544 -	2	5.22B	.52A
630	----	----	----	----	----		4.60N	5.47 +	87	.632	----	319	UNCH	5.67	2.42A
640	----	----	----	----	----		5.15N	6.07 +	92	.680	5	2097	UNCH	6.25	.70A
650	----	----	----	----	----		5.77N	6.72 +	95	.729	----	223	UNCH	6.97	3.07A
660	----	----	----	----	----		6.45N	7.42 +	97	.776	5	2499 -	5	7.55	.90
670	----	----	----	----	----		7.17N	8.17 +	100	.820	----	56	UNCH	8.00B	4.02A
680	----	----	----	----	----		7.97N	9.00 +	102	.857	290	2122 -	188	9.20	1.30
700	----	----	----	----	----		9.72N	10.72 +	100	.916	4	1344	UNCH	10.60	1.75
720	----	----	----	----	----		11.60N	12.62 +	102	.947	16	955 -	16	12.75	2.35
740	----	----	----	----	----		13.55N	14.57 +	102	.963	----	540	UNCH	14.35B	3.17A
760	----	----	----	----	----		15.52N	16.52 +	100	.980	----	90	UNCH	16.27B	4.07A
TOTAL											1492	31998 +	46		
DEC16						55.375	-	87.5)							
320	----	----	----	----	----		.05N	.07 +	2	.013	----	49	UNCH	.05	.05
360	----	----	----	----	----		.12N	.17 +	5	.029	----	16	UNCH	.20B	.05
380	----	----	----	----	----		.20N	.25 +	5	.042	----	1	UNCH	.30B	.07
400	----	----	----	----	----		.30N	.37 +	7	.061	----	3	UNCH	.45B	.10
420	----	----	----	----	----		.42N	.55 +	12	.087	----	19	UNCH	.65B	.35
440	----	----	----	----	----		.60N	.77 +	17	.119	2	170 +	2	.97	.45A
460	----	----	----	----	----		.85N	1.07 +	22	.159	86	637 +	60	1.30	.35A
480	----	----	----	----	----		1.20N	1.50 +	30	.210	32	1107 +	29	1.80	.27
500	----	----	----	----	----		1.67N	2.05 +	37	.270	126	2887 +	11	2.40	.35
520	----	----	----	----	----		2.27N	2.72 +	45	.337	----	1854	UNCH	3.07B	.40
540	----	----	----	----	----		3.00N	3.50 +	50	.410	127	1761 -	69	4.00	.55
560	----	----	----	----	----	#3.90B	3.90B	4.42 +	57	.487	77	1744 -	11	4.87B	

PRELIMINARY													
PG20	BULLETIN #148@					LEAN HOGS PUT OPTIONS					wed, Aug 03, 2016		
			(FUTURES	SETT.	65.450	-	7.5)					
700	----		----	----	6.62N				6.87	+	25	.636	----
720	----		----	----	7.95N				8.17	+	22	.711	----
TOTAL												2157	UNCH
MAY17			(FUTURES	SETT.	71.150	-	2.5	)				8305	+
640	----		----	----	2.05N				2.05		UNCH	.247	----
TOTAL												10	UNCH
JUN17			(FUTURES	SETT.	75.400	-	37.5	)				0	
540	----		----	----	.60N				.55	-	5	.063	----
620	----		----	----	1.27N				1.22	-	5	.142	----
640	----		----	----	1.55N				1.50	-	5	.173	----
660	----		----	----	1.92N				1.87	-	5	.211	----
680	----		----	----	2.37N				2.32	-	5	.255	----
700	----		----	----	2.92N				2.87	-	5	.305	----
720	----		----	----	3.57N				3.52	-	5	.361	----
740	----		----	----	4.32N				4.30	-	2	.422	----
760	----		----	----	5.17N				5.17		UNCH	.487	----
780	----		----	----	6.12N				6.17	+	5	.555	----
TOTAL												0	
JUL17			(FUTURES	SETT.	74.850	-	27.5	)				693	
620	----		----	----	1.10N				1.17	+	7	.143	----
740	----		----	----	4.25N				4.37	+	12	.439	----
760	----		----	----	5.20N				5.35	+	15	.507	----
780	----		----	----	6.27N				6.42	+	15	.575	----
TOTAL												0	
AUG17			(FUTURES	SETT.	73.875	-	7.5	)				23	
720	----		----	----	3.95N				3.95		UNCH	.405	----
740	----		----	----	4.82N				4.85	+	2	.471	----
760	----		----	----	5.82N				5.87	+	5	.539	----
780	----		----	----	7.00N				7.05	+	5	.606	----
TOTAL												0	

OPTIONS EOO'S, BLOCKS and EXERCISES						
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
LEAN HOGS PUT	LEAN HOG OPTIONS					
AUG16						
NH		760	----	----	1	1
NH	880	----	----	----	----	52
TOTALS		0	0	0	1	53

PRELIMINARY

PG23 BULLETIN #148@

LUMBER & WOOD PULP OPTIONS

wed, Aug 03, 2016

PG23

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 = \$4.00 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.

LUMBER & WOOD PULP CONTRACTS LAST TRADE DATES								
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	MAY17	JUL17
LUMBER FUT		09/15		11/15	01/13	03/15	05/15	07/14
LUMBER OPT	07/29	08/31	09/30	10/31	12/30	02/28	04/28	

LUMBER & WOOD PULP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03							
AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	MAY17	
ZL 200.0-440.0	140.0-440.0	220.0-435.0	145.0-445.0	165.0-445.0	200.0-445.0	220.0-445.0	

LUMBER FUTURES											
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW
LUMBER FUT											
SEP16		316.00	317.60	314.50	315.00	+ 10	----	256	4013	- 74	338.70 241.40
NOV16		324.00	324.70	322.60	322.70	+ 20	----	59	1145	+ 20	343.00 249.00
JAN17					329.70	+ 20	----	1	65	- 1	342.60 255.00
MAR17		----	----	----	335.40	+ 20	----	----	24	UNCH	339.60B 265.00
MAY17		----	----	----	336.10	+ 20	----	----	15	UNCH	341.00 312.00
JUL17		----	----	----	352.10	+ 20	----	----	11	UNCH	347.00 347.00
TOTAL	LUMBER FUT						0	316	5273	- 55	

LUMBER CALLS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
LUMBER CALL											
SEP16	LUMBER CALL	(FUTURES SETT.		315.000 +	10.0)						
265	----	----	----	50.20N		50.30 +	10	.975	----	1	UNCH 9.50 9.50
275	----	----	----	40.40N		40.50 +	10	.957	----	1	UNCH 10.00B 7.50
280	----	----	----	35.50N		35.70 +	20	.940	----	10	UNCH 35.00 6.00
290	----	----	----	26.20N		26.40 +	20	.883	----	5	UNCH 24.80B 8.00
295	----	----	----	21.80N		22.10 +	30	.834	----	3	UNCH 26.80B 7.00
300	----	----	----	17.80N		18.10 +	30	.771	----	5	UNCH 25.00B 6.50
305	----	----	----	14.10N		14.50 +	40	.693	----	3	UNCH 28.70B 7.70
310	----	----	----	10.80N		11.30 +	50	.606	----	14	UNCH 26.00 6.00
315	----	----	----	8.10N		8.50 +	40	.513	----	3	UNCH 24.90B 4.90
320	----	----	----	5.80N		6.30 +	50	.419	----	34	UNCH 19.60B 5.10A
325	----	----	----	4.10N		4.50 +	40	.330	----	13	UNCH 20.20B 4.00A
330	----	----	----	2.80N		3.20 +	40	.253	----	54	UNCH 16.50 2.60
335	----	----	----	1.80N		2.30 +	50	.191	----	30	UNCH 12.30B 2.30A
340	----	----	----	1.20N		1.60 +	40	.141	----	35	UNCH 11.70B 1.20
345	----	----	----	.80N		1.10 +	30	.101	----	14	UNCH 9.50B 1.10A
350	----	----	----	.60N		.80 +	20	.075	----	56	UNCH 7.80B .80
355	----	----	----	.40N		.60 +	20	.057	----	30	UNCH 7.00 1.00
360	----	----	----	.30N		.40 +	10	.039	----	17	UNCH 6.00 .80
365	----	----	----	.20N		.30 +	10	.029	----	2	UNCH 4.00B 1.00A
370	----	----	----	.20N		.20	UNCH	.020	----	2	UNCH 2.70B .80A
405	----	----	----	CAB		CAB	----	.001	----	1	UNCH .10 .10
TOTAL									0	333	
OCT16	LUMBER CALL	(FUTURES SETT.		.00)		15.20	UNCH	.627	----	3	UNCH 16.70B 15.40A
315	----	----	----	15.20N		15.20			----	3	
TOTAL									0	3	
NOV16	LUMBER CALL	(FUTURES SETT.		322.700 +	20.0)						
295	----	----	----	30.80N		30.90 +	10	.827	----	1	UNCH 37.00B 5.00
300	----	----	----	26.80N		26.90 +	10	.783	----	1	UNCH 38.90 8.70A
305	----	----	----	23.10N		23.20 +	10	.733	----	1	UNCH 7.70 6.80A
310	----	----	----	19.60N		19.70 +	10	.677	----	1	UNCH 21.50B 5.40A
320	----	----	----	13.70N		13.70	UNCH	.553	----	7	UNCH 15.30B 8.70
325	----	----	----	11.20N		11.20	UNCH	.489	----	2	UNCH 21.30B 8.90
330	----	----	----	9.00N		9.00	UNCH	.424	----	7	UNCH 18.20B 7.30
335	----	----	----	7.20N		7.20	UNCH	.362	----	6	UNCH 15.30B 6.40
340	----	----	----	5.70N		5.70	UNCH	.305	----	16	UNCH 12.70B 7.40
345	----	----	----	4.40N		4.50 +	10	.254	----	5	UNCH 10.90 6.80A
350	----	----	----	3.40N		3.50 +	10	.208	----	153	UNCH 12.40 4.40A
355	----	----	----	2.60N		2.80 +	20	.172	----	9	UNCH 10.00 4.40A
360	----	----	----	2.00N		2.20 +	20	.140	----	5	UNCH 5.00B 3.40A
365	----	----	----	1.50N		1.70 +	20	.113	----	11	UNCH 6.80 1.90A
TOTAL									1	225	

LUMBER PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
LUMBER PUT											
SEP16	LUMBER PUT	(FUTURES SETT.		315.000 +	10.0)						
235	----	----	----	CAB		CAB	----	.002	----	2	UNCH 4.20 1.50
240	----	----	----	CAB		CAB	----	.004	----	10	UNCH 5.40 .60A
245	----	----	----	.10N		.10	UNCH	.007	----	5	UNCH 6.50 .70A
250	----	----	----	.10N		.10	UNCH	.008	----	5	UNCH 8.00 .40A
255	----	----	----	.20N		.20	UNCH	.015	----	5	UNCH 5.00 .50A
260	----	----	----	.20N		.20	UNCH	.016	----	11	UNCH 6.00 .40A
265	----	----	----	.30N		.30	UNCH	.024	----	6	UNCH 7.00 .50A
270	----	----	----	.40N		.40	UNCH	.033	----	6	UNCH 5.00 .60A
275	----	----	----	.50N		.50	UNCH	.042	----	9	UNCH 7.50 .50A
280	----	----	----	.60N		.70 +	10	.059	----	3	UNCH 5.90B .70A
285	----	----	----	.90N		1.00 +	10	.084	----	17	UNCH 15.50 .80A
290	----	----	----	1.30N		1.40 +	10	.116	----	46	UNCH 13.40 .70A
295	----	----	----	1.90N		2.10 +	20	.165	----	12	UNCH 10.60B 1.00A
300	----	----	----	2.90N		3.10 +	20	.228	----	38	UNCH 12.70B 1.30
305	----	----	----	4.20N		4.50 +	30	.306	----	4	UNCH 25.00 2.10A
310	----	----	----	5.90N		6.30 +	40	.393	----	2	63 + 18.00 2.40
315	----	----	----	8.20N		8.50 +	30	.486	----	5	17 UNCH 20.80B 3.90A
320	----	----	----	10.90N		11.30 +	40	.580	----	30	UNCH 22.60B 5.50
325	----	----	----	14.20N		14.50 +	30	.669	----	11	UNCH 25.30B 6.40
330	----	----	----	17.90N		18.20 +	30	.746	----	21	UNCH 23.30B 9.10A
335	----	----	----	21.90N		22.30 +	40	.808	----	1	UNCH 26.70B 10.50
350	----	----	----	35.70N		35.80 +	10	.924	----	4	UNCH 31.50B 20.70A
TOTAL									9	326 + 1	
OCT16	LUMBER PUT	(FUTURES SETT.		.00)		3.60N					
300	----	----	----	3.60N		3.20 +	NEW	.191	----	1 + 1	3.20 3.20
TOTAL									1	1 + 1	
NOV16	LUMBER PUT	(FUTURES SETT.		322.700 +	20.0)						
245	----	----	----	.30N		.30	UNCH	.017	----	1	UNCH 2.00 1.20
260	----	----	----	.50N		.50	UNCH	.030	----	5	UNCH 5.00 .60A
265	----	----	----	.70N		.60 -	10	.037	----	5	UNCH 5.00 .70A
270	----	----	----	.90N		.80 -	10	.049	----	10	UNCH 6.00 .80A
275	----	----	----	1.10N		1.10	UNCH	.066	----	10	UNCH 7.00 1.00A
290	----	----	----	2.50N		2.40 -	10	.135	----	2	UNCH 9.90 1.70A
295	----	----	----	3.30N		3.20 -	10	.172	----	2	UNCH 5.00 2.20A
300	----	----	----	4.30N		4.20 -	10	.216	----	6	UNCH 5.20B 2.60
305	----	----	----	5.60N		5.50 -	10	.266	----	7 + 1	6.40 3.80A
330	----	----	----	16.50N		16.30 -	20	.575	----	1	UNCH 14.20B 9.50
TOTAL									1	49 + 1	
JAN17	LUMBER PUT	(FUTURES SETT.		329.700 +	20.0)						
300	----	----	----	5.50N		5.40 -	10	.210	----	5	UNCH 5.00 5.00
315	----	----	----	9.80N		9.60 -	20	.332	----	7	UNCH 10.00 10.00
TOTAL									0	12	

SEP16	C CIN	STP MAY C	(FUTURES SETT. .00)										
1225	----		----	----		93.0+	300	.586	----	----	1500	UNCH	----
1425	----		----	----		18.0+	100	.182	----	----	1500	UNCH	----
TOTAL										0	3000		
C DLS	STP MAY C												
SEP16	C DLS	STP MAY C	(FUTURES SETT. .00)										
2900	----		----	----		5.0	UNCH	.076	----	----	2000	UNCH	----
3000	----		----	----		1.0	UNCH	.018	----	----	2000	UNCH	----
TOTAL										0	4000		
C DLS	STP MAY P												
SEP16	C DLS	STP MAY P	(FUTURES SETT. .00)										
2200	----		----	----		CAB	----	.007	----	----	250	UNCH	----
2400	----		----	----		1.0	UNCH	.018	----	----	750	UNCH	----
2600	----		----	----		20.0-	100	.239	----	----	500	UNCH	----
TOTAL										0	1500		
C LVG	STP MAY C												
SEP16	C LVG	STP MAY C	(FUTURES SETT. .00)										
3400	----		----	----		126.0-	300	.964	----	----	1250	UNCH	----
3600	----		----	----		5.0	UNCH	.138	----	----	1250	UNCH	----
TOTAL										0	2500		
C LVG	STP MAY P												
SEP16	C LVG	STP MAY P	(FUTURES SETT. .00)										
3100	----		----	----		CAB	----	.000	----	----	500	UNCH	----
3300	----		----	----		CAB	----	.013	----	----	500	UNCH	----
TOTAL										0	1000		
C MIN	STP MAY C												
SEP16	C MIN	STP MAY C	(FUTURES SETT. .00)										
925	----		----	----		71.0+	500	.603	----	----	1500	UNCH	----
1125	----		----	----		6.0+	100	.096	----	----	1500	UNCH	----
TOTAL										0	3000		
C NYK	STP JUL P												
AUG16	C NYK	STP JUL P	(FUTURES SETT. .00)										
575	----		----	----		CAB	----	----	----	----	250	UNCH	----
775	----		----	----		CAB	----	.021	----	----	250	UNCH	----
TOTAL										0	500		
C NYK	STP MAY C												
SEP16	C NYK	STP MAY C	(FUTURES SETT. .00)										
1375	----		----	----		92.0-	400	.756	----	----	1750	UNCH	----
1400	----		----	----		74.0-	400	.679	----	----	250	UNCH	----
1500	----		----	----		24.0-	100	.328	----	----	250	UNCH	----
1575	----		----	----		7.0-	100	.126	----	----	1750	UNCH	----
1580	----		----	----		7.0	UNCH	.123	----	----	250	UNCH	----
TOTAL										0	4250		
C NYK	STP MAY P												
SEP16	C NYK	STP MAY P	(FUTURES SETT. .00)										
1075	----		----	----		CAB	----	.000	----	----	500	UNCH	----
1180	----		----	----		CAB	----	.011	----	----	250	UNCH	----
1275	----		----	----		3.0+	100	.059	----	----	500	UNCH	----
TOTAL										0	1250		
C SCR	STP MAY C												
SEP16	C SCR	STP MAY C	(FUTURES SETT. .00)										
1225	----		----	----		75.0-	500	.723	----	----	500	UNCH	----
1250	----		----	----		58.0-	500	.632	----	----	1750	UNCH	----
1350	----		----	----		15.0-	200	.249	----	----	250	UNCH	----
1425	----		----	----		3.0-	100	.068	----	----	500	UNCH	----
1450	----		----	----		2.0	UNCH	.046	----	----	1500	UNCH	----
TOTAL										0	4500		



FINAL

PG25 BULLETIN #148@ MILK, CLASS IV MILK & DRY WHEY OPTIONS wed, Aug 03, 2016 PG25

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 = \$6.25 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.

MILK & DRY WHEY OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03												
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	AUG17
DY0	19.0-47.0	20.0-47.0	20.0-47.0	20.0-47.0	20.0-47.0	22.0-47.0	23.0-47.0	20.0-47.0	19.0-47.0	19.0-47.0	21.0-47.0	22.0-41.0
DZ	100.0-212.	102.5-212.	102.5-212.	105.0-215.	102.5-215.	100.0-215.	105.0-215.	105.0-217.	110.0-217.	110.0-217.	110.0-217.	112.5-220.
OA	77.5-230.0	85.0-230.0	87.5-230.0	87.5-230.0	87.5-230.0	87.5-225.0	87.5-222.5	87.5-225.0	87.5-222.5	90.0-222.5	90.0-225.0	92.5-225.0

MIDI MILK, NONFAT DRY MILK, BUTTER AND CASH BUTTER CONTRACTS LAST TRADE DATES

	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	AUG17
EXPIRATION:												
CLASS IV MILK	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29
CLASS IV OPT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29
DRY WHEY FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29
DRY WHEY OPT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29
MILK FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29
MILK OPT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/29

MILK & DRY WHEY FUTURES

														-52 WEEKS (364 DAYS) AGO-		
		OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		VOL.	OPEN INT	SETT. PRICE		
MILK FUT																
JUL16	----	----	----	----	----	15.24 -	2	----	----	5210 +	86	----	4809	16.33		
AUG16	17.05	17.09	16.94	----	----	17.02	UNCH	----	129	5087 +	44	64	4499	16.34		
SEP16	17.04	#17.15	16.95	----	----	17.07 +	5	----	224	4644 +	80	79	4674	16.72		
OCT16	16.94	16.94	16.80	----	----	16.90 -	1	----	71	3617 +	17	33	4114	16.72		
NOV16	16.51	16.51	16.34	----	----	16.42 -	6	----	37	3319 +	10	24	3717	16.35		
DEC16	15.99	16.02	15.95	----	----	16.02 -	6	----	20	2932 +	7	11	3428	16.04		
JAN17	15.95	15.95	15.88	----	----	15.95	UNCH	----	5	1243 +	2	----	1178	15.65		
FEB17	16.02	16.03	15.96A	----	----	16.02 +	3	----	5	1092 +	4	----	1131	15.50		
MAR17	16.08	16.11	16.08	----	----	16.10	UNCH	----	15	1085 +	8	1	1048	15.47		
APR17	16.20	16.20	16.13	----	----	16.13 -	2	----	24	962	UNCH	25	784	15.52		
MAY17	16.37	16.37	16.27	----	----	16.27 -	3	----	4	833 +	2	1	742	15.90		
JUN17	16.43	16.43	16.42	----	----	16.42	UNCH	----	7	761 +	6	----	561	16.14		
JUL17	16.60	#16.64	16.60	----	----	16.60	UNCH	----	15	316 +	10	2	432	16.48		
AUG17	16.69	16.70	16.60	----	----	16.61 -	8	----	9	258 +	5	13	324	16.76		
SEP17	16.70	#16.75	16.60	----	----	16.64 -	4	----	9	240 +	5	20	363	16.72		
OCT17	16.67	16.67	16.60	----	----	16.61 -	8	----	2	226 +	1	----	330	16.76		
NOV17	16.69	16.69	16.60	----	----	16.60 -	9	----	2	201 +	2	----	313	16.77		
DEC17	16.65	16.65	16.60	----	----	16.60 -	5	----	4	230 +	4	12	319	16.76		
JAN18	16.00	16.00	16.00	----	----	16.00	UNCH	----	2	12 +	2	----	----	16.46		
FEB18	16.00	16.00	16.00	----	----	16.00	UNCH	----	2	4 +	2	----	----	16.26		
MAR18	16.00	16.00	16.00	----	----	16.00	UNCH	----	2	4 +	2	----	----	16.06		
APR18	16.10	16.10	16.10	----	----	16.10	UNCH	----	2	4 +	2	----	----	15.88		
MAY18	16.25	#16.25	*16.25	----	----	16.25	NEW	----	3	3 +	3	----	----	15.66		
JUN18	16.45	#16.45	*16.45	----	----	16.45	NEW	----	3	3 +	3	----	----	15.46		
JUL18	16.45	#16.45	*16.45	----	----	16.45	NEW	----	3	3 +	3	----	----	15.26		
TOTAL MILK FUT								0	599	32289 +	310	285	32766			
CLASS IV MILK																
JUL16	----	----	----	----	----	14.84 -	1	----	----	474 +	36	----	406	13.15		
AUG16	----	----	----	----	----	14.77	UNCH	----	----	523	UNCH	----	285	12.72		
SEP16	----	----	----	----	----	15.28	UNCH	----	----	411	UNCH	4	203	12.97		
OCT16	----	----	15.71A	----	----	15.76	UNCH	----	----	512	UNCH	----	451	13.29		
NOV16	15.81	15.81	15.81	----	----	15.81 -	9	----	2	513 -	2	14	424	13.44		
DEC16	15.50	15.50	15.50	----	----	15.50 -	7	----	2	440 -	2	2	364	13.37		
JAN17	15.50	15.50	15.50	----	----	15.50 -	7	----	2	139 +	1	----	189	13.50		
FEB17	----	----	----	----	----	15.85	UNCH	----	1	143 +	1	----	189	13.50		
MAR17	----	----	----	----	----	16.05	UNCH	----	1	139 +	1	----	191	13.90		
APR17	----	----	----	----	----	16.29	UNCH	----	1	135	UNCH	6	90	14.09		
MAY17	----	----	----	----	----	16.43	UNCH	----	1	129 +	1	----	94	14.26		
JUN17	----	----	----	----	----	16.55	UNCH	----	1	152 +	1	----	100	14.46		
JUL17	----	----	----	----	----	16.45	UNCH	----	1	37 +	1	----	160	14.97		
AUG17	----	----	----	----	----	16.48	UNCH	----	1	40 +	1	----	87	15.22		
SEP17	----	----	----	----	----	16.76	UNCH	----	1	36	UNCH	----	68	15.53		
OCT17	----	----	----	----	----	16.79	UNCH	----	1	39 +	1	----	61	15.70		
NOV17	----	----	----	----	----	16.62	UNCH	----	1	38 +	1	----	19	15.90		
DEC17	----	----	----	----	----	16.54	UNCH	----	1	40 +	1	----	14	16.10		
TOTAL CLASS IV MILK								0	17	3940 +	42	26	3395			
DRY WHEY FUT																
JUL16	----	----	----	----	----	27.42 -	8	----	----	605	UNCH	----	633	39.37		
AUG16	----	----	27.78A	----	----	28.15	UNCH	----	2	600 -	2	3	504	33.98		
SEP16	30.50	30.50	30.15	----	----	30.50 +	40	----	7	572 +	1	----	630	33.15		
OCT16	----	31.40B	----	----	----	31.28	UNCH	----	5	469 +	2	----	641	33.00		
NOV16	33.00	33.00	33.00	----	----	33.00	UNCH	----	6	457 +	2	----	562	31.73		
DEC16	----	----	----	----	----	34.00	UNCH	----	5	416 +	3	2	584	31.15		
JAN17	----	----	----	----	----	34.75	UNCH	----	----	153	UNCH	----	149	31.25		
FEB17	----	----	----	----	----	35.50	UNCH	----	----	125	UNCH	----	139	31.00		
MAR17	----	----	----	----	----	36.00	UNCH	----	----	129	UNCH	----	121	32.00		
APR17	----	----	----	----	----	36.00	UNCH	----	----	131	UNCH	----	78	33.00		
MAY17	----	----	----	----	----	36.00	UNCH	----	----	116	UNCH	----	95	34.75		
JUN17	37.17	37.18	37.15A	----	----	37.15 -	7	----	5	128 -	5	----	110	35.78		
JUL17	----	----	----	----	----	36.50	UNCH	----	----	41	UNCH	----	70	36.93		
AUG17	----	----	----	----	----	36.50	UNCH	----	----	35	UNCH	----	65	37.00		
SEP17	----	----	----	----	----	36.50	UNCH	----	----	26	UNCH	----	65	37.03		
OCT17	----	----	----	----	----	37.00	UNCH	----	----	26	UNCH	----	40	37.50		
NOV17	----	----	----	----	----	37.00	UNCH	----	----	22	UNCH	----	36	37.43		
DEC17	37.50	37.50	37.50	----	----	37.50	UNCH	----	2	55	UNCH	2	41	37.50		
TOTAL DRY WHEY FUT								0	32	4106 +	1	7	4563			

MILK CALLS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MILK	CALL													
JUL16	MILK	CALL												
1250			----	----	----	----	----	2.74-	2	1.000	6	----	6	.79B .60A
1275			----	----	----	----	----	2.49-	2	1.000	34	----	34	.75B .43A
1300			----	----	----	----	----	2.24-	2	1.000	236	----	236	.69B .33A
1325			----	----	----	----	----	1.99-	2	1.000	255	----	255	1.40 .24A
1350			----	----	----	----	----	1.74-	2	1.000	160	----	160	1.80 .17
1375			----	----	----	----	----	1.49-	2	1.000	606	----	606	1.68 .11A
1400			----	----	----	----	----	1.24-	2	1.000	464	----	464	1.50 .08
1425			----	----	----	----	----	.99-	2	1.000	269	----	269	1.21 .07
1450			----	----	----	----	----	.74-	2	1.000	201	----	201	1.16B .05
1475			----	----	----	----	----	.49-	2	1.000	530	----	530	1.28B .03
1500			----	----	----	----	----	.24-	2	1.000	443	----	443	1.13B .02
1525			----	----	----	----	CAB	----	----	----	----	239	1.08B	.01
1550			----	----	----	----	CAB	----	----	----	----	491	1.46	.01
1575			----	----	----	----	CAB	----	----	----	----	213	1.45B	.01
1600			----	----	----	----	CAB	----	----	----	----	412	1.30B	.01
1625			----	----	----	----	CAB	----	----	----	----	106	1.15B	.01
1650			----	----	----	----	CAB	----	----	----	----	210	1.02B	.01
1675			----	----	----	----	CAB	----	----	----	----	128	.90B	.01
1700			----	----	----	----	CAB	----	----	----	----	175	.79B	.02
1725			----	----	----	----	CAB	----	----	----	----	102	.65	.02
1750			----	----	----	----	CAB	----	----	----	----	149	.70B	.01
1775			----	----	----	----	CAB	----	----	----	----	45	.55	.01
1800			----	----	----	----	CAB	----	----	----	----	244	.41B	.01A
1825			----	----	----	----	CAB	----	----	----	----	17	.12	.05
1850			----	----	----	----	CAB	----	----	----	----	214	.39	.01
1875			----	----	----	----	CAB	----	----	----	----	37	.09	.04
1900			----	----	----	----	CAB	----	----	----	----	126	.11	.01
1925			----	----	----	----	CAB	----	----	----	----	6	.06	.06
1950			----	----	----	----	CAB	----	----	----	----	78	.17B	.05
1975			----	----	----	----	CAB	----	----	----	----	2	.15B	----
2000			----	----	----	----	CAB	----	----	----	----	11	.12B	.09
2025			----	----	----	----	CAB	----	----	----	----	1	.11B	----
TOTAL											0	0 - 6210		
AUG16	MILK	CALL												
1350			----	----	----	3.52N	----	3.52	UNCH	1.000	40	----	72 - 40	.95B .53
1375			----	----	----	3.27N	----	3.27	UNCH	1.000	26	----	50 - 26	.91B .44A
1400			----	----	----	3.02N	----	3.02	UNCH	1.000	13	----	62 - 13	1.02B .35A



FINAL

PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS				wed, Aug 03, 2016				PG25
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MILK CALL															
1425	----	----	----	2.77N	2.77	UNCH	1.000	32	----	101 -	32	.97B	.28A		
1450	----	----	----	2.52N	2.52	UNCH	1.000	8	----	258 -	8	1.60B	.25A		
1475	----	----	----	2.27N	2.27	UNCH	1.000	----	----	225	UNCH	1.35B	.19A		
1500	----	----	----	2.02N	2.02	UNCH	1.000	59	----	168 -	59	1.66	.15		
1525	----	----	----	1.77N	1.77	UNCH	1.000	28	----	135 -	28	1.44B	.12		
1550	----	----	----	1.52N	1.52	UNCH	.999	10	----	311 -	10	1.50	.09A		
1575	----	----	----	1.27N	1.27	UNCH	.999	50	----	373 -	50	1.52B	.08		
1600	----	----	----	1.02N	1.02	UNCH	.994	----	----	293	UNCH	1.26B	.10		
1625	----	----	----	.77N	.77	UNCH	.971	----	----	212	UNCH	1.11B	.07		
1650	----	----	----	.53N	.53	UNCH	.938	----	----	241	UNCH	.97B	.07		
1675	----	----	----	.32N	.29-	3	.856	----	----	614	UNCH	.84B	.06		
1700	0.11	.11	.11	.11	.11-	4	.535	----	142	472 +	87	.72B	.03		
1725	----	----	----	.05N	.03-	2	.196	----	9	221	UNCH	.62B	.01		
1750	----	----	----	.02N	.01-	1	.067	----	----	341	UNCH	.78B	.01A		
1775	----	----	----	.01N	.01	UNCH	.050	----	----	153	UNCH	.45B	.02		
1800	----	----	----			CAB	.024	----	----	400	UNCH	.56	.01		
1825	----	----	----			CAB	.007	----	----	26	UNCH	.32B	.04A		
1850	----	----	----			CAB	.001	----	----	215	UNCH	.47	.01		
1875	----	----	----			CAB	.000	----	----	226	UNCH	.23B	.01		
1900	----	----	----			CAB	.000	----	----	115	UNCH	.19B	.01		
1925	----	----	----			CAB	.000	----	----	26	UNCH	.16B	.01		
1950	----	----	----			CAB		----	----	81	UNCH	.14B	.01		
1975	----	----	----			CAB		----	----	7	UNCH	.12B	.02		
2000	----	----	----			CAB		----	----	27	UNCH	.11B	.05		
2025	----	----	----			CAB		----	----	10	UNCH	.15B	.03		
2250	----	----	----			CAB		----	----	5	UNCH	.06B	.02		
2300	----	----	----			CAB		----	----	5	UNCH	.05B	.02		
TOTAL									151	5445 -	179				
SEP16 MILK CALL															
1400	----	----	----	3.02N	3.07+	5	.990	----	----	54	UNCH	1.13B	.83A		
1425	----	----	----	2.77N	2.82+	5	.990	----	----	73	UNCH	1.17B	.68		
1450	----	----	----	2.53N	2.58+	5	.981	----	----	17	UNCH	1.17B	.59A		
1475	----	----	----	2.29N	2.33+	4	.966	----	----	295	UNCH	1.49B	.49A		
1500	----	----	----	2.05N	2.09+	4	.963	----	----	49	UNCH	1.92	.37		
1525	----	----	----	1.81N	1.85+	4	.945	----	----	350	UNCH	1.78B	.33A		
1550	----	----	----	1.58N	1.62+	4	.916	----	----	141	UNCH	1.49B	.25		
1575	----	----	----	1.36N	1.39+	3	.885	----	----	151	UNCH	1.65B	.24A		
1600	----	----	----	1.15N	1.18+	3	.834	----	----	276	UNCH	1.49B	.20		
1625	----	----	----	.96N	.99+	3	.769	----	----	215	UNCH	1.35B	.15		
1650	----	----	----	.79N	.81+	2	.699	----	----	251	UNCH	1.34B	.13		
1675	----	----	----	.63N	.65+	2	.620	----	----	531	UNCH	1.07B	.14A		
1700	----	----	----	.50N	.52+	2	.537	----	56	451 +	42	.95B	.08		
1725	0.40	.40	.40	.40	.40+	1	.454	----	5	104 +	5	.83B	.07		
1750	----	----	----	.29N	.30+	1	.373	----	----	455	UNCH	.75	.06		
1775	----	----	----	.22N	.22	UNCH	.298	----	7	72 +	7	.64B	.08A		
1800	----	----	----	.16N	.16	UNCH	.233	----	----	465	UNCH	.56B	.05		
1825	----	----	----	.11N	.11	UNCH	.174	----	----	75	UNCH	.52	.05		
1850	----	----	----	.08N	.08	UNCH	.132	----	----	555	UNCH	.53B	.04		
1875	----	----	----	.06N	.06	UNCH	.102	----	----	244	UNCH	.36B	.05		
1900	----	----	----	.05N	.04-	1	.072	----	----	190	UNCH	.38	.03		
1925	----	----	----	.03N	.03	UNCH	.055	----	----	6	UNCH	.28B	.03		
1950	----	----	----	.03N	.02-	1	.038	----	----	81	UNCH	.24B	.02		
1975	----	----	----	.02N	.02	UNCH	.036	----	----	12	UNCH	.21	.02		
2000	----	----	----	.02N	.01-	1	.020	----	----	24	UNCH	.18B	.04		
2025	----	----	----	.01N	.01	UNCH	.019	----	4	4 +	4	.16B	.01		
2050	----	----	----			CAB	.010	----	----	16	UNCH	.16	.01		
2075	----	----	----			CAB	.006	----	----	10	UNCH	.12B	.01		
2100	----	----	----			CAB	.004	----	----	10	UNCH	.12B	.01		
2150	----	----	----			CAB	.001	----	----	10	UNCH	.09B	.01		
2250	----	----	----			CAB	.000	----	----	3	UNCH	.05B	.03		
TOTAL									72	5190 +	58				
OCT16 MILK CALL															
1400	----	----	----	2.93N	2.92-	1	.962	----	----	19	UNCH	1.33B	1.02		
1450	----	----	----	2.46N	2.45-	1	.937	----	----	51	UNCH	1.80	.68		
1475	----	----	----	2.22N	2.21-	1	.924	----	----	68	UNCH	1.70B	.68		
1500	----	----	----	1.99N	1.98-	1	.894	----	----	119	UNCH	1.94	.54A		
1525	----	----	----	1.77N	1.77	UNCH	.864	----	----	108	UNCH	1.63B	.50A		
1550	----	----	----	1.56N	1.56	UNCH	.827	----	----	85	UNCH	1.85	.37		
1575	----	----	----	1.37N	1.36-	1	.784	----	----	101	UNCH	1.60B	.34		
1600	----	----	----	1.19N	1.18-	1	.732	----	----	326	UNCH	1.48B	.25		
1625	----	----	----	1.02N	1.00-	2	.679	----	----	205	UNCH	1.33B	.25		
1650	----	----	----	.87N	.85-	2	.618	----	----	231	UNCH	1.20	.23		
1675	----	----	----	.73N	.70-	3	.556	----	----	502	UNCH	1.06B	.19A		
1700	----	----	----	.61N	.57-	4	.492	----	----	255	UNCH	.94B	.11		
1725	----	----	----	.50N	.47-	3	.429	----	----	43	UNCH	.83B	.12		
1750	----	----	----	.41N	.38-	3	.369	----	----	326	UNCH	.73B	.09		
1775	----	----	----	.33N	.30-	3	.312	----	1	30 -	1	.64B	.10		
1800	----	----	----	.26N	.24-	2	.262	----	1	454 +	1	.56B	.07		
1825	----	----	----	.21N	.18-	3	.212	----	----	39	UNCH	.55	.06		
1850	----	----	----	.16N	.14-	2	.172	----	----	521	UNCH	.43B	.05		
1875	----	----	----	.13N	.11-	2	.140	----	----	239	UNCH	.38B	.09		
1900	----	----	----	.10N	.08-	2	.109	----	----	182	UNCH	.42	.04		
1925	----	----	----	.08N	.07-	1	.094	----	----	34	UNCH	.29B	.09A		
1950	----	----	----	.06N	.05-	1	.071	----	----	97	UNCH	.25B	.05		
1975	----	----	----	.05N	.05	UNCH	.067	----	----	1	UNCH	.22B	----		
2000	----	----	----	.04N	.04	UNCH	.055	----	----	34	UNCH	.19B	.12		
2050	----	----	----	.03N	.02-	1	.030	----	----	5	UNCH	.15B	.11		
2075	----	----	----	.02N	.02	UNCH	.029	----	----	5	UNCH	.13B	.07		
2125	----	----	----	.01N	.01	UNCH	.015	----	----	5	UNCH	.12B	.07		
TOTAL									2	4085					
NOV16 MILK CALL															
1400	----	----	----	2.54N	2.49-	5	.923	----	----	19	UNCH	1.39B	1.05A		
1450	----	----	----	2.08N	2.04-	4	.876	----	----	40	UNCH	1.67B	.73		
1475	----	----	----	1.87N	1.83-	4	.844	----	----	150	UNCH	1.54B	.71A		
1500	----	----	----	1.67N	1.62-	5	.810	----	----	291	UNCH	1.62B	.60A		
1525	----	----	----	1.48N	1.42-	6	.767	----	----	89	UNCH	1.67B	.51A		
1550	----	----	----	1.30N	1.24-	6	.723	----	----	98	UNCH	1.56B	.43A		
1575	----	----	----	1.13N	1.06-	7	.674	----	----	86	UNCH	1.41B	.38		
1600	----	----	----	.98N	.91-	7	.617	----	----	329	UNCH	1.25B	.27		
1625	----	----	----	.84N	.77-	7	.560	----	----	125	UNCH	1.14B	.29		
1650	----	----	----</												

**FINAL**

PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS							Wed, Aug 03, 2016				PG25
MILK	CALL														
2000	MILK CALL														
2050	----	----	----	.04N	.04	UNCH	.048	----	----	31	UNCH	.14B	.10		
TOTAL				.03N	.03	UNCH	.036	----	----	10	UNCH	.11B	.10A		
									6	4008 +	5				
JAN17	MILK CALL														
1475	----	----	----	1.50N	1.51+	1	.754	----	----	1	UNCH	1.65B	.78A		
1500	----	----	----	1.33N	1.32-	1	.712	----	----	25	UNCH	1.49B	.67A		
1550	----	----	----	1.17N	1.16-	1	.664	----	----	29	UNCH	1.44B	.58A		
1625	----	----	----	1.02N	1.02	UNCH	.615	----	----	82	UNCH	1.28B	.50A		
1650	----	----	----	.88N	.88	UNCH	.565	----	----	5	UNCH	1.14B	.43A		
1675	----	----	----	.76N	.76	UNCH	.514	----	----	200	UNCH	1.03	.40		
1700	----	----	----	.65N	.65	UNCH	.464	----	----	15	UNCH	.90B	.48A		
1725	----	----	----	.55N	.55	UNCH	.414	----	----	125	UNCH	.79B	.26		
1750	----	----	----	.47N	.47	UNCH	.369	----	----	9	UNCH	.69B	.36A		
1775	----	----	----	.39N	.39	UNCH	.323	----	1	154 +	1	.60B	.31A		
1800	----	----	----	.33N	.33	UNCH	.284	----	----	20	UNCH	.53B	.21		
1825	----	----	----	.27N	.27	UNCH	.244	----	----	205	UNCH	.50	.13		
1850	----	----	----	.22N	.22	UNCH	.209	----	----	33	UNCH	.41B	.11		
1900	----	----	----	.18N	.18	UNCH	.178	----	----	175	UNCH	.36B	.10		
1950	----	----	----	.15N	.15	UNCH	.152	----	----	56	UNCH	.31B	.09		
2000	----	----	----	.12N	.12	UNCH	.127	----	----	12	UNCH	.28B	.08		
2050	----	----	----	.08N	.08	UNCH	.090	----	----	6	UNCH	.20B	.40A		
2175	----	----	----	.06N	.06	UNCH	.068	----	1	6 +	1	.16B	----		
TOTAL				.05N	.05	UNCH	.058	----	----	5	UNCH	.15	.15		
				.04N	.04	UNCH	.047	----	----	37	UNCH	.12B	.05		
				.03N	.03	UNCH	.036	----	----	6	UNCH	.10B	.10		
				.01N	.01	UNCH	.013	----	----	7	UNCH	.06B	.05		
									2	1213 +	2				
FEB17	MILK CALL														
1475	----	----	----	1.57N	1.60+	3	.755	----	----	32	UNCH	1.66B	.78		
1500	----	----	----	1.40N	1.42+	2	.713	----	----	26	UNCH	1.58B	.70A		
1550	----	----	----	1.10N	1.12+	2	.623	----	----	79	UNCH	1.32B	.52A		
1600	----	----	----	.84N	.85+	1	.529	----	----	187	UNCH	1.05B	.49A		
1625	----	----	----	.73N	.74+	1	.483	----	----	8	UNCH	.93B	.50		
1650	----	----	----	.63N	.64+	1	.437	----	----	96	UNCH	.82B	.38		
1675	----	----	----	.54N	.55+	1	.393	----	----	9	UNCH	.73B	.44A		
1700	----	----	----	.46N	.47+	1	.351	----	----	132	UNCH	.64B	.35		
1725	----	----	----	.39N	.40+	1	.311	----	----	18	UNCH	.56B	.48A		
1750	----	----	----	.33N	.33	UNCH	.271	----	----	241	UNCH	.49B	.15		
1775	----	----	----	.28N	.28	UNCH	.238	----	----	33	UNCH	.42B	.13		
1800	----	----	----	.23N	.23	UNCH	.205	----	----	128	UNCH	.40	.10		
1825	----	----	----	.19N	.19	UNCH	.176	----	----	68	UNCH	.33B	.09		
1850	----	----	----	.16N	.16	UNCH	.152	----	----	20	UNCH	.32	.08		
1900	----	----	----	.11N	.11	UNCH	.111	----	----	6	UNCH	.24B	----		
1925	----	----	----	.09N	.09	UNCH	.094	----	----	10	UNCH	.20B	.13		
1950	----	----	----	.07N	.08+	1	.083	----	----	5	UNCH	.18B	----		
2000	----	----	----	.05N	.05	UNCH	.056	----	----	33	UNCH	.16	.10		
2050	----	----	----	.04N	.04	UNCH	.045	----	----	5	UNCH	.13B	.10		
TOTAL									0	1136					
MAR17	MILK CALL														
1500	----	----	----	1.55N	1.56+	1	.709	----	----	25	UNCH	1.63B	.81A		
1525	----	----	----	1.38N	1.40+	2	.671	----	----	37	UNCH	1.52B	.71A		
1550	----	----	----	1.23N	1.24+	1	.631	----	----	79	UNCH	1.37B	.62A		
1600	----	----	----	.97N	.96-	1	.545	----	----	185	UNCH	1.10B	.47A		
1625	----	----	----	.85N	.85	UNCH	.502	----	----	10	UNCH	.98B	.45A		
1650	----	----	----	.74N	.74	UNCH	.459	----	----	108	UNCH	.87B	.41A		
1675	----	----	----	.65N	.65	UNCH	.418	----	----	19	UNCH	.77B	.37A		
1700	----	----	----	.56N	.56	UNCH	.378	----	----	131	UNCH	.68B	.45A		
1725	----	----	----	.49N	.48-	1	.339	----	----	18	UNCH	.60B	.52A		
1750	----	----	----	.42N	.42	UNCH	.305	----	----	260	UNCH	.54B	.27		
1775	----	----	----	.36N	.36	UNCH	.271	----	----	33	UNCH	.49B	.14		
1800	----	----	----	.30N	.30	UNCH	.237	----	----	127	UNCH	.43B	.12		
1825	----	----	----	.26N	.26	UNCH	.211	----	----	56	UNCH	.38B	.16		
1850	----	----	----	.22N	.22	UNCH	.184	----	----	14	UNCH	.34B	.09		
1875	----	----	----	.18N	.18	UNCH	.158	----	----	3	UNCH	.33	.21		
1900	----	----	----	.15N	.15	UNCH	.136	----	----	6	UNCH	.27B	.24A		
1950	----	----	----	.11N	.11	UNCH	.104	----	----	5	UNCH	.22B	----		
2000	----	----	----	.07N	.07	UNCH	.072	----	----	21	UNCH	.17B	----		
2050	----	----	----	.05N	.05	UNCH	.053	----	----	5	UNCH	.15B	.10		
TOTAL									0	1142					
APR17	MILK CALL														
1500	----	----	----	1.62N	1.60-	2	.710	----	----	25	UNCH	1.64B	1.31A		
1525	----	----	----	1.46N	1.44-	2	.672	----	----	30	UNCH	1.59B	1.10		
1550	----	----	----	1.31N	1.30-	1	.632	----	----	1	UNCH	1.45B	1.05A		
1600	----	----	----	1.04N	1.03-	1	.551	----	----	30	UNCH	1.17B	.84A		
1625	----	----	----	.93N	.91-	2	.510	----	----	6	UNCH	1.05B	.75A		
1650	----	----	----	.82N	.81-	1	.470	----	----	438	UNCH	.94B	.42		
1675	----	----	----	.72N	.71-	1	.430	----	----	6	UNCH	.84B	.59A		
1700	----	----	----	.63N	.62-	1	.392	----	----	106	UNCH	.74B	.52A		
1725	----	----	----	.55N	.54-	1	.355	----	----	17	UNCH	.64B	.46A		
1750	----	----	----	.48N	.47-	1	.320	----	----	161	UNCH	.58B	.40A		
1775	----	----	----	.41N	.41	UNCH	.288	----	----	74	UNCH	.52B	.35A		
1800	----	----	----	.36N	.35-	1	.256	----	----	194	UNCH	.46B	.36		
1825	----	----	----	.31N	.30-	1	.228	----	----	68	UNCH	.42B	.31		
1850	----	----	----	.26N	.26	UNCH	.202	----	----	13	UNCH	.37B	.34A		
1900	----	----	----	.19N	.19	UNCH	.157	----	----	10	UNCH	.29B	.27A		
1950	----	----	----	.14N	.13-	1	.116	----	----	5	UNCH	.23B	.21A		
2000	----	----	----	.10N	.09-	1	.085	----	----	28	UNCH	.19B	.15		
2050	----	----	----	.07N	.07	UNCH	.067	----	----	5	UNCH	.15B	.10		
2075	----	----	----	.06N	.06	UNCH	.059	----	----	7	UNCH	.14B	.05		
TOTAL									0	1224					
MAY17	MILK CALL														
1500	----	----	----	1.77N	1.74-	3	.723	----	----	25	UNCH	1.65B	1.38A		
1550	----	----	----	1.45N	1.43-	2	.649	----	----	1	UNCH	1.53B	1.11A		
1600	----	----	----	1.18N	1.16-	2	.573	----	----	35	UNCH	1.25B	.89A		
1625	----	----	----	1.05N	1.04-	1	.534	----	----	38	UNCH	1.15	.79A		
1650	----	----	----	.94N	.92-	2	.495	----	----	428	UNCH	1.01B	.70A		
1675	----	----	----	.84N	.82-	2	.458	----	----	8	UNCH	.90B	.39		
1700	----	----	----	.74N	.73-	1	.422	----	----	107	UNCH	.74B	.55A		
1725	----	----	----	.65N	.64-	1	.385	----	----	17	UNCH	.67B	.49A		
1750	----	----	----	.58N	.56-	2	.351	----	----	161	UNCH	.60B	.43A		
1775	----	----	----	.50N	.49-	1	.318	----	----	73	UNCH	.54B	.38A		
1800	----	----	----	.44N	.43-	1	.288	----	----	207	UNCH	.48B	.44A		
1825	----	----	----	.38N	.38	UNCH	.260	----	----	71	UNCH	.43B	.39A		
1850	----	----	----	.33N	.33	UNCH	.233	----	----	13	UNCH	.39B	.34A		
1900	----	----	----	.25N	.24-	1	.183	----	----	10	UNCH	.32B	.30A		
1950	----	----	----	.18N	.18	UNCH	.144	----	----	5	UNCH	.26B	.26A		
2000	----	----	----	.14N	.13-	1	.110	----	----	21	UNCH	.21B	.21A		
2050	----	----	----	.10N	.09-	1	.081	----	----	5	UNCH	.17B	.12		
TOTAL									0	1225					
JUN17	MILK CALL														
1500	----	----	----	1.90N	1.90	UNCH	.733	----	----	25	UNCH	1.70B	1.50A		
1550	----	----	----	1.58N	1.58	UNCH	.665	----	----	1	UNCH	1.68B	1.23A		
1600	----	----	----	1.30N	1.30	UNCH	.594	----	----	30	UNCH	1.39B	.99A		
1625	----	----	----	1.18N	1.17-	1	.558	----	----	16	UNCH	1.27B	.89A		
1650	----	----	----	1.06N	1.06	UNCH	.521	----	----	108	UNCH	1.15B	.80A		
1675	----	----	----	.95N	.95	UNCH	.485	----	----	16	UNCH	1.03B	.71A		
1700	----	----	----	.85N	.85	UNCH	.450	----	----	109	UNCH	.93B	.62		
1725	----	----	----	.76N	.76	UNCH	.416	----	----	21	UNCH	.83B	.57A		
1750	----	----	----	.67N	.67	UNCH	.382	----	----	160	UNCH	.74B	.51A		
1775	----	----	----	.60N	.60	UNCH	.351	----	----	72	UNCH	.66B	.45A		
1800	----	----	----	.53N	.53	UNCH	.321	----	7	220 +	7	.52B	.40A		
1825	----	----	----	.47N	.47	UNCH	.293	----	----	74	UNCH	.47B	.48A		
1850	----	----	----	.41N	.41	UNCH	.265	----	----	23	UNCH	.44B	.41A		
1900	----	----	----	.32N	.31-	1	.214	----	----	10	UNCH	.34B	.33A		
1950	----	----	----	.24N	.24	UNCH	.173	----	----	5	UNCH	.28B	.31A		
2000	----	----	----	.18N	.18	UNCH	.137	----	----	21	UNCH	.23B	----		
TOTAL									7	911 +	7				
JUL17	MILK CALL														
1525	----	----	----	1.90N	1.90	UNCH	.716	----	----	15	UNCH	1.45B	----		
1650	----	----	----	1.20N	1.19-	1	.548	----	----	38	UNCH	.88B	----		

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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FINAL

PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS						wed, Aug 03, 2016 PG25			
MILK CALL													
1950	MILK CALL			.30N	.30	UNCH	.200			7	UNCH	.32B	
2000										16			
TOTAL				.23N	.23	UNCH	.162		0	378	UNCH		
AUG17	MILK CALL												
1650				1.29N	1.24-	5	.550			28	UNCH	.91B	
1675				1.17N	1.13-	4	.517			10	UNCH	.82B	
1700				1.06N	1.02-	4	.484			27	UNCH	.90B	
1725				.96N	.92-	4	.452			16	UNCH	.82B	
1750				.87N	.83-	4	.420			45	UNCH	.75B	
1775				.78N	.75-	3	.390			1	UNCH	.68B	
1800				.70N	.67-	3	.360			23	UNCH	.62B	
1825				.63N	.60-	3	.332			134	UNCH	.56B	
1850				.56N	.54-	2	.306			9	UNCH	.51B	
1900				.45N	.43-	2	.257			12	UNCH	.42B	
1950				.35N	.33-	2	.211			7	UNCH	.35B	
2000				.28N	.26-	2	.174			16	UNCH	.28B	
TOTAL									0	328			
SEP17	MILK CALL												
1525				2.06N	2.01-	5	.711			15	UNCH	1.75B	
1650				1.36N	1.31-	5	.555			28	UNCH	1.14B	
1675				1.24N	1.19-	5	.523			15	UNCH	1.04B	
1700				1.13N	1.09-	4	.492			27	UNCH	.82B	
1725				1.03N	.99-	4	.461			16	UNCH	.74B	
1750				.93N	.89-	4	.430			45	UNCH	.66B	
1775				.84N	.81-	3	.401			1	UNCH	.60B	
1800				.76N	.73-	3	.373			23	UNCH	.53B	
1825				.69N	.66-	3	.346			134	UNCH	.48B	
1850				.62N	.59-	3	.319			9	UNCH	.43B	
1900				.50N	.48-	2	.272			12	UNCH	.34B	
1950				.40N	.38-	2	.227			7	UNCH	.27B	
2000				.32N	.30-	2	.188			16	UNCH	.21B	
TOTAL									0	348			
OCT17	MILK CALL												
1650				1.36N	1.33-	3	.552			33	UNCH	1.05B	
1675				1.24N	1.22-	2	.521			10	UNCH	.95B	
1700				1.13N	1.11-	2	.490			27	UNCH	.87B	
1725				1.03N	1.01-	2	.460			16	UNCH	.78B	
1750				.94N	.92-	2	.431			40	UNCH	.71B	
1775				.85N	.84-	1	.403			1	UNCH	.64B	
1800				.77N	.76-	1	.376			23	UNCH	.58B	
1825				.70N	.68-	2	.348			38	UNCH	.52B	
1850				.63N	.62-	1	.324			7	UNCH	.47B	
1875				.57N	.56-	1	.300		1	3 +	1	.42B	
1900				.51N	.50-	1	.276		1	19 +	1	.37B	
1950				.41N	.40-	1	.232			7	UNCH	.30B	
2000				.33N	.32-	1	.195			16	UNCH	.24B	
TOTAL									2	240 +	2		
NOV17	MILK CALL												
1500				2.27N	2.20-	7	.727			4	UNCH	1.94	1.94
1650				1.42N	1.37-	5	.551			33	UNCH	1.10B	
1675				1.30N	1.25-	5	.521			8	UNCH	1.01B	
1700				1.19N	1.15-	4	.492			27	UNCH	.92B	
1725				1.09N	1.05-	4	.463			16	UNCH	.83B	
1750				1.00N	.96-	4	.435			40	UNCH	.76B	
1775				.91N	.87-	4	.407			1	UNCH	.69B	
1800				.83N	.79-	4	.380			23	UNCH	.62B	
1825				.75N	.72-	3	.354			38	UNCH	.56B	
1850				.68N	.65-	3	.329			7	UNCH	.51B	
1875				.62N	.59-	3	.306		1	3 +	1	.46B	
1900				.56N	.53-	3	.282		1	19 +	1	.41B	
1950				.45N	.43-	2	.240			7	UNCH	.33B	
2000				.37N	.35-	2	.204			16	UNCH	.27B	
TOTAL									2	242 +	2		
DEC17	MILK CALL												
1525				2.12N	2.09-	3	.695			15	UNCH	1.86B	
1650				1.44N	1.41-	3	.552			33	UNCH	1.29B	
1675				1.33N	1.30-	3	.523			20	UNCH	1.19B	
1700				1.22N	1.19-	3	.495			27	UNCH	1.10B	
1725				1.12N	1.09-	3	.466			16	UNCH	1.02B	
1750				1.03N	1.00-	3	.439			45	UNCH	.79B	
1775				.94N	.92-	2	.413			1	UNCH	.86B	
1800				.86N	.84-	2	.387			23	UNCH	.65B	
1825				.78N	.76-	2	.361			38	UNCH	.59B	
1850				.71N	.69-	2	.337			7	UNCH	.53B	
1875				.65N	.63-	2	.314		1	3 +	1	.48B	
1900				.59N	.57-	2	.291		1	19 +	1	.44B	
1950				.48N	.47-	1	.251			7	UNCH	.35B	
2000				.39N	.38-	1	.213			16	UNCH	.29B	
TOTAL									2	270 +	2		
CLASS IV CALL													
JUL16	CLASS IV CALL	(FUTURES SETT.	14.84 -	1.0)									
1475					.09-	1	1.000	8			8		
1500											29	.46B	
1550											2	.15B	.15
1575											53		
1725											1	.05	.05
1800											14	.05	.05
1825											5	.17	.10
1850											12	.08	.08
1900											13	.23B	.10
1950											2		
TOTAL									0	0 -	139		
AUG16	CLASS IV CALL	(FUTURES SETT.	14.77	.0)									
1500				.11N	.10-	1	.320			10	UNCH		
1575				.01N	.01	UNCH	.041			3	UNCH		
1600							.021			25	UNCH	.36B	
1650							.002			26	UNCH		
1675							.000			25	UNCH		
1700							.000			28	UNCH		
1725							.000			3	UNCH	.25	.03
1750							.000			5	UNCH		.25A
1775										1	UNCH		
1800										84	UNCH	.12	.05
1825										7	UNCH	.20	.12
1850										13	UNCH	.08	.05
1900										14	UNCH	.11	.05
1950										2	UNCH		
TOTAL									0	246			
SEP16	CLASS IV CALL	(FUTURES SETT.	15.28	.0)									
1500				.78N	.78	UNCH	.591			8	UNCH		
1550				.54N	.53-	1	.464			3	UNCH		
1650				.22N	.22	UNCH	.243			25	UNCH		
1675				.17N	.17	UNCH	.199			25	UNCH		
1700				.14N	.13-	1	.160			18	UNCH		
1750				.08N	.08	UNCH	.105			10	UNCH		
1800				.04N	.04	UNCH	.059			96	UNCH	.17	.05
1825				.03N	.03	UNCH	.046			3	UNCH	.20	.10
1850				.02N	.02	UNCH	.032			12	UNCH	.08	.08
1900				.01N	.01	UNCH	.017			14	UNCH	.10	.05
1950										2	UNCH		
2100							.009			3	UNCH		
TOTAL							.001			0	219		
OCT16	CLASS IV CALL	(FUTURES SETT.	15.76	.0)									
1500				1.21N	1.20-	1	.678			8	UNCH		
1600				.68N	.67-	1	.475			35	UNCH		
1650				.49N	.49	UNCH	.380			50	UNCH		
1675				.41N	.41	UNCH	.334			25	UNCH		
1725				.29N	.28-	1	.251			6	UNCH		
1800				.16N	.15-	1	.154			114	UNCH		
1825				.13N	.12-	1	.128			11	UNCH	.22	.22
1850				.10N	.10	UNCH	.109			41	UNCH	.14	.07
1900				.06N	.06	UNCH	.071			11	UNCH		
1950				.04N	.04	UNCH	.049			2	UNCH		
2100				.01N	.01	UNCH	.014			3	UNCH		
TOTAL									0	306			
NOV16	CLASS IV CALL	(FUTURES SETT.	15.81 -	9.0)									
1500				1.40N	1.34-	6	.670			8	UNCH		
1600				.86N	.81-	5	.494			35	UNCH		

FINAL															
PG25 BULLETIN #148@					MILK, CLASS IV MILK & DRY WHEY OPTIONS							Wed, Aug 03, 2016			PG25
DRY WHEY CALL															
JUL16	DRY WHEY CALL		(FUTURES	SETT.	27.42	-	8.0)							
320	----		----	----	----				CAB	----	----	----	----	----	
340	----		----	----	----				CAB	----	----	----	----	----	
TOTAL												0	0	2	
AUG16	DRY WHEY CALL		(FUTURES	SETT.	28.15		.0)							
300	----		----	----	----				CAB	----	.030	----	5	UNCH	
320	----		----	----	----				CAB	----	.000	----	2	UNCH	
340	----		----	----	----				CAB	----	----	----	20	UNCH	
TOTAL												0	27		
SEP16	DRY WHEY CALL		(FUTURES	SETT.	30.50	+	40.0)							
320	----		----	----	----	.65N			.7750+	12	.353	----	2	UNCH	
340	----		----	----	----	.25N			.3250+	7	.180	----	20	UNCH	
370	----		----	----	----	.05N			.0750+	2	.051	----	1	UNCH	
TOTAL												0	23		
OCT16	DRY WHEY CALL		(FUTURES	SETT.	31.28		.0)							
320	----		----	----	----	1.38N			1.3500-	2	.457	----	30	UNCH	
350	----		----	----	----	.50N			.5000	UNCH	.219	----	6	UNCH	
380	----		----	----	----	.15N			.1500	UNCH	.081	----	2	UNCH	
TOTAL												0	38		
NOV16	DRY WHEY CALL		(FUTURES	SETT.	33.00		.0)							
320	----		----	----	----	2.55N			2.5250-	2	.609	----	30	UNCH	
350	----		----	----	----	1.25N			1.2250-	2	.378	----	6	UNCH	
390	----		----	----	----	.40N			.4000	UNCH	.157	----	2	UNCH	
TOTAL												0	38		
DEC16	DRY WHEY CALL		(FUTURES	SETT.	34.00		.0)							
320	----		----	----	----	3.45N			3.4500	UNCH	.667	----	30	UNCH	
350	----		----	----	----	1.95N			1.9500	UNCH	.469	----	6	UNCH	
TOTAL												0	36		
JAN17	DRY WHEY CALL		(FUTURES	SETT.	34.75		.0)							
330	----		----	----	----	3.53N			3.5250	UNCH	.643	----	16	UNCH	
400	----		----	----	----	.95N			.9500	UNCH	.259	----	2	UNCH	
TOTAL												0	18		
FEB17	DRY WHEY CALL		(FUTURES	SETT.	35.50		.0)							
330	----		----	----	----	4.20N			4.2000	UNCH	.677	----	16	UNCH	
400	----		----	----	----	1.33N			1.3250	UNCH	.313	----	2	UNCH	
TOTAL												0	18		
MAR17	DRY WHEY CALL		(FUTURES	SETT.	36.00		.0)							
330	----		----	----	----	4.75N			4.7500	UNCH	.693	----	16	UNCH	
TOTAL												0	16		
APR17	DRY WHEY CALL		(FUTURES	SETT.	36.00		.0)							
330	----		----	----	----	4.90N			4.9000	UNCH	.687	----	16	UNCH	
TOTAL												0	16		
MAY17	DRY WHEY CALL		(FUTURES	SETT.	36.00		.0)							
330	----		----	----	----	5.05N			5.0500	UNCH	.683	----	16	UNCH	
TOTAL												0	16		
JUN17	DRY WHEY CALL		(FUTURES	SETT.	37.15	-	7.5)							
330	----		----	----	----	6.08N			6.0250-	5	.721	----	16	UNCH	
TOTAL												0	16		
MILK PUTS															
	STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
MILK PUT															
JUL16	MILK PUT		(FUTURES	SETT.	15.24	-	2.0)							
1050	----		----	----	----				CAB	----	----	----	----	25	
1100	----		----	----	----				CAB	----	----	----	----	1	
1125	----		----	----	----				CAB	----	----	----	----	10	
1150	----		----	----	----				CAB	----	----	----	----	.03	
1175	----		----	----	----				CAB	----	----	----	----	.04B	
1200	----		----	----	----				CAB	----	----	----	----	.03	
1225	----		----	----	----				CAB	----	----	----	----	.11	
1250	----		----	----	----				CAB	----	----	----	----	.02	
1275	----		----	----	----				CAB	----	----	----	----	.18	
1300	----		----	----	----				CAB	----	----	----	----	.01	
1325	----		----	----	----				CAB	----	----	----	----	.25	
1350	----		----	----	----				CAB	----	----	----	----	.01	
1375	----		----	----	----				CAB	----	----	----	----	.35	
1400	----		----	----	----				CAB	----	----	----	----	.01	
1425	----		----	----	----				CAB	----	----	----	----	.45B	
1450	----		----	----	----				CAB	----	----	----	----	.02	
1475	----		----	----	----				CAB	----	----	----	----	.58B	
1500	----		----	----	----				CAB	----	----	----	----	.74B	
1525	----		----	----	----				CAB	----	----	----	----	.01	
1550	----		----	----	----				CAB	----	----	----	----	.85B	
1575	----		----	----	----				CAB	----	----	----	----	.89B	
1600	----		----	----	----				CAB	----	----	----	----	.01	
1625	----		----	----	----				CAB	----	----	----	----	.92	
1650	----		----	----	----				CAB	----	----	----	----	.01A	
1675	----		----	----	----				CAB	----	----	----	----	.03	
1700	----		----	----	----				CAB	----	----	----	----	.02	
TOTAL													565	1.01B	
AUG16	MILK PUT		(FUTURES	SETT.	17.02		.0)							
1100	----		----	----	----				.01+	1	1.000	273	----	274	
1150	----		----	----	----				.26+	2	1.000	265	----	265	
1225	----		----	----	----				.51+	2	1.000	60	----	60	
1250	----		----	----	----				.76+	2	1.000	103	----	103	
1275	----		----	----	----				1.01+	2	1.000	43	----	43	
1300	----		----	----	----				1.26+	2	1.000	107	----	107	
1325	----		----	----	----				1.51+	2	1.000	166	----	166	
1350	----		----	----	----				1.76+	2	1.000	9	----	9	
1375	----		----	----	----								0	7225	
1400	----		----	----	----										
1425	----		----	----	----										
1450	----		----	----	----										
1475	----		----	----	----										
1500	----		----	----	----										
1525	----		----	----	----										
1550	----		----	----	----										
1575	----		----	----	----										
1600	----		----	----	----										
1625	----		----	----	----										
1650	----		----	----	----										
1675	----		----	----	----										
1700	----		----	----	----										
TOTAL													565	1.01B	
SEP16	MILK PUT		(FUTURES	SETT.	17.07	+	5.0)							
1225	----		----	----	----				.01+	1	1.000	273	----	274	
1250	----		----	----	----				.26+	2	1.000	265	----	265	
1275	----		----	----	----				.51+	2	1.000	60	----	60	
1300	----		----	----	----				.76+	2	1.000	103	----	103	
1325	----		----	----	----										



FINAL

PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS										wed, Aug 03, 2016 PG25			
MILK PUT				(FUTURES SETT.	16.90	-	1.0)										
1450	----			----		.05N			.05	UNCH	.062	----	----	689	UNCH	.70B	.06
1475	----			----		.07N			.06-	1	.075	----	----	248	UNCH	.84B	.09A
1500	----			----		.09N			.09	UNCH	.105	----	----	572	UNCH	.98B	.11
1525	----			----		.11N			.12+	1	.135	----	----	42	UNCH	1.14B	.14A
1550	----			----		.16N			.16	UNCH	.172	----	1	285 -	1	1.31B	.18
1575	----			----		.21N			.21	UNCH	.215	----	2	73 -	2	1.44B	.22
1600	----			----		.28N			.28	UNCH	.267	----	1	290 +	1	1.37B	.30A
1625	----			----		.36N			.35-	1	.320	----	----	116	UNCH	1.48B	.37A
1650	----			----		.46N			.45-	1	.381	----	----	156	UNCH	1.53B	.46A
1675	----			----		.57N			.55-	2	.443	----	----	170	UNCH	1.59B	.57A
1700	----			----		.70N			.67-	3	.507	----	----	104	UNCH	1.76B	.69A
TOTAL													5	4009 -	2		
NOV16				(FUTURES SETT.	16.42	-	6.0)										
1225	----			----		----					.004	----	----	5	UNCH	.08B	.06
1250	----			----		----					.007	----	----	2	UNCH	.11B	----
1275	----			----		.01N			.01	UNCH	.013	----	----	191	UNCH	.15B	.11
1300	----			----		.02N			.02	UNCH	.024	----	----	125	UNCH	.20B	.03
1325	----			----		.03N			.03	UNCH	.035	----	----	22	UNCH	.23B	.15A
1350	----			----		.04N			.04	UNCH	.045	----	----	152	UNCH	.31B	.05
1375	----			----		.05N			.05	UNCH	.057	----	----	213	UNCH	.39	.06
1400	----			----		.07N			.07	UNCH	.076	----	----	403	UNCH	.47B	.07
1425	----			----		.08N			.09+	1	.096	----	----	208	UNCH	.57B	.09
1450	----			----		.10N			.12+	2	.123	----	----	626	UNCH	.68B	.10
1475	----			----		.14N			.16-	2	.155	----	20	363 -	6	.81B	.16
1500	----			----		.19N			.20+	1	.189	----	----	611	UNCH	.95B	.21A
1525	----			----		.25N			.26+	1	.232	----	----	49	UNCH	1.11B	.27A
1550	----			----		.32N			.32	UNCH	.276	----	1	252 -	1	1.30B	.33A
1575	----			----		.40N			.39-	1	.325	----	----	79	UNCH	1.45B	.41A
1600	----			----		.50N			.49-	1	.382	----	----	253	UNCH	1.45B	.50A
1625	----			----		.61N			.60-	1	.439	----	----	86	UNCH	1.44B	.60A
1650	----			----		.73N			.73	UNCH	.497	----	----	132	UNCH	1.58B	.72A
1675	----			----		.87N			.87	UNCH	.555	----	----	146	UNCH	1.68B	.85A
1700	----			----		1.03N			1.03	UNCH	.609	----	----	14	UNCH	1.85B	.98A
1725	----			----		1.19N			1.20+	1	.661	----	----	2	UNCH	1.84B	1.15A
TOTAL													21	3934 -	7		
DEC16				(FUTURES SETT.	16.02	-	6.0)										
1250	----			----		.01N			.01	UNCH	.014	----	----	2	UNCH	.10B	.09A
1275	----			----		.02N			.02	UNCH	.025	----	----	190	UNCH	.17B	.16A
1300	----			----		.03N			.03	UNCH	.036	----	----	111	UNCH	.21	.05
1325	----			----		.05N			.04-	1	.047	----	----	8	UNCH	.27B	.17A
1350	----			----		.07N			.06-	1	.067	----	----	154	UNCH	.29B	.10
1375	----			----		.09N			.08-	1	.086	----	----	203	UNCH	.41B	.15
1400	----			----		.12N			.11-	1	.113	----	----	356	UNCH	.48	.15
1425	----			----		.16N			.15-	1	.145	----	----	197	UNCH	.57B	.19
1450	----			----		.21N			.20-	1	.182	----	----	629	UNCH	.70B	.23A
1475	----			----		.27N			.25-	2	.220	----	----	246	UNCH	.83B	.29A
1500	----			----		.35N			.33-	2	.268	----	----	644	UNCH	.98B	.35
1525	----			----		.43N			.41-	2	.315	----	----	72	UNCH	1.14B	.43A
1550	----			----		.52N			.50-	2	.365	----	----	295	UNCH	1.31B	.50
1575	----			----		.63N			.61-	2	.418	----	----	56	UNCH	1.45B	.61A
1600	----			----		.75N			.74-	1	.472	----	----	263	UNCH	1.63B	.72A
1625	----			----		.89N			.87-	2	.525	----	----	42	UNCH	1.57B	.84A
1650	----			----		1.03N			1.02-	1	.577	----	----	126	UNCH	1.67B	.98A
1675	----			----		1.19N			1.18-	1	.627	----	----	146	UNCH	1.82B	1.12A
1700	----			----		1.36N			1.35-	1	.673	----	----	14	UNCH	1.92B	1.29A
TOTAL													0	3754			
JAN17				(FUTURES SETT.	15.95	-	.0)										
1250	----			----		.02N			.02	UNCH	.024	----	----	102	UNCH	.14B	----
1275	----			----		.03N			.04+	1	.042	----	----	7	UNCH	.17B	.10A
1300	----			----		.04N			.05+	1	.052	----	----	120	UNCH	.21B	.13A
1325	----			----		.06N			.07+	1	.070	----	----	38	UNCH	.26B	.12
1350	----			----		.08N			.10+	2	.094	----	----	124	UNCH	.34	.10
1375	----			----		.11N			.13+	2	.117	----	----	49	UNCH	.41B	.23
1400	----			----		.14N			.16+	2	.141	----	----	243	UNCH	.51B	.19
1425	----			----		.19N			.20+	1	.171	----	----	54	UNCH	.62B	.23
1450	----			----		.24N			.25+	1	.206	----	2	286 +	2	.74B	.30
1475	----			----		.30N			.31+	1	.245	----	----	72	UNCH	.87B	.42A
1500	----			----		.38N			.38	UNCH	.287	----	----	300	UNCH	1.02B	.40
1525	----			----		.47N			.47	UNCH	.335	----	----	42	UNCH	1.18B	.59A
1550	----			----		.57N			.57	UNCH	.384	----	----	42	UNCH	1.34B	.64A
1575	----			----		.68N			.68	UNCH	.434	----	----	48	UNCH	1.50B	.76A
1600	----			----		.81N			.81	UNCH	.485	----	----	30	UNCH	1.55B	.88A
1625	----			----		.95N			.95	UNCH	.535	----	----	87	UNCH	1.69B	1.02A
1650	----			----		1.10N			1.10	UNCH	.585	----	----	20	UNCH	1.68B	1.17A
TOTAL													2	1664 +	2		
FEB17				(FUTURES SETT.	16.02	+	3.0)										
1250	----			----		.03N			.02-	1	.024	----	----	102	UNCH	.15B	----
1275	----			----		.04N			.03-	1	.034	----	----	7	UNCH	.18B	----
1300	----			----		.06N			.05-	1	.052	----	----	119	UNCH	.22B	.15A
1325	----			----		.07N			.07	UNCH	.069	----	----	36	UNCH	.28B	.18A
1350	----			----		.10N			.09-	1	.086	----	----	131	UNCH	.35B	.12
1375	----			----		.13N			.12-	1	.110	----	----	26	UNCH	.43B	.29A
1400	----			----		.17N			.16-	1	.138	----	----	234	UNCH	.54	.28A
1425	----			----		.21N			.21	UNCH	.171	----	----	53	UNCH	.65B	.25
1450	----			----		.27N			.26-	1	.204	----	2	283 +	2	.78B	.34
1475	----			----		.34N			.33-	1	.244	----	----	26	UNCH	.91B	.47A
1500	----			----		.42N			.41-	1	.286	----	----	328	UNCH	1.06B	.41
1525	----			----		.51N			.50-	1	.330	----	----	50	UNCH	1.23B	.64A
1550	----			----		.61N			.60-	1	.376	----	----	40	UNCH	1.40B	.67A
1575	----			----		.72N			.71-	1	.422	----	----	49	UNCH	1.59B	.77A
1600	----			----		.85N			.83-	2	.470	----	----	37	UNCH	1.51B	.91A
1625	----			----		.99N			.97-	2	.516	----	----	83	UNCH	1.66B	1.04A
1650	----			----		1.14N			1.12-	2	.562	----	----	20	UNCH	1.73B	1.18A
TOTAL													2	1624 +	2		
MAR17				(FUTURES SETT.	16.10	-	.0)										
1250	----			----		.04N			.04	UNCH	.038	----	----	102	UNCH	.15B	----
1275	----			----		.05N			.06+	1	.054	----	----	7	UNCH	.19B	----
1300	----			----		.07N			.08+	1	.069	----	----	119	UNCH	.24B	----
1325	----			----		.09N			.10+	1	.084	----	----	37	UNCH	.30B	----
1350	----			----		.12N			.13+	1	.105	----	----	111	UNCH	.37B	.14
1375	----			----		.16N			.17+	1	.130	----	----	31	UNCH	.45B	.28
1400	----			----		.20N			.22+	2	.159	----	----	227	UNCH	.54B	.21
1425	----			----		.26N			.27+	1	.187	----	5	60 +	2	.63B	.27
1450	----			----		.31N			.33+	2	.219	----	2	277 +	2	.75B	.43A



FINAL

PG25 BULLETIN #148@										MILK, CLASS IV MILK & DRY WHEY OPTIONS										Wed, Aug 03, 2016 PG25									
MILK PUT																													
	MILK PUT	(FUTURES	SETT.	16.27	-	3.0)																							
1450	----	----	----		.33N			.33	UNCH	.209	----	----			146	UNCH	.64B	.45A											
1475	----	----	----		.40N			.40	UNCH	.242	----	----			25	UNCH	.74B	.45A											
1500	----	----	----		.47N			.48+	1	.276	----	----			143	UNCH	.95	.53A											
1525	----	----	----		.56N			.57+	1	.313	----	----			187	UNCH	.97B	.62A											
1550	----	----	----		.66N			.67+	1	.350	----	----			25	UNCH	1.10B	.71A											
1575	----	----	----		.76N			.77+	1	.387	----	----			54	UNCH	1.24B	.76A											
1600	----	----	----		.88N			.89+	1	.426	----	----			160	UNCH	1.39B	.87A											
1625	----	----	----		1.00N			1.02+	2	.465	----	----			13	UNCH	1.55B	.99A											
TOTAL																													
JUN17	MILK PUT	(FUTURES	SETT.	16.42	-	.0)																							
1250	----	----	----		.05N			.05	UNCH	.042	----	----			2	UNCH	.16B	.17A											
1275	----	----	----		.07N			.07	UNCH	.055	----	----			7	UNCH	.20B	.21A											
1300	----	----	----		.09N			.09	UNCH	.069	----	----			105	UNCH	.24B	.25A											
1325	----	----	----		.12N			.12	UNCH	.087	----	----			33	UNCH	.29B	.20A											
1350	----	----	----		.15N			.15	UNCH	.105	----	----			55	UNCH	.34B	.24A											
1375	----	----	----		.19N			.19	UNCH	.127	----	----			16	UNCH	.41B	.28A											
1400	----	----	----		.23N			.23	UNCH	.149	----	----			176	UNCH	.47B	.33A											
1425	----	----	----		.29N			.28+	1	.175	----	----			164	+	.55B	.32A											
1450	----	----	----		.35N			.34+	1	.203	----	----			166	UNCH	.64B	.40A											
1475	----	----	----		.41N			.41	UNCH	.234	----	----			25	UNCH	.74B	.48A											
1500	----	----	----		.49N			.49	UNCH	.266	----	----			148	UNCH	.85B	.53A											
1525	----	----	----		.57N			.57	UNCH	.299	----	----			19	UNCH	.97B	.57A											
1550	----	----	----		.67N			.67	UNCH	.334	----	----			24	UNCH	1.10B	.66A											
1575	----	----	----		.77N			.77	UNCH	.369	----	----			59	UNCH	1.23B	.76A											
1600	----	----	----		.88N			.88	UNCH	.405	----	----			7														
1625	----	----	----		1.01N			1.01	UNCH	.442	----	----			37	UNCH	1.53B	.98A											
TOTAL																													
JUL17	MILK PUT	(FUTURES	SETT.	16.60	-	.0)																							
1250	----	----	----		.06N			.05-	1	.040	----	----			2	UNCH	.22B	----											
1275	----	----	----		.07N			.07	UNCH	.053	----	----			5	UNCH	.27B	----											
1300	----	----	----		.09N			.09	UNCH	.066	----	----			8	UNCH	.32B	----											
1350	----	----	----		.15N			.15	UNCH	.101	----	----			5	UNCH	.44B	----											
1375	----	----	----		.19N			.19	UNCH	.122	----	----			8	UNCH	.51B	----											
1400	----	----	----		.23N			.23	UNCH	.143	----	----			15	UNCH	.58B	----											
1425	----	----	----		.28N			.28	UNCH	.167	----	----			118	UNCH	.67B	----											
1450	----	----	----		.34N			.34	UNCH	.194	----	----			51	UNCH	.76	.76											
1500	----	----	----		.48N			.48	UNCH	.252	----	----			23	UNCH	.96B	----											
1525	----	----	----		.56N			.56	UNCH	.283	----	----			35	UNCH	1.07B	----											
1550	----	----	----		.65N			.65	UNCH	.315	----	----			16	UNCH	1.19B	----											
1575	----	----	----		.75N			.75	UNCH	.348	----	----			1	UNCH	1.31B	----											
1600	----	----	----		.86N			.85-	1	.382	----	----			15	UNCH	1.45B	----											
1625	----	----	----		.97N			.97	UNCH	.416	----	----			133	UNCH	1.59B	----											
TOTAL																													
AUG17	MILK PUT	(FUTURES	SETT.	16.61	-	8.0)																							
1250	----	----	----		.06N			.07+	1	.050	----	----			2	UNCH	.24B	----											
1275	----	----	----		.08N			.08	UNCH	.058	----	----			5	UNCH	.29B	----											
1300	----	----	----		.10N			.11+	1	.075	----	----			8	UNCH	.34B	----											
1350	----	----	----		.16N			.17+	1	.108	----	----			5	UNCH	.46B	----											
1375	----	----	----		.20N			.21+	1	.128	----	----			8	UNCH	.53B	----											
1400	----	----	----		.24N			.25+	1	.148	----	----			15	UNCH	.43B	----											
1425	----	----	----		.29N			.31+	2	.174	----	----			118	UNCH	.69B	----											
1450	----	----	----		.35N			.37+	2	.200	----	----			47	UNCH	.58B	----											
1475	----	----	----		.42N			.43+	1	.226	----	----			2	UNCH	.67B	----											
1500	----	----	----		.49N			.51+	2	.256	----	----			23	UNCH	.77B	----											
1525	----	----	----		.57N			.59+	2	.286	----	----			33	UNCH	----	----											
1550	----	----	----		.66N			.68+	2	.317	----	----			16	UNCH	----	----											
1575	----	----	----		.76N			.78+	2	.349	----	----			1	UNCH	----	----											
1600	----	----	----		.86N			.89+	3	.382	----	----			15	UNCH	----	----											
1625	----	----	----		.98N			1.01+	3	.416	----	----			133	UNCH	----	----											
1650	----																												



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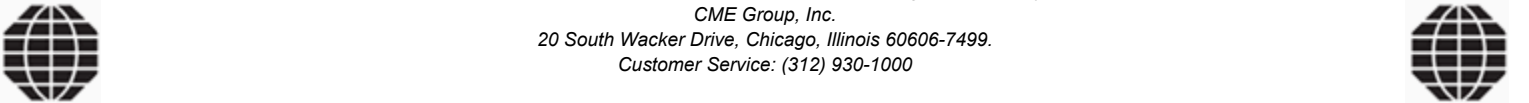
FINAL

PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS										Wed, Aug 03, 2016 PG25			
CLASS	IV	PUT															
JUL16				CLASS	IV	PUT											
1250	----	----	----	----	----	----									20	.02	.02
1275	----	----	----	----	----	----									3	.31	.06
1300	----	----	----	----	----	----									53	.39B	.26
1325	----	----	----	----	----	----									7	----	----
1350	----	----	----	----	----	----									38	.30B	----
1375	----	----	----	----	----	----									3	----	----
1400	----	----	----	----	----	----									28	----	----
1425	----	----	----	----	----	----									5	.70B	----
1450	----	----	----	----	----	----									13	----	----
1475	----	----	----	----	----	----									50	----	----
1500	----	----	----	----	----	----									26	.10B	----
1525	----	----	----	----	----	----		.16+	1	1.000	26	----	----	----	2	----	----
1550	----	----	----	----	----	----		.41+	1	1.000	2	----	----	----	2	----	----
1600	----	----	----	----	----	----		.66+	1	1.000	2	----	----	----	2	----	----
1625	----	----	----	----	----	----		1.16+	1	1.000	6	----	----	----	6	----	----
1700	----	----	----	----	----	----		1.41+	1	1.000	3	----	----	----	3	----	----
TOTAL								2.16+	1	1.000	2	----	0	0 -	2	----	----
AUG16				CLASS	IV	PUT											
1250	----	----	----	----	----	----								15	UNCH	.38B	----
1275	----	----	----	----	----	----				.000	----	----		5	UNCH	.31	.01
1300	----	----	----	----	----	----				.000	----	----		36	UNCH	.42B	.30
1325	----	----	----	----	----	----				.001	----	----		7	UNCH	----	----
1350	----	----	----	----	----	----				.005	----	----		31	UNCH	.30B	----
1375	----	----	----	----	----	----				.022	----	----		5	UNCH	----	----
1400	----	----	----	----	----	----		.01N	UNCH	.046	----	----		32	UNCH	----	----
1425	----	----	----	----	----	----		.04N	.03-	1	.122	----		7	UNCH	.05	.05
1450	----	----	----	----	----	----		.09N	.09	UNCH	.282	----		17	UNCH	----	----
1475	----	----	----	----	----	----		.19N	.19	UNCH	.477	----		28	UNCH	----	----
1500	----	----	----	----	----	----		.34N	.33-	1	.679	----		91	UNCH	.31B	----
1525	----	----	----	----	----	----		.53N	.52-	1	.841	----		8	UNCH	----	----
1550	----	----	----	----	----	----		.75N	.75	UNCH	.918	----		9	UNCH	----	----
1575	----	----	----	----	----	----		.99N	.98-	1	.958	----		1	UNCH	----	----
1600	----	----	----	----	----	----		1.23N	1.23	UNCH	.978	----		14	UNCH	.81B	1.24A
1625	----	----	----	----	----	----		1.48N	1.48	UNCH	.992	----		3	UNCH	----	----
1700	----	----	----	----	----	----		2.23N	2.23	UNCH	.999	----		2	UNCH	----	----
TOTAL												0	311				
SEP16				CLASS	IV	PUT											
1250	----	----	----	----	----	----		.02N	.01-	1	.017	----		15	UNCH	----	----
1300	----	----	----	----	----	----		.04N	.04	UNCH	.054	----		36	UNCH	.40B	.30
1325	----	----	----	----	----	----		.06N	.06	UNCH	.077	----		7	UNCH	----	----
1350	----	----	----	----	----	----		.09N	.08-	1	.101	----		32	UNCH	.40	.05
1400	----	----	----	----	----	----		.17N	.17	UNCH	.184	----		33	UNCH	----	----
1425	----	----	----	----	----	----		.23N	.23	UNCH	.233	----		17	UNCH	----	----
1450	----	----	----	----	----	----		.31N	.30-	1	.286	----		19	UNCH	----	----
1475	----	----	----	----	----	----		.40N	.39-	1	.346	----		25	UNCH	.80B	----
1500	----	----	----	----	----	----		.50N	.50	UNCH	.408	----		76	UNCH	----	----
1525	----	----	----	----	----	----		.62N	.62	UNCH	.471	----		2	UNCH	----	----
1550	----	----	----	----	----	----		.76N	.75-	1	.535	----		2	UNCH	----	----
1575	----	----	----	----	----	----		.91N	.90-	1	.596	----		9	UNCH	----	----
1600	----	----	----	----	----	----		1.07N	1.07	UNCH	.653	----		23	UNCH	----	----
1625	----	----	----	----	----	----		1.25N	1.25	UNCH	.707	----		7	UNCH	----	----
1700	----	----	----	----	----	----		1.85N	1.85	UNCH	.839	----		3	UNCH	----	----
TOTAL												0	306				
OCT16				CLASS	IV	PUT											
1200	----	----	----	----	----	----		.01N	.01	UNCH	.013	----		8	UNCH	----	----
1250	----	----	----	----	----	----		.02N	.02	UNCH	.025	----		16	UNCH	----	----
1300	----	----	----	----	----	----		.05N	.05	UNCH	.055	----		44	UNCH	.36B	----
1325	----	----	----	----	----	----		.07N	.07	UNCH	.073	----		11	UNCH	----	----
1350	----	----	----	----	----	----		.10N	.09-	1	.092	----		33	UNCH	.40	.08
1400	----	----	----	----	----	----		.17N	.17	UNCH	.154	----		5	UNCH	----	----
1425	----	----	----	----	----	----		.22N	.22	UNCH	.190	----		5	UNCH	----	----
1450	----	----	----	----	----	----		.29N	.28-	1	.230	----		75	UNCH	----	----
1475	----	----	----	----	----	----		.36N	.36	UNCH	.276	----		29	UNCH	----	----
1500	----	----	----	----	----	----		.45N	.44-	1	.321	----		57	UNCH	.31	.31
1550	----	----	----	----	----	----		.66N	.65-	1	.422	----		10	UNCH	----	----
1600	----	----	----	----	----	----		.92N	.91-	1	.524	----		38	UNCH	----	----
1625	----	----	----	----	----	----		1.07N	1.06-	1	.574	----		9	UNCH	----	----
1650	----	----	----	----	----	----		1.23N	1.22-	1	.619	----		11	UNCH	----	----
TOTAL												0	349				
NOV16				CLASS	IV	PUT											
1200	----	----	----	----	----	----		.02N	.02	UNCH	.022	----		8	UNCH	----	----
1250	----	----	----	----	----	----		.04N	.04	UNCH	.041	----		16	UNCH	----	----
1300	----	----	----	----	----	----		.07N	.08+	1	.073	----		44	UNCH	.39B	----
1325	----	----	----	----	----	----		.10N	.11+	1	.095	----		14	UNCH	.07	.07
1350	----	----	----	----	----	----		.13N	.14+	1	.118	----		35	UNCH	.40	.40
1400	----	----	----	----	----	----		.22N	.23+	1	.176	----		3	UNCH	.40B	----
1425	----	----	----	----	----	----		.28N	.29+	1	.210	----		5	UNCH	----	----
1450	----	----	----	----	----	----		.34N	.36+	2	.248	----		72	UNCH	----	----
1475	----	----	----	----	----	----		.42N	.44+	2	.287	----		29	UNCH	----	----
1500	----	----	----	----	----	----		.50N	.53+	3	.329	----		62	UNCH	----	----
1550	----	----	----	----	----	----		.71N	.74+	3	.416	----		8	UNCH	----	----
1600	----	----	----	----	----	----		.96N	1.00+	4	.505	----		34	UNCH	----	----
1625	----	----	----	----	----	----		1.10N	1.15+	5	.548	----		9	UNCH	----	----
1650	----	----	----	----	----	----		1.25N	1.30+	5	.591	----		13	UNCH	----	----
1675	----	----	----	----	----	----		1.42N	1.47+	5	.631	----		1	UNCH	----	----
TOTAL												0	353				
DEC16				CLASS	IV	PUT											
1200	----	----	----	----	----	----		.05N	.06+	1	.051	----		8	UNCH	----	----
1250	----	----	----	----	----	----		.09N	.10+	1	.080	----		16	UNCH	----	----
1300	----	----	----	----	----	----											

FINAL													
PG25 BULLETIN #148@				MILK, CLASS IV MILK & DRY WHEY OPTIONS							wed, Aug 03, 2016		
CLASS	IV	PUT											
	CLASS	IV	PUT										
1600	----			----	----	1.28N	1.28	UNCH	.453	----	----	37	UNCH
TOTAL										0		149	
APR17	CLASS	IV	PUT										
1300	----			----	----	.24N	.24	UNCH	.124	----	----	15	UNCH
1350	----			----	----	.34N	.34	UNCH	.164	----	----	6	UNCH
1400	----			----	----	.46N	.46	UNCH	.208	----	----	51	UNCH
1425	----			----	----	.54N	.53-	1	.232	----	----	114	UNCH
1450	----			----	----	.62N	.61-	1	.257	----	----	50	UNCH
1475	----			----	----	.70N	.70	UNCH	.284	----	----	2	UNCH
1500	----			----	----	.80N	.79-	1	.311	----	----	12	UNCH
1600	----			----	----	1.25N	1.24-	1	.424	----	----	71	UNCH
1625	----			----	----	1.38N	1.37-	1	.452	----	----	49	UNCH
1650	----			----	----	1.51N	1.51	UNCH	.481	----	----	4	UNCH
TOTAL										0		374	
MAY17	CLASS	IV	PUT										
1300	----			----	----	.26N	.26	UNCH	.126	----	----	15	UNCH
1350	----			----	----	.36N	.36	UNCH	.163	----	----	6	UNCH
1400	----			----	----	.49N	.49	UNCH	.206	----	----	51	UNCH
1425	----			----	----	.56N	.56	UNCH	.229	----	----	114	UNCH
1450	----			----	----	.64N	.64	UNCH	.253	----	----	50	UNCH
1475	----			----	----	.72N	.72	UNCH	.277	----	----	2	UNCH
1500	----			----	----	.82N	.82	UNCH	.303	----	----	12	UNCH
1600	----			----	----	1.26N	1.26	UNCH	.408	----	----	71	UNCH
1625	----			----	----	1.39N	1.38-	1	.435	----	----	49	UNCH
1650	----			----	----	1.52N	1.52	UNCH	.462	----	----	4	UNCH
TOTAL										0		374	
JUN17	CLASS	IV	PUT										
1300	----			----	----	.29N	.29	UNCH	.130	----	----	15	UNCH
1350	----			----	----	.39N	.39	UNCH	.165	----	----	6	UNCH
1400	----			----	----	.52N	.52	UNCH	.206	----	----	51	UNCH
1425	----			----	----	.60N	.59-	1	.227	----	2	116 +	2
1450	----			----	----	.67N	.67	UNCH	.250	----	----	50	UNCH
1475	----			----	----	.76N	.76	UNCH	.273	----	----	2	UNCH
1500	----			----	----	.85N	.85	UNCH	.297	----	----	12	UNCH
1600	----			----	----	1.29N	1.29	UNCH	.397	----	----	71	UNCH
1625	----			----	----	1.42N	1.41-	1	.422	----	2	51 +	2
1650	----			----	----	1.55N	1.54-	1	.447	----	----	4	UNCH
TOTAL										4		378 +	4
JUL17	CLASS	IV	PUT										
1350	----			----	----	.45N	.45	UNCH	.179	----	----	5	UNCH
1400	----			----	----	.59N	.59	UNCH	.220	----	----	3	UNCH
1425	----			----	----	.67N	.66-	1	.240	----	----	34	UNCH
1450	----			----	----	.75N	.75	UNCH	.263	----	----	8	UNCH
1600	----			----	----	1.39N	1.39	UNCH	.406	----	----	1	UNCH
1625	----			----	----	1.52N	1.52	UNCH	.431	----	----	34	UNCH
1650	----			----	----	1.65N	1.65	UNCH	.455	----	----	7	UNCH
TOTAL										0		92	
AUG17	CLASS	IV	PUT										
1350	----			----	----	.48N	.48	UNCH	.182	----	----	5	UNCH
1400	----			----	----	.63N	.62-	1	.222	----	----	3	UNCH
1425	----			----	----	.71N	.70-	1	.243	----	----	34	UNCH
1450	----			----	----	.79N	.79	UNCH	.265	----	----	7	UNCH
1625	----			----	----	1.56N	1.56	UNCH	.427	----	----	34	UNCH
1650	----			----	----	1.70N	1.70	UNCH	.450	----	----	7	UNCH
TOTAL										0		90	
SEP17	CLASS	IV	PUT										
1350	----			----	----	.48N	.48	UNCH	.173	----	----	5	UNCH
1400	----			----	----	.62N	.62	UNCH	.211	----	----	3	UNCH
1425	----			----	----	.70N	.70	UNCH	.230	----	----	34	UNCH
1450	----			----	----	.78N	.78	UNCH	.250	----	----	7	UNCH
1625	----			----	----	1.52N	1.52	UNCH	.401	----	----	34	UNCH
1650	----			----	----	1.65N	1.65	UNCH	.423	----	----	7	UNCH
TOTAL										0		90	
OCT17	CLASS	IV	PUT										
1350	----			----	----	.52N	.52	UNCH	.178	----	----	5	UNCH
1400	----			----	----	.66N	.66	UNCH	.214	----	----	3	UNCH
1450	----			----	----	.82N	.82	UNCH	.252	----	----	12	UNCH
1525	----			----	----	1.10N	1.10	UNCH	.313	----	----	5	UNCH
1650	----			----	----	1.69N	1.69	UNCH	.420	----	----	12	UNCH
1725	----			----	----	2.11N	2.11	UNCH	.483	----	----	5	UNCH
TOTAL										0		42	
NOV17	CLASS	IV	PUT										
1350	----			----	----	.58N	.58	UNCH	.191	----	----	5	UNCH
1400	----			----	----	.74N	.73-	1	.228	----	----	3	UNCH
1450	----			----	----	.91N	.91	UNCH	.267	----	----	12	UNCH
1525	----			----	----	1.21N	1.21	UNCH	.328	----	----	5	UNCH
1650	----			----	----	1.82N	1.82	UNCH	.433	----	----	12	UNCH
1725	----			----	----	2.25N	2.25	UNCH	.495	----	----	5	UNCH
TOTAL										0		42	
DEC17	CLASS	IV	PUT										
1350	----			----	----	.64N	.64	UNCH	.201	----	----	5	UNCH
1400	----			----	----	.80N	.80	UNCH	.238	----	----	3	UNCH
1450	----			----	----	.98N	.98	UNCH	.276	----	----	12	UNCH
1525	----			----	----	1.29N	1.29	UNCH	.336	----	----	5	UNCH
1650	----			----	----	1.91N	1.91	UNCH	.438	----	----	12	UNCH
1725	----			----	----	2.36N	2.35-	1	.497	----	----	5	UNCH
TOTAL										0		42	

FINAL														
PG25 BULLETIN #148@			MILK, CLASS IV MILK & DRY WHEY OPTIONS								Wed, Aug 03, 2016			PG25
DRY WHEY PUT	DRY WHEY PUT	(FUTURES SETT.	27.42 -	8.0)										
JUL16	----	----	----	----	CAB	----	----	----	----	0	----	4	1.50B	----
260	----	----	----	----							0 -	4		
TOTAL														
AUG16	DRY WHEY PUT	(FUTURES SETT.	28.15	.0)										
260	----	----	----	----	CAB	----	.025	----	----	0	19	UNCH	1.75	1.75
TOTAL											19			
SEP16	DRY WHEY PUT	(FUTURES SETT.	30.50 +	40.0)										
250	----	----	.08N		.0500-	2	.034	----	----		40	UNCH	2.00	2.00
260	----	----	.15N		.1000-	5	.064	----	----		4	UNCH	1.00B	----
280	----	----	.53N		.4250-	10	.205	----	----		1	UNCH	----	----
TOTAL										0	45			
OCT16	DRY WHEY PUT	(FUTURES SETT.	31.28	.0)										
240	----	----	.03N		.0250	UNCH	.016	----	----		30	UNCH	----	----
260	----	----	.15N		.1500	UNCH	.074	----	----		4	UNCH	----	----
270	----	----	.28N		.2750	UNCH	.122	----	----		2	UNCH	----	----
TOTAL										0	36			
NOV16	DRY WHEY PUT	(FUTURES SETT.	33.00	.0)										
240	----	----	.03N		.0250	UNCH	.013	----	----		30	UNCH	----	----
260	----	----	.13N		.1250	UNCH	.053	----	----		4	UNCH	----	----
290	----	----	.55N		.5250-	2	.177	----	----		2	UNCH	----	----
TOTAL										0	36			
DEC16	DRY WHEY PUT	(FUTURES SETT.	34.00	.0)										
240	----	----	.05N		.0500	UNCH	.020	----	----		30	UNCH	----	----
260	----	----	.15N		.1500	UNCH	.054	----	----		4	UNCH	----	----
TOTAL										0	34			
JAN17	DRY WHEY PUT	(FUTURES SETT.	34.75	.0)										
250	----	----	.10N		.1000	UNCH	.034	----	----		16	UNCH	----	----
320	----	----	1.40N		1.3750-	2	.297	----	----		2	UNCH	----	----
TOTAL										0	18			
FEB17	DRY WHEY PUT	(FUTURES SETT.	35.50	.0)										
250	----	----	.10N		.1000	UNCH	.032	----	----		16	UNCH	----	----
320	----	----	1.35N		1.3500	UNCH	.271	----	----		2	UNCH	----	----
TOTAL										0	18			
MAR17	DRY WHEY PUT	(FUTURES SETT.	36.00	.0)										
250	----	----	.15N		.1250-	2	.036	----	----		16	UNCH	----	----
TOTAL										0	16			
APR17	DRY WHEY PUT	(FUTURES SETT.	36.00	.0)										
250	----	----	.18N		.1750	UNCH	.045	----	----		16	UNCH	----	----
TOTAL										0	16			
MAY17	DRY WHEY PUT	(FUTURES SETT.	36.00	.0)										
250	----	----	.23N		.2250	UNCH	.054	----	----		16	UNCH	----	----
TOTAL										0	16			
JUN17	DRY WHEY PUT	(FUTURES SETT.	37.15 -	7.5)										
250	----	----	.23N		.2250	UNCH	.049	----	----		16	UNCH	----	----
TOTAL										0	16			

OPTIONS EEO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
MILK CALL MILK OPTIONS							
JUL16	CALL						
OA	1250	----	----	----	6	6	0.00
OA	1275	----	----	----	34	34	0.00
OA	1300	----	----	----	236	236	0.00
OA	1325	----	----	----	255	255	0.00
OA	1350	----	----	----	160	160	0.00
OA	1375	----	----	----	606	606	0.00
OA	1400	----	----	----	464	464	0.00
OA	1425	----	----	----	269	269	0.00
OA	1450	----	----	----	201	201	0.00
OA	1475	----	----	----	530	530	0.00
OA	1500	----	----	----	443	443	0.00
TOTALS		0	0	0	3204	3204	0
AUG16 CALL							
OA	1350	----	----	----	40	40	0.00
OA	1375	----	----	----	26	26	0.00
OA	1400	----	----	----	13	13	0.00
OA	1425	----	----	----	32	32	0.00
OA	1450	----	----	----	8	8	0.00
OA	1500	----	----	----	59	59	0.00
OA	1525	----	----	----	28	28	0.00
OA	1550	----	----	----	10	10	0.00
OA	1575	----	----	----	50	50	0.00
TOTALS		0	0	0	266	266	0
MILK PUT MILK OPTIONS							
JUL16	PUT						
OA	1525	----	----	----	273	273	0.00
OA	1550	----	----	----	265	265	0.00
OA	1575	----	----	----	60	60	0.00
OA	1600	----	----	----	103	103	0.00
OA	1625	----	----	----	43	43	0.00
OA	1650	----	----	----	107	107	0.00
OA	1675	----	----	----	166	166	0.00
OA	1700	----	----	----	9	9	0.00
TOTALS		0	0	0	1026	1026	0
CLASS IV CALL CLASS IV MILK OPTIONS							
JUL16	CALL						
DZ	1475	----	----	----	8	8	0.00
TOTALS		0	0	0	8	8	0
CLASS IV PUT CLASS IV MILK OPTIONS							
JUL16	PUT						
DZ	1500	----	----	----	26	26	0.00
DZ	1525	----	----	----	2	2	0.00
DZ	1550	----	----	----	2	2	0.00
DZ	1600	----	----	----	6	6	0.00
DZ	1625	----	----	----	3	3	0.00
DZ	1700	----	----	----	2	2	0.00
TOTALS		0	0	0	41	41	0



FINAL

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26

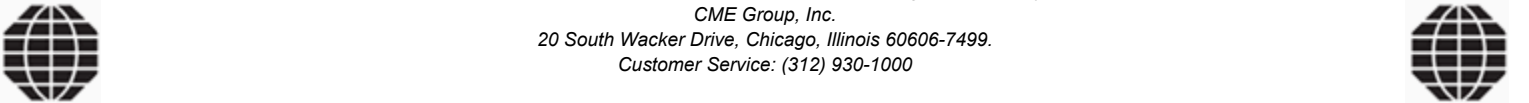
INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH 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 MINI MILK = \$2.50, MIDI MILK = \$5.00, NONFAT DRY MILK, BUTTER, DRY WHEY AND CHEESE = \$5.00 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.

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER AND CASH BUTTER OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03													
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	
CB0	160.0-280.0	160.0-280.0	160.0-280.0	160.0-280.0	160.0-280.0	150.0-250.0	150.0-250.0	150.0-250.0	150.0-250.0	150.0-250.0	150.0-250.0	150.0-250.0	
JQ	77.5-230.0	85.0-230.0	87.5-230.0	87.5-230.0	87.5-230.0	87.5-225.0	87.5-222.5	87.5-225.0	87.5-222.5	90.0-222.5	90.0-225.0	92.5-225.0	
NZ	70.0-152.0	70.0-152.0	70.0-154.0	70.0-154.0	70.0-154.0	70.0-154.0	70.0-156.0	70.0-156.0	70.0-156.0	80.0-156.0	80.0-158.0	80.0-152.0	
OSC	87.5-242.5	95.0-245.0	97.5-245.0	97.5-247.5	97.5-245.0	97.5-245.0	97.5-252.5	97.5-252.5	100.0-250.0	100.0-250.0	100.0-250.0	102.5-250.0	

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER AND CASH BUTTER CONTRACTS LAST TRADE													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
CASH BUTTER FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
CASH BUTTER OPT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
CHEESE FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
MILK MIDI OPT	08/30	10/04	11/01	11/29	01/03	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
NFD MILK CS FUT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
NFD MILK CS OPT	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
	08/30	10/04	11/01	11/29	01/04	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29
MILK MIDI FUT	08/30	10/04	11/01	11/29	01/03	01/31	02/28	04/04	05/02	05/31	07/05	08/01	08/29

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER AND CASH BUTTER FUTURES													
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO- OPEN INT SETT. PRICE VOL. INT PRICE			
MILK FUT	----	----	----	----	15.24	2	----	----	5210 + 86	----	4809	16.33	
JUL16	----	----	----	----	17.02	UNCH	----	129	5087 + 44	----	64	4499	16.34
AUG16	17.05	17.09	16.94	----	17.07 + 5		----	224	4644 + 80	----	79	4674	16.72
SEP16	17.04	#17.15	16.95	----	16.90 - 1		----	71	3617 + 17	----	33	4114	16.72
OCT16	16.94	16.94	16.80	----	16.42 - 6		----	37	3319 + 10	----	24	3717	16.35
NOV16	16.51	16.51	16.34	----	16.02 - 6		----	20	2932 + 7	----	11	3428	16.04
DEC16	15.99	16.02	15.95	----	15.95 UNCH		----	5	1243 + 2	----	----	1178	15.65
JAN17	15.95	15.95	15.88	----	16.02 + 3		----	5	1092 + 4	----	----	1131	15.50
FEB17	16.02	16.03	15.96A	----	16.10 UNCH		----	15	1085 + 8	----	1	1048	15.47
MAR17	16.08	16.11	16.08	----	16.13 - 2		----	24	962 + 4	UNCH	21	784	15.52
APR17	16.20	16.20	16.13	----	16.27 - 3		----	4	893 + 2	----	1	742	15.90
MAY17	16.37	16.37	16.27	----	16.42 UNCH		----	7	761 + 6	----	----	561	16.14
JUN17	16.43	16.43	16.42	----	16.60 UNCH		----	15	316 + 10	----	2	432	16.48
JUL17	16.60	#16.64	16.60	----	16.61 - 8		----	9	258 + 5	----	13	324	16.76
AUG17	16.69	#16.70	16.60	----	16.64 - 8		----	9	240 + 5	----	20	363	16.72
SEP17	16.70	#16.75	16.60	----	16.61 - 4		----	2	226 + 1	----	----	330	16.76
OCT17	16.67	16.67	16.60	----	16.60 - 9		----	2	201 + 2	----	----	313	16.77
NOV17	16.69	16.69	16.60	----	16.60 - 5		----	4	230 + 4	----	12	319	16.76
DEC17	16.65	16.65	16.60	----	16.00 UNCH		----	2	12 + 2	----	----	16	16.46
JAN18	16.00	16.00	16.00	----	16.00 UNCH		----	2	4 + 2	----	----	----	16.26
FEB18	16.00	16.00	16.00	----	16.00 UNCH		----	2	4 + 2	----	----	----	16.06
MAR18	16.00	16.00	16.00	----	16.10 UNCH		----	2	4 + 2	----	----	----	15.88
APR18	16.10	16.10	16.10	----	16.25 NEW		----	3	3 + 3	----	----	----	15.66
MAY18	16.25	#16.25	*16.25	----	16.45 NEW		----	3	3 + 3	----	----	----	15.46
JUN18	16.45	#16.45	*16.45	----	16.45 NEW		----	3	3 + 3	----	----	----	15.26
JUL18	16.45	#16.45	*16.45	----			----	3		----	----	----	
TOTAL	MILK FUT						0	599	32289 + 310		285	32766	
JUL16	----	----	----	----	83.63 - 2		----	----	993 + 39	----	----	886	83.66
AUG16	86.55	87.03	86.15	----	86.23 - 77		----	19	1106 - 10	----	19	856	78.83
SEP16	91.75	91.75	90.00	----	90.50 - 152		----	24	857 + 3	----	90	753	79.50
OCT16	95.77	96.00	94.28	----	94.30 - 272		----	56	731 + 1	----	52	848	82.25
NOV16	97.50	97.50	97.43A	----	97.50 - 235		----	8	637 - 4	----	89	714	86.00
DEC16	101.22	101.23	99.48A	----	100.00 - 227		----	51	744 UNCH	----	54	707	87.98
JAN17	105.00	105.00	103.03	----	103.50 - 265		----	13	216 + 6	----	38	425	94.00
FEB17	108.00	108.00	106.00	----	106.00 - 202		----	14	125 + 3	----	17	376	95.38
MAR17	110.00	110.00	108.00	----	109.00 - 250		----	10	66 + 3	----	28	362	100.00
APR17	113.50	113.50	112.95A	----	113.13 + 60		----	1	59 UNCH	----	5	254	101.75
MAY17	115.50	115.50	113.00A	----	114.08 - 42		----	2	54 + 1	----	1	250	105.80
JUN17	114.50	114.50	114.50	----	115.58 - 67		----	1	29 + 1	----	----	184	107.08
JUL17	113.47	113.48	113.48	----	113.48 - 280		----	2	14 UNCH	----	1	118	109.80
AUG17	113.00	113.03B	113.00	----	113.00 - 187		----	2	24 + 1	----	----	66	112.68
SEP17	----	----	----	----	118.25 UNCH		----	----	20 UNCH	----	----	54	115.95
OCT17	119.27	119.28	119.25	----	119.25 - 175		----	7	8 + 3	----	----	64	116.50
NOV17	----	----	----	----	121.50 UNCH		----	----	4 UNCH	----	----	59	118.60
DEC17	----	----	----	----	120.75 UNCH		----	----	12 UNCH	----	----	65	119.00
JAN18	----	----	----	----	125.00 UNCH		----	----	3 UNCH	----	----	----	124.50
JUL16	----	----	----	----	231.55 + 5		----	----	1013 + 137	----	----	994	191.59
AUG16	225.00	225.50	225.00	----	225.50 + 250		----	20	1066 + 16	----	7	931	196.50
SEP16	230.12	230.13	227.00	----	229.00 + 387		----	20	1278 + 13	----	28	1084	196.50
OCT16	228.02	230.00	228.03	----	229.25 + 372		----	45	908 - 12	----	8	1241	195.50
NOV16	225.50	227.55	225.50	----	227.55 + 205		----	12	865 + 8	----	6	1021	195.00
DEC16	----	214.53B	----	----	213.53 + 52		----	----	648 UNCH	----	5	745	187.25
JAN17	----	----	----	----	207.98 UNCH		----	----	195 UNCH	----	3	291	175.00
FEB17	----	----	----	----	206.00 UNCH		----	----	156 UNCH	----	1	212	175.00
MAR17	----	----	----	----	203.03 UNCH		----	----	136 UNCH	----	8	217	174.00
APR17	----	----	----	----	205.50 UNCH		----	----	51 UNCH	----	9	188	174.00
MAY17	----	----	----	----	205.50 UNCH		----	----	42 UNCH	----	6	145	174.50
JUN17	----	----	----	----	205.50 UNCH		----	----	50 UNCH	----	10	156	176.00
JUL17	----	----	209.00A	----	209.00 - 50		----	----	2 UNCH	----	12	128	178.00
AUG17	----	----	----	----	209.98 UNCH		----	----	2 UNCH	----	10	72	178.50
SEP17	----	----	----	----	210.00 UNCH		----	----	7 UNCH	----	10	70	180.00
OCT17	----	----	----	----	209.98 UNCH		----	----	7 UNCH	----	----	61	180.00
NOV17	----	----	----	----	209.98 UNCH		----	----	1 UNCH	----	----	21	178.75
TOTAL							0	97	6427 + 162		123	7577	

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER AND CASH BUTTER CALLS													
MILK MIDI CALL	MILK MIDI CALL												
JUL16													
TOTAL								0	0 -	15			
AUG16	MILK MIDI CALL												
1650	----	----	----	----	.530	UNCH	.938	----	----	5	UNCH	----	----
1700	----	----	----	----	.110-	4	.535	----	----	6	UNCH	----	----
1750	----	----	----	----	.010-	1	.067	----	----	2	UNCH	----	----
1800	----	----	----	----			.024	----	----	2	UNCH	----	----
1825	----	----	----	----	CAB	----	.007	----	----	1	UNCH	----	----
1875	----	----	----	----	CAB	----	.000	----	----	1	UNCH	----	----
1925	----	----	----	----	CAB	----	.000	----	----	1	UNCH	----	----
TOTAL								0		18			
SEP16	MILK MIDI CALL												
1650	----	----	----	----	.810+	2	.698	----	----	6	UNCH	----	----
1700	----	----	----	----	.520+	2	.537	----	----	5	UNCH	.090	.090
1750	----	----	----	----	.300+	1	.373	----	----	2	UNCH	----	----
1800	----	----	----	----	.160	UNCH	.233	----	----	2	UNCH	----	----
1825	----	----	----	----	.110	UNCH	.175	----	----	1	UNCH	----	----
1875	----	----	----	----	.060	UNCH	.102	----	----	2	UNCH	----	----
1925	----	----	----	----	.030	UNCH	.055	----	----	1	UNCH	----	----
TOTAL								0		19			
OCT16	MILK MIDI CALL												
1650	----	----	----	----	.850-	2	.618	----	----	6	UNCH	----	----
1675	----	----	----	----	.700-	3	.556	----	----	1	UNCH	----	----
1700	----	----	----	----	.570-	4	.492	----	----	5	UNCH	----	----
1750	----	----	----	----	.380-	3	.369	----	----	2	UNCH	----	----
1775	----	----	----	----	.300-	3	.312	----	----	1	UNCH	----	----
1800	----	----	----	----	.240-	2	.262	----	----	2	UNCH	----	----
1825	----	----	----	----	.180-	3	.212	----	----	1	UNCH	----	----
1875	----	----	----	----	.110-	2	.140	----	----	2	UNCH	----	----
TOTAL								0		20			
NOV16	MILK MIDI CALL												
1650	----	----	----	----	.650-	6	.502	----	----	6	UNCH	----	----
1675	----	----	----	----	.540-	6	.444	----	----	1	UNCH	----	----
1700	----	----	----	----	.450-	6	.390	----	----	5	UNCH	----	----
1750	----	----	----	----	.300-	5	.290	----	----	2	UNCH	----	----



FINAL

BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS											Wed, Aug 03, 2016		PG26	
1775	----	----	----	----	----	.240-	5	.245	----	----	1	UNCH	----	----
1800	----	----	----	----	----	.190-	5	.204	----	----	2	UNCH	----	----
1825	----	----	----	----	----	.150-	4	.169	----	----	1	UNCH	----	----
1875	----	----	----	----	----	.100-	2	.118	----	----	2	UNCH	----	----
TOTAL										0	20			
DEC16	MILK MIDI CALL													
1650	----	----	----	----	----	.540-	7	.422	----	----	6	UNCH	----	----
1675	----	----	----	----	----	.450-	7	.372	----	----	1	UNCH	----	----
1700	----	----	----	----	----	.380-	6	.326	----	----	5	UNCH	----	----
1750	----	----	----	----	----	.260-	5	.244	----	----	2	UNCH	----	----
1775	----	----	----	----	----	.210-	4	.207	----	----	1	UNCH	----	----
1800	----	----	----	----	----	.170-	4	.175	----	----	2	UNCH	----	----
1825	----	----	----	----	----	.130-	4	.142	----	----	1	UNCH	----	----
1875	----	----	----	----	----	.090-	2	.102	----	----	2	UNCH	----	----
TOTAL										0	20			
JAN17	MILK MIDI CALL													
1750	----	----	----	----	----	.270	UNCH	.244	----	----	1	UNCH	----	----
TOTAL										0	1			
FEB17	MILK MIDI CALL													
1750	----	----	----	----	----	.330	UNCH	.271	----	----	1	UNCH	----	----
TOTAL										0	1			
MAR17	MILK MIDI CALL													
1750	----	----	----	----	----	.420	UNCH	.305	----	----	1	UNCH	----	----
TOTAL										0	1			
APR17	MILK MIDI CALL													
1750	----	----	----	----	----	.470-	1	.320	----	----	1	UNCH	----	----
TOTAL										0	1			
MAY17	MILK MIDI CALL													
1750	----	----	----	----	----	.560-	2	.351	----	----	1	UNCH	----	----
TOTAL										0	1			
JUN17	MILK MIDI CALL													
1750	----	----	----	----	----	.670	UNCH	.382	----	----	1	UNCH	----	----
TOTAL										0	1			
JUL17	MILK MIDI CALL													
1750	----	----	----	----	----	.790	UNCH	.414	----	----	1	UNCH	----	----
TOTAL										0	1			
AUG17	MILK MIDI CALL													
1750	----	----	----	----	----	.830-	4	.420	----	----	1	UNCH	----	----
TOTAL										0	1			
SEP17	MILK MIDI CALL													
1750	----	----	----	----	----	.890-	4	.430	----	----	1	UNCH	----	----
TOTAL										0	1			
OCT17	MILK MIDI CALL													
1750	----	----	----	----	----	.920-	2	.431	----	----	1	UNCH	----	----
TOTAL										0	1			
NOV17	MILK MIDI CALL													
1750	----	----	----	----	----	.960-	4	.435	----	----	1	UNCH	----	----
TOTAL										0	1			
DEC17	MILK MIDI CALL													
1750	----	----	----	----	----	1.000-	3	.439	----	----	1	UNCH	----	----
TOTAL										0	1			
CHEESE CSC CALL														
JUL16	CHEESE CSC CALL													
TOTAL										0	0 -	2245		
AUG16	CHEESE CSC CALL													
1500	----	----	----	0.32N	.323	UNCH	1.000	----	----	19	UNCH	.06	.06	
1525	----	----	----	0.29N	.298	UNCH	1.000	----	----	16	UNCH	.04	.04	
1550	----	----	----	0.27N	.273	UNCH	1.000	----	----	345	UNCH	.03	.03	
1575	----	----	----	0.24N	.248	UNCH	1.000	----	----	143	UNCH	----	----	
1600	----	----	----	0.22N	.223	UNCH	1.000	----	----	240	UNCH	----	----	
1625	----	----	----	0.19N	.198	UNCH	1.000	----	----	151	UNCH	.03	.03A	
1650	----	----	----	0.17N	.173	UNCH	1.000	----	----	239	UNCH	.16	.16	
1675	----	----	----	0.14N	.148	UNCH	.999	----	----	55	UNCH	.14	.02	
1700	----	----	----	0.12N	.123	UNCH	.999	15	----	181	- 15	.10B	.01	
1725	----	----	----	0.09N	.098	UNCH	.994	----	----	106	UNCH	.04B	.03A	
1750	----	----	----	0.07N	.073	0	.971	----	----	76	UNCH	.07B	.00	
1775	----	----	----	0.05N	.049	0	.937	----	----	180	UNCH	.05B	.00	
1800	----	----	----	0.02N	.029	UNCH	.819	----	----	333	UNCH	.06B	.00	
1825	----	----	----	0.01N	.012	0	.517	----	----	33	UNCH	.04B	.00	
1850	----	----	----	0.00N	.003	0	.192	----	----	225	UNCH	.03	.00A	
1875	----	----	----	0.00N	.001	0	.066	----	----	136	UNCH	.04	.00A	
1900	----	----	----	0.00N		CAB	.030	----	----	250	UNCH	.04	.00A	
1925	----	----	----			CAB	.006	----	----	49	UNCH	.01	.00A	
1950	----	----	----			CAB	.000	----	----	27	UNCH	.02	.00	
1975	----	----	----			CAB	.000	----	----	12	UNCH	----	----	
2000	----	----	----			CAB	.000	----	----	19	UNCH	.01	.00	
TOTAL										0	2835 -	15		
SEP16	CHEESE CSC CALL													
1525	----	----	----	0.28N	.289+	0	.990	----	----	10	UNCH	----	----	
1550	----	----	----	0.26N	.264+	0	.981	----	----	345	UNCH	----	----	
1575	----	----	----	0.23N	.240+	0	.980	----	----	3	UNCH	.06	.06	
1600	----	----	----	0.21N	.216+	0	.963	----	----	127	UNCH	.06	.06	
1625	----	----	----	0.18N	.192+	0	.947	----	----	310	UNCH	----	----	
1650	----	----	----	0.16N	.169+	0	.918	----	----	149	UNCH	.14B	.10A	
1675	----	----	----	0.14N	.147+	0	.879	----	----	141	UNCH	.12B	.09A	
1700	----	----	----	0.12N	.126+	0	.831	----	----	350	UNCH	.14	.03A	
1725	----	----	----	0.10N	.106+	0	.776	----	----	40	UNCH	.10B	.05A	
1750	----	----	----	0.08N	.088+	0	.706	----	----	128	UNCH	.08B	.04A	
1775	----	----	----	0.07N	.072+	0	.635	----	----	44	UNCH	.08B	.04A	
1800	----	----	----	0.05N	.058+	0	.558	----	----	442	UNCH	.07B	.03A	
1825	----	----	----	0.04N	.046+	0	.479	----	----	83	UNCH	.06B	.03A	
1850	----	----	----	0.03N	.036+	0	.404	----	----	239	UNCH	.05B	.01	
1875	----	----	----	0.02N	.027	UNCH	.330	----	----	95	UNCH	.04B	.01	
1900	----	----	----	0.02N	.020	UNCH	.264	----	----	319	UNCH	.05	.00	
1925	----	----	----	0.01N	.015	UNCH	.209	----	----	44	UNCH	.02B	.00	
1950	----	----	----	0.01N	.011	UNCH	.162	----	1	31	-	.03	.00	
1975	----	----	----	0.00N	.007-	0	.115	----	----	12	UNCH	.01B	----	
2000	----	----	----	0.00N	.005	UNCH	.085	----	----	52	UNCH	.02	.00	
TOTAL									1	2964 -	1			
OCT16	CHEESE CSC CALL													
1600	----	----	----	0.20N	.193-	0	.891	----	----	10	UNCH	.08	.07	
1650	----	----	----	0.15N	.152-	0	.812	----	----	130	UNCH	.05	.05	
1675	----	----	----	0.13N	.132-	0	.769	----	----	137	UNCH	.12B	.09A	
1700	----	----	----	0.12N	.115-	0	.715	----	10	126	UNCH	.14	.05A	
1725	----	----	----	0.10N	.098-	0	.660	----	----	144	UNCH	.10B	.06A	
1750	----	----	----	0.09N	.083-	0	.601	----	----	40	UNCH	.09B	.05A	
1775	----</													

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26													
1625	----	----	----	0.12N	.114-	1	.653	----	----	10	UNCH	----	----
1650	----	----	----	0.11N	.099-	1	.603	----	----	124	UNCH	.12B	.11A
1675	----	----	----	0.09N	.086-	1	.553	----	----	120	UNCH	.11B	.09A
1700	----	----	----	0.08N	.074-	1	.502	----	----	131	UNCH	.10B	.08A
1725	----	----	----	0.07N	.063-	1	.452	----	----	135	UNCH	.08B	.04
1750	----	----	----	0.06N	.054-	0	.405	----	----	72	UNCH	.16B	.06A
1775	----	----	----	0.05N	.045-	0	.357	----	----	23	UNCH	.06B	.06A
1800	----	----	----	0.04N	.038-	0	.314	----	----	462	UNCH	.05B	.05
1825	----	----	----	0.03N	.032-	0	.275	----	----	28	UNCH	.04B	.05A
1850	----	----	----	0.03N	.026-	0	.236	----	----	121	UNCH	.04B	.04A
1875	----	----	----	0.02N	.021-	0	.200	----	----	90	UNCH	.03B	.04A
1900	----	----	----	0.02N	.017-	0	.169	----	----	242	UNCH	.02B	.02
1925	----	----	----	0.01N	.014-	0	.144	----	----	1	UNCH	----	----
1950	----	----	----	0.01N	.011-	0	.118	----	----	22	UNCH	.01	.00
1975	----	----	----	0.01N	.009-	0	.100	----	----	15	UNCH	.02	.01
2000	----	----	----	0.01N	.007-	0	.081	----	----	16	UNCH	.02	.00
TOTAL									0	1712			
JAN17	CHEESE CSC CALL												
1675	----	----	----	0.08N	.085-	0	.534	----	----	10	UNCH	.10B	.07A
1700	----	----	----	0.07N	.073-	0	.485	----	----	4	UNCH	.09B	.06A
1750	----	----	----	0.05N	.054-	0	.393	----	----	49	UNCH	.07B	.05A
1775	----	----	----	0.04N	.046-	0	.350	----	----	33	UNCH	.06B	.04A
1800	----	----	----	0.04N	.039-	0	.309	----	----	82	UNCH	.05B	.05A
1825	----	----	----	0.03N	.032-	0	.269	----	----	25	UNCH	.04B	.05A
1850	----	----	----	0.02N	.027-	0	.235	----	----	17	UNCH	----	----
1875	----	----	----	0.02N	.022-	0	.201	----	----	16	UNCH	.01B	----
1900	----	----	----	0.02N	.018-	0	.171	----	----	45	UNCH	----	----
TOTAL									0	281			
FEB17	CHEESE CSC CALL												
1675	----	----	----	0.09N	.091-	0	.535	----	----	10	UNCH	.11B	.08A
1700	----	----	----	0.08N	.080-	0	.490	----	----	4	UNCH	.09B	.07A
1750	----	----	----	0.06N	.060-	0	.404	----	----	52	UNCH	.07B	.06A
1775	----	----	----	0.05N	.051-	0	.362	----	----	33	UNCH	----	.05A
1800	----	----	----	0.04N	.044-	0	.324	----	----	88	UNCH	----	.05A
1825	----	----	----	0.03N	.038-	0	.289	----	----	25	UNCH	----	.05A
1850	----	----	----	0.03N	.032-	0	.254	----	----	17	UNCH	----	----
1875	----	----	----	0.02N	.027-	0	.222	----	----	16	UNCH	.01B	----
1900	----	----	----	0.02N	.023-	0	.195	----	----	45	UNCH	----	----
TOTAL									0	290			
MAR17	CHEESE CSC CALL												
1675	----	----	----	0.10N	.103	UNCH	.551	----	----	13	UNCH	----	----
1700	----	----	----	0.09N	.091	UNCH	.510	----	----	4	UNCH	----	----
1750	----	----	----	0.07N	.070-	0	.428	----	----	48	UNCH	----	----
1775	----	----	----	0.06N	.062	UNCH	.391	----	----	33	UNCH	----	----
1800	----	----	----	0.05N	.054	UNCH	.354	----	----	88	UNCH	----	----
1825	----	----	----	0.04N	.047	UNCH	.320	----	----	25	UNCH	----	----
1850	----	----	----	0.04N	.040	UNCH	.285	----	----	17	UNCH	----	----
1875	----	----	----	0.03N	.035	UNCH	.256	----	----	16	UNCH	----	----
1900	----	----	----	0.03N	.030	UNCH	.227	----	----	45	UNCH	----	----
TOTAL									0	289			
APR17	CHEESE CSC CALL												
1675	----	----	----	0.11N	.114	UNCH	.568	----	----	13	UNCH	----	.11A
1750	----	----	----	0.08N	.081	UNCH	.453	----	----	7	UNCH	----	.08A
1775	----	----	----	0.07N	.071	UNCH	.415	----	----	32	UNCH	.07	.07
1800	----	----	----	0.06N	.063	UNCH	.381	----	----	139	UNCH	.06	.06
1825	----	----	----	0.05N	.055	UNCH	.346	----	----	34	UNCH	----	.05A
1850	----	----	----	0.04N	.048	UNCH	.313	----	----	17	UNCH	----	.05A
1875	----	----	----	0.04N	.042	UNCH	.283	----	----	2	UNCH	----	.04A
1900	----	----	----	0.03N	.036-	0	.252	----	----	45	UNCH	----	.04A
1925	----	----	----	0.03N	.031-	0	.225	----	----	4	UNCH	----	.04A
TOTAL									0	293			
MAY17	CHEESE CSC CALL												
1675	----	----	----	0.12N	.123	UNCH	.577	----	----	13	UNCH	----	----
1750	----	----	----	0.08N	.088-	0	.466	----	----	7	UNCH	----	.08A
1775	----	----	----	0.07N	.079	UNCH	.432	----	----	32	UNCH	.08	.07A
1800	----	----	----	0.07N	.070	UNCH	.397	----	----	137	UNCH	.07	.07A
1825	----	----	----	0.06N	.062	UNCH	.364	----	----	34	UNCH	----	.06A
1850	----	----	----	0.05N	.055	UNCH	.333	----	----	17	UNCH	----	.05A
1875	----	----	----	0.04N	.048	UNCH	.302	----	----	2	UNCH	----	.05A
1900	----	----	----	0.04N	.042	UNCH	.273	----	----	45	UNCH	----	.04A
1925	----	----	----	0.03N	.037	UNCH	.247	----	----	4	UNCH	----	.04A
TOTAL									0	291			
JUN17	CHEESE CSC CALL												
1675	----	----	----	0.13N	.139	UNCH	.601	----	----	13	UNCH	----	----
1750	----	----	----	0.10N	.103	UNCH	.497	----	----	7	UNCH	----	----
1775	----	----	----	0.09N	.093	UNCH	.463	----	----	32	UNCH	.09	.09
1800	----	----	----	0.08N	.083-	0	.430	----	----	137	UNCH	.08	.08
1825	----	----	----	0.07N	.075	UNCH	.399	----	----	34	UNCH	----	----
1850	----	----	----	0.06N	.067	UNCH	.368	----	----	17	UNCH	----	----
1875	----	----	----	0.06N	.059-	0	.337	----	----	2	UNCH	----	----
1900	----	----	----	0.05N	.053	UNCH	.310	----	----	45	UNCH	----	----
1925	----	----	----	0.04N	.047	UNCH	.283	----	----	4	UNCH	----	----
TOTAL									0	291			
JUL17	CHEESE CSC CALL												
1750	----	----	----	0.11N	.116	UNCH	.521	----	----	7	UNCH	----	----
1775	----	----	----	0.10N	.105	UNCH	.488	----	----	12	UNCH	----	----
1800	----	----	----	0.09N	.095	UNCH	.456	----	----	10	UNCH	----	----
1825	----	----	----	0.08N	.086	UNCH	.425	----	----	25	UNCH	----	----
1850	----	----	----	0.07N	.077	UNCH	.395	----	----	6	UNCH	----	----
TOTAL									0	60			
AUG17	CHEESE CSC CALL												
1750	----	----	----	0.12N	.129	UNCH	.544	----	----	7	UNCH	----	----
1775	----	----	----	0.11N	.118	UNCH	.513	----	----	12	UNCH	----	----
1800	----	----	----	0.10N	.107-	0	.482	----	----	10	UNCH	----	----
1825	----	----	----	0.09N	.098	UNCH	.452	----	----	25	UNCH	----	----
1850	----	----	----	0.08N	.088-	0	.421	----	----	6	UNCH	----	----
TOTAL									0	60			
SEP17	CHEESE CSC CALL												
1750	----	----	----	0.12N	.126+	0	.525	----	----	7	UNCH	----	----
1775	----	----	----	0.11N	.115+	0	.495	----	----	12	UNCH	----	----
1800	----	----	----	0.10N	.105+	0	.465	----	----	10	UNCH	----	----
1825	----	----	----	0.09N	.095	UNCH	.436	----	----	25	UNCH	----	----
1850	----	----	----	0.08N	.087+	0	.408	----	----	6	UNCH	----	----
TOTAL									0	60			
OCT17	CHEESE CSC CALL												
1750	----	----	----	0.12N	.130+	0	.526	----	----	7	UNCH	----	----
1775	----	----	----	0.11N	.119+	0	.497	----	----	12	UNCH	----	----
1800	----	----	----	0.10N	.109+	0	.469	----	----	10	UNCH	----	----
1825	----	----	----	0.09N	.099	UNCH	.440	----	----	25	UNCH	----	----
1900	----	----	----	0.07N	.075+	0	.360	----	----	1	UNCH	----	----
TOTAL									0	55			
NOV17	CHEESE CSC CALL												

PG26

BULLETIN #1486

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS

Wed, Aug 03, 2016

PG26

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER, AND CASH BUTTER CALLS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGHLOW
CSH NFDMLL	CALL											
JUL16	CSH NFDMLL											
780	----		----	----	----		5.630-	2	1.000	15	----	15
840	----		----	----	----		CAB	----	----	----	----	76
860	----		----	----	----		CAB	----	----	----	----	76
880	----		----	----	----		CAB	----	----	----	----	213
900	----		----	----	----		CAB	----	----	----	----	217
920	----		----	----	----		CAB	----	----	----	----	237
940	----		----	----	----		CAB	----	----	----	----	17
960	----		----	----	----		CAB	----	----	----	----	13
980	----		----	----	----		CAB	----	----	----	----	12
1000	----		----	----	----		CAB	----	----	----	----	55
1020	----		----	----	----		CAB	----	----	----	----	5
1040	----		----	----	----		CAB	----	----	----	----	7
1060	----		----	----	----		CAB	----	----	----	----	13
1100	----		----	----	----		CAB	----	----	----	----	19
1200	----		----	----	----		CAB	----	----	----	----	4
1220	----		----	----	----		CAB	----	----	----	----	65
1240	----		----	----	----		CAB	----	----	----	----	7
1340	----		----	----	----		CAB	----	----	----	----	1
1380	----		----	----	----		CAB	----	----	----	----	30
TOTAL										0	0 -	1082
AUG16	CSH NFDMLL											
860	----		----	----	1.92N		1.375-	55	.536	----	26	UNCH
880	----		----	----	0.95N		.600-	35	.295	----	1	UNCH
900	----		----	----	0.35N		.225-	12	.132	----	97	UNCH
920	----		----	----	0.12N		.075-	5	.049	----	32	UNCH
940	----		----	----	0.02N		.025	UNCH	.017	----	82	UNCH
960	----		----	----	0.02N				.008	----	142	UNCH
980	----		----	----		CAB			.002	----	27	UNCH
1000	----		----	----		CAB			.000	----	198	UNCH
1020	----		----	----		CAB			.000	----	30	UNCH
1040	----		----	----		CAB			.000	----	17	UNCH
1060	----		----	----		CAB				----	2	UNCH
1080	----		----	----		CAB				----	3	UNCH
1100	----		----	----		CAB				----	20	UNCH
1140	----		----	----		CAB				----	5	UNCH
1180	----		----	----		CAB				----	5	UNCH
1220	----		----	----		CAB				----	8	UNCH
1240	----		----	----		CAB				----	7	UNCH
1320	----		----	----		CAB				----	8	UNCH
1340	----		----	----		CAB				----	1	UNCH
1380	----		----	----		CAB				----	30	UNCH
TOTAL										0	741	
SEP16	CSH NFDMLL											
860	----		----	----	7.30N		6.125-	117	.717	----	12	UNCH
880	----		----	----	5.90N		4.850-	105	.631	----	12	UNCH
900	----		----	----	4.67N		3.775-	90	.542	----	66	UNCH
920	----		----	----	3.62N		2.850-	77	.451	----	13	UNCH
940	----		----	----	2.75N		2.100-	65	.365	----	15	UNCH
960	----		----	----	2.02N		1.525-	50	.287	----	23	UNCH
980	----		----	----	1.47N		1.075-	40	.219	----	12	UNCH
1000	----		----	----	1.05N		.750-	30	.164	----	93	UNCH
1020	----		----	----	0.72N		.500-	22	.117	----	14	UNCH
1040	----		----	----	0.50N		.325-	17	.082	----	38	UNCH
1100	----		----	----	0.12N		.075-	5	.022	----	50	UNCH
1120	----		----	----	0.07N		.050-	2	.015	----	5	UNCH
1140	----		----	----	0.05N		.025-	2	.008	----	5	UNCH
1180	----		----	----	0.02N				.004	----	5	UNCH
1240	----		----	----		CAB			.003	----	7	UNCH
1340	----		----	----		CAB			.003	----	3	UNCH
1380	----		----	----		CAB			.001	----	30	UNCH
TOTAL										0	403	
OCT16	CSH NFDMLL											
920	----		----	----	7.40N		5.600-	180	.606	----	28	UNCH
940	----		----	----	6.15N		4.550-	160	.534	----	10	UNCH
960	----		----	----	5.05N		3.650-	140	.462	----	9	UNCH
980	----		----	----	4.10N		2.875-	122	.392	----	85	UNCH
1000	----		----	----	3.30N		2.250-	105	.328	----	32	UNCH
1020	----		----	----	2.60N		1.725-	87	.269	----	6	UNCH
1040	----		----	----	2.02N		1.300-	72	.216	----	13	UNCH
1060	----		----	----	1.57N		1.025-	55	.176	----	25 -	5
1080	----		----	----	1.20N		.725-	47	.134	----	35	UNCH
1100	----		----	----	0.90N		.525-	37	.103	----	89 -	14
1120	----		----	----	0.67N		.375-	30	.077	----	3	UNCH
1140	----		----	----	0.50N		.275-	22	.059	----	5	UNCH
1160	----		----	----	0.35N		.200-	15	.044	----	28	UNCH
1200	----		----	----	0.17N		.100+	NEW	.023	----	20 +	20
1320	----		----	----	0.02N				.002	----	1	UNCH
1340	----		----	----		CAB			.001	----	28	UNCH
TOTAL										60	417 +	1
NOV16	CSH NFDMLL											
920	----		----	----	9.97N		8.275-	170	.692	----	9	UNCH
940	----		----	----	8.62N		7.050-	157	.633	----	10	UNCH
960	----		----	----	7.40N		5.950-	145	.572	----	9	UNCH
980	----		----	----	6.27N		4.975-	130	.511	----	85	UNCH
1000	----		----	----	5.27N		4.125-	115	.451	----	3	UNCH
1020	----		----	----	4.42N		3.375-	105	.392	----	6	UNCH
1040	----		----	----	3.65N		2.750-	90	.338	----	5	UNCH
1060	----		----	----	2.97N		2.200-	77	.287	----	24	UNCH
1080	----		----	----	2.40N		1.750-	65	.241	----	85	UNCH
1100	----		----	----	1.95N		1.400-	55	.201	----	39	UNCH
1140	----		----	----	1.22N		.850-	37	.134	----	8	UNCH
1160	----		----	----	0.97N		.650-	32	.108	----	25	UNCH
1220	----		----	----	0.45N		.275-	17	.052	----	2	UNCH
1320	----		----	----	0.10N		.050-	5	.011	----	1	UNCH
1340	----		----	----	0.07N		.050-	2	.011	----	5	UNCH
TOTAL										0	316	
DEC16	CSH NFDMLL											
920	----		----	----	12.40N		10.675-	172	.733	----	8	UNCH
940	----		----	----	11.00N		9.375-	162	.685	----	10	UNCH
960	----		----	----	9.67N		8.175-	150	.634	----	9	UNCH
980	----		----	----	8.47N		7.075-	140	.582	----	85	UNCH
1020	----		----	----	6.37N		5.200-	117	.478	----	9	UNCH
1040	----		----	----	5.47N		4.425-	105	.428	----	4	UNCH
1060	----		----	----	4.67N		3.725-	95	.379	----	10	UNCH
1080	----		----	----	3.97N		3.125-	85	.334	----	66	UNCH
1100	----		----	----	3.35N		2.600-	75	.291	----	43	UNCH
1140	----		----	----	2.32N		1.775-	55	.216	----	8	UNCH
1160	----		----	----	1.92N		1.450-	47	.184	----	5	UNCH
1180	----		----	----	1.60N		1.175-	42	.156	----	25	UNCH
1200	----		----	----	1.30N		.950-	35	.131	----	25	UNCH
1220	----		----	----	1.07N		.775-	30	.110	----	5	UNCH



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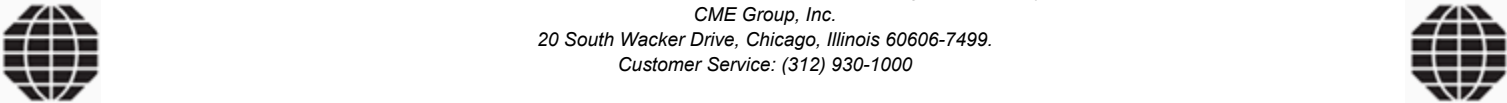
FINAL

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26

1260	----	----	----	0.70N	.500-	20	.076	----	----	1	UNCH	3.00	3.00
1320	----	----	----	0.35N	.250-	10	.041	----	----	1	UNCH	----	----
1340	----	----	----	0.27N	.200-	7	.034	----	----	9	UNCH	----	----
TOTAL									0	323			
JAN17	CSH NFDM CALL												
1080	----	----	----	6.20N	4.950-	125	.430	----	----	41	UNCH	----	----
1160	----	----	----	3.45N	2.650-	80	.272	----	----	2	UNCH	----	----
1260	----	----	----	1.50N	1.100+	NEW	.134	----	1	1 +	1	----	----
TOTAL									1	44 +	1		
FEB17	CSH NFDM CALL												
1080	----	----	----	7.67N	6.625-	105	.493	----	----	41	UNCH	----	----
1160	----	----	----	4.60N	3.850-	75	.337	----	----	2	UNCH	----	----
1260	----	----	----	2.22N	1.800+	NEW	.187	----	1	1 +	1	----	----
TOTAL									1	44 +	1		
MAR17	CSH NFDM CALL												
1080	----	----	----	10.25N	8.800-	145	.557	----	----	41	UNCH	----	----
1160	----	----	----	6.65N	5.550-	110	.409	----	----	2	UNCH	----	----
1260	----	----	----	3.62N	2.925+	NEW	.254	----	1	1 +	1	----	----
TOTAL									1	44 +	1		
APR17	CSH NFDM CALL												
1160	----	----	----	7.60N	7.875+	27	.490	----	----	1	UNCH	----	----
TOTAL									0	1			
MAY17	CSH NFDM CALL												
1160	----	----	----	9.05N	8.800-	25	.510	----	----	1	UNCH	----	----
TOTAL									0	1			
JUN17	CSH NFDM CALL												
1160	----	----	----	10.52N	10.125-	40	.538	----	----	1	UNCH	----	----
TOTAL									0	1			

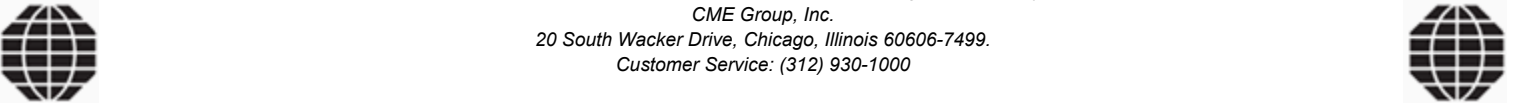
MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER, AND CASH BUTTER PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CSH NFDM PUT	CSH NFDM PUT												
JUL16	CSH NFDM PUT												
700	----	----	----	----	----		CAB	----	----	----	10	.40	.40
720	----	----	----	----	----		CAB	----	----	----	11	.50	.50
740	----	----	----	----	----		CAB	----	----	----	130	.50	.25
760	----	----	----	----	----		CAB	----	----	----	42	3.25	.30
780	----	----	----	----	----		CAB	----	----	----	12	.85	.85
800	----	----	----	----	----		CAB	----	----	----	405	5.00B	.32
820	----	----	----	----	----		CAB	----	----	----	107	4.82	.65
840	----	----	----	----	----		.370+	2	1.000	40	40	2.50	.75
860	----	----	----	----	----		2.370+	2	1.000	70	70	4.75	1.45A
880	----	----	----	----	----		4.370+	2	1.000	44	44	----	----
900	----	----	----	----	----		6.370+	2	1.000	2	2	3.00	3.00
920	----	----	----	----	----		8.370+	2	1.000	2	2	----	----
940	----	----	----	----	----		10.370+	2	1.000	3	3	----	----
1000	----	----	----	----	----		16.370+	2	1.000	5	5	----	----
1100	----	----	----	----	----		26.370+	2	1.000	3	3	----	----
1120	----	----	----	----	----		28.370+	2	1.000	5	5	----	----
1140	----	----	----	----	----		30.370+	2	1.000	22	22	----	----
TOTAL										0	0 -	913	
AUG16	CSH NFDM PUT												
720	----	----	----	----	----		CAB	----	.000	----	15	UNCH	.37
760	----	----	----	----	----		CAB	----	.001	----	78	UNCH	1.75
780	----	----	----	----	----		CAB	----	.008	----	143	UNCH	1.00A
800	----	----	----	----	0.02N		.025	UNCH	.019	----	52	UNCH	1.00
820	----	----	----	----	0.10N		.125+	2	.080	----	133	UNCH	2.00
840	----	----	----	.30A	0.30A		.400+	5	.220	----	90	UNCH	6.50B
860	----	----	----	----	0.92N		1.150+	22	.463	----	27	UNCH	----
880	----	----	----	----	1.95N		2.375+	42	.704	----	184	UNCH	2.00B
900	----	----	----	----	3.35N		4.000+	65	.867	----	67	UNCH	3.50
920	----	----	----	----	5.12N		5.850+	72	.950	----	2	UNCH	----
940	----	----	----	----	7.02N		7.800+	77	.982	----	26	UNCH	----
980	----	----	----	----	11.00N		11.775+	77	.997	2	1 -	2	----
1000	----	----	----	----	13.00N		13.775+	77	.999	2	3 -	2	5.00
1020	----	----	----	----	15.00N		15.775+	77	.999	----	1	UNCH	3.00
1080	----	----	----	----	21.00N		21.775+	77	1.000	----	5	UNCH	----
1100	----	----	----	----	23.00N		23.775+	77	1.000	4	3 -	4	----
1120	----	----	----	----	25.00N		25.775+	77	1.000	----	8	UNCH	----
1140	----	----	----	----	27.00N		27.775+	77	1.000	8	22 -	8	----
1200	----	----	----	----	33.00N		33.775+	77	1.000	1	----	1	----
1220	----	----	----	----	35.00N		35.775+	77	1.000	----	8	UNCH	----
TOTAL										0	868 -	17	
SEP16	CSH NFDM PUT												
720	----	----	----	----	0.02N		.025	UNCH	.007	----	5	UNCH	.42B
740	----	----	----	----	0.05N		.050	UNCH	.015	----	10	UNCH	1.60
760	----	----	----	----	0.07N		.125+	5	.033	----	24	UNCH	1.75
780	----	----	----	----	0.15N		.225+	7	.056	----	17	UNCH	----
800	----	----	----	----	0.30N		.400+	10	.091	----	34	UNCH	5.00
820	----	----	----	----	0.50N		.675+	17	.141	----	10	UNCH	.72B
840	----	----	----	----	0.82N		1.100+	27	.207	----	75	UNCH	2.25
860	----	----	----	----	1.27N		1.650+	37	.282	----	61	UNCH	7.00B
880	----	----	----	----	1.87N		2.375+	50	.368	----	19	UNCH	2.00
900	----	----	----	----	2.65N		3.275+	62	.457	----	68	UNCH	4.00
920	----	----	----	----	3.60N		4.350+	75	.548	----	4	UNCH	----
940	----	----	----	----	4.72N		5.600+	87	.634	----	26	UNCH	4.50B
1000	----	----	----	----	9.00N		10.225+	122	.835	----	37	UNCH	5.00
1080	----	----	----	----	16.17N		17.625+	145	.964	----	5	UNCH	----
1100	----	----	----	----	18.10N		19.575+	147	.977	----	7	UNCH	----
1120	----	----	----	----	20.05N		21.525+	147	.984	----	5	UNCH	----
1140	----	----	----	----	22.00N		23.525+	152	.991	----	30	UNCH	----
1200	----	----	----	----	27.97N		29.500+	152	.995	----	1	UNCH	----
TOTAL										0	438		
OCT16	CSH NFDM PUT												
740	----	----	----	----	0.02N		.075+	5	.017	----	1	UNCH	.80
760	----	----	----	----	0.07N		.125+	5	.027	----	30	UNCH	----
780	----	----	----	----	0.12N		.225+	10	.046	----	7	UNCH	----
800	----	----	----	----	0.22N		.375+	15	.071	----	17	UNCH	----
820	----	----	----	----	0.37N		.600+	22	.105	----	26	UNCH	----
840	----	----	----	----	0.57N		.900+	32	.147	----	6	UNCH	----
860	----	----	----	----	0.85N		1.300+	45	.198	----	86	UNCH	3.00A
880	----	----	----	----	1.25N		1.825+	57	.257	----	58	UNCH	----
900	----	----	----	----	1.75N		2.500+	75	.323	----	44	UNCH	9.00B
920	----	----	----	----	2.37N		3.300+	92	.393	----	45	UNCH	----
940	----	----	----	----	3.12N		4.250+	112	.465	----	1	UNCH	----
960	----	----	----	----	4.05N		5.350+	130	.537	----	20	UNCH	----
980	----	----	----	----	5.07N		6.575+	150	.607	----	35	UNCH	----
1000	----	----	----	----	6.25N		7.950+	170	.671	----	1	UNCH	5.00
1020	----	----	----	----	7.57N		9.400+	182	.730	----	3	UNCH	----
1160	----	----	----	----	19.30N		21.875+	257	.955	----	5	UNCH	----
1180	----	----	----	----	21.20N		23.800+	260	.970	----	1	UNCH	----
TOTAL										0	386		
NOV16	CSH NFDM PUT												
740	----	----	----	----	0.05N		.075+	2	.015	----	1	UNCH	.90
760	----	----	----	----	0.10N		.150+	5	.027	----	10	UNCH	----



FINAL

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26													
780	----	----	----	0.17N	.275+	10	.046	----	----	12	UNCH	.25B	----
800	----	----	----	0.25N	.375+	12	.061	----	----	7	UNCH	5.50B	5.00A
820	----	----	----	0.40N	.575+	17	.088	----	----	6	UNCH	----	----
840	----	----	----	0.57N	.825+	25	.119	----	----	6	UNCH	----	----
860	----	----	----	0.85N	1.150+	30	.156	----	----	150	UNCH	8.00B	7.00A
880	----	----	----	1.17N	1.575+	40	.201	----	----	171	UNCH	----	----
900	----	----	----	1.60N	2.125+	52	.252	----	----	30	UNCH	9.00B	7.00
940	----	----	----	2.80N	3.550+	75	.366	----	----	30	UNCH	----	----
960	----	----	----	3.55N	4.450+	90	.427	----	----	21	UNCH	----	----
980	----	----	----	4.42N	5.475+	105	.488	----	----	110	UNCH	----	----
1000	----	----	----	5.42N	6.625+	120	.548	----	----	1	UNCH	5.00	5.00
1040	----	----	----	7.77N	9.225+	145	.661	----	----	3	UNCH	----	----
1100	----	----	----	12.07N	13.875+	180	.798	----	----	2	UNCH	----	----
1160	----	----	----	17.07N	19.125+	205	.891	----	----	3	UNCH	----	----
1180	----	----	----	18.87N	20.950+	207	.913	----	----	1	UNCH	----	----
1220	----	----	----	22.55N	24.725+	217	.947	----	----	2	UNCH	----	----
TOTAL										0	566		
DEC16	CSH NFDN PUT												
760	----	----	----	0.12N	.200+	7	.031	----	----	10	UNCH	----	----
780	----	----	----	0.22N	.300+	7	.044	----	----	7	UNCH	----	----
820	----	----	----	0.47N	.625+	15	.083	----	----	6	UNCH	2.00	2.00
840	----	----	----	0.67N	.900+	22	.112	----	----	6	UNCH	----	----
860	----	----	----	0.92N	1.200+	27	.142	----	----	110	UNCH	8.00B	7.00A
880	----	----	----	1.25N	1.625+	37	.180	----	----	101	UNCH	----	----
900	----	----	----	1.67N	2.100+	42	.221	----	----	30	UNCH	8.00B	----
920	----	----	----	2.15N	2.700+	55	.266	----	----	3	UNCH	----	----
940	----	----	----	2.75N	3.375+	62	.314	----	----	35	UNCH	----	----
960	----	----	----	3.42N	4.175+	75	.365	----	----	20	UNCH	4.50	4.50
980	----	----	----	4.22N	5.075+	85	.417	----	----	65	UNCH	----	----
1000	----	----	----	5.10N	6.075+	97	.469	----	----	71	UNCH	5.00	4.50
1040	----	----	----	7.20N	8.400+	120	.571	----	----	3	UNCH	----	----
1100	----	----	----	11.05N	12.575+	152	.708	----	----	5	UNCH	----	----
1160	----	----	----	15.62N	17.400+	177	.815	----	----	5	UNCH	----	----
1180	----	----	----	17.27N	19.125+	185	.843	----	----	1	UNCH	----	----
1220	----	----	----	20.75N	22.725+	197	.889	----	----	5	UNCH	----	----
TOTAL										0	483		
JAN17	CSH NFDN PUT												
880	----	----	----	1.05N	1.375+	32	.143	----	----	5	UNCH	----	----
900	----	----	----	1.37N	1.775+	40	.176	----	----	2	UNCH	----	----
940	----	----	----	2.25N	2.825+	NEW	.252	----	1	1 +	1	----	----
1000	----	----	----	4.17N	5.100+	92	.385	----	----	35	UNCH	5.00	4.50
TOTAL									1	43 +	1		
FEB17	CSH NFDN PUT												
880	----	----	----	1.07N	1.300+	22	.127	----	----	5	UNCH	----	----
900	----	----	----	1.40N	1.675+	27	.155	----	----	2	UNCH	----	----
940	----	----	----	2.22N	2.650+	NEW	.222	----	1	1 +	1	----	----
980	----	----	----	3.37N	3.925+	55	.297	----	----	20	UNCH	----	----
TOTAL									1	28 +	1		
MAR17	CSH NFDN PUT												
880	----	----	----	1.00N	1.250+	25	.112	----	----	5	UNCH	----	----
900	----	----	----	1.30N	1.600+	30	.137	----	----	2	UNCH	----	----
940	----	----	----	2.02N	2.450+	NEW	.192	----	1	1 +	1	----	----
1020	----	----	----	4.30N	5.050+	75	.329	----	----	45	UNCH	5.00	5.00
TOTAL									1	53 +	1		
APR17	CSH NFDN PUT												
880	----	----	----	1.10N	1.050-	5	.090	----	----	5	UNCH	----	----
900	----	----	----	1.40N	1.325-	7	.109	----	----	1	UNCH	----	----
1060	----	----	----	5.95N	5.725-	22	.336	----	----	43	UNCH	6.25	5.20
TOTAL									0	49			
MAY17	CSH NFDN PUT												
880	----	----	----	1.12N	1.150+	2	.092	----	----	5	UNCH	----	----
900	----	----	----	1.40N	1.450+	5	.111	----	----	1	UNCH	----	----
1060	----	----	----	5.72N	5.850+	12	.325	----	----	48	UNCH	6.25	5.75
TOTAL									0	54			
JUN17	CSH NFDN PUT												
880	----	----	----	1.20N	1.250+	5	.092	----	----	5	UNCH	----	----
900	----	----	----	1.47N	1.550+	7	.110	----	----	1	UNCH	----	----
TOTAL									0	6			



FINAL

PG26

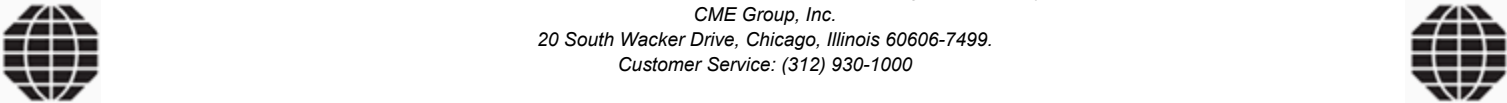
BULLETIN #1486

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS

Wed, Aug 03, 2016

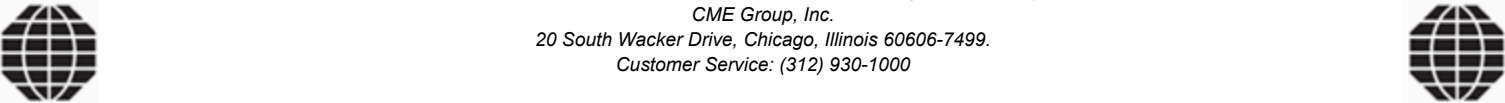
PG26

BUTTER CS CALL		BUTTER CS CALL												
JUL16		BUTTER CS CALL												
TOTAL														
								0		0 -		361		
AUG16		BUTTER CS CALL												
1800	----	----	----	----	43.000N	45.500+	250	1.000	----	----	20	UNCH	----	----
1980	----	----	----	----	25.030N	27.500+	247	.996	----	----	5	UNCH	----	----
2000	----	----	----	----	23.030N	25.500+	247	.993	----	----	7	UNCH	14.000	14.00
2080	----	----	----	----	15.330N	17.675+	235	.962	----	----	2	UNCH	----	----
2100	----	----	----	----	13.500N	15.775+	227	.939	----	----	3	UNCH	12.000	12.00
2160	----	----	----	----	8.580N	10.500+	192	.831	----	----	5	UNCH	12.000	12.00
2180	----	----	----	----	7.180N	8.925+	175	.774	----	----	52	UNCH	----	----
2200	----	----	----	----	5.900N	7.500+	160	.711	----	----	30	UNCH	----	8.000
2220	----	----	----	----	4.780N	6.175+	140	.641	----	----	5	UNCH	----	----
2240	----	----	----	----	3.800N	5.000+	120	.566	----	----	10	UNCH	----	----
2300	----	----	----	----	1.700N	2.400+	70	.343	----	----	58	UNCH	10.300	8.000
2340	----	----	----	----	0.930N	1.350+	42	.220	----	----	5	UNCH	----	----
2360	----	----	----	----	0.650N	.975+	32	.169	----	----	3	UNCH	----	----
2400	----	----	----	----	0.330N	.500+	17	.095	----	----	39	UNCH	9.350B	2.000
2440	----	----	----	----	0.150N	.250+	10	.051	----	----	8	UNCH	----	----
2500	----	----	----	----	0.050N	.075+	2	.017	----	----	83	UNCH	16.000	2.000
2600	----	----	----	----	----	CAB	----	.001	----	----	4	UNCH	----	----
2660	----	----	----	----	----	CAB	----	.000	----	----	1	UNCH	----	----
TOTAL								0		340				
SEP16		BUTTER CS CALL												
1800	----	----	----	----	45.380N	49.150+	377	.981	----	----	20	UNCH	----	----
1980	----	----	----	----	28.280N	31.775+	350	.927	----	----	5	UNCH	----	----
2000	----	----	----	----	26.550N	29.975+	342	.912	----	----	7	UNCH	14.000	14.00
2100	----	----	----	----	18.550N	21.550+	300	.813	----	----	3	UNCH	----	----
2160	----	----	----	----	14.450N	17.100+	265	.732	----	----	5	UNCH	12.000	12.00
2180	----	----	----	----	13.230N	15.750+	252	.702	----	----	32	UNCH	----	----
2200	----	----	----	----	12.050N	14.450+	240	.670	----	----	42	UNCH	----	----
2220	----	----	----	----	10.950N	13.225+	227	.638	----	----	10	UNCH	----	----
2240	----	----	----	----	9.930N	12.075+	215	.604	----	----	27	UNCH	----	----
2300	----	----	----	----	7.250N	9.000+	175	.503	----	----	42	UNCH	12.050B	9.500
2340	----	----	----	----	5.780N	7.275+	150	.436	----	----	5	UNCH	----	----
2360	----	----	----	----	5.150N	6.525+	137	.404	----	----	3	UNCH	----	----
2400	----	----	----	----	4.050N	5.200+	115	.343	----	----	45	UNCH	2.000	2.000
2420	----	----	----	----	3.580N	4.625+	105	.314	----	----	1	UNCH	8.000	8.000
2440	----	----	----	----	3.130N	4.100+	97	.287	----	----	8	UNCH	----	----
2500	----	----	----	----	2.100N	2.800+	70	.213	----	----	103	UNCH	17.000	2.000
2600	----	----	----	----	1.030N	1.400+	37	.121	----	----	4	UNCH	----	----
2660	----	----	----	----	0.650N	.900+	25	.083	----	----	1	UNCH	----	----
2800	----	----	----	----	0.200N	.300+	10	.031	----	----	10	UNCH	.350	.350
TOTAL								0		373				
OCT16		BUTTER CS CALL												
1800	----	----	----	----	45.950N	49.675+	372	.963	----	----	20	UNCH	----	----
2140	----	----	----	----	17.280N	19.875+	260	.738	----	----	2	UNCH	----	----
2180	----	----	----	----	14.800N	17.225+	242	.685	----	----	30	UNCH	----	----
2200	----	----	----	----	13.680N	15.975+	230	.657	----	----	7	UNCH	----	----
2220	----	----	----	----	12.580N	14.775+	220	.629	----	----	10	UNCH	----	----
2240	----	----	----	----	11.550N	13.650+	210	.600	----	----	25	UNCH	----	----
2260	----	----	----	----	10.600N	12.575+	197	.571	----	----	9	UNCH	----	----
2280	----	----	----	----	9.680N	11.550+	187	.541	----	----	5	UNCH	----	----
2300	----	----	----	----	8.830N	10.600+	177	.512	----	----	10	UNCH	----	----
2340	----	----	----	----	7.300N	8.850+	155	.455	----	----	5	UNCH	----	----
2400	----	----	----	----	5.400N	6.650+	125	.372	----	----	36	UNCH	5.000	5.000
2420	----	----	----	----	4.850N	6.000+	115	.346	----	----	1	UNCH	9.000B	----
2440	----	----	----	----	4.350N	5.425+	107	.321	----	----	8	UNCH	----	----
2500	----	----	----	----	3.100N	3.950+	85	.252	----	----	25	UNCH	----	----
2600	----	----	----	----	1.700N	2.225+	52	.160	----	----	4	UNCH	----	----
2740	----	----	----	----	0.680N	.900+	22	.075	----	----	1	UNCH	----	----
TOTAL								0		198				
NOV16		BUTTER CS CALL												
1800	----	----	----	----	46.330N	48.350+	202	.944	----	----	20	UNCH	----	----
2140	----	----	----	----	18.630N	19.975+	135	.698	----	----	2	UNCH	----	----
2180	----	----	----	----	16.250N	17.500+	125	.649	----	----	50	UNCH	----	----
2200	----	----	----	----	15.150N	16.325+	117	.623	----	----	17	UNCH	----	----
2220	----	----	----	----	14.080N	15.225+	115	.598	----	----	10	UNCH	----	----
2240	----	----	----	----	13.080N	14.150+	107	.572	----	----	20	UNCH	----	----
2260	----	----	----	----	12.130N	13.150+	102	.547	----	----	9	UNCH	----	----
2280	----	----	----	----	11.200N	12.200+	100	.521	----	----	5	UNCH	----	----
2300	----	----	----	----	10.350N	11.275+	92	.495	----	----	10	UNCH	----	----
2340	----	----	----	----	8.800N	9.625+	82	.445	----	----	5	UNCH	----	----
2400	----	----	----	----	6.800N	7.475+	67	.373	----	----	43	UNCH	10.000	5.000
2440	----	----	----	----	5.680N	6.275+	60	.328	----	----	8	UNCH	----	----
2500	----	----	----	----	4.280N	4.750+	47	.266	----	----	25	UNCH	----	8.250
2600	----	----	----	----	2.600N	2.900+	30	.181	----	----	4	UNCH	----	----
2740	----	----	----	----	1.200N	1.375+	17	.097	----	----	1	UNCH	----	----
TOTAL								0		229				
DEC16		BUTTER CS CALL												
1800	----	----	----	----	34.850N	35.300+	45	.888	----	----	20	UNCH	----	----
2000	----	----	----	----	19.900N	20.225+	32	.696	----	----	10	UNCH	20.000	20.00
2100	----	----	----	----	14.200N	14.450+	25	.573	----	----	48	UNCH	17.000	15.00
2140	----	----	----	----	12.280N	12.500+	22	.523	----	----	2	UNCH	----	----
2180	----	----	----	----	10.550N	10.750+	20	.474	----	----	20	UNCH	----	13.00
2200	----	----	----	----	9.750N	9.950+	20	.450	----	----	47	UNCH	16.250	12.00
2220	----	----	----	----	9.000N	9.200+	20	.426	----	----	10	UNCH	----	----
2240	----	----	----	----	8.300N	8.475+	17	.402	----	----	15	UNCH	----	----
2260	----	----	----	----	7.650N	7.800+	15	.379	----	----	9	UNCH	----	----
2280	----	----	----	----	7.030N	7.175+	15	.357	----	----	5	UNCH	----	----
2300	----	----	----	----	6.450N	6.600+	15	.336	----	----	17	UNCH	12.000	12.00
2340	----	----	----	----	5.430N	5.525+	10	.294	----	----	12	UNCH	----	----
2400	----	----	----	----	4.130N	4.225+	10	.239	----	----	42	UNCH	5.000	5.000
2500	----	----	----	----	2.550N	2.600+	5	.163	----	----	20	UNCH	----	6.500
2600	----	----	----	----	1.530N	1.550+	2	.106	----	----	4	UNCH	----	----
2700	----	----	----	----	0.880N	.900+	2	.067	----	----	4	UNCH	4.000	2.000
2740	----	----	----	----	0.700N	.725+	2	.055	----	----	1	UNCH	----	----
TOTAL								0		286				
JAN17		BUTTER CS CALL												
2100	----	----	----	----	13.400N	13.350-	5	.511	----	----	35	UNCH	----	----
2180	----	----	----	----	10.200N	10.125-	7	.425	----	----	1	UNCH	----	----
2200	----	----	----	----	9.530N	9.425-	10	.404	----	----	10	UNCH	----	----
2240	----	----	----	----	8.230N	8.125-	10	.364	----	----	44	UNCH	----	----
2260	----	----	----	----	7.650N	7.525-	12	.344	----	----	1	UNCH	----	----
2280	----	----	----	----	7.100N	6.950-	15	.325	----	----	4	UNCH	----	----
2400	----	----	----	----	4.430N	4.250-	17	.224	----	----	5	UNCH	----	4.250
2500	----	----	----	----	2.930N	2.900-	2	.163	----	----	1	UNCH	----	6.500
TOTAL								0		101				
FEB17		BUTTER CS CALL												
2100	----	----	----	----	13.430N	13.375-	5	.495	----	----	35	UNCH	----	----
2180	----	----	----											



FINAL

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26													
TOTAL										0	70		
MAY17	BUTTER CS CALL												
2200	----	----	----	12.450N	12.425-	2	.421	----	----		12	UNCH	----
2220	----	----	----	11.800N	11.775-	2	.406	----	----		4	UNCH	----
2240	----	----	----	11.180N	11.150-	2	.390	----	----		42	UNCH	----
2260	----	----	----	10.580N	10.550-	2	.375	----	----		1	UNCH	----
2280	----	----	----	10.000N	9.975-	2	.360	----	----		4	UNCH	----
2400	----	----	----	7.080N	7.050-	2	.278	----	----		6	UNCH	----
2500	----	----	----	5.250N	5.225-	2	.220	----	----		1	UNCH	----
TOTAL										0	70		
JUN17	BUTTER CS CALL												
2200	----	----	----	13.250N	13.225-	2	.429	----	----		12	UNCH	----
2220	----	----	----	12.580N	12.550-	2	.413	----	----		4	UNCH	----
2240	----	----	----	11.930N	11.900-	2	.398	----	----		42	UNCH	----
2260	----	----	----	11.300N	11.275-	2	.383	----	----		1	UNCH	----
2280	----	----	----	10.730N	10.700-	2	.369	----	----		4	UNCH	----
2500	----	----	----	5.700N	5.700	UNCH	.230	----	----		1	UNCH	----
TOTAL										0	64		
MILK MIDI PUT	MILK MIDI PUT												
JUL16	TOTAL									0	0 - 31		
AUG16	MILK MIDI PUT												
1300	----	----	----		CAB	----	----	----	----		3	UNCH	----
1350	----	----	----		CAB	----	----	----	----		1	UNCH	----
1375	----	----	----		CAB	----	----	----	----		1	UNCH	----
1400	----	----	----		CAB	----	----	----	----		6	UNCH	----
1425	----	----	----		CAB	----	----	----	----		1	UNCH	----
1450	----	----	----		CAB	----	----	----	----		5	UNCH	----
1500	----	----	----		CAB	----	----	----	----		7	UNCH	----
1525	----	----	----		CAB	----	----	----	----		4	UNCH	----
1550	----	----	----		CAB	----	.000	----	----		3	UNCH	----
1600	----	----	----		CAB	----	.005	----	----		4	UNCH	.630
1675	----	----	----		CAB	----	.143	----	----		1	UNCH	----
TOTAL										0	36		
SEP16	MILK MIDI PUT												
1300	----	----	----		CAB	----	.000	----	----		3	UNCH	----
1350	----	----	----		CAB	----	.001	----	----		1	UNCH	----
1375	----	----	----		CAB	----	.002	----	----		1	UNCH	----
1400	----	----	----		CAB	----	.005	----	----		6	UNCH	----
1425	----	----	----		CAB	----	.010	----	----		2	UNCH	----
1450	----	----	----			.010	UNCH	.018	----		5	UNCH	----
1500	----	----	----			.020-	1	.037	----		8	UNCH	----
1525	----	----	----			.030-	1	.054	----		4	UNCH	----
1550	----	----	----			.050-	1	.083	----		3	UNCH	----
1600	----	----	----			.110-	2	.166	----		3	UNCH	----
1675	----	----	----			.330-	3	.379	----		2	UNCH	.800
TOTAL										0	38		
OCT16	MILK MIDI PUT												
1300	----	----	----		CAB	----	.004	----	----		2	UNCH	----
1350	----	----	----			.010	UNCH	.014	----		1	UNCH	----
1375	----	----	----			.020	UNCH	.026	----		1	UNCH	----
1400	----	----	----			.030	UNCH	.037	----		4	UNCH	----
1425	----	----	----			.040	UNCH	.049	----		2	UNCH	----
1450	----	----	----			.050	UNCH	.062	----		3	UNCH	----
1500	----	----	----			.090	UNCH	.105	----		9	UNCH	----
1525	----	----	----			.120+	1	.135	----		4	UNCH	----
1550	----	----	----			.160	UNCH	.172	----		3	UNCH	----
1600	----	----	----			.280	UNCH	.267	----		3	UNCH	----
1650	----	----	----			.450-	1	.381	----		1	UNCH	.780
1675	----	----	----			.550-	2	.443	----		1	UNCH	----
TOTAL										0	34		
NOV16	MILK MIDI PUT												
1300	----	----	----			.020	UNCH	.024	----		2	UNCH	----
1350	----	----	----			.040	UNCH	.045	----		1	UNCH	----
1375	----	----	----			.050	UNCH	.057	----		1	UNCH	----
1400	----	----	----			.070	UNCH	.076	----		3	UNCH	----
1425	----	----	----			.090+	1	.096	----		2	UNCH	----
1450	----	----	----			.120+	2	.123	----		3	UNCH	----
1500	----	----	----			.200+	1	.189	----		9	UNCH	----
1525	----	----	----			.260+	1	.232	----		4	UNCH	----
1550	----	----	----			.320	UNCH	.276	----		3	UNCH	----
1600	----	----	----			.490-	1	.382	----		3	UNCH	----
1675	----	----	----			.870	UNCH	.555	----		1	UNCH	----
TOTAL										0	32		
DEC16	MILK MIDI PUT												
1300	----	----	----			.030	UNCH	.036	----		2	UNCH	----
1350	----	----	----			.060-	1	.067	----		1	UNCH	----
1375	----	----	----			.080-	1	.086	----		1	UNCH	----
1400	----	----	----			.110-	1	.113	----		3	UNCH	----
1425	----	----	----			.150-	1	.145	----		2	UNCH	----
1450	----	----	----			.200-	1	.182	----		3	UNCH	----
1500	----	----	----			.330-	2	.268	----		9	UNCH	----
1525	----	----	----			.410-	2	.315	----		4	UNCH	----
1550	----	----	----			.500-	2	.365	----		3	UNCH	----
1600	----	----	----			.740-	1	.472	----		3	UNCH	----
1675	----	----	----			1.180-	1	.627	----		1	UNCH	----
TOTAL										0	32		
JAN17	MILK MIDI PUT												
1375	----	----	----			.130+	2	.117	----		1	UNCH	----
1550	----	----	----			.570	UNCH	.384	----		1	UNCH	----
TOTAL										0	2		
FEB17	MILK MIDI PUT												
1375	----	----	----			.120-	1	.110	----		1	UNCH	----
1550	----	----	----			.600-	1	.376	----		1	UNCH	----
TOTAL										0	2		
MAR17	MILK MIDI PUT												
1375	----	----	----			.170+	1	.130	----		1	UNCH	----
1550	----	----	----			.640+	1	.368	----		1	UNCH	----
TOTAL										0	2		
APR17	MILK MIDI PUT												
1375	----	----	----			.170	UNCH	.129	----		1	UNCH	----
1550	----	----	----			.670+	1	.367	----		1	UNCH	----
TOTAL										0	2		
MAY17	MILK MIDI PUT												
1375	----	----	----			.180+	1	.128	----		1	UNCH	----
1550	----	----	----			.670+	1	.350	----		1	UNCH	----
TOTAL										0	2		
JUN17	MILK MIDI PUT												
1375	----	----	----			.190	UNCH	.127	----		1	UNCH	----
1550	----	----	----			.670	UNCH	.334	----		1	UNCH	----
TOTAL										0	2		
JUL17	MILK MIDI PUT												
1550	----	----	----			.650	UNCH	.315	----		1	UNCH	----
TOTAL										0	1		
AUG17	MILK MIDI PUT												
1550	----	----	----			.680+	2	.317	----		1	UNCH	----
TOTAL										0	1		
SEP17	MILK MIDI PUT												
1550	----	----	----			.720+	2	.318	----		1	UNCH	----
TOTAL										0	1		
OCT17	MILK MIDI PUT												
1550	----	----	----			.760+	1	.324	----		1	UNCH	----
TOTAL										0	1		
NOV17	MILK MIDI PUT												
1550	----	----	----			.800+	2	.328	----		1	UNCH	----
TOTAL										0	1		
DEC17	MILK MIDI PUT												
1550	----	----	----			.850+	2	.332	----		1	UNCH	----
TOTAL										0	1		
CHEESE CSC PUT	CHEESE CSC PUT	(FUTURES SETT.	1.642 +	.1)						0	0 - 2403		
JUL16	TOTAL												
AUG16	CHEESE CSC PUT	(FUTURES SETT.	1.826 +	.3)									
1350	----	----	----		CAB	----	----	----	----		23	UNCH	----



FINAL

PG26 BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS Wed, Aug 03, 2016 PG26

1500	----	----	----	----	CAB	----	----	----	----	365	UNCH	.027	.004	
1525	----	----	----	----	CAB	----	----	----	----	324	UNCH	.009	.009	
1550	----	----	----	----	CAB	----	----	----	----	39	UNCH	.025	.025	
1575	----	----	----	----	CAB	----	----	----	----	247	UNCH	.055	.004	
1600	----	----	----	----	CAB	----	----	----	----	134	UNCH	.041	.013A	
1625	----	----	----	----	CAB	----	----	----	----	377	UNCH	.025	.005A	
1650	----	----	----	----	CAB	----	----	----	----	68	UNCH	.028	.011A	
1675	----	----	----	----	CAB	----	----	----	----	190	UNCH	.037	.013A	
1700	----	----	----	----	CAB	----	----	----	----	230	UNCH	.039B	.017A	
1725	----	----	----	----	CAB	----	.000	----	----	308	UNCH	.052B	.010A	
1750	----	----	----	----	CAB	----	.005	----	----	54	UNCH	.085B	.009A	
1775	----	----	0.000N	----	CAB	----	.028	----	----	67	UNCH	.091B	.045A	
1800	----	----	0.000N	----		.001-	0	.062	----	5	UNCH	.093B	.015	
TOTAL			0.010N			.003-	0	.180	----	20	UNCH	.113B	.069A	
SEP16		(FUTURES SETT.	1.814 +	.4)						0	2547			
1350	----	----	----	----	CAB	----	.000	----	----	23	UNCH	----	----	
1400	----	----	----	----	CAB	----	.000	----	----	10	UNCH	.017B	----	
1425	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.024	.004	
1450	----	----	----	----	CAB	----	.001	----	----	48	UNCH	.030	.001	
1475	----	----	----	----	CAB	----	.002	----	----	388	UNCH	.023B	.004	
1500	----	----	----	----	CAB	----	.005	----	----	130	UNCH	.040	.002	
1525	----	----	----	----	CAB	----	.009	----	----	177	UNCH	.047B	.003	
1550	----	----	0.000N	----		.001	UNCH	.018	----	180	UNCH	.035B	.004	
1575	----	----	0.000N	----		.001	UNCH	.019	----	167	UNCH	.044B	.021A	
1600	----	----	0.000N	----		.002	UNCH	.036	----	304	UNCH	.075	.010	
1625	----	----	0.000N	----		.003-	0	.052	----	116	UNCH	.064B	.015	
1650	----	----	0.010N	----		.005-	0	.081	----	1	243	1	.076B	.030
1675	----	----	0.010N	----		.008-	0	.120	----	131	UNCH	.089B	.038A	
1700	----	----	0.010N	----		.012-	0	.168	----	388	UNCH	.104B	.036	
1725	----	----	0.020N	----		.017-	0	.223	----	86	UNCH	.094B	.045	
1750	----	----	0.030N	----		.025-	0	.293	----	70	UNCH	.099B	.063A	
TOTAL										1	2462	1		
OCT16		(FUTURES SETT.	1.784 -	.6)										
1350	----	----	----	----	CAB	----	.002	----	----	3	UNCH	----	----	
1400	----	----	----	----	CAB	----	.007	----	----	26	UNCH	.020	.005	
1450	----	----	0.000N	----		.002	UNCH	.025	----	92	UNCH	.003	.003	
1475	----	----	0.000N	----		.003	UNCH	.036	10	28	UNCH	.026	.004	
1500	----	----	0.000N	----		.004	UNCH	.047	----	99	UNCH	.034	.005	
1525	----	----	0.010N	----		.004-	0	.050	----	21	UNCH	----	----	
1550	----	----	0.010N	----		.005-	0	.063	----	221	UNCH	.031	.009	
1575	----	----	0.010N	----		.007	UNCH	.085	10	47	UNCH	----	.047A	
1600	----	----	0.010N	----		.009-	0	.108	----	291	UNCH	.075	.039	
1625	----	----	0.010N	----		.013-	0	.145	----	172	UNCH	.069B	.042A	
1650	----	----	0.020N	----		.018	UNCH	.187	----	254	UNCH	.081B	.051A	
1675	----	----	0.020N	----		.023-	0	.230	1	130	UNCH	.094B	.050A	
1700	----	----	0.030N	----		.031-	0	.284	----	355	UNCH	.102B	.037A	
1725	----	----	0.040N	----		.039-	0	.339	----	11	UNCH	.116B	.045A	
1750	----	----	0.050N	----		.049-	0	.398	----	55	UNCH	.132B	.055A	
TOTAL										21	1805			
NOV16		(FUTURES SETT.	1.733 -	.7)										
1350	----	----	0.000N	----	CAB	----	.007	----	----	3	UNCH	----	----	
1400	----	----	0.000N	----		.001-	0	.015	----	26	UNCH	.020	.020	
1450	----	----	0.000N	----		.004	UNCH	.047	----	97	UNCH	----	----	
1475	----	----	0.010N	----		.005	UNCH	.059	----	27	UNCH	.028B	----	
1500	----	----	0.010N	----		.007	UNCH	.079	----	108	UNCH	.038	.012	
1525	----	----	0.010N	----		.009-	0	.099	----	21	UNCH	----	.040A	
1550	----	----	0.010N	----		.013-	0	.133	----	242	UNCH	.035	.032	
1575	----	----	0.020N	----		.017-	0	.166	----	40	UNCH	----	.040A	
1600	----	----	0.020N	----		.023-	0	.209	----	294	UNCH	.074	.047A	
1625	----	----	0.030N	----		.029-	0	.251	----	263	UNCH	.047B	.055A	
1650	----	----	0.040N	----		.037-	0	.301	----	165	UNCH	.057B	.063A	
1675	----	----	0.050N	----		.046-	0	.352	----	122	UNCH	.069B	.065A	
1700	----	----	0.060N	----		.057	UNCH	.406	----	303	UNCH	.097B	.066A	
1725	----	----	0.070N	----		.069	UNCH	.461	----	9	UNCH	.113B	.078A	
1750	----	----	0.080N	----		.082	UNCH	.516	----	48	UNCH	.110	.110	
TOTAL										0	1768			
DEC16		(FUTURES SETT.	1.690 -	1.1)										
1350	----	----	0.000N	----		.002	UNCH	.024	----	3	UNCH	----	----	
1400	----	----	0.010N	----		.004	0	.046	----	26	UNCH	.020	.020	
1450	----	----	0.010N	----		.008-	0	.084	----	97	UNCH	.024B	.034A	
1475	----	----	0.010N	----		.011-	0	.109	----	25	UNCH	----	.040A	
1500	----	----	0.020N	----		.015-	0	.140	----	107	UNCH	.043	.026	
1525	----	----	0.020N	----		.020-	0	.175	----	4	UNCH	----	.048A	
1550	----	----	0.030N	----		.025-	0	.210	----	278	UNCH	.045	.040	
1575	----	----	0.030N	----		.032-	0	.253	----	35	UNCH	----	.050A	
1600	----	----	0.040N	----		.040-	0	.298	----	352	UNCH	.082	.058A	
1625	----	----	0.050N	----		.049-	0	.346	----	143	UNCH	----	.067A	
1650	----	----	0.060N	----		.060	UNCH	.396	----	165	UNCH	.071B	.077A	
1675	----	----	0.070N	----		.071	UNCH	.446	----	123	UNCH	.093B	.075	
1700	----	----	0.080N	----		.084+	0	.497	----	274	UNCH	----	----	
1725	----	----	0.100N	----		.098+	0	.547	----	9	UNCH	----	----	
1750	----	----	0.110N	----		.114+	0	.594	----	50	UNCH	.127	.127	
TOTAL										0	1691			
JAN17		(FUTURES SETT.	1.680 -	.8)										
1350	----	----	0.000N	----		.003	UNCH	.034	----	10	UNCH	----	----	
1400	----	----	0.010N	----		.006+	0	.062	----	3	UNCH	----	.023A	
1425	----	----	0.010N	----		.008	UNCH	.080	----	39	UNCH	----	.028A	
1450	----	----	0.010N	----		.011+	0	.104	----	52	UNCH	----	.028A	
1475	----	----	0.010N	----		.015+	0	.133	----	40	UNCH	----	.034A	
1500	----	----	0.020N	----		.019+	0	.162	----	41	UNCH	----	.030A	
1525	----	----	0.020N	----		.024+	0	.196	----	2	UNCH	----	.036A	
1550	----	----	0.030N	----		.031+	0	.237	----	67	UNCH	.049B	.043A	
1575	----	----	0.040N	----		.038+	0	.278	----	43	UNCH	.060B	.050A	
1600	----	----	0.050N	----		.047+	0	.323	----	83	UNCH	.072B	.059A	
1625	----	----	0.050N	----		.057+	0	.370	----	44	UNCH	.084B	.069A	
1650	----	----	0.070N	----		.068+	0	.417	----	36	UNCH	.098B	.078A	
1675	----	----	0.080N	----		.080+	0	.465	----	10	UNCH	----	----	
1700	----	----												

PG26

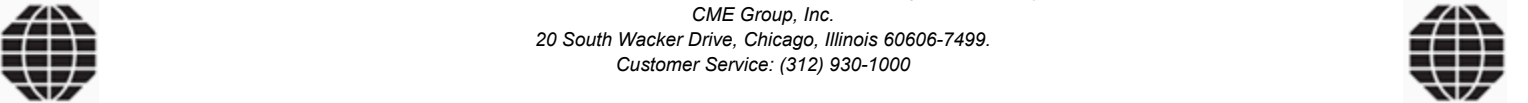
BULLETIN #1486

MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS

Wed, Aug 03, 2016

PG26

1625	----	----	----	0.070N		.067	UNCH	.353	----	----	67	UNCH	----	.074A
1650	----	----	----	0.080N		.078	UNCH	.392	----	----	81	UNCH	----	.085A
1675	----	----	----	0.090N		.089	UNCH	.431	----	----	13	UNCH	----	.097A
1700	----	----	----	0.100N		.102	UNCH	.470	----	----	14	UNCH	----	----
TOTAL										0	464			
MAY17			(FUTURES SETT.	1.706	.0)									
1350	----	----	----	0.010N		.008	UNCH	.062	----	----	10	UNCH	----	----
1425	----	----	----	0.020N		.016	UNCH	.112	----	----	45	UNCH	----	----
1450	----	----	----	0.020N		.020	UNCH	.135	----	----	36	UNCH	----	.024A
1475	----	----	----	0.030N		.025	UNCH	.160	----	----	12	UNCH	----	.028A
1500	----	----	----	0.030N		.030	UNCH	.186	----	----	94	UNCH	----	.034A
1525	----	----	----	0.040N		.036	UNCH	.215	----	----	5	UNCH	----	.040A
1550	----	----	----	0.040N		.043	UNCH	.246	----	----	14	UNCH	----	.048A
1575	----	----	----	0.050N		.051	UNCH	.279	----	----	12	UNCH	----	.056A
1600	----	----	----	0.060N		.060	UNCH	.314	----	----	59	UNCH	----	.065A
1625	----	----	----	0.070N		.070	UNCH	.349	----	----	65	UNCH	----	.075A
1650	----	----	----	0.080N		.080	UNCH	.385	----	----	81	UNCH	----	.086A
1675	----	----	----	0.090N		.092	UNCH	.422	----	----	13	UNCH	----	.098A
1700	----	----	----	0.110N		.104-	0	.459	----	----	14	UNCH	.099	.099A
TOTAL										0	460			
JUN17			(FUTURES SETT.	1.724	.0)									
1350	----	----	----	0.010N		.008	UNCH	.060	----	----	10	UNCH	----	----
1425	----	----	----	0.020N		.017	UNCH	.111	----	----	45	UNCH	----	----
1450	----	----	----	0.020N		.021	UNCH	.132	----	----	36	UNCH	----	----
1475	----	----	----	0.030N		.025	UNCH	.153	----	----	12	UNCH	----	----
1500	----	----	----	0.030N		.031	UNCH	.180	----	----	94	UNCH	----	.050A
1525	----	----	----	0.040N		.037	UNCH	.207	----	----	5	UNCH	----	.057A
1550	----	----	----	0.040N		.044	UNCH	.236	----	----	14	UNCH	----	.066A
1575	----	----	----	0.050N		.051	UNCH	.265	----	----	12	UNCH	----	.075A
1600	----	----	----	0.060N		.060	UNCH	.298	----	----	59	UNCH	----	.085A
1625	----	----	----	0.070N		.069	UNCH	.330	----	----	65	UNCH	----	.097A
1650	----	----	----	0.080N		.079-	0	.364	----	----	81	UNCH	----	.109A
1675	----	----	----	0.090N		.090-	0	.398	----	----	13	UNCH	----	.121A
1700	----	----	----	0.100N		.102-	0	.433	----	----	14	UNCH	----	----
TOTAL										0	460			
JUL17			(FUTURES SETT.	1.740	.0)									
1350	----	----	----	0.010N		.009	UNCH	.062	----	----	10	UNCH	----	----
1450	----	----	----	0.020N		.021	UNCH	.128	----	----	5	UNCH	----	----
1500	----	----	----	0.030N		.031	UNCH	.174	----	----	8	UNCH	----	----
1550	----	----	----	0.040N		.043	UNCH	.225	----	----	10	UNCH	----	----
1575	----	----	----	0.050N		.051	UNCH	.255	----	----	12	UNCH	----	----
1600	----	----	----	0.060N		.059	UNCH	.284	----	----	30	UNCH	----	----
1650	----	----	----	0.080N		.078	UNCH	.347	----	----	1	UNCH	----	----
TOTAL										0	76			
AUG17			(FUTURES SETT.	1.757	.0)									
1350	----	----	----	0.010N		.009	UNCH	.060	----	----	10	UNCH	----	----
1450	----	----	----	0.020N		.021	UNCH	.123	----	----	5	UNCH	----	----
1500	----	----	----	0.030N		.031	UNCH	.167	----	----	8	UNCH	----	----
1550	----	----	----	0.040N		.043	UNCH	.216	----	----	10	UNCH	----	----
1575	----	----	----	0.050N		.050	UNCH	.242	----	----	12	UNCH	----	----
1600	----	----	----	0.060N		.058	UNCH	.271	----	----	30	UNCH	----	----
1650	----	----	----	0.080N		.076-	0	.330	----	----	1	UNCH	----	----
TOTAL										0	76			
SEP17			(FUTURES SETT.	1.740	+.2)									
1350	----	----	----	0.010N		.012	UNCH	.075	----	----	10	UNCH	----	----
1450	----	----	----	0.030N		.027	UNCH	.145	----	----	5	UNCH	----	----
1500	----	----	----	0.040N		.037-	0	.188	----	----	8	UNCH	----	----
1550	----	----	----	0.050N		.051-	0	.239	----	----	10	UNCH	----	----
1575	----	----	----	0.060N		.059-	0	.266	----	----	12	UNCH	----	----
1600	----	----	----	0.070N		.068	UNCH	.295	----	----	30	UNCH	----	----
1650	----	----	----	0.090N		.087-	0	.353	----	----	1	UNCH	----	----
TOTAL										0	76			
OCT17			(FUTURES SETT.	1.740	+.2)									
1350	----	----	----	0.010N		.014	UNCH	.082	----	----	10	UNCH	----	----
1500	----	----	----	0.040N		.040-	0	.194	----	----	8	UNCH	----	----
1550	----	----	----	0.060N		.054-	0	.244	----	----	10	UNCH	----	----
1575	----	----	----	0.060N		.062-	0	.270	----	----	12	UNCH	----	----
1600	----	----	----	0.070N		.071-	0	.298	----	----	25	UNCH	----	----
1650	----	----	----	0.090N		.091-	0	.355	----	----	1	UNCH	----	----
TOTAL										0	66			
NOV17			(FUTURES SETT.	1.735	.0)									
1350	----	----	----	0.020N		.016	UNCH	.089	----	----	10	UNCH	----	----
1500	----	----	----	0.040N		.044	UNCH	.204	----	----	8	UNCH	----	----
1550	----	----	----	0.060N		.059	UNCH	.253	----	----	10	UNCH	----	----
1575	----	----	----	0.070N		.067	UNCH	.279	----	----	12	UNCH	----	----
1600	----	----	----	0.080N		.076	UNCH	.306	----	----	25	UNCH	----	----
1650	----	----	----	0.100N		.097	UNCH	.362	----	----	1	UNCH	----	----
TOTAL										0	66			
DEC17			(FUTURES SETT.	1.729	.0)									
1350	----	----	----	0.020N		.018	UNCH	.097	----	----	10	UNCH	----	----
1500	----	----	----	0.050N		.049	UNCH	.215	----	----	8	UNCH	----	----
1550	----	----	----	0.060N		.064	UNCH	.263	----	----	10	UNCH	----	----
1575	----	----	----	0.070N		.073	UNCH	.289	----	----	12	UNCH	----	----
1600	----	----	----	0.080N		.082-	0	.316	----	----	25	UNCH	----	----
1650	----	----	----	0.100N		.103	UNCH	.370	----	----	1	UNCH	----	----
TOTAL										0	66			



FINAL

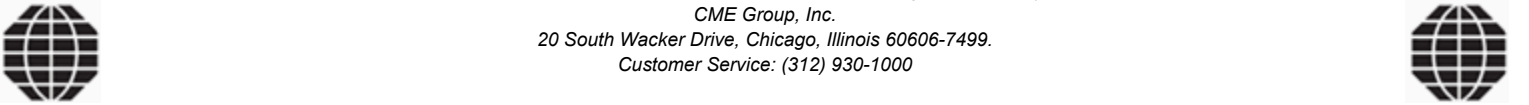
PG26

BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS

Wed, Aug 03, 2016

PG26

BUTTER CS PUT		BUTTER CS PUT		(FUTURES SETT.	231.550 +	5.0)			0	0 -	408			
JUL16 TOTAL														
AUG16		BUTTER CS PUT		(FUTURES SETT.	225.500 +	250.0)								
1600	----	----	----	----	----	----	CAB	----	----	21	UNCH	2.600	2.600	
1680	----	----	----	----	----	----	CAB	----	----	30	UNCH	----	----	
1700	----	----	----	----	----	----	CAB	----	----	7	UNCH	----	----	
1780	----	----	----	----	----	----	CAB	----	----	7	UNCH	----	----	
1800	----	----	----	----	----	----	CAB	----	----	89	UNCH	4.500B	1.500	
1820	----	----	----	----	----	----	CAB	----	----	9	UNCH	3.000	3.000	
1900	----	----	----	----	----	----	CAB	----	----	4	UNCH	----	----	
1920	----	----	----	----	----	----	CAB	----	0.000	3	UNCH	----	----	
1940	----	----	----	----	----	----	CAB	----	0.000	5	UNCH	----	----	
1960	----	----	----	----	0.030N	----	CAB	----	0.001	6	UNCH	----	----	
1980	----	----	----	----	0.030N	----	CAB	----	0.003	3	UNCH	----	3.000A	
2000	----	----	----	----	0.050N	----	.025-	2	.006	40	UNCH	----	----	
2020	----	----	----	----	0.080N	----	.025-	5	.006	2	UNCH	----	----	
2080	----	----	----	----	0.330N	----	.175-	15	.037	10	UNCH	----	----	
2100	----	----	----	----	0.530N	----	.300-	22	.060	23	UNCH	12.500B	----	
2120	----	----	----	----	0.780N	----	.450-	32	.086	34	UNCH	----	----	
2140	----	----	----	----	1.130N	----	.700-	42	.124	2	UNCH	14.000	14.000	
2180	----	----	----	----	2.180N	----	1.450-	72	.225	35	UNCH	----	----	
2200	----	----	----	----	2.900N	----	2.000-	90	.289	1	UNCH	----	----	
2220	----	----	----	----	3.780N	----	2.675-	110	.358	8	UNCH	----	----	
2260	----	----	----	----	5.950N	----	4.500-	145	.509	50	UNCH	----	----	
2280	----	----	----	----	7.280N	----	5.625-	165	.585	30	UNCH	----	----	
2360	----	----	----	----	13.650N	----	11.475-	217	.830	2	UNCH	----	----	
TOTAL									0	421				
SEP16	BUTTER CS PUT	(FUTURES SETT.	229.000 +	387.5)										
1600	----	----	0.030N	----	CAB	----	.001	----	----	22	UNCH	4.000	4.000	
1680	----	----	0.050N	----	.025-	2	.002	----	----	30	UNCH	----	----	
1700	----	----	0.080N	----	.050-	2	.005	----	----	7	UNCH	----	----	
1780	----	----	0.230N	----	.150-	7	.014	----	----	7	UNCH	----	----	
1800	----	----	0.300N	----	.200-	10	.018	----	----	82	UNCH	3.525B	2.000	
1900	----	----	0.630N	----	.425-	20	.038	----	----	3	UNCH	----	----	
1920	----	----	0.730N	----	.500-	22	.045	----	----	19	UNCH	----	----	
1940	----	----	0.850N	----	.575-	27	.052	7	+	7	+	2	----	
1960	----	----	0.980N	----	.650-	32	.059	----	----	6	UNCH	----	----	
1980	----	----	1.200N	----	.825-	37	.072	----	----	3	UNCH	----	3.500A	
2000	----	----	1.450N	----	1.025-	42	.087	----	----	39	UNCH	----	----	
2020	----	----	1.750N	----	1.250-	50	.103	----	----	2	UNCH	----	----	
2040	----	----	2.100N	----	1.500-	60	.120	----	----	10	UNCH	----	----	
2080	----	----	2.950N	----	2.175-	77	.162	----	----	10	UNCH	----	----	
2100	----	----	3.450N	----	2.575-	87	.186	----	----	28	UNCH	----	----	
2120	----	----	4.030N	----	3.025-	100	.211	----	----	34	UNCH	----	----	
2140	----	----	4.650N	----	3.550-	110	.239	----	----	9	UNCH	----	----	
2200	----	----	6.930N	----	5.475-	145	.329	----	----	9	UNCH	----	----	
2220	----	----	7.830N	----	6.225-	160	.361	----	----	8	UNCH	----	----	
2280	----	----	10.950N	----	8.950-	200	.462	----	----	30	UNCH	----	----	
2360	----	----	16.000N	----	13.525-	247	.595	----	----	2	UNCH	----	----	
TOTAL								7		367 +	2			
OCT16	BUTTER CS PUT	(FUTURES SETT.	229.250 +	372.5)										
1600	----	----	0.030N	----	.025 UNCH	.002	----	----	21	UNCH	2.600	2.600		
1680	----	----	0.130N	----	.100-	2	.008	----	20	UNCH	----	----		
1700	----	----	0.150N	----	.125-	2	.010	----	7	UNCH	4.500B	----		
1800	----	#500B	0.500B	----	.500+	2	.036	----	107	UNCH	3.500	3.500		
1820	----	----	0.600N	----	.575-	2	.041	----	1	UNCH	4.000	4.000A		
1900	----	----	1.130N	----	1.000-	12	.069	----	2	UNCH	----	----		
1920	----	----	1.300N	----	1.150-	15	.078	----	16	UNCH	----	----		
1940	----	----	1.530N	----	1.300-	22	.088	7	+	17 +	7	1.650	1.650	
1960	----	----	1.750N	----	1.475-	27	.098	----	11	UNCH	----	----		
2000	----	----	2.330N	----	1.900-	42	.124	----	35	UNCH	----	----		
2020	----	----	2.650N	----	2.150-	50	.138	----	1	UNCH	----	----		
2040	----	----	3.030N	----	2.425-	60	.154	----	12	UNCH	3.000	3.000		
2080	----	----	3.900N	----	3.075-	82	.190	----	20	UNCH	----	----		
2100	----	----	4.480N	----	3.550-	92	.213	----	10	UNCH	----	----		
2120	----	----	5.100N	----	4.075-	102	.236	----	6	UNCH	----	----		
2140	----	----	5.780N	----	4.650-	112	.261	----	9	UNCH	----	----		
2200	----	----	8.150N	----	6.725-	142	.342	----	37	UNCH	5.000	5.000		
2220	----	----	9.080N	----	7.525-	155	.370	----	7	UNCH	----	----		
2240	----	----	10.030N	----	8.400-	162	.399	----	8	UNCH	----	----		
TOTAL								7		347 +	7			
NOV16	BUTTER CS PUT	(FUTURES SETT.	227.550 +	205.0)										
1600	----	----	0.130N	----	.100-	2	.008	----	21	UNCH	2.600	2.600		
1680	----	----	0.280N	----	.275 UNCH	.019	----	----	20	UNCH	----	----		
1700	----	----	0.350N	----	.325-	2	.023	----	7	UNCH	----	----		
1800	----	----	0.900N	----	.900 UNCH	.055	----	----	53	UNCH	4.500	4.500A		
1900	----	----	1.800N	----	1.700-	10	.098	----	2	UNCH	----	----		
1920	----	----	2.050N	----	1.900-	15	.109	----	16	UNCH	----	----		
1940	----	----	2.300N	----	2.150+	NEW	.121	7	+	7	+	7	----	
1960	----	----	2.600N	----	2.400-	20	.134	----	11	UNCH	----	----		
2000	----	----	3.300N	----	3.000-	30	.163	----	48	UNCH	5.000	5.000		
2020	----	----	3.700N	----	3.350-	35	.179	----	1	UNCH	----	----		
2040	----	----	4.150N	----	3.725-	42	.196	----	10	UNCH	----	----		
2060	----	----	4.600N	----	4.125-	47	.214	----	30	UNCH	----	----		
2080	----	----	5.130N	----	4.575-	55	.233	----	20	UNCH	----	----		
2100	----	----	5.750N	----	5.150-	60	.255	----	111	UNCH	6.000	6.000		
2120	----	----	6.430N	----	5.775-	65	.278	----	5	UNCH	----	----		
2160	----	----	7.930N	----	7.175-	75	.326	----	10	UNCH	----	----		
2200	----	----	9.650N	----	8.800-	85	.376	----	10	UNCH	----	----		
2220	----	----	10.580N	----	9.675-	90	.401	----	7	UNCH	----	----		
2240	----	----	11.580N	----	10.625-	95	.427	----	8	UNCH	----	----		
TOTAL								7		397 +	7			
DEC16	BUTTER CS PUT	(FUTURES SETT.	213.525 +	52.5)										
1600	----	----	0.300N	----	.275-	2	.021	----	21	UNCH	3.000	3.000		
1680	----	----	0.700N	----	.650-	5	.046	----	20	UNCH	----	----		
1700	----	----	0.850N	----	.800-	5	.054	----	7	UNCH	----	----		
1800	----	----	1.950N	----	1.850-	10	.111	----	48	UNCH	6.500	6.500		
1820	----	----	2.250N	----	2.175-	7	.126	----	10	UNCH	----	----		
1900	----	----	3.900N	----	3.750-	15	.195	----	2	UNCH	----	----		
1920	----	----	4.400N	----	4.250-	15	.215	----	16	UNCH	5.000B	----		
1940	----	----	4.980N	----	4.800+	NEW	.236	7	+	7	+	7	----	
1960	----	----	5.580N	----	5.400-	17	.258	----	11	UNCH	----	----		
2000	----	----												



FINAL

PG26

BULLETIN #1486 MIDI MILK, NFD MILK CS, NFD MILK DELV, SKIMMED MILK, BUTTER & CASH BUTTER OPTIONS

Wed, Aug 03, 2016

PG26

1800	----	----	----	7.250N	7.225-	2	.239	----	----	7	UNCH	----	----
2000	----	----	----	15.330N	15.300-	2	.407	----	----	57	UNCH	----	----
2100	----	----	----	20.680N	20.650-	2	.494	----	----	6	UNCH	----	----
TOTAL									0	70			
JUN17		(FUTURES SETT.	205.500	.0)									
1800	----	----	----	8.050N	8.025-	2	.247	----	----	1	UNCH	----	----
2000	----	----	----	16.300N	16.275-	2	.407	----	----	57	UNCH	----	----
TOTAL									0	58			

OPTIONS EOO'S, BLOCKS and EXERCISES													
PRODUCT	STRIKE PRICE		EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES		M-T-D OPTION EXERCISES		Transfer VOLUME			
MILK MIDI PUT JUL16	MILK MIDI OPTIONS												
JQ	1525		----	----	----	4		4		0.00			
JQ	1600		----	----	----	2		2		0.00			
JQ	1675		----	----	----	1		1		0.00			
TOTALS			0	0	0	7		7		0			
CSH NFDM CALL JUL16	CASH NONFAT DRY MILK OPTIONS												
NZ	780		----	----	----	15		15		0.00			
TOTALS			0	0	0	15		15		0			
CSH NFDM PUT JUL16	CASH NONFAT DRY MILK OPTIONS												
NZ	840		----	----	----	40		40		0.00			
NZ	860		----	----	----	70		70		0.00			
NZ	880		----	----	----	44		44		0.00			
NZ	900		----	----	----	2		2		0.00			
NZ	920		----	----	----	2		2		0.00			
NZ	940		----	----	----	3		3		0.00			
NZ	1000		----	----	----	5		5		0.00			
NZ	1100		----	----	----	3		3		0.00			
NZ	1120		----	----	----	5		5		0.00			
NZ	1140		----	----	----	22		22		0.00			
TOTALS			0	0	0	196		196		0			
AUG16 PUT NZ	980		----	----	----	2		2		0.00			
NZ	1000		----	----	----	2		2		0.00			
NZ	1100		----	----	----	4		4		0.00			
NZ	1140		----	----	----	8		8		0.00			
NZ	1200		----	----	----	1		1		0.00			
TOTALS			0	0	0	17		17		0			
BUTTER CS CALL JUL16	BUTTER (CASH STLD) OPTIONS												
CB0	1800		----	----	----	20		20		0.00			
CB0	1980		----	----	----	5		5		0.00			
CB0	2000		----	----	----	7		7		0.00			
CB0	2080		----	----	----	2		2		0.00			
CB0	2100		----	----	----	10		10		0.00			
CB0	2160		----	----	----	11		11		0.00			
CB0	2180		----	----	----	52		52		0.00			
CB0	2200		----	----	----	88		88		0.00			
CB0	2220		----	----	----	5		5		0.00			
CB0	2240		----	----	----	10		10		0.00			
CB0	2300		----	----	----	42		42		0.00			
TOTALS			0	0	0	252		252		0			
BUTTER CS PUT JUL16	BUTTER (CASH STLD) OPTIONS												
CB0	2360		----	----	----	2		2		0.00			
TOTALS			0	0	0	2		2		0			
CHEESE CSC CALL JUL16	CASH-SETTLED CHEESE OPT												
OSC	1400		----	----	----	2		2		0.00			
OSC	1425		----	----	----	14		14		0.00			
OSC	1450		----	----	----	5		5		0.00			
OSC	1475		----	----	----	25		25		0.00			
OSC	1500		----	----	----	5		5		0.00			
OSC	1525		----	----	----	60		60		0.00			
OSC	1550		----	----	----	355		355		0.00			
OSC	1575		----	----	----	95		95		0.00			
OSC	1600		----	----	----	116		116		0.00			
OSC	1625		----	----	----	82		82		0.00			
TOTALS			0	0	0	759		759		0			
AUG16 CALL OSC	1700		----	----	----	15		15		0.00			
TOTALS			0	0	0	15		15		0			
CHEESE CSC PUT JUL16	CASH-SETTLED CHEESE OPT												
OSC	1650		----	----	----	190		190		0.00			
OSC	1675		----	----	----	116		116		0.00			
OSC	1700		----	----	----	270		270		0.00			
OSC	1725		----	----	----	20		20		0.00			
OSC	1750		----	----	----	64		64		0.00			
TOTALS			0	0	0	660		660		0			

PRELIMINARY												
PG27 BULLETIN #148@			BRITISH POUND CALL OPTIONS						Wed, Aug 03, 2016 PG27			
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 = \$6.25 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.												
BRITISH POUND CONTRACTS LAST TRADE DATES												
EXPIRATION:		AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17				
BRIT PND OPT		08/05	09/09	10/07	11/04	12/09	03/03	06/09				
WKBP-1B-C			09/02									
WKBP-2B-C		08/12										
WKBP-3B-C		08/19										
WKBP-4B-C		08/26										
BRIT PND OPT (EUR)		08/05	09/09	10/07	11/04	12/09	03/03	06/09				
B PND WK 1 (EUR)			09/02									
B PND WK 2 (EUR)		08/12										
B PND WK 3 (EUR)		08/19										
B PND WK 4 (EUR)		08/26										
EXPIRATION:												
BRITISH POUND OPTIONS ON FUTURES												
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03												
		WEEK 1	WEEK 2	WEEK 3	WEEK 4							
1B	AUG16		104.0-180.0	104.0-180.0	104.0-180.0							
	SEP16	104.0-180.0										
1E	AUG16		645.0-925.0	645.0-925.0	645.0-925.0							
	SEP16	645.0-925.0										
1P	AUG16		104.0-180.0	104.0-180.0	104.0-180.0							
	SEP16	104.0-180.0										
OB	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17					
RP	104.0-180.0	104.0-180.0	104.5-177.0	104.5-177.0	104.5-177.0	105.5-172.5	105.5-172.5					
YB	104.0-180.0	104.0-180.0	104.5-177.0	104.5-177.0	104.5-177.0	105.5-172.5	105.5-172.5					
BRITISH POUND FUTURES												
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
BRIT PND FUT												
SEP16		1.3364	1.3382	1.3289	1.3325 (.7505) -	32	----	65164	231595 +	1413	1.6180B 1.2806	
DEC16		1.3365	1.3402B	1.3314A	1.3348 (.7492) -	32	----	71	1979 +	14	1.5850B 1.2827A	
MAR17		----	1.3417B	1.3354A	1.3371 (.7479) -	32	----	2	574 +	2	1.5552B 1.2915A	
JUN17		----	1.3431B	1.3385A	1.3397 (.7464) -	33	----	219	308 -	218	1.5213B 1.2945A	
SEP17		----	----	1.3412A	1.3423 (.7450) -	33	----	----	13	UNCH	1.4883B 1.2970A	
DEC17		----	----	1.3460A	1.3452 (.7434) -	32	----	----	7	UNCH	1.4810B 1.3002A	
TOTAL BRIT PND FUT							0	65456	234476 +	1211		
FC/RP CROSS RT												
SEP16		0.8412	.8442B	.8376A	.8380 (1.1932) -	405	722	1772	33506 +	525	.8644 .7591A	
DEC16		----	----	.8409A	.8400 (1.1905) -	400	722	1772	5 UNCH	525	.8611B .7702A	
BRIT POUND (EU) FIXING PRICE: Sep17 1.3320												
ADDITIONAL BRITISH POUND FUTURES												
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
CNH FUT												
AUG16		----	6.6435B	----	6.6453 (.1505) + 0.0133	----	----	----	12 UNCH		6.7216B 6.5412A	
SEP16		6.6468	6.6534B	6.6430	6.6532 (.1503) + 0.0137	----	----	27	281 -	25	6.9102B 6.3689A	
OCT16		----	6.6562B	----	6.6602 (.1501) + 0.0130	----	----	----	1 UNCH		6.7600B 6.6502A	
DEC16		6.6788	6.6788	6.6699A	6.6784 (.1497) + 0.0100	----	----	17	1705 +	1	6.9745 6.4911	
MAR17		----	6.7047B	----	6.7050 (.1491) + 0.0080	----	----	----	143 UNCH		6.9888B 6.5982	
JUN17		6.7400	6.7415B	6.7340A	6.7387 (.1484) + 0.0047	----	----	1	81 +	1	6.9808B 6.6351A	
SEP17		----	6.7842B	----	6.7716 (.1477) + 0.0010	----	----	----	9 UNCH		7.1200B 6.7938A	
DEC17		----	6.8080B	----	6.8046 (.1470) - 0.0026	----	----	----	1 UNCH		7.0700B 6.8001	
TOTAL CNH FUT							0	45	2233 -	23		
INR/USD FUT												
AUG16		149.290	149.360	148.720A	149.150 (.0067) - 0.250	----	----	194	356 -	11	149.670B 145.860A	
SEP16		148.490	148.540B	148.040	148.490 (.0067) - 0.250	----	----	114	324 +	110	148.970 145.000A	
TOTAL INR/USD FUT							0	308	680 +	99		
MICRO INR/USD F												
AUG16		148.800	149.240B	148.720A	149.150 (.0067) - 0.250	----	----	57	120 +	9	149.670B 145.860A	
SEP16		148.260	148.540B	148.030A	148.490 (.0067) - 0.250	----	----	67	316 +	51	148.970B 147.650A	
TOTAL MICRO INR/USD F							0	124	436 +	60		
BRITISH POUND CALLS **SETT.PRICE**												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
BRIT PND CALL												
AUG16												
1200		----	(FUTURES SETT. .00)	13.570N	13.250-	32	1.000	----	----	12 UNCH		27.170B 9.020B
1250		----	----	8.570N	8.250-	32	.999	----	----	1 UNCH		22.330B 4.570B
1255		----	----	8.080N	7.760-	32	.999	----	----	15 UNCH		21.850B 4.180B
1260		----	----	7.580N	7.260-	32	.999	----	----	28 UNCH		21.370B 3.810B
1265		----	----	7.080N	6.760-	32	.999	----	----	87 UNCH		20.900B 3.330B
1270		----	----	6.590N	6.260-	33	.998	----	----	48 UNCH		20.420 2.990
1275		----	----	6.090N	5.760-	33	.997	----	----	36 UNCH		19.950B 2.680B
1280		----	----	5.600N	5.270-	33	.993	----	----	15 UNCH		19.470B 2.390B
1285		----	----	5.110N	4.770-	34	.993	----	----	57 UNCH		19.000B 2.110B
1290		----	----	4.620N	4.280-	34	.988	----	----	634 UNCH		18.540B 1.840B
1295		----	----	4.140N	3.800-	34	.977	----	----	1257 UNCH		18.070B 1.600B
1300		----	----	3.670N	3.330-	34	.959	----	----	595 UNCH		17.600B 1.390B
1305		----	----	3.220N	2.870-	35	.933	----	----	558 UNCH		17.140B 1.200B
1310		----	----	2.780N	2.440-	34	.889	----	----	1416 UNCH		16.680B 1.030B
1315		----	----	2.370N	2.040-	33	.828	----	----	1166 UNCH		16.230B .880B
1320		----	----	1.990N	1.660-	33	.753	45	1753 +	25	15.770B .740B	
1325		----	----	1.640N	1.320-	32	.661	20	946 UNCH		15.320B .610B	
1330		----	----	1.330N	1.020-	31	.557	240	2054 +	174	14.860B .480B	
1335		----	----	1.060N	.770-	29	.448	201	852 +	26	14.020B .370B	
1340		----	----	0.820N	.560-	26	.341	157	2127 -	25	13.970B .280B	
1345		----	----	0.600N	.400-	20	.248	91	848 +	26	13.120B .210B	
1350		----	----	0.430N	.270-	16	.167	721	2096 +	225	14.470B .150B	
1355		----	----	0.300N	.180-	12	.108	----	737 UNCH		12.640B .110B	
1360		----	----	0.200N	.120-	8	.067	456	1557 -	227	13.580B .080B	
1365		----	----	0.140N	.080-	6	.041	112	819 +	37	11.770B .060B	
1370		----	----	0.090N	.050-	4	.023	37	444 -	7	12.700B .040B	
1375		----	----	0.060N	.030-	3	.012	----	348 UNCH		10.930B .020B	
1380		----	----	0.040N	.020-	2	.007	4	476 UNCH		11.830B .020B	
1385		----	----	0.030N	.020-	1	.006	----	923 UNCH		10.100B .010B	
1390		----	----	0.020N	.010-	1	.002	1	169 -	1	10.970B .010B	
1395		----	----	0.010N	.010	UNCH	.001	----	80 UNCH		9.540B .030B	
1400		----	----	0.010N	.010	UNCH	.000	----	850 UNCH		10.120B .010B	
1405		----	----	----	CAB	----	.000	----	278 UNCH		9.700B .010B	
1410		----	----	----	CAB	----	.000	----	306 UNCH		9.290B .030B	
1415		----	----	----	CAB	----	.000	----	326 UNCH		8.880B .030B	
1420		----	----	----	CAB	----	.000	----	170 UNCH		8.480B .020B	
1425		----	----	----	CAB	----	.000	----	86 UNCH		8.080B .020B	
1430		----	----	----	CAB	----	----	----	118 UNCH		7.680B .010B	
1435		----	----	----	CAB	----	----	----	69 UNCH		7.300B .010B	
1440		----	----	----	CAB	----	----	----	245 UNCH		6.910B .010B	



PRELIMINARY



PG27 BULLETIN #148@				BRITISH POUND CALL OPTIONS								wed, Aug 03, 2016				PG27
BRIT PND CALL																
(FUTURES SETT. .00)																
1445	----	----	----	----	CAB	----	----	----	----	105	UNCH	6.520B	.010B			
1450	----	----	----	----	CAB	----	----	----	----	277	UNCH	6.120B	.020B			
1455	----	----	----	----	CAB	----	----	----	----	200	UNCH	5.760B	.010B			
1460	----	----	----	----	CAB	----	----	----	----	183	UNCH	5.380B	.010B			
1465	----	----	----	----	CAB	----	----	----	----	70	UNCH	5.030B	.020B			
1470	----	----	----	----	CAB	----	----	----	----	158	UNCH	4.690B	.060B			
1475	----	----	----	----	CAB	----	----	----	----	102	UNCH	4.360B	.050B			
1480	----	----	----	----	CAB	----	----	----	----	242	UNCH	4.030B	.050B			
1485	----	----	----	----	CAB	----	----	----	----	117	UNCH	3.720B	.040B			
1490	----	----	----	----	CAB	----	----	----	----	308	UNCH	3.410B	.010B			
1495	----	----	----	----	CAB	----	----	----	----	335	UNCH	3.110B	.040B			
1500	----	----	----	----	CAB	----	----	----	----	263	UNCH	2.830B	.040B			
1505	----	----	----	----	CAB	----	----	----	----	103	UNCH	2.550B	.030B			
1510	----	----	----	----	CAB	----	----	----	----	205	UNCH	2.260B	.030B			
1515	----	----	----	----	CAB	----	----	----	----	188	UNCH	2.010B	.030B			
1520	----	----	----	----	CAB	----	----	----	----	225	UNCH	1.820B	.020B			
1525	----	----	----	----	CAB	----	----	----	----	170	UNCH	1.630B	.050B			
1530	----	----	----	----	CAB	----	----	----	----	191	UNCH	1.470B	.100B			
1535	----	----	----	----	CAB	----	----	----	----	73	UNCH	1.310B	.130B			
1540	----	----	----	----	CAB	----	----	----	----	213	UNCH	1.160B	.010B			
1545	----	----	----	----	CAB	----	----	----	----	108	UNCH	1.020B	.010B			
1550	----	----	----	----	CAB	----	----	----	----	117	UNCH	.910B	.040B			
1555	----	----	----	----	CAB	----	----	----	----	62	UNCH	.790B	.110B			
1560	----	----	----	----	CAB	----	----	----	----	57	UNCH	.690B	.050B			
1565	----	----	----	----	CAB	----	----	----	----	118	UNCH	.610B	.100B			
1570	----	----	----	----	CAB	----	----	----	----	28	UNCH	.530B	.100B			
1575	----	----	----	----	CAB	----	----	----	----	50	UNCH	.460B	.100B			
1580	----	----	----	----	CAB	----	----	----	----	43	UNCH	.400B	.010B			
1585	----	----	----	----	CAB	----	----	----	----	30	UNCH	.340B	.080B			
1590	----	----	----	----	CAB	----	----	----	----	4	UNCH	.190B	.070B			
1595	----	----	----	----	CAB	----	----	----	----	21	UNCH	.160B	.080B			
1600	----	----	----	----	CAB	----	----	----	----	9	UNCH	.190	.080			
1605	----	----	----	----	CAB	----	----	----	----	50	UNCH	.110B	.050B			
TOTAL									2085	29027 +	253					
SEP16			(FUTURES SETT. 1.3325 - 32.0)													
1230	----	----	10.620N	10.300-	32	.977	----	----	1	UNCH	25.860B	6.870B				
1235	----	----	9.140N	8.820-	32	.963	----	----	9	UNCH	22.930	5.710				
1250	----	----	8.660N	8.340-	32	.958	----	----	23	UNCH	22.430	5.160				
1255	----	----	8.170N	7.850-	32	.950	----	----	34	UNCH	21.960	4.800				
1260	----	----	7.700N	7.380-	32	.941	----	----	54	UNCH	21.520	4.460				
1265	----	----	7.220N	6.910-	31	.929	----	----	25	UNCH	20.940B	4.130B				
1270	----	----	6.760N	6.440-	32	.914	----	----	19	UNCH	20.460B	3.810B				
1275	----	----	6.300N	5.990-	31	.898	----	----	39	UNCH	19.990B	3.510B				
1280	----	----	5.850N	5.540-	31	.877	----	----	36	UNCH	19.520B	3.230B				
1285	----	----	5.410N	5.110-	30	.856	----	----	82	UNCH	19.050B	2.960B				
1290	----	----	4.980N	4.690-	29	.830	----	----	74	UNCH	18.580B	2.670B				
1295	----	----	4.560N	4.280-	28	.801	----	----	34	UNCH	18.110B	2.440B				
1300	----	----	4.150N	3.880-	27	.771	----	----	174	UNCH	17.650B	2.210B				
1305	----	----	3.760N	3.490-	27	.738	----	----	85	UNCH	17.190B	2.000B				
1310	----	----	3.390N	3.130-	26	.700	----	----	194	UNCH	16.740B	1.800B				
1315	----	----	3.030N	2.780-	25	.661	----	----	289	UNCH	16.290B	1.620B				
1320	----	----	2.700N	2.450-	25	.619	----	----	540	UNCH	15.840B	1.440B				
1325	----	----	2.380N	2.140-	24	.575	----	24	366 +	4	15.380B	1.270B				
1330	----	----	2.090N	1.860-	23	.529	----	67	1042 +	13	14.940B	1.110B				
1335	----	----	1.820N	1.600-	22	.482	----	222	659 +	3	14.500B	.960B				
1340	----	----	1.570N	1.370-	20	.436	----	341	621 +	117	15.560B	.820B				
1345	----	----	1.350N	1.160-	19	.390	----	168	483 -	25	13.290B	.700B				
1350	----	----	1.150N	.980-	17	.345	----	685	1842 +	90	14.670B	.590B				
1355	----	----	.970N	.820-	15	.303	----	775	430 +	19	12.410B	.500B				
1360	----	----	0.810N	.680-	13	.263	----	102	687 +	52	13.790B	.420B				
1365	----	----	0.680N	.560-	12	.226	----	111	338 +	43	11.550B	.350B				
1370	----	----	0.560N	.460-	10	.193	----	143	724 +	108	12.910B	.290B				
1375	----	----	0.460N	.380-	8	.165	----	106	400 +	93	10.770B	.240B				
1380	----	----	0.380N	.310-	7	.139	----	80	435 -	20	12.050B	.200B				
1385	----	----	0.310N	.250-	6	.116	----	48	388 +	30	10.270B	.160B				
1390	----	----	0.250N	.210-	4	.099	----	188	UNCH	UNCH	11.200B	.140B				
1395	----	----	0.210N	.170-	4	.082	----	20	66 +	20	10.560B	.110B				
1400	----	----	0.170N	.140-	3	.069	----	19	385 +	11	10.360B	.090B				
1405	----	----	0.140N	.110-	3	.055	----	----	91	UNCH	10.660B	.080B				
1410	----	----	0.110N	.090-	2	.046	----	----	129	UNCH	10.500B	.060B				
1415	----	----	0.090N	.070-	2	.037	----	----	70	UNCH	10.110B	.050B				
1420	----	----	0.070N	.060-	1	.031	----	----	228	UNCH	9.720B	.050B				
1425	----	----	0.060N	.050-	1	.026	----	3	251 +	1	9.340B	.050B				
1430	----	----	0.050N	.040-	1	.021	----	----	312	UNCH	8.970B	.050B				
1435	----	----	0.040N	.030-	1	.016	----	----	66	UNCH	8.600B	.040B				
1440	----	----	0.030N	.030	UNCH	.016	----	----	196	UNCH	8.230B	.030B				
1445	----	----	0.020N	.020	UNCH	.011	----	----	126	UNCH	7.870B	.060B				
1450	----	----	0.020N	.020	UNCH	.010	----	11	412 +	11	7.520B	.030B				
1455	----	----	0.020N	.010-	1	.006	----	----	272	UNCH	7.170B	.050B				
1460	----	----	0.010N	.010	UNCH	.004	----	----	91	UNCH	6.710B	.040B				
1465	----	----	0.010N	.010	UNCH	.003	----	----	132	UNCH	6.790B	.040B				
1470	----	----			UNCH	.002	----	----	138	UNCH	6.460B	.030B				
1475	----	----			CAB	.001	----	----	163	UNCH	6.150B	.030B				
1480	----	----			CAB	.001	----	----	670	UNCH	5.840B	.030B				
1485	----	----			CAB	.000	----	----	122	UNCH	6.170B	.040B				
1490	----	----			CAB	.000	----	----	208	UNCH	6.210B	.040B				
1495	----	----			CAB	.000	----	----	124	UNCH	6.110B	.050B				
1500	----	----			CAB	.000	----	----	258	UNCH	5.820B	.030B				
1505	----	----			CAB	.000	----	----	64	UNCH	6.220B	.070B				
1510	----	----			CAB	.000	----	----	581	UNCH	6.680B	.080B				
1515	----	----			CAB	.000	----	----	568	UNCH	6.380B	.060B				
1520	----	----			CAB	.000	----	----	213	UNCH	6.810B	.060B				
1525	----	----			CAB	.000	----	----	106	UNCH	6.550B	.050B				
1530	----	----			CAB	.000	----	----	477	UNCH	6.330B	.060B				
1535	----	----			CAB	.000	----	----	37	UNCH	6.300B	.060B				
1540	----	----			CAB	.000	----	----	49	UNCH	6.000B	.050B				
1545	----	----			CAB	.000	----	----	124	UNCH	5.930B	.040B				
1550	----	----			CAB	.000	----	----	103	UNCH	5.650B	.050B				
1555	----	----			CAB	.000	----	----	3	UNCH	5.370B	.040B				
1560	----	----			CAB	.000	----	----	482	UNCH	5.100B	.160B				
1565	----	----			CAB	.000	----	----	46	UNCH	4.840B	.150B				
1570	----	----			CAB	.000	----	----	68	UNCH	4.590B	.140B				
1575	----	----			CAB	.000	----	----	26	UNCH	4.350B	.130B				
1580	----	----			CAB	.000	----	----	91	UNCH	4.120B	.130B				
1585	----	----			CAB	.000	----	----	61	UNCH	3.890B	.120B				
1590	----	----			CAB	.000	----	----	140	UNCH	3.680B	.170B				
1595	----	----			CAB	.000	----	----	85	UNCH	3.330B	.160B				
1600	----	----			CAB	.000	----	----	1125	UNCH	3.140B	.010B				
1605	----	----			CAB	.000	----	----	19	UNCH	2.960B	.130B				
1610	----	----			CAB	.000	----	----	44	UNCH	2.790B	.120B				
1615	----	----			CAB	.000	----	----	62	UNCH	2.630B	.100B				
1620	----	----			CAB	.000	----	----	11	UNCH	2.470B	.100B				
1625	----	----			CAB	.000	----	----	36	UNCH	2.320B	.150B				
1630	----	----			CAB	.000	----	----	180	UNCH	2.180B	.170B				
1635	----	----			CAB	.000	----	----	1036	UNCH	2.050B	.050B				
1640	----	----			CAB	.000	----	----	341	UNCH	1.930B	.050B				
1645	----	----			CAB	.000	----	----	80	UNCH	1.810B	.070B				
1650	----	----			CAB	.000	----	----	647	UNCH	1.700B	.060B				
1655	----	----			CAB	.000	----	----	43	UNCH	1.670B	.060B				
1670	----	----			CAB	.000	----	----	1068	UNCH	1.380B	.010B				
1675	----	----			CAB	.000	----	----	40	UNCH	1.300B	.040B				
1690	----	----			CAB	.000	----	----	1	UNCH	.760B	.090B				
1700	----	----			CAB	.000	----	----	131	UNCH	.670B	.030B				
1705	----	----			CAB	.000	----	----	1	UNCH	.180	.070				
1710	----	----			CAB	.000	----	----	2	UNCH	.180	.070				
1720	----	----			CAB	.000	----	----	10	UNCH	.070	.060				
1750	----	----			CAB	.000	----	----	12	UNCH	.010B	.010B				
TOTAL								2234	23038 +	570						
OCT16			(FUTURES SETT. .00)													
1150	----	----	18.820N	18.490-	33	.990	----									

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PG27 BULLETIN #148@			BRITISH POUND CALL OPTIONS								wed, Aug 03, 2016		PG27	
BRIT	PND	CALL												
1335	----	----	(FUTURES SETT. .00)	2.490N	2.250-	24	.506	----	6	27	UNCH	14.440B	1.490B	
1340	----	----	----	2.230N	2.000-	23	.471	----	47	73 +	47	14.000B	1.360B	
1345	----	----	----	1.990N	1.770-	22	.435	----	14	61 +	14	13.560B	1.220B	
1350	----	----	----	1.770N	1.560-	21	.400	----	21	81 +	21	13.120B	1.080B	
1355	----	----	----	1.570N	1.370-	20	.366	----	76	UNCH	12.690B	.960B		
1360	----	----	----	1.390N	1.200-	19	.332	----	1	45	UNCH	12.700B	.850B	
1365	----	----	----	1.220N	1.040-	18	.300	----	1	40	UNCH	11.830B	.740B	
1370	----	----	----	1.070N	.900-	17	.269	----	24	UNCH	11.850B	.650B		
1375	----	----	----	0.930N	.780-	15	.241	----	10	35 +	10	11.080B	.560B	
1380	----	----	----	0.810N	.670-	14	.214	----	54	UNCH	11.010B	.490B		
1385	----	----	----	0.700N	.580-	12	.190	----	10	48	UNCH	10.820B	.430B	
1390	----	----	----	0.600N	.500-	10	.169	----	56	UNCH	10.650B	.370B		
1395	----	----	----	0.520N	.430-	9	.149	----	10	271 +	10	10.500B	.320B	
1400	----	----	----	0.450N	.370-	8	.131	----	9	39 +	9	10.280B	.280B	
1405	----	----	----	0.380N	.310-	7	.113	----	38	UNCH	9.880B	.250B		
1410	----	----	----	0.330N	.270-	6	.100	----	10	UNCH	9.490B	.220B		
1415	----	----	----	0.280N	.230-	5	.087	----	21	UNCH	9.100B	.190B		
1420	----	----	----	0.250N	.200-	5	.076	----	16	UNCH	8.720B	.170B		
1425	----	----	----	0.210N	.170-	4	.066	----	424	UNCH	8.340B	.150B		
1430	----	----	----	0.180N	.150-	3	.059	----	1	UNCH	7.970B	.130B		
1445	----	----	----	0.120N	.100-	2	.040	----	5	UNCH	6.890B	.090B		
1470	----	----	----	0.060N	.050-	1	.020	----	10	UNCH	5.170B	.050B		
1475	----	----	----	0.050N	.050	UNCH	.020	----	21	UNCH	4.860B	.080B		
1480	----	----	----	0.050N	.040-	1	.016	----	73	UNCH	4.350B	.050B		
1485	----	----	----	0.040N	.040	UNCH	.016	----	62	UNCH	4.050B	.070B		
1500	----	----	----	0.030N	.020-	1	.008	----	5	UNCH	3.230B	.040B		
1510	----	----	----	0.020N	.020	UNCH	.008	----	1	UNCH	2.730B	.110B		
1550	----	----	----	----	----	CAB	.001	----	19	UNCH	1.050B	.070B		
1555	----	----	----	----	----	CAB	.001	----	22	UNCH	.920B	.210B		
1560	----	----	----	----	----	CAB	.000	----	21	UNCH	.820B	.060B		
1605	----	----	----	----	----	----	.000	----	22	UNCH	.260B	.160B		
1610	----	----	----	----	----	CAB	.000	----	58	UNCH	.280	.160		
TOTAL									128	2610 +	111			
NOV16			(FUTURES SETT. .00)	10.630N	10.300-	33	.912	----	----	15	UNCH	10.730B	8.420B	
1235	----	----	----	5.910N	5.620-	29	.744	----	----	7	UNCH	7.390B	4.290B	
1290	----	----	----	5.540N	5.240-	30	.722	----	----	26	UNCH	7.010B	3.980B	
1295	----	----	----	5.170N	4.870-	30	.700	----	----	3	UNCH	6.640B	3.680B	
1300	----	----	----	4.820N	4.520-	30	.675	----	----	65	UNCH	6.270B	3.390B	
1305	----	----	----	4.480N	4.180-	30	.650	----	----	6	UNCH	5.920B	3.120B	
1310	----	----	----	4.150N	3.850-	30	.623	----	7	9 +	7	5.570B	2.860B	
1315	----	----	----	3.830N	3.530-	30	.596	----	16	152 +	14	5.230B	2.620B	
1320	----	----	----	3.520N	3.230-	29	.567	----	125	137 +	114	4.900B	2.390B	
1325	----	----	----	3.230N	2.950-	28	.538	----	45	81 +	38	4.590B	2.180B	
1330	----	----	----	2.960N	2.680-	28	.508	----	121	209 +	115	4.280B	1.980B	
1335	----	----	----	2.690N	2.430-	26	.478	----	20	42 +	20	3.990B	1.800B	
1340	----	----	----	2.450N	2.200-	25	.449	----	12	27 +	9	3.710B	1.630B	
1350	----	----	----	2.210N	1.980-	23	.419	----	15	UNCH	3.450B	1.470B		
1355	----	----	----	2.000N	1.780-	22	.390	----	5	UNCH	3.200B	1.320B		
1360	----	----	----	1.800N	1.590-	21	.361	----	10	UNCH	2.960B	1.200B		
1365	----	----	----	1.620N	1.420-	20	.333	----	5	UNCH	2.730B	1.070B		
1370	----	----	----	1.450N	1.260-	19	.306	----	130	UNCH	2.520B	.960B		
1375	----	----	----	1.300N	1.120-	18	.280	----	139	UNCH	2.320B	.870B		
1380	----	----	----	1.160N	.990-	17	.255	----	5	UNCH	2.130B	.780B		
1390	----	----	----	0.920N	.780-	14	.211	----	5	UNCH	1.780B	.620B		
1395	----	----	----	0.810N	.680-	13	.190	----	22	UNCH	1.620B	.550B		
1405	----	----	----	0.640N	.530-	11	.155	----	10	UNCH	1.340B	.440B		
1410	----	----	----	0.570N	.470+	NEW	.140	----	18	18 +	18	1.220B	.390B	
1440	----	----	----	0.270N	.220-	5	.072	----	10	UNCH	.650B	.200B		
1450	----	----	----	0.210N	.170-	4	.057	----	5	UNCH	.520B	.170B		
1460	----	----	----	0.170N	.130-	4	.045	----	26	UNCH	.410B	.140B		
TOTAL									364	1184 +	335			
DEC16			(FUTURES SETT. 1.3348 - 32.0)	18.900N	18.570-	33	.972	----	----	10	UNCH	32.060B	15.850B	
1150	----	----	----	18.410N	18.080-	33	.969	----	----	14	UNCH	31.570B	15.410B	
1165	----	----	----	17.430N	17.100-	33	.964	----	----	5	UNCH	30.600B	14.540B	
1170	----	----	----	16.950N	16.620-	33	.960	----	----	61	UNCH	30.110B	14.110B	
1180	----	----	----	15.980N	15.650-	33	.953	----	----	10	UNCH	29.140B	13.270B	
1185	----	----	----	15.500N	15.170-	33	.949	----	----	5	UNCH	28.660B	12.850B	
1200	----	----	----	14.060N	13.730-	33	.935	----	----	16	UNCH	27.220B	11.630B	
1205	----	----	----	13.590N	13.260-	33	.929	----	----	5	UNCH	26.740B	10.380B	
1290	----	----	----	6.310N	6.010-	30	.716	----	----	1	UNCH	18.760B	4.340B	
1300	----	----	----	5.590N	5.290-	30	.676	----	----	29	UNCH	17.860B	3.690B	
1305	----	----	----	5.240N	4.940-	30	.654	----	----	77	UNCH	17.410B	3.570B	
1310	----	----	----	4.900N	4.610-	29	.632	----	6	31 +	6	16.960B	3.350B	
1315	----	----	----	4.580N	4.290-	29	.609	----	----	29	UNCH	16.520B	3.130B	
1320	----	----	----	4.270N	3.980-	29	.585	----	23	125 +	14	16.080B	2.920B	
1325	----	----	----	3.970N	3.680-	29	.561	----	----	43	UNCH	15.640B	2.720B	
1330	----	----	----	3.680N	3.400-	28	.536	----	----	73	UNCH	15.200B	2.530B	
1335	----	----	----	3.400N	3.130-	27	.510	----	----	1	UNCH	14.770B	2.350B	
1340	----	----	----	3.140N	2.870-	27	.485	----	9	53 +	8	14.330B	2.180B	
1345	----	----	----	2.900N	2.630-	27	.459	----	8	24 +	8	13.900B	2.020B	
1350	----	----	----	2.660N	2.410-	25	.433	----	1	37 -	1	13.470B	1.870B	
1355	----	----	----	2.440N	2.200-	24	.408	----	----	14	UNCH	13.050B	1.730B	
1360	----	----	----	2.240N	2.000-	24	.383	----	5	81 +	5	12.730B	1.590B	
1365	----	----	----	2.050N	1.820-	23	.358	----	----	40	UNCH	12.370B	1.450B	
1370	----	----	----	1.870N	1.650-	22	.334	----	----	74	UNCH	12.150B	1.330B	
1375	----	----	----	1.700N	1.490-	21	.311	----	----	43	UNCH	12.370B	1.210B	
1380	----	----	----	1.540N	1.340-	20	.288	----	----	183	UNCH	11.960B	1.100B	
1385	----	----	----	1.400N	1.210-	19	.267	----	----	36	UNCH	11.560B	1.000B	
1390	----	----	----	1.260N	1.090-	17	.246	----	----	32	UNCH	11.170B	.900B	
1395	----	----	----	1.140N	.980-	16	.227	----	----	9	UNCH	11.020B	.800B	
1400	----	----	----	1.030N	.880-	15	.208	----	----	93	UNCH	10.480B	.740B	
1410	----	----	----	0.830N	.710-	12	.175	----	----	22	UNCH	9.680B	.610B	
1415	----	----	----	0.740N	.630-	11	.159	----	----	1	UNCH	9.270B	.550B	
1420	----	----	----	0.660N	.570-	9	.146	----	----	31	UNCH	8.890B	.490B	
1425	----	----	----	0.590N	.510-	8	.133	----	----	40	UNCH	8.530B	.440B	
1430	----	----	----	0.530N	.460-	7	.122	----	----	11	UNCH	8.170B	.410B	
1435	----	----	----	0.480N	.410-	7	.110	----	----	15	UNCH	7.820B	.370B	
1440	----	----	----	0.430N	.370-	6	.101	----	----	16	UNCH	7.480B	.340B	
1445	----	----	----	0.380N	.330-	5	.091	----	----	22	UNCH	7.140B	.310B	
1450	----	----	----	0.340N	.300-	4	.084	----	----	70	UNCH	6.810B	.280B	
1455	----	----	----	0.310N	.270-	4	.076	----	----	31	UNCH	6.480B	.260B	
1460	----	----	----	0.280N	.240-	4	.069	----	----	130	UNCH	6.160B	.230B	
1465	----	----	----	0.250N	.220-	3	.063	----	----	40	UNCH	5.850B	.210B	
1470	----	----	----	0.230N	.200-	3	.058	----	----	73	UNCH	5.550B	.190B	
1480	----	----	----	0.190N	.170-	2	.049	----	----	98	UNCH	5.000	.160	
1490	----	----	----	0.160N	.140-	2	.041	----	----	30	UNCH	4.780B	.140B	
1495	----	----	----	0.150N	.130-	2	.038	----	----	25	UNCH	5.740B	.130B	
1500	----	----	----	0.140N	.120-	2	.035	----	----	116	UNCH	6.950B	.100B	
1505	----	----	----	0.130N	.110-	2	.032	----	----	27	UNCH	6.490B	.110B	
1510	----	----	----	0.120N	.100-	2	.029	----	----	70	UNCH	6.260B	.110B	
1515	----	----	----	0.110N	.090-	2	.027	----	----	47	UNCH	6.130B	.100B	
1520	----	----	----	0.100N	.090-	1	.026	----	----	50	UNCH	5.850B	.090B	
1525	----	----	----	0.100N	.080-	2	.024	----	----	52	UNCH	5.570B	.090B	
1530	----	----	----	0.090N	.080-	1	.023	----	----	2	UNCH	5.300B	.080B	
1535	----	----	----	0.080N	.070-	1	.020	----	----	45	UNCH	5.110B	.070B	
1540	----	----	----	0.080N	.060-	1	.018	----	----	124	UNCH	4.600B	.060B	
1545	----	----	----	0.070N	.060-	1	.018	----						

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PRELIMINARY



PG27 BULLETIN #148@			BRITISH POUND CALL OPTIONS										wed, Aug 03, 2016		PG27
BRIT	PND	CALL													
			(FUTURES SETT.	1.3371 -	32.0)										
1350	----	----	----	3.540N	3.330-	21	.462	----	----	16	UNCH	13.550B	2.780B		
1355	----	----	----	3.300N	3.100-	20	.442	----	----	12	UNCH	13.140B	2.610B		
1360	----	----	----	3.080N	2.880-	20	.421	----	----	21	UNCH	13.250B	2.440B		
1370	----	----	----	2.670N	2.480-	19	.381	----	----	33	UNCH	13.080B	2.110B		
1375	----	----	----	2.480N	2.300-	18	.362	----	----	15	UNCH	12.690B	1.960B		
1400	----	----	----	1.680N	1.540-	14	.271	----	----	58	UNCH	10.840B	1.320B		
1430	----	----	----	1.010N	.910-	10	.181	----	----	5	UNCH	8.570B	.830B		
1460	----	----	----	0.610N	.540-	7	.117	----	----	2	UNCH	6.550B	.540B		
1475	----	----	----	0.480N	.430-	5	.095	----	----	30	UNCH	5.620B	.440B		
1480	----	----	----	0.440N	.400-	4	.089	----	----	2	UNCH	5.320B	.410B		
1500	----	----	----	0.330N	.300-	3	.068	----	----	13	UNCH	4.230B	.320B		
1520	----	----	----	0.250N	.230-	3	.053	----	----	22	UNCH	3.320B	.350B		
1530	----	----	----	0.220N	.200-	2	.046	----	----	10	UNCH	2.910B	.320B		
1535	----	----	----	0.210N	.190-	2	.044	----	----	10	UNCH	2.730B	.300B		
1550	----	----	----	0.170N	.160-	1	.037	----	----	10	UNCH	2.220B	.340B		
1590	----	----	----	0.120N	.110-	1	.025	----	----	10	UNCH	1.120B	.170B		
1695	----	----	----	0.070N	.060-	1	.012	----	----	5	UNCH	.260	.060		
1700	----	----	----	0.060N	.060	UNCH	.012	----	----	5	UNCH	.240	.210		
1705	----	----	----	0.060N	.050-	1	.010	----	----	10	UNCH	.210	.050		
TOTAL									0	474					
JUN17			(FUTURES SETT.	1.3397 -	33.0)										
1305	----	----	----	7.760N	7.520-	24	.657	----	----	16	UNCH	9.750B	6.540B		
1305	----	----	----	7.080N	6.850-	23	.628	----	----	12	UNCH	9.100B	5.950B		
1315	----	----	----	6.440N	6.210-	23	.597	----	----	4	UNCH	8.460B	5.400B		
1320	----	----	----	6.130N	5.900-	23	.582	----	----	1	UNCH	8.160B	5.130B		
1335	----	----	----	5.240N	5.030-	21	.533	----	----	15	UNCH	7.230B	4.370B		
1350	----	----	----	4.440N	4.240-	20	.482	----	----	70	UNCH	6.290B	3.710B		
1355	----	----	----	4.200N	4.000-	20	.465	----	5	205 +	5	6.000B	3.510B		
1360	----	----	----	3.960N	3.770+	NEW	.448	----	5	5 +	5	5.680B	3.300B		
1365	----	----	----	3.730N	3.550-	18	.432	----	5	10 +	5	5.420B	3.110B		
1375	----	----	----	3.300N	3.140-	16	.398	----	----	10	UNCH	4.940B	2.740B		
1410	----	----	----	2.110N	1.980-	13	.288	----	----	5	UNCH	3.430B	1.750B		
1415	----	----	----	1.970N	1.850-	12	.274	----	----	5	UNCH	3.250B	1.640B		
1450	----	----	----	1.210N	1.120-	9	.186	----	----	8	UNCH	2.160B	1.030B		
1465	----	----	----	0.980N	.900-	8	.156	----	----	9	UNCH	5.890B	.870B		
1480	----	----	----	0.790N	.730-	6	.131	----	----	2	UNCH	5.140B	.720B		
1700	----	----	----	0.100N	.090-	1	.017	----	----	1	UNCH	.140	.140		
TOTAL									15	378 +	15				
BRIT PND-C EU			(FUTURES SETT.	.00)											
1300	----	----	----	3.670N	3.330-	34	.959	----	----	125	UNCH	5.320B	1.400B		
1320	----	----	----	1.660N	1.990-	33	.753	----	----	12	UNCH	4.010B	.730B		
1325	----	----	----	1.640N	1.320-	32	.661	----	----	24	UNCH	3.950B	.600B		
1330	----	----	----	1.330N	1.020-	31	.557	----	----	13	UNCH	3.610B	.470B		
1335	----	----	----	1.060N	.770-	29	.448	----	----	5	UNCH	3.560B	.360B		
1340	----	----	----	0.820N	.560-	26	.341	----	----	10	UNCH	3.240B	.280B		
1345	----	----	----	0.600N	.400-	20	.248	----	----	15	UNCH	2.940B	.220B		
1350	----	----	----	0.430N	.270-	16	.167	----	----	30	UNCH	2.650B	.170B		
1355	----	----	----	0.300N	.180-	12	.108	----	----	60	UNCH	2.370B	.130B		
1360	----	----	----	0.200N	.120-	8	.067	----	----	30	UNCH	2.120B	.100B		
1365	----	----	----	0.140N	.080-	6	.041	----	----	8	UNCH	1.880B	.080B		
1375	----	----	----	0.060N	.030-	3	.012	----	----	7	UNCH	1.460B	.050B		
1380	----	----	----	0.040N	.020-	2	.007	----	----	6	UNCH	1.280B	.040B		
1445	----	----	----	----	CAB	----	----	----	----	1	UNCH	5.880B	.010B		
1450	----	----	----	----	CAB	----	----	----	----	1	UNCH	5.940B	.030B		
1480	----	----	----	----	CAB	----	----	----	----	1	UNCH	3.920B	.050B		
1500	----	----	----	----	CAB	----	----	----	----	12	UNCH	3.150B	.040B		
1510	----	----	----	----	CAB	----	----	----	----	5	UNCH	2.550	.030		
1515	----	----	----	----	CAB	----	----	----	----	14	UNCH	1.980B	.030B		
1520	----	----	----	----	CAB	----	----	----	----	7	UNCH	2.100	.010		
1530	----	----	----	----	CAB	----	----	----	----	5	UNCH	1.550B	.320B		
1550	----	----	----	----	CAB	----	----	----	----	30	UNCH	.890B	.280B		
TOTAL									0	421					
SEPT16			(FUTURES SETT.	1.3325 -	32.0)										
1315	----	----	----	3.030N	2.780-	25	.661	----	----	5	UNCH	5.000B	1.620B		
1320	----	----	----	2.700N	2.450-	25	.619	----	----	5	UNCH	4.660B	1.450B		
1325	----	----	----	2.380N	2.140-	24	.575	----	----	6	UNCH	4.630B	1.280B		
1330	----	----	----	2.090N	1.860-	23	.529	----	----	5	UNCH	4.560B	1.140B		
1335	----	----	----	1.820N	1.600-	22	.482	----	----	5	UNCH	4.230B	.980B		
1360	----	----	----	0.810N	.680-	13	.263	----	----	4	UNCH	2.800B	.430B		
1370	----	----	----	0.560N	.460-	10	.193	----	----	1	UNCH	2.330B	.300B		
1375	----	----	----	0.460N	.380-	8	.165	----	----	30	UNCH	6.650B	.250B		
1380	----	----	----	0.380N	.310-	7	.139	----	----	3	UNCH	6.570B	.210B		
1385	----	----	----	0.310N	.250-	6	.116	----	----	1	UNCH	6.350B	.170B		
1400	----	----	----	0.170N	.140-	3	.069	----	----	1	UNCH	7.870B	.100B		
1450	----	----	----	0.020N	.020	UNCH	.010	----	----	5	UNCH	6.080B	.050B		
1500	----	----	----	----	CAB	----	.000	----	----	7	UNCH	5.810B	.050B		
1510	----	----	----	----	CAB	----	.000	----	----	3	UNCH	5.090B	.080B		
1520	----	----	----	----	CAB	----	.000	----	----	4	UNCH	6.120B	.070B		
1545	----	----	----	----	CAB	----	.000	----	----	8	UNCH	4.730B	.050B		
TOTAL									0	93					
OCT16			(FUTURES SETT.	.00)											
1385	----	----	----	0.700N	.580-	12	.190	----	----	19	UNCH	2.200B	.420B		
1390	----	----	----	0.600N	.500-	10	.169	----	----	8	UNCH	7.200B	.370B		
TOTAL									0	27					
DEC16			(FUTURES SETT.	1.3348 -	32.0)										
1350	----	----	----	2.660N	2.410-	25	.433	----	----	1	UNCH	4.750	1.870		
1360	----	----	----	2.240N	2.000-	24	.383	----	----	5	UNCH	4.140B	1.590B		
1365	----	----	----	2.050N	1.810-	24	.358	----	----	6	UNCH	3.880B	1.450B		
1370	----	----	----	1.860N	1.640-	22	.334	----	----	6	UNCH	3.640B	1.330B		
1375	----	----	----	1.700N	1.490-	21	.311	----	----	6	UNCH	7.910B	1.210B		
1380	----	----	----	1.540N	1.340-	20	.288	----	----	16	UNCH	8.250B	1.100B		
1385	----	----	----	1.400N	1.210-	19	.267	----	----	6	UNCH	7.380B	1.000B		
1390	----	----	----	1.260N	1.090-	17	.246	----	----	7	UNCH	6.970B	.900B		
1450	----	----	----	0.340N	.300-	4	.084	----	----	10	UNCH	6.760B	.280B		
1470	----	----	----	0.230N	.200-	3	.058	----	----	1	UNCH	5.140B	.200B		
1500	----	----	----	0.140N	.120-	2	.035	----	----	5	UNCH	6.940B	.130B		
1540	----	----	----	0.080N	.060-	2	.018	----	----	1	UNCH	4.850B	.070B		
1580	----	----	----	0.040N	.030-	1	.009	----	----	1	UNCH	3.110B	.120B		
1700	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.040	.040		
TOTAL									0	72					
MAR17			(FUTURES SETT.	1.3371 -	32.0)										
1365	----	----	----	2.870N	2.670-	20	.401	----	----	5	UNCH	4.600B	2.270B		
1370	----	----	----	2.660N	2.480-	18	.381	----	----	10	UNCH	4.350B	2.110B		
1375	----	----	----	2.470N	2.300-	17	.362	----	----	5	UNCH	4.110B	1.960B		
1380	----	----	----	2.300N	2.120-	18	.342	----	----	5	UNCH	9.050B	1.810B		
1385	----	----	----	2.130N	1.960-	17	.324	----	----	5	UNCH	8.730B	1.670B		
1390	----	----	----	1.970N	1.810-	16	.306	----	----	18	UNCH	8.420B	1.550B		
1395	----	----	----	1.820N	1.670-	15	.288	----	----	6	UNCH	9.220B	1.430B		
1400	----	----	----	1.680N	1.540-	14	.271	----	----	6	UNCH	8.890B	1.320B		
1405	----	----	----	1.550N	1.410-	14	.254	----	----	6	UNCH	8.570B	1.210B		
1410	----	----	----	1.420N	1.300-	12	.238	----	----	6	UNCH	8.260B	1.120B		
TOTAL									0	72					
JUN17			(FUTURES SETT.	1.3397 -	33.0)										
1350	----	----	----	4.440N	4.240-	20	.482	----	----	1	UNCH	5.960B	3.710B		
1390	----	----	----	2.730N	2.590-	14	.349	----	----	5	UNCH	4.060B	2.270B		
1395	----	----	----	2.560N	2.420-	14	.333	----	----	5	UNCH	3.850B	2.130B		
1400	----	----	----	2.400N	2.270-	13	.318	----	----	5	UNCH	3.660B	1.990B		
1405	----	----	----	2.250N	2.120-	13	.303	----	----	6	UNCH	3.470B	1.860B		
1410	----	----	----	2.100N	1.980-	12	.288	----	----	6	UNCH	3.290B	1.740B		
1415	----	----	----	1.970N	1.850-	12	.274	----	----	6	UNCH	3.120B	1.630B		
1420	----	----	----	1.840N	1.720-	12	.260	----	----	6	UNCH	2.950B	1.530B		
1425	----	----	----	1.72											

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY

PG27	BULLETIN #148@	BRITISH POUND CALL OPTIONS	wed, Aug 03, 2016	PG27
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WKBP-2B-C		(FUTURES SETT.	.00)										
1365	----	----	----	0.270N	.190-	8	.120	----	155	187 +	135	1.200B	.120B
1370	----	----	----	0.210N	.140-	7	.090	----	----	92	UNCH	1.030B	.100B
1375	----	----	----	0.160N	.100-	6	.066	----	----	60	UNCH	.880B	.070B
1380	----	----	----	0.120N	.080-	4	.052	----	----	2	UNCH	.740B	.060B
1385	----	----	----	0.090N	.060-	3	.039	----	----	1	UNCH	.670	.050
1390	----	----	----	0.070N	.050-	2	.031	----	----	20	UNCH	.520B	.040B
1395	----	----	----	0.050N	.040-	1	.025	----	----	5	UNCH	.430B	.030B
1420	----	----	----	0.010N	.010	UNCH	.004	----	----	1	UNCH	.150B	.050B
TOTAL									552	1731 +	428		
WKBP-3B-C		(FUTURES SETT.	.00)										
AUG16	----	----	----										
1305	----	----	----	3.450N	3.140-	31	.804	----	----	2	UNCH	3.570B	1.820B
1310	----	----	----	3.050N	2.750-	30	.757	----	----	108	UNCH	3.200B	1.560B
1315	----	----	----	2.670N	2.390-	28	.709	----	----	32	UNCH	2.900B	1.320B
1320	----	----	----	2.320N	2.050-	27	.654	----	----	91	UNCH	2.590B	1.110B
1325	----	----	----	2.000N	1.740-	26	.596	----	----	33	UNCH	2.310B	.930B
1330	----	----	----	1.700N	1.450-	25	.535	----	----	72	UNCH	2.040B	.770B
1335	----	----	----	1.430N	1.200-	23	.473	----	7	61 +	1	1.800B	.640B
1340	----	----	----	1.180N	.970-	21	.411	----	----	48	UNCH	1.580B	.520B
1345	----	----	----	0.970N	.780+	NEW	.351	----	12	10 +	10	1.380B	.430B
1350	----	----	----	0.790N	.610-	18	.294	----	1	3 +	1	1.190B	.340B
1360	----	----	----	0.500N	.370+	NEW	.197	----	13	11 +	11	.880B	.230B
1370	----	----	----	0.310N	.210-	10	.122	----	----	21	UNCH	.630B	.150B
1375	----	----	----	0.240N	.170-	7	.100	----	----	5	UNCH	.530B	.120B
1380	----	----	----	0.190N	.130-	6	.078	----	3	3 +	2	.440B	.100B
1395	----	----	----	0.090N	.060-	3	.037	----	----	15	UNCH	.320B	.060B
TOTAL									36	515 +	25		
WKBP-4B-C		(FUTURES SETT.	.00)										
AUG16	----	----	----										
1320	----	----	----	2.470N	2.210-	26	.637	----	----	1	UNCH	2.570B	1.270B
1325	----	----	----	2.150N	1.890-	26	.586	----	----	15	UNCH	2.240B	1.080B
1330	----	----	----	1.850N	1.610-	24	.532	----	----	35	UNCH	1.930B	.910B
1335	----	----	----	1.580N	1.350-	23	.477	----	----	3	UNCH	1.650B	.770B
1350	----	----	----	0.920N	.750+	NEW	.317	----	11	11 +	11	.970B	.440B
1370	----	----	----	0.400N	.300-	10	.153	----	----	10	UNCH	.420B	.200B
1390	----	----	----	0.170N	.110-	6	.063	----	----	1	UNCH	.160B	.090B
1400	----	----	----	0.110N	.070-	4	.041	----	----	1	UNCH	.100B	.070B
TOTAL									11	77 +	11		

** Option prices quoted per Daily Information Bulletin convention. For example, a British Pound option price of 1.960 on this page is equivalent to 1.960 x 0.01 = 0.0196 when the price is quoted in full. The cash price of the option is 0.0196 x 62,500 (contract size) = \$1,225.00.**



PRELIMINARY

PG28 BULLETIN #148@ BRITISH POUND PUT OPTIONS Wed, Aug 03, 2016 PG28

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 = \$6.25 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELTGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

BRITISH POUND PUTS **SETT.PRICE**														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
BRIT	PND	PUT	(FUTURES SETT.			.00)								
AUG16														
1080		----					CAB	----	----	----	4	UNCH	.020	.020
1110		----					CAB	----	----	----	2	UNCH	.040B	.040B
1115		----					CAB	----	----	----	11	UNCH	.040B	.040B
1120		----					CAB	----	----	----	60	UNCH	.040B	.040B
1135		----					CAB	----	----	----	11	UNCH	.060B	.020B
1140		----					CAB	----	----	----	10	UNCH	.060B	.020B
1145		----					CAB	----	----	----	190	UNCH	.070B	.020B
1150		----					CAB	----	----	----	222	UNCH	.270B	.020B
1155		----					CAB	----	----	----	30	UNCH	.300B	.030B
1160		----					CAB	----	----	----	387	UNCH	.330B	.030B
1165		----					CAB	----	----	----	20	UNCH	.360B	.020B
1170		----					CAB	----	----	----	11	UNCH	.400B	.020B
1180		----					CAB	----	----	----	41	UNCH	.480B	.010B
1185		----					CAB	----	----	----	60	UNCH	.530B	.030B
1190		----					CAB	----	----	----	109	UNCH	.580B	.020B
1195		----					CAB	----	----	----	84	UNCH	.630B	.010B
1200		----					CAB	----	----	----	118	UNCH	.700	.020
1205		----					CAB	----	----	----	7	UNCH	.740B	.010B
1210		----					CAB	----	----	----	57	UNCH	.800B	.020B
1215		----					CAB	----	----	----	29	UNCH	.870B	.020B
1220		----					CAB	----	----	----	115	UNCH	.940B	.030B
1225		----					CAB	----	----	----	361	UNCH	1.010B	.020B
1230		----					CAB	----	----	----	61	UNCH	1.100B	.040B
1235		----					CAB	----	----	----	588	UNCH	1.180	.020
1240		----					CAB	----	----	----	115	UNCH	1.250B	.010B
1245		----					CAB	----	.000	----	314	UNCH	1.340B	.020B
1250		----					CAB	----	.000	----	442	UNCH	1.440B	.010B
1255		----					CAB	----	.000	----	230	UNCH	1.540B	.010B
1260		----			0.010N		.010	UNCH	.000	----	1009	UNCH	1.650B	.030B
1265		----			0.010N		.010	UNCH	.000	----	878	UNCH	1.780B	.010B
1270		----			0.020N		.010-	1	.001	----	585	UNCH	1.940B	.010B
1275		----			0.020N		.010-	1	.002	----	469	UNCH	2.160B	.020B
1280		----			0.030N		.020-	1	.006	----	1625 +	10	2.380B	.020B
1285		----			0.040N		.020-	2	.006	----	933 +	13	2.580B	.020B
1290		----			0.050N		.030-	2	.011	----	928 +	100	2.880B	.040B
1295		----			0.070N		.050-	2	.022	----	3077 -	22	3.110B	.050B
1300		----			0.100N		.080-	2	.040	----	1951 -	94	3.390B	.060B
1305		----			0.150N		.120-	3	.066	----	706 +	2	3.750B	.100B
1310		----			0.210N		.190-	2	.110	----	2671 +	40	4.060B	.150B
1315		----			0.300N		.290-	1	.171	----	1816 +	25	4.400B	.220B
1320		----			0.400A		.410-	1	.246	----	703 -	15	4.740B	.330B
1325		----			*.400A		.570	UNCH	.338	----	499 +	10	5.110B	.460B
1330		----			0.760N		.770+	1	.442	----	699 +	261	5.480B	.590B
1335		----			0.990N		1.020+	3	.551	----	359 +	45	5.870B	.620B
1340		----			1.250N		1.310+	6	.658	----	441 +	52	6.130B	.660B
1345		----			1.530N		1.650+	12	.751	----	138	UNCH	6.540B	.700B
1350		----			1.860N		2.020+	16	.832	----	261	UNCH	6.990B	.700B
1355		----			2.230N		2.430+	20	.891	----	63	UNCH	7.390B	.790B
1360		----			2.630N		2.870+	24	.932	----	142	UNCH	7.840B	.830B
1365		----			3.060N		3.330+	27	.958	----	78	UNCH	8.290B	.880B
1370		----			3.520N		3.800+	28	.976	----	93	UNCH	8.770B	.940B
1375		----			3.990N		4.280+	29	.987	----	70	UNCH	9.200B	.990B
1380		----			4.470N		4.770+	30	.992	----	159	UNCH	9.700B	.850B
1385		----			4.960N		5.270+	31	.993	----	365	UNCH	10.150B	1.120B
1390		----			5.450N		5.760+	31	.997	----	126	UNCH	10.650B	1.050B
1395		----			5.940N		6.260+	32	.998	----	79	UNCH	11.130B	1.120B
1400		----			6.440N		6.760+	32	.999	----	297	UNCH	11.590B	.750B
1405		----			6.930N		7.250+	32	.999	----	215	UNCH	12.100B	1.260B
1410		----			7.430N		7.750+	32	.999	----	178	UNCH	12.590B	1.330B
1415		----			7.930N		8.250+	32	.999	----	112	UNCH	13.080B	1.410B
1420		----			8.430N		8.750+	32	.999	----	233	UNCH	13.540B	1.500B
1425		----			8.930N		9.250+	32	.999	----	188	UNCH	14.030B	1.590B
1430		----			9.430N		9.750+	32	1.000	----	105	UNCH	14.560B	1.680B
1435		----			9.930N		10.250+	32	1.000	----	123	UNCH	15.020B	1.780B
1440		----			10.430N		10.750+	32	1.000	----	161	UNCH	15.550B	1.560B
1445		----			10.930N		11.250+	32	1.000	----	225	UNCH	16.010B	2.010B
1450		----			11.430N		11.750+	32	1.000	----	133	UNCH	16.510B	2.120B
1455		----			11.930N		12.250+	32	1.000	----	101	UNCH	17.010B	2.250B
1460		----			12.430N		12.750+	32	1.000	----	44	UNCH	17.500B	2.380B
1465		----			12.930N		13.250+	32	1.000	----	90	UNCH	18.000B	2.520B
1470		----			13.430N		13.750+	32	1.000	----	62	UNCH	18.500B	2.670B
1475		----			13.930N		14.250+	32	1.000	----	25	UNCH	19.000B	2.830B
1480		----			14.430N		14.750+	32	1.000	----	227	UNCH	19.500B	3.000B
1485		----			14.930N		15.250+	32	1.000	----	113	UNCH	20.000B	3.190B
1490		----			15.430N		15.750+	32	1.000	----	96	UNCH	20.500B	3.250B
1495		----			15.930N		16.250+	32	1.000	----	22	UNCH	21.030B	3.450B
1500		----			16.430N		16.750+	32	1.000	----	41	UNCH	21.490B	3.680B
1505		----			16.930N		17.250+	32	1.000	----	34	UNCH	21.990B	4.060B
1510		----			17.430N		17.750+	32	1.000	----	30	UNCH	22.490B	4.310B
1515		----			17.930N		18.250+	32	1.000	----	8	UNCH	22.990B	4.580B
1520		----			18.430N		18.750+	32	1.000	----	49	UNCH	23.490B	4.690B
1525		----			18.930N		19.250+	32	1.000	----	30	UNCH	23.990B	5.210B
1530		----			19.430N		19.750+	32	1.000	----	4	UNCH	24.490B	5.510B
1540		----			20.430N		20.750+	32	1.000	----	4	UNCH	25.490B	6.330B
1550		----			21.430N		21.750+	32	1.000	----	4	UNCH	26.490B	7.010B
TOTAL										1779	27566 +	427		
SEP16			(FUTURES SETT.		1.3325 -	32.0)								
1060		----					CAB	----	----	----	5	UNCH	.020	.020
1065		----					CAB	----	----	----	5	UNCH	.020	.020
1075		----					CAB	----	----	----	30	UNCH	.050B	.040B
1080		----					CAB	----	----	----	141	UNCH	.080	.040
1100		----					CAB	----	.000	----	61	UNCH	.250	.030
1110		----					CAB	----	.000	----	10	UNCH	.150B	.0



PRELIMINARY

PG28 BULLETIN #148@				BRITISH POUND PUT OPTIONS										wed, Aug 03, 2016				PG28
BRIT PND PUT				(FUTURES SETT.	1.3325 -	32.0)												
1340	----	----	----	----	2.000N		2.120+	12	.563	----	189		491 +	168	6.840B	.820B		
1345	----	----	----	----	2.280N		2.410+	13	.609	----	142		190 +	72	7.220B	.870B		
1350	----	----	----	----	2.580N		2.730+	15	.654	----	25		769 +	9	7.610B	.800B		
1355	----	----	----	----	2.900N		3.070+	17	.696	----	----		32	UNCH	7.840B	.970B		
1360	----	----	----	----	3.240N		3.430+	19	.736	----	10		447 +	3	8.250B	1.000B		
1365	----	----	----	----	3.610N		3.810+	20	.773	----	----		99	UNCH	8.670B	1.080B		
1370	----	----	----	----	3.990N		4.210+	22	.806	----	----		200	UNCH	9.100B	1.140B		
1375	----	----	----	----	4.390N		4.630+	24	.834	----	----		74	UNCH	9.530B	1.210B		
1380	----	----	----	----	4.810N		5.060+	25	.860	----	----		119	UNCH	9.970B	1.150B		
1385	----	----	----	----	5.240N		5.500+	26	.883	----	----		57	UNCH	10.440B	1.350B		
1390	----	----	----	----	5.680N		5.950+	27	.900	----	----		117	UNCH	10.890B	1.420B		
1395	----	----	----	----	6.130N		6.410+	28	.917	----	----		231	UNCH	11.320B	1.560B		
1400	----	----	----	----	6.590N		6.880+	29	.930	----	----		261	UNCH	11.810B	1.210B		
1405	----	----	----	----	7.060N		7.360+	30	.944	----	----		67	UNCH	12.270B	1.280B		
1410	----	----	----	----	7.540N		7.830+	29	.953	----	----		84	UNCH	12.740B	1.120B		
1415	----	----	----	----	8.010N		8.320+	31	.962	----	----		57	UNCH	13.220B	1.410B		
1420	----	----	----	----	8.500N		8.800+	30	.968	----	----		215	UNCH	13.690B	1.380B		
1425	----	----	----	----	8.980N		9.290+	31	.973	----	----		316	UNCH	14.170B	1.230B		
1430	----	----	----	----	9.470N		9.780+	31	.978	----	----		190	UNCH	14.620B	1.300B		
1435	----	----	----	----	9.960N		10.280+	32	.983	----	----		154	UNCH	15.140B	1.320B		
1440	----	----	----	----	10.450N		10.770+	32	.983	----	----		291	UNCH	15.590B	1.400B		
1445	----	----	----	----	10.950N		11.270+	32	.988	----	----		50	UNCH	16.080B	1.490B		
1450	----	----	----	----	11.440N		11.760+	32	.989	----	----		131	UNCH	16.570B	1.580B		
1455	----	----	----	----	11.940N		12.260+	32	.993	----	----		24	UNCH	17.060B	1.680B		
1460	----	----	----	----	12.440N		12.760+	32	.995	----	----		45	UNCH	17.550B	1.780B		
1465	----	----	----	----	12.930N		13.250+	32	.996	----	----		52	UNCH	18.080B	1.890B		
1470	----	----	----	----	13.430N		13.750+	32	.997	----	----		11	UNCH	18.540B	2.000B		
1475	----	----	----	----	13.930N		14.250+	32	.998	----	----		60	UNCH	19.030B	2.120B		
1480	----	----	----	----	14.430N		14.750+	32	.998	----	----		28	UNCH	19.530B	2.250B		
1485	----	----	----	----	14.930N		15.250+	32	.999	----	----		42	UNCH	20.020B	2.390B		
1490	----	----	----	----	15.430N		15.750+	32	.999	----	----		42	UNCH	20.520B	2.530B		
1500	----	----	----	----	16.430N		16.750+	32	.999	----	----		63	UNCH	21.510B	2.660B		
1505	----	----	----	----	16.930N		17.250+	32	.999	----	----		5	UNCH	22.010B	2.810B		
1510	----	----	----	----	17.430N		17.750+	32	.999	----	----		55	UNCH	22.510B	2.960B		
1515	----	----	----	----	17.930N		18.250+	32	.999	----	----		5	UNCH	23.010B	3.120B		
1520	----	----	----	----	18.430N		18.750+	32	.999	----	----		106	UNCH	23.500B	3.280B		
1525	----	----	----	----	18.930N		19.250+	32	.999	----	----		50	UNCH	24.000B	3.460B		
1530	----	----	----	----	19.430N		19.750+	32	.999	----	----		21	UNCH	24.500B	3.640B		
1535	----	----	----	----	19.930N		20.250+	32	.999	----	----		25	UNCH	25.000B	3.830B		
1540	----	----	----	----	20.430N		20.750+	32	.999	----	----		2	UNCH	25.500B	4.020B		
1550	----	----	----	----	21.430N		21.750+	32	.999	----	----		1	UNCH	26.140B	4.440B		
1560	----	----	----	----	22.430N		22.750+	32	1.000	----	----		1	UNCH	27.140B	4.890B		
1570	----	----	----	----	23.430N		23.750+	32	1.000	----	----		1	UNCH	28.140B	5.500B		
1600	----	----	----	----	26.430N		26.750+	32	1.000	----	----		10	UNCH	31.140B	13.400B		
1610	----	----	----	----	27.430N		27.750+	32	1.000	----	----		10	UNCH	32.140B	14.360B		
TOTAL											1987		18264 +	116				
OCT16				(FUTURES SETT.	.00)													
1110	----	----	----	----	0.040N	CAB	.030-	1	.010	----	----		4	UNCH	.310B	.050B		
1160	----	----	----	----	0.040N		.040	UNCH	.012	----	----		11	UNCH	.700B	.070B		
1165	----	----	----	----	0.050N		.040	1	.013	----	----		20	UNCH	.750B	.050B		
1170	----	----	----	----	0.070N		.060	1	.020	----	----		5	UNCH	.810B	.090B		
1190	----	----	----	----	0.080N		.070	1	.023	----	----		9	UNCH	1.060B	.070B		
1195	----	----	----	----	0.080N		.070	1	.023	----	----		5	UNCH	1.130B	.080B		
1200	----	----	----	----	0.100N		.090	1	.030	----	----		17	UNCH	1.300	.070		
1210	----	----	----	----	0.110N		.100	1	.034	----	----		36	UNCH	1.400B	.090B		
1215	----	----	----	----	0.120N		.120	UNCH	.040	----	----		13	UNCH	1.500B	.100B		
1220	----	----	----	----	0.150N		.150	UNCH	.050	----	----		12	UNCH	1.600B	.120B		
1230	----	----	----	----	0.170N		.170	UNCH	.056	----	----		54	UNCH	1.830B	.160B		
1235	----	----	----	----	0.190N		.190	UNCH	.063	----	----		16	UNCH	1.950B	.180B		
1240	----	----	----	----	0.220N		.220	UNCH	.072	----	----		20 +	1	2.090B	.180B		
1245	----	----	----	----	0.250N		.260+	1	.083	----	----		18	UNCH	2.250B	.210B		
1250	----	----	----	----	0.290N		.300+	1	.095	----	----		1045	UNCH	2.410B	.240B		
1255	----	----	----	----	0.340N		.340	UNCH	.107	----	----		137	UNCH	2.580B	.270B		
1260	----	----	----	----	0.390N		.400+	1	.122	----	----		81	UNCH	2.780B	.320B		
1265	----	----	----	----	0.450N		.460+	1	.138	----	----		17	UNCH	2.970B	.370B		
1270	----	----	----	----	0.510N		.520+	1	.154	----	----		77	UNCH	3.180B	.420B		
1275	----	----	----	----	0.590N		.600+	1	.174	----	----		312	UNCH	3.390B	.470B		
1280	----	----	----	----	0.670N		.690+	2	.195	----	8		598	UNCH	3.610B	.550B		
1285	----	----	----	----	0.770N		.780+	1	.217	----	----		45	UNCH	3.850B	.590B		
1290	----	----	----	----	0.870N		.890+	2	.242	----	12		107 +	10	4.090B	.630B		
1295	----	----	----	----	0.980N		1.010+	3	.268	----	10		140 +	10	4.350B	.790B		
1300	----	----	----	----	1.110N													



PRELIMINARY

PG28 BULLETIN #148@				BRITISH POUND PUT OPTIONS										wed, Aug 03, 2016				PG28
BRIT PND PUT				(FUTURES SETT.	1.3348 -	32.0)												
1210	----	----	----	----	0.350N		.340-	1	.076	----	----	145	UNCH	2.120B	.340B			
1220	----	----	----	----	0.420N		.410-	1	.091	----	----	22	UNCH	2.360B	.410B			
1225	----	----	----	----	0.460N		.450-	1	.099	----	----	1	UNCH	2.480B	.450B			
1230	----	----	----	----	0.510N		.500-	1	.109	----	----	4	UNCH	2.610B	.500B			
1235	----	----	----	----	0.560N		.550-	1	.118	----	----	5	UNCH	2.750B	.540B			
1240	----	----	----	----	0.620N		.610-	1	.129	----	----	23	UNCH	2.890B	.600B			
1250	----	----	----	----	0.750N		.740-	1	.153	----	----	1084	UNCH	3.200B	.500B			
1255	----	----	----	----	0.820N		.810-	1	.166	----	----	5	UNCH	3.360B	.590B			
1260	----	----	----	----	0.900N		.900	UNCH	.181	----	25	26 -	7	3.530B	.620B			
1265	----	----	----	----	0.990N		.980-	1	.195	----	----	52	UNCH	3.710B	.660B			
1270	----	----	----	----	1.080N		1.080	UNCH	.211	----	----	70	UNCH	3.900B	.690B			
1275	----	----	----	----	1.180N		1.180	UNCH	.227	----	----	23	UNCH	4.110B	.730B			
1280	----	----	----	----	1.290N		1.290	UNCH	.245	----	----	96	UNCH	4.320B	.780B			
1285	----	----	----	----	1.400N		1.410+	1	.263	----	----	63	UNCH	4.540B	.820B			
1290	----	----	----	----	1.520N		1.540+	2	.283	----	----	67	UNCH	4.780B	.870B			
1295	----	----	----	----	1.650N		1.670+	2	.302	----	----	8	UNCH	5.040B	.990B			
1300	----	----	----	----	1.800N		1.820+	2	.323	----	----	144	UNCH	5.320B	.950B			
1305	----	----	----	----	1.950N		1.970+	2	.345	----	----	18	UNCH	5.590B	1.180B			
1310	----	----	----	----	2.110N		2.140+	3	.367	----	----	2	UNCH	5.870B	1.230B			
1315	----	----	----	----	2.280N		2.310+	3	.390	----	40	40 +	25	6.160B	1.280B			
1320	----	----	----	----	2.470N		2.500+	3	.414	----	----	174	UNCH	6.460B	1.340B			
1325	----	----	----	----	2.670N		2.700+	3	.438	----	1	8 +	1	6.770B	1.390B			
1330	----	----	----	----	2.880N		2.920+	4	.463	----	5	206 +	4	7.080B	1.450B			
1335	----	----	----	----	3.100N		3.150+	5	.489	----	31	52 +	17	7.400B	1.500B			
1340	----	----	----	----	3.340N		3.390+	5	.514	----	11	48	UNCH	7.730B	1.560B			
1345	----	----	----	----	3.600N		3.650+	5	.540	----	11	78 +	11	8.070B	1.630B			
1350	----	----	----	----	3.860N		3.920+	6	.566	----	----	126	UNCH	8.410B	1.500B			
1355	----	----	----	----	4.140N		4.210+	7	.591	----	1	34 +	1	8.760B	1.770B			
1360	----	----	----	----	4.430N		4.510+	8	.616	----	----	5	UNCH	9.120B	1.800B			
1365	----	----	----	----	4.740N		4.830+	9	.641	----	----	30	UNCH	9.480B	1.920B			
1370	----	----	----	----	5.060N		5.160+	10	.665	----	----	205	UNCH	9.850B	2.000B			
1375	----	----	----	----	5.390N		5.500+	11	.688	----	----	5	UNCH	10.220B	2.080B			
1380	----	----	----	----	5.730N		5.850+	12	.711	----	----	63	UNCH	10.520B	2.160B			
1385	----	----	----	----	6.090N		6.220+	13	.732	----	----	49	UNCH	10.920B	2.260B			
1390	----	----	----	----	6.450N		6.600+	15	.753	----	----	20	UNCH	11.330B	2.150B			
1395	----	----	----	----	6.830N		6.990+	16	.772	----	----	79	UNCH	11.750B	2.230B			
1400	----	----	----	----	7.210N		7.380+	17	.791	----	----	378	UNCH	12.170B	2.320B			
1405	----	----	----	----	7.610N		7.790+	18	.808	----	----	60	UNCH	12.600B	2.340B			
1410	----	----	----	----	8.010N		8.210+	20	.824	----	----	363	UNCH	13.030B	2.450B			
1415	----	----	----	----	8.420N		8.640+	22	.840	----	----	60	UNCH	13.470B	2.600B			
1420	----	----	----	----	8.850N		9.070+	22	.853	----	----	96	UNCH	13.920B	2.700B			
1425	----	----	----	----	9.280N		9.510+	23	.866	----	----	153	UNCH	14.370B	2.710B			
1430	----	----	----	----	9.710N		9.960+	25	.877	----	----	90	UNCH	14.820B	2.740B			
1435	----	----	----	----	10.150N		10.410+	26	.889	----	----	360	UNCH	15.280B	2.860B			
1440	----	----	----	----	10.600N		10.870+	27	.898	----	----	30	UNCH	15.740B	2.980B			
1445	----	----	----	----	11.060N		11.330+	27	.908	----	----	143	UNCH	16.210B	3.100B			
1450	----	----	----	----	11.520N		11.790+	27	.915	----	----	274	UNCH	16.680B	3.230B			
1460	----	----	----	----	12.460N		12.740+	28	.930	----	----	2	UNCH	17.630B	3.490B			
1465	----	----	----	----	12.930N		13.220+	29	.936	----	----	30	UNCH	18.100B	3.640B			
1470	----	----	----	----	13.410N		13.690+	28	.941	----	----	42	UNCH	18.580B	3.790B			
1480	----	----	----	----	14.370N		14.660+	29	.950	----	----	2	UNCH	19.580B	4.110B			
1490	----	----	----	----	15.340N		15.630+	29	.958	----	----	30	UNCH	20.550B	4.450B			
1510	----	----	----	----	17.290N		17.590+	30	.970	----	----	60	UNCH	22.510B	5.210B			
1545	----	----	----	----	20.740N		21.050+	31	.982	----	----	55	UNCH	25.960B	6.850B			
1550	----	----	----	----	21.230N		21.550+	32	.982	----	----	3	UNCH	26.450B	6.800B			
1625	----	----	----	----	28.700N		29.020+	32	.997	----	----	19	UNCH	32.550B	15.510B			
TOTAL											139	5733 +	44					
MAR17				(FUTURES SETT.	1.3371 -	32.0)												
1100	----	----	----	----	0.140N		.140	UNCH	.025	----	----	5	UNCH	.920B	.180B			
1130	----	----	----	----	0.220N		.230+	1	.040	----	----	4	UNCH	1.290B	.260B			
1150	----	----	----	----	0.300N		.310+	1	.054	----	----	1	UNCH	1.580B	.340B			
1175	----	----	----	----	0.440N		.450+	1	.076	----	----	5	UNCH	2.020B	.470B			
1180	----	----	----	----	0.480N		.490+	1	.082	----	----	60	UNCH	2.120B	.450B			
1200	----	----	----	----	0.640N		.660+	2	.107	----	----	10	UNCH	2.560B	.670B			
1235	----	----	----	----	1.060N		1.090+	3	.168	----	----	6	UNCH	3.480B	1.080B			
1240	----	----	----	----	1.130N		1.170+	3	.179	----	----	1	UNCH	3.630B	1.160B			
1250	----	----	----	----	1.300N		1.340+	4	.201	----	----	5	UNCH	3.950B	1.320B			
1265	----	----	----	----	1.590N		1.630+	4	.238	----	7	19 +	7	4.470B	1.560B			
1270	----	----	----	----	1.690N		1.750+	6	.252	----	----	6	UNCH	4.660B	1.620B			
1280	----	----	----	----	1.930N		1.990+	6	.281	----	----	5	UNCH	5.060B	1.720B			
1285	----	----	----	----	2.050N		2.120+	7	.296	----	----	6	UNCH	5.280B	1.780B			
1300	----	----	----	----														



CANADIAN DOLLAR CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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Customer Service: (312) 930-1000

PRELIMINARY

PG29 BULLETIN #148@

CANADIAN DOLLAR CALL OPTIONS

Wed, Aug 03, 2016 PG29

[illegible]

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CANADIAN DOLLAR CALL OPTIONS

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PRELIMINARY

PG29	BULLETIN #148@	CANADIAN DOLLAR CALL OPTIONS	wed, Aug 03, 2016	PG29
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** Option prices quoted per Daily Information Bulletin convention. For example, a Canadian Dollar options price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.0158 when the price is quoted in full. The cash price of the option is 0.0158 x 100,000 (contract size) = \$1,580.00.**



PRELIMINARY

PG30 BULLETIN #148@ CANADIAN DOLLAR PUT OPTIONS wed, Aug 03, 2016 PG30

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 = \$5.00 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.

CANADIAN DOLLAR PUTS **SETT. PRICE**													
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
CAN DLR PUT EU	CAN DLR PUT EU												
AUG16	----	----	----	----	----	0.03N		.02-	1	.023	----	1	UNCH 1.09B .02A
750											0	1	
TOTAL													
SEP16	CAN DLR PUT EU					0.01N		.01	UNCH	.009	----	1	1.56B .03A
700	----					0.02N		.02	UNCH	.018	----	1	1.94B .02A
710	----					0.12N		.11-	1	.094	----	1	3.14B .08A
735	----										0	3	
TOTAL													
OCT16	CAN DLR PUT EU					0.12N		.11-	1	.072	----	11	.44B .09A
720	----					1.71N		1.66-	5	.635	----	1	2.36B 1.10A
775	----										0	12	
TOTAL													
NOV16	CAN DLR PUT EU					0.80N		.77-	3	.324	----	2	1.24B .63A
750	----					1.65N		1.60-	5	.549	----	20	2.29B 1.24A
770	----										0	22	
TOTAL													
DEC16	CAN DLR PUT EU					1.07N		1.04-	3	.349	----	3	1.65B .79A
750	----										0	3	
MAR17	CAN DLR PUT EU					0.89N		.89	UNCH	.250	----	2	1.17B .77A
730	----										0	2	
TOTAL													
CANADA DLR PUT	CANADA DLR PUT												
AUG16													
690	----							CAB	----	----	----	8	.11B .01A
695	----							CAB	----	----	----	20	.14B .01
705	----							CAB	----	----	4500	UNCH	.20B .01A
710	----							CAB	----	----	43	UNCH	.24B .00A
715	----							CAB	----	----	91	UNCH	.29B .00A
720	----							CAB	----	----	251	UNCH	.36B .00A
725	----							CAB	----	----	386	UNCH	.44B .00A
730	----					0.00N		.00	UNCH	.000	1406	UNCH	.53B .00
735	----					0.00N		.00	UNCH	.000	324	UNCH	.65B .00
740	----					0.01N		.00-	0	.003	798	UNCH	.77 .00A
745	----					0.01N		.01-	0	.008	10	321 +	1 .93B .01A
750	----					0.03N		.02-	1	.023	216	2438 +	9 1.10B .01
755	----					0.07N		.05-	2	.075	116	984 +	19 1.30B .03
760	----					0.16N		.12-	4	.216	221	1032 +	16 1.53B .07
765	----					0.36N		.29-	7	.512	56	1127 +	34 1.78B .17A
770	----					0.69N		.61-	8	.820	4	776 +	2 2.06B .37
775	----					1.12N		1.05-	7	.958	4	550 -	4 2.36B .56A
780	----					1.60N		1.53-	7	.988	223	UNCH	2.71B .77A
785	----					2.09N		2.03-	6	.995	185	UNCH	3.09B .96A
790	----					2.59N		2.52-	7	.999	301	UNCH	3.42B 1.18A
795	----					3.09N		3.02-	7	.999	28	UNCH	3.92B 1.42A
805	----					4.08N		4.02-	6	1.000	4	UNCH	4.92B 1.90A
TOTAL											627	15796 +	73
SEP16	CANADA DLR PUT												
565	----							CAB	----	----	----	2	.03B .00
630	----							CAB	----	----	----	10	UNCH .85B .04A
640	----							CAB	----	----	10	UNCH .85B .03A	
650	----							CAB	----	.000	7	UNCH 1.08B .04A	
655	----							CAB	----	.000	1	UNCH 1.22B .02A	
660	----							CAB	----	.000	3	UNCH 1.37B .02A	
665	----							CAB	----	.000	145	UNCH 1.55B .02A	
670	----							CAB	----	.000	71	UNCH 1.72B .02A	
680	----					0.00N		.00	UNCH	.001	61	UNCH 2.13B .00A	
685	----					0.00N		.00	UNCH	.002	25	UNCH 2.36B .00A	
690	----					0.00N		.00	UNCH	.004	48	UNCH 2.53B .01A	
695	----					0.01N		.01	UNCH	.008	135	UNCH 2.80B .01A	
700	----					0.01N		.01	UNCH	.009	620	UNCH 3.16B .01A	
705	----					0.01N		.01	UNCH	.013	70	UNCH 3.39B .01A	
710	----					0.02N		.02	UNCH	.018	692	UNCH 3.71B .02A	
715	----					0.02N		.03+	0	.026	497	UNCH 4.06B .02A	
720	----					0.04N		.04	UNCH	.035	427	UNCH 4.43B .03	
725	----					0.05N		.06+	1	.052	662	UNCH 4.46B .04	
730	----					0.08N		.08	UNCH	.069	375	UNCH 4.97B .06	
735	----					0.12N		.11-	1	.094	58	690 -	58 4.58B .08
740	----					0.17N		.16-	1	.131	872	UNCH 4.98B .11A	
745	----					0.25N		.23-	2	.180	40	818 +	19 5.40B .16A
750	----					0.35N		.32-	3	.240	2	1248	5.82B .23A
755	----					0.49N		.45-	4	.315	602	UNCH 6.26B .33A	
760	----					0.66N		.62-	4	.403	38	1584 +	4 6.71B .44
765	----					0.88N		.84-	4	.498	6	1009 -	3 7.16B .58A
770	----					1.16N		1.11-	5	.595	762	UNCH 7.62B .72A	
775	----					1.48N		1.43-	5	.687	248	UNCH 8.08B .87A	
780	----					1.85N		1.80-	5	.767	194	UNCH 8.55B 1.05A	
785	----					2.26N		2.20-	6	.835	124	UNCH 9.02B 1.25A	
790	----					2.70N		2.64-	6	.884	119	UNCH 9.50B 1.46	
795	----					3.15N		3.10-	5	.919	68	UNCH 9.98B 1.71A	
800	----					3.63N		3.57-	6	.946	30	UNCH 10.47B 1.93A	
810	----					4.60N		4.54-	6	.973	2	UNCH 11.45B 2.44A	
825	----					6.09N		6.02-	7	.989	3	UNCH 12.93B 3.40A	
830	----					6.58N		6.52-	6	.994	9	UNCH 13.43B 3.75A	
TOTAL											144	12243 -	38
OCT16	CANADA DLR PUT												
585	----					0.02N		.01-	0	.010	----	6	UNCH .20B .02A
700	----					0.04N		.03-	0	.024	----	10	UNCH .35B .04A
705	----					0.05N		.04-	0	.031	----	46	UNCH .42B .04A
710	----					0.07N		.06-	1	.041	----	44	UNCH .49B .04
715	----					0.09N		.08-	1	.054	100	161 +	93 .60B .07A
720	----					0.12N		.11-	1	.072	----	193	UNCH .69B .08A
725	----					0.16N		.15-	1	.095	----	98	UNCH .80B .11
735	----					0.21N		.20-	1	.122	10	106 +	5 .92B .15
735	----					0.27N		.26-	1	.155	----	103	UNCH 1.06B .19A
740	----					0.35N		.34-	1	.194	8	562	UNCH 1.21B .25A
745	----					0.45N		.43-	2	.239	----	303	UNCH 1.37B .33
750	----					0.58N		.55-	3	.292	----	128	UNCH 1.56B .43A
755	----					0.73N		.70-	3	.353	----	336	UNCH 1.77B .55A
760	----					0.92N		.89-	3	.420	115	167 +	62 1.99B .67A
765	----					1.14N		1.11-	3	.491	4	321 -	4 2.24B .79A
770	----					1.41N		1.37-	4	.563	----	268	UNCH 2.51B .92A
775	----					1.71N		1.66-	5	.635	----	94	UNCH 2.79B 1.08A
780	----					2.05N		1.99-	6	.703	----	181	UNCH 3.12B 1.26
785	----					2.42N		2.35-	7	.766	----	23	UNCH 3.45B 1.46A
790	----					2.83N		2.75-	8	.819	----	156	UNCH 3.82B 1.69A
795	----					3.25N		3.18-	7	.860	----	47	UNCH 4.18B 1.96A
800	----					3.70N		3.63-	7	.893	----	15	UNCH 4.53B 2.23A
805	----					4.16N		4.09.					

PRELIMINARY												
PG30 BULLETIN #148@				CANADIAN DOLLAR PUT OPTIONS						wed, Aug 03, 2016 PG30		
CANADA DLR PUT	CANADA DLR PUT											
760	----	----	----	1.46N	1.42-	4	.440	----	16	309 -	13	6.82R 1.02A
765	----	----	----	1.68N	1.64-	4	.488	----		161 UNCH		1.15A
770	----	----	----	1.94N	1.89-	5	.537	----		86 UNCH		1.31A
775	----	----	----	2.22N	2.16-	6	.585	----		103 UNCH		1.47A
780	----	----	----	2.52N	2.46-	6	.634	----		121 UNCH		1.66A
785	----	----	----	2.86N	2.79-	7	.680	----		20 UNCH		1.87A
790	----	----	----	3.21N	3.14-	7	.723	----	8	18 UNCH		2.10A
800	----	----	----	3.99N	3.91-	8	.800	----		137 UNCH		2.56A
805	----	----	----	4.40N	4.33-	7	.831	----		5 UNCH		2.80A
815	----	----	----	5.28N	5.20-	8	.884	----		5 UNCH		3.34A
820	----	----	----	5.74N	5.66-	8	.903	----		5 UNCH		3.64A
825	----	----	----	6.20N	6.12-	8	.918	----		50 UNCH		3.95A
TOTAL									328	2595 +	230	
MAR17	CANADA DLR PUT											
670	----	----	----	0.18N	.18	UNCH	.059	----	----	109 UNCH		.26B .17A
680	----	----	----	0.24N	.24	UNCH	.077	----	----	81 UNCH		.61B .21A
690	----	----	----	0.31N	.31	UNCH	.098	----	----	3 UNCH		.94B .28A
700	----	----	----	0.40N	.40	UNCH	.125	----	----	2 UNCH		1.31B .36A
710	----	----	----	0.53N	.53	UNCH	.160	----	----	3 UNCH		1.58R .47A
720	----	----	----	0.68N	.68	UNCH	.200	----	----	1 UNCH		1.88R .61A
725	----	----	----	0.78N	.78	UNCH	.224	----	----	22 UNCH		2.06R .68A
730	----	----	----	0.89N	.89	UNCH	.250	----	----	45 UNCH		2.24R .77A
740	----	----	----	1.15N	1.15	UNCH	.308	----	----	358 UNCH		2.65B .93A
745	----	----	----	1.31N	1.30		.340	----	----	20 UNCH		2.87B 1.04A
750	----	----	----	1.48N	1.47		.374	----	----	10 UNCH		3.11B 1.15A
755	----	----	----	1.67N	1.65-	2	.409	----	----	60 UNCH		3.37B 1.28A
760	----	----	----	1.88N	1.86-	2	.446	----	----	107 UNCH		3.64R 1.42A
765	----	----	----	2.11N	2.08-	3	.483	----	----	82 UNCH		3.92R 1.57A
770	----	----	----	2.36N	2.32-	4	.522	----	----	88 UNCH		4.22B 1.74A
775	----	----	----	2.63N	2.59-	4	.560	----	----	100 UNCH		4.53B 1.92A
780	----	----	----	2.92N	2.88-	4	.598	----	----	100 UNCH		4.86B 2.12A
785	----	----	----	3.23N	3.19-	4	.635	----	----	106 UNCH		5.20B 2.33A
790	----	----	----	3.56N	3.52-	4	.670	----	----	1 UNCH		5.55B 2.56A
795	----	----	----	3.91N	3.87-	4	.704	----	----	115 UNCH		5.92R 2.80A
800	----	----	----	4.28N	4.24-	4	.736	----	----	300 UNCH		6.29R 3.04A
805	----	----	----	4.66N	4.62-	4	.767	----	----	10 UNCH		6.22R 3.29A
TOTAL									0	1723		
JUN17	CANADA DLR PUT											
710	----	----	----	0.84N	.83-	1	.197	----	----	7 UNCH		1.23R .75A
730	----	----	----	1.27N	1.27	UNCH	.282	----	----	31 UNCH		1.76R 1.13A
750	----	----	----	1.90N	1.91+	1	.388	----	----	25 UNCH		2.48B 1.67A
755	----	----	----	2.10N	2.10	UNCH	.418	----	----	21 UNCH		2.69B 1.68A
760	----	----	----	2.31N	2.31	UNCH	.448	----	----	66 UNCH		2.92B 1.83A
765	----	----	----	2.54N	2.53-	1	.479	----	----	21 UNCH		3.16B 2.00A
770	----	----	----	2.79N	2.77-	2	.510	----	----	30 UNCH		3.41B 2.18A
780	----	----	----	3.33N	3.30-	3	.573	----	----	10 UNCH		3.84R 2.57A
820	----	----	----	6.16N	6.12-	4	.790	----	----	10 UNCH		6.85R 5.40A
850	----	----	----	8.79N	8.75-	4	.885	----	----	10 UNCH		9.53R 7.71A
875	----	----	----	11.15N	11.10	5	.928	----	----	15 UNCH		11.90B 9.76A
885	----	----	----	12.12N	12.06-	6	.938	----	----	5 UNCH		12.86B 10.65A
890	----	----	----	12.60N	12.55-	5	.944	----	----	5 UNCH		13.35B 11.11A
900	----	----	----	13.58N	13.52-	6	.952	----	----	10 UNCH		14.32B 12.03A
905	----	----	----	14.07N	14.01-	6	.955	----	----	10 UNCH		14.82B 12.50A
910	----	----	----	14.56N	14.50-	6	.958	----	----	19 UNCH		15.31B 12.97A
TOTAL									0	295		
WKCD-1C-P	WKCD-1C-P											
SEP16	WKCD-1C-P											
755	----	----	----	0.40N	.38-	2	.299	----	----	10 UNCH		.47B .28A
760	----	----	----	0.57N	.54-	3	.393	----	----	5 UNCH		.67B .40A
765	----	----	----	0.80N	.76-	4	.499	----	----	5 UNCH		.92B .57A
TOTAL									0	20		
WKCD-2C-P	WKCD-2C-P											
AUG16	WKCD-2C-P											
740	----	----	----	0.02N	.01-	0	.022	----	4	7 UNCH		.22B .01A
745	----	----	----	0.04N	.03-	1	.046	----	----	50 UNCH		.32R .02A
750	----	----	----	0.08N	.06-	2	.092	----	1	28 +	1	.46R .04
755	----	----	----	0.16N	.13-	3	.185	----	2	237 UNCH		.67B .08A
760	----	----	----	0.30N	.25-	5	.324	----		265 UNCH		.92B .16A
765	----	----	----	0.51N	.45-	6	.504	----		25 UNCH		1.24B .29A
770	----	----	----	0.80N	.74-	6	.691	----		11 UNCH		1.59B .46A
TOTAL									7	623 +	1	
WKCD-3C-P	WKCD-3C-P											
AUG16	WKCD-3C-P											
730	----	----	----	0.02N	.01-	1	.019	----	----	10 UNCH		.11B .02
735	----	----	----	0.04N	.02-	1	.032	----	----	12 UNCH		.17B .02A
740	----	----	----	0.06N	.04-	2	.052	----	----	7 UNCH		.26B .03A
745	----	----	----	0.10N	.07-	3	.089	----	----	15 UNCH		.38B .05A
750	----	----	----	0.16N	.12-	4	.146	----	----	31 UNCH		.55B .09A
755	----	----	----	0.26N	.21-	5	.237	----	----	191 UNCH		.75R .15A
760	----	----	----	0.41N	.35-	6	.358	----	7	109 -	1	1.02B .25A
765	----	----	----	0.63N	.56-	7	.502	----	24	48 +	24	1.34B .41A
775	----	----	----	1.28N	1.20+	NEW	.776	----	4	4 +	4	2.06B .93A
TOTAL									35	427 +	27	
WKCD-4C-P	WKCD-4C-P											
AUG16	WKCD-4C-P											
745	----	----	----	0.14N	.12-	2	.126	----	----	25 UNCH		.43B .08A
750	----	----	----	0.22N	.19-	3	.188	----	----	59 UNCH		.60B .13A
755	----	----	----	0.33N	.29-	4	.271	----	----	75 UNCH		.84B .21A
760	----	----	----	0.49N	.45-	4	.379	----	----	31 UNCH		1.07B .32A
765	----	----	----	0.71N	.66-	5	.500	----	----	24 UNCH		1.02B .48A
TOTAL									0	214		

** Option prices quoted per Daily Information Bulletin convention. For example, a Canadian Dollar options price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.0158 when the price is quoted in full. The cash price of the option is 0.0158 x 100,000 (contract size) = \$1,580.00.**



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG31 BULLETIN #148@	FX CALL OPTIONS	wed, Aug 03, 2016	PG31
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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 VALUES: POLISH ZLOTY = \$5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = \$3.00, EURO?HUNGARIAN FORINT = E3.00, CZECH KORUNA = \$4.00, EURO/CZECH KORUNA = E4.00. 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.

EXPIRATION:

FX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03											
		WEEK 1	WEEK 2	WEEK 3	WEEK 4						
RB1	AUG16	1380-1630	1380-1630	1370-1640	1370-1640						
RE1	AUG16	1210-1510	1210-1510	1230-1500	1230-1500						
KR1	AUG16	760-940	760-940	760-945	760-945						

	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17
D#	374-453	374-453	381-454	381-454	381-454			386-456			387-453	
E#	344-399	344-399	344-398	344-398	344-398			345-395			345-395	
V#	316-394	316-394	317-394	317-394	317-394			322-394			322-392	
W#	288-347	288-347	286-345	286-345	286-345			287-344			286-342	
I#	218-294	218-294	218-292	218-292	218-292			222-292			222-287	
T#	196-259	196-259	196-257	196-257	196-257			198-256			197-253	
RBO	1380-1630	1370-1640	1370-1620	1370-1610	1360-1600	1360-1600	1380-1590	1390-1590	1390-1580	1380-1570	1380-1570	1380-1560
REO	1210-1510	1230-1500	1220-1500	1210-1490	1210-1430	1200-1430	1200-1420	1210-1410	1210-1410	1210-1400	1210-1400	1210-1390
KRO	760-940	760-945	760-940	760-940	760-940	760-940	760-940	795-940	795-940	795-940	805-940	835-940

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW	
POLISH (US) F										
SEP16	0.2595	0.2601B	0.2587	0.2598 (3.8491) +	62	117	199	914 -	278	.2636B .2422A
TOTAL POLISH (US) F						117	199	914 -	278	
POLISH (EC) F										
SEP16	0.2327B	----	----	0.2327 (4.2974) +	222	----	----	4	UNCH	.2328B .2196A
TOTAL POLISH (EC) F						0	0	4		
RMB/USD FUT										
SEP16	----	----	----	0.15029 (6.65380) -	11	----	----	264	UNCH	.15611 .14500
DEC16	----	----	----	0.14955 (6.68673) -	3	----	----	80	UNCH	.15200 .14444A
JAN17	----	----	----	0.14933 (6.69658) -	2	----	----	1	UNCH	.14838 .14838
MAR17	----	----	----	0.14882 (6.71953) +	2	----	----	2	UNCH	.14690 .14690
JUN17	----	----	----	0.14796 (6.75858) +	9	----	----	3	UNCH	.14763 .14745
TOTAL RMB/USD FUT						0	0	350		
WON/USD FUT										
SEP16	----	----	----	0.0008949 (1117.443) -	0	----	----	23	UNCH	.0009050 .0008575
TOTAL WON/USD FUT						0	0	23		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW	
CNH FUT										
AUG16	----	6.6435B	----	6.6453 (.1505) +.0133	----	----	12	UNCH	6.7216B	6.5412A
SEP16	6.6468	6.6534B	6.6430	6.6532 (.1503) +.0137	----	27	281 -	25	6.9102B	6.3689A
OCT16	----	6.6562B	----	6.6602 (.1501) +.0130	----	----	1	UNCH	6.7600B	6.6502A
DEC16	6.6788	6.6788	6.6699A	6.6784 (.1497) +.0100	----	17	1705 +	1	6.9745	6.4911
MAR17	----	6.7047B	----	6.7050 (.1491) +.0080	----	----	143	UNCH	6.9888B	6.5982
JUN17	6.7400	6.7415B	6.7340A	6.7387 (.1484) +.0047	----	1	81 +	1	6.9808B	6.6351A
SEP17	----	6.7842B	----	6.7716 (.1477) +.0010	----	----	9	UNCH	7.1200B	6.7938A
DEC17	----	6.8080B	----	6.8046 (.1470) -.0026	----	----	1	UNCH	7.0700B	6.8001
TOTAL CNH FUT						0	45	2233 -	23	
INR/USD FUT										
AUG16	149.290	149.360	148.720A	149.150 (.0067) -0.250	----	194	356 -	11	149.670B	145.860A
SEP16	148.490	148.540B	148.040	148.490 (.0067) -0.250	----	114	324 +	110	148.970	145.000A
TOTAL INR/USD FUT						0	308	680 +	99	
MICRO INR/USD F										
AUG16	148.800	149.240B	148.720A	149.150 (.0067) -0.250	----	57	120 +	9	149.670B	145.860A
SEP16	148.260	148.540B	148.030A	148.490 (.0067) -0.250	----	67	316 +	51	148.970B	147.650A
TOTAL MICRO INR/USD F						0	124	436 +	60	

FX CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGHLOW
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PRELIMINARY

PG32 BULLETIN #148@ FX PUT OPTIONS Wed, Aug 03, 2016 PG32

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 VALUES: POLISH ZLOTY = \$5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = \$3.00, EURO?HUNGARIAN FORINT = E3.00, CZECH KORUNA = \$4.00, EURO/CZECH KORUNA = E4.00. 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.

FX PUTS **SETT. PRICE**												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW

PRELIMINARY															
PG33 BULLETIN #148@				JAPANESE YEN CALL OPTIONS					Wed, Aug 03, 2016 PG33						
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 = \$6.25 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.															
JAPANESE YEN AMERICAN & EURO CONTRACTS LAST TRADE DATES															
EXPIRATION:		AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17							
JAPAN YEN FUT			09/19			12/19	03/13	06/19							
JAPAN YEN OPT		08/05	09/09	10/07	11/04	12/09	03/03	06/09							
WKJY-1J-C			09/02												
WKJY-2J-C		08/12													
WKJY-3J-C		08/19													
WKJY-4J-C		08/26													
JAPAN YEN OPT (EUR)		08/05	09/09	10/07		12/09	03/03	06/09							
JAPANESE YEN AMERICAN & EURO OPTIONS ON FUTURES															
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03															
		WEEK 1	WEEK 2	WEEK 3	WEEK 4										
1J		AUG16		665-1165	665-1165										
		SEP16	665-1165												
1Y		AUG16		665-1165	665-1165										
		SEP16	665-1165												
1H		AUG16		990-1490	990-1490										
		SEP16	990-1490												
		AUG16													
OJ	665-1165	665-1165	670-1160	670-1160	670-1160	740-1155	790-1165								
YJ	665-1165	665-1165	670-1160		670-1160	740-1155	790-1165								
JAPANESE YEN FUTURES															
		LOBEX OPEN		LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW				
JAPAN YEN FUT															
SEP16		0.0099265		.0099420	.0098610	.0099025 (100.98)	-	24	238	91955	155454 +	829	.010131	.008072
DEC16		0.0099520		.0099780B	.0098985A	.0099395 (100.61)	-	25	----	101	1688 -	12	.010138B	.008171A
MAR17		0.0100290		.0100490	.0099490A	.0099800 (100.20)	-	24	----	10	249 -	2	.010090B	.008201
JUN17		----		----	.0099960A	.0100260 (99.74)	-	23	----	----	111	UNCH	.010182B	.008395A
SEP17		----		----	.0100390A	.0100710 (99.30)	-	23	----	----	9	UNCH	.010168B	.009023A
TOTAL JAPAN YEN FUT										238	92066	157511 +	815		
FC/Y CROSS RT															
SEP16		113.350		113.650	112.710A	112.770	(.0089)	-	54	----	756	10883 -	72	128.100	109.530
DEC16		113.360		113.360	*113.000A	112.810	(.0089)	-	NFW	----	10	10 +	10	117.520B	113.000A
										0	766	10893 -	62		
JAP YEN (EU) FIXING PRICE: Sep16 0.0099000															
JAPANESE YEN CALLS **SETT. PRICE**															
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW				
JAPAN YEN C EU															
AUG16 JAPAN YEN C EU		(FUTURES SETT.		.00)											
930		----	----	6.28N	6.02-	26	1.000	----	----	30	UNCH	3.04B	.76A		
950		----	----	4.29N	4.02-	27	.999	----	----	96	UNCH	2.99B	.44A		
955		----	----	3.80N	3.53-	27	.997	----	----	30	UNCH	2.71B	.39A		
975		----	----	1.89N	1.59-	30	.930	----	----	51	UNCH	2.79B	.22A		
980		----	----	1.46N	1.16-	30	.854	----	----	1	UNCH	2.54B	.20A		
990		----	----	0.73N	.46-	27	.512	----	----	100	UNCH	2.33B	.15A		
TOTAL									0	308					
SEP16 JAPAN YEN C EU		(FUTURES SETT.		.009903 -	24.5)										
945		----	----	4.95N	4.68-	27	.908	----	----	2	UNCH	2.94B	.74A		
950		----	----	4.50N	4.23-	27	.883	----	----	39	UNCH	3.33B	.67A		
980		----	----	2.24N	1.99-	25	.622	----	----	48	UNCH	3.02B	.36A		
985		----	----	1.95N	1.71-	24	.565	----	----	30	UNCH	3.09B	.32A		
995		----	----	1.47N	1.25-	22	.455	----	----	30	UNCH	2.57B	.26A		
1000		----	----	1.27N	1.07-	20	.404	----	----	30	UNCH	2.34B	.24A		
1005		----	----	1.09N	.91-	18	.356	----	----	30	UNCH	2.12B	.21A		
1010		----	----	0.94N	.77-	17	.311	----	----	90	UNCH	1.93B	.19A		
1020		----	----	0.70N	.56-	14	.237	----	2	2	UNCH	1.60B	.15A		
1100		----	----	0.05N	.03-	1	.018	----	----	1	UNCH	.49B	.02A		
TOTAL									2	302					
OCT16 JAPAN YEN C EU		(FUTURES SETT.		.00)											
1020		----	----	1.38N	1.24-	14	.335	----	----	20	UNCH	2.08B	.51A		
1040		----	----	0.92N	.81-	11	.234	----	----	1	UNCH	1.53B	.34A		
TOTAL									0	21					
DEC16 JAPAN YEN C EU		(FUTURES SETT.		.009940 -	25.0)										
950		----	----	5.72N	5.51-	21	.747	----	----	2	UNCH	4.26B	1.15A		
1000		----	----	2.83N	2.66-	17	.482	----	----	2	UNCH	3.55B	.73A		
1025		----	----	1.94N	1.82-	12	.360	----	----	12	UNCH	2.59B	.54A		
TOTAL									0	16					
JAPAN YEN CALL															
AUG16 JAPAN YEN CALL		(FUTURES SETT.		.00)											
885		----	----	10.77N	10.53-	24	1.000	----	----	15	UNCH	11.37B	2.58A		
890		----	----	10.27N	10.03-	24	1.000	----	----	21	UNCH	10.87B	2.28A		
895		----	----	9.77N	9.53-	24	1.000	----	----	107	UNCH	10.37B	1.97A		
900		----	----	9.27N	9.03-	24	1.000	----	----	12	UNCH	9.88B	1.72A		
905		----	----	8.77N	8.53-	24	1.000	----	----	84	UNCH	9.38B	1.51A		
910		----	----	8.28N	8.03-	25	1.000	----	----	53	UNCH	8.89B	1.31A		
915		----	----	7.78N	7.53-	25	1.000	----	----	41	UNCH	8.39B	1.14A		
920		----	----	7.28N	7.03-	25	1.000	----	----	301	UNCH	7.91B	1.00A		
925		----	----	6.78N	6.53-	25	1.000	----	----	614	UNCH	7.42B	.87A		
930		----	----	6.28N	6.03-	25	1.000	----	----	314	UNCH	6.94B	.76A		
935		----	----	5.79N	5.53-	26	1.000	----	----	379	UNCH	6.47B	.66		
940		----	----	5.29N	5.03-	26	.999	----	----	837	UNCH	5.99B	.57A		
945		----	----	4.79N	4.53-	26	.999	----	----	711	UNCH	5.53B	.49		
950		----	----	4.30N	4.03-	27	.999	----	----	1173	UNCH	5.08B	.44A		
955		----	----	3.80N	3.53-	27	.997	----	----	1562	UNCH	4.64B	.38A		
960		----	----	3.31N	3.03-	28	.994	----	----	1769	UNCH	4.60	.32A		
965		----	----	2.82N	2.54-	28	.986	----	----	1036	UNCH	3.99B	.28		
970		----	----	2.35N	2.06-	29	.970	----	5	1323	UNCH	4.00	.24A		
975		----	----	1.89N	1.59-	30	.930	----	2	1054 -	2	3.22B	.21A		
980		----	----	1.46N	1.16-	30	.854	----	52	1365 -	22	2.87B	.18		
985		----	----	1.06N	.77-	29	.715	----	252	1365 +	2	2.63B	.15		
990		----	----	0.73N	.46-	27	.512	----	119	1692 +	6	2.34B	.12		
995		----	----	0.48N	.24-	24	.299	----	122	1611 +	31	2.07B	.09A		
1000		----	----	0.30N	.12-	18	.145	----	622	1921 +	209	1.83B	.05		
1005		----	----	0.18N	.03-	12	.063	----	93	451 +	3	1.61B	.01A		
1010		----	----	0.10N	.01-	7	.026	----	52	1872 -	7	1.42B	.02A		
1015		----	----	0.06N	.01-	4	.010	----	80	626 -	48	1.27B	.01A		
1020		----	----	0.03N	.01-	2	.005	----	3	613	UNCH	1.15B	.01A		
1025		----	----	0.02N	.00-	1	.002	----	20	953 -	3	1.05B	.01A		
1030		----	----	0.01N	.00-	1	.000	----	16	980 -	16	.95B	.00		
1035		----	----	0.01N	CAB	----	.000	----	----	1122	UNCH	.87B	.00		
1040		----	----	0.01N	CAB	----	.000	----	2	487	UNCH	.79B	.00		
1045		----	----	0.00N	CAB	----	----	----	----	616	UNCH	.73B	.00		
1050		----	----	0.00N	CAB	----	----	----	----	804	UNCH	.66B	.01		
1055		----	----	0.00N	CAB	----	----	----	----	285	UNCH	.61B	.00		
1060		----	----	----	CAB	----	----	----	----	327	UNCH	.56B	.00		
1065		----	----	----	CAB	----	----	----	----	407	UNCH	.51B	.00		
1070		----	----	----	CAB	----	----	----	----	251	UNCH	.47B	.01		
1075		----	----	----	CAB	----	----	----	----	249	UNCH	.43B	.00		
1080		----	----	----	CAB	----	----	----	----	327	UNCH	.40B	.01A		
1085		----	----	----	CAB	----	----	----	----	153	UNCH	.37B	.01A		
1090		----	----	----	CAB	----	----	----	----	132	UNCH	.34B	.01		
1095		----	----	----	CAB	----	----	----	----	59	UNCH	.31B	.01A		
1100		----	----	----	CAB	----	----	----	----	443	UNCH	.28B	.00		
1105		----	----	----	CAB	----	----	----	----	182	UNCH	.26B	.01A		
1110		----	----	----	CAB	----	----	----	----	235	UNCH	.24B	.02A		



JAPANESE YEN CALL OPTIONS

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PRELIMINARY

PG33 BULLETIN #148@			JAPANESE YEN CALL OPTIONS										wed, Aug 03, 2016				PG33
JAPAN YEN	CALL																
JAPAN YEN CALL		(FUTURES SETT.	.00)														
1120	----	----	----	----	CAB	----	----	----	----	----	7	UNCH	.20B	.01A			
1130	----	----	----	----	CAB	----	----	----	----	----	8	UNCH	.13	.02A			
1135	----	----	----	----	CAB	----	----	----	----	----	8	UNCH	.09	.02A			
1140	----	----	----	----	CAB	----	----	----	----	----	22	UNCH	.08	.01A			
1145	----	----	----	----	CAB	----	----	----	----	----	10	UNCH	.07B	.01A			
1150	----	----	----	----	CAB	----	----	----	----	----	539	UNCH	.06B	.01A			
1155	----	----	----	----	CAB	----	----	----	----	----	1601	UNCH	.05B	.00			
TOTAL											1440	33129 +	153				
SEP16	JAPAN YEN CALL	(FUTURES SETT.	.009903	- 24.5)													
815	----	----	----	17.77N	17.53-	24	.999	----	----	1	UNCH	18.24B	2.68A				
820	----	----	----	17.27N	17.03-	24	.999	----	----	7	UNCH	17.74B	2.37A				
835	----	----	----	15.77N	15.53-	24	.999	----	----	4	UNCH	16.24B	1.78A				
840	----	----	----	15.27N	15.03-	24	.999	----	----	2	UNCH	15.74B	1.62A				
850	----	----	----	14.27N	14.03-	24	.999	----	----	31	UNCH	14.74B	1.35A				
860	----	----	----	13.27N	13.03-	24	.998	----	----	32	UNCH	13.74B	1.23A				
870	----	----	----	12.27N	12.03-	24	.996	----	----	18	UNCH	12.87B	1.04A				
875	----	----	----	11.78N	11.53-	25	.994	----	----	5	UNCH	12.37B	.95A				
880	----	----	----	11.28N	11.03-	25	.994	----	----	74	UNCH	11.87B	.85A				
885	----	----	----	10.78N	10.53-	25	.993	----	----	86	UNCH	11.38B	.80				
890	----	----	----	10.28N	10.03-	25	.991	----	4	316	UNCH	10.89B	.75A				
895	----	----	----	9.78N	9.54-	24	.990	----	----	60	UNCH	10.40B	.69A				
900	----	----	----	9.29N	9.04-	25	.987	----	----	58	UNCH	9.92B	.64A				
905	----	----	----	8.80N	8.54-	26	.987	----	----	251	UNCH	9.43B	.60A				
910	----	----	----	8.31N	8.05-	26	.984	----	----	168	UNCH	8.95B	.56A				
915	----	----	----	7.82N	7.55-	27	.980	----	----	383	UNCH	8.47B	.52A				
920	----	----	----	7.33N	7.06-	27	.974	----	----	380	UNCH	8.00B	.48A				
925	----	----	----	6.85N	6.57-	28	.968	----	----	762	UNCH	7.53B	.45A				
930	----	----	----	6.36N	6.09-	27	.956	----	----	765	UNCH	7.09	.42A				
935	----	----	----	5.89N	5.61-	28	.945	----	----	778	UNCH	6.62B	.74A				
940	----	----	----	5.41N	5.14-	27	.929	----	----	693	UNCH	6.18B	.69A				
945	----	----	----	4.95N	4.68-	27	.908	----	----	502	UNCH	5.75B	.73A				
950	----	----	----	4.50N	4.23-	27	.883	----	----	1120	UNCH	5.33B	.55				
955	----	----	----	4.07N	3.80-	27	.852	----	----	2237	UNCH	5.12B	.60A				
960	----	----	----	3.66N	3.39-	27	.815	----	----	1917	UNCH	4.73B	.54A				
965	----	----	----	3.27N	3.00-	27	.775	----	----	448	UNCH	4.35B	.49A				
970	----	----	----	2.90N	2.63-	27	.727	----	6	1615	UNCH	4.00B	.44A				
975	----	----	----	2.56N	2.29-	27	.676	----	----	2067	UNCH	3.65B	.40A				
980	----	----	----	2.24N	1.99-	25	.622	----	88	3075 -	28	3.35B	.36A				
985	----	----	----	1.95N	1.71-	24	.565	----	77	657 +	12	3.10B	.32A				
990	----	----	----	1.70N	1.47-	23	.510	----	71	1710 +	27	2.83B	.29A				
995	----	----	----	1.47N	1.26-	21	.455	----	27	2369 +	17	2.59B	.26				
1000	----	----	----	1.27N	1.07-	20	.404	----	69	1006 +	20	2.37	.23A				
1005	----	----	----	1.09N	.91-	18	.356	----	28	469 +	8	2.13B	.21A				
1010	----	----	----	0.94N	.77-	17	.311	----	38	1000 +	23	1.95B	.19A				
1015	----	----	----	0.81N	.66-	15	.272	----	35	1008 +	12	1.78B	.17A				
1020	----	----	----	0.70N	.56-	14	.237	----	78	1001 +	37	1.61B	.15A				
1025	----	----	----	0.60N	.47-	13	.204	----	39	361 +	13	1.48B	.13A				
1030	----	----	----	0.51N	.40-	11	.176	----	45	403 -	3	1.35B	.12A				
1035	----	----	----	0.44N	.34-	10	.152	----	3	404 +	3	1.25B	.11A				
1040	----	----	----	0.38N	.29-	9	.132	----	19	548 +	5	1.16B	.09A				
1045	----	----	----	0.32N	.24-	8	.111	----	3	386	UNCH	1.08B	.08A				
1050	----	----	----	0.27N	.20-	7	.094	----	55	837 -	34	1.00	.06				
1055	----	----	----	0.23N	.17-	6	.081	----	21	345	UNCH	.93B	.07A				
1060	----	----	----	0.19N	.14-	5	.068	----	1	619	UNCH	.87B	.06A				
1065	----	----	----	0.16N	.12-	4	.058	----	9	179 -	9	.81B	.05A				
1070	----	----	----	0.14N	.10-	4	.049	----	8	139	UNCH	.75B	.04				
1075	----	----	----	0.12N	.08-	4	.040	----	----	505	UNCH	.70B	.03A				
1080	----	----	----	0.10N	.07-	3	.035	----	----	278	UNCH	.65B	.03A				
1085	----	----	----	0.08N	.06-	2	.030	----	----	917	UNCH	.61B	.02A				
1090	----	----	----	0.07N	.05-	2	.025	----	----	1682	UNCH	.57B	.02A				
1095	----	----	----	0.06N	.04-	2	.020	----	----	471	UNCH	.53B	.02A				
1100	----	----	----	0.05N	.03-	1	.018	----	----	532	UNCH	.50B	.01				
1105	----	----	----	0.04N	.02-	1	.013	----	40	116 +	34	.43B	.01A				
1110	----	----	----	0.03N	.02-	1	.013	----	10	28 +	10	.40B	.01A				
1115	----	----	----	0.03N	.02-	1	.010	----	----	27	UNCH	.37B	.01A				
1120	----	----	----	0.02N	.01-	1	.008	----	347	422 +	345	.35B	.01A				
1125	----	----	----	0.02N	.01-	0	.007	----	31	102	UNCH	.29B	.01A				
1130	----	----	----	0.01N	.01-	0	.005	----	----	31	UNCH	.27B	.01A				
1135	----	----	----	0.01N	.01-	0	.005	----	90	80 +	69	.25B	.01A				
1140	----	----	----	0.01N	.01	UNCH	.005	----	200	218 +	200	.23B	.01A				
1145	----	----	----	0.01N	.01	UNCH	.005	----	----	41	UNCH	.21B	.01A				
1150	----	----	----	0.01N	.00-	0	.002	----	1	30 +	1	.23	.01				
1155	----	----	----	0.00N	.00	UNCH	.002	----	----	20	UNCH	.18B	.01A				
1160	----	----	----	0.00N	.00	UNCH	.001	----	----	12	UNCH	.16	.02A				
1165	----	----	----	0.00N	.00	UNCH	.001	----	----	70	UNCH	.15B	.01A				
TOTAL										1443	36878 +	762					
OCT16	JAPAN YEN CALL	(FUTURES SETT.	.00)														
890	----	----	----	10.70N	10.45-	25	.971	----	----	16	UNCH	11.27B	3.05A				
900	----	----	----	9.73N	9.48-	25	.959	----	4	16 +	4	10.31B	2.52A				
905	----	----	----	9.25N	9.00-	25	.954	----	----	20	UNCH	9.83B	2.25A				
910	----	----	----	8.78N	8.52-	26	.947	----	----	31	UNCH	9.36B	2.04A				
915	----	----	----	8.30N	8.05-	25	.936	----	----	5	UNCH	8.90B	1.85A				
920	----	----	----	7.84N	7.58-	26	.925	----	----	28	UNCH	8.44B	1.68A				
925	----	----	----	7.38N	7.12-	26	.912	----	----	46	UNCH	7.97B	1.52A				
930	----	----	----	6.92N	6.66-	26	.895	----	----	243	UNCH	7.54B	1.38A				
935	----	----	----	6.48N	6.22-	26	.879	----	----	70	UNCH	7.10B	1.25A				
940	----	----	----	6.05N	5.79-	26	.858	----	----	82	UNCH	6.90B	1.14A				
945	----	----	----	5.62N	5.37-	25	.835	----	----	108	UNCH	6.24B	1.03A				
950	----	----	----	5.21N	4.96-	25	.811	----	----	440	UNCH	5.84B	.94A				
955	----	----	----	4.82N	4.57-	25	.783	----	----	199	UNCH	5.70B	.86A				
960	----	----	----	4.44N	4.20-	24	.752	----	----	309	UNCH	5.34B	.78A				
965	----	----	----	4.07N	3.84-	23	.720	----	----	135	UNCH	4.97B	.72A				
970	----	----	----	3.73N	3.50-	23	.686	----	----	206	UNCH	4.61B	.66A				
975	----	----	----	3.40N	3.18-	22	.651	----	----	150	UNCH	4.27B	.60				
980	----	----	----	3.09N	2.87-	22	.615	----	12	182 +	9	3.98B	.55				
985	----	----	----	2.81N	2.59-	22	.577	----	4	590	UNCH	3.67B	.51A				
990	----	----	----	2.54N	2.34-	20	.540	----	----	318	UNCH	3.39B	.47				
995	----	----	----	2.30N	2.10-	20	.502	----	16	271 +	7	3.12B	.43A				
1000	----	----	----	2.08N	1.89-	19	.466	----	64	350 -	17	2.88B	.40A				
1005	----	----	----	1.88N	1.70-	18	.431	----	16	74 +	15	2.65B	.37A				
1010	----	----	----	1.69N	1.53-	16	.397	----	----	402	UNCH	2.45B	.34A				
1015	----	----	----	1.53N	1.38-	15	.365	----	68	126 -	19	2.26B	.31A				
1020	----	----	----	1.38N	1.24-	14	.335	----	39	407 -	4	2.09B	.28A				
1025	----	----	----	1.2													

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JAPANESE YEN CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.



PRELIMINARY

PG33 BULLETIN #148@				JAPANESE YEN CALL OPTIONS										wed, Aug 03, 2016		PG33	
JAPAN	YEN	CALL		(FUTURES SETT.	.00)												
980	----	----	----	----	----	3.44N	3.24-	20	.601	----	----	20	UNCH	3.55B	1.42A		
985	----	----	----	----	----	3.16N	2.97-	19	.569	----	----	30	UNCH	3.28B	1.31A		
990	----	----	----	----	----	2.90N	2.72-	18	.537	----	----	107	UNCH	3.01B	1.21A		
995	----	----	----	----	----	2.66N	2.48-	18	.506	----	----	49	UNCH	2.76B	1.11A		
1000	----	----	----	----	----	2.45N	2.27-	18	.475	----	----	60	UNCH	2.54B	1.01A		
1005	----	----	----	----	----	2.24N	2.07-	17	.444	----	----	6	UNCH	2.33B	.93A		
1010	----	----	----	----	----	2.06N	1.90-	16	.415	----	12	36 +	12	2.13B	.85A		
1015	----	----	----	----	----	1.89N	1.73-	16	.387	----	----	25	UNCH	1.95B	.78A		
1020	----	----	----	----	----	1.73N	1.59-	14	.361	----	----	45	UNCH	1.79B	.72A		
1025	----	----	----	----	----	1.59N	1.45-	14	.336	----	----	20	UNCH	1.64B	.66A		
1030	----	----	----	----	----	1.45N	1.33-	12	.312	----	----	23	UNCH	1.51B	.61A		
1035	----	----	----	----	----	1.34N	1.22-	12	.290	----	35	40 +	35	1.38B	.56A		
1040	----	----	----	----	----	1.23N	1.12+	NEW	.269	----	34	34 +	34	1.27B	.52A		
1050	----	----	----	----	----	1.04N	.95+	NEW	.233	----	1	1 +	1	1.07B	.44A		
1055	----	----	----	----	----	0.96N	.87-	9	.216	----	----	39	UNCH	.99B	.41A		
1060	----	----	----	----	----	0.88N	.80-	8	.200	----	----	10	UNCH	.91B	.38A		
1065	----	----	----	----	----	0.81N	.74-	7	.186	----	----	16	UNCH	.84B	.35A		
1070	----	----	----	----	----	0.75N	.68-	7	.172	----	----	16	UNCH	.77B	.32A		
1075	----	----	----	----	----	0.69N	.63-	6	.160	----	----	31	UNCH	.71B	.30A		
1080	----	----	----	----	----	0.64N	.58-	6	.149	----	----	28	UNCH	.66B	.28A		
1085	----	----	----	----	----	0.59N	.54-	5	.139	----	----	16	UNCH	.61B	.26A		
1090	----	----	----	----	----	0.55N	.50-	5	.129	----	----	17	UNCH	.56B	.24A		
1095	----	----	----	----	----	0.50N	.46-	4	.119	----	----	15	UNCH	.52B	.22A		
1100	----	----	----	----	----	0.47N	.42-	5	.110	----	----	15	UNCH	.48B	.20A		
1110	----	----	----	----	----	0.40N	.36-	4	.095	----	----	9	UNCH	.41	.17A		
1115	----	----	----	----	----	0.37N	.33-	4	.088	----	----	4	UNCH	.38B	.16A		
1120	----	----	----	----	----	0.34N	.31-	3	.082	----	----	5	UNCH	.35B	.15A		
1125	----	----	----	----	----	0.32N	.28-	4	.075	----	----	5	UNCH	.32B	.14A		
1140	----	----	----	----	----	0.25N	.22-	3	.060	----	----	2	UNCH	.25B	.12A		
1155	----	----	----	----	----	0.20N	.17-	3	.047	----	----	20	UNCH	.19B	.09A		
1160	----	----	----	----	----	0.19N	.16-	3	.044	----	----	1	UNCH	.18	.09A		
TOTAL											82	1146 +	82				
DEC16	JAPAN	YEN CALL	(FUTURES SETT.	.009940 -	25.0)												
800	----	----	----	----	----	19.66N	19.41-	25	.988	----	----	72	UNCH	20.04B	5.52A		
810	----	----	----	----	----	18.67N	18.42-	25	.986	----	----	5	UNCH	19.04B	3.82A		
830	----	----	----	----	----	16.68N	16.43-	25	.982	----	----	48	UNCH	17.06B	2.72		
845	----	----	----	----	----	15.21N	14.96-	25	.973	----	----	1	UNCH	15.58B	2.18A		
850	----	----	----	----	----	14.72N	14.47-	25	.970	----	----	1	UNCH	15.09B	2.02A		
870	----	----	----	----	----	12.78N	12.53-	25	.954	----	----	58	UNCH	13.15B	1.50A		
880	----	----	----	----	----	11.82N	11.57-	25	.943	----	----	9	UNCH	12.20B	1.31A		
885	----	----	----	----	----	11.35N	11.10-	25	.935	----	----	40	UNCH	11.72B	1.22A		
890	----	----	----	----	----	10.88N	10.63-	25	.929	----	----	107	UNCH	11.26B	1.15A		
895	----	----	----	----	----	10.41N	10.16-	25	.921	----	----	71	UNCH	10.98B	1.07A		
900	----	----	----	----	----	9.94N	9.69-	25	.911	----	----	129	UNCH	10.52B	1.01A		
905	----	----	----	----	----	9.49N	9.24-	25	.901	----	----	95	UNCH	10.05B	.95A		
910	----	----	----	----	----	9.04N	8.79-	25	.889	----	----	196	UNCH	9.61B	.89A		
915	----	----	----	----	----	8.60N	8.34-	26	.876	----	----	120	UNCH	9.17B	.84A		
920	----	----	----	----	----	8.16N	7.91-	25	.862	----	----	179	UNCH	8.74B	.79A		
925	----	----	----	----	----	7.72N	7.48-	24	.847	----	----	91	UNCH	8.30B	.75A		
930	----	----	----	----	----	7.30N	7.07-	23	.829	----	----	113	UNCH	7.89B	.71A		
935	----	----	----	----	----	6.89N	6.66-	23	.811	----	----	75	UNCH	7.48B	.67A		
940	----	----	----	----	----	6.49N	6.27-	22	.791	----	----	33	UNCH	7.08B	.64A		
945	----	----	----	----	----	6.10N	5.88-	22	.769	----	----	143	UNCH	6.68B	.61A		
950	----	----	----	----	----	5.72N	5.51-	21	.747	----	----	104	UNCH	6.54B	.61		
955	----	----	----	----	----	5.37N	5.16-	21	.723	----	----	129	UNCH	6.19B	.96A		
960	----	----	----	----	----	5.02N	4.82-	20	.698	----	----	135	UNCH	5.82B	.60		
965	----	----	----	----	----	4.69N	4.49-	20	.672	----	----	71	UNCH	5.49B	.87A		
970	----	----	----	----	----	4.38N	4.18-	20	.646	----	----	123	UNCH	5.17B	.49		
975	----	----	----	----	----	4.08N	3.88-	20	.619	----	----	162	UNCH	4.85B	.99A		
980	----	----	----	----	----	3.79N	3.61-	18	.591	----	----	203	UNCH	4.61B	.91A		
985	----	----	----	----	----	3.53N	3.34-	19	.563	----	----	236	UNCH	4.33B	.87A		
990	----	----	----	----	----	3.28N	3.10-	18	.536	----	----	115	UNCH	4.06B	.80A		
995	----	----	----	----	----	3.04N	2.87-	17	.508	----	----	113	UNCH	3.80B	.76A		
1000	----	----	----	----	----	2.83N	2.66-	17	.482	----	1	298 +	1	3.57B	.48		
1005	----	----	----	----	----	2.62N	2.46-	16	.455	----	2	125 -	2	3.35B	.67A		
1010	----	----	----	----	----	2.43N	2.28-	15	.430	----	----	102	UNCH	3.13B	.58		
1015	----	----	----	----	----	2.26N	2.12-	14	.406	----	----	78	UNCH	2.94B	.60A		
1020	----	----	----	----	----	2.09N	1.96-	13	.382	----	----	156	UNCH	2.76B	.56A		
1025	----	----	----	----	----	1.94N	1.82-	12	.360	----	----	132	UNCH	2.59B	.53A		
1030	----	----	----	----	----	1.80N	1.69-	11	.338	----	----	213	UNCH	2.43B	.44		
1035	----	----	----	----	----	1.68N	1.57-	11	.318	----	----	220	UNCH	2.29B	.47A		
1040	----	----	----	----	----	1.56N	1.46-	10	.299	----	----	186	UNCH	2.16B	.44A		
1045	----	----	----	----	----	1.45N	1.36-	9	.281	----	----	46	UNCH	2.03B	.42A		
1050	----	----	----	----	----	1.35N	1.26-	9	.264	----	----	151	UNCH	1.92B	.37		
1055	----	----	----	----	----	1.26N	1.17-	9	.247	----	----	59	UNCH	1.81B	.37A		
1060	----	----	----	----	----	1.17N	1.09-	8	.232	----	----	12	UNCH	1.72B	.35A		
1065	----	----	----	----	----	1.09N	1.02-	7	.218	----	----	71	UNCH	1.63B	.33A		
1070	----	----	----	----	----	1.02N	.95-	7	.205	----	10	66 -	10	1.54B	.31A		
1075	----	----	----	----	----	0.95N	.89-	6	.193	----	----	39	UNCH	1.46B	.29A		
1080	----	----	----	----	----	0.89N	.83-	6	.181	----	----	48	UNCH	1.38B	.28A		
1085	----	----	----	----	----	0.83N	.77-	6	.169	----	----	46	UNCH	1.31B	.26A		
1090	----	----	----	----	----	0.78N	.72-	6	.159	----	35	144 +	35	1.24B	.34A		
1095	----	----	----	----	----	0.73N	.67-	6	.149	----	----	28	UNCH	1.18B	.23A		
1100	----	----	----	----	----	0.68N	.63-	5	.141	----	----	69	UNCH	1.12B	.30A		
1105	----	----	----	----	----	0.64N	.59-	5	.132	----	----	53	UNCH	1.07B	.29A		
1110	----	----	----	----	----	0.60N	.55-	5	.124	----	----	12	UNCH	1.02B	.30A		
1115	----	----	----	----	----	0.56N	.52-	4	.117	----	----	15	UNCH	.97B	.28A		
1120	----	----	----	----	----	0.53N	.49-	4	.110	----	----	7	UNCH	.93B	.28A		
1125	----	----	----	----	----	0.50N	.46-	4	.104	----	----	15	UNCH	.88B	.26A		
1130	----	----	----	----	----	0.47N	.43-	4	.098	----	----	2	UNCH	.85B	.24A		
1140	----	----	----	----	----	0.41N	.38-	3	.087	----	----	16	UNCH	.77B	.22A		
1145	----	----	----	----	----	0.39N	.36-	3	.082	----	----	16	UNCH	.74B	.20A		
1150	----	----	----	----	----	0.37N	.34-	3	.078	----	----	43	UNCH	.71B	.19A		
1155	----	----	----	----	----	0.35N	.32-	3	.073	----	----	36	UNCH	.68B	.18A		
1160	----	----	----	----	----	0.33N	.30-	3	.069	----	----	65	UNCH	.65B	.17A		
TOTAL											48	5546 +	24				
MAR17	JAPAN	YEN CALL	(FUTURES SETT.	.009980 -	24.5)												
890	----	----	----	----	----	11.48N	11.25-	23	.897	----	----	11	UNCH	11.81B	3.76A		
900	----	----	----	----	----	10.57N	10.34-	23	.878	----	----	8	UNCH	10.90B	3.22A		
910	----	----	----	----	----	9.68N	9.47-	21	.856	----	----	8	UNCH	10.03B	2.87A		
920	----	----	----	----	----	8.83N	8.62-	21	.830	----	----	4	UNCH	9.18B	2.56A		
925	----	----	----	----	----	8.42N	8.21-	21	.816	----	----	50	UNCH	8.76B	2.43A		
930	----	----	----	----	----	8.01N	7.80-	21	.800	----	----	13	UNCH	8.36B	2.30A		
935	----	----	----	----	----	7.62N	7.41-	21	.783	----	----	8	UNCH	7.95B	2.18A		
945	----	----	----	----	----	6.86N	6.67-	19	.747	----	----	10	UNCH	7.62B	1.97A		
950	----	----	----	----	----	6.51N	6.32-	19	.728	----	----	171	UNCH	7.24B	1.87A		
955																	

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PRELIMINARY													
PG33 BULLETIN #148@				JAPANESE YEN CALL OPTIONS							wed, Aug 03, 2016		
JAPAN YEN CALL				(FUTURES SETT.									
1040				----	----	.010026 -	23.5)	2.90-	7	.391	----	----	104
1045				----	----			2.97N	6	.376	----	----	UNCH
1070				----	----			2.83N	6	.308	----	----	30
1075				----	----			2.25N	6	.296	----	----	UNCH
1080				----	----			2.15N	6	.285	----	----	33
1085				----	----			2.06N	6	.274	----	----	UNCH
1090				----	----			1.97N	6	.263	----	----	6
1095				----	----			1.89N	6	.253	----	----	UNCH
1155				----	----			1.81N	5	.163	----	----	18
1160				----	----			1.14N	NEW	.158	----	4	22
1165				----	----			1.10N	2	.153	----	4	UNCH
TOTAL				----	----			1.06N	2	.153	----	4	+
WKJY-1J-C												194	767 +
SEP16													194
990				(FUTURES SETT.		.009903 -	24.5)	1.34-	24	.509	----	1	25 +
1005				----	----			0.97N	18	.341	----	----	1
1040				----	----			0.30N	8	.111	----	25	UNCH
TOTAL												26	1
WKJY-2J-C													
AUG16				(FUTURES SETT.		.00)							
940				----	----			5.29N	26	.995	----	----	53
945				----	----			4.80N	27	.990	----	----	UNCH
950				----	----			4.31N	27	.984	----	----	118
955				----	----			3.83N	28	.974	----	----	77
960				----	----			3.36N	29	.954	----	----	UNCH
965				----	----			2.90N	30	.921	----	----	84
970				----	----			2.47N	32	.876	----	----	UNCH
975				----	----			2.06N	32	.811	----	11	43
980				----	----			1.68N	32	.722	----	11	129
985				----	----			1.35N	31	.618	----	----	UNCH
990				----	----			1.05N	28	.509	----	11	200 -
995				----	----			0.81N	25	.401	----	2	212
1000				----	----			0.61N	21	.306	----	97	UNCH
1005				----	----			0.46N	18	.225	----	2	216 -
1010				----	----			0.34N	14	.165	----	3	147
1015				----	----			0.25N	11	.118	----	10	UNCH
1020				----	----			0.18N	8	.084	----	106	50
1025				----	----			0.13N	6	.059	----	3	170 +
1030				----	----			0.10N	5	.042	----	129	UNCH
1035				----	----			0.07N	3	.029	----	41	86
1045				----	----			0.04N	2	.015	----	3	UNCH
1050				----	----			0.03N	1	.011	----	25	.95B
1055				----	----			0.02N	1	.007	----	52	.85B
1080				----	----			0.00N		.000	----	25	.68B
TOTAL									CAB	----		37	.61B
WKJY-3J-C												35	.55B
AUG16				(FUTURES SETT.		.00)						35	UNCH
940				----	----			5.31N	26	.981	----	289	.33B
945				----	----			4.83N	27	.969	----	----	131
950				----	----			4.35N	28	.956	----	----	+
955				----	----			3.88N	28	.933	----	----	1
960				----	----			3.43N	29	.904	----	----	UNCH
965				----	----			2.99N	28	.863	----	----	35
970				----	----			2.57N	28	.809	----	----	6
975				----	----			2.19N	28	.745	----	----	UNCH
980				----	----			1.84N	27	.672	----	----	15
985				----	----			1.53N	27	.591	----	----	UNCH
990				----	----			1.25N	25	.508	----	27	48
995				----	----			1.02N	23	.428	----	78 +	5
1000				----	----			0.82N	20	.353	----	35	UNCH
1005				----	----			0.66N	18	.287	----	19	17
1010				----	----			0.53N	16	.230	----	39 +	.91B
1015				----	----			0.43N	14	.184	----	6	.73B
1020				----	----			0.34N	12	.144	----	1	.59B
1025				----	----			0.27N	12	.113	----	214	.47B
1030				----	----			0.22N	9	.088	----	91	.37B
1040				----	----			0.14N	6	.054	----	3	3
1045				----	----			0.11N	5	.041	----	1	UNCH
TOTAL												3	.23B
WKJY-4J-C												1	.04B
AUG16				(FUTURES SETT.		.00)						1	UNCH
945				----	----			4.87N	28	.948	----	----	3
950				----	----			4.40N	28	.928	----	----	UNCH
955				----	----			3.95N	29	.902	----	----	4
960				----	----			3.51N	29	.868	----	----	28
965				----	----			3.09N	30	.828	----	----	16
970				----	----			2.69N	29	.775	----	----	UNCH
975				----	----			2.32N	29	.716	----	----	73
990				----	----			1.42N	25	.509	----	----	UNCH
995				----	----			1.19N	24	.440	----	----	92
1000				----	----			0.99N	22	.375	----	----	36
1005				----	----			0.83N	20	.317	----	----	UNCH
1010				----	----			0.69N	18	.266	----	30	2.46B
1015				----	----			0.57N	15	.223	----	62 +	1.53B
1020				----	----			0.47N	13	.185	----	55 +	.39A
TOTAL												81	.32A
												43	1.07B
												8	.89B
												28	.74B
												2	.61B
												2	.50B
												69	.12

** Option prices quoted per Daily Information Bulletin convention. For example, a Japanese Yen option price of 1.53 on this page is equivalent to 1.53 x 0.0001 = 0.000153 when the price is quoted in full. The cash price of the option is 0.000153 x 12,500,000 (contract size) = \$1,912.50.**



PG34

BULLETIN #148@

JAPANESE YEN PUT OPTIONS

wed, Aug 03, 2016

PG34

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 = \$6.25 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.

JAPANESE YEN PUTS **SETT. PRICE**

STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
JAPAN	YEN	P	FU													
AUG16		JAPAN	YEN	P	EU											
850																
880																
900																
920																
925																
930																
935																
945																
950																
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980																
TOTAL																
SEP16																
830																
890																
895																
900																
905																
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970																
975																
980																
TOTAL																
OCT16																
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TOTAL																
DEC16																
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850																
890																
900																
TOTAL																
MAR17																
860																
905																
TOTAL																
JUN17																
810																
TOTAL																
AUG16																
725																
795																
810																
815																
820																
825																
830																
835																
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845																
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SEP16																
665																
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685																
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865																



JAPANESE YEN PUT OPTIONS

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CME Group, Inc.

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Customer Service: (312) 930-1000

PRELIMINARY



PG34 BULLETIN #148@				JAPANESE YEN PUT OPTIONS						wed, Aug 03, 2016		PG34	
JAPAN	YEN	PUT											
	JAPAN	YEN	PUT	(FUTURES SETT.	.009903	-	24.5)						
870	----	----	----	----	----	0.01N	----	.00-	0	.003	----	----	427 UNCH 5.01B .01A
875	----	----	----	----	----	0.01N	----	.01	UNCH	.005	----	----	406 UNCH 5.40B .01
880	----	----	----	----	----	0.01N	----	.01	UNCH	.005	----	1	678 UNCH 5.81B .01
885	----	----	----	----	----	0.01N	----	.01-	0	.006	----	11	632 UNCH 6.02B .01
890	----	----	----	----	----	0.01N	----	.01	UNCH	.008	----	----	728 UNCH 6.20B .02
895	----	----	----	----	----	0.02N	----	.01-	0	.009	----	----	846 UNCH 6.64B .02
900	----	----	----	----	----	0.02N	----	.02-	0	.012	----	----	1260 UNCH 7.07B .02
905	----	----	----	----	----	0.03N	----	.02-	1	.012	----	1	384 - 1 7.51B .02
910	----	----	----	----	----	0.04N	----	.02-	1	.016	----	----	3668 UNCH 7.95B .03A
915	----	----	----	----	----	0.05N	----	.03-	2	.019	----	----	864 UNCH 8.41B .03A
920	----	----	----	----	----	0.06N	----	.04-	2	.025	----	----	3339 UNCH 8.86B .04A
925	----	----	----	----	----	0.08N	----	.05-	2	.031	----	----	1599 UNCH 9.32B .06
930	----	----	----	----	----	0.09N	----	.07-	2	.043	----	13	1431 + 11 9.78B .07
935	----	----	----	----	----	0.12N	----	.09-	2	.054	----	34	2551 + 17 10.24B .09
940	----	----	----	----	----	0.14N	----	.12-	2	.070	----	24	2087 + 8 10.72B .12
945	----	----	----	----	----	0.18N	----	.16-	2	.091	----	2	753 - 1 11.19B .16
950	----	----	----	----	----	0.23N	----	.21-	2	.116	----	233	1228 + 27 11.66B .20
955	----	----	----	----	----	0.30N	----	.28-	2	.147	----	12	1767 + 3 12.13B .27A
960	----	----	----	----	----	0.39N	----	.37-	2	.184	----	146	1623 + 125 12.61B .34
965	----	----	----	----	----	0.50N	----	.47-	3	.224	----	75	827 + 5 13.10B .44
970	----	----	----	----	----	0.63N	----	.61-	2	.272	----	424	2940 - 18 13.58B .57
975	----	----	----	----	----	0.79N	----	.77-	2	.323	----	30	423 + 14 14.06B .72
980	----	----	----	----	----	0.97N	----	.96-	1	.377	----	678	1799 + 449 14.54B .90
985	----	----	----	----	----	1.18N	----	1.19+	1	.434	----	66	634 + 65 15.02B 1.11
990	----	----	----	----	----	1.43N	----	1.44+	1	.489	----	107	452 + 52 15.51B 1.34A
995	----	----	----	----	----	1.70N	----	1.73+	3	.544	----	5	158 + 5 15.99B 1.60A
1000	----	----	----	----	----	2.00N	----	2.04+	4	.595	----	----	84 UNCH 16.48B 1.89A
1005	----	----	----	----	----	2.32N	----	2.38+	6	.643	----	----	33 UNCH 16.98B 2.21A
1010	----	----	----	----	----	2.67N	----	2.75+	8	.688	----	----	19 UNCH 17.47B 2.55A
1020	----	----	----	----	----	3.43N	----	3.53+	10	.762	----	----	40 UNCH 14.45B 3.29A
1025	----	----	----	----	----	3.83N	----	3.95+	12	.795	----	----	12 UNCH 14.93B 3.71A
1030	----	----	----	----	----	4.24N	----	4.37+	13	.823	----	----	19 UNCH 15.40B 4.11A
1045	----	----	----	----	----	5.55N	----	5.71+	16	.888	----	----	9 UNCH 16.84B 5.30A
1055	----	----	----	----	----	6.46N	----	6.64+	18	.918	----	----	7 UNCH 17.80B 6.14A
1060	----	----	----	----	----	6.92N	----	7.11+	19	.931	----	----	2 UNCH 17.49B 6.96A
1080	----	----	----	----	----	8.82N	----	9.04+	22	.964	----	6	2 - 4 17.72B 8.75A
1085	----	----	----	----	----	9.30N	----	9.53+	23	.969	----	----	2 UNCH 18.21B 9.21A
1100	----	----	----	----	----	10.77N	----	11.00+	NEW	.981	----	6	6 + 6 19.47B 10.61A
TOTAL												1894	40367 + 763
OCT16	JAPAN	YEN	PUT	(FUTURES SETT.	.00)								
800	----	----	----	----	----	0.00N	----	.00	UNCH	.000	----	----	201 UNCH .10 .02A
840	----	----	----	----	----	0.02N	----	.01-	0	.006	----	----	10 UNCH .33B .03A
845	----	----	----	----	----	0.02N	----	.02-	0	.008	----	----	100 UNCH .38B .03A
850	----	----	----	----	----	0.03N	----	.02-	1	.008	----	----	57 UNCH .44B .04A
860	----	----	----	----	----	0.03N	----	.03-	0	.012	----	----	10 UNCH .61B .04
865	----	----	----	----	----	0.04N	----	.03-	0	.014	----	----	78 UNCH .72B .04A
870	----	----	----	----	----	0.04N	----	.04-	0	.016	----	----	21 UNCH .84B .04A
875	----	----	----	----	----	0.05N	----	.04-	0	.018	----	----	443 UNCH .98B .04A
880	----	----	----	----	----	0.06N	----	.05-	1	.020	----	----	746 UNCH 1.15B .05A
885	----	----	----	----	----	0.06N	----	.06	UNCH	.024	----	----	42 UNCH 1.33B .05
890	----	----	----	----	----	0.07N	----	.07	UNCH	.028	----	1	322 UNCH 1.52B .07A
895	----	----	----	----	----	0.08N	----	.08	UNCH	.033	----	----	320 UNCH 1.74B .08A
900	----	----	----	----	----	0.10N	----	.10	UNCH	.040	----	60	263 + 60 1.98B .09
905	----	----	----	----	----	0.11N	----	.11	UNCH	.045	----	----	174 UNCH 2.23B .11A
910	----	----	----	----	----	0.14N	----	.13-	1	.052	----	4	270 + 4 2.51B .13
915	----	----	----	----	----	0.16N	----	.16	UNCH	.063	----	3	645 UNCH 2.82B .16
920	----	----	----	----	----	0.20N	----	.19-	1	.074	----	----	247 UNCH 3.15B .19
925	----	----	----	----	----	0.24N	----	.23-	1	.087	----	4	348 + 4 3.49B .22
930	----	----	----	----	----	0.28N	----	.28	UNCH	.104	----	6	152 UNCH 3.85B .26
935	----	----	----	----	----	0.34N	----	.33-	1	.120	----	5	578 UNCH 4.22B .32A
940	----	----	----	----	----	0.41N	----	.40-	1	.141	----	----	505 UNCH 4.61B .38
945	----	----	----	----	----	0.48N	----	.48	UNCH	.164	----	56	285 + 38 5.00B .46
950	----	----	----	----	----	0.57N	----	.57	UNCH	.188	----	46	290 + 7 5.41B .54A
955	----	----	----	----	----	0.68N	----	.68	UNCH	.216	----	----	281 UNCH 5.73B .64A
960	----	----	----	----	----	0.80N	----	.81+	1	.247	----	5	329 + 5 6.16B .76A
965	----	----	----	----	----	0.93N	----	.95+	2	.279	----	6	82 + 3 6.58B .89A
970	----	----	----	----	----	1.09N	----	1.11+	2	.313	----	16	175 + 15 7.03B 1.04A
975	----	----	----	----	----	1.26N	----	1.28+	2	.348	----	50	100 + 48 7.47B 1.19
980	----	----	----	----	----	1.45N	----	1.48+	3	.384	----	----	196 UNCH 7.91B 1.39A
985	----	----	----	----	----	1.67N	----	1.70+	3	.422	----	----	140 UNCH 8.36B 1.59A
990	----	----	----	----	----	1.90N	----	1.94+	4	.459	----	4	239 + 4 8.82B 1.82A
995	----	----	----	----	----	2.16N	----	2.21+	5	.497	----	10	182 + 10 9.28B 2.06A
1000	----	----	----	----	----	2.43N	----	2.50+	7	.533	----	12	104 + 12 9.75B 2.33A
1005	----	----	----	----	----	2.73N	----	2.81+	8	.568	----	----	49 UNCH 10.22B 2.60A
1010	----	----	----	----	----	3.04N	----	3.13+	9	.602	----	----	73 UNCH 10.68B 2.89A
1015	----	----	----	----	----	3.38N	----	3.48+	10	.634	----	----	36 UNCH 11.15B 3.20A
1020	----	----	----	----	----	3.73N	----	3.84+	11	.664	----	----	23 UNCH 11.63B 3.52A
TOTAL												288	8116 + 210
NOV16	JAPAN	YEN	PUT	(FUTURES SETT.	.00)								
845	----	----	----	----	----	0.04N	----	.04+	0	.015	----	----	16 UNCH .27B .06A
850	----	----	----	----	----	0.04N	----	.05+	0	.017	----	----	37 UNCH .31B .07A
855	----	----	----	----	----	0.05N	----	.06+	1	.020	----	----	21 UNCH .36B .08A
860	----	----	----	----	----	0.06N	----	.06	UNCH	.021	----	----	10 UNCH .41B .06A
865	----	----	----	----	----	0.07N	----	.07	UNCH	.024	----	----	9 UNCH .47B .07A
880	----	----	----	----	----	0.11N	----	.10-	1	.035	----	----	21 UNCH .71B .10
885	----	----	----	----	----	0.12N	----	.12	UNCH	.041	----	----	16 UNCH .82B .12A
890	----	----	----	----	----	0.14N	----	.14	UNCH	.047	----	----	34 UNCH .93B .13A
895	----	----	----	----	----	0.16N	----	.16	UNCH	.054	----	----	32 UNCH 1.06B .16
900	----	----	----	----	----	0.19N	----	.19	UNCH	.063	----	----	514 UNCH 1.20B .18
905	----	----	----	----	----	0.22N	----	.22	UNCH	.072	----	5	35 + 5 1.36B .21A
910	----	----	----	----	----	0.26N	----	.25-	1	.081	----	----	17 UNCH 1.54B .24
915	----	----	----	----	----	0.30N	----	.30	UNCH	.094	----	----	45 UNCH 1.72B .28A
920	----	----	----	----	----	0.35N	----	.35	UNCH	.108	----	----	33 UNCH 1.93B .33A
925	----	----	----	----	----	0.40N	----	.40	UNCH	.122	----	----	32 UNCH 2.16B .38A
930	----	----	----	----	----	0.47N	----	.47	UNCH	.139	----	----	72 UNCH 2.40B .44A
935	----	----	----	----	----	0.54N	----	.55+	1	.159	----	----	63 UNCH 2.66B .51A
940	----	----	----	----	----	0.62N	----	.63+	1	.178	----	----	52 UNCH 2.90B .59A
945	----	----	----	----	----	0.72N	----	.73+	1	.201	----	----	79 UNCH 3.19B .69A
950	----	----	----	----	----	0.83N	----	.84+	1	.224	----	----	36 UNCH 3.50B .79A
955	----	----	----	----	----	0.95N	----	.97+	2	.250	----	5	UNCH 3.82B .91A
960	----	----	----	----	----	1.08N	----	1.11+	3	.277	----	----	20 UNCH 4.16B 1.04
965	----	----	----	----	----	1.24N	----	1.27+	3	.306	----	6	UNCH 4.51B 1.19A
970	----	----	----	----	----	1.40N	----	1.44+	4	.336	----	----	11 UNCH 4.88B 1.35A
975	----	----	----	----	----	1.59N	----	1.63+	4	.367	----	----	9 UNCH 5.25B 1.53A
985	----	----	----	----	----	2.02N	----	2.07+	5	.430	----	----	200 UNCH 6.03B 1.95A
990	----	----	----	----	----	2.26N	----	2.32+	6	.462	----	2	9 + 2 6.44B 2.19A
995	----	----	----	----	----	2.52N	----	2.59+	7	.493	----	----	12 UNCH 6.85B 2.44A
1000	----	----	----	----	----	2.80N	----	2.87+	7	.525	----	----	5 UNCH 7.16B 2.72A
1005	----	----	----	----	----	3.09N	----	3.18+	9	.555	----	----	5 UNCH 7.59B 3.01A
TOTAL												7	1456 + 7
DEC16	JAPAN	YEN	PUT	(FUTURES SETT.	.009940 -	25.0)							
670	----	----	----	----	----	0.01N	CAB	.00-	----	.000	----	----	105 UNCH .08B .01
745	----	----	----	----	----	0.01N	----	.01	UNCH	.002	----	----	20 UNCH .67B .07
750	----	----	----	----	----	0.01N	----	.01	UNCH	.003	----	----	6 UNCH .74B .04A
755	----	----	----	----	----	0.02N	----	.01-	0	.004	----	----	35 UNCH .81B .05A
770	----	----	----	----	----	0.02N	----	.02	UNCH	.005	----	----	120 UNCH 1.09B .05
775	----	----	----	----	----	0.02N	----	.02	UNCH	.007	----	----	1 UNCH 1.20B .04A
780	----	----	----	----	----	0.03N	----	.03	UNCH	.008	----		

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY



JAPAN YEN PUT		(FUTURES SETT.		.009940 -		25.0)									
920	----	----	----	0.53N		.53	UNCH	.137	----	----	1	94 +	1	9.10	.51A
925	----	----	----	0.59N		.60+	1	.152	----	----	----	38	UNCH	9.34B	.57A
930	----	----	----	0.67N		.69+	2	.170	----	----	26	459 +	5	9.79B	.65A
935	----	----	----	0.76N		.78+	2	.188	----	----	----	390	UNCH	10.24B	.74A
940	----	----	----	0.86N		.88+	2	.208	----	----	----	111	UNCH	10.70B	.83A
945	----	----	----	0.97N		1.00+	3	.230	----	----	----	245	UNCH	11.15B	.94A
950	----	----	----	1.09N		1.13+	4	.252	----	----	----	238	UNCH	11.61B	1.06
955	----	----	----	1.23N		1.27+	4	.276	----	----	----	281	UNCH	12.08B	1.19
960	----	----	----	1.38N		1.43+	5	.301	----	----	----	96	UNCH	12.55B	1.35A
965	----	----	----	1.55N		1.60+	5	.327	----	----	----	149	UNCH	13.02B	1.51A
970	----	----	----	1.74N		1.79+	5	.353	----	7	153 +	6	13.49B	1.69A	
975	----	----	----	1.94N		1.99+	5	.380	----	----	74	UNCH	13.96B	1.88A	
980	----	----	----	2.15N		2.21+	6	.408	----	----	96	UNCH	14.43B	2.09A	
985	----	----	----	2.39N		2.45+	6	.436	----	----	39	UNCH	14.91B	2.31A	
990	----	----	----	2.64N		2.70+	6	.463	----	----	79	UNCH	15.39B	2.54A	
995	----	----	----	2.90N		2.97+	7	.491	----	----	50	UNCH	15.87B	2.79A	
1000	----	----	----	3.18N		3.26+	8	.517	----	11	61 +	11	16.35B	3.05A	
1010	----	----	----	3.78N		3.88+	10	.569	----	5	23	UNCH	17.31B	3.61A	
1015	----	----	----	4.11N		4.22+	11	.593	----	----	10	UNCH	17.80B	3.91A	
1020	----	----	----	4.44N		4.56+	12	.617	----	----	15	UNCH	14.18B	4.23A	
1030	----	----	----	5.15N		5.29+	14	.661	----	----	15	UNCH	15.11B	4.90A	
1040	----	----	----	5.90N		6.05+	15	.700	----	----	48	UNCH	16.05B	5.63A	
1050	----	----	----	6.69N		6.85+	16	.735	----	----	1	UNCH	16.99B	6.47A	
TOTAL										103		5720 +	6		
JAPAN YEN PUT		(FUTURES SETT.		.009980 -		24.5)									
800	----	----	----	0.09N		.10+	1	.022	----	----	----	396	UNCH	.61B	.10
805	----	----	----	0.10N		.11+	1	.024	----	----	----	4	UNCH	.67B	.11A
810	----	----	----	0.11N		.12+	1	.026	----	----	----	11	UNCH	.79B	.12A
815	----	----	----	0.12N		.13+	1	.029	----	----	----	1	UNCH	.87B	.13A
820	----	----	----	0.13N		.14+	1	.031	----	----	----	11	UNCH	.96B	.14A
830	----	----	----	0.16N		.17+	1	.037	----	----	----	160	UNCH	1.17B	.17A
835	----	----	----	0.18N		.18	UNCH	.040	----	----	----	4	UNCH	1.41B	.18A
840	----	----	----	0.19N		.20+	1	.044	----	----	----	8	UNCH	1.55B	.20A
845	----	----	----	0.21N		.22+	1	.048	----	----	----	10	UNCH	1.70B	.26A
850	----	----	----	0.23N		.24+	1	.052	----	----	----	3	UNCH	1.86B	.23A
855	----	----	----	0.25N		.26+	1	.057	----	----	----	48	UNCH	2.04B	.25A
860	----	----	----	0.28N		.29+	1	.063	----	----	----	243	UNCH	2.23B	.27A
865	----	----	----	0.30N		.31+	1	.067	----	----	----	79	UNCH	2.43B	.30A
870	----	----	----	0.33N		.34+	1	.073	----	----	----	12	UNCH	2.65B	.32A
875	----	----	----	0.36N		.37+	1	.080	----	----	----	50	UNCH	2.89B	.35A
880	----	----	----	0.39N		.41+	2	.087	----	----	----	39	UNCH	3.14B	.35A
885	----	----	----	0.43N		.44+	1	.094	----	----	----	5	UNCH	3.40B	.41A
890	----	----	----	0.47N		.48+	1	.102	----	----	----	14	UNCH	3.69B	.45A
895	----	----	----	0.51N		.53+	2	.112	----	----	----	39	UNCH	3.98B	.49A
900	----	----	----	0.56N		.58+	2	.121	----	----	----	69	UNCH	4.15B	.48
905	----	----	----	0.61N		.64+	3	.132	----	----	----	60	UNCH	4.50B	.59A
910	----	----	----	0.67N		.70+	3	.143	----	----	----	33	UNCH	4.73B	.65A
915	----	----	----	0.74N		.77+	3	.156	----	----	----	25	UNCH	5.17B	.72A
920	----	----	----	0.81N		.85+	4	.169	----	----	----	103	UNCH	5.52B	.79A
930	----	----	----	0.99N		1.03+	4	.199	----	1	211 +	1	6.15B	.97A	
935	----	----	----	1.10N		1.14+	4	.216	----	3	34 +	3	5.75B	1.07	
940	----	----	----	1.21N		1.26+	5	.234	----	3	44 +	3	6.12B	1.18A	
945	----	----	----	1.34N		1.39+	5	.252	----	----	16	UNCH	5.76B	1.31A	
950	----	----	----	1.48N		1.53+	5	.271	----	10	40 +	10	6.13B	1.45A	
955	----	----	----	1.63N		1.69+	6	.292	----	3	44 +	3	6.51B	1.60A	
960	----	----	----	1.80N		1.86+	6	.313	----	3	82 +	3	6.90B	1.76A	
965	----	----	----	1.97N		2.04+	7	.334	----	----	10	UNCH	7.30B	1.93A	
985	----	----	----	2.81N		2.90+	NEW	.423	----	2	2 +	2	9.37B	3.01A	
990	----	----	----	3.06N		3.15+	NEW	.446	----	2	2 +	2	9.80B	3.25A	
995	----	----	----	3.32N		3.41+	9	.468	----	----	62	UNCH	10.23B	3.51A	
1000	----	----	----	3.59N		3.69+	10	.490	----	----	21	UNCH	10.66B	3.79A	
1005	----	----	----	3.87N		3.98+	11	.512	----	----	10	UNCH	11.10B	4.09A	
1010	----	----	----	4.16N		4.28+	12	.534	----	----	6	UNCH	11.55B	4.38A	
1015	----	----	----	4.48N		4.60+	12	.555	----	----	19	UNCH	12.44B	5.01A	
1025	----	----	----	5.13N		5.26+	13	.594	----	----	2	+	2	12.89B	5.34A
1030	----	----	----	5.47N		5.62+	NEW	.613	----	2	2 +	2			
TOTAL										29		2041 +	29		
JAPAN YEN PUT		(FUTURES SETT.		.010026 -		23.5)									
790	----	----	----	0.15N		.16+	1	.029	----	----	----	2	UNCH	.37B	.22A
800	----	----	----	0.18N		.19+	1	.035	----	----	----	280	UNCH	.43B	.15
810	----	----	----	0.22N		.22	UNCH	.040	----	----	----	10	UNCH	.50B	.29A
820	----	----	----	0.26N		.25-	1	.046	----	----	----	10	UNCH	.58B	.33A
830	----	----	----	0.30N		.29-	1	.053	----	----	----	5	UNCH	.68B	.27
835	----	----	----	0.33N		.31-	2	.057	----	----	----	5	UNCH	.73B	.30
840	----	----	----	0.35N		.34-	1	.061	----	----	----	5	UNCH	.80B	.31
845	----	----	----	0.38N		.36-	2	.065	----	----	----	10	UNCH	.86B	.36A
850	----	----	----	0.41N		.39-	2	.070	----	----	----	3	UNCH	.94B	.39A
855	----	----	----	0.44N		.42-	2	.076	----	----	----	27	UNCH	1.02B	.42A
860	----	----	----	0.47N		.46-	1	.082	----	----	----	19	UNCH	1.10B	.45A
865	----	----	----	0.50N		.49-	1	.088	----	8	3 -	5	1.22B	.45	
870	----	----	----	0.54N		.53-	1	.094	----	----	----	17	UNCH	1.33B	.52A
875	----	----	----	0.58N		.57-	1	.101	----	----	----	14	UNCH	1.44B	.56A
880	----	----	----	0.62N		.62	UNCH	.109	----	----	----	1	UNCH	1.57B	.61A
885	----	----	----	0.67N		.67	UNCH	.117	----	----	----	9	UNCH	1.71B	.62A
890	----	----	----	0.72N		.72	UNCH	.125	----	----	----	3	UNCH	1.85B	.68A
895	----	----	----	0.78N		.78	UNCH	.134	----	----	----	8	UNCH	2.01B	.74A
900	----	----	----	0.84N		.84	UNCH	.144	----	3	3 +	3	2.17B	.81A	
9															



PRELIMINARY



PG34 BULLETIN #148@ JAPANESE YEN PUT OPTIONS Wed, Aug 03, 2016 PG34

[illegible]

** Option prices quoted per Daily Information Bulletin convention. For example, a Japanese Yen option price of 1.53 on this page is equivalent to $1.53 \times 0.0001 = 0.000153$ when the price is quoted in full. The cash price of the option is $0.000153 \times 12,500,000$ (contract size) = \$1,912.50.**

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
JAPAN YEN CALL AUG16 OJ	JAPANESE YEN OPTIONS 990	----	----	1400	----	----	0.00
OJ	1035	----	----	1400	----	----	0.00
TOTALS		0	0	2800	0	0	0
JAPAN YEN PUT AUG16 OJ	JAPANESE YEN OPTIONS 950	----	----	1400	----	----	0.00
OJ	990	----	----	2200	----	----	0.00
TOTALS		0	0	3600	0	0	0



PRELIMINARY



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 = \$6.25 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.

SWISS FRANC CONTRACTS LAST TRADE DATES							
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
SWISS FRNC FUT		09/19			12/19	03/13	06/19
SWISS FRNC OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKSF-1S-C		09/02					
WKSF-2S-C	08/12						
WKSF-3S-C	08/19						
WKSF-4S-C	08/26						
SWISS FRNC OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
S FRC WK 1 (EUR)		09/02					
S FRC WK 2 (EUR)	08/12						
S FRC WK 3 (EUR)	08/19						
S FRC WK 4 (EUR)	08/26						

SWISS FRANC OPTIONS ON FUTURES					
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03					
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	
1I	AUG16	1000-1170	1000-1170	1000-1170	
	SEP16	1000-1170			
1S	AUG16	865-1190	865-1190	865-1190	
	SEP16	865-1190			
1W	AUG16	865-1190	865-1190	865-1190	
	SEP16	865-1190			
OF	AUG16	SEP16	OCT16	NOV16	DEC16
YS	865-1190	865-1190	870-1180	870-1180	870-1180
RZ	865-1190	865-1190	870-1180	870-1180	870-1180
	1000-1170	1000-1170	1010-1170	1010-1170	1010-1170
					JAN17
					MAR17
					JUN17
					900-1185
					905-1185
					900-1185
					905-1185
					1010-1167
					1007-1162

SWISS FRANC FUTURES											
	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT--	----
SWISS FRNC FUT											
SEP16	1.0396		1.0403	1.0294	1.0299 (.9710) -	100	824	17502	45477 +	746	1.1155B .9873A
DEC16				1.0351A	1.0354 (.9658) -	100		102	UNCH		1.1103B .9927
JUN17				1.0482A	1.0469 (.9552) -	100		15	UNCH		1.0760B 1.0059A
SEP17				1.0546A	1.0529 (.9498) -	100		5	UNCH		1.0806B 1.0326A
TOTAL							824	17502	45599 +	746	
EC/5F CROSS RT											
SEP16	1.0823		1.0851	1.0812	1.0843 (.9223) +	27		318	9407 +	52	1.1088B 1.0606A
DEC16			1.0815B		1.0829 (.9234) +	26		1	UNCH		1.0857B 1.0790
							0	318	9408 +	52	

SWISS FRANC (EU) FIXING PRICE: Jun18 1.0333

SWISS FRANC CALLS **SETT. PRICE**											
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
SWISS FRNC CALL											
AUG16	SWISS FRNC CALL		(FUTURES SETT. .00)								
1015					2.50N	1.52 - 98	.966			247	UNCH 4.94B .29A
1020					2.01N	1.06 - 95	.902			56	UNCH 4.54B .18A
1025					1.53N	.65 - 88	.752			80	UNCH 4.57B .11A
1030					1.08N	.34 - 74	.495			105	UNCH 4.19B .07A
1035					0.69N	.15 - 54	.237			35	UNCH 3.82B .07A
1040					0.39N	.07 - 32	.097			31	UNCH 3.48B .07A
1045					0.20N	.03 - 17	.033			65	UNCH 3.15B .05A
1050					0.10N	.01 - 8	.013		4	79	UNCH 2.85B .05A
1055					0.05N	.01 - 4	.006			5	UNCH 2.57B .07A
1060					0.02N	.00 - 2	.002			59	UNCH 2.31B .04
1065					0.01N	.00 - 1	.000			20	UNCH 2.07B .12A
1070					0.01N	.00 - 0	.000			6	UNCH 1.85B .10A
1075					0.00N		.000			3	UNCH 1.66B .11
1080						CAB				6	UNCH 1.49B .10A
1085						CAB				26	UNCH 1.33B .08A
1090						CAB				10	UNCH 1.18B .10
1095						CAB				5	UNCH 1.05B .09
1100						CAB				11	UNCH .93B .08
1125						CAB				10	UNCH .51B .05A
1155						CAB				10	UNCH .23B .10
1165						CAB				5	UNCH .06 .06
1170						CAB				5	UNCH .16B .06
1180						CAB				5	UNCH .13B .05
1185						CAB				5	UNCH .12B .05
1190						CAB				5	UNCH .15 .15
TOTAL									4	894	
SEP16	SWISS FRNC CALL		(FUTURES SETT. 1.02990 - 100.0)								
1000					4.06N	3.12 - 94	.894			1	UNCH 6.36B 1.53A
1010					3.14N	2.26 - 88	.804			60	UNCH 5.54B .98A
1015					2.71N	1.88 - 83	.739			135	UNCH 5.14B .79A
1020					2.30N	1.53 - 77	.666			171	UNCH 5.32B .63A
1025					1.92N	1.23 - 69	.585			43	UNCH 5.24B .50A
1030					1.58N	.97 - 61	.503			97	UNCH 5.26B .40A
1035					1.28N	.76 - 52	.422			24	UNCH 5.06B .32A
1040					1.02N	.59 - 43	.348			66	UNCH 5.02B .26A
1045					0.81N	.46 - 35	.283			47	UNCH 4.31B .21A
1050					0.63N	.36 - 27	.229			40	UNCH 4.47B .18A
1055					0.49N	.28 - 21	.184			25	UNCH 4.46B .18A
1060					0.39N	.22 - 17	.147			30	UNCH 4.20B .16A
1065					0.30N	.18 - 12	.121			70	UNCH 3.97B .14A
1070					0.24N	.14 - 10	.096			94	UNCH 3.97B .12A
1075					0.19N	.11 - 8	.076			31	UNCH 3.81B .10A
1080					0.16N	.09 - 7	.062			1	UNCH 3.60B .12A
1100					0.07N	.03 - 4	.022			81	UNCH 2.85B .06A
1105					0.06N	.02 - 3	.018			30	UNCH 2.68B .05A
1110					0.04N	.02 - 2	.014			30	UNCH 2.53B .08A
1120					0.02N	.01 - 1	.007			5	UNCH 2.09B .07A
1125					0.02N	.01 - 1	.007			5	UNCH 1.96B .13
1130					0.01N	.00 - 1	.004			5	UNCH 1.84B .13A
1135					0.01N	.00 - 0	.002			15	UNCH 1.73B .12A
1185						CAB				20	UNCH .93B .13A
TOTAL							.000		0	1126	
OCT16	SWISS FRNC CALL		(FUTURES SETT. .00)								
1015					3.35N	2.55 - 80	.742			5	UNCH 4.76B 1.37A
1020					2.95N	2.20 - 75	.690			15	UNCH 4.39B 1.16A
1025					2.57N	1.88 - 69	.632			15	UNCH 4.04B .99A
1035					1.91N	1.34 - 57	.511			122	UNCH 3.41B .71A
1040					1.63N	1.12 - 51	.451			26	UNCH 3.11B .61A
1045					1.38N	.94 - 44	.395			60	UNCH 2.84B .52A
1050					1.16N	.79 - 37	.343			37	UNCH 2.59B .44A
1055					0.98N	.66 - 32	.296			33	UNCH 2.35B .37A
1060					0.82N	.56 - 26	.256			26	UNCH 2.15B .32A
1065					0.69N	.47 - 22	.220			56	UNCH 1.97B .27A
1070					0.58N	.40 - 18	.190			126	UNCH 1.80B .24A
1095					0.25N	.17 - 8	.086			20	UNCH 1.15B .16A
TOTAL									0	541	
NOV16	SWISS FRNC CALL		(FUTURES SETT. .00)								
1020					3.18N	2.49 - 69	.657			20	UNCH 3.18B 1.48A
1035					2.21N	1.66 - 55	.511			30	UNCH 2.26B .99A
1045					1.69N	1.25 - 44	.417			26	UNCH 1.74B .77A
1050					1.47N	1.09 - 38	.374			6	UNCH 1.51B .67A
1055					1.28N	.94 - 34	.334			20	UNCH 1.33B .59A
1060					1.11N	.81 - 30	.296			27	UNCH 1.17 .52A
1065					0.97N	.71 - 26	.264			10	UNCH 1.02 .46A
1070					0.84N	.61 - 23	.232			27	UNCH .85B .40A
1090					0.49N	.36 - 13	.143			1	UNCH .51B .31A
1110					0.30N	.22 - 8	.089			1	UNCH .30B .25A

PRELIMINARY													
PG35 BULLETIN #148@				SWISS FRANC CALL OPTIONS							wed, Aug 03, 2016		
TOTAL										0	168		
DEC16	SWISS FRNC CALL	(FUTURES SETT.	1.03540 -	100.0)									
1030	----	----	2.88N		2.30 -	58	.552	----	----		5	UNCH	5.37B 1.49A
1040	----	----	2.33N		1.84 -	49	.474	----	----		3	UNCH	4.71B 1.20A
1045	----	----	2.08N		1.63 -	45	.436	----	----		20	UNCH	4.40B 1.08A
1050	----	----	1.85N		1.44 -	41	.399	----	----		5	UNCH	4.13B .97A
1060	----	----	1.47N		1.13 -	34	.331	----	----	10	110 +	10	3.86B .79A
1065	----	----	1.31N		1.00 +	NEW	.300	----	----	10	10 +	10	3.65B .71A
1070	----	----	1.17N		.89 -	28	.273	----	----		100	UNCH	3.44B .64A
1100	----	----	0.60N		.45 -	15	.149	----	----		1	UNCH	2.41B .39A
1105	----	----	0.54N		.40 -	14	.134	----	----		5	UNCH	2.28B .46A
1120	----	----	0.39N		.28 +	NEW	.097	----	----	1	1 +	1	1.90B .30
TOTAL										21	260 +	21	
MAR17	SWISS FRNC CALL	(FUTURES SETT.	.00)										
1030	----	----	3.78N		3.17 -	61	.577	----	----		24	UNCH	5.73B 2.31A
1040	----	----	3.22N		2.67 -	55	.516	----	----		80	UNCH	5.11B 1.97A
1045	----	----	2.96N		2.45 -	51	.486	----	----		90	UNCH	4.82B 1.81A
1050	----	----	2.73N		2.24 -	49	.457	----	----		70	UNCH	4.65B 1.67A
1060	----	----	2.31N		1.88 -	43	.401	----	----		25	UNCH	3.77B 1.42A
1070	----	----	1.95N		1.58 -	37	.350	----	----		30	UNCH	3.97B 1.21A
1080	----	----	1.66N		1.33 -	33	.304	----	----		31	UNCH	3.59B 1.04A
1180	----	----	0.41N		.31 -	10	.078	----	----		2	UNCH	.93 .40A
1185	----	----	0.38N		.29 -	9	.073	----	----		5	UNCH	.99 .99
TOTAL										0	357		
JUN17	SWISS FRNC CALL	(FUTURES SETT.	1.04690 -	100.0)									
1105	----	----	1.82N		1.54 -	28	.282	----	----		30	UNCH	2.88B 1.53A
1180	----	----	0.71N		.59 -	12	.120	----	----		5	UNCH	1.13 1.13
TOTAL										0	35		
WKSF-2S-C		(FUTURES SETT.	.00)										
AUG16	WKSF-2S-C	----											
1040	----	----	0.55N		.19 -	36	.223	----	----		1	UNCH	.63B .09A
TOTAL										0	1		
WKSF-3S-C		(FUTURES SETT.	.00)										
AUG16	WKSF-3S-C	----											
1015	----	----	2.56N		1.64 -	92	.834	----	----		20	UNCH	2.41B .49A
1020	----	----	2.10N		1.25 -	85	.741	----	----		5	UNCH	2.08B .35A
1045	----	----	0.48N		.21 -	27	.199	----	----		6	UNCH	.53B .12A
TOTAL										0	31		
** Option prices quoted per Daily Information Bulletin convention. For example, a Swiss franc option price of 2.93 on this page is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = \$3,662.50.**													

PRELIMINARY

PG36

BULLETIN #148@

SWISS FRANC PUT OPTIONS

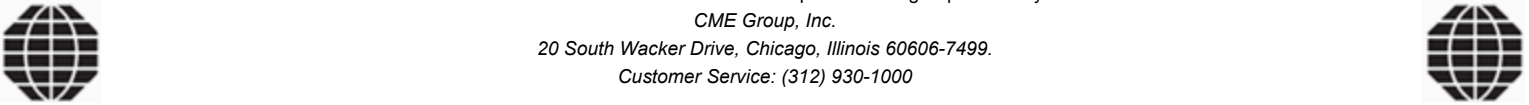
wed, Aug 03, 2016

PG36

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 = \$6.25 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.

SWISS FRANC PUTS **SETT. PRICE**														
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
SWISS	FRNC	PUT												
AUG16	SWISS	FRNC PUT	(FUTURES SETT.		.00)									
965	----	----	----	----	----	CAB	----	----	----	----	1	UNCH	.31B .09	
985	----	----	----	----	----	CAB	----	.000	----	----	114	UNCH	.69B .06A	
990	----	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.83B .07A	
995	----	----	----	----	----		.00+	0	.000	----	5	UNCH	.99B .06A	
1000	----	----	----	----	----		.00+	0	.002	----	115	UNCH	1.17B .06A	
1005	----	----	----	----	0.00N		.01+	0	.006	----	10	UNCH	1.38B .06A	
1010	----	----	----	----	0.00N		.01+	1	.012	----	1684	UNCH	1.62B .05A	
1015	----	----	----	----	0.01N		.03+	2	.033	----	117	UNCH	1.86B .05A	
1020	----	----	----	----	0.02N		.07+	5	.097	----	66	UNCH	2.14B .06A	
1025	----	----	----	----	0.04N		.16+	12	.247	5	38	UNCH	2.44B .06A	
1030	----	----	----	----	0.09N		.35+	26	.504	----	92	UNCH	2.78B .10A	
1035	----	----	----	----	0.20N		.66+	46	.762	10	36 +	10	UNCH	3.13B .22A
1040	----	----	----	----	0.40N		1.08+	68	.903	----	31	UNCH	3.52B .40	
1045	----	----	----	----	0.71N		1.54+	83	.966	----	20	UNCH	3.90B .74A	
1070	----	----	----	----	3.02N		4.01+	99	.999	----	20	UNCH	5.87B 2.51A	
TOTAL										16	2350 +	10		
SEP16	SWISS	FRNC PUT	(FUTURES SETT.		1.02990 -	100.0)								
915	----	----	----	----	----	CAB	----	.000	----	----	30	UNCH	1.49B .47A	
925	----	----	----	----	----	CAB	----	.000	----	----	60	UNCH	1.74B .55A	
930	----	----	----	----	----	CAB	----	.000	----	----	30	UNCH	1.88B .43A	
935	----	----	----	----	----	CAB	----	.000	----	----	110	UNCH	2.03B .39A	
940	----	----	----	----	----	CAB	----	.000	----	----	90	UNCH	2.19B .42A	
945	----	----	----	----	----	CAB	----	.000	----	----	60	UNCH	2.35B .45A	
950	----	----	----	----	----	CAB	----	.001	----	----	30	UNCH	2.53B .50A	
955	----	----	----	----	----	CAB	----	.002	----	----	30	UNCH	2.72B .18A	
960	----	----	----	----	----		.00+	0	.004	----	5	UNCH	2.92B .20A	
970	----	----	----	----	0.00N		.01+	0	.009	----	5	UNCH	3.35B .07A	
975	----	----	----	----	0.01N		.02+	1	.018	----	1	UNCH	3.58B .10A	
990	----	----	----	----	0.03N		.06+	2	.052	----	333	UNCH	4.34B .08A	
995	----	----	----	----	0.05N		.09+	4	.075	----	156	UNCH	4.37B .10A	
1000	----	----	----	----	0.07N		.13+	6	.105	----	289	UNCH	4.53B .09A	
1005	----	----	----	----	0.11N		.19+	8	.145	----	145	UNCH	4.81B .12A	
1010	----	----	----	----	0.15N		.27+	12	.195	----	59	UNCH	5.11B .16A	
1015	----	----	----	----	0.22N		.39+	17	.260	15	56 +	5	UNCH	5.41B .22A
1020	----	----	----	----	0.31N		.54+	23	.333	----	87	UNCH	5.62B .31A	
1025	----	----	----	----	0.43N		.74+	31	.414	----	27	UNCH	6.05B .43A	
1030	----	----	----	----	0.59N		.98+	39	.496	----	28	UNCH	5.68B .57A	
1035	----	----	----	----	0.79N		1.27+	48	.577	----	60	UNCH	5.90B .77A	
1040	----	----	----	----	1.03N		1.60+	57	.651	----	39	UNCH	6.28B 1.02A	
1045	----	----	----	----	1.32N		1.97+	65	.716	----	35	UNCH	6.67B 1.31A	
1050	----	----	----	----	1.64N		2.37+	73	.770	----	7	UNCH	7.07B 1.63A	
1055	----	----	----	----	2.00N		2.79+	79	.815	----	5	UNCH	7.31B 1.98A	
TOTAL										15	1777 +	5		
OCT16	SWISS	FRNC PUT	(FUTURES SETT.		.00)									
980	----	----	----	----	0.03N		.07+	3	.046	----	147	UNCH	.92B .09A	
1000	----	----	----	----	0.13N		.23+	10	.133	----	192	UNCH	1.56B .15A	
1005	----	----	----	----	0.18N		.30+	12	.167	----	58	UNCH	1.77B .20A	
1010	----	----	----	----	0.24N		.40+	16	.210	----	63	UNCH	1.99B .25A	
1015	----	----	----	----	0.31N		.52+	21	.257	----	30	UNCH	2.23B .33A	
1020	----	----	----	----	0.41N		.66+	25	.309	----	30	UNCH	2.50B .43A	
1025	----	----	----	----	0.53N		.84+	31	.367	----	70	UNCH	2.73B .55A	
1030	----	----	----	----	0.69N		1.05+	36	.427	----	21	UNCH	3.03B .70A	
1040	----	----	----	----	1.09N		1.58+	49	.548	----	10	UNCH	3.69B 1.07A	
1055	----	----	----	----	1.94N		2.62+	68	.703	----	5	UNCH	4.80B 1.93A	
1060	----	----	----	----	2.28N		3.02+	74	.743	----	100	UNCH	5.17B 2.28A	
TOTAL										0	726			
NOV16	SWISS	FRNC PUT	(FUTURES SETT.		.00)									
970	----	----	----	----	0.08N		.12+	4	.060	----	1	UNCH	.32B .12A	
985	----	----	----	----	0.15N		.22+	7	.105	----	1	UNCH	.58B .16A	
1015	----	----	----	----	0.52N		.78+	26	.297	----	3	UNCH	1.76B .54A	
1020	----	----	----	----	0.65N		.95+	30	.342	----	30	UNCH	2.06B .66A	
1050	----	----	----	----	1.93N		2.54+	61	.625	----	20	UNCH	4.25B 1.93A	
TOTAL										0	55			
DEC16	SWISS	FRNC PUT	(FUTURES SETT.		1.03540 -	100.0)								
870	----	----	----	----	0.01N		.01+	0	.006	----	16	UNCH	.40 .08	
900	----	----	----	----	0.02N		.04+	1	.015	----	10	UNCH	.96B .11	
950	----	----	----	----	0.09N		.15+	6	.058	----	181	UNCH	2.15B .23A	
960	----	----	----	----	0.12N		.19+	7	.074	----	2	UNCH	2.50B .24A	
970	----	----	----	----	0.15N		.24+	9	.094	----	1	UNCH	2.89B .20A	
990	----	----	----	----	0.30N		.45+	15	.166	----	1	UNCH	3.82B .32	
995	----	----	----	----	0.37N		.54+	17	.193	----	10	UNCH	4.08B .43A	
1000	----	----	----	----	0.45N		.65+	20	.223	----	46	UNCH	4.15B .52A	
1005	----	----	----	----	0.55N		.78+	23	.256	----	60	UNCH	4.15B .60A	
1010	----	----	----	----	0.67N		.93+	26	.291	----	21	UNCH	4.86B .75A	
1015	----	----	----	----	0.81N		1.10+	29	.329	----	5	UNCH	5.16B .84A	
1020	----	----	----	----	0.97N		1.30+	33	.368	----	35	UNCH	5.48B .97A	
1025	----	----	----	----	1.15N		1.52+	37	.407	----	35	UNCH	5.36B 1.14A	
1030	----	----	----	----	1.35N		1.76+	41	.447	----	25	UNCH	5.64B 1.33A	
1035	----	----	----	----	1.56N		2.02+	46	.487	----	5	UNCH	5.99B 1.53A	
1050	----	----	----	----	2.31N		2.90+	59	.600	----	8	UNCH	7.08B 2.31A	
1055	----	----	----	----	2.61N		3.23+	62	.635	----	7	UNCH	7.46B 2.61A	
TOTAL										0	468			
MAR17	SWISS	FRNC PUT	(FUTURES SETT.		.00)									
1005	----	----	----	----	0.92N		1.18+	26	.279	----	30	UNCH	2.65B .98A	
1010	----	----	----	----	1.05N		1.33+	28	.305	----	25	UNCH	2.88B 1.11A	
1015	----	----	----	----	1.19N		1.50+	31	.333	----	67	UNCH	3.12B 1.20A	
1020	----	----	----	----	1.35N		1.69+	34	.363	----	51	UNCH	3.37B 1.35A	
1025	----	----	----	----	1.52N		1.89+	37	.392	----	30	UNCH	3.64B 1.52A	
1035	----	----	----	----	1.92N		2.34+	42	.452	----	46	UNCH	4.12B 1.91A	
1040	----	----	----	----	2.15N		2.60+	45	.483	----	72	UNCH	4.34B 2.13A	
TOTAL										0	321			
JUN17	SWISS	FRNC PUT	(FUTURES SETT.		1.04690 -	100.0)								
990	----	----	----	----	0.88N		1.12+	24	.226	----	30	UNCH	1.82B 1.25A	
1020	----	----	----	----	1.70N		2.07+	37	.355	----	30	UNCH	3.06B 1.71A	
TOTAL											60			
WKSF-2S-P				(FUTURES SETT.		.00)								
AUG16	WKSF-2S-P			----	0.00N		.01+	0	.012	----	5	UNCH	.19B .06A	
995	----	----		----	0.00N		.01+	1	.019	----	5	UNCH	.29B .08A	
1000	----	----		----	0.05N		.17+	12	.211	----	5	UNCH	1.40B .06A	
1025	----	----		----	0.10N		.31+	21	.343	----	5	UNCH	1.67B .12A	
TOTAL										0	20			
WKSF-3S-P				(FUTURES SETT.		.00)								
AUG16	WKSF-3S-P			----	0.01N		.03+	1	.037	----	30	UNCH	.38B .05A	
1000	----	----		----	0.02N		.05+	2	.061	----	7	UNCH	.56B .06A	
1010	----	----		----	0.04N		.09+	4	.104	----	5	UNCH	.82B .09A	
TOTAL										0	42			

** Option prices quoted per Daily Information Bulletin convention. For example, a Swiss franc option price of 2.93 on this page is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = \$3,662.50.**



PRELIMINARY

PG37

BULLETIN #148@

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS

Wed, Aug 03, 2016

PG37

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 = BRA REAL \$5.00, RUBLE = \$6.25, RAND = \$6.25, MEXICAN PESO = \$6.50, ISRAELI SHEKEL = \$6.00. 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.

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO and ISRAELI SHEKEL CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
BRAZIL RL FUT	07/29	08/31	09/30	10/31	11/30	12/30	01/31	02/24	03/31	04/28	05/31	06/30	07/31
BRAZIL RL OPT	07/29	08/31	09/30	10/31	11/30	12/30	01/31	02/24	03/31	04/28	05/31	06/30	07/31
WKBR-1R-C	08/05	09/02											
WKBR-2R-C	08/12												
WKBR-3R-C	08/19												
WKBR-4R-C	08/26												
RUS RUBLE FUT	08/15	09/15	10/17	11/15	12/15	01/17	02/15	03/15	04/17	05/15	06/15	07/17	08/15
RUS RUBLE OPT	08/15	09/15	10/17	11/15	12/15	01/17	02/15	03/15	04/17	05/15	06/15	07/17	
S AFR RAND FUT	08/15	09/19	10/17	11/14	12/19	01/13	02/13	03/13	04/17	05/15	06/19	07/17	08/14
S AFR RAND OPT	08/05	09/09	10/07	11/04	12/09	01/06	02/03	03/03	04/07	05/05	06/09	07/07	
WKRA-1N-C		09/02											
WKRA-2N-C	08/12												
WKRA-3N-C	08/19												
WKRA-4N-C	08/26												
MEX PESO FUT	08/15	09/19	10/17	11/14	12/19	01/13	02/13	03/13	04/17	05/15	06/19	07/17	08/14
MEX PESO OPT	08/05	09/09	10/07	11/04	12/09	01/06	02/03	03/03	04/07	05/05	06/09	07/07	
WKMP-1P-C		09/02											
WKMP-2P-C	08/12												
WKMP-3P-C	08/19												
WKMP-4P-C	08/26												
ISRAELI SHEKEL FUT		09/19			12/19			03/13			06/19		


EXPIRATION:

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03					
1R	AUG16	WEEK 1 11.5-41.0	WEEK 2 11.5-41.0	WEEK 3 11.5-41.0	WEEK 4 11.5-41.0
	SEP16	12.5-40.5			
1N	AUG16		37.5-92.5	37.5-92.5	37.5-92.5
	SEP16	37.5-92.5			
1M	AUG16		40.5-67.0	40.5-66.5	40.5-66.0
	SEP16	40.5-65.5			
1S1	AUG16		232.0-290.0	232.0-290.0	232.0-290.0
	SEP16	232.0-290.0			

AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
OR 12.0-41.0	11.5-41.0	12.5-40.5	13.0-40.0	12.5-40.0	15.0-39.5	15.0-39.5	15.0-39.0	14.5-39.0	15.5-38.5	15.0-38.5	17.0-38.0	17.5-38.0
UO 5.2-22.0	5.0-22.0	5.0-21.7	5.0-21.7	4.7-21.5	4.7-21.5	5.5-21.5	6.7-21.2	7.5-21.2	7.5-21.0	7.7-21.0	7.5-21.0	
RO 37.5-95.0	37.5-92.5	35.0-92.5	35.0-90.0	35.0-90.0	35.0-90.0	37.5-90.0	37.5-90.0	40.0-87.5	37.5-87.5	40.0-87.5	45.0-87.5	
MO 39.0-72.0	39.0-71.5	38.5-71.0	38.5-71.0	38.5-70.5	38.5-68.5	38.5-68.5	39.0-68.5	38.5-68.0	38.5-66.0	38.5-65.5	38.5-64.0	
IL0232.0-290.0	232.0-290.0	233.0-290.0	233.0-290.0	233.0-290.0			238.0-291.0			239.0-286.0		

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL FUTURES													
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW			
BRAZIL RL FUT													
SEP16	0.3036	.30595B	.30110	.30515	(	3.2771)	150	762	23977 +	148	.30800	.26100	
OCT16	0.2992	#.30295	.29920	.30245	(	3.3063)	140	238	167 +	165	.30295	.29615A	
DEC16	----	.29660B	.29365A	.29725	(	3.3642)	155	----	30	UNCH	.46320B	.24700	
TOTAL BRAZIL RL FUT								0	1000	24174 +	313		
RUS RUBLE FUT													
SEP16	0.01480	.01494B	.01475A	0.014910	(	67.0691)	9	1284	25309 -	1501	.01571B	.01119A	
OCT16	----	----	----	0.014790	(	67.6133)	8	----	1750	UNCH	----	----	
NOV16	----	----	----	0.014690	(	68.0735)	8	----	3483	UNCH	----	----	
DEC16	----	.01456B	----	0.014585	(	68.5636)	7	----	831	UNCH	.03000	.01359A	
SEP17	----	----	----	0.013750	(	72.7273)	5	----	426	UNCH	----	----	
TOTAL RUS RUBLE FUT								1420	1284	31799 -	1501		
S AFR RAND FUT													
SEP16	0.07072	.07122B	.07045	.07075	(	14.1343)	50	408	5188 +	86	.07188	.05973A	
DEC16	----	.07002B	----	.06952	(	14.3843)	75	----	1	UNCH	.07060B	.06195A	
								0	408	5189 +	86		
MEX PESO FUT													
SEP16	0.05252	.05272	.05238	.05255	(	19.03)	2	34569	98751 +	2365	.06150B	.05081	
DEC16	0.05196	.05222B	.05190A	.05205	(19.21)	2	19	31799 -	1	.05698B	.05050A	
								0	34588	130550 +	2364		




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PRELIMINARY

PG37

BULLETIN #148@

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL OPTIONS

Wed, Aug 03, 2016

PG37

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL CALLS **SETT. PRICE**													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MEX PESO CALL													
AUG16													
515													
520													
525													
530													
535													
540													
545													
550													
555													
585													
TOTAL										0	364		
SEP16	MEX PESO CALL		(FUTURES SETT.		.052550 +	2.0)							
520							11.50	UNCH	.611		15	UNCH	30.90B 11.10A
530							6.00	UNCH	.417	50	22 + 20	23.60B	5.10
535							4.10	UNCH	.321		50	UNCH	20.20B 3.90A
540							2.70	UNCH	.235		20	UNCH	17.60B 2.50A
545							1.70N	1.80+	.168		74	UNCH	15.00B 1.90A
550							1.10N	1.10	.112		50	UNCH	12.40B 1.30A
555							0.70N	.70	.075		1444	UNCH	10.10B .60A
560							0.50N	.50	.054		45	UNCH	8.10B .70A
570							0.20N	.20	.023		40	UNCH	5.00B .50A
TOTAL										50	1760 + 20		
OCT16	MEX PESO CALL		(FUTURES SETT.		.00)								
540							3.40N	3.50+	10	.234	4	UNCH	12.80B 3.70A
545							2.40N	2.40	UNCH	.176	90	UNCH	10.30B 2.60A
TOTAL										0	94		

** Option prices quoted per Daily Information Bulletin convention. For example, a Mexican Peso option price of 10.50 on this page is equivalent to 10.50 x 0.0001 = 0.001050 when the price is quoted in full. The cash price of the option is 0.001050 x 500,000 (contract size) = \$525.00.**

BRAZILIAN REAL, RUSSIAN RUBLE, S. AFRICAN RAND, MEXICAN PESO & ISRAELI SHEKEL PUTS **SETT. PRICE**													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
MEX PESO PUT													
AUG16													
500													
520													
525													
530													
535													
545													
TOTAL										0	180		
SEP16	MEX PESO PUT		(FUTURES SETT.		.052550 +	2.0)							
495							1.20N	1.10-	10	.091	52 + 1	8.40B .90A	
500							1.70N	1.60-	10	.128	UNCH	9.80B 1.30A	
505							2.40N	2.30-	10	.175	57 + 3	11.30B 1.70A	
510							3.40N	3.20-	20	.233	32	UNCH	13.10B 2.40A
515							4.60N	4.40-	20	.304	12 - 3	15.20B 3.10A	
520							6.20N	6.00-	20	.388	37	UNCH	17.60B 4.00A
525							8.20N	8.00-	20	.482	71	UNCH	20.10B 5.00
530							10.70N	10.50-	20	.582	14	UNCH	23.10B 6.40A
535							13.80N	13.60-	20	.678	1	UNCH	26.00B 8.10A
540							17.40N	17.20-	20	.764	2	UNCH	29.30B 9.90A
TOTAL										10	330 + 1		
OCT16	MEX PESO PUT		(FUTURES SETT.		.00)								
525							13.40N	13.30-	10	.555	32	UNCH	13.70B 9.10A
540							23.10N	22.90-	20	.765	10	UNCH	23.10B 15.10A
TOTAL										0	42		

** Option prices quoted per Daily Information Bulletin convention. For example, a Mexican Peso option price of 10.50 on this page is equivalent to 10.50 x 0.0001 = 0.001050 when the price is quoted in full. The cash price of the option is 0.001050 x 500,000 (contract size) = \$525.00.**

PG38

BULLETIN #148@

AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS

Wed, Aug 03, 2016

PG38

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 = . 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.

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CONTRACTS LAST TRADE DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
AUST DLR FUT		09/19			12/19		03/13	06/19	
AUST DLR OPT	08/05	09/09	10/07	11/04	12/09		03/03	06/09	
WKAD-2A-C	08/12								
WKAD3A-C	08/19								
WKAD-4A-C	08/26								
NEW ZEALND FUT		09/19			12/19		03/13	06/19	
NEW ZEALND OPT	08/05	09/09	10/07	11/04	12/09	01/06	03/03	06/09	
WKNE-1Z-C		09/02							
WKNE-2Z-C	08/12								
WKNE-3Z-C	08/19								
WKNE-4Z-C	08/26								

EXPIRATION:

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03					
	WEEK 1	WEEK 2	WEEK 3	WEEK 4	
1A	AUG16	57.5-88.5	57.5-88.5	57.5-88.5	
	SEP16	57.5-88.5			
1Z	AUG16	57.0-77.0	57.0-77.0	57.0-77.0	
	SEP16	57.0-77.0			
	AUG16	SEP16	OCT16	NOV16	DEC16
ZA	57.5-88.5	57.5-88.5	57.0-88.0	57.0-88.0	57.0-88.0
ZN	57.0-77.0	57.0-77.0	59.0-76.5	59.0-76.5	59.0-76.5
					JAN17
					MAR17
					JUN17

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBAL® VOLUME	OPEN INTEREST	----CONTRACT---- HIGHLOW
AUST DLR FUT								
SEP16	0.7595	.7604	.7558	.7569 (1.3212) -	27	624	70151	96158 - 1382
DEC16	0.7568	.7583B	.7541A	.7551 (1.3243) -	26	----	199	1534 - 25
MAR17	----	----	.7541A	.7535 (1.3271) -	27	----	13	UNCH
TOTAL AUST DLR FUT					624	70350	97705 -	1407
NEW ZEALND FUT								
SEP16	0.7224	.7224	.7126	.7136 (1.4013) -	820	382	14706	40618 + 498
DEC16	0.7152	.7194B	.7101A	.7111 (1.4063) -	810	----	99	209 - 63
					382	14805	40827 +	435

AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGHLOW
WKAD-1A-C												
SEP16	WKAD-1A-C		(FUTURES	SETT.	.00)							
765	----		----	----	0.66N		.53-	13	.359	----	7	UNCH
TOTAL										0	7	
WKAD-2A-C												
AUG16	WKAD-2A-C		(FUTURES	SETT.	.00)							
740	----		----	----	2.02N		1.76-	26	.906	----	20	UNCH
745	----		----	----	1.58N		1.32-	26	.825	----	55	UNCH
750	----		----	----	1.17N		.94-	23	.712	----	162	UNCH
755	----		----	----	0.81N		.62-	19	.564	----	96	UNCH
760	----		----	----	0.53N		.37-	16	.402	----	75	UNCH
765	----		----	----	0.31N		.20-	11	.252	----	268	UNCH
770	----		----	----	0.17N		.10-	7	.140	----	158	UNCH
775	----		----	----	0.09N		.05-	4	.073	----	49 -	6
780	----		----	----	0.04N		.02-	2	.037	----	5	UNCH
785	----		----	----	0.02N		.01-	1	.021	----	75	UNCH
790	----		----	----	0.01N		.01-	0	.013	----	48	UNCH
795	----		----	----	0.01N		.00-	0	.006	----	11	UNCH
800	----		----	----	0.00N		.00	UNCH	.002	----	5	UNCH
TOTAL										70	1027 -	6
WKAD-3A-C												
AUG16	WKAD-3A-C		(FUTURES	SETT.	.00)							
730	----		----	----	3.01N		2.74-	27	.942	----	1	UNCH
740	----		----	----	2.09N		1.84-	25	.846	----	3	UNCH
745	----		----	----	1.67N		1.43-	24	.769	----	2	UNCH
750	----		----	----	1.29N		1.07-	22	.668	----	340	UNCH
755	----		----	----	0.95N		.76-	19	.551	----	62	UNCH
760	----		----	----	0.67N		.51-	16	.426	----	2	UNCH
765	----		----	----	0.44N		.33-	11	.309	----	36	UNCH
770	----		----	----	0.28N		.20-	8	.209	----	189	UNCH
775	----		----	----	0.17N		.12-	5	.135	----	39 -	7
780	----		----	----	0.10N		.07+	NEW	.083	----	3	+
785	----		----	----	0.06N		.04+	NEW	.054	----	35	+
790	----		----	----	0.04N		.03-	1	.036	----	1	UNCH
TOTAL										78	713 +	31
WKAD-4A-C												
AUG16	WKAD-4A-C		(FUTURES	SETT.	.00)							
760	----		----	----	0.78N		.62-	16	.439	----	78	79 +
765	----		----	----	0.55N		.42-	13	.335	----	88 +	29
770	----		----	----	0.37N		.28-	9	.245	----	3	UNCH
775	----		----	----	0.24N		.18-	6	.171	----	2	UNCH
TOTAL										108	172 +	107
AUST DLR CALL												
AUG16	AUST DLR CALL		(FUTURES	SETT.	.00)							
690	----		----	----	6.96N		6.69-	27	1.000	----	5	UNCH
700	----		----	----	5.96N		5.69-	27	1.000	----	10	UNCH



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PG38	BULLETIN #148@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS	wed, Aug 03, 2016	PG38
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	ST DLR CALL													
	AUST DLR CALL	(FUTURES SETT. .00)												
705	----	----	----	5.46N	5.19-	27	1.000	----	----	3	UNCH	6.90B	1.93A	
710	----	----	----	4.96N	4.69-	27	1.000	----	----	32	UNCH	6.45B	1.63A	
715	----	----	----	4.46N	4.19-	27	.999	----	----	143	UNCH	6.01B	1.36A	
720	----	----	----	3.97N	3.69-	28	.999	----	10	184 -	10	5.58B	1.12A	
725	----	----	----	3.47N	3.20-	27	.999	----	----	95	UNCH	5.16B	.92A	
730	----	----	----	2.97N	2.70-	27	.997	----	----	141	UNCH	4.75B	.74A	
735	----	----	----	2.48N	2.20-	28	.992	----	----	181	UNCH	4.37B	.59A	
740	----	----	----	1.99N	1.71-	28	.979	----	3	324 -	2	4.00B	.46	
745	----	----	----	1.51N	1.23-	28	.941	----	----	1397	UNCH	3.64B	.39A	
750	----	----	----	1.06N	.80-	26	.831	----	2	592	UNCH	3.29B	.29A	
755	----	----	----	0.66N	.44-	22	.610	----	115	936 -	78	2.97B	.18	
760	----	----	----	0.36N	.20-	16	.325	----	31	747 -	11	2.68B	.10	
765	----	----	----	0.17N	.08-	9	.125	----	12	1053 +	2	2.38B	.06	
770	----	----	----	0.07N	.03-	4	.038	----	9	965 -	4	2.10B	.02	
775	----	----	----	0.03N	.01-	2	.014	----	9	1106	UNCH	1.84B	.01A	
780	----	----	----	0.01N	.01-	0	.007	----	----	618	UNCH	1.60B	.01A	
785	----	----	----	0.01N	.00-	0	.002	----	26	233 -	24	1.39B	.01	
790	----	----	----	0.00N	.00	UNCH	.000	----	----	588	UNCH	1.19B	.01	
795	----	----	----	0.00N		CAB	----	.000	----	327	UNCH	1.02B	.01	
800	----	----	----	0.00N		CAB	----	.000	----	133	UNCH	.87B	.01A	
805	----	----	----	0.00N		CAB	----	----	----	67	UNCH	.73B	.00	
810	----	----	----	0.00N		CAB	----	----	----	50	UNCH	.62B	.00	
815	----	----	----	----		CAB	----	----	----	126	UNCH	.52B	.00A	
820	----	----	----	----		CAB	----	----	----	2	UNCH	.43B	.02A	
825	----	----	----	----		CAB	----	----	----	7	UNCH	.36B	.00	
830	----	----	----	----		CAB	----	----	----	3	UNCH	.30B	.01A	
835	----	----	----	----		CAB	----	----	----	11	UNCH	.24B	.00	
840	----	----	----	----		CAB	----	----	----	25	UNCH	.20B	.03A	
TOTAL									217	10104 -	127			
SEP16	AUST DLR CALL	(FUTURES SETT. .75690 - 27.0)												
700	----	----	----	5.99N	5.72-	27	.973	----	----	21	UNCH	8.21B	1.75A	
710	----	----	----	5.02N	4.75-	27	.948	----	----	207	UNCH	7.33B	1.38A	
715	----	----	----	4.54N	4.28-	26	.934	----	----	58	UNCH	6.70B	1.25A	
720	----	----	----	4.07N	3.81-	26	.913	----	10	200	UNCH	6.47B	1.11A	
725	----	----	----	3.60N	3.36-	24	.882	----	----	99	UNCH	5.86B	.98A	
730	----	----	----	3.16N	2.92-	24	.846	----	----	261	UNCH	5.64B	.87A	
735	----	----	----	2.72N	2.50-	22	.801	----	----	250	UNCH	5.24B	.77A	
740	----	----	----	2.31N	2.10-	21	.748	----	6	472 -	6	4.85B	.68A	
745	----	----	----	1.93N	1.73-	20	.686	----	----	994	UNCH	4.48B	.60A	
750	----	----	----	1.58N	1.39-	19	.615	----	2	471 +	2	4.11B	.51A	
755	----	----	----	1.26N	1.09-	17	.537	----	73	252 -	30	3.77B	.42A	
760	----	----	----	0.98N	.84-	14	.455	----	121	890 -	38	3.46B	.34A	
765	----	----	----	0.74N	.62-	12	.374	----	26	609 -	15	3.14B	.28A	
770	----	----	----	0.55N	.45-	10	.297	----	11	1789 +	1	2.84	.23A	
775	----	----	----	0.40N	.32-	8	.229	----	53	634 +	17	2.55B	.16A	
780	----	----	----	0.28N	.22-	6	.170	----	5	1976 -	5	2.30B	.12A	
785	----	----	----	0.20N	.16-	4	.129	----	5	757	UNCH	2.06B	.09	
790	----	----	----	0.14N	.11-	3	.093	----	12	545 +	7	1.83B	.06A	
795	----	----	----	0.10N	.08-	2	.069	----	----	469	UNCH	1.65	.04	
800	----	----	----	0.07N	.06-	1	.052	----	----	920	UNCH	1.44B	.03A	
805	----	----	----	0.05N	.04-	1	.036	----	----	156	UNCH	1.29	.03	
810	----	----	----	0.03N	.03-	0	.027	----	----	172	UNCH	1.10	.02A	
815	----	----	----	0.02N	.02	UNCH	.022	----	----	270	UNCH	.97B	.02A	
820	----	----	----	0.02N	.02	UNCH	.017	----	----	459	UNCH	.88	.02	
825	----	----	----	0.01N	.01	UNCH	.013	----	----	23	UNCH	.73B	.02A	
830	----	----	----	0.01N	.01	UNCH	.009	----	----	402	UNCH	.67	.01	
835	----	----	----	0.01N	.01	UNCH	.008	----	----	99	UNCH	.57	.01A	
840	----	----	----	0.01N	.01	UNCH	.008	----	----	25	UNCH	.48B	.01A	
845	----	----	----	0.00N	.00	UNCH	.004	----	----	14	UNCH	.41B	.01A	
850	----	----	----	0.00N	.00	UNCH	.002	----	----	60	UNCH	.36	.02A	
855	----	----	----	0.00N	.00	UNCH	.001	----	----	3	UNCH	.31B	.01A	
860	----	----	----	0.00N	.00	UNCH	.001	----	----	50	UNCH	.27B	.02A	
865	----	----	----	----		CAB	----	.000	----	59	UNCH	.23B	.01	
870	----	----	----	----		CAB	----	.000	----	57	UNCH	.21B	.01A	
875	----	----	----	----		CAB	----	.000	----	15	UNCH	.18B	.01A	
885	----	----	----	----		CAB	----	.000	----	64	UNCH	.09B	.01	
TOTAL									324	13802 -	67			
OCT16	AUST DLR CALL	(FUTURES SETT. .00)												
640	----	----	----	11.77N	11.51-	26	.994	----	----	5	UNCH	12.29B	7.39A	
670	----	----	----	8.79N	8.54-	25	.980	----	----	5	UNCH	9.33B	4.84A	
680	----	----	----	7.81N	7.55-	26	.971	----	----	5	UNCH	8.36B	4.06A	
705	----	----	----	5.42N	5.17-	25	.914	----	----	10	UNCH	6.00B	2.37A	
710	----	----	----	4.96N	4.71-	25	.891	----	----	22	UNCH	5.55B	2.09A	
715	----	----	----	4.50N	4.27-	23	.868	----	----	40	UNCH	5.10B	1.82A	
720	----	----	----	4.07N	3.83-	24	.841	----	----	33	UNCH	4.67B	1.58A	
725	----	----	----	3.64N	3.41-	23	.808	----	----	25	UNCH	4.24B	1.37A	
730	----	----	----	3.23N	3.01-	22	.769	----	----	38	UNCH	3.84B	1.18A	
735	----	----	----	2.83N	2.63-	20	.725	----	----	17	UNCH	3.47B	1.01A	
740	----	----	----	2.45N	2.27-	18	.677	----	----	40	UNCH	3.09B	.86A	
745	----	----	----	2.10N	1.93-	17	.624	----	----	401	UNCH	2.73B	.75A	
750	----	----	----	1.78N	1.63-	15	.568	----	6	411	UNCH	2.39B	.64A	
755	----	----	----	1.49N	1.35-	14	.510	----	----	56	UNCH	2.07B	.54A	
760	----	----	----	1.23N	1.10-	13	.449	----	1	37	UNCH	1.78B	.46A	
765	----	----	----	1.00N	.89-	11	.390	----	----	507	UNCH	1.52B	.38A	
770	----	----	----	0.80N	.70-	10	.331	----	9	80 +	9	1.28B	.32A	
775	----	----	----	0.64N	.55-	9	.278	----	----	907	UNCH	1.06B	.27A	
780	----	----	----	0.49N	.43-	6	.230	----	----	140	UNCH	.88B	.23A	
785	----	----	----	0.38N	.33-	5	.186	----	----	74	UNCH	.73B	.18	
790	----	----	----	0.29N	.25-	4	.149	----	----	54	UNCH	.59B	.15A	
795	----	----	----	0.22N	.19-	3	.118	----	----	73	UNCH	.48B	.12	
800	----	----	----	0.17N	.14-	3	.091	----	----	141	UNCH	.39B	.09A	
805	----	----	----	0.13N	.11-	2	.073	----	----	17	UNCH	.31B	.07A	
810	----	----	----	0.10N	.08-	2	.056	----	----	35	UNCH	.25B	.06A	
815	----	----	----	0.07N	.06-	1	.043	----	----	8	UNCH	.21	.05A	
830	----	----	----	0.03N	.03-	0	.022	----	----	3	UNCH	.10B	.03A	
835	----	----	----	0.03N	.02-	0	.018	----	----	2	UNCH	.08B	.02A	
855	----	----	----	0.01N	.01	UNCH	.010	----	----	1	UNCH	.04	.02	
TOTAL									16	3187 +	9			
NOV16	AUST DLR CALL	(FUTURES SETT. .00)												
740	----	----	----	2.72N	2.54-	18	.651	----	----	26	UNCH	3.33B	1.73A	



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PRELIMINARY

PG38	BULLETIN #148@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS	wed, Aug 03, 2016	PG38
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AUST DLR CALL													
AUST DLR CALL		(FUTURES SETT.	.00)										
745	----	----	----	2.38N	2.21-	17	.607	----	----	32	UNCH	2.98B	1.47A
750	----	----	----	2.07N	1.91-	16	.560	----	----	78	UNCH	2.65B	1.25A
755	----	----	----	1.78N	1.63-	15	.511	----	----	20	UNCH	2.34B	1.05A
760	----	----	----	1.52N	1.38-	14	.462	----	----	66	UNCH	2.05B	.88A
765	----	----	----	1.28N	1.16-	12	.412	----	----	26	UNCH	1.79B	.73A
770	----	----	----	1.07N	.97-	10	.364	----	40	41 +	13	1.55B	.60A
775	----	----	----	0.89N	.80-	9	.318	----	9	40 +	9	1.32B	.50
780	----	----	----	0.73N	.65-	8	.274	----	16	28 +	4	1.13B	.40A
790	----	----	----	0.48N	.42-	6	.196	----	20	26 +	20	.81B	.27A
805	----	----	----	0.25N	.21-	4	.111	----	1	6 +	1	.48B	.15A
810	----	----	----	0.20N	.17-	3	.092	----	----	15	UNCH	.40B	.12A
815	----	----	----	0.16N	.14-	2	.077	----	3	8 +	3	.33B	.10A
845	----	----	----	0.04N	.04	UNCH	.024	----	----	4	UNCH	.10B	.03
850	----	----	----	0.03N	.03	UNCH	.021	----	----	6	UNCH	.08B	.03
TOTAL									89	422 +	50		

DEC16	AUST DLR CALL			(FUTURES SETT.	.75510 -	26.0)							
620	----	----	----	13.80N	13.54-	26	.982	----	----	25	UNCH	15.67B	7.47A
660	----	----	----	9.90N	9.64-	26	.947	----	----	20	UNCH	11.90B	4.36A
700	----	----	----	6.20N	5.96-	24	.851	----	----	13	UNCH	8.35B	2.25A
705	----	----	----	5.76N	5.52-	24	.831	----	----	8	UNCH	7.59B	2.05A
710	----	----	----	5.33N	5.11-	22	.809	----	----	26	UNCH	7.51B	1.85A
715	----	----	----	4.91N	4.70-	21	.785	----	----	116	UNCH	6.79B	1.68A
720	----	----	----	4.51N	4.30-	21	.758	----	----	21	UNCH	6.71B	1.72A
725	----	----	----	4.12N	3.92-	20	.730	----	----	71	UNCH	6.23B	1.56A
730	----	----	----	3.75N	3.54-	21	.699	----	2	70 +	2	5.94B	1.57A
735	----	----	----	3.39N	3.19-	20	.665	----	----	71	UNCH	5.56B	1.44A
740	----	----	----	3.05N	2.86-	19	.630	----	4	83 +	4	5.20B	1.28A
745	----	----	----	2.72N	2.55-	17	.592	----	----	875	UNCH	4.86B	1.14A
750	----	----	----	2.41N	2.25-	16	.554	----	----	109	UNCH	4.52B	1.00A
755	----	----	----	2.12N	1.97-	15	.513	----	----	125	UNCH	4.20B	.87A
760	----	----	----	1.85N	1.71-	14	.472	----	----	591	UNCH	3.89B	.76A
765	----	----	----	1.61N	1.47-	14	.430	----	----	583	UNCH	3.60B	.66A
770	----	----	----	1.39N	1.26-	13	.389	----	2	112	UNCH	3.35B	.58A
775	----	----	----	1.19N	1.08-	11	.349	----	40	724 +	14	3.08B	.51A
780	----	----	----	1.01N	.92-	9	.312	----	----	266	UNCH	2.83B	.44A
785	----	----	----	0.86N	.78-	8	.276	----	46	331 +	43	2.59B	.39
790	----	----	----	0.73N	.66-	7	.243	----	----	137	UNCH	2.36B	.34
795	----	----	----	0.62N	.56-	6	.213	----	8	70 +	3	2.15B	.30A
800	----	----	----	0.52N	.47-	5	.185	----	3	65	UNCH	1.96B	.26A
805	----	----	----	0.44N	.39-	5	.159	----	----	100	UNCH	1.78B	.23A
810	----	----	----	0.37N	.33-	4	.138	----	----	26	UNCH	1.61B	.18
815	----	----	----	0.31N	.27-	4	.117	----	----	40	UNCH	1.45B	.18A
820	----	----	----	0.26N	.23-	3	.102	----	----	63	UNCH	1.31B	.16A
825	----	----	----	0.22N	.19-	3	.086	----	----	26	UNCH	1.19B	.14A
830	----	----	----	0.18N	.16-	2	.074	----	----	13	UNCH	1.07B	.11
835	----	----	----	0.15N	.13-	2	.062	----	----	15	UNCH	.97B	.10A
840	----	----	----	0.13N	.11-	2	.053	----	----	31	UNCH	.87B	.09A
845	----	----	----	0.11N	.09-	2	.044	----	----	9	UNCH	.78B	.08A
850	----	----	----	0.09N	.08-	1	.039	----	----	40	UNCH	.71	.07A
855	----	----	----	0.08N	.07-	1	.034	----	----	30	UNCH	.58B	.06A
860	----	----	----	0.07N	.06-	1	.030	----	----	5	UNCH	.52B	.06A
865	----	----	----	0.06N	.05-	1	.025	----	----	14	UNCH	.37B	.05A
870	----	----	----	0.05N	.05	UNCH	.024	----	----	5	UNCH	.10B	.04A
880	----	----	----	0.04N	.04	UNCH	.019	----	----	2	UNCH	.10	.01A
TOTAL									105	4931 +	66		

MAR17	AUST DLR CALL			(FUTURES SETT.	.75350 -	27.0)							
615	----	----	----	14.22N	13.96-	26	.960	----	----	11	UNCH	14.29B	10.15A
745	----	----	----	3.19N	3.03-	16	.569	----	----	3	UNCH	4.92B	1.59A
750	----	----	----	2.89N	2.75-	14	.538	----	----	22	UNCH	4.60B	1.43A
760	----	----	----	2.35N	2.23-	12	.475	----	----	39	UNCH	4.00B	1.16A
765	----	----	----	2.12N	2.00-	12	.444	----	----	100	UNCH	3.93B	1.04A
770	----	----	----	1.90N	1.78-	12	.412	----	----	20	UNCH	3.69B	.93A
775	----	----	----	1.69N	1.58-	11	.381	----	----	22	UNCH	3.42B	.84A
780	----	----	----	1.50N	1.40-	10	.351	----	----	39	UNCH	3.17B	.75A
785	----	----	----	1.33N	1.23-	10	.321	----	----	24	UNCH	2.94B	.67A
790	----	----	----	1.17N	1.08-	9	.292	----	----	6	UNCH	2.71B	.60A
795	----	----	----	1.03N	.95-	8	.266	----	----	26	UNCH	2.50B	.54A
800	----	----	----	0.90N	.83-	7	.240	----	----	27	UNCH	2.30B	.48A
810	----	----	----	0.69N	.63-	6	.194	----	----	16	UNCH	1.94B	.42
850	----	----	----	0.25N	.23-	2	.081	----	----	13	UNCH	.83B	.19A
865	----	----	----	0.18N	.16-	2	.058	----	----	10	UNCH	.60	.14A
875	----	----	----	0.14N	.13-	1	.048	----	----	20	UNCH	.19B	.12
TOTAL									0	398			

JUN17	AUST DLR CALL			(FUTURES SETT.	.00)								
765	----	----	----	2.65N	2.52-	13	.452	----	----	5	UNCH	3.00B	1.76A
775	----	----	----	2.21N	2.10-	11	.402	----	----	5	UNCH	2.55B	1.48A
780	----	----	----	2.01N	1.90-	11	.377	----	----	7	UNCH	2.34B	1.35A
790	----	----	----	1.65N	1.55-	10	.328	----	----	6	UNCH	1.96B	1.14A
800	----	----	----	1.34N	1.26-	8	.282	----	----	7	UNCH	1.63B	.94A
815	----	----	----	0.98N	.92-	6	.222	----	----	7	UNCH	1.22B	.69A
820	----	----	----	0.88N	.83-	5	.205	----	----	6	UNCH	1.16	.62A
825	----	----	----	0.79N	.75-	4	.189	----	----	7	UNCH	1.00B	.56A
840	----	----	----	0.56N	.55-	1	.146	----	----	5	UNCH	.75B	.42A
850	----	----	----	0.45N	.44-	1	.121	----	----	5	UNCH	.62B	.35A
855	----	----	----	0.40N	.39-	1	.110	----	----	7	UNCH	.56B	.33A
TOTAL									0	67			

AUST DLR C EU													
DEC16	AUST DLR C EU			(FUTURES SETT.	.75510 -	26.0)							
775	----	----	----	11.90N	10.80-	110	.349	----	----	22	UNCH	22.60B	7.10A
TOTAL									0	22			

** Option prices quoted per Daily Information Bulletin convention. For example, an Australian Dollar option price of 1.58 on this page is equivalent to 1.58 x 0.01 = 0.01580 when the price is quoted in full. The cash price of the option is 0.01580 x 100,000 (contract size) = \$1,580.00.**



PRELIMINARY

PG38	BULLETIN #148@	AUSTRALIAN DOLLAR AND NEW ZEALAND DOLLAR OPTIONS	wed, Aug 03, 2016	PG38
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AUSTRALIAN DOLLAR and NEW ZEALAND DOLLAR PUTS **SETTL. PRICE**													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETTL.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
WKAD-1A-P													
SEP16	WKAD-1A-P	(FUTURES	SETTL.	.00)									
735	----	----	----	0.20N		.22+	NEW	.166	----	5	5 +	5	.35B .16A
750	----	----	----	0.53N		.60+	7	.372	----	----	1 UNCH		.84B .44A
TOTAL										5	6 +	5	
WKAD-2A-P													
AUG16	WKAD-2A-P	(FUTURES	SETTL.	.00)									
710	----	----	----	0.00N		.00	UNCH	.002	----	----	144 UNCH		.30B .01A
715	----	----	----	0.01N		.00-	0	.005	----	----	57 UNCH		.40B .00A
720	----	----	----	0.01N		.01	UNCH	.011	----	----	51 UNCH		.51B .01A
725	----	----	----	0.01N		.01-	0	.013	----	----	137 UNCH		.64B .01A
730	----	----	----	0.02N		.02	UNCH	.026	----	----	399 UNCH		.80B .02A
735	----	----	----	0.03N		.03	UNCH	.048	----	----	93 UNCH		.99B .03
740	----	----	----	0.06N		.07+	1	.093	----	1	149 +	1	1.21B .06A
745	----	----	----	0.12N		.14+	2	.174	----	62	630 UNCH		1.46B .09A
750	----	----	----	0.21N		.25+	4	.287	----	----	88 UNCH		1.75B .16A
755	----	----	----	0.35N		.43+	8	.435	----	21	85 +	20	2.07B .28A
760	----	----	----	0.57N		.68+	11	.597	----	----	21 UNCH		2.43B .45A
765	----	----	----	0.85N		1.01+	16	.747	----	17	27 +	17	2.83B .69A
770	----	----	----	1.21N		1.41+	20	.859	----	----	1 UNCH		2.82B 1.01A
TOTAL										101	1882 +	38	
WKAD-3A-P													
AUG16	WKAD-3A-P	(FUTURES	SETTL.	.00)									
700	----	----	----	0.00N		.00	UNCH	.002	----	----	1 UNCH		.07B .01A
705	----	----	----	0.00N		.00	UNCH	.005	----	----	42 UNCH		.09B .01A
715	----	----	----	0.01N		.01	UNCH	.016	----	----	1 UNCH		.19B .02A
720	----	----	----	0.02N		.02	UNCH	.023	----	3	3 +	3	.25B .02A
725	----	----	----	0.03N		.03	UNCH	.035	----	----	6 UNCH		.34B .03A
730	----	----	----	0.05N		.05	UNCH	.057	----	35	268 +	18	.46B .04
735	----	----	----	0.08N		.09+	1	.097	----	----	99 UNCH		.61B .06
740	----	----	----	0.13N		.15+	2	.153	----	----	173 UNCH		.80B .11A
745	----	----	----	0.21N		.24+	3	.230	----	----	99 UNCH		1.04B .17A
750	----	----	----	0.33N		.38+	5	.331	----	1	50 +	1	1.31B .26A
755	----	----	----	0.49N		.57+	8	.448	----	----	15 UNCH		1.62B .39A
760	----	----	----	0.71N		.82+	11	.573	----	----	22 UNCH		2.00B .58A
765	----	----	----	0.98N		1.14+	16	.690	----	----	2 UNCH		2.41B .82A
TOTAL										39	781 +	22	
WKAD-4A-P													
AUG16	WKAD-4A-P	(FUTURES	SETTL.	.00)									
735	----	----	----	0.14N		.15+	1	.134	----	----	3 UNCH		.61B .11A
740	----	----	----	0.20N		.22+	2	.189	----	----	27 UNCH		.80B .17A
745	----	----	----	0.30N		.33+	3	.264	----	----	1 UNCH		1.04B .24A
750	----	----	----	0.43N		.48+	NEW	.353	----	1	1 +	1	1.33B .35A
755	----	----	----	0.60N		.68+	NEW	.455	----	22	22 +	22	1.64B .49A
760	----	----	----	0.82N		.93+	11	.560	----	----	30 UNCH		2.03B .68A
780	----	----	----	2.19N		2.42+	NEW	.886	----	2	2 +	2	3.80B 1.99A
TOTAL										25	86 +	25	
AUST DLR PUT													
AUG16	AUST DLR PUT	(FUTURES	SETTL.	.00)									
590	----	----	----	----		CAB	----	----	----	----	2 UNCH		.02B .00
610	----	----	----	----		CAB	----	----	----	----	20 UNCH		.04B .01
625	----	----	----	----		CAB	----	----	----	----	2 UNCH		.08B .01
630	----	----	----	----		CAB	----	----	----	----	25 UNCH		.10B .01A
635	----	----	----	----		CAB	----	----	----	----	1003 UNCH		.12B .01A
640	----	----	----	----		CAB	----	----	----	----	129 UNCH		.14B .02A
645	----	----	----	----		CAB	----	----	----	----	2 UNCH		.18B .01A
650	----	----	----	----		CAB	----	----	----	----	87 UNCH		.21B .01
655	----	----	----	----		CAB	----	----	----	----	24 UNCH		.26B .02A
660	----	----	----	----		CAB	----	----	----	----	22 UNCH		.31B .02A
665	----	----	----	----		CAB	----	----	----	----	46 UNCH		.37B .01A
670	----	----	----	----		CAB	----	----	----	----	59 UNCH		.43B .00
675	----	----	----	----		CAB	----	----	----	----	42 UNCH		.52B .01A
680	----	----	----	----		CAB	----	----	----	----	178 UNCH		.61B .01
685	----	----	----	----		CAB	----	----	----	----	155 UNCH		.71B .01
690	----	----	----	----		CAB	----	----	----	----	130 UNCH		.84B .00A
695	----	----	----	----		CAB	----	----	----	----	134 UNCH		.98B .00A
700	----	----	----	----		CAB	----	----	----	----	480 UNCH		1.14B .00A
705	----	----	----	----		CAB	----	----	----	----	201 UNCH		1.33B .00A
710	----	----	----	----		CAB	----	----	----	----	1458 UNCH		1.54B .00
715	----	----	----	0.00N		CAB	----	.000	----	----	537 UNCH		1.78B .00A
720	----	----	----	0.00N		.00	UNCH	.000	----	----	861 UNCH		2.05B .00
725	----	----	----	0.00N		.00	UNCH	.000	----	----	786 UNCH		2.33B .01A
730	----	----	----	0.01N		.00-	0	.002	----	2	1031 -	2	2.65B .01A
735	----	----	----	0.01N		.01-	0	.007	----	1	666 -	1	2.99B .01
740	----	----	----	0.02N		.02-	0	.020	----	6	792 -	4	3.36B .01
745	----	----	----	0.05N		.04-	0	.058	----	5	2110 -	5	3.75B .03
750	----	----	----	0.10N		.11+	1	.168	----	13	1037 -	2	4.16B .07
755	----	----	----	0.20N		.25+	5	.389	----	61	374 +	25	4.58B .14A
760	----	----	----	0.40N		.51+	11	.674	----	11	253 +	4	5.02B .28A
765	----	----	----	0.71N		.89+	18	.874	----	2	48 UNCH		5.48B .53A
770	----	----	----	1.11N		1.34+	23	.961	----	2	25 UNCH		5.94B .91A
775	----	----	----	1.57N		1.82+	25	.985	----	----	20 UNCH		6.41B 1.39A
TOTAL										103	12739 +	15	
SEP16	AUST DLR PUT	(FUTURES	SETTL.	.75690 - 27.0)									
575	----	----	----	----		CAB	----	----	----	----	19 UNCH		.32B .01A
580	----	----	----	----		CAB	----	----	----	----	19 UNCH		.36B .01
590	----	----	----	----		CAB	----	----	----	----	11 UNCH		.44B .02A
600	----	----	----	----		CAB	----	----	----	----	27 UNCH		.70 .02A
610	----	----	----	----		CAB	----	----	----	----	31 UNCH		.64B .01A
615	----	----	----	----		CAB	----	.000	----	----	5 UNCH		.71B .02A
620	----	----	----	----		CAB	----	.000	----	----	41 UNCH		1.32B .03
625	----	----	----	----		CAB	----	.000	----	----	73 UNCH		1.48B .01A
630	----	----	----	----		CAB	----	.000	----	----	415 UNCH		1.58B .01
635	----	----	----	----		CAB	----	.000	----	----	23 UNCH		1.69B .01A
640	----	----	----	----		CAB	----	.000	----	----	350 UNCH		1.80B .01
645	----	----	----	----		CAB	----	.000	----	----	85 UNCH		1.93B .02A
650	----	----	----	0.00N		.00	UNCH	.000	----	----	167 UNCH		2.06B .01

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BULLETIN #148@

EURO FX & CME\$INDEX OPTIONS

wed, Aug 03, 2016

PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 #=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 EURO FX = \$6.25 CME\$INDEX = \$5.00. 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES							
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
EURO FX FUT		09/19			12/19	03/13	06/19
EURO FX OPT	08/05	09/09	10/07	11/04	12/09	03/03	06/09
WKEC-1X-C		09/02					
WKEC-2X-C	08/12						
WKEC-3X-C	08/19						
WKEC-4X-C	08/26						
EURO FX OPT (EUR)	08/05	09/09	10/07	11/04	12/09	03/03	06/09
EFX WK1 (EUR)		09/02					
EFX WK2 (EUR)	08/12						
EFX WK3 (EUR)	08/19						
EFX WK4 (EUR)	08/26						

EXPIRATION:

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03							
1T	AUG16	WEEK 1	WEEK 2	WEEK 3	WEEK 4		
	SEP16	92.0~130.0	92.0~130.0	92.0~130.0	92.0~130.0		
1X	AUG16		92.0~130.0	92.0~130.0	92.0~130.0		
	SEP16	92.0~130.0					
ZC	AUG16	SEP16	OCT16	NOV16	DEC16	MAR17	JUN17
YT	92.0~130.0	92.0~130.0	90.0~129.0	90.0~129.0	90.0~129.0	98.0~128.5	97.0~127.5
	92.0~130.0	92.0~130.0	90.0~129.0	90.0~129.0	90.0~129.0	98.0~128.5	97.0~127.5

EURO FX & CME\$INDEX FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH		LOW
SEP16	1.12435	1.12450	1.11620	1.11670 (.8955) -	81	389	116463	363087 -	7568	1.17890B	1.06470A
DEC16	1.12825	1.12830B	1.12080A	1.12125 (.8919) -	80	77	302	5943 +	123	1.36970	1.06940
MAR17	1.13125	1.13150	1.12565A	1.12575 (.8883) -	80	----	195	1307 -	25	1.17325B	1.07920
JUN17	----	----	1.13115A	1.13085 (.8843) -	80	----	59	700 +	25	1.17815B	1.10220A
SEP17	----	----	1.13645A	1.13570 (.8805) -	80	----	----	14	UNCH	1.17875B	1.11755A
DEC17	----	----	1.14330A	1.14085 (.8765) -	80	----	----	4	UNCH	1.16500B	1.12345
TOTAL						466	117019	371055 -	7445		

EURO FX (EU) FIXING PRICE: Sep18 1.1203500

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH		LOW
CNH FUT											
AUG16	----	5.6435B	----	----	0.0133	----	----	12	UNCH	6.7216B	6.5412A
SEP16	6.6468	5.6534B	6.643	----	0.0137	----	27	281 -	25	6.9102B	6.3689A
OCT16	----	5.6562B	----	----	0.0130	----	----	1	UNCH	6.760B	6.6502A
DEC16	6.6788	5.6788	6.6699A	----	0.0100	----	17	1705 +	1	6.9745	6.4911
MAR17		5.7047B	----	----	0.0080	----	----	143	UNCH	6.9888B	6.5982
JUN17	6.740	5.7415B	6.734A	----	0.0047	----	1	81 +	1	6.9808B	6.6351A
SEP17	----	5.7842B	----	----	0.0010	----	----	9	UNCH	7.120B	6.7938A
DEC17	----	6.808B	----	----	0.0026	----	----	1	UNCH	7.070B	6.8001
TOTAL CNH FUT						0	45	2233 -	23		
INR/USD FUT											
AUG16	149.290	49.360	148.720A	----	0.250	----	194	356 -	11	149.670B	145.860A
SEP16	148.490	48.540B	148.040	----	0.250	----	114	324 +	110	148.970	145.000A
TOTAL INR/USD FUT						0	308	680 +	99		
MICRO INR/USD F											
AUG16	148.800	49.240B	148.720A	----	0.250	----	57	120 +	9	149.670B	145.860A
SEP16	148.260	48.540B	148.030A	----	0.250	----	67	316 +	51	148.970B	147.650A
TOTAL MICRO INR/USD F						0	124	436 +	60		

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EURO	FX C	(EU)	FX C (EU)													
AUG16	EURO	FX C	(EU)													
1110	----	----	----	----	----	15.30N		8.30-	70	.788	----	----	90	UNCH	24.60B	2.20A
1115	----	----	----	----	----	10.80N		4.80-	60	.585	----	----	300	UNCH	26.70B	1.30A
1120	----	----	----	----	----	6.90N		2.30-	46	.333	----	----	90	UNCH	27.00B	.80A
1125	----	----	----	----	----	3.90N		.90-	30	.133	----	----	90	UNCH	31.50B	.45A
1130	----	----	----	----	----	1.90N		.35-	15	.043	----	----	121	UNCH	28.90B	.30A
1135	----	----	----	----	----	0.80N		.10-	7	.009	----	----	290	UNCH	32.50B	.20A
1140	----	----	----	----	----	0.35N		.05-	3	.003	----	----	180	UNCH	32.00B	.20A
1145	----	----	----	----	----	0.15N	CAB		----	.000	----	----	210	UNCH	30.90B	.20A
1150	----	----	----	----	----	0.10N	CAB		----	.000	----	----	61	UNCH	32.10B	.15A
1155	----	----	----	----	----	0.05N	CAB		----	.000	----	----	60	UNCH	29.90B	.30A
1160	----	----	----	----	----	0.05N	CAB		----		----	----	7	UNCH	26.90B	.35A
1170	----	----	----	----	----	----	CAB		----		----	----	30	UNCH	21.50B	.30A
1175	----	----	----	----	----	----	CAB		----		----	----	60	UNCH	19.00B	.15
1180	----	----	----	----	----	----	CAB		----		----	----	61	UNCH	16.80B	.20A
TOTAL												0	1650			
SEP16	EURO	FX C	(EU)													
1100	----	----	----	----	----	27.90N		21.30-	66	.734	----	----	1	UNCH	48.80B	12.00A
1105	----	----	----	----	----	23.80N		17.70-	61	.672	----	----	30	UNCH	45.90B	9.60A
1110	----	----	----	----	----	20.10N		14.30-	58	.605	----	----	1	UNCH	47.80B	7.60A
1115	----	----	----	----	----	16.60N		11.40-	52	.530	----	----	28	UNCH	39.30B	6.00A
1120	----	----	----	----	----	13.50N		8.80-	47	.453	----	----	43	UNCH	42.10B	4.60A
1125	----	----	----	----	----	10.70N		6.70-	40	.376	----	----	30	UNCH	50.90B	3.50A
1130	----	----	----	----	----	8.40N		5.00-	34	.305	----	----	30	UNCH	52.30B	2.60A
1135	----	----	----	----	----	6.40N		3.70-	27	.241	----	----	30	UNCH	51.00B	2.00A
1140	----	----	----	----	----	4.90N		2.70-	22	.187	----	----	28	UNCH	43.30B	1.50A
1145	----	----	----	----	----	3.60N		1.90-	17	.140	----	----	180	UNCH	45.10B	1.20A
1150	----	----	----	----	----	2.70N		1.40-	13	.107	----	----	54	UNCH	42.20B	.90A
1160	----	----	----	----	----	1.50N		.70-	8	.057	----	----	6	UNCH	37.20B	.50A
1165	----	----	----	----	----	1.10N		.50-	6	.042	----	----	30	UNCH	34.60B	.40A
1175	----	----	----	----	----	0.70N		.30-	4	.025	----	----	30	UNCH	29.90B	.35A
1180	----	----	----	----	----	0.50N		.25-	2	.020	----	----	30	UNCH	27.70B	.35A
1185	----	----	----	----	----	0.40N		.20-	2	.016	----	----	60	UNCH	25.60B	.25A
1190	----	----	----	----	----	0.30N		.15-	1	.012	----	----	30	UNCH	23.70B	.20A
1195	----	----	----	----	----	0.25N		.15-	1	.011	----	----	30	UNCH	21.80B	.20A
1210	----	----	----	----	----	0.15N		.10-	0	.007	----	----	30	UNCH	17.00B	.10A
1215	----	----	----	----	----	0.10N		.10	UNCH	.007	----	----	30	UNCH	15.60B	.45A
1220	----	----	----	----	----	0.10N		.05-	0	.003	----	----	10	UNCH	14.30B	.40A
TOTAL												0	741			
OCT16	EURO	FX C	(EU)													
1135	----	----	----	----	----	12.10N		8.40-	37	.354	----	----	70	UNCH	38.10B	5.20A
1145	----	----	----	----	----	8.20N		5.40-	28	.256	----	----	30	UNCH	32.00B	3.40A
1150	----	----	----	----	----	6.60N		4.30-	23	.214	----	----	25	UNCH	29.10B	2.80A
1155	----	----	----	----	----	5.30N		3.40-	19	.177	----	----	30	UNCH	26.40B	2.20A
1160	----	----	----	----	----	4.30N		2.70-	16	.145	----	----	30	UNCH	23.90B	1.90A
1165	----	----	----	----	----	3.40N		2.10-	13	.118	----	----	30	UNCH	21.60B	1.50A

PG39 BULLETIN #148@														EURO FX & CME\$INDEX OPTIONS										Wed, Aug 03, 2016				PG39
EURO FX C (EU)		FX C (EU)																										
1205				----	----	0.60N		.35-	2	.022	----	----			30	UNCH	8.60B	.35A										
TOTAL													0		245													
DEC16	EURO	FX C (EU)		----	----	41.10N		35.30-	58	.652	----	----			1	UNCH	56.00B	26.30A										
1100				----	----	19.70N		15.60-	41	.409	----	----			1	UNCH	49.30B	11.30A										
1135				----	----	17.30N		13.60-	37	.373	----	----			50	UNCH	42.30B	9.90A										
1140				----	----	15.20N		11.80-	34	.338	----	----			60	UNCH	43.50B	8.70A										
1145				----	----	13.30N		10.20-	31	.305	----	----			22	UNCH	42.80B	7.60A										
1150				----	----	8.90N		6.50-	24	.216	----	----			160	UNCH	33.90B	5.00A										
1165				----	----	7.70N		5.60-	21	.192	----	----			1	UNCH	32.70B	4.40A										
1170				----	----	5.80N		4.20-	16	.150	----	----			1	UNCH	27.90B	3.30A										
1180				----	----	3.20N		2.30-	9	.089	----	----			7	UNCH	20.50B	1.90A										
1200				----	----	2.40N		1.70-	7	.068	----	----			12	UNCH	16.60B	1.50A										
TOTAL													0		315													
EURO FX CALL	EURO	FX CALL		----	----	64.80N		56.70-	81	.999	----	----			2	UNCH	102.20B	44.50A										
AUG16				----	----	44.80N		36.80-	80	.995	----	----			11	UNCH	83.90B	20.20A										
1060				----	----	39.80N		31.80-	80	.992	----	----			139	UNCH	79.40B	16.00A										
1080				----	----	34.90N		26.90-	80	.987	----	----			270	UNCH	77.00B	11.90A										
1085				----	----	29.90N		22.00-	79	.976	----	----			215	UNCH	72.60B	8.50A										
1090				----	----	25.00N		17.20-	78	.951	----	----			1510	UNCH	68.30B	5.60A										
1095				----	----	20.10N		12.60-	75	.896	----	----			15	2149	UNCH	64.10B	3.50A									
1100				----	----	15.30N		8.30-	70	.788	----	----			73	1999 -	2	60.50B	2.10									
1105				----	----	10.80N		4.80-	60	.585	----	----			186	2897 +	13	56.40B	1.20									
1110				----	----	6.90N		2.30-	46	.333	----	----			966	3462 +	109	54.60B	.80									
1115				----	----	3.90N		.90-	30	.133	----	----			1498	2710 +	2	50.80B	.45A									
1120				----	----	1.90N		.35-	15	.043	----	----			479	3732 -	4	46.90B	.30									
1125				----	----	0.80N		.10-	7	.009	----	----			449	2732 -	105	43.20B	.10									
1130				----	----	0.35N		.05-	3	.003	----	----			62	3118 +	5	39.70B	.05									
1135				----	----	0.15N	CAB	----	----	.000	----	----			200	2241 +	108	36.30B	.05A									
1140				----	----	0.10N	CAB	----	----	.000	----	----			----	2614	UNCH	33.10B	.05									
1145				----	----	0.05N	CAB	----	----	.000	----	----			1	806	UNCH	29.90B	.05									
1150				----	----	0.05N	CAB	----	----	----	----	----			----	1210	UNCH	27.10B	.05									
1155				----	----	0.05N	CAB	----	----	----	----	----			----	646	UNCH	24.30B	.05A									
1160				----	----		CAB	----	----	----	----	----			----	825	UNCH	22.30B	.05									
1165				----	----		CAB	----	----	----	----	----			----	679	UNCH	19.80B	.05									
1170				----	----		CAB	----	----	----	----	----			----	792	UNCH	17.60B	.05									
1175				----	----		CAB	----	----	----	----	----			----	657	UNCH	15.50B	.05									
1180				----	----		CAB	----	----	----	----	----			----	577	UNCH	13.70B	.05									
1185				----	----		CAB	----	----	----	----	----			----	254	UNCH	12.00B	.05									
1190				----	----		CAB	----	----	----	----	----			----	159	UNCH	10.50B	.05									
1195				----	----		CAB	----	----	----	----	----			----	102	UNCH	9.20B	.05									
1200				----	----		CAB	----	----	----	----	----			----	942	UNCH	8.00B	.05									
1205				----	----		CAB	----	----	----	----	----			----	448	UNCH	7.00B	.05									
1210				----	----		CAB	----	----	----	----	----			----	266	UNCH	6.00B	.05									
1215				----	----		CAB	----	----	----	----	----			----	134	UNCH	5.20B	.10									
1220				----	----		CAB	----	----	----	----	----			----	96	UNCH	4.50B	.20A									
1225				----	----		CAB	----	----	----	----	----			----	43	UNCH	3.90B	.15									
1230				----	----		CAB	----	----	----	----	----			----	1	UNCH	3.30B	.20A									
1235				----	----		CAB	----	----	----	----	----			----	10	UNCH	2.90B	.20A									
1240				----	----		CAB	----	----	----	----	----			----	10	UNCH	2.10B	.15A									
1245				----	----		CAB	----	----	----	----	----			----	250	UNCH	1.80B	.15									
1250				----	----		CAB	----	----	----	----	----			----	25	UNCH	1.50B	.10A									
1255				----	----		CAB	----	----	----	----	----			----	62	UNCH	.40B	.20									
1260				----	----		CAB	----	----	----	----	----			----	3931	38795 +	126										
1300				----	----		CAB	----	----	----	----	----			----													
TOTAL																												
SEP16	EURO	FX CALL		----	----	124.80N		116.70-	81	.998	----	----			2	UNCH	166.50B	98.30A										
1000				----	----	94.90N		86.80-	81	.987	----	----			1	UNCH	137.50B	72.30A										
1030				----	----	75.00N		67.00-	80	.975	----	----			17	UNCH	118.60B	50.90A										
1050				----	----	65.10N		57.20-	79	.964	----	----			12	UNCH	109.30B	41.30A										
1060				----	----	60.20N		52.40-	78	.951	----	----			7	UNCH	98.60B	36.90A										
1065				----	----	55.40N		47.60-	78	.938	----	----			53	UNCH	100.00B	32.70A										
1070				----	----	50.50N		42.90-	76	.919	----	----			4	UNCH	89.70B	28.80A										
1075				----	----	45.80N		38.30-	75	.895	----	----			36	UNCH	91.20B	24.80A										
1080				----	----	41.10N		33.80-	73	.865	----	----			41	UNCH	81.00B	20.90A										
1085				----	----	36.60N		29.40-	72	.831	----	----			116	UNCH	82.30B	17.50A										
1090				----	----	32.10N		25.20-	69	.787	----	----			6	407 +	1	78.00B	14.50A									
1095				----	----	27.90N		21.30-	66	.734	----	----			12	769	UNCH	73.90B	11.70A									
1100				----	----	23.80N		17.70-	61	.672	----	----			64	2268 -	64	69.60B	9.40A									
1105				----	----	20.10N		14.30-	58	.604	----	----			116	1540 -	72	65.50B	7.30A									
1110				----	----	16.60N		11.40-	52	.530	----	----			78	1292 +	12	61.60B	5.60A									
1115				----	----	13.50N		8.80-	47	.453	----	----			902	3184 +	517	57.60B	4.30A									
1120				----	----	10.70N		6.70-	40	.376	----	----			126	3396 +	9	55.00B	3.30A									
1125				----	----	8.40N		5.00-	34	.305	----	----			265	2173 +	43	52.40B	2.50A									
1130				----	----	6.40N		3.70-	27	.241	----	----			50	1596 +	13	53.60B	1.90A									
1135				----	----	4.90N		2.70-	22	.187	----	----			137	2291 -	26	50.60B	1.40A									
1140				----	----	3.60N		1.90-	17	.140	----	----			240	1541 -	48	49.50B	1.10									
1145				----	----	2.70N		1.40-	13	.107	----	----			136	2677 +	25	46.70B	.80A									
1150				----	----	2.00N		1.00-	10	.079	----	----			24	1170 +	9	44.00B	.60									
1155				----	----	1.50N		.70-	8	.057	----	----			11	1328 -	3	41.40B	.45									
1160				----	----	1.10N		.50-	6	.042	----	----			4	405 +	2	38.90B	.35									
1165				----	----	0.90N		.40-	5	.033	----	----			8	2050 +	1	36.50B	.25									
1170				----	----	0.70N		.30-	4	.025	----	----			30	636 +	30	34.20B	.25									
1175				----	----	0.50N		.25-	2	.020	----	----			----	835	UNCH	32.00B	.25									
1180				----	----	0.40N		.20-	2	.016	----	----			----	791	UNCH	29.90B	.10									
1185				----	----	0.30N		.15-	1	.012	----	----			36	925 +	17	27.90B	.10									
1190				----	----	0.25N		.15-	1	.011	----	----			----	1239	UNCH	25.90B	.10									
1195				----	----	0.20N		.10-	1	.008	----	----			3	1567 -	1	24.10B	.05									
1200				----	----	0.15N		.10-	0	.007	----	----			----	414	UNCH	22.40B	.30A									
1205				----																								

PG39 BULLETIN #148@														EURO FX & CME\$INDEX OPTIONS										Wed, Aug 03, 2016				PG39
EURO FX CALL		EURO FX CALL																										
1250	----	----	----	----	0.15N	.10-	0	.006	----	----								1	UNCH	2.70B	.25A							
1270	----	----	----	----	0.10N	.05-	0	.003	----	----								5	UNCH	.80B	.15A							
1275	----	----	----	----	0.05N	.05	UNCH	.002	----	----								5	UNCH	.70B	.15A							
TOTAL																		320	11486 +	177								
NOV16	EURO	FX	CALL																									
1090	----	----	----	----	45.20N	38.70-	65	.749	----	----								33	UNCH	45.40B	28.10A							
1095	----	----	----	----	41.20N	34.90-	63	.717	----	----								3	UNCH	41.40B	25.00A							
1100	----	----	----	----	37.30N	31.30-	60	.682	----	----								2	UNCH	37.50B	22.00A							
1105	----	----	----	----	33.70N	27.80-	59	.644	----	----								115	UNCH	33.70B	19.20A							
1110	----	----	----	----	30.10N	24.50-	56	.604	----	----								92	UNCH	30.20B	16.70A							
1115	----	----	----	----	26.70N	21.40-	53	.562	----	----								135	UNCH	26.90B	14.40A							
1120	----	----	----	----	23.60N	18.60-	50	.519	----	----								73	UNCH	23.70B	12.40A							
1125	----	----	----	----	20.60N	16.00-	46	.474	----	3								139	UNCH	20.80B	10.60A							
1130	----	----	----	----	17.90N	13.60-	43	.428	----	5								166 +	5	18.20B	9.10A							
1135	----	----	----	----	15.40N	11.50-	39	.383	----	20								91 +	20	16.00B	7.70A							
1140	----	----	----	----	13.20N	9.70-	35	.340	----	18								56 +	13	13.90B	6.50A							
1145	----	----	----	----	11.20N	8.10-	31	.299	----	27								62 +	27	12.00B	5.50A							
1150	----	----	----	----	9.50N	6.70-	28	.260	----	----								17	UNCH	10.40B	4.70A							
1155	----	----	----	----	7.90N	5.60-	23	.226	----	25								72 +	20	9.00B	4.00A							
1160	----	----	----	----	6.60N	4.60-	20	.193	----	65								92 +	55	7.70B	3.30A							
1165	----	----	----	----	5.50N	3.80-	17	.165	----	43								52 +	43	6.50B	2.80A							
1170	----	----	----	----	4.60N	3.10-	15	.140	----	----								26	UNCH	5.50B	2.50A							
1175	----	----	----	----	3.80N	2.60-	12	.120	----	----								21	UNCH	4.70B	2.10A							
1180	----	----	----	----	3.20N	2.20-	10	.103	----	1								19	+	1	4.00B	1.80A						
1185	----	----	----	----	2.60N	1.80-	8	.086	----	2								8	+	2	3.40B	1.50A						
1190	----	----	----	----	2.20N	1.50-	7	.073	----	----								22	UNCH	2.90B	1.40A							
1195	----	----	----	----	1.80N	1.30-	5	.063	----	----								21	UNCH	2.50B	1.20A							
1200	----	----	----	----	1.50N	1.10-	4	.054	----	----								25	UNCH	2.10B	.90A							
1205	----	----	----	----	1.30N	.90-	4	.045	----	----								14	UNCH	1.80B	.90A							
1215	----	----	----	----	1.00N	.70-	3	.035	----	----								4	UNCH	.90B	.70A							
1220	----	----	----	----	0.80N	.60-	2	.030	----	18								21 +	18	.80B	.50							
TOTAL																		227	1381 +	204								
DEC16	EURO	FX	CALL																									
1020	----	----	----	----	110.90N	103.30-	76	.933	----	----								22	UNCH	146.00B	87.20A							
1065	----	----	----	----	69.60N	62.40-	72	.823	----	----								5	UNCH	105.10B	49.80A							
1080	----	----	----	----	56.80N	50.10-	67	.760	----	----								1	UNCH	92.30B	38.90A							
1085	----	----	----	----	52.70N	46.20-	65	.736	----	----								82	UNCH	85.20B	35.50A							
1090	----	----	----	----	48.70N	42.50-	62	.710	----	----								94	UNCH	86.90B	32.30A							
1095	----	----	----	----	44.80N	38.80-	60	.682	----	2								87 +	2	82.80B	29.20A							
1100	----	----	----	----	41.10N	35.30-	58	.652	----	2								127 +	1	78.70B	26.20A							
1105	----	----	----	----	37.50N	31.90-	56	.621	----	----								211	UNCH	77.40B	23.40A							
1110	----	----	----	----	34.20N	28.70-	55	.588	----	2								274 +	2	73.50B	20.90A							
1115	----	----	----	----	31.00N	25.70-	53	.554	----	----								494	UNCH	69.70B	18.60A							
1120	----	----	----	----	27.90N	22.80-	51	.518	----	2								2335 +	2	65.90B	16.40A							
1125	----	----	----	----	25.00N	20.20-	48	.482	----	26								895 +	21	62.20B	14.40A							
1130	----	----	----	----	22.20N	17.80-	44	.446	----	9								730 +	5	58.60B	12.70A							
1135	----	----	----	----	19.70N	15.60-	41	.409	----	25								642 +	23	55.20B	11.10A							
1140	----	----	----	----	17.30N	13.60-	37	.373	----	48								298	UNCH	51.90B	9.80A							
1145	----	----	----	----	15.20N	11.80-	34	.338	----	40								324 +	13	48.60B	8.60A							
1150	----	----	----	----	13.30N	10.20-	31	.305	----	129								963 +	73	46.30B	7.50A							
1155	----	----	----	----	11.70N	8.80-	29	.273	----	17								364 -	1	43.30B	6.50A							
1160	----	----	----	----	10.20N	7.60-	26	.244	----	41								369 +	23	40.30B	5.70A							
1165	----	----	----	----	8.90N	6.50-	24	.216	----	99								1140 +	82	37.60B	4.90							
1170	----	----	----	----	7.70N	5.60-	21	.192	----	125								1158 +	70	35.40B	4.30A							
1175	----	----	----	----	6.70N	4.80-	19	.169	----	----								154	UNCH	33.30B	3.70							
1180	----	----	----	----	5.80N	4.20-	16	.150	----	22								452 -	16	31.20B	3.30							
1185	----	----	----	----	5.00N	3.60-	14	.132	----	----								240	UNCH	29.30B	2.90							
1190	----	----	----	----	4.30N	3.10-	12	.116	----	1								273	UNCH	28.30B	2.50							
1195	----	----	----	----	3.70N	2.70-	10	.102	----	36								1105	UNCH	26.50B	2.20A							
1200	----	----	----	----	3.20N	2.30-	9	.089	----	10								1819 -	1	24.90B	2.00							
1205	----	----	----	----	2.80N	2.00-	8	.078	----	----								251	UNCH	23.30B	1.70A							
1210	----	----	----	----	2.40N	1.70-	7	.068	----	10								642	UNCH	21.80B	1.50A							
1215	----	----	----	----	2.10N	1.50-	6	.060	----	10								207	UNCH	20.40B	1.30A							
1220	----	----	----	----	1.80N	1.30-	5	.053	----	24								537 +	10	19.10B	1.20A							
1225	----	----	----	----	1.60N	1.10-	5	.045	----																			

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PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS						wed, Aug 03, 2016 PG39				
EURO FX P (EU)														
AUG16	EURO	FX P (EU)												
1050	----		----	----	----	CAB	----	----	----	5	UNCH	5.20B	.30A	
1055	----		----	----	----	CAB	----	.000	----	63	UNCH	6.00B	.20A	
1060	----		----	----	----	CAB	----	.000	----	90	UNCH	6.90B	.10A	
1065	----		----	----	----	CAB	----	.000	----	113	UNCH	7.90B	.10A	
1070	----		----	----	----	CAB	----	.000	----	121	UNCH	9.00B	.10A	
1075	----		----	----	----		.05+	0	.001	60	UNCH	10.20B	.10A	
1080	----		----	----	----		.10+	1	.004	150	UNCH	11.60B	.10A	
1085	----		----	0.05N	----		.15+	1	.007	321	UNCH	13.10B	.10A	
1090	----		----	0.10N	----		.20+	1	.012	34	UNCH	14.90B	.10	
1095	----		----	0.10N	----		.30+	2	.023	30	UNCH	16.80B	.20A	
1100	----		----	0.20N	----		.50+	3	.048	1	UNCH	18.90B	.35A	
1105	----		----	0.30N	----		.90+	6	.103	30	UNCH	21.20B	.70A	
1110	----		----	0.50N	----		1.60+	11	.211	72	UNCH	23.80B	1.30A	
1120	----		----	2.10N	----		5.60+	35	.666	11	31 +	11	25.80B	3.00
1125	----		----	4.10N	----		9.20+	51	.866	30	UNCH	28.70B	5.20A	
1130	----		----	7.10N	----		13.60+	65	.956	120	UNCH	27.60B	10.70A	
TOTAL										11	1271 +	11		
EURO FX P (EU)														
SEP16	EURO	FX P (EU)												
1010	----		----	0.10N		.05-	0	.003	----	1	UNCH	20.60B	.35A	
1050	----		----	0.25N		.35+	1	.024	----	4	UNCH	34.00B	.35A	
1055	----		----	0.30N		.45+	1	.030	----	30	UNCH	36.10B	.40A	
1070	----		----	0.60N		.90+	3	.061	----	1	UNCH	43.00B	.60	
1075	----		----	0.70N		1.20+	5	.080	----	90	UNCH	44.40B	.80A	
1080	----		----	1.00N		1.60+	6	.104	----	143	UNCH	47.60B	1.00A	
1085	----		----	1.30N		2.10+	8	.134	----	60	UNCH	50.30B	1.30A	
1090	----		----	1.80N		2.70+	9	.168	----	124	UNCH	47.50B	1.70A	
1095	----		----	2.30N		3.50+	12	.212	----	120	UNCH	56.00B	2.30A	
1100	----		----	3.10N		4.60+	15	.265	30	121 +	30	52.20B	3.00A	
1105	----		----	4.00N		6.00+	20	.327	----	30	UNCH	55.80B	3.90A	
1110	----		----	5.30N		7.60+	23	.394	----	30	UNCH	57.60B	5.10A	
1115	----		----	6.80N		9.70+	29	.469	----	40	UNCH	60.20B	6.60A	
1120	----		----	8.70N		12.10+	34	.546	----	194	UNCH	49.80B	8.40A	
1125	----		----	10.90N		15.00+	41	.623	----	52	UNCH	49.50B	10.60A	
1135	----		----	16.60N		22.00+	54	.758	----	1	UNCH	45.70B	16.20A	
TOTAL										30	1041 +	30		
EURO FX P (EU)														
OCT16	EURO	FX P (EU)												
1010	----		----	0.20N		.25+	0	.012	----	5	UNCH	5.50B	.35A	
1100	----		----	5.20N		7.00+	18	.282	----	50	UNCH	26.10B	5.20A	
TOTAL										0	55			
EURO FX P (EU)														
NOV16	EURO	FX P (EU)												
965	----		----	0.15N		.20+	0	.008	----	2	UNCH	.60B	.30A	
1080	----		----	4.40N		5.60+	12	.194	----	30	UNCH	12.30B	4.50A	
TOTAL										0	32			
EURO FX P (EU)														
DEC16	EURO	FX P (EU)												
1000	----		----	1.10N		1.40+	3	.043	----	1	UNCH	15.10B	1.30A	
1050	----		----	3.70N		4.40+	7	.127	----	1	UNCH	27.70B	3.80A	
1055	----		----	4.20N		5.00+	8	.142	----	14	UNCH	29.50B	4.20A	
1080	----		----	7.60N		9.00+	14	.239	----	25	UNCH	39.30B	7.60A	
1090	----		----	9.50N		11.30+	18	.289	----	1	UNCH	43.90B	9.50A	
1100	----		----	11.90N		14.10+	22	.347	----	1	UNCH	46.10B	12.00A	
1135	----		----	25.40N		29.30+	39	.590	----	41	UNCH	59.30B	23.30A	
TOTAL										0	84			
EURO FX P (EU)														
MAR17	EURO	FX P (EU)												
1070	----		----	9.90N		11.30+	14	.229	----	12	UNCH	32.60B	10.10A	
1095	----		----	15.10N		17.40+	23	.330	----	40	UNCH	42.80B	15.50A	
TOTAL										0	52			
EURO FX P (EU)														
JUN17	EURO	FX P (EU)												
980	----		----	4.00N		4.40+	4	.078	----	8	UNCH	7.60B	4.40A	
TOTAL										0	8			
EURO FX PUT														
AUG16	EURO	FX PUT												
920	----		----	----	----	CAB	----	----	----	4	UNCH	.30B	.05	
930	----		----	----	----	CAB	----	----	----	22	UNCH	.40B	.10	
940	----		----	----	----	CAB	----	----	----	12	UNCH	.50B	.10	
950	----		----	----	----	CAB	----	----	----	25	UNCH	.70B	.10A	
955	----		----	----	----	CAB	----	----	----	332	UNCH	.80B	.15A	
965	----		----	----	----	CAB	----	----	----	16	UNCH	1.10B	.15A	
970	----		----	----	----	CAB	----	----	----	5	UNCH	1.20B	.10A	
975	----		----	----	----	CAB	----	----	----	18	UNCH	1.30B	.15A	
980	----		----	----	----	CAB	----	----	----	33	UNCH	1.50B	.10	
985	----		----	----	----	CAB	----	----	----	18	UNCH	1.70B	.10A	
990	----		----	----	----	CAB	----	----	----	24	UNCH	1.90B	.15A	
995	----		----	----	----	CAB	----	----	----	5	UNCH	2.20B	.15A	
1000	----		----	----	----	CAB	----	----	----	205	UNCH	2.50B	.15A	
1005	----		----	----	----	CAB	----	----	----	19	UNCH	2.80B	.05A	
1010	----		----	----	----	CAB	----	----	----	218	UNCH	3.10B	.05	
1015	----		----	----	----	CAB	----	----	----	237	UNCH	3.50B	.10A	
1020	----		----	----	----	CAB	----	----	----	245	UNCH	3.90B	.05	
1025	----		----	----	----	CAB	----	----	----	232	UNCH	4.40B	.05	
1030	----		----	----	----	CAB	----	----	----	320	UNCH	4.90B	.05	
1035	----		----	----	----	CAB	----	----	----	256	UNCH	5.50B	.05	
1040	----		----	----	----	CAB	----	----	----	2418	UNCH	6.10B	.05	
1045	----		----	----	----	CAB	----	----	2	523	UNCH	6.80B	.05	
1050	----		----	----	----	CAB	----	----	----	2890	UNCH	7.60B	.05	
1055	----		----	----	----	CAB	----	.000	----	678	UNCH	8.60B	.05	
1060	----		----	----	----	CAB	----	.000	----	786	UNCH	9.60B	.05	
1065	----		----	----	----	CAB	----	.000	----	1031	UNCH	10.70B	.05	
1070	----		----	----	----	CAB	----	.000	100	1222	UNCH	12.00B	.05	
1075	----		----	----	----		.05+	0	.001	1	2286	UNCH	13.40B	.05
1080	----		----	----	----		.10+	1	.004	10	2998 -	10	16.00	.05
1085	----		----	0.05N	----		.15+	1	.007	63	5161	UNCH	16.60B	.05
1090	----		----	0.10N	----		.20+	1	.012	430	5581 -	19	18.50B	.10
1095	----		----	0.10N	----		.30+	2	.023	466	3795 +	76	20.60B	.10
1100	----		----	0.20N	----		.50+	3	.048	618	5195 -	3	22.80B	.10
1105	----		----	0.30N	----		.90+	6	.103	578	3238 -	1	24.20B	.25
1110	----		----	0.50N	----		1.60+	11	.211	1251	3029 +	169	23.90B	.45
1115	----		----	1.00N	----		3.10+	21	.414	623	1729 -	87	26.70B	.90A
1120	----		----	2.10N	----		5.60+	35	.666	413	2133 -	19	29.70B	1.90
1125	----		----	4.10N	----		9.20+	51	.866	141	1418 -	8	32.90B	3.80
1130	----		----	7.10N	----		13.60+	65	.956	2	1105	UNCH	36.30B	6.70
1135	----		----	11.00N	----		18.40+	74	.990	720	UNCH	40.00B	10.60A	
1140	----		----	15.50N	----		23.40+	79	.996	2	465 +	2	43.90B	13.40A
1145	----		----	20.30N	----		28.30+	80	.999	391	UNCH	48.00B	15.50A	
1150	----		----	25.30N	----		33.30+	80						



PRELIMINARY



PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS										Wed, Aug 03, 2016 PG39			
EURO FX PUT		EURO FX PUT															
1080	----	----	----	1.00N	1.60+	6	.104	----	324	1736 -	19	47.80B	.90				
1085	----	----	----	1.30N	2.10+	8	.134	----	69	1009 +	13	50.40B	1.30				
1090	----	----	----	1.80N	2.70+	9	.168	----	231	2654 +	27	53.10B	1.60				
1095	----	----	----	2.30N	3.50+	12	.212	----	209	2075 +	75	56.00B	2.20				
1100	----	----	----	3.10N	4.60+	15	.265	----	778	3473 -	177	58.90B	2.90				
1105	----	----	----	4.00N	6.00+	20	.327	----	944	2901 +	49	62.10B	3.90				
1110	----	----	----	5.30N	7.70+	24	.395	----	611	3167 +	174	65.10B	5.10				
1115	----	----	----	6.80N	9.70+	29	.469	----	358	1603 +	319	68.40B	6.60				
1120	----	----	----	8.70N	12.10+	34	.546	----	299	1915 +	78	65.10B	8.40A				
1125	----	----	----	10.90N	15.00+	41	.623	----	86	1654 +	13	68.40B	10.70A				
1130	----	----	----	13.60N	18.30+	47	.694	----	57	2095 -	55	67.60B	13.20				
1135	----	----	----	16.60N	22.00+	54	.758	----	5	1299	UNCH	71.00B	15.70A				
1140	----	----	----	20.10N	26.00+	59	.812	----	1	934 -	1	74.40B	17.50A				
1145	----	----	----	23.80N	30.20+	64	.859	----	----	1375	UNCH	71.90B	19.20A				
1150	----	----	----	27.90N	34.70+	68	.892	----	----	444	UNCH	73.50	20.90A				
1155	----	----	----	32.20N	39.30+	71	.920	----	----	762	UNCH	77.40B	22.80A				
1160	----	----	----	36.70N	44.00+	73	.942	----	----	593	UNCH	81.40B	24.90A				
1165	----	----	----	41.30N	48.80+	75	.957	----	----	29	UNCH	85.50B	27.10A				
1170	----	----	----	46.10N	53.60+	75	.966	----	----	35	UNCH	89.70B	29.60A				
1175	----	----	----	50.90N	58.60+	77	.974	----	----	13	UNCH	94.00B	32.10A				
1180	----	----	----	55.70N	63.50+	78	.979	----	----	51	UNCH	98.30B	34.80A				
1190	----	----	----	65.50N	73.40+	79	.987	----	----	7	UNCH	107.10B	40.80A				
1200	----	----	----	75.40N	83.40+	80	.991	----	----	1	UNCH	119.50	47.40A				
1270	----	----	----	145.20N	153.30+	81	.999	----	----	55	UNCH	182.90B	106.30A				
TOTAL									4357	45607 +	675						
OCT16																	
930																	
970																	
990																	
995																	
1000																	
1005																	
1010																	
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1180																	
1185																	
TOTAL									1079	13354 +	323						
NOV16																	
900																	
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PRELIMINARY

PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS										Wed, Aug 03, 2016				PG39	
EURO FX PUT		EURO FX PUT																	
1145	----	----	----	30.90N	35.50+	46	.661	----	----	216	UNCH	71.30B	26.50A						
1150	----	----	----	34.00N	38.90+	49	.694	----	----	279	UNCH	74.90B	28.10						
1155	----	----	----	37.30N	42.50+	52	.726	----	----	25	UNCH	78.50B	30.40A						
1160	----	----	----	40.80N	46.30+	55	.755	----	----	16	UNCH	82.30B	32.50A						
1165	----	----	----	44.50N	50.20+	57	.783	----	----	139	UNCH	86.10B	34.60A						
1170	----	----	----	48.30N	54.30+	60	.807	----	----	5	UNCH	90.10B	36.90A						
1180	----	----	----	56.40N	62.80+	64	.849	----	----	6	UNCH	98.10B	42.00A						
1185	----	----	----	60.60N	67.20+	66	.867	----	----	139	UNCH	102.30B	44.70A						
1190	----	----	----	64.90N	71.70+	68	.883	----	----	37	UNCH	106.50B	47.50A						
TOTAL										841	19210 +	290							
MAR17	EURO	FX	PUT	----	----	2.10N	2.30+	2	.052	----	47	UNCH	10.00B	2.30A					
980	----	----	----	2.50N	2.70+	2	.061	----	----	17	UNCH	11.10B	2.70A						
990	----	----	----	2.70N	3.00+	3	.068	----	----	14	UNCH	13.20B	2.90A						
995	----	----	----	2.90N	3.20+	3	.072	----	----	326	UNCH	14.00B	2.70A						
1000	----	----	----	3.20N	3.50+	3	.079	----	----	12	UNCH	14.90B	3.50A						
1005	----	----	----	3.40N	3.90+	5	.087	----	----	28	UNCH	15.80B	3.80A						
1010	----	----	----	4.10N	4.60+	5	.102	----	1	1104 +	1	17.70B	3.90						
1020	----	----	----	4.50N	5.00+	5	.110	----	----	2	UNCH	18.80B	4.90A						
1025	----	----	----	4.90N	5.50+	6	.120	----	----	126	UNCH	20.20	5.10A						
1030	----	----	----	5.30N	6.00+	7	.131	----	----	79	UNCH	21.00B	5.50A						
1035	----	----	----	5.80N	6.60+	8	.142	----	----	30	UNCH	25.20	6.00A						
1040	----	----	----	6.40N	7.20+	8	.154	----	----	50	UNCH	23.50B	6.50A						
1045	----	----	----	7.00N	7.90+	9	.167	----	----	32	UNCH	24.90B	7.10A						
1050	----	----	----	7.60N	8.60+	10	.181	----	----	119	UNCH	26.30B	7.80A						
1055	----	----	----	8.30N	9.40+	11	.196	----	----	31	UNCH	27.80B	8.50A						
1060	----	----	----	9.10N	10.30+	12	.212	----	----	268	UNCH	29.30B	9.30A						
1065	----	----	----	9.90N	11.30+	14	.229	----	----	348	UNCH	31.00B	10.00A						
1070	----	----	----	10.80N	12.30+	15	.247	----	----	125	UNCH	32.70B	10.90A						
1075	----	----	----	11.70N	13.50+	18	.266	----	----	240	UNCH	34.40B	11.80A						
1080	----	----	----	12.70N	14.70+	20	.286	----	----	143	UNCH	36.30B	12.90A						
1085	----	----	----	13.90N	16.00+	21	.308	----	----	697	UNCH	40.00	14.00						
1090	----	----	----	15.10N	17.40+	23	.330	----	----	364	UNCH	40.30B	15.30A						
1095	----	----	----	16.50N	18.90+	24	.353	----	----	383	UNCH	42.40B	16.60A						
1100	----	----	----	18.00N	20.50+	25	.377	----	----	158	UNCH	44.70B	18.10A						
1105	----	----	----	19.70N	22.20+	25	.402	----	----	188	UNCH	47.00B	19.70A						
1110	----	----	----	21.40N	24.10+	27	.428	----	----	135	UNCH	49.40B	21.40A						
1115	----	----	----	23.30N	26.10+	28	.455	----	----	81	UNCH	51.00B	23.00A						
1120	----	----	----	25.30N	28.30+	30	.483	----	----	116	UNCH	49.80B	24.40A						
1125	----	----	----	27.50N	30.70+	32	.511	----	----	504	UNCH	56.50B	25.90A						
1130	----	----	----	29.80N	33.30+	35	.539	----	----	294	UNCH	59.40B	27.40A						
1135	----	----	----	32.30N	36.00+	37	.567	----	----	420	UNCH	61.90B	29.10A						
1140	----	----	----	34.90N	38.80+	39	.595	----	----	290	UNCH	65.20B	30.80A						
1145	----	----	----	37.60N	41.90+	43	.622	----	----	99	UNCH	64.40B	32.70A						
1150	----	----	----	40.50N	45.00+	45	.649	----	----	140	UNCH	67.70B	34.60A						
1155	----	----	----	43.60N	48.30+	47	.676	----	----	44	UNCH	71.10B	36.70A						
1160	----	----	----	46.80N	51.80+	50	.701	----	----	82	UNCH	74.40B	38.80A						
1165	----	----	----	49.10N	55.40+	53	.725	----	----	105	UNCH	78.10B	41.10A						
1170	----	----	----	64.90N	71.10+	62	.809	----	----	41	UNCH	93.30B	51.40A						
1190	----	----	----	77.20N	83.90+	67	.857	----	----	55	UNCH	103.10B	70.40A						
1205	----	----	----	127.80N	135.30+	75	.951	----	----	6	UNCH	135.10B	103.90A						
1260	----	----	----	137.40N	145.10+	77	.957	----	----	10	UNCH	161.50B	112.30A						
1270	----	----	----	142.30N	150.00+	77	.961	----	----	20	UNCH	166.30B	116.50A						
1275	----	----	----	147.10N	154.90+	78	.964	----	----	1	7383 +	1	171.00B	120.80A					
TOTAL										1	7383 +	1							
JUN17	EURO	FX	PUT	----	----	3.50N	3.80+	3	.068	----	18	UNCH	6.00	4.80A					
970	----	----	----	4.00N	4.40+	4	.078	----	----	70	UNCH	12.70B	4.40A						
980	----	----	----	4.90N	5.40+	5	.095	----	----	15	UNCH	9.30B	5.40A						
995	----	----	----	6.00N	6.70+	7	.116	----	----	15	UNCH	17.50B	6.30A						
1010	----	----	----	6.90N	7.70+	8	.132	----	----	44	UNCH	19.40B	7.30A						
1020	----	----	----	7.40N	8.30+	9	.142	----	----	5	UNCH	20.50B	7.80A						
1025	----	----	----	8.00N	8.90+	9	.151	----	----	14	UNCH	21.40B	8.30A						
1030	----	----	----	9.30N	10.30+	10	.172	----	----	26	UNCH	23.70B	9.60A						
1040	----	----	----	10.00N	11.10+	11	.184	----	----	15	UNCH	25.40B	10.30A						
1045	----	----	----	11.50N	12.70+	12	.208	----	----	71	UNCH	28.10B	11.80A						
1055	----	----	----	12.40N	13.70+	13	.222	----	----	6	UNCH	29.50B	12.70A						
1060	----	----	----	14.40N	15.70+	13	.251	----	----	30	UNCH	32.60B	14.40A						
1070	----	----	----	15.50N	16.90+	14	.266	----	----	150	UNCH	34.20B	15.50A						
1080	----	----	----	16.60N	18.10+	15	.282	----	----	120	UNCH	35.90B	16.70A						
1085	----	----	----	17.80N	19.40+	16	.299	----	----	90	UNCH	37.70B	17.90A						
1090	----	----	----	19.20N	20.80+	16	.317	----	----	90	UNCH	39.50B	19.20A						
1095	----	----	----	20.50N	22.20+	17	.335	----	----	35	UNCH	41.40B	20.50A						
1100	----	----	----	22.00N	23.80+	18	.354	----	----	128	UNCH	43.40B	21.80A						
1105	----	----	----	23.60N	25.50+	19	.374	----	----	31	UNCH	45.50B	23.10A						
1110	----	----	----	25.20N	27.20+	20	.394	----	----	13	UNCH	47.70B	24.50A						
1115	----	----	----	26.90N	29.10+	22	.415	----	----	256	UNCH	49.90B	26.00A						
1120	----	----	----	28.70N	31.10+	24	.436	----	----	176	UNCH	52.00B	27.50A						
1125	----	----	----	30.60N	33.20+	26	.458	----	----	213	UNCH	53.10B	29.20A						
1130	----	----	----	32.60N	35.40+	28	.480	----	----	204	UNCH	55.60B	31.00A						
1135	----	----	----	34.70N	37.80+	31	.502	----	----	150	UNCH	58.20B	32.80A						
1140	----	----	----	36.90N	40.30+	34	.525	----	----	74	UNCH	60.80B	34.80A						
1150	----	----	----	41.80N	45.60+	38	.570	----	----	19	UNCH	66.40B	39.00A						
1270	----	----	----	134.40N	141.70+	73	.920	----	----	5	UNCH	159.40B	132.20A						
1275	----	----	----	139.10N	146.40+	73	.926	----	----	10	UNCH	164.00B	136.70A						
TOTAL										0	2093								
SEP16	WKEC-1X-C	----	----	12.10N	7.70+	NEW	.446	----	30	30 +	30	12.40B	7.40A						
1120	----	----	----	9.40N	5.60+	38	.360	----	----	20	UNCH	9.60B	5.40A						
1125	----	----	----	7.10N	4.00+	31	.281	----	----	40	UNCH	7.20B	3.90A						
1130	----	----	----	5.30N	2.80+	NEW	.212	----	15	15 +	15	5.30B	2.80A						
1135	----	----	----	1.50N	.60+	9	.055	----	----	7	UNCH	1.40	.70A						
1155	----	----	----	1.10N	.50+	6	.045	----	----	45	116 +	45	1.00	.60A					
TOTAL										45	116 +	45							
SEP16	WKEC-1X-P	----	----	1.20N	1.80+	NEW	.135	----	34	34 +	34	1.90	1.20A						
1090	----	----	----	1.60N	2.50+	NEW	.180	----	2	2 +	2	2.50B	1.60A						
1095	----	----	----	2.20N	3.40+	NEW	.234	----	1	1 +	1	3.40B	2.20A						
1100	----	----	----	3.10N	4.70+	NEW	.303	----	3	3 +	3	4.70B	3.00A						
1105	----	----	----	5.60N	8.50+	29	.466	----	----	16	UNCH	8.40B	5.50A						
1115	----	----	----	7.30N	11.00+	NEW	.553	----	3	3 +	3	10.80B	7.30A						
1120	----	----	----					----	43	59 +	43								
TOTAL										43	59 +	43							
AUG16	WKEC-2X-C	----	----	35.00N	27.10-	79	.953	----	----	7	UNCH	35.20B	13.30A						
1090	----	----	----	30.10N	22.30-	78	.928	----	----	13	UNCH	30.30B	9.80A						
1095	----	----	----	25.30N	17.80-	75	.874	----	----	205	UNCH	25.50B	6.90A						
1100	----	----	----	20.60N	13.50-	71	.799	----	8	262 +	3	20.80B	4.80A						
1105	----	----	----	16.20N	9.60-	66	.693	----	5	207	UNCH	17.20	3.10A						
1115	----	----	----	12.10N	6.30-	58	.554	----	47	370 +	15	13.20B	2.00A						
1120	----	----	----	8.50N	3.90-	46	.400	----	251	634 +	7	10.80B	1.30A						
1125	----	----	----	5.70N	2.20-	35	.259	----	198	386 +	75	8.70B	.90A						
1130	----	----	----	3.50N	1.20-	23	.154	----	157	430 +	130	6.90B	.60A						
1135	----</																		

PRELIMINARY

PG39 BULLETIN #148@				EURO FX & CME\$INDEX OPTIONS						Wed, Aug 03, 2016 PG39			
WKEC-3X-C													
AUG16	WKEC-3X-C												
1085	----	----	----	40.10N	32.20-	79	.948	----	----	3	UNCH	40.30B	18.20A
1090	----	----	----	35.20N	27.40-	78	.926	----	----	3	UNCH	35.40B	14.40A
1095	----	----	----	30.50N	22.80-	77	.888	----	----	2	UNCH	30.60B	11.00A
1100	----	----	----	25.80N	18.40-	74	.833	----	----	24	UNCH	26.00B	8.10A
1105	----	----	----	21.30N	14.30-	70	.754	----	----	96	UNCH	21.50B	5.90A
1110	----	----	----	17.10N	10.70-	64	.659	----	----	99	UNCH	17.30B	4.10A
1115	----	----	----	13.30N	7.60-	57	.544	----	----	276	UNCH	13.40B	2.90A
1120	----	----	----	9.90N	5.20-	47	.422	----	96	706 +	3	10.20B	2.00A
1125	----	----	----	7.10N	3.40-	37	.309	----	119	180 +	10	7.40B	1.40A
1130	----	----	----	4.90N	2.10-	28	.211	----	197	289 +	109	5.10B	1.00A
1135	----	----	----	3.30N	1.30-	20	.140	----	----	44	UNCH	3.40B	.80A
1140	----	----	----	2.10N	.70-	14	.082	----	----	93	UNCH	2.20B	.60A
1145	----	----	----	1.40N	.45-	9	.053	----	----	30	UNCH	1.40B	.40A
1170	----	----	----	0.20N	.10-	1	.010	----	----	33	UNCH	.15B	.15A
TOTAL										412	1878 +	122	
WKEC-3X-P													
AUG16	WKEC-3X-P												
1055	----	----	----	0.05N	.10+	0	.008	----	----	75	UNCH	1.00B	.15A
1070	----	----	----	0.10N	.20+	1	.019	----	----	36	UNCH	2.30B	.20A
1075	----	----	----	0.15N	.25+	1	.025	----	----	77	UNCH	3.00B	.25A
1080	----	----	----	0.20N	.35+	1	.035	----	----	21	UNCH	4.00B	.35A
1085	----	----	----	0.30N	.50+	2	.051	----	----	61	UNCH	5.20B	.35A
1090	----	----	----	0.45N	.70+	2	.073	----	3	122 -	2	6.60B	.40A
1095	----	----	----	0.70N	1.10+	4	.111	----	----	242	UNCH	8.50B	.70A
1100	----	----	----	1.00N	1.70+	7	.166	----	10	196	UNCH	10.90B	1.00A
1105	----	----	----	1.50N	2.70+	12	.245	----	60	173 +	34	13.70B	1.50A
1110	----	----	----	2.30N	4.00+	17	.340	----	205	422 +	137	16.80B	2.30A
1115	----	----	----	3.50N	5.90+	24	.455	----	82	158 +	37	20.40B	3.40A
1120	----	----	----	5.10N	8.50+	34	.577	----	30	70 -	20	24.30B	5.00A
1125	----	----	----	7.30N	11.70+	44	.690	----	----	42	UNCH	28.50B	7.10
TOTAL										390	1695 +	186	
WKEC-4X-C													
AUG16	WKEC-4X-C												
1105	----	----	----	22.00N	15.40-	66	.721	----	----	21	UNCH	22.20B	7.20A
1110	----	----	----	18.00N	11.90-	61	.635	----	4	36 +	4	18.10B	5.30A
1115	----	----	----	14.30N	8.90-	54	.537	----	18	68 +	18	14.40B	3.90A
1120	----	----	----	11.00N	6.40-	46	.436	----	53	80 +	26	11.20B	2.80A
1125	----	----	----	8.20N	4.40-	38	.336	----	110	223 +	105	8.40B	2.00A
1130	----	----	----	6.00N	3.00-	30	.250	----	209	298 +	137	6.20	1.50A
1135	----	----	----	4.30N	1.90-	24	.174	----	21	56 +	21	4.30B	1.10A
1145	----	----	----	2.00N	.80-	12	.081	----	----	13	UNCH	2.00	.60A
1160	----	----	----	0.70N	.25+	NEW	.026	----	1	1 +	1	.60B	.35A
TOTAL										416	796 +	312	
WKEC-4X-P													
AUG16	WKEC-4X-P												
1060	----	----	----	0.10N	.20+	1	.017	----	----	6	UNCH	.80	.20A
1065	----	----	----	0.15N	.25+	1	.022	----	----	7	UNCH	.90	.25A
1075	----	----	----	0.30N	.45+	1	.040	----	----	5	UNCH	.40B	.40A
1080	----	----	----	0.40N	.60+	2	.054	----	----	7	UNCH	3.30B	.40
1085	----	----	----	0.60N	.90+	3	.078	----	----	19	UNCH	4.70	.60A
1090	----	----	----	0.80N	1.20+	4	.105	----	----	30	UNCH	7.30	.80A
1095	----	----	----	1.10N	1.80+	7	.150	----	11	471	UNCH	9.20	1.10A
1100	----	----	----	1.60N	2.60+	10	.207	----	153	518 +	116	11.00B	1.50A
1105	----	----	----	2.20N	3.70+	15	.278	----	113	346 +	90	12.50B	2.20A
1110	----	----	----	3.20N	5.20+	20	.364	----	68	892 +	17	15.00B	3.10A
1115	----	----	----	4.50N	7.20+	27	.462	----	70	301 -	1	7.90	4.40A
1120	----	----	----	6.20N	9.70+	35	.563	----	36	165 +	35	22.30B	6.10A
1125	----	----	----	8.40N	12.70+	43	.663	----	----	99	UNCH	13.20	8.20A
TOTAL										451	2866 +	257	
** Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.**													

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
EURO FX PUT OCT16 PUT ZC	EURO FX OPTIONS 1100	----	320	320	----	----	0.00
TOTALS		0	320	320	0	0	0



NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG40 BULLETIN #148@ NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS wed, Aug 03, 2016 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:	SEP16	DEC16	MAR17	JUN17		
E-MINI NASDAQ FUT	09/16	12/16	03/17			
E-MINI NASDAQ OPT	09/16	12/16	03/17	06/16		

EXPIRATION:

NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03				
	SEP16	DEC16	MAR17	JUN17
QZ	2570-6060	2570-6060	2850-6050	2840-6040

[illegible]

ADDITIONAL NASDAQ 100 FUTURES

		LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW	
II FUT SEP16		439.40	444.80	438.50A	444.70 + 260		----	16	10 -	11450.30B	394.50A
TOTAL	II FUT						0	16	10.00 -	11	
ENY FUT SEP16		16060.00	16250.00B	15970.00A	16060.0 - 3500		----	2	11	UNCH16920.00B	14950.00A
TOTAL	ENY FUT						0	2	11.00		
FT1 FUT SEP16		6581.50	6621.00B	6566.50A	6589.00 - 1650		----	98	49 -	326725.00B	5840.50A
TOTAL	FT1 FUT						0	98	49.00 -	32	
FT5 FUT SEP16		15300.00	15435.00B	15270.00A	15435.0 + 3500		----	47	162 +	2715695.00B	13915.00A
TOTAL	FT5 FUT						0	47	162.00 +	27	
FTU FUT SEP16		----	----	947.10A	950.80 - 440		----	----		UNCH1020.60B	842.30A
TOTAL	FTU FUT						0	0	0.00		
II FUT AUG16		----	----	----	8634.00 + 1300		----	487	96 +	85----	----
TOTAL	II FUT						0	487	96.00 +	85	
RS1 FUT SEP16		1193.00	1195.80B	1189.60A	1195.60 + 420		----	2	14	UNCH1203.70B	1096.10A
TOTAL	RS1 FUT						0	2	14.00		
RSG FUT SEP16		1044.90	1046.80B	1043.20A	1046.70 + 80		----	10	34	UNCH1055.10B	952.30A
TOTAL	RSG FUT						0	10	34.00		
RSV FUT SEP16		1023.10	1027.80B	1021.30A	1027.10 + 370		----	12	940 +	121040.00B	950.50A
TOTAL	RSV FUT						0	12	940.00 +	12	
SDA FUT DEC16		----	----	----	45.500 + UNCH		----	----	8134	UNCH45.600B	44.700
DEC17		----	----	----	47.050 + UNCH		----	----	15512	UNCH47.050	44.100
DEC18		----	----	47.950A	48.000 + UNCH		----	----	14866	UNCH47.900	44.000A
DEC19		----	----	----	48.900 + UNCH		----	----	4577	UNCH49.050	43.950A
DEC20		----	----	----	49.850 + UNCH		----	----	6531	UNCH49.800B	43.900A
DEC21		50.800	50.850B	50.800	50.850 + UNCH		----	40	3636 +	4051.050B	44.150A
TOTAL	SDA FUT						0	40	3,256.00 +	40	
SDI FUT SEP16		----	----	----	11.400 + UNCH		----	----	800	UNCH11.400	11.160
DEC16		----	----	----	11.540 + UNCH		----	----	1	UNCH11.400	11.260
TOTAL	SDI FUT						0	0	801.00		

NASDAQ 100 WEEKLY-1 CALLS

STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW			
AUG16 (FUTURES SETT. .00)														
4380	----		336.75B	----	334.50N	348.50+	1400	.999	----	----	1	UNCH	371.25B	77.25A
4390	----		326.50B	----	324.50N	338.50+	1400	.999	----	----	1	UNCH	361.25B	72.00A
4450	----		267.25B	----	264.75N	278.50+	1375	.998	----	----	3	UNCH	301.50B	44.50A
4460	----		257.00B	----	254.75N	268.50+	1375	.998	----	----	5	UNCH	291.75B	40.50A
4470	----		247.25B	----	244.75N	258.50+	1375	.998	----	----	4	UNCH	281.75B	36.75A
4480	----		237.00B	----	234.75N	248.50+	1375	.997	----	----	16	UNCH	271.25B	33.00A
4500	----		217.00B	----	215.00N	228.50+	1350	.997	----	----	4	UNCH	252.00B	26.50A
4510	----		207.50B	----	205.00N	218.50+	1350	.997	----	----	11	UNCH	242.00B	23.50A
4530	----		188.00B	----	185.25N	198.75+	1350	.996	----	----	6	UNCH	222.25B	18.25A
4540	----		177.25B	----	175.25N	188.75+	1350	.996	----	----	11	UNCH	212.25B	16.00A
4550	----		167.00B	----	165.25N	178.75+	1350	.996	----	----	20	UNCH	202.25B	14.00A
4560	----		157.75B	----	155.50N	168.75+	1325	.995	----	----	62	UNCH	192.50B	12.25A
4570	----		148.25B	----	145.75N	158.75+	1300	.994	----	----	81	UNCH	182.00B	10.50A
4580	----		137.25B	----	136.00N	148.75+	1275	.993	----	----	26	UNCH	172.75B	9.00A
4590	----		128.50B	125.75A	125.75A	139.00+	1275	.991	----	----	19	UNCH	163.00B	7.75A
4600	----		117.75B	116.25A	116.25A	129.00+	1250	.989	----	----	35	UNCH	153.00B	5.50
4610	----		108.00B	106.50A	106.50A	119.25+	1225	.986	----	----	6	UNCH	143.00B	5.75A
4620	----		98.75B	96.50A	96.50A	109.50+	1175	.981	----	----	25	UNCH	133.75B	4.85A
4630	----		89.50B	88.00A	88.00A	99.75+	1125	.975	----	----	48	UNCH	123.50B	4.15A
4640	----		80.00B	78.50A	78.50A	90.00+	1050	.966	----	----	23	UNCH	114.00B	3.60A
4650	----		----	69.50A	69.50A	80.50+	1000	.953	----	----	69	UNCH	104.50B	3.15A
4660	----		----	60.75A	60.75A	71.25+	925	.935	----	----	182	UNCH	95.25B	2.75A
4670	----		----	53.25A	53.25A	62.00+	800	.907	----	----	63	UNCH	86.00B	2.45A
4680	----		----	45.00A	45.00A	53.25+	700	.872	----	----	172	UNCH	77.00B	2.20A
4690	----		----	37.75A	37.50B	45.00+	600	.821	----	----	137	UNCH	69.00B	1.95A
4700	34.00		35.75B	26.75A	32.75B	37.00+	475	.759	----	3	251	UNCH	60.50B	1.75A
4710	----		29.50B	25.75A	25.75B	29.75+	375	.679	----	----	235	UNCH	52.75B	1.60A
4720	16.00		23.50B	15.50A	20.00A	23.00+	225	.587	----	277	363 +	30	44.50B	1.45A
4730	13.25		18.00B	11.25A	15.00	17.25+	125	.482	----	19	311 -	8	41.75B	1.30A
4740	11.00		13.00B	7.75A	10.25B	12.25+	25	.372	----	109	177 -	15	36.50	1.20A
4750	7.00		9.25B	5.50A	6.75B	8.50+	25	.269	----	111	224 -	26	30.00B	1.10A
4760	5.25		6.25B	3.60A	4.40B	5.50+	75	.179	----	165	275 +	6	24.25B	1.05A
4770	3.40		4.15B	2.40A	2.70B	3.55+	70	.112	----	55	199 -	25	19.00B	.95A
4780	1.95		2.65B	1.70A	1.70A	2.30+	60	.068	----	285	152 -	7	14.75B	.90A
4790	1.40		1.65B	*1.20A	1.20A	1.55+	45	.041	----	40	244 +	24	11.00B	1.20A
4800	1.20		1.20	*.90A	0.90A	1.05+	30	.025	----	14	187 +	14	8.25B	.90A
4810	0.90		.95	*.70A	0.70A	.80+	10	.017	----	61	67 +	8	6.25B	.70A
4820	0.75		.80	*.55A	0.55A	.65	UNCH	.012	----	60	76 +	17	5.00B	.55A

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PRELIMINARY

PG40 BULLETIN #148@				NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS						wed, Aug 03, 2016				PG40
4830	----	----	----	0.45N	.50+	5	.008	----	----	94	UNCH	4.25B	.55A	
4840	----	----	----	0.35N	.40+	5	.006	----	----	162	UNCH	3.60B	.45A	
4850	----	----	----	0.25N	.35+	10	.004	----	----	88	UNCH	3.10B	.40A	
4860	----	----	----	0.20N	.30+	10	.003	----	----	30	UNCH	2.65B	.35A	
4870	----	.20B	----	0.20B	.25+	10	.002	----	----	150	UNCH	2.25B	.35A	
4880	----	.15B	----	0.15B	.20+	10	.001	----	----	60	UNCH	2.00B	.65A	
4890	----	----	----	0.10N	.15+	5	.001	----	----	31	UNCH	1.85B	.60A	
4900	----	----	----	0.10N	.10	UNCH	.000	----	----	82	UNCH	1.70B	.55A	
4910	----	----	----	0.10N	.10	UNCH	.000	----	----	1	UNCH	1.60B	.50A	
4920	----	.05B	----	0.05B	.05	UNCH	.000	----	----	60	UNCH	1.50B	.45A	
4930	----	.05B	----	0.05B	.05	UNCH	.000	----	----	30	UNCH	1.40B	.40A	
4940	----	.05B	----	0.05B		CAB	.000	----	----	38	UNCH	1.35B	.40A	
4960	----	.05B	----	0.05B		CAB	.000	----	----	30	UNCH	1.20B	.35A	
4970	----	----	----	0.05N		CAB	.000	----	----	25	UNCH	1.15B	.35A	
4980	----	----	----	0.05N		CAB	----	----	----	30	UNCH	1.05B	.35A	
5160	----	----	----	----		CAB	----	----	----	27	UNCH	.50B	.35	
5170	----	----	----	----		CAB	----	----	----	34	UNCH	.45B	.25A	
5190	----	----	----	----		CAB	----	----	----	26	UNCH	.40B	.30	
5200	----	----	----	----		CAB	----	----	----	26	UNCH	.40B	.30	
5210	----	----	----	----		CAB	----	----	----	6	UNCH	.40B	.30	
5240	----	----	----	----		CAB	----	----	----	24	UNCH	.35B	.25	
5250	----	----	----	----		CAB	----	----	----	24	UNCH	.35B	.25	
TOTAL									1199	4869 +	18			
SEP16		(FUTURES SETT. .00)												
4450	----	288.00B	276.75A	283.50B	292.50+	1125	.886	----	----	1	UNCH	316.50B	230.00A	
4500	----	242.75B	231.75A	238.50B	247.00+	1050	.851	----	----	1	UNCH	270.25B	188.75A	
4600	----	157.75B	149.00A	154.25B	161.00+	800	.745	----	----	1	UNCH	182.25B	114.75A	
4800	----	32.75B	29.75A	31.00B	33.25+	250	.327	----	----	1	UNCH	46.00B	21.25A	
TOTAL									0	4				

E-MINI NASDAQ 100 WEEKLY-2 CALLS

STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
AUG16			(FUTURES SETT. .00)										
4380	----		343.25B	331.75A	338.50A		349.50+	1375	.984	----	1	UNCH	375.00B 90.50A
4400	----		323.50B	312.00A	319.00A		329.75+	1375	.982	----	1	UNCH	355.00B 79.25A
4430	----		294.00B	282.25A	289.00A		300.00+	1350	.978	----	5	UNCH	325.50B 64.00A
4440	----		284.25B	273.50A	279.25A		290.00+	1325	.976	----	5	UNCH	315.75B 59.25A
4470	----		254.50B	243.75A	249.75A		260.50+	1300	.969	----	5	UNCH	286.25B 46.25A
4480	----		244.75B	234.00A	240.00A		250.50+	1275	.967	----	5	UNCH	276.00B 42.25A
4490	----		235.25B	224.25A	230.25A		240.75+	1275	.964	----	5	UNCH	266.25B 38.75A
4500	----		225.50B	214.25A	220.25A		231.00+	1275	.960	----	16	UNCH	256.50B 34.50
4530	----		196.25B	185.25A	191.25A		201.75+	1200	.947	----	5	UNCH	227.25B 26.00A
4570	----		158.00B	147.50A	153.75B		163.50+	1100	.919	----	6	UNCH	189.00B 16.75A
4580	----		149.00B	138.00A	144.00A		154.00+	1075	.910	----	12	UNCH	179.50B 14.75A
4590	----		139.75B	128.75A	134.75B		144.75+	1050	.898	----	6	UNCH	170.25B 13.25A
4600	----		130.75B	120.50A	126.25B		135.50+	1000	.886	----	18	UNCH	160.75B 11.75A
4610	----		121.75B	111.50A	117.50B		126.50+	975	.870	----	61	UNCH	151.50B 10.25A
4620	----		113.00B	103.25A	108.75B		117.50+	925	.854	----	91	UNCH	142.25B 9.25A
4630	----		104.25B	95.00A	100.25B		108.75+	875	.835	----	12	UNCH	133.00B 8.25A
4640	----		95.75B	86.75A	92.00B		100.00+	825	.814	----	14	UNCH	124.25B 7.25A
4650	----		87.75B	78.75A	84.00B		91.50+	775	.791	----	77	UNCH	115.75B 6.50A
4660	----		79.50B	71.25A	76.25B		83.50+	750	.763	----	38	UNCH	107.25B 26.75A
4670	----		71.75B	63.75A	68.50B		75.50+	700	.734	----	17	UNCH	98.75B 23.50A
4680	----		64.25B	57.00A	61.25B		67.75+	650	.702	----	40	UNCH	90.50B 20.75A
4690	----		59.00B	50.25A	56.50B		60.25+	575	.667	----	258	UNCH	82.75B 18.00A
4700	----		52.25B	43.75A	49.50B		53.25+	525	.628	----	180	UNCH	74.75B 15.75A
4710	----		46.00B	38.00A	43.00B		46.50+	475	.586	----	203	UNCH	67.75B 13.50A
4720	32.75		40.00B	32.50A	37.00B		40.25+	400	.542	----	263	UNCH	62.00B 11.75A
4730	----		34.25B	27.25A	31.25B		34.25+	325	.495	----	251	UNCH	55.00B 10.25A
4740	26.50		29.00B	22.75A	26.00B		29.00+	275	.446	----	166	UNCH	48.25B 8.75A
4750	----		24.25B	18.75A	21.50B		24.00+	225	.396	----	104	UNCH	43.00B 7.50A
4760	----		20.00B	15.25A	17.50B		19.75+	175	.347	----	228	UNCH	37.00B 6.50A
4770	12.50		16.25B	12.00A	13.75B		16.00+	125	.298	66	209 +	56	31.50B 5.75A
4780	12.25		13.00B	9.50A	11.00		12.75+	75	.252	135	295 +	81	26.50B 4.85A
4790	9.75		10.25B	7.50A	8.25B		10.00+	50	.209	28	210 +	28	22.00B 4.20A
4800	7.75		8.00B	6.00	6.25B		7.75+	25	.170	21	103 +	5	18.25B 3.65A
4810	6.00		6.00	4.65A	4.90B		6.00	UNCH	.137	10	92	UNCH	14.75B 3.20A
4820	----		4.80B	3.60A	3.70B		4.50+	20	.107	1	44 +	1	11.75B 2.70A
4830	----		----	2.90A	2.90A		3.45+	20	.084	1	19 +	1	9.50B 2.35A
4840	----		----	2.35A	2.35A		2.65+	25	.066	1	105 +	1	7.50B 2.05A
4850	2.15		2.15	1.90A	1.90A		2.05+	20	.051	13	39 +	13	5.75B 1.80A
4860	----		----	1.60A	1.60A		1.65+	15	.041	----	65	UNCH	4.65B 1.55A
4870	----		----	1.35A	1.35A		1.30+	15	.032	----	30	UNCH	3.90B 1.25A
4880	----		----	1.15A	1.15A		1.10+	10	.027	----	60	UNCH	3.00B 1.05A
4890	1.15		1.15	1.00A	1.00A		.90+	10	.022	60	120 +	60	2.50B .90A
4900	----		----	----	0.85N		.80+	5	.019	----	60	UNCH	2.25B .75A
4910	0.85		.85	.75A	0.75A		.70+	5	.016	30	90 +	30	2.05B .65A
4920	0.75		.75	.70A	0.70A		.60+	NEW	.013	60	60 +	60	1.90B .60A
4940	0.60		.60	.55A	0.55A		.50	UNCH	.011	30	30 +	30	1.65B .50A
4960	----		----	----	0.40N		.45+	5	.009	----	12	UNCH	1.40B .70A
4970	----		----	----	0.40N		.40	UNCH	.008	----	12	UNCH	1.35B .65A
5000	----		----	----	0.30N		.35+	5	.006	----	37	UNCH	1.10B .50A
5020	----		----	----	0.25N		.35+	10	.006	----	30	UNCH	.95B .45A
5040	----		----	----	0.25N		.30+	5	.005	----	42	UNCH	.85B .45A
5060	----		----	----	0.20N		.30+	10	.004	----	30	UNCH	.75B .55A
5130	0.20		.20	*.20	0.20		.20+	NEW	.002	60	60 +	60	.55B .20
TOTAL										523	3947 +	426	

E-MINI NASDAQ 100 WEEKLY-4 CALLS

STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
			(FUTURES SETT. .00)											
AUG16			200.00B	189.00A	195.75B		204.50+	1025	.848	----	----	1	UNCH	228.00B 100.75A
4540	----		140.50B	130.75A	136.75B		144.00+	875	.761	----	----	1	UNCH	166.00B 62.25A
4610	----		132.25B	122.75A	128.75B		135.75+	825	.746	----	----	18	UNCH	157.50B 57.50A
4620	----		116.75B	108.00A	113.25B		120.00+	800	.710	----	----	16	UNCH	141.00B 48.75A
4640	----		101.50B	93.50A	98.50B		104.75+	725	.671	----	----	11	UNCH	125.00B 41.25A
4660	----		94.25B	86.75A	91.25B		97.25+	675	.650	----	----	31	UNCH	117.25B 37.75A
4670	----		75.00B	67.00A	73.25B		76.50+	600	.580	----	----	1	UNCH	95.00B 28.50A
4700	----		69.50B	61.00A	66.75B		70.00+	550	.555	----	----	26	UNCH	87.75B 25.75A
4710	----		63.25B	55.25A	60.75B		63.75+	500	.528	----	10	36 -	10	81.00B 23.00A
4720	61.75		57.25B	49.75A	54.75B		57.75+	475	.501	----	15	49 -	6	74.25B 20.75A
4730	55.75		51.50B	44.75A	49.25B		52.00+	425	.472	----	----	25	UNCH	69.75B 18.50A
4740	----		46.00B	39.75A	44.00B		46.75+	400	.444	----	6	15 +	6	63.75B 16.50A
4750	41.50		40.75B	35.25A	39.00B		41.50+	350	.414	----	----	44	UNCH	57.75B 14.50A
4760	----		36.00B	31.25A	34.50B		36.75+	300	.384	----	----	72	UNCH	52.00B 12.75A
4770	----		31.50B	27.25A	30.00B		32.50+	275	.354	----	----	100	UNCH	46.50B 11.25A
4780	----		27.50B	23.75A	26.00B		28.50+	250	.325	----	----	61	UNCH	41.50B 10.00A
4790	----		24.00B	20.50A	22.50B		24.75+	225	.295	----	----	96	UNCH	36.75B 8.75A
4800	----		20.50B	17.75A	19.25B		21.25+	175	.266	----	----	160	UNCH	32.25B 7.75A
4810	----		17.75B	15.25A	16.50B		18.25+	150	.238	----	----	23	UNCH	28.25B 6.75A
4820	----		15.00B	13.00A	14.00B		15.50+	125	.212	----	10	15 +	7	24.50B 6.00A
4830	14.25		12.75B	11.00A	11.75B		13.25+	100	.187	----	----	84	UNCH	21.25B 5.25A
4840	----		10.75B	9.25A	9.75B		11.25+	100	.165	----	----	41	UNCH	18.25B 4.70A
4850	----		9.00B	8.00A	8.25B		9.25+	50	.142	----	18	75 +	18	15.50B 4.15A
4860	8.75		7.50B	6.75A	6.75A		7.75+	50	.123	----	----	19	UNCH	13.25B 3.75A
4870	----		6.25B	5.50A	5.50A		6.50+	50	.106	----	----	27	UNCH	11.25B 3.35A
4880	----		----	4.60A	4.65B		5.50+	50	.092	----	----	70	UNCH	9.50B 3.00A
4890	----		4.30B	3.85A	3.85A		4.55+	30	.078	----	----	1	UNCH	7.75B 2.70A
4900	----											1118 +	15	
TOTAL											59			
EMINI NASD CALL			(FUTURES SETT. 4728.25 + 1400.0)											
SEP16	EMINI	NASD CALL	732.00B	713.50A	726.75B		732.50+	1325	.972	----	----	1	UNCH	839.00B 246.50A
4000	----		634.00B	616.00A	628.75B		634.50+	1300	.960	----	----	6	UNCH	757.00B 200.00A
4100	----		585.25B	567.50A	580.00B		585.75+	1300	.952	----	----	20	UNCH	717.00B 179.00A
4150	----		575.50B	557.50A	570.25B		576.00+	1275	.951	----	----	15	UNCH	709.00B 175.00A
4160	----		565.75B	548.25A	560.50B		566.25+	1275	.949	----	----	10	UNCH	701.25B 170.00A
4170	----		556.00B	538.50A	550.75B		556.50+	1275	.947	----	----	26	UNCH	693.25B 164.00A
4180	----		536.75B	519.25A	531.50B		537.25+	1275	.943	----	----	17	UNCH	677.75B 152.50A
4200	----													

PRELIMINARY														
PG40 BULLETIN #148@			NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS							wed, Aug 03, 2016				
4210	----		527.00B	509.75A	522.00B		527.50+	1250	.941	----	----	12	UNCH	669.75B
4220	----		517.25B	500.25A	512.25B		517.75+	1225	.939	----	----	51	UNCH	662.00B
4230	----		507.75B	490.75A	502.75B		508.25+	1250	.936	----	9	87 -	9	654.25B
4240	----		498.25B	481.25A	493.00B		498.75+	1250	.933	----	----	50	UNCH	646.50B
4250	----		488.50B	471.75A	483.50B		489.25+	1225	.930	----	----	1022	UNCH	639.00B
4270	----		469.50B	452.75A	464.50B		470.25+	1225	.925	----	----	1	UNCH	623.75B
4290	----		450.50B	434.00A	445.50B		451.25+	1200	.919	----	----	25	UNCH	608.50B
4300	----		441.00B	424.50A	436.00B		441.75+	1200	.916	----	----	139	UNCH	601.00B
4310	----		431.50B	415.25A	426.50B		432.25+	1200	.912	----	----	28	UNCH	593.50B
4320	----		422.00B	406.00A	417.25B		423.00+	1200	.908	----	----	52	UNCH	586.00B
4330	----		412.75B	396.50A	407.75B		413.50+	1175	.905	----	----	56	UNCH	578.50B
4340	----		403.25B	387.25A	398.50B		404.00+	1150	.901	----	----	27	UNCH	571.25B
4350	----		394.00B	378.00A	389.00B		394.75+	1150	.897	----	----	53	UNCH	563.75B
4360	----		384.50B	369.00A	379.75B		385.50+	1150	.892	----	----	542	UNCH	556.50B
4370	----		375.25B	359.75A	370.50B		376.00+	1125	.889	----	----	202	UNCH	549.25B
4380	----		366.00B	350.50A	361.25B		366.75+	1125	.884	----	----	12	UNCH	542.00B
4390	----		356.75B	341.50A	352.25B		357.50+	1100	.879	----	----	13	UNCH	534.75B
4400	----		347.75B	332.50A	343.00B		348.50+	1100	.873	----	----	893	UNCH	527.50B
4410	----		338.50B	323.50A	334.00B		339.25+	1075	.868	----	----	18	UNCH	520.25B
4420	----		329.50B	314.75A	324.75B		330.00+	1050	.863	----	----	608	UNCH	513.25B
4430	----		320.25B	305.50A	315.75B		321.00+	1050	.857	----	----	261	UNCH	506.00B
4440	----		311.25B	297.00A	306.75B		312.00+	1050	.851	----	----	1060	UNCH	499.00B
4450	----		302.50B	288.25A	298.00B		303.00+	1025	.845	----	----	197	UNCH	492.00B
4460	----		293.50B	279.25A	289.00B		294.00+	1000	.838	----	----	37	UNCH	485.00B
4470	----		284.50B	270.50A	280.25B		285.25+	1000	.831	----	----	129	UNCH	478.00B
4480	----		275.75B	262.25A	271.50B		276.50+	1000	.823	----	----	24	UNCH	471.25B
4490	----		267.00B	253.50A	262.75B		267.75+	975	.816	----	----	6	UNCH	464.25B
4500	----		258.25B	245.00A	254.25B		259.00+	950	.808	----	----	621	UNCH	457.50B
4510	----		249.75B	236.75A	245.50B		250.50+	950	.799	----	----	16	UNCH	450.75B
4520	----		241.25B	228.50A	237.25B		242.00+	950	.791	----	----	174	UNCH	444.00B
4530	----		232.75B	220.25A	228.75B		233.50+	925	.782	----	----	16	UNCH	437.25B
4540	----		224.25B	211.50A	220.25B		225.00+	900	.772	----	----	161	UNCH	430.75B
4550	----		216.00B	203.75A	212.00B		216.75+	900	.762	----	9	448	UNCH	424.00B
4560	----		207.75B	195.75A	204.00B		208.50+	875	.752	----	----	320	UNCH	417.50B
4570	----		199.50B	188.00A	195.75B		200.25+	850	.742	----	----	718	UNCH	411.00B
4580	----		191.50B	180.00A	187.75B		192.25+	800	.730	----	----	104	UNCH	404.50B
4590	----		183.50B	172.25A	180.00B		184.50+	800	.719	----	----	27	UNCH	398.00B
4600	----		175.75B	165.00A	172.00B		176.75+	800	.707	----	----	774	UNCH	391.50B
4610	----		167.75B	157.25A	164.50B		169.00+	775	.694	----	----	43	UNCH	385.25B
4620	----		160.25B	150.00A	157.00B		161.25+	750	.681	----	----	795	UNCH	379.00B
4630	145.00		152.75B	143.00A	149.50B		153.75+	725	.668	----	12	39	UNCH	372.50B
4640	----		145.25B	135.75A	142.25B		146.25+	675	.654	----	----	17	UNCH	366.25B
4650	----		138.00B	128.75A	135.00B		139.00+	650	.639	----	----	94	UNCH	360.25B
4660	----		130.75B	122.00A	127.75B		131.75+	625	.624	----	----	36	UNCH	354.00B
4670	----		123.75B	115.25A	121.00B		124.75+	600	.609	----	----	228	UNCH	348.00B
4680	----		117.00B	108.25A	114.25B		118.00+	575	.593	----	----	488	UNCH	342.00B
4690	----		110.25B	101.75A	107.75B		111.25+	550	.576	----	----	41	UNCH	336.00B
4700	100.50		104.50B	95.50A	101.50B		104.75+	525	.559	----	4	1361 +	3	330.00B
4710	----		98.00B	89.75A	95.25B		98.25+	500	.542	----	----	528	UNCH	324.00B
4720	87.75		91.75B	83.75A	89.00B		92.00+	475	.524	----	2	76	UNCH	318.25B
4730	----		85.75B	78.25A	83.25B		86.00+	450	.505	----	92	358 -	45	312.50B
4740	73.50		80.00B	72.75A	77.50B		80.25+	425	.486	----	3	184 +	2	306.75B
4750	70.00		74.25B	66.50	72.00B		74.50+	375	.467	----	41	464 -	33	301.00B
4760	62.75		69.00B	62.50A	66.75B		69.00+	350	.448	----	3	51 -	3	295.25B
4770	----		63.75B	57.50A	61.50B		63.75+	325	.428	----	----	655	UNCH	289.75B
4780	51.25		58.75B	51.25	56.75B		58.75+	300	.407	----	1	192	UNCH	284.25B
4790	49.00		54.00B	48.50A	52.00B		53.75+	250	.387	----	3	150 +	3	278.75B
4800	45.00		49.50B	44.25A	47.50B		49.25+	250	.366	----	2	300	UNCH	273.25B
4810	43.00		45.25B	40.25A	43.25B		45.00+	225	.346	----	5	109	UNCH	268.00B
4820	39.25		41.25B	36.50A	39.25B		40.75+	200	.325	----	11	132	UNCH	262.50B
4830	35.50		37.25B	32.75	35.50B		37.00+	175	.305	----	21	95 +	18	257.25B
4840	30.25		33.75B	29.75A	31.75B		33.25+	150	.284	----	48	165 +	21	252.00B
4850	29.25		30.25B	26.75A	28.50B		30.00+	125	.264	----	23	269 +	22	246.75B
4860	----		27.25B	24.00A	25.50B		27.00+	125	.246	----	----	78	UNCH	241.50B
4870	21.25		24.25B	21.25	22.75B		24.00+	100	.226	----	7	58	UNCH	236.50B
4880	----		21.50B	19.00A	20.25B		21.50+	100	.209	----	75	336 +	39	231.50B
4890	18.25		19.25B	16.75A	17.75B		19.00+	75	.191	----	31	147	UNCH	226.50B
4900	16.00		17.00	14.75	15.75B		17.00+	75	.175	----	203	1044 -	86	221.75B
4910	13.25		15.00B	13.00	13.75B		15.00+	50	.159	----	23	84 +	1	217.00B
4920	11.75		13.25B	11.50	12.00B		13.25+	50	.145	----	23	153	UNCH	212.00B
4930	10.25		11.75	10.25	10.50B		11.75+	50	.131	----	27	130 +	27	207.50B
4940	9.00		10.25B	9.00	9.25		10.25+	50	.118	----	2	418	UNCH	202.75B
4950	8.00		9.00B	7.75	8.00		9.00+	25	.106	----	337	361 +	270	198.25B
4960	7.00		7.25B	7.00	7.00		8.00+	25	.096	----	1	46 +	1	193.50B
4970	6.25		6.25	6.25	6.25		7.00+	25	.086	----	69	103 +	46	189.25B
4980	5.50		6.00B	5.50	5.50		6.00+	25	.076	----	103	370 +	68	184.75B
4990	----		5.25B	4.85A	4.85A		5.25+	25	.068	----	----	65	UNCH	180.25B
5000	4.60		4.65B	4.25	4.35		4.70+	25	.061	----	14	652 +	4	176.00B
5010	----		4.05B	3.85A	3.85A		4.15+	25	.055	----	1	152 +	1	171.75B
5020	----		3.60B	----	3.45A		3.65+	20	.049	----	----	71	UNCH	167.50B
5030	----		3.15B	----	3.05A		3.20+	20	.044	----	----	65	UNCH	163.50B
5040	----		2.75B	----	2.75B		2.85+	20	.039	----	----	74	UNCH	159.50B
5050	----		2.45B	----	2.45B		2.50+	15	.035	----	295	412 +	257	155.50B
5060	----		2.15B	----	2.15B		2.25+	20	.031	----	----	19	UNCH	151.50B
5070	----		1.90B	----	1.90B		2.00+	15	.028	----	----	16	UNCH	147.50B
5080	----		1.70B	----	1.70B		1.80+	15	.025	----	----	5	UNCH	143.75B
5090	----		1.50B	----	1.50B		1.60+	15	.023	----	----	3	UNCH	140.00B
5100	----		1.35B	----	1.35B		1.45+	15	.021	----	----	70	UNCH	136.25B
5110	----		1.20B	----	1.20B		1.30+	15	.019	----	----	121	UNCH	132.75B
5120	----		----	----	1.05N		1.20+	15	.017	----	----	94	UNCH	129.00B
5130	----		----	----	0.95N		1.10+	15	.016	----	----	210	UNCH	125.50B
5140	----		----	----	0.85N		1.00+	15	.014	----	----	150	UNCH	122.25B
5150	----		----	----	0.75N		.90+	15	.013	----	----	120	UNCH	118.75B
5160	----		----	----	0.70N		.85+	15	.012	----	----	30	UNCH	115.50B
5170	----		----	----	0.65N		.80+	15	.011	----	----	90	UNCH	112.25B
5180	----		----	----	0.60N		.75+	15	.010	----	----	210	UNCH	109.

PRELIMINARY															
PG40 BULLETIN #148@			NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS							wed, Aug 03, 2016 PG40					
4600	----		262.25B	256.25A	259.00B		265.75+	825	.615	----	----	114	UNCH	412.00B	62.50A
4630	----		242.00B	237.00A	238.75A		245.25+	800	.593	----	----	1	UNCH	393.75B	55.75A
4650	----		228.50B	224.00A	225.75A		231.75+	750	.577	----	----	226	UNCH	381.75B	51.00A
4700	----		197.00B	192.75A	194.25A		200.00+	700	.537	----	----	88	UNCH	353.00B	40.75A
4740	----		173.25B	----	171.00A		176.00+	650	.502	----	----	1	UNCH	330.25B	34.00A
4750	----		167.25B	----	165.25A		170.25+	650	.493	----	----	375	UNCH	325.00B	32.50A
4790	----		145.25B	----	143.75A		148.00+	575	.457	----	----	2	UNCH	303.25B	26.75A
4800	----		140.00B	----	138.25A		142.75+	575	.448	----	----	154	UNCH	298.00B	25.50A
4810	----		134.75B	----	133.25A		137.50+	575	.438	----	----	1	UNCH	292.75B	24.25A
4820	----		129.75B	----	128.25A		132.50+	575	.429	----	----	60	UNCH	287.50B	23.25A
4840	----		119.50B	----	118.50A		122.50+	525	.410	----	----	16	UNCH	277.75B	21.00A
4850	----		115.00B	----	114.00B		117.75+	525	.400	----	----	82	UNCH	272.75B	20.00A
4860	110.00		111.25	109.50A	109.50A		113.00+	500	.391	----	11	25 +	10	267.75B	19.00A
4890	----		96.75B	----	95.75B		99.75+	500	.362	----	----	1	UNCH	252.75B	16.50A
4900	90.00		92.50B	90.00	91.75B		95.50+	475	.352	----	5	220	UNCH	248.00B	15.75A
4910	----		88.50B	----	87.75B		91.25+	450	.343	----	----	4	UNCH	243.25B	15.00A
4920	----		84.25B	----	83.50B		87.25+	450	.333	----	----	1	UNCH	238.75B	20.50A
4930	----		80.25B	----	79.75B		83.25+	450	.323	----	----	2	UNCH	234.00B	19.50A
4940	----		76.75B	----	76.00B		79.50+	450	.314	----	----	21	UNCH	229.25B	18.50A
4950	----		72.75B	----	72.25B		75.75+	425	.304	----	----	16	UNCH	224.75B	17.50A
4960	----		69.25B	----	68.50B		72.25+	425	.295	----	----	21	UNCH	220.25B	16.75A
4970	----		65.75B	----	65.00B		68.75+	425	.285	----	----	42	UNCH	216.00B	16.00A
4980	----		62.25B	----	61.75B		65.25+	400	.276	----	----	2	UNCH	211.75B	15.25A
5000	54.50		55.75B	54.50	55.50B		59.00+	400	.257	----	20	260 +	20	203.00B	13.75A
5020	----		50.00B	----	49.50B		53.00+	375	.239	----	----	22	UNCH	194.75B	12.50A
5030	----		47.00B	----	46.50N		50.00+	350	.230	----	----	1	UNCH	190.50B	11.75A
5040	----		44.25B	----	44.00B		47.25+	350	.221	----	----	50	UNCH	186.25B	11.25A
5050	----		41.75B	----	41.25N		44.75+	350	.212	----	----	203	UNCH	182.25B	10.75A
5060	----		39.25B	----	39.00N		42.25+	325	.204	----	----	7	UNCH	178.50B	10.25A
5070	----		----	----	36.75N		39.75+	300	.195	----	----	16	UNCH	174.50B	9.75A
5080	----		----	----	34.50N		37.50+	300	.187	----	----	2	UNCH	170.75B	9.50A
5100	----		----	----	30.50N		33.25+	275	.171	----	----	3	UNCH	163.00B	8.75A
5110	----		----	----	28.50N		31.25+	275	.164	----	----	1	UNCH	159.25B	8.25A
5200	----		----	----	15.50N		17.00+	150	.103	----	----	5	UNCH	128.25B	3.50
5250	----		----	----	11.00N		11.75+	75	.077	----	----	1	UNCH	112.75B	8.00
TOTAL											36	2520 +	30		
MAR17	EMINI NASD CALL		(FUTURES SETT. 4714.25 + 1400.0)												
4600	----		324.75B	----	322.50A		328.50+	950	.595	----	----	1	UNCH	340.50B	111.00A
5000	----		----	----	112.25N		115.75+	350	.331	----	----	20	UNCH	120.75B	29.50A
5050	----		----	----	94.00N		97.50+	350	.297	----	----	30	UNCH	101.50B	31.50A
TOTAL											0	51			
JUN17	EMINI NASD CALL		(FUTURES SETT. 4708.25 + 1400.0)												
4050	----		785.00B	----	782.25B		788.50+	1100	.790	----	----	6	UNCH	807.00B	423.50A
4140	----		712.75B	----	710.50B		716.75+	1075	.764	----	----	3	UNCH	734.00B	369.50A
4150	----		705.25B	----	702.50B		708.75+	1075	.761	----	----	2	UNCH	726.00B	363.75A
4480	----		461.50B	----	459.25B		465.00+	975	.640	----	----	1	UNCH	478.00B	199.00A
4630	----		363.50B	----	361.75B		366.25+	825	.572	----	----	2	UNCH	378.00B	142.75A
4650	----		351.00B	----	349.50B		353.75+	825	.562	----	----	1	UNCH	365.25B	135.75A
4670	----		338.75B	----	337.25B		341.25+	775	.553	----	----	26	UNCH	352.75B	130.25A
4760	----		286.75B	----	285.25B		288.25+	675	.506	----	----	7	UNCH	299.25B	104.00A
4770	----		281.25B	----	279.75B		282.75+	675	.501	----	----	5	UNCH	293.25B	101.25A
4780	----		275.75B	----	274.25B		277.25+	675	.496	----	----	4	UNCH	288.00B	98.50A
4820	----		254.25B	----	252.50B		256.00+	650	.474	----	----	4	UNCH	265.50B	88.50A
4950	----		190.00B	----	189.00B		192.25+	550	.402	----	----	1	UNCH	200.00B	61.25A
TOTAL											0	62			
ADDITIONAL NASDAQ CALLS															
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW			
ON OOF	ON OOF		(FUTURES SETT. .00)												
AUG16	ON OOF		473.75B	463.25A	468.75A	479.75+	13.50	.983	----	----	3	UNCH	505.00B	96.25A	
4250	----		444.25B	433.50A	439.25A	450.25+	13.75	.980	----	----	2	UNCH	475.25B	81.75A	
4280	----		404.75B	394.00A	399.75A	410.50+	13.25	.975	----	----	5	UNCH	436.00B	64.50A	
4320	----		385.00B	373.25A	380.25A	390.75+	13.25	.972	----	----	20	UNCH	416.00B	56.50A	
4340	----		375.25B	364.50A	370.00A	381.00+	13.25	.970	----	----	5	UNCH	406.50B	52.75A	
4350	----		365.25B	353.50A	360.50A	371.00+	13.00	.969	----	----	7	UNCH	396.25B	49.25A	
4360	----		355.25B	343.75A	350.75A	361.25+	13.00	.966	----	----	1	UNCH	386.75B	45.75A	
4370	----		345.75B	335.00A	340.75A	351.50+	13.00	.964	----	----	43	UNCH	376.75B	42.50A	
4380	----		326.00B	315.50A	321.00A	332.00+	13.00	.960	----	----	1	UNCH	357.25B	36.50A	
4400	----		316.25B	305.75A	311.50A	322.25+	12.75	.957	----	----	17	UNCH	347.25B	33.75A	
4410	----		306.75B	295.00A	301.75A	312.50+	12.75	.954	----	----	14	UNCH	337.50B	31.00A	
4420	----		297.00B	286.00A	292.00A	302.75+	12.75	.951	----	----	10	UNCH	327.75B	28.50A	
4430	----		277.75B	266.75A	272.75A	283.50+	12.50	.942	----	----	17	UNCH	308.50B	24.00A	
4450	----		268.25B	257.00A	263.00A	273.75+	12.25	.939	----	----	23	UNCH	298.75B	22.00A	
4460	----		258.25B	247.50A	253.50A	264.00+	12.00	.935	----	----	33	UNCH	289.00B	20.25A	
4470	----		249.00B	238.00A	244.25B	254.50+	12.00	.929	----	----	3	UNCH	279.50B	18.50A	
4480	----		239.50B	228.50A	234.75B	245.00+	11.75	.924	----	----	25	UNCH	269.75B	16.75A	
4490	----	</													



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG40 BULLETIN #148@				NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS										wed, Aug 03, 2016				PG40
ON OOF																		
5220	----	----	----	.15N		.20+	0.05	.002	----	----		2	UNCH	.35B	.20			
5230	----	----	----	.15N		.20+	0.05	.002	----	----		26	UNCH	.35B	.30A			
5240	----	----	----	.15N		.15	UNCH	.002	----	----		26	UNCH	.35B	.30			
5270	----	----	----	.10N		.15+	0.05	.002	----	----		31	UNCH	.30B	.25			
5280	----	----	----	.10N		.10	UNCH	.001	----	----		26	UNCH	.25B	.25			
5290	----	----	----	.10N		.10	UNCH	.001	----	----		31	UNCH	.25B	.25			
5300	----	----	----	.10N		.10	UNCH	.001	----	----		31	UNCH	.25B	.25			
5320	----	----	----	.05N		.10+	0.05	.001	----	----		26	UNCH	.25B	.25			
5440	----	----	----			CAB	----	.000	----	----		15	UNCH	.30B	.30			
5460	----	----	----			CAB	----	.000	----	----		15	UNCH	.30B	.25A			
5560	----	----	----			CAB	----	.000	----	----		12	UNCH	.35B	.30			
5570	----	----	----			CAB	----	.000	----	----		12	UNCH	.35B	.30			
5580	----	----	----			CAB	----	.000	----	----		12	UNCH	.35B	.30			
TOTAL											69	4913 +	55					
OCT16	ON OOF	(FUTURES SETT. .00)																
4600	----	208.50B	200.75A	205.25B		211.25+	7.50	.646	----	----		1	UNCH	227.75B	131.50A			
4620	----	194.25B	186.75A	191.00B		196.75+	7.25	.626	----	----		1	UNCH	213.00B	120.00A			
4660	----	167.00B	160.00A	164.25B		169.50+	6.75	.584	----	----		1	UNCH	184.50B	99.00A			
4700	----	141.50B	135.50A	139.00B		143.50+	6.25	.538	----	----		1	UNCH	157.50B	80.00A			
4740	118.00	118.00	112.50A	115.50B		119.50	NEW	.489	----	1	+	1		133.25B	63.25A			
4790	----	90.50B	86.75A	88.75B		92.50+	4.75	.423	----	----		10	UNCH	104.00B	45.75A			
4800	----	85.75B	82.25A	83.75B		87.50+	4.50	.410	----	----		1	UNCH	98.75B	42.75A			
4810	----	80.75B	77.75A	79.00B		82.75+	4.25	.396	----	----		10	UNCH	93.50B	40.00A			
4820	----	76.25B	73.50A	74.50B		78.00+	4.00	.382	----	----		70	UNCH	88.25B	37.25A			
4840	----	67.25B	65.00A	65.75B		69.25+	4.00	.355	----	----		10	UNCH	78.50B	32.25A			
4900	----	44.50B	----	43.50A		46.00+	2.50	.273	----	----		74	UNCH	53.00B	20.25A			
4980	----	23.25B	----	23.25B		24.00+	1.00	.172	----	----		27	UNCH	28.25B	14.75A			
4990	----	21.25B	----	21.25B		22.00+	1.00	.162	----	----		5	UNCH	25.75B	13.75A			
5000	----	19.50B	----	19.50B		20.00+	0.75	.151	----	----		39	UNCH	23.50B	12.50A			
5010	----	----	----	17.75N		18.25+	0.50	.140	----	----		12	UNCH	21.50B	11.50A			
TOTAL											1	263 +	1					
MINI NSDO	EOM C	(FUTURES SETT. .00)																
AUG16	MINI NSDO EOM C																	
4300	----	428.50B	416.75A	423.25A		434.00+	12.75	.952	----	----		2	UNCH	458.75B	87.75A			
4350	----	380.25B	369.00A	375.00A		385.75+	12.75	.937	----	----		1	UNCH	410.25B	67.00A			
4400	----	332.50B	321.25A	327.75B		337.75+	12.25	.920	----	----		1	UNCH	362.25B	49.50A			
4450	----	285.75B	274.50A	281.00B		290.50+	11.25	.896	----	----		2	UNCH	314.75B	35.25A			
4500	----	240.00B	229.50A	235.75B		244.25+	10.50	.863	----	----		2	UNCH	268.25B	24.50A			
4540	----	204.50B	194.00A	200.50B		208.75+	9.50	.828	----	----		2	UNCH	231.75B	17.75A			
4550	----	196.00B	185.75A	192.00B		200.00+	9.25	.817	----	----		5	UNCH	222.75B	16.50A			
4580	----	170.50B	161.00A	167.00B		174.25+	8.75	.783	----	----		5	UNCH	196.50B	13.00A			
4600	----	154.25B	145.00A	150.75B		157.75+	8.25	.756	----	21	UNCH	179.50B	11.00A					
4650	----	115.50B	107.50A	112.25B		118.50+	7.25	.675	----	----		3	UNCH	138.50B	7.50A			
4690	----	87.00B	80.50A	84.75B		90.00+	6.25	.595	----	----		4	UNCH	108.00B	5.50A			
4700	----	81.25B	74.25A	78.75B		83.25+	6.00	.573	----	15	UNCH	101.00B	5.25A					
4730	----	62.75B	57.25A	60.50B		64.25+	4.75	.502	----	8	UNCH	80.50B	4.30A					
4750	----	51.50B	47.00A	49.50B		53.00+	4.25	.451	----	3	UNCH	68.75B	2.00					
4760	----	46.25B	42.25A	44.50B		47.50+	3.75	.424	----	1	UNCH	63.00	5.25A					
4780	----	37.00B	33.75A	35.25B		38.00+	3.25	.369	----	1	UNCH	51.50B	4.35A					
4800	----	28.75B	26.50A	27.25B		29.50+	2.25	.314	----	2	UNCH	41.50B	4.40A					
4830	----	18.75B	17.50A	17.50A		19.50+	1.50	.236	----	16	UNCH	28.75B	3.60A					
4850	----	13.50B	13.00A	13.00A		14.25+	1.00	.188	----	21	UNCH	22.00B	3.30A					
4880	----	----	8.25A	8.25A		9.00+	0.50	.130	----	52	+	52	13.75B	4.10A				
4910	----	----	5.25N	5.25N		5.75+	0.50	.089	----	9	UNCH	8.25B	4.40A					
4920	----	4.50A	4.50A	4.50A		4.95	NEW	.078	----	52	+	52	7.00B	3.85A				
4930	----	----	3.90N	3.90N		4.25+	0.35	.068	----	14	UNCH	5.75B	3.35A					
4940	----	----	3.35N	3.35N		3.70+	0.35	.060	----	6	UNCH	5.00B	2.90A					
5000	----	----	1.40N	1.40N		1.70+	0.30	.029	----	21	UNCH	2.20	1.40A					
5010	----	----	1.20N	1.20N		1.50+	0.30	.025	----	18	UNCH	2.00	1.30A					
5120	----	----	.30N	.30N		.50+	0.20	.008	----	3	UNCH	2.50	2.20A					
TOTAL										104	295 +	104						
SEP16	MINI NSDO EOM C	(FUTURES SETT. .00)																
4300	----	438.25B	427.75A	433.75B		443.50+	11.75	.881	----	----		2	UNCH	466.00B	112.50A			
4330	----	411.25B	400.50A	406.75B		416.00+	11.25	.869	----	----		1	UNCH	438.50B	99.25A			
4500	----	263.75B	254.75A	260.00B		267.50+	9.00	.765	----	----		1	UNCH	287.25B	41.00A			
4590	----	193.00B	185.00A	189.75B		196.00+	7.75	.680	----	17	UNCH	213.75B	23.00A					
4600	----	185.75B	177.75A	182.25B		188.50+	7.50	.669	----	48	UNCH	206.00B	21.50A					
4620	----	171.00B	163.25A	167.75B		173.75+	7.00	.646	----	33	UNCH	190.50B	18.75A					
4630	----	163.75B	156.75A	160.50B		166.75+	7.00	.634	----	38	UNCH	183.00B	17.50A					
4640	----	156.50B	149.50A	153.75B		159.75+	7.00	.622	----	47	UNCH	175.75B	16.25A					
4650	----	149.75B	143.25A	147.00B		152.75+	7.00	.609	----	31	UNCH	168.50B	15.25A					
4670	----	136.50B	129.50A	133.75B		139.00+	6.50	.583	----	22	UNCH	154.25B	13.25A					
4680	----	129.75B	123.25A	128.25B		132.50+	6.50	.569	----	10	UNCH	147.50B	12.25A					
4690	----	124.75B	117.00A	122.00B		126.00+	6.25	.555	----	5	UNCH	140.50B	11.50A					
4700	----	118.25B	111.00A	115.50B		119.50+	6.00	.541	----	5	UNCH	133.75B	10.75A					
4720	----	106.00B	99.25A	103.50B		107.25+	5.75	.511	----	1	UNCH	122.75B	9.25A					
4750	85.75	88.75B	83.00A	86.50B		89.75+	5.00	.464	----	1	+	1	104.00B	7.50A				
4800	----	63.50B	59.75A	61.50B		64.00+	3.75	.382	----	1	UNCH	76.00B	5.50A					
5000	----	----	----	9.75N		10.00+	0.25	.099	----	14	UNCH	12.25B	4.30A					
5050	----	----	----	5.75N		5.75	UNCH	.063	----	14	UNCH	7.25B	2.65A					
TOTAL										1	291 +	1						
OCT16	MINI NSDO EOM C	(FUTURES SETT. .00)																
4800	----	95.75B	92.00A	93.75B		98.00+	5.00	.419	----	----		5	UNCH	108.50B	19.00A			
4850	----	72.75B	70.25A	71.00B		74.75+	4.25	.356	----	----		5	UNCH	83.50B	13.25A			
4870	----	64.50B	----	62.75A		66.25+	3.75	.330	----	----		4	UNCH	74.75B	11.25A			
TOTAL										0	14							
NOV16	MINI NSDO EOM C	(FUTURES SETT. .00)																
4700	177.50	183.25B	176.50A	180.50B		186.00	NEW	.536	----	1	+	1	196.50B	165.00A				
5000	----	46.00B	----	45.25B		47.75	NEW	.234	----	10	+	10	51.25B	40.50A				
5300	----	----	----	4.60N		5.25	NEW	.041	----	5	+	5	----	5.50A				
TOTAL										16	16 +	16						

E-MINI NASDAQ 100 WEEKLY-1 PUTS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
Q01 PUT AUG16	Q01 PUT			(FUTURES SETT.		.00)									
3580	----	----	----	----	----	----		CAB	----	----	----	30	UNCH	2.65B	.50A
3590	----	----	----	----	----	----		CAB	----	----	----	2	UNCH	2.75B	.50A
3600	----	----	----	----	----	----		CAB	----	----	----	22	UNCH	2.85B	.40A
3610	----	----	----	----	----	----		CAB	----	----	----	11	UNCH	2.95B	.40A
4030	----	----	----	----	----	0.05N		CAB	----	----	----	23	UNCH	21.50B	.25A
4060	----	----	----	----	----	0.10N		CAB	----	----	----	23	UNCH	25.00B	.25A
4110	----	----	----	----	----	0.10N		CAB	----	----	----	30	UNCH	32.00B	.30A
4130	----	----	----	----	----	0.10N		CAB	----	----	----	123	UNCH	35.25B	.30
4140	----	----	----	----	*.10A	0.15N		CAB	----	----	----	30	UNCH	37.00B	.10A
4150	----	----	----	----	----	0.15N		CAB	----	----	----	53	UNCH	38.75B	.30
4160	----	----	----	----	----	0.15N		CAB	----	.000	----	53	UNCH	40.50B	.30
4170	----	----	----	----	----	0.15N		CAB	----	.000	----	62	UNCH	42.50B	.35A
4210	----	----	----	----	*.15A	0.15A		.05- 15	.000	----	----	4	UNCH	51.50B	.15A
4240	----	----	----	----	*.15A	0.15A		.05- 15	.000	----	----	1	UNCH	87.50B	.15A
4250	----	----	----	----	*.15A	0.15A		.10- 10	.000	----	----	86	UNCH	91.25B	.15A
4270	----	----	----	----	*.15A	0.20A		.10- 15	.000	----	----	42	UNCH	99.00B	.15A
4280	----	----	----	----	*.20A	0.20A		.10- 15	.000	----	----	1	UNCH	103.00B	.20A
4290	----	----	----	----	*.20A	0.20A		.10- 15	.000	----	----	90	UNCH	107.00B	.20A
4300	----	----	----	----	*.20A	0.20A		.15- 10	.000	----	----	23	UNCH	111.75B	.20A
4310	----	----	----	----	*.20A	0.25A		.15- 15	.000	----	----	24	UNCH	116.25B	.20A
4320	----	----	----	----	*.20A	0.25A		.15- 15	.000	----	----	143	UNCH	120.75B	.20A
4330	----	----	----	----	*.25A	0.25A		.15- 15	.000	----	----	66	UNCH	125.75B	.25A
4340	----	----	----	----	*.25A	0.30N		.15- 15	.000	----	----	218	UNCH	130.75B	.25A
4350	----	----	----	----	*.25A	0.30A		.20- 15	.000	----	----	126	UNCH	136.25B	.25A
4360	----	----	----	----	*.30A	0.30A		.20- 15	.000	----	----	11	UNCH	141.25B	.30A
4370	----	----	----	----	*.30A	0.30A		.20- 15	.000	----	----	31	UNCH	147.00B	.30A
4380	----	----	----	----	*.30A	0.35N		.20- 15	.000	----	40	68	UNCH	153.00B	.30A
4390	----	----	----	----	*.30A	0.35A		.25- 15	.000	----	----	25	UNCH	158.75B	.30A
4400	----	----	----	----	*.30A	0.35A		.25- 15	.001	----	----	69	UNCH	164.75B	.30A
4410	----	----	----	----	*.35A	0.35A		.25- 15	.001	----	----	50	UNCH	171.25B	.35A
4420	----	----	----	----	*.35A	0.35A		.25- 20	.001	----	----	46	UNCH	177.25B	.35A
4430	----	----	----	----	*.35A	0.40A		.30- 15	.001	----	----	57	UNCH	184.00B	.35A
4440	----	----	----	----	*.35A	0.40A		.30- 20	.001	----	----	17	UNCH	190.75B	.35A
4450	----	----	----	----	*.35A	0.40A		.30- 20	.001	----	----	216	UNCH	198.50B	.35A
4460	----	----	----	----	*.40A	0.40A		.30- 25	.001	----	----	45	UNCH	205.25B	.40A

PRELIMINARY															
PG40 BULLETIN #148@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS										wed, Aug 03, 2016		PG40	
4470	0.50		.50	*.40A	0.45A	.30-	25	.001	----	1	151	UNCH	212.25B	.40A	
4480	----		----	*.40A	0.45A	.35-	25	.002	----	----	49	UNCH	220.00B	.40A	
4490	----		----	*.45A	0.50A	.35-	30	.002	----	----	67	UNCH	227.75B	.45A	
4500	----		----	*.45A	0.50A	.35-	35	.002	----	1	107	UNCH	235.75B	.45A	
4510	----		----	*.50A	0.55A	.35-	40	.002	----	----	146	UNCH	243.75B	.50A	
4520	----		----	*.50A	0.60A	.40-	40	.002	----	----	99	UNCH	252.25B	.50A	
4530	----		----	*.55A	0.60A	.40-	50	.003	----	----	63	UNCH	260.75B	.55A	
4540	----		----	*.60A	0.65A	.45-	55	.003	----	----	35	UNCH	269.00B	.60A	
4550	----		----	*.65A	0.75A	.45-	65	.003	----	25	34 -	10	216.50B	.65A	
4560	----		----	*.70A	0.80A	.50-	75	.004	----	----	23	UNCH	287.00B	.70A	
4570	----		----	*.80A	0.90A	.55-	90	.005	----	50	205 -	25	296.00B	.80A	
4580	----		----	*.85A	1.00A	.60-	110	.006	----	----	191	UNCH	242.00B	.85A	
4590	1.00		1.00	*.95A	1.00	.70-	130	.008	----	4	93	UNCH	314.25B	.95A	
4600	1.15		1.15	*1.05A	1.15	.80-	155	.010	----	241	183 -	10	323.75B	1.05A	
4610	2.40		2.40	*1.20A	1.40A	.95-	190	.013	----	5	149 -	5	268.25B	1.20A	
4620	2.50		3.50B	*1.35A	1.50	1.15-	230	.018	----	16	41	UNCH	277.25B	1.35A	
4630	2.80		4.40B	*1.60A	1.95A	1.40-	285	.024	----	45	134 -	26	286.50B	1.60A	
4640	4.30		5.50B	*1.95A	2.45A	1.75-	350	.033	----	55	168 -	25	295.75B	1.95A	
4650	5.00		7.00B	*2.45A	3.05A	2.25-	400	.046	----	71	255 -	60	305.00B	2.45A	
4660	6.50		8.75B	*3.10A	3.85A	2.90-	485	.064	----	44	109 +	14	381.00B	3.10A	
4670	10.50		10.75B	*4.05A	5.00A	3.85-	590	.092	----	22	93 +	12	390.75B	4.05A	
4680	13.25		13.25	*5.25A	6.50A	5.00-	700	.127	----	215	298 +	139	400.50B	5.25A	
4690	12.50		16.25B	7.00A	8.50A	6.75-	800	.178	----	74	25 -	41	343.25B	7.00A	
4700	16.00		19.75B	9.00A	11.00A	8.75-	925	.240	----	12	243 -	1	420.25B	8.25A	
4710	16.00		24.00B	11.50A	14.00A	11.50-	1025	.320	----	10	133 +	5	430.00B	9.75A	
4720	19.00		24.75B	15.00A	17.75A	14.75-	1175	.412	----	70	266 +	60	440.00B	12.00	
4730	----		----	19.25A	25.50A	19.00-	1275	.517	----	----	62	UNCH	382.50B	14.50A	
4740	----		----	30.75A	35.75A	24.00-	1375	.627	----	----	72	UNCH	459.75B	17.50A	
4750	----		----	38.25A	43.00A	30.25-	1425	.730	----	----	66	UNCH	469.75B	21.00A	
4810	----		----	93.25A	96.75N	82.50-	1425	.982	----	----	2	UNCH	529.50B	62.75A	
TOTAL										1001	5483 +	27			
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	
ON2 PUT AUG16															
Q2 PUT				(FUTURES	SETT.	.00)									
4050	----			-----	-----	0.50N		.35-	15	.002	----	3	UNCH	22.50B	.65A
4070	----			-----	-----	0.50N		.40-	10	.003	----	50	UNCH	24.75B	.70A
4080	----			-----	-----	0.50N		.40-	10	.003	----	87	UNCH	26.00B	.70A
4090	----			-----	-----	0.55N		.40-	15	.003	----	21	UNCH	27.25B	.70A
4100	----			-----	-----	0.55N		.45-	10	.003	----	78	UNCH	28.50B	.75A
4110	----			-----	-----	0.55N		.45-	10	.003	----	30	UNCH	29.75B	.75A
4120	----			-----	*.55A	0.60N		.45-	15	.003	----	21	UNCH	31.25B	.55A
4130	----			-----	-----	0.60N		.50-	10	.004	----	21	UNCH	32.75B	.60A
4140	----			-----	-----	0.60N		.50-	10	.004	----	21	UNCH	34.25B	.60A
4150	----			-----	.60A	0.65N		.50-	15	.004	----	21	UNCH	35.75B	.60A
4160	----			-----	-----	0.65N		.55-	10	.004	----	50	UNCH	37.50B	.65A
4170	----			-----	.65A	0.70N		.55-	15	.004	----	111	UNCH	39.25B	.65A
4180	----			-----	.65A	0.70N		.60-	10	.005	----	30	UNCH	41.00B	.65A
4190	----			-----	.70A	0.75N		.60-	15	.005	----	51	UNCH	42.75B	.65A
4200	0.85		.85	.70A	0.75A	.65+	NEW	.005	----	30	30 +	30	44.75B	.70A	
4210	0.85		.85	.75A	0.80	.65-	NEW	.005	----	120	170 +	120	46.75B	.70A	
4220	0.95		.95	.75A	0.80A	.70-	NEW	.006	----	180	186 +	180	49.00B	.70A	
4230	0.95		.95	.80A	0.85A	.70+	NEW	.006	----	120	120 +	120	51.50B	.75A	
4240	0.95		.95	.80	0.85	.75+	NEW	.006	----	180	180 +	180	53.50B	.75A	
4250	0.85		.85	.85	0.90N	.80-	NEW	.007	----	30	33 +	28	56.25B	.80A	
4260	0.90		.90	.90	0.95N	.80+	NEW	.007	----	60	60 +	60	58.75B	.80A	
4270	0.95		.95	.90	0.95A	.85+	NEW	.008	----	90	90 +	90	61.25B	.85A	
4280	1.00		1.00	.95	1.00	.90+	NEW	.008	----	90	90 +	90	64.00B	.85A	
4290	----		----	1.00A	1.05N	.90-	NEW	.009	----	----	1	UNCH	67.00B	.90A	
4300	----		----	1.00A	1.10N	.95-	NEW	.009	----	----	33	UNCH	70.00B	.90A	
4320	----		----	1.10A	1.20A	1.05-	NEW	.010	----	----	29	UNCH	76.25B	1.00A	
4360	----		----	1.30A	1.45A	1.25-	NEW	.013	----	----	13	UNCH	90.75B	1.15A	
4370	----		----	1.35A	1.50A	1.30-	NEW	.014	----	----	25	UNCH	94.75B	1.25A	
4380	----		----	1.45A	1.60A	1.35-	NEW	.015	----	----	189	UNCH	98.75B	1.30A	
4390	----		----	1.50A	1.65A	1.45-	NEW	.016	----	----	178	UNCH	103.25B	1.35A	
4400	----		----	1.60A	1.75A	1.50-	NEW	.017	----	----	89	UNCH	107.25B	1.45A	
4410	----		----	1.65A	1.85A	1.60-	NEW	.019	----	----	24	UNCH	112.00B	1.55A	
4420	----		----	1.75A	1.95A	1.65-	NEW	.020	----	----	12	UNCH	116.75B	1.65A	
4430	----		2.45B	1.85A	2.05A	1.75-	NEW	.021	----	----	47	UNCH	121.75B	1.75A	
4440	----		2.60B	1.95A	2.15A	1.85-	NEW	.023	----	----	115	UNCH	127.00B	1.85A	
4450	----		2.85B	2.10A	2.30A	2.00-	NEW	.025	----	----	46	UNCH	132.50B	2.00A	
4460	----		3.05B	2.20A	2.45A	2.10-	NEW	.027	----	----	61	UNCH	138.00B	2.15A	
4470	----		3.30B	2.35A	2.60A	2.25-	NEW	.030	----	----	139	UNCH	143.75B	2.30A	
4480	----		3.60B	2.55A	2.80A	2.40-	NEW	.032	----	----	33	UNCH	149.75B	2.45A	
4490	----		3.95B	2.70A	3.00A	2.60-	NEW	.035	----	----	54	UNCH	156.00B	2.65A	
4500	----		4.30B	2.95A	3.20A	2.80-	NEW	.039	----	----	214	UNCH	162.50B	2.85A	
4510	----		4.70B	3.15A	3.50A	3.00-	NEW	.042	----	----	25	UNCH	169.25B	3.10A	
4520	4.50		4.55B	3.45A	3.75A	3.25-	NEW	.047	----	8	75 +	8	176.00B	3.30A	
4530	----		----	3.70A	4.10A	3.55-	NEW	.052	----	----	63	UNCH	183.00B	3.55A	
4540	4.85		6.25B	4.05A	4.50A	3.90-	NEW	.057	----	104	79 +	19	190.25B	3.85A	
4550	----		----	4.45A	4.95A	4.30-	NEW	.064	----	----	150	UNCH	197.75B	4.25A	
4560	----		----	4.90A	5.50A	4.75-	NEW	.072	----</						

PRELIMINARY														
PG40 BULLETIN #148@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS								Wed, Aug 03, 2016		PG40		
4730 TOTAL	61.25	72.50B	59.75A	62.75A	59.50+	NEW	.498	----	5 970	5 + 995 +	5 371	187.25B	47.25A	
SEP16	----	----	----	0.15N	.10-	5	.000	----	----	1	UNCH	34.00B	.35A	
2590	----	----	----	0.20N	.15-	5	.000	----	----	1	UNCH	44.50B	.40A	
2710	----	----	----	0.25N	.20-	5	.000	----	----	40	UNCH	51.25B	.45A	
2760	----	----	----	0.25N	.20-	5	.000	----	----	36	UNCH	54.25B	.45A	
2790	----	----	----	0.25N	.20-	5	.000	----	----	40	UNCH	55.25B	.45A	
2800	----	----	----	0.30N	.20-	10	.000	----	----	60	UNCH	56.25B	.45A	
2810	----	----	----	0.30N	.25-	5	.000	----	----	30	UNCH	57.25B	.45A	
2820	----	----	----	0.30N	.25-	5	.000	----	----	1	UNCH	60.50B	.50A	
2850	----	----	----	0.35N	.30-	5	.001	----	----	120	UNCH	66.25B	.55A	
2900	----	----	----	0.35N	.30-	5	.001	----	----	80	UNCH	68.50B	.60A	
2920	----	----	----	0.40N	.30-	10	.001	----	----	36	UNCH	70.00B	.60A	
2930	----	----	----	0.40N	.35-	5	.001	----	----	108	UNCH	71.00B	.60A	
2940	----	----	----	0.40N	.35-	5	.001	----	----	60	UNCH	72.50B	.65A	
2950	----	----	----	0.40N	.35-	5	.001	----	----	234	UNCH	73.75B	.65A	
2960	----	----	----	0.40N	.35-	5	.001	----	----	120	UNCH	75.25B	.65A	
2970	----	----	----	0.45N	.35-	10	.001	----	----	139	UNCH	76.75B	.65A	
2980	----	----	----	0.45N	.40-	5	.001	----	----	30	UNCH	78.25B	.70A	
2990	----	----	----	0.45N	.40-	5	.001	----	----	122	UNCH	79.75B	.70A	
3000	----	----	----	0.45N	.40-	5	.001	----	----	15	UNCH	81.25B	.75A	
3010	----	----	----	0.45N	.40-	5	.001	----	----	15	UNCH	82.75B	.75A	
3020	----	----	----	0.50N	.40-	10	.001	----	----	15	UNCH	84.25B	.75A	
3030	----	----	----	0.50N	.45-	5	.001	----	----	25	UNCH	86.00B	.80A	
3040	----	----	----	0.50N	.45-	5	.001	----	----	95	UNCH	87.50B	.80A	
3050	----	----	----	0.50N	.45-	5	.001	----	----	5	UNCH	89.25B	.85A	
3060	----	----	----	0.55N	.45-	10	.001	----	----	86	UNCH	90.75B	.85A	
3070	----	----	----	0.55N	.50-	5	.002	----	----	30	UNCH	92.50B	.85A	
3080	----	----	----	0.55N	.50-	5	.002	----	----	30	UNCH	94.25B	.90A	
3090	----	----	----	0.60N	.50-	10	.002	----	----	7	UNCH	96.00B	.90A	
3100	----	----	----	0.60N	.55-	5	.002	----	----	95	UNCH	101.25B	1.00A	
3130	----	----	----	0.65N	.55-	10	.002	----	----	30	UNCH	103.00B	1.05A	
3140	----	----	----	0.65N	.55-	10	.002	----	----	120	UNCH	105.00B	1.05A	
3150	----	----	----	0.65N	.60-	5	.002	----	----	60	UNCH	106.75B	1.10A	
3160	----	----	----	0.70N	.60-	10	.002	----	----	99	UNCH	108.75B	1.10A	
3170	----	----	----	0.70N	.60-	10	.002	----	----	125	UNCH	110.50B	1.15A	
3180	----	----	----	0.70N	.60-	10	.002	----	----	121	UNCH	112.50B	1.20A	
3190	----	----	----	0.75N	.65-	10	.002	----	----	186	UNCH	114.50B	1.25A	
3200	----	----	----	0.75N	.65-	10	.002	----	----	121	UNCH	116.50B	1.25A	
3210	----	----	----	0.75N	.65-	10	.002	----	----	60	UNCH	118.50B	1.30A	
3220	----	----	----	0.80N	.70-	10	.002	----	----	60	UNCH	120.50B	1.20A	
3230	----	----	----	0.80N	.70-	10	.003	----	----	63	UNCH	124.75B	1.25A	
3250	----	----	----	0.85N	.75-	10	.003	----	10	10	UNCH	126.75B	1.00A	
3260	----	----	----	0.85N	.75-	10	.003	----	----	10	UNCH	129.00B	1.00A	
3270	----	----	----	0.90N	.75-	15	.003	----	----	35	UNCH	131.00B	1.05A	
3280	----	----	----	0.90N	.80-	10	.003	----	----	32	UNCH	135.50B	1.05A	
3300	----	----	----	0.95N	.80-	15	.003	----	----	13	UNCH	137.75B	1.10A	
3310	----	----	----	0.95N	.85-	10	.003	----	----	30	UNCH	142.25B	1.15A	
3330	----	----	----	1.00N	.85-	15	.003	----	----	30	UNCH	144.50B	1.15A	
3340	----	----	----	1.00N	.90-	10	.004	----	----	34	UNCH	147.00B	1.15A	
3350	----	----	----	1.00N	.90-	10	.004	----	----	44	UNCH	149.50B	1.20A	
3360	----	----	----	1.05N	.90-	15	.004	----	----	30	UNCH	151.75B	1.20A	
3370	----	----	----	1.05N	.95-	10	.004	----	----	38	UNCH	154.25B	1.25A	
3380	----	----	----	1.10N	.95-	15	.004	----	----	26	UNCH	156.75B	1.25A	
3390	----	----	----	1.10N	.95-	15	.004	----	----	49	UNCH	159.25B	1.30A	
3400	----	----	----	1.15N	1.00-	15	.004	----	----	30	UNCH	161.75B	1.30A	
3410	----	----	----	1.15N	1.00-	15	.004	----	----	1	UNCH	164.25B	1.30A	
3420	----	----	----	1.20N	1.05-	15	.004	----	----	52	UNCH	169.75B	1.35A	
3440	----	----	----	1.20N	1.10-	10	.005	----	----	157	UNCH	172.25B	1.15A	
3450	----	----	----	1.25N	1.15-	10	.005	----	----	22	UNCH	177.75B	1.20A	
3470	----	----	----	1.30N	1.15-	15	.005	----	----	33	UNCH	180.75B	1.25A	
3480	----	----	----	1.35N	1.20-	15	.005	----	----	13	UNCH	183.25B	1.25A	
3490	----	----	----	1.25-	10	.005	----	----	70	104 +	45	186.25B	1.30A	
3500	1.50	1.50	1.35A	1.35A	1.40	1.25-	15	.005	----	60	83 +	60	189.25B	1.30A
3510	1.40	1.40	1.40A	1.40A	1.30-	15	.006	----	----	25	UNCH	192.00B	1.35A	
3520	----	----	1.45A	1.45A	1.35-	10	.006	----	90	167 +	90	195.00B	1.35A	
3530	1.60	1.60	1.50A	1.50A	1.35-	15	.006	----	120	182 +	120	198.00B	1.40A	
3540	1.65	1.65	1.60A	1.60A	1.40-	15	.006	----	175	303 +	170	201.00B	1.40A	
3550	----	----	1.55A	1.55A	1.45-	10	.006	----	60	121 +	60	204.00B	1.45A	
3560	1.70	1.75	1.60A	1.60A	1.45-	15	.007	----	30	142 +	30	207.25B	1.45A	
3570	1.75	1.75	1.65N	1.65N	1.50-	15	.007	----	----	34	UNCH	210.25B	1.50A	
3580	----	----	1.65	1.65	1.55-	15	.007	----	30	146 +	30	213.50B	1.55A	
3590	1.65	1.70	1.70	1.70	1.60-	15	.007	----	30	278 +	30	216.50B	1.55A	
3600	1.70	----	1.75A	1.75A	1.65-	15	.008	----	----	70	UNCH	219.75B	1.60A	
3610	----	----	1.80	1.80	1.70-	15	.008	----	30	106 +	30	223.25B	1.65A	
3620	1.80	----	1.85A	1.85A	1.75-	15	.008	----	----	15	UNCH	226.50B	1.65A	
3630	----	----	1.90A	1.90A	1.75-	20	.008	----	9	110 -	9	229.75B	1.70A	
3640	----	----	1.95A	1.95A	1.80-	20	.008	----	----	9	UNCH	233.25B	1.75A	
3650	----	----	1.85-	1.85-	1.85-	20	.009	----	----	37	UNCH	236.75B	1.80A	
3660	----	----	2.00A	2.00A	1.90-	20	.009	----	----	161	UNCH	240.00B	1.80A	
3670	----	----	2.05A	2.05A	1.95-	20	.009	----	----	142	UNCH	243.75B	1.85A	
3680	----	----	2.15A	2.15A	2.00-	20	.010	----	----	35	UNCH	247.00B	1.90A	
3690	----	----	2.20A	2.20A	2.05-	20	.010	----	----	223	UNCH	250.75B	1.95A	
3700	----	----	2.25A	2.25A	2.10-	25	.010	----	----	81	UNCH	254.50B	2.00A	
3710	----	----	2.30A	2.30A	2.15-	25	.011	----	----	131	UNCH	258.00B	2.05A	
3720	2.60	2.60	2.35A	2.35A	2.25-									



PRELIMINARY

PG40 BULLETIN #148@		NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS										wed, Aug 03, 2016		PG40
4300	16.75	16.75	14.00A	14.50A	13.75-	200	.083	----	5	657	UNCH	554.00B	12.00	
4310	15.75	17.00B	14.50A	15.00A	14.25-	200	.087	----	27	36	+	560.75B	12.25A	
4320	----	17.75B	15.00A	15.75A	15.00-	200	.091	----	----	74	UNCH	567.50B	12.75A	
4330	15.50	18.50B	15.50	16.25A	15.50-	225	.094	----	3	34	+	574.25B	13.25A	
4340	----	19.25B	16.25A	17.00A	16.00-	250	.098	----	----	74	UNCH	581.00B	13.75A	
4350	----	20.00B	17.00A	17.75A	16.75-	250	.102	----	----	402	UNCH	588.00B	14.50A	
4360	----	20.75B	17.75A	18.25A	17.50-	250	.107	----	----	80	UNCH	594.75B	15.00A	
4370	20.50	21.50B	18.25A	19.00A	18.00-	275	.111	----	1	70	UNCH	601.75B	15.50A	
4380	20.50	22.50B	19.00A	20.00A	18.75-	275	.115	----	3	49	+	608.75B	16.00A	
4390	----	23.50B	20.00A	20.75A	19.50-	300	.120	----	----	68	UNCH	616.00B	16.75A	
4400	24.25	24.50B	20.75	21.50A	20.50-	300	.126	----	5	232	+	623.25B	17.50A	
4410	----	25.50B	21.50A	22.50A	21.25-	325	.131	----	----	140	UNCH	630.25B	18.25A	
4420	25.00	26.75B	22.50A	23.50A	22.00-	350	.136	----	21	102	+	637.75B	18.75A	
4430	25.50	28.00B	23.50A	24.25A	23.00-	350	.142	----	3	37	UNCH	645.00B	19.50	
4440	----	29.25B	24.50A	25.50A	24.00-	350	.148	----	----	66	UNCH	652.25B	20.50A	
4450	----	30.50B	25.50A	26.50A	25.00-	375	.154	----	----	257	UNCH	659.50B	21.00	
4460	----	31.75B	26.50A	27.50A	26.00-	400	.161	----	----	238	UNCH	667.25B	22.25A	
4470	----	33.25B	27.75A	28.75A	27.25-	400	.168	----	----	98	UNCH	674.75B	23.00A	
4480	----	34.50B	29.00A	30.00A	28.50-	400	.176	----	----	200	UNCH	682.50B	24.00A	
4490	32.50	36.25B	30.00	31.25A	29.75-	425	.183	----	11	43	+	690.00B	25.00	
4500	34.50	37.75B	31.50A	32.75A	31.00-	450	.191	----	67	383	-	697.75B	26.00	
4510	34.25	39.50B	33.00A	34.25A	32.50-	450	.200	----	1	43	+	705.75B	27.25A	
4520	37.25	41.25B	34.50A	35.75A	34.00-	450	.208	----	3	32	UNCH	713.25B	28.50A	
4530	----	42.25B	35.75A	37.25A	35.50-	475	.217	----	----	29	UNCH	721.25B	29.75A	
4540	37.50	44.00B	37.50	39.00A	37.00-	500	.227	----	5	52	UNCH	729.00B	31.00A	
4550	----	46.00B	39.25A	40.75A	38.75-	500	.237	----	----	167	UNCH	737.00B	32.25A	
4560	40.75	48.00B	40.75	42.50A	40.50-	525	.247	----	2	9	+	745.00B	33.75A	
4570	----	50.00B	42.75A	44.25A	42.25-	550	.257	----	----	235	UNCH	752.75B	35.25	
4580	49.75	52.25B	44.75A	46.50A	44.25-	575	.269	----	1	22	UNCH	761.00B	37.00A	
4590	51.50	54.50B	46.75A	48.50A	46.25-	600	.280	----	1	3	+	769.25B	38.75A	
4600	53.00	57.00B	48.50	50.75A	48.50-	600	.292	----	116	260	+	777.50B	40.25	
4610	----	59.75B	51.00A	53.00A	50.75-	625	.305	----	----	5	UNCH	785.75B	42.50	
4620	57.25	62.50B	53.50A	55.25A	53.00-	650	.318	----	5	16	-	793.75B	44.50A	
4630	----	65.00B	56.00A	58.00A	55.50-	675	.331	----	----	36	UNCH	802.25B	46.50A	
4640	68.00	68.00	58.50A	60.50A	58.00-	725	.345	----	3	14	UNCH	810.50B	48.75A	
4650	60.75	71.00B	60.75	63.25A	60.75-	750	.360	----	109	48	-	819.00B	51.00A	
4660	74.25	74.25	64.00A	66.25A	63.50-	775	.375	----	3	47	+	827.50B	53.50A	
4670	----	77.50B	67.00A	69.25A	66.50-	800	.390	----	----	12	UNCH	836.00B	56.00A	
4680	81.00	81.00	70.25A	72.50A	69.75-	825	.406	----	3	43	UNCH	844.50B	58.75A	
4690	86.25	88.50	73.50A	75.75A	73.00-	850	.423	----	971	904	+	853.00B	61.50A	
4700	85.25	88.50B	77.00A	79.50A	76.50-	875	.440	----	60	116	+	839.50B	63.00	
4710	----	92.50B	80.50A	83.00A	80.00-	900	.457	----	----	32	UNCH	848.00B	67.50A	
4720	87.25	96.50B	84.25A	87.00A	83.75-	925	.475	----	2	29	UNCH	856.50B	70.75A	
4730	93.00	101.00B	88.25A	91.00A	87.75-	950	.494	----	2	18	UNCH	865.25B	74.25A	
4740	----	105.50B	92.25A	95.25A	92.00-	975	.513	----	----	42	UNCH	873.75B	77.75A	
4750	----	110.00B	96.75A	99.75A	96.25-	1025	.532	----	108	29	-	882.50B	81.50A	
4760	----	114.50B	101.75A	105.00A	100.75-	1050	.551	----	----	111	UNCH	891.25B	85.50A	
4770	----	119.75B	106.50A	110.00A	105.50-	1075	.571	----	----	10	UNCH	900.25B	89.75A	
4780	----	124.75B	111.50A	115.00A	110.50-	1100	.592	----	----	10	UNCH	909.00B	94.00A	
4790	----	130.25B	116.75A	120.50A	115.50-	1150	.612	----	----	8	UNCH	918.00B	99.25A	
4800	----	136.00B	122.00A	126.00A	121.00-	1150	.633	----	----	6	UNCH	925.75B	104.00A	
4850	----	168.50B	152.75A	157.25A	151.75-	1275	.735	----	108	26	-	971.00B	131.50A	
4900	----	206.75B	189.50A	194.50A	188.50-	1325	.824	----	----	1	UNCH	1.016.75B	165.25A	
4910	----	215.00B	197.50A	202.50A	196.50-	1350	.840	----	----	6	UNCH	1.026.25B	172.75A	
4960	----	258.50B	240.25A	245.50A	239.50-	1375	.903	----	----	4	UNCH	1.073.00B	213.00A	
4980	----	277.00B	258.50A	263.75A	257.50-	1375	.923	----	----	4	UNCH	1.091.75B	230.50A	
5300	----	586.25B	578.00A	583.25B	571.75-	1400	.995	----	----	1	UNCH	1.403.75B	546.75A	
5310	----	596.25B	588.00A	593.25B	581.75-	1400	.995	----	----	1	UNCH	1.413.75B	556.75A	
5340	----	626.25B	617.75A	623.25B	611.75-	1400	.995	----	----	1	UNCH	1.443.50B	586.75A	
TOTAL									2829	20635	+	1478		
DEC16	----	----	----	1.65N	1.55-	10	.003	----	----	10	UNCH	51.75B	2.75	
2570	----	----	----	1.80N	1.70-	10	.004	----	----	16	UNCH	54.75B	3.40	
2600	----	----	----	2.75N	2.55-	20	.006	----	----	30	UNCH	72.50B	12.00	
2750	----	----	----	5.00N	4.70-	30	.012	----	----	10	UNCH	111.00B	5.00	
3000	----	----	----	5.50N	5.00-	50	.013	----	----	5	UNCH	115.50B	19.25A	
3030	----	----	----	6.00N	5.50-	50	.014	----	----	3	UNCH	130.75	20.50A	
3070	----	----	----	6.00N	5.75-	25	.015	----	----	5	UNCH	125.00B	20.75A	
3080	----	----	----	7.00N	6.75-	25	.017	----	----	1	UNCH	139.25B	23.50A	
3150	----	----	----	7.25N	7.00-	25	.018	----	----	1	UNCH	143.75B	15.50	
3170	----	----	----	7.75N	7.50-	25	.019	----	----	30	UNCH	150.50B	22.00A	
3200	----	----	----	9.25N	8.75-	50	.023	----	----	10	UNCH	169.25B	18.75A	
3280	----	----	----	12.00N	11.50-	50	.031	----	----	10	UNCH	203.75B	24.00A	
3410	----	----	----	13.00N	12.50-	50	.034	----	----	10	UNCH	215.25B	22.50A	
3470	----	----	----	13.50N	13.00-	50	.035	----	----	25	UNCH	221.25B	23.50A	
3480														

PRELIMINARY														
PG40 BULLETIN #148@			NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS							Wed, Aug 03, 2016			PG40	
5070	----	----	449.25A	452.75B	444.75-	1075	.717	----	----	1	UNCH	917.50B	425.25A	
5080	----	----	456.50A	459.25B	451.50-	1075	.723	----	----	1	UNCH	927.50B	431.75A	
5090	----	----	462.75A	466.25B	458.25-	1100	.730	----	----	2	UNCH	935.75B	438.25A	
5100	----	----	469.75A	473.25B	465.00-	1100	.737	----	----	2	UNCH	945.75B	445.00A	
5110	----	----	476.75A	480.00B	471.75-	1100	.744	----	----	1	UNCH	954.25B	451.75A	
5140	----	----	498.25A	501.50B	493.00-	1125	.764	----	----	1	UNCH	982.25B	472.75A	
5150	----	----	505.50A	508.50A	500.25-	1125	.770	----	----	1	UNCH	992.25B	480.25A	
5360	----	----	675.00A	677.50A	668.25-	1275	.888	----	----	13	UNCH	1.195.50F	646.75A	
5370	----	----	683.75A	687.00A	677.00-	1250	.892	----	----	11	UNCH	1.204.50F	655.25A	
TOTAL									1	94 +	1			
JUN17														
3650	----	----	----	77.25N	76.00-	125	.120	----	----	1	UNCH	193.50B	73.75A	
3750	----	----	----	89.75N	88.00-	175	.139	----	----	1	UNCH	219.75B	84.50A	
4400	----	----	216.25A	217.25A	214.25-	375	.326	----	----	1	UNCH	475.00B	203.25A	
4500	----	----	246.00A	247.00A	244.50-	400	.367	----	----	2	UNCH	530.50B	231.75A	
TOTAL									0	5				
ADDITIONAL NASDAQ PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ON OOF	ON OOF													
20160803														
3400	----	----	----	----	.15N		.10-	0.05	.000	----	96	UNCH	18.00B .50A	
3510	----	----	----	----	.25N		.15-	0.10	.000	----	58	UNCH	24.25B .30A	
3530	----	----	----	----	.25N		.15-	0.10	.000	----	18	UNCH	25.75B .50A	
3610	----	----	----	----	.30N		.20-	0.10	.001	----	6	UNCH	32.00B .40A	
3620	----	----	----	----	.30N		.20-	0.10	.001	----	16	UNCH	32.75B .40A	
3630	----	----	----	----	.35N		.25-	0.10	.001	----	6	UNCH	33.75B .40A	
3640	----	----	----	----	.35N		.25-	0.10	.001	----	5	UNCH	34.75B .45A	
3650	----	----	----	----	.35N		.25-	0.10	.001	----	10	UNCH	35.50B .45A	
3670	----	----	----	----	.35N		.25-	0.10	.001	----	24	UNCH	37.50B .45A	
3680	----	----	----	----	.35N		.30-	0.05	.001	----	5	UNCH	38.75B .45A	
3690	----	----	----	----	.40N		.30-	0.10	.001	----	30	UNCH	39.75B .50A	
3710	----	----	----	----	.40N		.30-	0.10	.001	----	23	UNCH	42.00B .50A	
3720	----	----	----	----	.40N		.30-	0.10	.001	----	18	UNCH	43.25B .50A	
3730	----	----	----	----	.40N		.35-	0.05	.002	----	36	UNCH	44.50B .55A	
3740	----	----	----	----	.40N		.35-	0.05	.002	----	66	UNCH	45.75B .55A	
3790	----	----	----	----	.45N		.40-	0.05	.002	----	96	UNCH	52.50B .60A	
3820	----	----	----	----	.50N		.45-	0.05	.002	----	9	UNCH	57.00B .70A	
3830	----	----	----	----	.50N		.45-	0.05	.002	----	1	UNCH	58.75B .70A	
3840	----	----	----	----	.55N		.45-	0.10	.003	----	35	UNCH	60.25B .70A	
3850	----	----	----	----	.55N		.50-	0.05	.003	----	4	UNCH	62.00B .75A	
3860	----	----	----	----	.55N		.50-	0.05	.003	----	5	UNCH	63.75B .75A	
3870	----	----	----	----	.55N		.50-	0.05	.003	----	15	UNCH	65.50B .80A	
3880	----	----	----	----	.60N		.50-	0.10	.003	----	24	UNCH	67.50B .80A	
3890	----	----	----	----	.60N		.55-	0.05	.003	----	2	UNCH	69.25B .85A	
3900	----	----	----	----	.60N		.55-	0.05	.003	----	7	UNCH	71.25B .85A	
3910	----	----	----	----	.65N		.55-	0.10	.003	----	39	UNCH	73.25B .85A	
3920	----	----	----	----	.65N		.60-	0.05	.004	----	11	UNCH	75.25B .90A	
3930	----	----	----	----	.70N		.60-	0.10	.004	----	8	UNCH	77.50B .90A	
3940	----	----	----	----	.70N		.60-	0.10	.004	----	37	UNCH	79.50B .70A	
3950	----	----	----	----	.70N		.65-	0.05	.004	----	13	UNCH	81.75B .95A	
3960	----	----	----	----	.75N		.65-	0.10	.004	----	16	UNCH	84.00B .75A	
3970	----	----	----	----	.75N		.65-	0.10	.004	----	8	UNCH	86.50B .75A	
3980	----	----	----	----	.80N		.70-	0.10	.005	----	12	UNCH	88.75B .80A	
3990	----	----	----	----	.80N		.70-	0.10	.005	----	54	UNCH	91.25B .80A	
4000	----	----	----	----	.85N		.75-	0.10	.005	----	25	UNCH	93.75B .80A	
4010	----	----	----	----	.85N		.75-	0.10	.005	----	43	UNCH	96.25B .85A	
4020	----	----	----	----	.90N		.75-	0.15	.005	----	39	UNCH	99.00B .85A	
4030	----	----	----	----	.90N		.80-	0.10	.006	----	39	UNCH	101.75B .85A	
4040	----	----	----	----	.95N		.80-	0.15	.006	----	26	UNCH	104.50B .90A	
4050	----	----	----	.95A	1.00N		.85-	0.15	.006	----	41	UNCH	107.50B .90A	
4060	----	----	----	----	1.00N		.85-	0.15	.006	----	53	UNCH	110.50B .95A	
4070	----	----	----	1.00A	1.05N		.90-	0.15	.007	----	15	UNCH	113.50B .95A	
4080	----	----	----	1.05A	1.10N		.95-	0.15	.007	----	52	UNCH	116.50B 1.00A	
4090	----	----	----	1.10A	1.15N		.95-	0.20	.007	----	29	UNCH	119.75B 1.00A	
4100	----	----	----	1.10A	1.15N		1.00-	0.15	.008	----	62	UNCH	123.00B .85	
4110	----	----	----	----	1.15A	1.20N		1.05-	0.15	.008	----	31	UNCH	126.25B 1.00
4120	----	----	----	----	1.20A	1.25N		1.10-	0.15	.009	----	22	UNCH	129.75B 1.10A
4130	----	----	----	----	1.25A	1.30N		1.10-	0.20	.009	----	22	UNCH	133.25B 1.10A
4140	----	----	----	----	1.25A	1.35N		1.15-	0.20	.009	----	10	UNCH	137.00B 1.15A
4150	----	----	----	----	1.30A	1.40N		1.20-	0.20	.010	----	49	UNCH	140.75B 1.20A
4160	----	----	----	----	1.35A	1.45N		1.25-	0.20	.010	----	65	UNCH	144.50B 1.25A
4170	----	----	----	----	1.40A	1.50N		1.30-	0.20	.011	----	26	UNCH	148.50B 1.25A
4180	----	----	----	----	1.45A	1.55A		1.35-	0.25	.011	----	18	UNCH	152.50B 1.30A
4190	----	----	----	----	1.50A	1.60A		1.40-	0.25	.012	----	13	UNCH	156.75B 1.35A
4200	----	----	----	----	1.55A	1.70A		1.45-	0.30	.012	----	69	UNCH	161.00B 1.40A
4210	----	----	----	----	1.65A	1.75A		1.55-	0.25	.013	----	72	UNCH	165.25B 1.45A
4220	----	----	----	----	1.70A	1.80A		1.60-	0.30	.014	----	53	UNCH	169.75B 1.50A
4230	----	----	----	----	1.75A	1.90A		1.65-	0.30	.015	----	40	UNCH	174.25B 1.60A
4240	----	----	----	----	1.85A	1.95A		1.75-	0.30	.016	----	53	UNCH	176.25B 1.65A
4250	----	----	----	----	1.90A	2.05A		1.80-	0.35	.016	----	48	UNCH	181.25B 1.70A
4260	----	----	----	----	2.00A	2.15A		1.90-	0.35	.017	----	55	UNCH	186.25B 1.80A
4270	----	----	----	----	2.05A	2.25A		1.95-	0.45	.018	----	58	UNCH	191.25B 1.85A
4280	----	----	----	----	2.15A	2.35A		2.05-	0.45	.019	----	77	UNCH	196.50B 1.95A
4290	----	----	----	----	2.25A	2.45A		2.15-	0.50	.020	----	75	UNCH	201.75B 2.05A
4300	----	----	----	----	2.35A	2.55A		2.25-	0.55	.021	----	77	UNCH	207.25B 2.10A
4310	----	----	----	----	2.50A	2.65A		2.35-	0.60	.023	----	74	UNCH	212.75B 2.25A
4320	----	----	3.15B	----	2.60A	2.80A		2.50-						

PRELIMINARY													
PG40 BULLETIN #148@				NASDAQ 100 AND E-MINI NASDAQ 100 OPTIONS						wed, Aug 03, 2016 PG40			
ON OOF													
4400	----	----	51.75A	53.25A	50.50-	4.50	.202	----	----	2	UNCH	81.25B	45.25A
4430	----	60.00B	56.25A	58.00A	55.25-	4.50	.220	----	----	10	UNCH	88.50B	49.25A
4500	----	74.00B	69.00A	71.00A	68.00-	5.00	.268	----	----	1	UNCH	108.25B	60.25A
4550	----	86.00B	79.75A	82.00A	78.75-	5.75	.308	----	----	10	UNCH	125.00B	70.00A
4600	----	99.25B	92.25A	95.00A	91.25-	6.50	.353	----	----	2	UNCH	144.50B	81.25A
4650	----	115.25B	107.25A	110.00A	106.00-	7.00	.404	----	----	260	UNCH	166.75B	94.50A
4720	----	141.75B	132.25A	135.75A	131.00-	8.25	.485	----	----	5	UNCH	203.50B	117.00A
4760	----	159.25B	150.00A	153.25A	148.00-	9.00	.536	----	----	2	UNCH	228.00B	132.50A
TOTAL									0	294			
MINI NSDO EOM P													
201608C	MINI NSDO EOM P												
3500	----	----	.40N		.35-	0.05	.001	----	----	5	UNCH	29.75B	9.00
3690	----	----	.80N		.75-	0.05	.004	----	----	3	UNCH	48.25B	7.00A
3740	----	----	.90N		.90	UNCH	.005	----	----	3	UNCH	54.50B	8.00A
3750	----	----	.95N		.90-	0.05	.005	----	----	2	UNCH	55.75B	3.50
3800	----	----	1.15N		1.10-	0.05	.006	----	----	3	UNCH	62.75B	3.50
3850	----	----	1.35N		1.25-	0.10	.007	----	----	4	UNCH	70.75B	3.50
3900	----	----	1.55N		1.50-	0.05	.009	----	----	2	UNCH	80.00B	2.05A
4000	----	----	2.20N		2.00-	0.20	.013	----	----	2	UNCH	103.50B	2.65A
4040	----	----	2.50N		2.25-	0.25	.015	----	----	2	UNCH	114.25B	2.30A
4090	----	----	3.00N		2.65-	0.35	.018	----	----	5	UNCH	129.75B	2.65A
4100	----	----	3.15N		2.75-	0.40	.019	----	----	3	UNCH	133.00B	2.75A
4140	----	----	3.65N		3.20-	0.45	.023	----	----	5	UNCH	147.25B	3.10A
4200	----	----	4.40A	4.55A	4.00-	0.65	.030	----	----	1	UNCH	171.25B	3.85A
4400	----	----	10.25A	11.00A	9.75-	1.75	.079	----	----	35	UNCH	278.50B	8.75A
4440	----	----	12.50A	13.25A	11.75-	2.75	.097	----	----	1	UNCH	305.75B	10.50A
4500	----	----	17.00A	18.25A	16.25-	3.50	.136	----	----	8	UNCH	350.50B	14.25A
4510	----	----	18.00A	19.25A	17.25-	3.75	.144	----	----	2	UNCH	358.25B	15.00A
4580	----	31.75B	26.75A	28.50A	26.00-	5.25	.216	----	----	2	UNCH	416.50B	21.75A
4590	----	33.75B	28.50A	30.25A	27.75-	5.50	.230	----	----	2	UNCH	425.50B	23.00A
4600	----	36.00B	30.25A	32.25A	29.50-	5.75	.243	----	----	2	UNCH	434.50B	24.50A
4620	----	40.50B	34.00A	36.25A	33.25-	6.25	.273	----	----	1	UNCH	452.00B	27.50A
4650	----	48.50B	41.00A	43.25A	40.25-	6.75	.324	----	25	25 +	24	479.75B	33.00A
4660	----	51.50B	43.50A	46.00A	42.75-	7.00	.342	----	----	2	UNCH	488.50B	35.00A
4700	----	65.25B	55.75A	58.50A	55.00-	8.00	.426	----	----	40	UNCH	526.50B	44.75A
4730	----	77.75B	67.00A	70.25A	66.00-	9.25	.497	----	----	20	UNCH	555.75B	54.25A
4750	----	87.50B	77.25A	81.00A	74.75-	9.75	.548	----	----	2	UNCH	575.00B	61.25A
4760	----	92.50B	82.25A	86.00A	79.25-	10.25	.575	----	----	1	UNCH	584.75B	63.50
4800	----	115.50B	105.00A	109.25A	101.25-	11.75	.685	----	----	1	UNCH	624.00B	86.25A
TOTAL									25	184 +	24		
201609C	MINI NSDO EOM P												
3700	----	----	4.20N		4.05-	0.15	.018	----	----	1	UNCH	69.50B	3.70A
3800	----	----	5.75N		5.25-	0.50	.023	----	----	2	UNCH	86.50B	4.80A
3850	----	----	6.50N		6.25-	0.25	.028	----	----	2	UNCH	96.50B	5.50A
3880	----	7.00A	7.25N		6.75-	0.50	.031	----	----	14	UNCH	103.00B	6.00A
3900	----	----	7.50N		7.00-	0.50	.032	----	----	3	UNCH	107.50B	6.25A
3930	----	8.00A	8.25N		7.75-	0.50	.036	----	----	14	UNCH	114.25B	7.00A
4180	----	16.50A	17.00A		16.00-	1.75	.078	----	----	3	UNCH	195.00B	13.75
4220	----	20.25B	18.75A	19.50A	18.25-	1.75	.090	----	----	2	UNCH	212.25B	16.25A
4290	----	25.50B	23.50A	24.50A	23.00-	2.25	.114	----	----	1	UNCH	245.50B	20.25A
4300	----	26.50B	24.25A	25.50B	23.75-	2.25	.118	----	----	6	UNCH	250.50B	20.75A
4320	----	28.25B	26.00A	27.25B	25.25-	2.75	.126	----	----	1	UNCH	261.25B	22.25A
4350	----	31.50B	28.75A	30.00A	28.25-	2.75	.140	----	----	1	UNCH	277.75B	24.50A
4360	----	32.50B	29.75A	31.00A	29.25-	2.75	.145	----	----	3	UNCH	283.50B	25.50A
4400	----	37.50B	34.00A	35.50A	33.25-	3.50	.166	----	----	88	UNCH	307.75B	29.00A
4650	----	91.75B	83.00A	86.00A	82.50-	7.00	.390	----	----	1	UNCH	495.75B	71.25A
4680	104.75	104.75	92.75A	95.75A	92.25-	7.50	.430	----	100	110 +	100	522.25B	79.75A
TOTAL									100	252 +	100		
201610C	MINI NSDO EOM P												
3700	----	----	10.00N		9.50-	0.50	.033	----	----	5	UNCH	38.25B	8.75
3750	----	----	11.25N		10.75-	0.50	.038	----	----	5	UNCH	43.25B	11.00
3800	----	----	13.00N		12.25-	0.75	.044	----	----	1	UNCH	49.00B	16.25A
3950	----	----	19.00N		18.00-	1.00	.065	----	----	6	UNCH	70.00B	17.50A
4100	----	28.00A	28.25N		26.50-	1.75	.097	----	----	23	UNCH	98.75B	24.75A
4160	----	32.50A	33.25N		31.00	NEW	.114	----	3	3 +	3	113.25B	28.75A
4200	----	35.75A	36.75A		34.25-	2.75	.127	----	----	2	UNCH	124.00B	31.50A
4220	----	37.75A	38.50A		36.25	NEW	.134	----	5	5 +	5	129.75B	33.25A
4300	----	46.25A	47.50A		44.75-	3.25	.165	----	----	5	UNCH	155.25B	40.75A
4310	----	49.50B	47.50A	48.50A	46.00	NEW	.170	----	2	2 +	2	158.75B	41.75A
4650	----	125.50B	118.25A	120.75A	116.50-	6.50	.409	----	----	22	UNCH	334.25B	104.50A
TOTAL									10	79 +	10		
201611C	MINI NSDO EOM P												
3980	----	----	*34.00A	34.25N	32.50-	1.75	.097	----	----	67	UNCH	36.25B	34.00A
4730	----	187.25B	179.00A	182.00A	177.50-	7.25	.490	----	----	67	UNCH	198.75B	163.50A
TOTAL									0	134			



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PRELIMINARY

PG41 BULLETIN #148@ LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS Wed, Aug 03, 2016 PG41

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 = LIBOR AND EUROYEN = \$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.

LIBOR, OIS AND EURO YEN CONTRACTS LAST TRADE DATES

EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
1MTH LIBOR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	08/14
1MTH LIBOR OPT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	04/13	05/15	06/19	07/17	
EUROYEN FUT		07/22			07/22			07/22			07/22		
EUROYEN OPT	07/22	07/22	07/22		07/22			07/22			07/22		

EXPIRATION:

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17
OL 97.75-101.0	97.75-101.0	97.62-101.0	97.62-101.0	97.50-101.0	97.75-101.0	97.75-101.0	97.62-101.0	97.62-101.0	97.62-100.8	97.75-100.8	97.75-100.7
OY 98.50-101.5	97.75-101.5	98.50-101.5		98.25-101.5			98.25-101.5			98.00-101.5	

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
1-MTH EURODLR F											
AUG16	----	----	----	----	99.5025	(	.49) -	0.2	----	908	UNCH 99.5550B 99.1475
SEP16	----	----	----	----	99.4150	(	.58) -	1.5	----	155	UNCH 99.5650 99.1325A
OCT16	----	----	----	----	99.4050	(	.59) -	1.0	----	4	UNCH 99.5600B 99.0800A
TOTAL 1-MTH EURODLR F								0	0	1067	
3M OIS FUT	----			----							
TOTAL 3M OIS FUT											

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW



PRELIMINARY

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	wed, Aug 03, 2016	PG42
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1322	----	----	----	53N	53	UNCH	.583	----	335	3521	+	167	112B	39A
1325	36	36	*36	36	44	UNCH	.521	----	6139	41738	+	1634	217B	20
1327	----	----	----	36N	36	UNCH	.459	----	79	3405	+	32	55B	27A
1330	----	----	----	29N	29	UNCH	.396	----	7297	93843	+	5766	204B	16
1332	----	----	----	23N	23	UNCH	.336	----	339	5032	+	70	38B	17
1335	14	17	*14	17	18	UNCH	.280	----	5963	108793	+	1093	135B	13
1337	----	----	----	14N	14	UNCH	.230	----	535	4274	+	120	24B	10A
1340	----	----	----	11N	11	UNCH	.187	----	4250	88364	-	1638	139B	8
1342	----	----	----	9N	9	UNCH	.155	----	144	2098	+	44	13B	6
1345	----	----	----	7N	7	UNCH	.125	----	205	45361	-	54	125B	5
1347	----	----	----	5N	5	UNCH	.094	----	178	2316	+	178	9B	4
1350	----	----	----	4N	4	UNCH	.076	----	5200	79594	+	3961	112B	3
1352	----	----	----	3N	3	UNCH	.059	----	30	789	+	30	6	3A
1355	----	----	----	3N	3	UNCH	.055	----	6	28853	UNCH	102B	2	
1357	----	----	----	3N	3	UNCH	.052	----	105	41062	-	502	4B	3A
1360	----	----	----	2N	2	UNCH	.037	----	2738	1485	+	300	57B	2
1362	----	----	----	2N	2	UNCH	.035	----	300	13178	UNCH	48B	1	
1365	----	----	----	2N	2	UNCH	.033	----	----	110	UNCH	2	2	
1367	----	----	----	2N	2	UNCH	.032	----	----	110	UNCH	2	1	
1370	----	----	----	1N	1	UNCH	.018	----	385	14207	+	263	41B	1A
1372	----	----	----	1N	1	UNCH	.017	----	----	1389	UNCH	1	1	
1375	----	----	----	1N	1	UNCH	.016	----	----	13967	UNCH	36B	1A	
1377	----	----	----	1N	1	UNCH	.016	----	----	520	UNCH	1	1	
1380	----	----	----	CAB	CAB	----	.001	----	----	12456	UNCH	31B	1	
1382	----	----	----	CAB	CAB	----	.000	----	----	14406	UNCH	1	1	
1385	----	----	----	CAB	CAB	----	.000	----	----	11955	UNCH	27B	1	
1387	----	----	----	CAB	CAB	----	.000	----	----	10300	UNCH	1	1	
1390	----	----	----	CAB	CAB	----	.000	----	4990	11548	+	2382	23B	1
1395	----	----	----	CAB	CAB	----	.000	----	----	6774	UNCH	20B	1	
1400	----	----	----	CAB	CAB	----	.000	----	----	5729	UNCH	18	1	
1405	----	----	----	CAB	CAB	----	.000	----	----	4008	UNCH	15B	1	
1410	----	----	----	CAB	CAB	----	.000	----	----	8860	UNCH	13B	1	
1415	----	----	----	CAB	CAB	----	.000	----	----	2575	UNCH	11B	1	
1420	----	----	----	CAB	CAB	----	.000	----	----	4851	UNCH	9B	1A	
1425	----	----	----	CAB	CAB	----	.000	----	----	5146	UNCH	8B	1	
1430	----	----	----	CAB	CAB	----	.000	----	----	541	UNCH	7B	1	
1435	----	----	----	CAB	CAB	----	.000	----	----	515	UNCH	6B	1	
1440	----	----	----	CAB	CAB	----	.000	----	----	1779	UNCH	5B	1A	
1445	----	----	----	CAB	CAB	----	.000	----	----	8769	UNCH	4B	1	
1450	----	----	----	CAB	CAB	----	.000	----	----	4642	UNCH	3B	1	
1455	----	----	----	CAB	CAB	----	.000	----	----	4838	UNCH	3B	1	
1460	----	----	----	CAB	CAB	----	.000	----	----	10306	UNCH	3B	1A	
1465	----	----	----	CAB	CAB	----	.000	----	----	1042	UNCH	2B	1	
1470	----	----	----	CAB	CAB	----	.000	----	----	221	UNCH	2B	1	
1475	----	----	----	CAB	CAB	----	.000	----	----	26	UNCH	1	1	
1480	----	----	----	CAB	CAB	----	.000	----	----	91	UNCH	2B	1A	
1490	----	----	----	CAB	CAB	----	.000	----	----	1	UNCH	2B	1	
1495	----	----	----	CAB	CAB	----	.000	----	----	1405	UNCH	2B	1	
1500	----	----	----	CAB	CAB	----	.000	----	----	151	UNCH	1B	1	
1510	----	----	----	CAB	CAB	----	.000	----	----	701	UNCH	1B	1	
1515	----	----	----	CAB	CAB	----	.000	----	----	449	UNCH	1B	1	
1520	----	----	----	CAB	CAB	----	.000	----	----	1050	UNCH	1B	1	
1540	----	----	----	CAB	CAB	----	.000	----	----	10	UNCH	1B	----	
1545	----	----	----	CAB	CAB	----	.000	----	----	875	UNCH	1B	1	
TOTAL									48289	880947	+	14335		
OCT16														
1300	----	----	----	201N	203	+	2	.743	----	----	6	UNCH	227B	138A
1305	----	----	----	142N	143	+	1	.680	----	----	296	UNCH	202B	116A
1310	----	----	----	121N	122	+	1	.606	----	1	3745	UNCH	148B	100A
1315	----	----	----	102N	103	+	1	.526	----	3139	4511	+	182	129B
1320	----	----	----	50N	51	+	1	.444	----	1022	14431	+	1010	112B
1325	----	----	----	37N	38	+	1	.363	----	5197	13481	+	2573	143B
1330	----	----	----	27N	28	+	1	.289	----	4837	28365	+	1026	126B
1335	18	#18	*18	18	20	UNCH	.223	----	574	12104	+	403	112B	16
1340	----	----	----	14N	14	UNCH	.167	----	281	8269	+	51	63B	11
1345	----	----	----	10N	10	UNCH	.125	----	5295	13584	+	1948	52B	8
1350	----	----	----	8N	8	UNCH	.099	----	319	7496	UNCH	42B	6	
1355	----	----	----	6N	6	UNCH	.076	----	81	4803	+	20	34B	5A
1360	----	----	----	5N	5	UNCH	.062	----	----	10200	UNCH	28B	4A	
1365	----	----	----	4N	4	UNCH	.049	----	----	6	UNCH	22B	3A	
1370	----	----	----	3N	4	+	1	.046	----	5198	UNCH	18B	3	
1375	----	----	----	3N	3	UNCH	.035	----	500	1700	+	500	14B	3A
1380	----	----	----	2N	3	+	1	.033	----	1929	UNCH	11B	2	
1385	----	----	----	2N	2	UNCH	.023	----	----	300	UNCH	9B	2A	
1405	----	----	----	1N	CAB	----	.001	----	----	1550	UNCH	1	1	
1460	----	----	----	CAB	CAB	----	----	----	----	33	UNCH	----	----	
TOTAL									21246	132007	+	7713		
NOV16														
1310	----	----	----	133N	134	+	1	.590	----	----	460	UNCH	160B	114A
1315	----	----	----	115N	116	+	1	.523	----	1000	2924	-	286	142B
1320	----	----	----	100N	100	UNCH	.455	----	3842	3761	+	3445	125B	52A
1325	----	----	----	51N	51	UNCH	.388	----	----	2190	UNCH	111B	42A	
1330	----	----	----	39N	40	+	1	.326	----	3761	3503	+	3502	62B
1340	----	----	----	23N	24	+	NEW	.219	----	3763	3503	+	3503	41B
1345	----	----	----	18N	18	UNCH	.174	----	----	100	UNCH	34B	15A	
1350	----	----	----	14N	14	UNCH	.139	----	83	2157	UNCH	27B	12A	
1355	----	----	----	11N	11	UNCH	.112	----	3046	3454	+	3046	22B	9A
1360	----	----	----	9N	9	UNCH	.092	----	100	2250	+	92	18B	8A
1380	----	----	----	4N	4	UNCH	.042	----	----	500	UNCH	4	4	
TOTAL									15595	24802	+	13302		
DEC16														
1240	----	----	----	744N	746	+	2	.953	----	----	12	UNCH	----	739A
1305	----	----	----	206N	206	UNCH	.628	----	----	513	UNCH	229B	144A	
1310	----	----	----	150N	150	UNCH	.576	----	----	1728	UNCH	211B	128A	
1315	----	----	----	133N	133	UNCH	.521	----	1360	3426	+	998	157B	114A
1320	----	----	----	117N	118	+	1	.466	1300	1909	-	200	140B	102A
1325	----	----	----	103N	104	+	1	.411	----	----	265	UNCH	125B	55A
1330	----	----	----	55N	56	+	1	.359	401	6765	+	100	112B	46A
1335	----	----	----	45N	46	+	1	.310	----	41	UNCH	101B	38A	
1340	----	----	----	37N	37	UNCH	.263	----	250	1409	+	173	55B	32A
1345	----	----	----	30N	30	UNCH	.223	----	----	4701	UNCH	46B	26A	
1350	----	----	----	24N	24	UNCH	.186	----	800	1612	+	736	38B	21A
1355	----	----	----	20N	20	UNCH	.158	----	----	115	UNCH	32B	17A	
1360	----	----	----	16N	16	UNCH	.131	----	----	205	UNCH	48B	14A	
1365	----	----	----	13N	13	UNCH	.109	----	----	1150	UNCH	16B	11A	
1370	----	----	----	11N	11	UNCH	.093	----	----	250	UNCH	13B	9A	
1375	----	----	----	9N	9	UNCH	.077	----	----	200	UNCH	11B	8A	
1380	----	----	----	7N	8	+	1	.068	----	91	UNCH	16B	7	
1390	----	----	----	5N	6	+	1	.051	----	12	UNCH	----	5A	
1395	----	----	----	4N	5	+	1	.043	----	10	UNCH	5	5A	
1400	----	----	----	4N	5	+	NEW	.041	240	180	+	180	5B	4
1405	----	----	----	3N	4	+	1	.033	----	70	UNCH	3	3	
1410	----	----	----	3N	4	+	1	.032	----	273	UNCH	----	----	
1415	----	----	----	3N	3	UNCH	.025	----	----	100	UNCH	3	3A	
1450	----	----	----	1N	1	UNCH	.008	----	----	260	UNCH	1	1	
TOTAL									4351	25297	+	1987		

10 YEAR NOTE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST</
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PRELIMINARY														
PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										Wed, Aug 03, 2016		PG42
1217	----	----	----	270N	270	UNCH	.558	----	392	15924	+	2	1130B	95A
1220	----	----	----	185N	185	UNCH	.443	----	224	16783	-	214	1120B	80
1222	----	----	----	120N	120	UNCH	.329	----	300	16421	+	59	1090	60A
1225	----	----	----	75N	75	UNCH	.229	----	347	11755	+	136	1015B	50A
1227	----	----	----	45N	45	UNCH	.151	----	82	8981	+	57	575B	35
1230	----	----	----	30N	25 -	5	.092	----	600	8452	+	46	500B	15
1232	----	----	----	20N	15 -	5	.057	----	198	8844	-	45	430B	15
1235	----	----	----	10N	10	UNCH	.038	----	----	5304	UNCH	375B	10	
1237	----	----	----	5N	5	UNCH	.020	----	----	2257	UNCH	325B	5A	
1240	----	----	----	5N	5	UNCH	.018	----	59	2993	+	59	280B	5
1242	----	----	----	CAB	CAB	----	.003	----	----	3147	UNCH	240B	10A	
1245	----	----	----	CAB	CAB	----	.001	----	----	1472	UNCH	205B	5	
1247	----	----	----	CAB	CAB	----	.000	----	----	653	UNCH	175B	5	
1250	----	----	----	CAB	CAB	----	.000	----	----	733	UNCH	150B	10	
1252	----	----	----	CAB	CAB	----	.000	----	----	179	UNCH	125B	5	
1255	----	----	----	CAB	CAB	----	.000	----	----	1862	UNCH	110B	5	
1257	----	----	----	CAB	CAB	----	----	----	----	100	UNCH	90B	5	
1260	----	----	----	CAB	CAB	----	----	----	----	705	UNCH	80B	5	
1262	----	----	----	CAB	CAB	----	----	----	----	1080	UNCH	65B	5	
1265	----	----	----	CAB	CAB	----	----	----	----	887	UNCH	55B	5A	
1267	----	----	----	CAB	CAB	----	----	----	----	2796	UNCH	45B	5A	
1270	----	----	----	CAB	CAB	----	----	----	----	2725	UNCH	40B	5	
1282	----	----	----	CAB	CAB	----	----	----	----	510	UNCH	15B	5A	
1285	----	----	----	CAB	CAB	----	----	----	----	10	UNCH	15B	5	
1287	----	----	----	CAB	CAB	----	----	----	----	70	UNCH	10B	5	
1290	----	----	----	CAB	CAB	----	----	----	----	876	UNCH	5B	----	
TOTAL									2207	156218	+	100		
OCT16														
1197	----	----	----	2130N	2145 +	15	.898	----	----	275	UNCH	----	----	----
1212	----	----	----	610N	615 +	5	.672	----	----	161	UNCH	1045B	420A	
1215	----	----	----	505N	505	UNCH	.610	----	----	5836	UNCH	580B	340A	
1217	----	----	----	410N	410	UNCH	.542	----	2552	6480	+	1850	480B	270A
1220	----	----	----	325N	330 +	5	.471	----	50	10020	UNCH	385B	215A	
1222	----	----	----	255N	255	UNCH	.400	----	----	163	UNCH	305B	165A	
1225	----	----	----	195N	195	UNCH	.331	----	50	2047	+	12	405B	130A
1227	----	----	----	145N	145	UNCH	.267	----	----	100	UNCH	335B	100A	
1230	----	----	----	105N	105	UNCH	.209	----	20	5529	UNCH	135B	75A	
1232	----	----	----	75N	75	UNCH	.160	----	45	20	-	5	100B	60A
1235	----	----	----	55N	55	UNCH	.123	----	100	100	+	100	70B	45A
1237	----	----	----	40N	40	UNCH	.093	----	----	25	UNCH	50B	30A	
1240	----	----	----	30N	30	UNCH	.071	----	----	5	UNCH	60	25A	
1242	----	----	----	25N	25	UNCH	.058	----	----	25	UNCH	25B	20A	
1245	----	----	----	20N	20	UNCH	.047	----	----	142	UNCH	20B	15A	
1260	----	----	----	5N		CAB	.002	----	----	1173	UNCH	5	5	
TOTAL									2817	32101	+	1957		
NOV16														
1220	----	----	----	400N	400	UNCH	.476	----	----	50	UNCH	460B	285A	
1235	----	----	----	100N	95 -	5	.167	----	----	25	UNCH	120B	75A	
1237	----	----	----	75N	70 -	5	.131	----	----	25	UNCH	90B	60A	
1242	----	----	----	45N	40 -	5	.081	----	----	25	UNCH	55B	40A	
TOTAL									0	125				
DEC16														
1215	----	----	----	1030N	1030	UNCH	.577	----	----	151	UNCH	1100B	510A	
1217	----	----	----	575N	580 +	5	.530	----	150	1935	+	150	1000B	435A
1225	----	----	----	355N	355	UNCH	.386	----	----	800	UNCH	565B	265A	
1240	----	----	----	105N	110 +	5	.157	----	----	454	UNCH	120B	85A	
1280	----	----	----	5N	5	UNCH	.009	----	----	75	UNCH	5B	5	
TOTAL									150	3415	+	150		

5 YEAR NOTE PUTS															
STRIKE	OPEN	RANGE				SETT.PRICE			EXER	VOLUME		OPEN			
5Y NOTE	PUT		HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	CISES	TRADES		INTEREST	--CONTRACT--		
5Y NOTE	PUT									CLEARED			HIGH	LOW	
SEP16															
1097	----	----	----	----	CAB		CAB	----	----	----	----	130	UNCH	----	----
1100	----	----	----	----	CAB		CAB	----	----	----	----	16353	UNCH	----	----
1102	----	----	----	----	CAB		CAB	----	----	----	----	572	UNCH	5	5
1110	----	----	----	----	CAB		CAB	----	----	----	----	101	UNCH	5	10A
1115	----	----	----	----	CAB		CAB	----	----	----	----	250	UNCH	5	5
1120	----	----	----	----	CAB		CAB	----	----	----	----	1210	UNCH	5	10A
1122	----	----	----	----	CAB		CAB	----	----	----	----	23237	UNCH	5	5
1125	----	----	----	----	CAB		CAB	----	----	----	----	455	UNCH	10	5
1127	----	----	----	----	CAB		CAB	----	----	----	----	290	UNCH	10	10
1130	----	----	----	----	CAB		CAB	----	----	----	----	2300	UNCH	15	5
1132	----	----	----	----	CAB		CAB	----	----	----	----	420	UNCH	10B	5
1135	----	----	----	----	CAB		CAB	----	----	----	----	1700	UNCH	10	5
1140	----	----	----	----	CAB		CAB	----	----	----	----	4220	UNCH	15	5A
1142	----	----	----	----	CAB		CAB	----	----	----	----	1090	UNCH	15	5A
1145	----	----	----	----	CAB		CAB	----	----	----	----	2058	UNCH	20B	5
1147	----	----	----	----	CAB		CAB	----	----	----	----	2374	UNCH	20B	5A
1150	----	----	----	----	CAB		CAB	----	----	----	----	16329	UNCH	30	5
1152	----	----	----	----	CAB		CAB	----	----	----	----	972	UNCH	45	5
1155	----	----	----	----	CAB		CAB	----	----	----	----	29561	UNCH	40B	5
1157	----	----	----	----	CAB		CAB	----	.000	47127	UNCH	45B	5	5	
1160	----	----	----	----	CAB		CAB	----	.000	3875	UNCH	65B	5	5	
1162	----	----	----	----	CAB		CAB	----	.000	14234	UNCH	75	5	5	
1165	----	----	----	----	CAB		CAB	----	.000	13007	UNCH	85B	5	5	
1167	----	----	----	----	CAB		CAB	----	.000	13809	UNCH	95B	5A	5	
1170	----	----	----	----	CAB		CAB	----	.000	15857	UNCH	110B	5	5	
1172	----	----	----	----	CAB		CAB	----	.000	8461	UNCH	130B	10	5	
1175	----	----	----	----	CAB		CAB	----	.001	2220	UNCH	145B	5	5	
1177	----	----	----	----	5N		CAB	----	.001	2027	UNCH	170B	5	5	
1180	----	----	----	----	5N		5	UNCH	.011	2200	+	6999	+	1071	200B
1182	----	----	----	----	5N		5	UNCH	.011	----	----	961	UNCH	230B	5
1185	----	----	----	----	10N		5 -	5	.012	----	----	4616	UNCH	270B	10



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PRELIMINARY

PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS						wed, Aug 03, 2016 PG42			
1210	----	----	----	170N	165 -	5	.273	----	----	5051	UNCH	345B	140A
1212	----	----	----	215N	205 -	10	.327	----	5300	6161 +	5059	420B	175A
1215	----	----	----	270N	255 -	15	.389	----	50	6886	UNCH	500B	220A
1217	----	----	----	335N	320 -	15	.457	----	2552	6452 +	1875	595B	275A
1220	----	----	----	410N	400 -	10	.528	----	50	4359 +	14	1055B	345A
1222	----	----	----	500N	485 -	15	.599	----	----	120	UNCH	1125B	425A
TOTAL									15952	160221 +	14408		
NOV16													
1140	----	----	----	5N	5	UNCH	.006	----	----	25	UNCH	5B	5A
1212	----	----	----	285N	275 -	10	.354	----	----	600	UNCH	490B	240A
1215	----	----	----	340N	330 -	10	.407	----	----	800	UNCH	570B	290A
1220	----	----	----	480N	470 -	10	.523	----	----	50	UNCH	1115B	425A
TOTAL									0	1475			
DEC16													
1190	----	----	----	95N	90 -	5	.114	----	----	215	UNCH	150B	80A
1195	----	----	----	125N	120 -	5	.150	----	----	3154	UNCH	205B	110A
1200	----	----	----	170N	165 -	5	.198	----	----	386	UNCH	280B	150A
1210	----	----	----	320N	310 -	10	.335	----	----	2000	UNCH	505B	280A
1215	----	----	----	435N	420 -	15	.422	----	----	150	UNCH	1015B	385A
1217	----	----	----	500N	490 -	10	.469	----	150	1935 +	150	1095B	450A
TOTAL									150	7840 +	150		

2 YEAR NOTE CALLS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
2Y NOTE	CALL														
SEP16	2Y NOTE CALL														
1085	----	----	----	----	----	620N		615 -	5	.998	----	1100	UNCH	1090B	295A
1087	----	----	----	----	----	465N		460 -	5	.958	----	550	UNCH	575B	175A
1088	----	----	----	----	----	385N		380 -	5	.952	----	685	UNCH	545B	135A
1090	----	----	----	----	----	310N		305 -	5	.910	----	600	UNCH	475B	100A
1092	----	----	----	----	----	235N		230 -	5	.861	----	1200	UNCH	410B	75A
1093	----	----	----	----	----	170N		160 -	10	.772	----	4858	UNCH	380	55A
1095	----	----	----	----	----	110N		100 -	10	.627	3	4052	UNCH	285B	40A
1096	----	----	----	----	----	60N		55 -	5	.439	50	1375 +	50	230B	25A
1097	----	----	----	----	----	30N		25 -	5	.253	200	1492 +	194	210B	15
1098	----	----	----	----	----	10N		10	UNCH	.120	----	262	UNCH	165B	10
1100	----	----	----	----	----	5N		5	UNCH	.061	50	652	UNCH	130B	10A
1101	----	----	----	----	----	CAB		CAB	----	.006	----	283	UNCH	95B	5
1102	----	----	----	----	----	CAB		CAB	----	.001	----	1	UNCH	70B	5
1103	----	----	----	----	----	CAB		CAB	----	.000	----	250	UNCH	50B	10A
1105	----	----	----	----	----	CAB		CAB	----	.000	----	10	UNCH	35B	10A
1106	----	----	----	----	----	CAB		CAB	----	----	----	4901	UNCH	25B	5
1107	----	----	----	----	----	CAB		CAB	----	----	----	221	UNCH	15B	10
1117	----	----	----	----	----	CAB		CAB	----	----	----	1000	UNCH	10B	5
TOTAL						CAB		CAB	----	----	----	2000	UNCH	----	----
											303	25492 +	244		
OCT16	2Y NOTE CALL														
1082	----	----	----	----	----	1110N		1105 -	5	.969	----	1350	UNCH	----	----
1105	----	----	----	----	----	CAB		CAB	----	.003	----	50	UNCH	5	5
TOTAL											0	1400			

2 YEAR NOTE PUTS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT--	
2Y NOTE	PUT													HIGH	LOW
SEP16	2Y NOTE PUT														
1060	----	----	----	----	----	CAB		CAB	----	----	----	3640	UNCH	----	----
1073	----	----	----	----	----	CAB		CAB	----	----	----	477	UNCH	10B	5
1075	----	----	----	----	----	CAB		CAB	----	----	----	300	UNCH	10B	65A
1076	----	----	----	----	----	CAB		CAB	----	----	----	3500	UNCH	15B	5
1077	----	----	----	----	----	CAB		CAB	----	----	----	221	UNCH	20B	90A
1080	----	----	----	----	----	CAB		CAB	----	----	----	310	UNCH	30B	5
1081	----	----	----	----	----	CAB		CAB	----	.000	----	401	UNCH	40B	5
1082	----	----	----	----	----	CAB		CAB	----	.000	----	1700	UNCH	55B	5
1083	----	----	----	----	----	CAB		CAB	----	.000	----	917	UNCH	65B	5
1085	----	----	----	----	----	CAB		CAB	----	.001	----	936	UNCH	200B	5
1086	----	----	----	----	----	CAB		CAB	----	.004	----	142	UNCH	230B	5
1087	----	----	----	----	----	5N		5	UNCH	.041	----	1522	UNCH	265B	5
1088	----	----	----	----	----	5N		5	UNCH	.047	3	7332	UNCH	305B	5
1090	----	----	----	----	----	10N		10	UNCH	.089	150	2025 -	17	345B	10
1091	----	----	----	----	----	15N		15	UNCH	.138	1800	13057	UNCH	385B	20
1092	----	----	----	----	----	30N		25 -	5	.227	3060	4667 -	1473	435B	25A
1093	----	----	----	----	----	50N		45 -	5	.372	150	2137 +	52	390B	35A
1095	----	----	----	----	----	80N		80	UNCH	.560	850	1510 +	760	455B	55A
1096	----	----	----	----	----	130N		130	UNCH	.746	----	1156	UNCH	235B	80A
1097	----	----	----	----	----	190N		195 +	5	.879	----	406	UNCH	285B	110
1100	----	----	----	----	----	340N		345 +	5	.993	----	50	UNCH	440B	215A
TOTAL											6013	46406 -	678		
OCT16	2Y NOTE PUT														
1081	----	----	----	----	----	5N		CAB	----	.003	----	500	UNCH	----	----
1083	----	----	----	----	----	5N		5	UNCH	.033	----	1000	UNCH	----	----
1087	----	----	----	----	----	15N		20 +	5	.113	----	5	UNCH	15	15
1088	----	----	----	----	----	25N		25	UNCH	.145	----	500	UNCH	50B	30A
TOTAL											0	2005			

30 YEAR BOND CALLS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
30Y BOND	CALL														
SEP16	30Y BOND CALL														
1450	----	----	----	----	----	2722N		2710 -	12	1.000	----	2	UNCH	1757	1642
1500	----	----	----	----	----	2222N		2210 -	12	1.000	----	3	UNCH	1302	1137
1550	----	----	----	----	----	1722N		1710 -	12	.999	----	7	UNCH	2215B	732
1565	----	----	----	----	----	1555N		1542 +	NEW	.999	1	1 +	1	1548B	1528A
1570	----	----	----	----	----	1524N		1511 -	13	.993	1	3 +	1	2015B	558A
1580	----	----	----	----	----	1424N		1411 -	13	.993	----	150	UNCH	1915B	519A
1585	----	----	----	----	----	1356N		1344 +	NEW	.987	2	2 +	2	1348B	1328A
1590	----	----	----	----	----	1324N		1312 -	12	.987	4	51	UNCH	1816B	415A
1595	----	----	----	----	----	1256N		1244 +	NEW	.987	2	2 +	2	1249B	1229A
1600	----	----	----	----	----	1225N		1212 -	13	.986	8	34 +	8	1717B	348A
1610	----	----	----	----	----	1125N		1113 -	12	.980	----	253	UNCH	1617B	319A
1620	----	----	----	----	----	1026N		1014 -	12	.973	7	605	UNCH	1518B	257A
1630	----	----	----	----	----	928N		915 -	13	.966	----	1894	UNCH	1420B	234A
1640	----	----	----	----	----	831N		817 -	14	.953	----	2142	UNCH	1321B	213A
1650	----	----	----	----	----	735N		720 -	15	.934	9	1448 +	9	1224B	159A
1660	----	----	----	----	----	639N		625 -	14	.905	----	3601	UNCH	1127B	140A
1670	----	----	----	----	----	546N		531 -	15	.870	2	1569 -	2	1032B	124A
1675	----	----	----	----	----	519N		504 +	NEW	.845	1	1 +	1	518B	423A
1680	----	----	----	----	----	456N		441 -	15	.820	18	2290 -	12	938B	110A
1685	----	----	----	----	----	430N		414 -	16	.794	----	47	UNCH	543B	338A
1690	----	----	----	----	----	404N		353 -	15	.762	17	6034 -	17	846	62A
1695	----	----	----	----	----	344N		329 -	15	.727	----	5	UNCH	500B	258A
1700	----	----	----	----	----	321N		306 -	15	.690	10	3164 +	3	756B	52A
1705	----	----	----	----	----	263N		248 -	15	.650	1	103	UNCH	442B	218A
1710	----	----	----	----	----	242N		228 -	14	.608	361	6567 +	228	704B	43A
1715	----	----	----	----	----	222N		209 -	13	.564	25	229 -	8	356B	147A
1720	----	----	----	----	----	204N		156 -	12	.519	456	7436 -	202	622	36A
1725	----	----	----	----	----	151N		140 -	11	.473	62	2357 -	25	313B	118A
1730	----	----	----	----	----	135N		125 -	10	.428	5620	16578 -	4821	538B	30A
1735	----	----	----	----	----	121N		112 -	9	.383	12	741 +	5	236B	59A
1740	----	----	----	----	----	109N		100 -	9	.340	698	8203 +	222	460B	25A
1745	----	----	----	----	----	62N		53 -	9	.297	4	1687	UNCH	200B	42A
1750	----	----	----	----	----	51N		45 -	6	.260	11594	18835 +	331	421B	21
1755	----	----	----	----	----	43N		37 -	6	.224	94	2293 -	79	133B	29
1760	----	----	----	----	----	35N		31 -	4	.193	11609	18730 +	3763	351	18A
1765	----	----	----	----	----	29N		26 -	3	.166	10	1117 +	1	108	19A
1770	----	----	----	----	----	24N		21 -	3	.139	370	11973 +	136	319B	15A
1775	----	----	----	----	----	20N		17 -	3	.116	104	728 +	54	52	13
1780	----	----	----	----	----	16N		14 -	2	.098	427	7158 +	35	254B	10
1785	----	----	----	----	----	13N		11 -	2	.079	17	670 -	8	37B	9A
1790	----	----	----	----	----	11N		9 -	2	.066	524	7872 -	109	230B	7
1795	----	----	----	----	----	9N		7 -	2	.053	1	390	UNCH	27	6A
1800	----	----	----	----	----	7N		6 -	1	.045	227	5390 +	170	213B	4
1805	----	----	----	----	----	5N		5 -	1	.038	1	175 +	1	18B	4
1810	----	----	----	----	----	5N		4 -	1	.031	163	4358 +	9	163B	3

PRELIMINARY														
PG42 BULLETIN #148@				10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS							Wed, Aug 03, 2016			PG42
1815	----	----	----	4N	4	UNCH	.029	----	1	89	+	1	12B	3
1820	----	----	----	4N	3 -	1	.023	----	20	4800	-	3	150B	2
1825	----	----	----	3N	3	UNCH	.022	----	22	219	+	2	8B	2
1830	----	----	----	3N	2 -	1	.015	----	36	3011	+	28	140B	2
1835	----	----	----	2N	2	UNCH	.015	----	259	259		UNCH	6B	2
1840	----	----	----	2N	2	UNCH	.014	----	2	2870	-	2	128B	2
1845	----	----	----	2N	1 -	1	.008	----	10	10		UNCH	4B	1A
1850	----	----	----	1N	1	UNCH	.007	----	239	1560	-	18	124	1
1855	----	----	----	1N	1	UNCH	.007	----	10	10		UNCH	2	1A
1860	----	----	----	1N	1	UNCH	.007	----	65	1354	-	1	110B	1
1865	----	----	----	1N			.000	----	----	1007		UNCH	2	1A
1870	----	----	----	CAB			.000	----	----	5216		UNCH	103B	1
1880	----	----	----	CAB			.000	----	----	1039		UNCH	60B	1
1890	----	----	----	CAB			.000	----	----	935		UNCH	56	1
1900	----	----	----	CAB			.000	----	----	3896		UNCH	50	1
1910	----	----	----	CAB			.000	----	----	747		UNCH	43B	1A
1920	----	----	----	CAB			.000	----	----	713		UNCH	38B	1
1930	----	----	----	CAB			----	----	----	1438		UNCH	34B	1
1940	----	----	----	CAB			----	----	----	440		UNCH	30B	1
1950	----	----	----	CAB			----	----	----	864		UNCH	27B	1
1960	----	----	----	CAB			----	----	----	1174		UNCH	21B	1
1970	----	----	----	CAB			----	----	----	273		UNCH	17B	1
1980	----	----	----	CAB			----	----	----	185		UNCH	15B	1
1990	----	----	----	CAB			----	----	----	60		UNCH	12B	1A
2000	----	----	----	CAB			----	----	----	25		UNCH	5B	1A
2020	----	----	----	CAB			----	----	----	30		UNCH	3	3
2040	----	----	----	CAB			----	----	----	240		UNCH	1	1
2060	----	----	----	CAB			----	----	----	135		UNCH	4B	1
2080	----	----	----	CAB			----	----	----	563		UNCH	3B	1
2100	----	----	----	CAB			----	----	----	548		UNCH	2B	1
2200	----	----	----	CAB			----	----	----	23		UNCH	----	----
2250	----	----	----	CAB			----	----	----	1964		UNCH	----	----
TOTAL									32847	182595	-	294		
OCT16														
1640	----	----	----	733N	722 -	11	.839	----	----	4		UNCH	840B	602A
1670	----	----	----	510N	463 -	11	.715	----	2	4	+	2	611B	404A
1690	----	----	----	351N	341 -	10	.608	----	----	3		UNCH	521B	300A
1700	----	----	----	313N	304 -	9	.550	----	397	1224	+	290	440B	234
1710	----	----	----	243N	234 -	9	.490	----	290	706	+	203	362B	209A
1720	----	----	----	213N	204 -	9	.430	----	40	376	+	27	330B	147A
1730	----	----	----	151N	143 -	8	.372	----	8	461	-	6	330B	125
1740	----	----	----	128N	122 -	6	.317	----	----	551		UNCH	401B	106A
1750	----	----	----	109N	104 -	5	.265	----	561	4855	-	197	234B	55A
1760	----	----	----	58N	54 -	4	.221	----	1303	8848	+	533	208B	43A
1770	----	----	----	45N	42 -	3	.180	----	6	394		UNCH	150B	33
1780	----	----	----	35N	32 -	3	.145	----	11	2375	+	11	142B	24
1790	----	----	----	27N	25 -	2	.117	----	99	1113	+	71	113B	19
1800	----	----	----	21N	19 -	2	.092	----	95	4156	+	55	56	14
1810	----	----	----	16N	15 -	1	.074	----	7	46	+	6	30B	12A
1820	----	----	----	13N	11 -	2	.057	----	8	159	+	5	24B	9A
1830	----	----	----	10N	9 -	1	.046	----	222	159	+	87	53	7A
1840	----	----	----	8N	7 -	1	.037	----	18	111	+	1	14	6A
1850	----	----	----	6N	5 -	1	.027	----	61	179	+	59	13	5A
1860	----	----	----	5N	4 -	1	.022	----	7	25	+	7	11	3
1870	----	----	----	4N	4	UNCH	.021	----	5	3121		UNCH	6B	2
1880	----	----	----	3N	3	UNCH	.016	----	----	10		UNCH	3B	2
1890	----	----	----	3N	2 -	1	.011	----	35	42	+	35	7	2
1900	----	----	----	2N	2	UNCH	.010	----	150	3152	+	144	6	1
1910	----	----	----	2N	1 -	1	.005	----	----	40		UNCH	----	2A
1930	----	----	----	1N	1	UNCH	.005	----	----	3000		UNCH	----	----
1950	----	----	----	CAB			.000	----	----	1		UNCH	1	1
1960	----	----	----	CAB			.000	----	----	3000		UNCH	5B	----
2150	----	----	----	CAB			----	----	----	78		UNCH	----	----
2200	----	----	----	CAB			----	----	----	86		UNCH	----	----
TOTAL									3325	38279	+	1333		
NOV16														
1700	----	----	----	354N	344 -	10	.544	----	----	93		UNCH	512B	309A
1710	----	----	----	320N	311 -	9	.496	----	50	100	+	50	436B	247A
1720	----	----	----	253N	245 -	8	.447	----	----	100		UNCH	400B	222A
1730	----	----	----	226N	219 -	7	.400	----	----	2		UNCH	506B	163A
1750	----	----	----	145N	140 -	5	.311	----	----	1		UNCH	305B	124A
1760	----	----	----	127N	122 -	5	.270	----	----	1		UNCH	242B	108A
1800	----	----	----	43N	41 -	2	.147	----	----	1		UNCH	127B	32A
1810	----	----	----	34N	33 -	1	.123	----	----	10		UNCH	55B	26A
1820	----	----	----	28N	27 +		.103	----	3	3	+	3	45B	22A
1840	----	----	----	18N	18	UNCH	.072	----	----	22		UNCH	30	15A
1870	----	----	----	10N	10	UNCH	.042	----	----	3		UNCH	16B	8A
1880	----	----	----	8N	8	UNCH	.034	----	----	3		UNCH	13B	7
1890	----	----	----	7N	7	UNCH	.030	----	----	2		UNCH	10B	6A
TOTAL									53	341	+	53		
DEC16														
1680	----	----	----	546N	537 -	9	.616	----	----	9		UNCH	635B	447A
1700	----	----	----	436N	428 -	8	.540	----	----	48		UNCH	734	350A
1710	----	----	----	403N	360 -	7	.500	----	145	255	+	24	516B	323A
1720	----	----	----	337N	330 -	7	.461	----	----	32		UNCH	513B	262A
1730	----	----	----	309N	303 -	6	.423	----	----	6		UNCH	443B	240A
1740	----	----	----	248N	243 -	5	.385	----	----	6		UNCH	412B	220A
1750	----	----	----	225N	221 -	4	.349	----	1	147	+	1	452B	200A
1760	----	----	----	205N	202 -	3	.315	----	250	1002	+	249	421B	145
1770	----	----	----	151N	148 -	3	.282	----	250	1011	+	250	400	107A
1780	----	----	----	135N	133 -	2	.252	----	1	103	+	1	237B	117A
1790	----	----	----	121N	120 -	1	.224	----	----	35		UNCH	217B	105A
1800	----	----	----	109N	108 -	1	.198	----	----	2744		UNCH	310	58A
1810	----	----	----	62N	61 -	1	.174	----	----	104		UNCH	146B	50A
1820	----	----	----	53N	52 -	1	.152	----	1	3	+	1	132B	42A

PRELIMINARY																	
PG42 BULLETIN #148@		10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS										wed, Aug 03, 2016		PG42			
1500	----	----	----	CAB		CAB	----	----	----	----	14299	UNCH	117B	1			
1510	----	----	----	CAB		CAB	----	----	----	----	1632	UNCH	131B	2			
1520	----	----	----	CAB		CAB	----	.000	----	----	1043	UNCH	147B	1			
1530	----	----	----	CAB		CAB	----	.000	----	----	3232	UNCH	201B	1			
1535	----	----	----	CAB		CAB	----	.000	----	----	36	UNCH	1	1			
1540	----	----	----	CAB		CAB	----	.000	----	----	1098	UNCH	220B	1			
1545	----	----	----	CAB		CAB	----	.000	----	----	25	UNCH	1	1			
1550	----	----	----	CAB		CAB	----	.000	----	103	1877 -	103	242B	1			
1555	----	----	----	1N		CAB	----	.000	----	----	445	UNCH	1	1			
1560	----	----	----	1N		CAB	----	.000	----	----	5112	UNCH	302B	1			
1565	----	----	----	1N		CAB	----	.000	----	----	25	UNCH	2	1			
1570	----	----	----	2N			1 -	1570	.006	----	2	2693 -	2	328B	1		
1575	----	----	----	2N			1 -	1575	.006	----	8	UNCH	2	1A			
1580	----	----	----	2N			1 -	1580	.006	----	51	2067 +	21	356B	1		
1585	----	----	----	2N			2	UNCH	.012	----	----	8	UNCH	3	1A		
1590	----	----	----	2N			2	UNCH	.012	----	252	4844 +	250	422B	2		
1595	----	----	----	2N			2	UNCH	.012	----	----	376	UNCH	4	2		
1600	----	----	----	3N			2 -	1600	.013	----	71	5114 -	63	455B	2		
1605	----	----	----	3N			2 -	1605	.013	----	3	195 +	3	6B	2A		
1610	----	----	----	3N			3	UNCH	.019	----	17	2223 -	6	525B	2A		
1615	----	----	----	4N			3 -	1615	.020	----	----	25	UNCH	8	2A		
1620	----	----	----	4N			4	UNCH	.026	----	54	7307 +	19	557B	3		
1625	----	----	----	5N			4 -	1625	.027	----	----	337	UNCH	11	3A		
1630	----	----	----	6N			5 -	1630	.033	----	642	11653 +	520	609B	2		
1635	----	----	----	7N			6 -	1635	.040	----	----	48	UNCH	16B	4		
1640	----	----	----	9N			7 -	1640	.046	----	551	9504 +	64	633B	5		
1645	----	----	----	11N			8 -	1645	.053	----	25	60	UNCH	23B	6A		
1650	----	----	----	13N			10 -	1650	.065	----	1902	7126 +	911	639B	5		
1655	----	----	----	15N			12 -	1655	.078	----	100	568 -	13	31B	7		
1660	16	16	*16	16			15 -	1660	.094	----	3709	8042 +	451	717B	8		
1665	----	----	----	20N			18 -	1665	.111	----	24	2316 +	12	42B	10		
1670	----	----	----	24N			21 -	1670	.129	----	434	9254 +	143	742B	12		
1675	----	----	----	29N			26 -	1675	.154	----	11	2590 +	1	57B	14		
1680	----	----	----	34N			31 -	1680	.179	----	3009	11113 +	433	743B	16		
1685	----	----	----	40N			36 -	1685	.205	----	62	571 +	31	112B	19		
1690	----	----	----	46N			43 -	1690	.237	----	6172	13072 +	3119	830B	23		
1695	----	----	----	54N			51 -	1695	.272	----	32	1235 +	7	134B	27A		
1700	----	----	----	63N			60 -	1700	.309	----	553	10468 -	30	919B	31		
1705	----	----	----	109N			106 -	1705	.349	----	320	2029 +	305	161B	38		
1710	----	----	----	120N			118 -	1710	.391	----	968	7230 -	260	963B	44		
1715	----	----	----	132N			131 -	1715	.435	----	115	708 -	28	229B	51A		
1720	----	----	----	146N			146	UNCH	.480	----	3639	8584 +	1929	1005B	58A		
1725	----	----	----	161N			162 +	1725	.526	----	55	2216 -	24	263B	105		
1730	----	----	----	213N			215 +	1730	.571	----	94	4674 +	51	1062B	110A		
1735	----	----	----	231N			234 +	1735	.616	----	7	314 +	1	340B	128A		
1740	----	----	----	251N			254 +	1740	.659	----	4	3829 -	UNCH	1156B	129A		
1745	----	----	----	308N			311 +	1745	.702	----	----	51	UNCH	421B	156A		
1750	----	----	----	329N			335 +	1750	.739	----	----	1110	UNCH	1251B	151A		
1760	----	----	----	413N			421 +	1760	.806	----	1	2346	UNCH	1347B	214A		
1770	----	----	----	502N			511 +	1770	.860	----	----	815	UNCH	1011B	244A		
1775	----	----	----	530N			539 +	NEW	.883	----	2	1	+	552B	1	346A	
1780	----	----	----	558N			604 +	1780	.901	----	----	27	UNCH	1102B	314A		
1790	----	----	----	653N			663 +	1790	.933	----	2	4	+	2	912B	358A	
1800	----	----	----	749N			760 +	1800	.954	----	----	4	UNCH	1004B	435A		
1810	----	----	----	847N			858 +	1810	.968	----	----	3	UNCH	1005B	516A		
1820	----	----	----	946N			957 +	1820	.976	----	----	1	UNCH	1012B	563A		
1830	----	----	----	1045N			1056 +	1830	.984	----	----	2	UNCH	1102B	649A		
1850	----	----	----	1243N			1255 +	1850	.992	----	----	3	UNCH	1608	828A		
1900	----	----	----	1742N			1754 +	1900	.999	----	----	4	UNCH	1638B	1518		
1950	----	----	----	2242N			2254 +	1950	1.000	----	----	2	UNCH	2013	2011		
TOTAL											22986	187523 +	7745				
OCT16																	
1480	----	----	----	1N			1	UNCH	.004	----	----	2	UNCH	10	10		
1500	----	----	----	1N			1	UNCH	.005	----	----	47	UNCH	1	1		
1520	----	----	----	2N			2	UNCH	.009	----	97	343 +	2	2			
1530	----	----	----	3N			3	UNCH	.014	----	2	86	UNCH	3B	2A		
1540	----	----	----	4N			3 -	1540	.014	----	3	83	UNCH	30	3A		
1550	----	----	----	5N			4 -	1550	.019	----	----	80	UNCH	17	3		
1560	----	----	----	6N			5 -	1560	.024	----	1	36 +	1	13B	4		
1570	----	----	----	7N			7	UNCH	.032	----	13	33 +	3	17B	4		
1580	----	----	----	9N			9	UNCH	.041	----	305	361 +	208	22B	5		
1590	----	----	----	11N			11	UNCH	.051	----	32	1170	UNCH	28B	6		
1600	----	----	----	15N			14 -	1600	.064	----	----	63	UNCH	36B	9		
1610	----	----	----	19N			18 -	1610	.080	----	4	146 +	3	45B	12A		
1620	----	----	----	24N			24	UNCH	.103	----	356	2606 +	141	57B	14		
1630	----	----	----	31N			31	UNCH	.129	----	58	132 +	27	106B	19A		
1640	----	----	----	39N			40 +	1640	.160	----	24	228 -	1	123B	23		
1650	----	----	----	50N			51 +	1650	.196	----	1326	4754 -	727	309	30A		
1660	----	----	----	63N			100 +	1660	.237	----	1	259	UNCH	317	39A		
1670	----	----	----	116N			117 +	1670	.284	----	2960	3970 -	1696	225B	49A		
1680	----	----	----	135N			136 +	1680	.335	----	----	4222	UNCH	253B	62A		
1690	----	----	----	157N			159 +	1690	.391	----	1	3214	UNCH	430	113A		
1700	----	----	----	219N													

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	wed, Aug 03, 2016	PG42
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ULTRA T-BOND CALLS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ULTRA T-BND C															
SEP16			ULTRA T-BND C												
1770	----			----	----	1022N		1002 -	20	.940	----	3	UNCH	458B	240A
1800	----			----	----	739N		719 -	20	.868	----	1	UNCH	1120	149A
1820	----			----	----	560N		540 -	20	.790	----	26	UNCH	628B	122A
1830	----			----	----	510N		455 -	19	.741	----	5	UNCH	552B	111A
1840	----			----	----	427N		409 -	18	.686	----	958	UNCH	623B	101A
1850	----			----	----	348N		330 -	18	.627	----	39	UNCH	551B	57A
1860	----			----	----	309N		255 -	18	.562	----	1	UNCH	518B	50A
1870	----			----	----	236N		220 -	16	.495	1	39 +	1	461B	44A
1880	----			----	----	205N		155 -	14	.428	5	374 -	5	531B	38A
1890	----			----	----	142N		130 -	12	.362	5	76	UNCH	541B	34A
1900	----			----	----	119N		109 -	10	.301	----	301	UNCH	533B	30A
1910	----			----	----	100N		56 -	8	.245	----	292	UNCH	504B	26A
1920	----			----	----	49N		43 -	6	.197	----	383	UNCH	509B	23A
1930	----			----	----	38N		34 -	4	.160	----	22	UNCH	442B	21A
1940	----			----	----	28N		26 -	2	.126	----	20	UNCH	412B	19A
1950	----			----	----	21N		19 -	2	.097	----	21	UNCH	350B	17A
1980	----			----	----	9N		9	UNCH	.047	----	2	UNCH	246B	10A
1990	----			----	----	7N		7	UNCH	.037	----	5	UNCH	227B	8A
2000	----			----	----	5N		5	UNCH	.027	----	6	UNCH	210	7A
2050	----			----	----	1N		1	UNCH	.005	----	1	UNCH	112B	13A
2350	----			----	----	CAB		CAB	----	----	----	1	UNCH	----	----
2550	----			----	----	CAB		CAB	----	----	----	81	UNCH	----	----
TOTAL											11	2657 -	4		

ULTRA T-BOND PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ULTRA T-BND P														
SEP16		ULTRA T-BND P												
1150	----		----	----	CAB		CAB	----	----	----	934	UNCH	----	----
1350	----		----	----	CAB		CAB	----	----	----	168	UNCH	----	----
1380	----		----	----	CAB		CAB	----	----	----	1500	UNCH	----	----
1400	----		----	----	CAB		CAB	----	----	----	245	UNCH	1	1
1650	----		----	----	CAB		CAB	----	.000	----	60	UNCH	154B	16A
1670	----		----	----	CAB		CAB	----	.000	----	50	UNCH	240B	14A
1700	----		----	----	1N		1	UNCH	.005	----	6	UNCH	353B	13A
1770	----		----	----	16N		12 -	1770	.059	----	2	UNCH	615B	12A
1780	----		----	----	20N		16 -	1780	.077	----	31	UNCH	539B	14A
1800	----		----	----	33N		29 -	1800	.131	----	58	UNCH	462B	20A
1810	----		----	----	42N		38 -	1810	.166	----	337	UNCH	500B	24A
1820	----		----	----	54N		50 -	1820	.209	----	93	UNCH	530	29A
1830	----		----	----	104N		101 -	1830	.258	----	637	UNCH	514B	36A
1840	----		----	----	121N		119 -	1840	.313	----	248	UNCH	555B	44A
1850	----		----	----	142N		140 -	1850	.372	2	59 -	2	547B	55A
1860	----		----	----	203N		201 -	1860	.437	4	341	UNCH	440B	104A
1870	----		----	----	230N		230	UNCH	.504	----	46	UNCH	515B	120A
1880	----		----	----	263N		301 +	1880	.571	----	135	UNCH	514B	139A
1890	----		----	----	336N		340 +	1890	.637	----	52	UNCH	556B	162A
1910	----		----	----	458N		502 +	1910	.754	----	4	UNCH	640	246A
1920	----		----	----	543N		553 +	1920	.802	----	5	UNCH	1330B	310A
TOTAL										6	5011 -	2		
OCT16		ULTRA T-BND P												
1250	----		----	----	CAB		CAB	----	----	----	77	UNCH	----	----
TOTAL										0	77			

10-YEAR WEEK1 NOTE CALLS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
10Y WK1	NOTE C									HIGH		LOW	
AUG16	10Y WK1 NOTE C												
1305	----	----	----	204N	205 +	NEW	.999	----	22	22 +	22	200B	133A
1307	----	----	----	152N	153 +	1	.999	----	21	59 -	21	202	120A
1310	----	----	----	137N	137	UNCH	.999	----	75	75 +	75	163B	107A
1312	----	----	----	122N	122	UNCH	.979	----	20	33 +	20	155B	60A
1315	----	----	----	107N	107	UNCH	.952	----	726	776 +	707	140B	44A
1317	----	----	----	57N	57	UNCH	.897	----	51	107 +	28	127B	36A
1320	----	----	----	45N	43 -	2	.829	----	126	948 +	125	116B	29A
1322	----	----	----	33N	31 -	2	.709	----	337	955 -	14	107B	21
1325	----	----	----	24N	22 -	2	.551	----	3777	5937 +	1757	62B	14A
1327	----	----	----	16N	14 -	2	.389	----	2064	6748 +	1335	100B	9
1330	7	8	*7	8	8 -	2	.237	----	3547	7270 +	772	56B	5
1332	----	----	----	6N	4 -	2	.119	----	3891	3205 +	1143	48B	3
1335	----	----	----	3N	2 -	1	.054	----	4070	6140 +	1382	40B	2
1337	----	----	----	2N	1 -	1	.023	----	30	2922	UNCH	34B	1
1340	10\$	CAB	CAB	CAB	CAB	----	.000	----	1149	1146 +	75	28B	1
1342	----	----	----	CAB	CAB	----	.000	----	----	1855	UNCH	18B	1
1345	----	----	----	CAB	CAB	----	.000	----	----	3097	UNCH	15	1
1347	----	----	----	CAB	CAB	----	----	----	----	300	UNCH	12B	1
1350	----	----	----	CAB	CAB	----	----	----	----	488	UNCH	10B	1
1352	----	----	----	CAB	CAB	----	----	----	----	20	UNCH	8B	1
1355	----	----	----	CAB	CAB	----	----	----	----	4088	UNCH	6B	3A
1357	----	----	----	CAB	CAB	----	----	----	----	100	UNCH	7	4A
TOTAL									19906	46291 +	7406		

10-YEAR WEEK2 NOTE CALLS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
10Y WK2	NOTE C														
AUG16	10Y WK2 NOTE C														
1317	----			----	----	100N		63 -	1	.778	----	53	UNCH	128B	41A
1320	----			----	----	52N		51 -	1	.706	450	1032 +	200	115B	34A
1322	----			----	----	42N		40 -	2	.624	61	3584 +	1	103B	28A
1325	----			----	----	32N		31 -	1	.531	1181	2622 +	484	55B	22A
1327	----			----	----	24N		23 -	1	.436	29	221	UNCH	45B	17A
1330	----			----	----	18N		16 -	2	.340	3753	5840 +	2630	35B	12A
1332	----			----	----	12N		11 -	1	.254	----	526	UNCH	27B	8A
1335	----			----	----	8N		7 -	1	.177	3859	4615 +	3147	21B	5
1337	----			----	----	6N		5 -	1	.128	33	298 +	31	17B	4
1340	----			----	----	4N		3 -	1	.082	----	1000	UNCH	14B	3
1342	----			----	----	3N		2 -	1	.055	5	15	UNCH	11B	2A
1345	----			----	----	2N		1 -	1	.029	----	1106	UNCH	9B	2A
1347	----			----	----	2N		1 -	1	.027	----	5	UNCH	7B	1A
1350	----			----	----	1N		CAB	----	.002	----	25	UNCH	6B	1
1355	----			----	----	CAB		CAB	----	.000	----	500	UNCH	2	1A
1362	----			----	----	CAB		CAB	----	.000	----	10	UNCH	1	1
1365	----			----	----	CAB		CAB	----	----	----	448	UNCH	1	1
TOTAL											9371	21900 +	6493		

10-YEAR WEEK3 NOTE CALLS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
10Y WK3	NOTE C														
AUG16	10Y WK3 NOTE C														
1325	----			----	----	38N		38 UNCH	.525	----	----	122 UNCH	39B	29A	
1327	----			----	----	31N		29 + NEW	.449	----	10	10 +	10	----	
1330	----			----	----	24N		22 - 2	.373	----	184	538 +	184	23B	
1332	----			----	----	18N		17 - 1	.304	----	65	157 +	57	21B	
1335	----			----	----	14N		12 - 2	.236	----	26	43 +	26	16	
1337	----			----	----	10N		9 - 1	.184	----	25	48 +	25	11B	
1342	----			----	----	6N		5 - 1	.108	----	----	75 UNCH	8	4A	
1362	----			----	----	1N		1 UNCH	.019	----	----	10 UNCH	1	1	
TOTAL											310	1003 +	302		

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	wed, Aug 03, 2016	PG42
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5-YEAR WEEK1 NOTE CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
5Y WK1 NOTE C														
AUG16		5Y WK1 NOTE C												
1215	----			----	----	280N		285 UNCH	.813	----	25	2498 -	25	410B 145A
1217	----			----	----	170N		165 UNCH	.627	----	558	1172 +	382	390B 90A
1220	----			----	----	90N		80 - 1	.368	----	25	586 -	25	295B 50A
1222	----			----	----	40N		30 - 1	.145	----	----	252 UNCH	215B	20A
1225	----			----	----	15N		10 UNCH	.041	----	----	570 UNCH	130B	5A
1227	----			----	----	5N		5 UNCH	.015	----	----	25 UNCH	90B	5A
1240	----			----	----	CAB		CAB	----	----	----	50 UNCH	10	10
TOTAL											608	5153 +	332	

5-YEAR WEEK2 NOTE CALLS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
5Y WK2	NOTE C														
AUG16	5Y WK2	NOTE C													
1212	----	----		----	----	435N		445 +	1	.828	----	155	UNCH	535B	245A
1215	----	----		----	----	310N		315	UNCH	.726	----	1350	UNCH	420B	170A
1217	----	----		----	----	205N		205	UNCH	.583	600	725 +	525	300B	110A
1220	----	----		----	----	125N		120	UNCH	.415	27	100	UNCH	200B	70A
1222	----	----		----	----	65N		65	UNCH	.260	----	100	UNCH	125B	45A
1225	----	----		----	----	35N		30	UNCH	.137	28	25 +	25	75B	20A
1227	----	----		----	----	15N		10	UNCH	.053	----	25	UNCH	50B	10A
TOTAL											655	2480 +	550		

5-YEAR WEEK3 NOTE CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
5Y WK3	NOTE C													
AUG16	5Y WK3	NOTE C												
1217	----			----	----	240N		240 UNCH	.567	----	----	120 UNCH	290B	180A
1220	----			----	----	160N		160 UNCH	.435	----	----	101 UNCH	170	115A
1222	----			----	----	100N		95 UNCH	.304	----	----	58 UNCH	125	65A
TOTAL											0	279		

2-YEAR WEEK1 NOTE CALLS																		
STRIKE		OPEN	RANGE		HIGH	LOW		CLOSING	RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
2Y WK1 NOTE C																		
AUG16	2Y WK1 NOTE C																	
1095	----				----	----		35N			25 -	1 .367	----	400		401 +	376	75B
TOTAL														400		401 +	376	25

30-YEAR WEEK1 NOTE CALLS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
30Y WK1	BOND C														
AUG16	30Y WK1 BOND C														
1655	----			----	----	654N		642 -	12	1.000	----	1	UNCH	713B	454A
1665	----			----	----	555N		542 -	13	.999	----	7	UNCH	618B	400A
1685	----			----	----	358N		344 -	14	.985	----	46	UNCH	502B	235A
1690	----			----	----	328N		313 -	15	.974	1	61	UNCH	500B	215A
1695	----			----	----	262N		246 +	NEW	.961	46	46 +	46	502B	160A
1700	----			----	----	234N		217 -	17	.924	1	11	UNCH	444B	142A
1705	----			----	----	207N		153 +	NEW	.872	47	47 +	47	418B	121A
1710	----			----	----	147N		128 -	19	.786	128	167 +	21	356B	102A
1715	----			----	----	124N		105 -	19	.677	11	168 +	10	332B	48A
1720	----			----	----	104N		50 -	18	.545	567	1416 -	68	361B	34
1725	----			----	----	51N		34 -	17	.405	291	508 -	31	338B	22A
1730	----			----	----	36N		22 -	14	.274	1035	919 +	90	316B	14A
1735	----			----	----	25N		13 -	12	.165	589	843 -	55	262B	9
1740	----			----	----	16N		7 -	9	.086	409	964 -	51	243B	5
1745	----			----	----	10N		4 -	6	.044	435	1142 +	378	225B	3
1750	----			----	----	6N		2 -	4	.019	117	1791 +	1	210B	2
1755	----			----	----	3N		1 -	2	.008	291	672 +	141	214B	1
1760	----			----	----	2N		CAB	----	.000	2	2374	UNCH	210B	1
1765	----			----	----	1N		CAB	----	.000	45	226 +	45	159B	1
1770	----			----	----	1N		CAB	----	.000	20	1555 +	20	145B	1
1775	----			----	----	CAB		CAB	----	----	----	309	UNCH	132B	1A
1780	----			----	----	CAB		CAB	----	----	----	271	UNCH	120B	1
1785	----			----	----	CAB		CAB	----	----	----	513	UNCH	110B	1A
1790	----			----	----	CAB		CAB	----	----	----	150	UNCH	100B	1
1795	----			----	----	CAB		CAB	----	----	----	4	UNCH	55B	1A
1800	----			----	----	CAB		CAB	----	----	----	658	UNCH	48B	1A
1805	----			----	----	CAB		CAB	----	----	----	25	UNCH	41B	1
1810	----			----	----	CAB		CAB	----	----	----	2	UNCH	35B	1A
1815	----			----	----	CAB		CAB	----	----	----	2	UNCH	30B	1A
1820	----			----	----	CAB		CAB	----	----	----	2600	UNCH	25B	2A
TOTAL											4035	17498 +	594		

30-YEAR WEEK2 NOTE CALLS														
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW	
30Y WK2 BOND C														
AUG16	30Y WK2 BOND C													
1700	----		----	----	253N	237 -	16	.776	----	----	1	UNCH	448B	162A
1710	----		----	----	207N	155 -	16	.661	----	1	56 -	1	356B	128A
1715	----		----	----	150N	135 -	15	.594	----	2	390 +	1	330B	111A
1720	----		----	----	131N	117 -	14	.525	----	590	1173 +	23	304B	61A
1725	----		----	----	114N	101 -	13	.454	----	10	985	UNCH	244B	48
1730	----		----	----	62N	51 -	11	.383	----	158	288 -	45	221B	38A
1735	----		----	----	49N	40 -	9	.318	----	167	426 +	151	200B	28
1740	----		----	----	38N	30 -	8	.255	----	2155	2051 +	2012	147B	21A
1745	----		----	----	29N	22 -	7	.199	----	17	28 +	1	129B	16A
1750	----		----	----	22N	16 -	6	.152	----	40	1327 +	1	113B	12A
1755	----		----	----	16N	12 -	4	.116	----	1	69	UNCH	63B	9A
1760	----		----	----	12N	8 -	4	.082	----	1	187	UNCH	55B	6A
1765	----		----	----	8N	6 -	2	.062	----	12	41 +	12	47B	4
1770	----		----	----	6N	4 -	2	.042	----	13	107 +	1	43	3
1775	----		----	----	4N	3 -	1	.031	----	2	60	UNCH	34B	3A
1780	----		----	----	3N	2 -	1	.021	----	11	44 +	1	29B	2A
1785	----		----	----	2N	2	UNCH	.020	----	----	47	UNCH	25B	2A
1790	----		----	----	2N	1 -	1	.010	----	----	74	UNCH	21B	1A
1795	----		----	----	1N			.000	----	----	4	UNCH	18B	1A
1800	----		----	----	1N			.000	----	----	12	UNCH	15B	1A
1810	----		----	----	CAB			.000	----	----	2	UNCH	11B	1A
TOTAL					CAB			.000	----	3180	7372 +	2157		

30-YEAR WEEK3 NOTE CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
30Y WK3 BOND C														
AUG16		30Y WK3 BOND C												
1720	----		----	----		151N		137 +	NEW .521	----	1	1 +	1	154B 116A
1750	----		----	----		37N		31 +	NEW .220	----	1	1 +	1	38B 24A
1760	----		----	----		24N		19 +	NEW .147	----	2	2 +	2	19B 15A
1765	----		----	----		19N		15 -	4 .119	----	----	17 UNCH	24B	12A
1770	----		----	----		15N		12 +	NEW .097	----	10	10 +	10	---- 9A
1780	----		----	----		9N		7 -	2 .060	----	----	1 UNCH	18B	6A
1800	----		----	----		3N		2 -	1 .019	----	----	301 UNCH	6	3A
TOTAL											14	333 +	14	

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	Wed, Aug 03, 2016	PG42
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10-YEAR WEEK1 NOTE PUTS													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
10Y WK1 NOTE P													
AUG16	10Y WK1 NOTE P												
1257	----		----	----	CAB		CAB	----	----	----	10	UNCH	1
1282	----		----	----	CAB		CAB	----	----	----	130	UNCH	2
1285	----		----	----	CAB		CAB	----	----	----	4091	UNCH	3B
1287	----		----	----	CAB		CAB	----	----	----	223	UNCH	2
1292	----		----	----	CAB		CAB	----	----	----	1000	UNCH	6B
1295	----		----	----	CAB		CAB	----	----	----	2168	UNCH	7B
1297	----		----	----	CAB		CAB	----	----	----	202	UNCH	9B
1300	----		----	----	CAB		CAB	----	----	----	5502	UNCH	11B
1302	----		----	----	CAB		CAB	----	----	----	1017	UNCH	14B
1305	----		----	----	1N		CAB	----	----	----	6800 -	700	17B
1307	----		----	----	1N		CAB	----	----	----	4656 +	5	21B
1310	----		----	----	2N		CAB	----	----	----	13554 +	10	25B
1312	----		----	----	3N		1 -	2	.020	1722	3645 +	1038	31B
1315	----		----	----	4N		2 -	2	.047	1827	5582 -	793	38B
1317	----		----	----	6N		4 -	2	.102	1117	3451 +	14	45B
1320	----		----	----	10N		6 -	4	.170	3477	13150 -	643	54B
1322	----		----	----	14N		10 -	4	.290	480	1642 +	147	62B
1325	----		----	----	21N		17 -	4	.448	3787	5406 +	1886	108B
1327	----		----	----	29N		25 -	4	.610	189	628 -	20	118B
1330	----		----	----	39N		35 -	4	.762	752	1272 -	145	131B
1332	----		----	----	51N		47 -	4	.880	75	329	UNCH	144B
1335	----		----	----	100N		61 -	3	.945	122	240 +	122	145B
1337	----		----	----	115N		112 -	3	.976	45	75	UNCH	159B
1340	----		----	----	130N		127 -	3	.999	----	75	UNCH	210B
1342	----		----	----	145N		143 -	2	.999	----	20	UNCH	225B
TOTAL										15397	74868 +	921	

10-YEAR WEEK2 NOTE PUTS																
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
10Y WK2	NOTE P															
AUG16	10Y WK2	NOTE P														
1270	----	----			----	----	CAB		CAB	----	----	----	4000	UNCH	1	1
1275	----	----			----	----	CAB		CAB	----	----	----	130	UNCH	1	1A
1285	----	----			----	----	CAB		CAB	----	----	----	3690	UNCH	1	1
1287	----	----			----	----	1N		CAB	----	----	----	1414	UNCH	1	1
1290	----	----			----	----	1N		CAB	----	----	----	100	UNCH	5B	1A
1292	----	----			----	----	1N		CAB	----	----	----	796	UNCH	6B	1
1295	----	----			----	----	2N		1 -	1	.019	480	5035 +	480	7B	1
1297	----	----			----	----	2N		1 -	1	.021	9	283 +	9	9B	1
1300	----	----			----	----	2N		1 -	1	.023	----	5000	UNCH	11	2A
1302	----	----			----	----	3N		2 -	1	.042	----	149	UNCH	14B	2A
1305	----	----			----	----	4N		2 -	2	.046	1060	8139 +	671	18B	2A
1307	----	----			----	----	5N		3 -	2	.068	----	48	UNCH	22B	3A
1310	----	----			----	----	6N		4 -	2	.091	1292	14137 +	833	27B	3A
1312	----	----			----	----	8N		5 -	3	.117	----	8187	UNCH	33B	4A
1315	----	----			----	----	10N		7 -	3	.161	10647	14596 -	1138	40B	6
1317	----	----			----	----	13N		10 -	3	.221	----	1358	UNCH	47B	8A
1320	----	----			----	----	17N		14 -	3	.293	1852	14973 +	1221	56B	10
1322	----	----			----	----	23N		19 -	4	.375	1395	4089 -	478	102B	13A
1325	----	----			----	----	29N		26 -	3	.468	1646	5339 +	142	112B	17A
1327	----	----			----	----	37N		34 -	3	.563	----	4233	UNCH	114B	23A
1330	----	----			----	----	47N		43 -	4	.659	69	1755	UNCH	123B	29A
1332	----	----			----	----	57N		54 -	3	.745	----	16	UNCH	135B	37A
1335	----	----			----	----	105N		102 -	3	.822	125	225 +	125	148B	47A
1337	----	----			----	----	119N		116 -	3	.871	----	1	UNCH	162B	57A
1342	----	----			----	----	148N		145 +	NEW	.944	9	9 +	9	226B	118A
TOTAL												18584	97702 +	1874		

10-YEAR WEEK3 NOTE PUTS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
10Y WK3 NOTE P															
AUG16	10Y WK3 NOTE P														
1295	----			----	----	3N		2 -	1	.037	----	10	UNCH	3B	2
1312	----			----	----	11N		10 +	NEW	.180	----	2 +	2	15B	10
1322	----			----	----	28N		26 -	2	.401	----	3 +	1	37B	26A
1325	----			----	----	35N		33 -	2	.474	----	122	UNCH	46B	32A
1327	----			----	----	44N		40 +	NEW	.550	----	10 +	10	56B	40A
1330	----			----	----	53N		49 -	4	.626	158	512 +	158	101B	49A
1332	----			----	----	63N		60 +	NEW	.695	----	40 +	40	113B	59A
TOTAL											211	699 +	211		

5-YEAR WEEK1 NOTE PUTS													
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
5Y WK1 NOTE P													
AUG16	5Y WK1 NOTE P												
1182	----		----	----	CAB	CAB	----	----	----	232	UNCH	10	10
1192	----		----	----	CAB	CAB	----	----	----	1300	UNCH	5	5
1195	----		----	----	CAB	CAB	----	----	----	250	UNCH	20B	5A
1197	----		----	----	CAB	CAB	----	----	----	429	UNCH	35B	15A
1200	----		----	----	CAB	CAB	----	.000	----	470	UNCH	45B	10A
1202	----		----	----	CAB	CAB	----	.000	----	458	UNCH	65B	5A
1205	----		----	----	5N	CAB	----	.000	----	680	UNCH	90B	5A
1207	----		----	----	10N			.011	----	279	UNCH	125B	5A
1210	----		----	----	15N	10	UNCH	.030	425	2113 +	213	175B	10A
1212	----		----	----	30N	20 -	1	.074	----	460	UNCH	235B	20A
1215	----		----	----	60N	45 -	1	.186	366	3272 +	283	315B	40
1217	----		----	----	110N	85 -	2	.372	523	1242 +	448	410B	75
1220	----		----	----	190N	160 -	3	.631	----	404	UNCH	515B	130A
1222	----		----	----	300N	270 -	3	.854	----	127	UNCH	1005B	225A
TOTAL									1314	11716 +	944		

5-YEAR WEEK2 NOTE PUTS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
5Y WK2 NOTE P	5Y WK2 NOTE P													
AUG16	5Y WK2 NOTE P													
1180	----		----	----		CAB		CAB	----	----	----	50	UNCH	5
1195	----		----	----		5N		CAB	----	----	----	149	UNCH	25B
1207	----		----	----		25N		15 -	1	.059	----	65	UNCH	130B
1210	----		----	----		35N		25 -	1	.099	----	75	UNCH	180B
1212	----		----	----		55N		45 -	1	.171	199	327 +	149	250B
1215	----		----	----		90N		75 -	1	.273	1	1351 +	1	330B
1217	----		----	----		145N		125 -	2	.416	600	725 +	525	430B
1220	----		----	----		225N		200 -	2	.584	----	100	UNCH	510B
TOTAL											800	2842 +	675	

5-YEAR WEEK3 NOTE PUTS															
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
5Y WK3	NOTE P														
AUG16	5Y WK3	NOTE P													
1212	----				----	----	80N		70 -	1	.218	----	278	UNCH	110B
1215	----				----	----	120N		105 -	1	.312	----	126	UNCH	165B
1217	----				----	----	180N		160 -	2	.432	----	139	UNCH	240B
1220	----				----	----	260N		240 -	2	.564	----	89	UNCH	335B
1222	----				----	----	360N		335 -	2	.695	----	33	UNCH	350B
TOTAL												0	665		

PG42	BULLETIN #148@	10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS	Wed, Aug 03, 2016	PG42
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2-YEAR WEEK1 NOTE PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
2Y WK1 NOTE P												
AUG16		2Y WK1 NOTE P										
1093	----	----	----	----	20N		15 UNCH	.227	----	----	1 UNCH	95B 15
1095	----	----	----	----	55N		50 UNCH	.632	----	----	25 UNCH	130B 50A
TOTAL										0	26	

2-YEAR WEEK2 NOTE PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
2Y WK2 NOTE P												
AUG16		2Y WK2 NOTE P										
1092	----	----	----	----	15N		15 UNCH	.170	----	1	1 + 1	60B 15
1093	----	----	----	----	30N		30 UNCH	.331	----	----	1 UNCH	95B 25
TOTAL										1	2 + 1	

30-YEAR WEEK1 NOTE PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
30Y WK1 BOND P												
AUG16		30Y WK1 BOND P										
1590	----	----	----	----	CAB		CAB	----	----	----	1 UNCH	2B 1A
1600	----	----	----	----	CAB		CAB	----	----	----	1 UNCH	4B 3A
1615	----	----	----	----	CAB		CAB	----	----	----	1 UNCH	6B 1
1620	----	----	----	----	CAB		CAB	----	----	----	1 UNCH	7B 1
1630	----	----	----	----	CAB		CAB	----	----	----	200 UNCH	9B 2
1635	----	----	----	----	CAB		CAB	----	----	----	4 UNCH	11B 1A
1640	----	----	----	----	CAB		CAB	----	----	----	41 UNCH	13B 1A
1645	----	----	----	----	CAB		CAB	----	----	----	127 UNCH	16B 1A
1650	----	----	----	----	CAB		CAB	----	----	----	2686 UNCH	18 1A
1655	----	----	----	----	CAB		CAB	----	----	110	133 + 110	22B 1A
1660	----	----	----	----	CAB		CAB	----	----	50	1016 + 50	26B 1A
1665	----	----	----	----	1N		CAB	.000	----	----	81 UNCH	30B 1A
1670	----	----	----	----	1N		CAB	.000	----	65	5736 + 1	36 1
1675	----	----	----	----	2N		CAB	.000	----	3	254 + 3	44B 1A
1680	----	----	----	----	3N		1 - 2	.006	----	330	5780 + 40	53B 1A
1685	----	----	----	----	4N		2 - 2	.014	----	21	502 - 10	100B 2
1690	----	----	----	----	6N		3 - 3	.025	----	626	2614 + 395	112B 2
1695	----	----	----	----	8N		4 - 4	.038	----	58	501 + 58	125B 3
1700	----	----	----	----	12N		7 - 5	.075	----	763	1334 + 243	141B 4
1705	----	----	----	----	17N		11 - 6	.127	----	83	770 + 1	157B 6A
1710	----	----	----	----	25N		18 - 7	.213	----	121	1501 - 10	211B 7
1715	----	----	----	----	34N		27 - 7	.322	----	101	599 - 26	231B 11A
1720	----	----	----	----	46N		40 - 6	.454	----	272	519 - 61	252B 15
1725	----	----	----	----	61N		56 - 5	.594	----	62	429 + 57	311B 20
1730	----	----	----	----	114N		112 - 2	.725	----	5	907 - 1	335B 28
1735	----	----	----	----	135N		135 UNCH	.834	----	8	758 - 3	360B 38A
1740	----	----	----	----	158N		161 + 3	.913	----	----	228 UNCH	422B 49A
1745	----	----	----	----	220N		226 + 6	.955	----	----	4 UNCH	449B 100A
1750	----	----	----	----	248N		256 + 8	.980	----	47	155 + 46	513B 116A
1755	----	----	----	----	313N		323 + 10	.991	----	----	105 UNCH	542B 135A
1760	----	----	----	----	344N		354 + 10	.999	----	----	40 UNCH	608B 157A
TOTAL										2725	27028 + 893	

30-YEAR WEEK2 NOTE PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
30Y WK2 BOND P												
AUG16		30Y WK2 BOND P										
1620	----	----	----	----	CAB		CAB	----	.000	----	2 UNCH	7B 1
1625	----	----	----	----	1N		CAB	----	.000	----	20 UNCH	9B 2A
1635	----	----	----	----	1N		1 UNCH	.008	----	30	UNCH	14B 1A
1645	----	----	----	----	2N		1 - 1	.009	----	5	UNCH	20B 2A
1655	----	----	----	----	4N		2 - 2	.018	----	4	UNCH	29B 2A
1660	----	----	----	----	5N		3 - 2	.027	----	3	162 + 2	35B 2A
1665	----	----	----	----	6N		4 - 2	.036	----	1	60 UNCH	42B 3A
1670	----	----	----	----	8N		5 - 3	.046	----	16	82 UNCH	49B 3A
1675	----	----	----	----	10N		7 - 3	.063	----	52	76 + 52	58B 4A
1680	----	----	----	----	13N		9 - 4	.082	----	10	1001 - 10	104B 5
1685	----	----	----	----	16N		11 - 5	.101	----	56	109 + 46	115B 6A
1690	----	----	----	----	20N		15 - 5	.134	----	21	1120 + 16	128B 7
1695	----	----	----	----	25N		20 - 5	.174	----	2375	2604 + 2334	142B 10A
1700	----	----	----	----	31N		27 - 4	.223	----	5	833 UNCH	158B 12
1705	----	----	----	----	40N		35 - 5	.277	----	43	UNCH	210B 16A
1710	----	----	----	----	49N		45 - 4	.338	----	7	132 + 5	228B 20A
1715	----	----	----	----	60N		57 - 3	.405	----	----	435 UNCH	247B 25A
1720	----	----	----	----	109N		107 - 2	.474	----	581	1127 + 319	304B 30
1725	----	----	----	----	124N		123 - 1	.545	----	13	1002 + 3	326B 39A
1730	----	----	----	----	140N		141 + 1	.616	----	6	191 + 6	349B 48A
1735	----	----	----	----	159N		162 + 3	.681	----	5	281 + 5	409B 59A
1740	----	----	----	----	216N		220 + 4	.744	----	----	12 UNCH	434B 108A
TOTAL										3151	9331 + 2778	

30-YEAR WEEK3 NOTE PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
30Y WK3 BOND P												
AUG16		30Y WK3 BOND P										
1595	----	----	----	----	1N		1 UNCH	.006	----	----	1 UNCH	1 1
1620	----	----	----	----	2N		1 + NEW	.008	----	1	1 + 1	3B 1
1670	----	----	----	----	15N		13 + NEW	.095	----	10	10 + 10	24B 11A
1680	----	----	----	----	23N		19 + NEW	.136	----	5	4 + 4	35B 18
1690	----	----	----	----	33N		30 - 3	.200	----	----	20 UNCH	50B 26A
1700	----	----	----	----	48N		44 + NEW	.277	----	4	4 + 4	106B 39A
TOTAL										20	40 + 19	

ULTRA T-BOND WEEK1 PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
ULTRA w1 BOND P												
AUG16		ULTRA w1 BOND P										
1855	----	----	----	----	38N		28 - 10	.246	----	----	1 UNCH	240B 18A
1885	----	----	----	----	200N		163 - 1	.806	----	----	1 UNCH	325B 46A
TOTAL										0	2	

ULTRA T-BOND WEEK2 PUTS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
ULTRA w2 BOND P												
AUG16		ULTRA w2 BOND P										
1840	----	----	----	----	44N		36 - 8	.224	----	----	1 UNCH	211B 24A
TOTAL										0	1	

ADDITIONAL CBT FINANCIAL OPTIONS												
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
TN OPT												
SEP16		TN OPT			(FUTURES SETT. .00)							
1340	----	----	----	----	----		CAB	----	.000	----	2000 UNCH	.18B .11A
1385	----	----	----	----	.1N		.1 UNCH	.012	----	----	50 UNCH	.111B .7A
1425	----	----	----	----	.13N		.12- .1	.138	----	----	140 UNCH	.236B .9A
1430	----	----	----	----	.18N		.16- .2	.180	----	----	10 UNCH	.205B .11A

PRELIMINARY															
PG42	BULLETIN #148@			10YR NOTE, 5YR NOTE, 2YR NOTE AND 30YR BOND OPTIONS								wed, Aug 03, 2016		PG42	
1435	----		----	----	.206N		.200-	.6	.763	----	----	55	UNCH	.263B	.45A
1435	----		----	----	.24N		.22-	.2	.236	----	----	10	UNCH	.225B	.14A
1440	----		----	----	.146N		.140-	.6	.695	----	----	10	UNCH	.242B	.38A
1440	----		----	----	.32N		.30-	.2	.304	----	----	15	UNCH	.221B	.19A
1445	----		----	----	.124N		.118-	.6	.617	----	----	10	UNCH	.239B	.33A
1445	----		----	----	.42N		.40-	.2	.382	----	----	235	UNCH	.227B	.25A
1447	----		----	----	.48N		.47-	.1	.425	----	----	98	UNCH	.113B	.28A
1450	----		----	----	.105N		.100-	.5	.530	----	----	15	UNCH	.243B	.28A
1450	----		----	----	.55N		.54-	.1	.469	----	----	10	UNCH	.241B	.33A
1455	----		----	----	.52N		.48-	.4	.441	----	----	5	UNCH	.224B	.24A
1455	----		----	----	.106N		.106	UNCH	.558	----	----	5	UNCH	.239B	.43A
1460	----		----	----	.38N		.35-	.3	.355	----	----	210	UNCH	.208B	.21A
1465	----		----	----	.27N		.25-	.2	.275	----	----	150	UNCH	.161B	.18A
1465	----		----	----	.145N		.147+	.2	.724	----	----	5	UNCH	.209B	.101A
1467	----		----	----	.23N		.21-	.2	.240	----	----	98	UNCH	.43B	.18A
1470	----		----	----	.19N		.17-	.2	.205	----	----	5	UNCH	.159B	.16A
1520	----		----	----	.1N			.1	UNCH	.012	----	500	UNCH	.25B	.2
1530	----		----	----		CAB		----	.000	----	----	2500	UNCH	.14B	.2
TOTAL											0	6136			



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PRELIMINARY

PG43 BULLETIN #148@ GSCI OPTIONS Wed, Aug 03, 2016 PG43

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 EXCERCISES, 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 = GSCI = \$6.25, 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.

GSCI CONTRACTS LAST TRADE DATES

EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17
GSCI ER FUT	08/15	09/16	10/17	11/15	12/15	01/18

GSCI OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

GSCI FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW	
GSCI FUT											
AUG16	333.85	338.55	331.85A	337.15	620	----	1688	12281 +	458	674.90B	329.50A
SEP16	----	#341.55B	----	340.15	605	----	499	850 +	499	674.90B	334.10A
						0	2187	13131 +	957		
GSCI ER FUTURES											
SEP16	----	----	----	206.89+	343	1617	----	40357 -	1452	230.49	222.00
TOTAL GSCI ER FUTURES						1617	0	40357 -	1452		



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PRELIMINARY

PG44 BULLETIN #148@ NIKKEI 225 OPTIONS Wed, Aug 03, 2016 PG44

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 EXCERCISES, 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 = \$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.

NIKKEI 225 CONTRACTS LAST TRADE DATES

EXPIRATION:	AUG16	SEP16	OCT16	DEC16	MAR17	JUN17
NIKKEI 225 FUT		09/08		12/08	03/09	06/08
NIKKEI 225 OPT	08/19	09/08	10/21	12/08	03/09	06/08

EXPIRATION:

NIKKEI 225 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03

ON	AUG16 1200-2000	SEP16 1200-2300	OCT16 1300-2000	DEC16 1200-2200	MAR17 1200-2050	JUN17 1200-1950
----	--------------------	--------------------	--------------------	--------------------	--------------------	--------------------

NIKKEI 225 FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
NIKKEI (\$) FUT								
SEP16	16155.00	16285.00	15980.00	16095.00 - 30	----	13082	36142 + 276	17830.00 14990.00
DEC16	16115.00	16215.00B	15950.00A	16060.00 - 20	----	46	185 + 34	17545.00 15030.00A
					0	13128	36327 + 310	

ADDITIONAL NIKKEI FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
EI FUT								
SEP16	439.40	444.80	438.50A	444.70 + 2.60	----	16	10 - 11	450.30B 394.50A
TOTAL EI FUT					0	16	10 - 11	
ENY FUT								
SEP16	16060.00	16250.00B	15970.00A	16060.00 - 35.00	----	2	11 UNCH	16920.00B 14950.00A
TOTAL ENY FUT					0	2	11	
FT1 FUT								
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50	----	98	49 - 32	6725.00B 5840.50A
TOTAL FT1 FUT					0	98	49 - 32	
FT5 FUT								
SEP16	15300.00	15435.00B	15270.00A	15435.00 + 35.00	----	47	162 + 27	15695.00B 13915.00A
TOTAL FT5 FUT					0	47	162 + 27	
FTU FUT								
SEP16	----	----	947.10A	950.80 - 4.40	----	----	UNCH	1020.60B 842.30A
TOTAL FTU FUT					0	0	0	
II FUT								
AUG16	----	----	----	8634.00 + 13.00	----	487	96 + 85	----
TOTAL II FUT					0	487	96 + 85	
RS1 FUT								
SEP16	1193.00	1195.80B	1189.60A	1195.60 + 4.20	----	2	14 UNCH	1203.70B 1096.10A
TOTAL RS1 FUT					0	2	14	
RSG FUT								
SEP16	1044.90	1046.80B	1043.20A	1046.70 + 0.80	----	10	34 UNCH	1055.10B 952.30A
TOTAL RSG FUT					0	10	34	
RSV FUT								
SEP16	1023.10	1027.80B	1021.30A	1027.10 + 3.70	----	12	940 + 12	1040.00B 950.50A
TOTAL RSV FUT					0	12	940 + 12	
SDA FUT								
DEC16	----	----	----	45.500 UNCH	----	----	8134 UNCH	45.600B 44.700
DEC17	----	----	----	47.050 UNCH	----	----	15512 UNCH	47.050 44.100
DEC18	----	----	47.950A	48.000 UNCH	----	----	14866 UNCH	47.900 44.000A
DEC19	----	----	----	48.900 UNCH	----	----	4577 UNCH	49.050 43.950A
DEC20	----	----	----	49.850 UNCH	----	----	6531 UNCH	49.800B 43.900A
DEC21	50.800	50.850B	50.800	50.850 UNCH	----	40	3636 + 40	51.050B 44.150A
TOTAL SDA FUT					0	40	53256 + 40	
SDI FUT								
SEP16	----	----	----	11.400 UNCH	----	----	800 UNCH	11.400 11.160
DEC16	----	----	----	11.540 UNCH	----	----	1 UNCH	11.400 11.260
TOTAL SDI FUT					0	0	801	



PRELIMINARY

PG45

BULLETIN #148@

EQUITY FLEX OPTIONS

Wed, Aug 03, 2016

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 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:	AUG16	SEP16	OCT16	DEC16	MAR17	JUN17
S&P 500 FUT		09/15		12/15	03/16	06/15
S&P 500 OPT		09/15		12/15	03/16	06/15
NIKKEI 225 FUT		09/08		12/08	03/09	06/08
NIKKEI 225 OPT	08/19	09/08	10/21	12/08	03/09	06/08

EXPIRATION:	
-------------	--

EQUITY FUTURES										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	-- LOW
S&P 500 FUT										
SEP16	2152.20	2157.80	2145.30A	2157.00 + 430		1529	482	93612 -	380 2177.40B	1775.80A
DEC16	----	----	----	2149.40 + 440		110	----	1101 -	88 2164.60B	1785.00A
MAR17	----	----	----	2142.60 + 440		----	----	60 UNCH	2157.80B	1780.80A
JUN17	----	----	----	2136.20 + 440		----	----	60 UNCH	2151.40B	1777.70A
TOTAL S&P 500 FUT						1639	482	94833-	468	
NIKKEI (\$) FUT										
SEP16	16155.00	16285.00	15980.00	16095.00 - 30		----	13082	36142 +	276 17830.00	14990.00
DEC16	16115.00	16215.00B	15950.00A	16060.00 - 20		----	46	185 +	34 17545.00	15030.00A
						0	13128	36327+	310	

ADDITIONAL EQUITY FUTURES										
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	-- LOW
EI FUT										
SEP16	439.40	444.80	438.50A	444.70 + 2.60		----	16	10 -	11 450.30B	394.50A
TOTAL EI FUT						0	16	10-	11	
ENY FUT										
SEP16	16060.00	16250.00B	15970.00A	16060.0 - 35.00		----	2	11 UNCH	16920.00B	14950.00A
TOTAL ENY FUT						0	2	11		
FT1 FUT										
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50		----	98	49 -	32 6725.00B	5840.50A
TOTAL FT1 FUT						0	98	49-	32	
FT5 FUT										
SEP16	15300.00	15435.00B	15270.00A	15435.0 + 35.00		----	47	162 +	27 15695.00B	13915.00A
TOTAL FT5 FUT						0	47	162+	27	
FTU FUT										
SEP16	----	----	947.10A	950.80 - 4.40		----	----	UNCH	1020.60B	842.30A
TOTAL FTU FUT						0	0	0		
II FUT										
AUG16	----	----	----	8634.00 + 13.00		----	487	96 +	85 ----	----
TOTAL II FUT						0	487	96+	85	
RS1 FUT										
SEP16	1193.00	1195.80B	1189.60A	1195.60 + 4.20		----	2	14 UNCH	1203.70B	1096.10A
TOTAL RS1 FUT						0	2	14		
RSG FUT										
SEP16	1044.90	1046.80B	1043.20A	1046.70 + 0.80		----	10	34 UNCH	1055.10B	952.30A
TOTAL RSG FUT						0	10	34		
RSV FUT										
SEP16	1023.10	1027.80B	1021.30A	1027.10 + 3.70		----	12	940 +	12 1040.00B	950.50A
TOTAL RSV FUT						0	12	940+	12	
SDA FUT										
DEC16	----	----	----	45.500 + UNCH		----	----	8134 UNCH	45.600B	44.700
DEC17	----	----	----	47.050 + UNCH		----	----	15512 UNCH	47.050	44.100
DEC18	----	----	47.950A	48.000 + UNCH		----	----	14866 UNCH	47.900	44.000A
DEC19	----	----	----	48.900 + UNCH		----	----	4577 UNCH	49.050	43.950A
DEC20	----	----	----	49.850 + UNCH		----	----	6531 UNCH	49.800B	43.900A
DEC21	50.800	50.850B	50.800	50.850 + UNCH		----	40	3636 +	40 51.050B	44.150A
TOTAL SDA FUT						0	40	53256+	40	
SDI FUT										
SEP16	----	----	----	11.400 + UNCH		----	----	800 UNCH	11.400	11.160
DEC16	----	----	----	11.540 + UNCH		----	----	1 UNCH	11.400	11.260
TOTAL SDI FUT						0	0	801		

FLEX OPTIONS CALLS													
EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP EFLEX CALL SEP16													
09/16/16	10000	09/16	----		----	----	----		2,055.30+	430	1.000	----	1230 UNCH
09/16/16	50000	09/16	----		----	----	----		1,655.70+	440	.999	----	700 UNCH
09/16/16	170000	09/16	----		----	----	----		457.30+	420	.991	----	10 UNCH
09/16/16	210000	09/16	----		----	----	----		74.80+	220	.725	----	1230 UNCH
09/16/16	220000	09/16	----		----	----	----		11.70+	10	.273	----	10 UNCH
09/16/16	250000	09/16	----		----	----	----		.10 UNCH	.002	----	----	700 UNCH
TOTAL DEC16												0	3880
SP EFLEX CALL 12/16/16													
12/16/16	10000	12/16	----		----	----	----		2,043.90+	440	1.000	----	700 UNCH
12/16/16	20000	12/16	----		----	----	----		1,943.90+	440	1.000	----	400 UNCH
12/16/16	30000	12/16	----		----	----	----		1,843.90+	440	1.000	----	200 UNCH
12/16/16	50000	12/16	----		----	----	----		1,645.00+	440	.999	----	1500 UNCH
12/16/16	60000	12/16	----		----	----	----		1,545.30+	440	.999	----	1500 UNCH
12/16/16	150000	12/16	----		----	----	----		651.30+	420	.977	----	1500 UNCH
12/16/16	160000	12/16	----		----	----	----		553.60+	410	.964	----	1500 UNCH
12/16/16	194000	12/16	----		----	----	----		235.70+	280	.819	----	10 UNCH
12/16/16	210000	12/16	----		----	----	----		107.10+	160	.615	----	500 UNCH
12/16/16	214000	12/16	----		----	----	----		79.60+	120	.537	----	10 UNCH
TOTAL												0	7820

FLEX OPTIONS PUTS													
EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP	EFLEX	PUT											

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY														
PG45	BULLETIN #148@							EQUITY FLEX OPTIONS				Wed, Aug 03, 2016		PG45
SEP16	SP	EFLEX	PUT											
09/16/16		10000	09/16	----	----	----	----	CAB	----	----	----	----	1230	UNCH
09/16/16		50000	09/16	----	----	----	----	CAB	----	.000	----	----	700	UNCH
09/16/16		170000	09/16	----	----	----	----		.70-	10	.008	----	10	UNCH
09/16/16		210000	09/16	----	----	----	----		17.80-	210	.274	----	1230	UNCH
09/16/16		220000	09/16	----	----	----	----		54.70-	420	.726	----	10	UNCH
09/16/16		250000	09/16	----	----	----	----		342.80-	430	.997	----	700	UNCH
TOTAL												0	3880	
DEC16	SP	EFLEX	PUT											
12/16/16		10000	12/16	----	----	----	----	CAB	----	----	----	----	500	UNCH
12/16/16		50000	12/16	----	----	----	----	CAB	----	.000	----	----	1500	UNCH
12/16/16		60000	12/16	----	----	----	----	CAB	----	.000	----	----	1500	UNCH
12/16/16		150000	12/16	----	----	----	----		3.60-	25	.022	----	1500	UNCH
12/16/16		160000	12/16	----	----	----	----		5.70-	30	.035	----	1500	UNCH
12/16/16		194000	12/16	----	----	----	----		26.90-	150	.180	----	10	UNCH
12/16/16		210000	12/16	----	----	----	----		57.80-	280	.384	----	500	UNCH
12/16/16		214000	12/16	----	----	----	----		70.20-	320	.462	----	10	UNCH
TOTAL												0	7020	

PRELIMINARY

PG46

BULLETIN #148@

HOUSING AND REAL ESTATE FUTURES & OPTIONS

Wed, Aug 03, 2016

PG46

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B= BID, A=ASK, N= NOMINAL, P= POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$.00 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.

HOUSING AND REAL ESTATE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES					
EXPIRATION:	AUG16	NOV16	FEB17	MAY17	AUG17
US HOUSING	08/29	11/28	02/27	05/26	08/28

HOUSING FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW	
CHI HOUSE FUT NOV16	----	----	----	141.00	+ UNCH	----	8	UNCH	146.00B	117.00A	
TOTAL CHI HOUSE FUT						0	8				
CSI COMP FUT AUG16	----	----	----	205.20	+ UNCH	----	1	UNCH	205.60B	204.00	
NOV16	----	----	208.40A	208.40	- 20	----	7	UNCH	212.00B	164.00	
NOV17	----	----	----	215.40	+ UNCH	----	3	UNCH	219.40B	189.40	
NOV18	----	----	----	221.00	- 20	----	2	UNCH	223.60B	219.00	
TOTAL CSI COMP FUT			221.00A			0	13				
LAV HOUSE FUT AUG16	----	----	----	151.60	+ UNCH	----	1	UNCH	151.60B	151.60	
NOV16	----	----	----	154.40	+ UNCH	----	1	UNCH	154.20B	99.00A	
TOTAL LAV HOUSE FUT						0	2				
LAX HOUSE FUT NOV16	----	----	----	255.40	+ UNCH	----	7	UNCH	256.00B	176.80A	
NOV17	----	----	----	264.40	+ UNCH	----	2	UNCH	264.40	252.60A	
TOTAL LAX HOUSE FUT						0	9				
MIA HOUSE FUT AUG16	----	----	----	215.60	+ UNCH	----	3	UNCH	215.60B	211.20	
TOTAL MIA HOUSE FUT						0	3				
NYM HOUSE FUT AUG16	----	----	----	183.20	+ UNCH	----	1	UNCH	183.20B	183.00	
NOV16	----	----	----	187.00	+ UNCH	----	1	UNCH	198.20B	175.00	
NOV17	----	----	----	192.00	+ UNCH	----	2	UNCH	211.80	192.00A	
TOTAL NYM HOUSE FUT						0	4				
SFR HOUSE FUT AUG16	----	----	----	229.20	+ UNCH	----	2	UNCH	232.00B	224.60	
NOV16	----	----	----	232.00	+ UNCH	----	3	UNCH	236.40B	147.00	
NOV17	----	----	----	244.00	+ UNCH	----	2	UNCH	246.80B	226.00A	
TOTAL SFR HOUSE FUT						0	7				

HOUSING AND REAL ESTATE OPTIONS ON FUTURES												
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03												
	AUG16	NOV16	FEB17	MAY17	AUG17	NOV17	FEB18	MAY18	NOV18	MAY19	NOV19	NOV20
CHO	80.0-190.0	65.0-195.0	85.0-195.0	80.0-195.0	80.0-190.0	75.0-200.0		85.0-200.0	95.0-205.0	95.0-195.0	95.0-205.0	100.0-205.0
CSO	145.0-255.0	115.0-260.0	155.0-260.0	150.0-260.0	150.0-260.0	130.0-270.0		160.0-270.0	165.0-275.0	170.0-270.0	170.0-280.0	175.0-280.0
LXD	180.0-305.0	125.0-305.0	195.0-305.0	190.0-300.0	195.0-310.0	145.0-315.0		200.0-310.0	200.0-320.0	210.0-315.0	205.0-320.0	215.0-325.0
NYO	135.0-235.0	125.0-250.0	135.0-240.0	135.0-250.0	135.0-240.0	135.0-260.0		140.0-250.0	150.0-260.0	145.0-250.0	155.0-260.0	160.0-260.0

HOUSING OPTIONS ON FUTURES															
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
CHI HOUSE AUG17	PUT		CHI	HOUSE	PUT		(FUTURES SETT.	.00)							
1200	----						----		1.20	UNCH	.117	----	18	2.00	2.00
TOTAL												0	18		



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PRELIMINARY

PG47 BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS Wed, Aug 03, 2016 PG47

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=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 = \$12.50 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

E-MINI S&P CONTRACTS LAST TRADE DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
EMINI S&P FUT		09/16			12/16		03/17	06/16	
EOM EMINI S&P OPT	08/31	09/30	10/31	11/30	12/30	01/31			
EOW1 EMINI S&P OPT	08/05	09/02							
EOW2 EMINI S&P OPT	08/12								
EOW4 EMINI S&P OPT	08/26								
EMINI S&P OPT		09/16			12/16		03/17	06/16	
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16				
EI FUT		09/16							
ENY FUT		09/08							
EOW3 MINI S&P OPT	08/19		10/21	11/18					
FT1 FUT		09/16							
FT5 FUT		09/16							
FTU FUT		09/16							
II FUT	08/25								
RS1 FUT		09/16							
RSG FUT		09/16							
RSV FUT		09/16							
SDA FUT					12/16				
SDI FUT		09/16			12/16				

E-MINI S&P OPTIONS ON FUTURES									
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03									
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
EW 100-3200		800-3175	800-3175	800-3175	800-3175	800-3175			
EW1 100-3200		100-3200							
EW2 100-3200									
EW4 100-3200									
EZ		100-3200			800-3175		800-3175	800-3175	

	AUG16	OCT16	NOV16						
EW3 100-3200		800-3175	800-3175						

E-MINI S&P FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW		
EMINI S&P FUT													
SEP16	2152.25	2158.25	2145.25	----	2157.00	+	430	7580	1363596	2903351	+	369	2177.75 1787.50
DEC16	2144.50	2150.50	2137.75A	----	2149.40	+	440	----	3196	40288	+	1230	2170.00 1783.00
MAR17	2134.75	2143.00B	2131.50A	----	2142.60	+	440	----	6	870	+	1	2163.50 1783.75A
JUN17	----	----	----	----	2136.20	+	440	----	----	320	UNCH	2142.75B	1960.25A
TOTAL	EMINI S&P FUT							7580	1366798	2944829	+	1600	

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68

WK EW-W1 E-MINI S&P CALLS																
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW			
EOW1 AUG16 1945	MINI --	S&P C	EOW1 MINI S&P C													
1960	----	----	----	194.50B	191.25A	----	----	212.00+	430	1.000	----	1	UNCH 195.50B 99.00A			
1975	----	----	----	179.50B	176.00A	----	----	197.00+	420	1.000	----	10	UNCH 209.00B 66.50A			
1985	----	----	----	169.50B	166.25A	----	----	182.00+	420	1.000	----	3	UNCH 194.00B 75.75A			
1990	----	----	----	164.25B	161.50A	----	----	172.00+	420	.999	----	2	UNCH 184.00B 68.50A			
1995	----	----	----	159.50B	156.25A	----	----	167.00+	420	.999	----	5	UNCH 179.00B 65.00A			
2000	----	----	----	154.50B	151.25A	----	----	162.00+	420	.999	----	5	UNCH 174.00B 61.50A			
2005	----	----	----	149.50B	146.00A	----	----	157.00+	420	.999	----	32	UNCH 169.00B 42.00A			
2010	----	----	----	144.25B	141.25A	----	----	152.00+	420	.999	----	1	UNCH 164.00B 54.75A			
2020	----	----	----	134.25B	131.00A	----	----	147.00+	420	.999	----	4	UNCH 159.00B 51.25A			
2025	----	----	----	129.25B	126.00A	----	----	137.00+	420	.999	----	36	UNCH 149.25B 32.75A			
2030	124.50	----	----	124.50	121.00A	----	----	132.00+	420	.999	----	160	UNCH 143.75B 30.25A			
2035	----	----	----	119.25B	116.25A	----	----	127.10+	430	.998	1	117	- 1 139.25B 28.00A			
2040	----	----	----	114.25B	111.25A	----	----	122.10+	430	.998	----	277	UNCH 134.25B 24.50			
2045	----	----	----	109.25B	106.25A	----	----	117.10+	430	.998	----	119	UNCH 131.00 22.25A			
2050	105.50	----	----	105.50	99.50A	----	----	112.10+	430	.998	----	31	UNCH 124.25B 21.50A			
2055	----	----	----	99.25B	94.50A	----	----	107.10+	430	.998	1	53	UNCH 124.00B 18.50			
2060	----	----	----	94.25B	89.50A	----	----	102.10+	430	.998	----	98	UNCH 119.00B 16.75A			
2065	----	----	----	89.25B	84.50A	----	----	97.10+	430	.998	----	470	UNCH 114.00B 15.00A			
2070	----	----	----	84.00B	79.50A	----	----	92.10+	420	.998	----	421	UNCH 109.00B 13.50A			
2075	----	----	----	79.00B	74.50A	----	----	87.10+	420	.998	----	60	UNCH 104.00B 12.00A			
2080	75.75	----	----	75.75	69.50A	----	----	82.10+	420	.998	----	1920	UNCH 99.00B 10.50A			
2085	----	----	----	69.00B	64.75A	----	----	77.10+	410	.997	2	35	UNCH 94.00B 9.25A			
2090	----	----	----	64.50B	59.75A	----	----	72.10+	410	.996	----	748	UNCH 89.00B 10.50A			
2095	----	----	----	59.50B	54.75A	----	----	67.10+	400	.996	6	800	UNCH 84.00B 8.75A			
2100	51.75	----	----	55.00	47.50A	----	----	62.20+	400	.994	10	183	+	5	79.00B 7.75A	
2105	46.25	----	----	50.50	42.75A	----	----	57.20+	390	.994	5	775	-	2	74.00B 6.50A	
2110	45.50	----	----	45.50	38.00A	----	----	52.20+	380	.991	3	311	+	3	69.00B 5.50A	
2115	37.75	----	----	40.00B	33.50A	----	----	47.30+	370	.987	2	433	UNCH 64.25B 4.70A			
2120	----	----	----	36.00B	29.00A	----	----	42.40+	350	.981	1	595	UNCH 63.00 5.25A			
2125	27.50	----	----	32.75B	24.75A	----	----	37.50+	320	.974	----	1389	UNCH 56.50 2.85A			
2130	----	----	----	28.00B	20.75A	----	----	32.70+	280	.961	2	3944	UNCH 51.25B 2.85			
2135	20.75	----	----	23.50B	16.75A	----	----	28.00+	240	.939	----	728	UNCH 47.75B 1.85			
2140	15.00	----	----	19.25B	13.25A	----	----	23.50+	200	.903	50	399	-	37	44.00B 1.75A	
2145	12.75	----	----	15.50B	10.25A	----	----	19.20+	160	.851	70	430	-	1	40.00B 4.20A	
2150	10.00	----	----	11.75B	7.50	----	----	15.10+	90	.779	251	1349	+	86	36.25B 1.25	
2155	7.25	----	----	8.75	5.25	----	----	11.40+	40	.679	1198	2287	+	181	32.75B 1.05A	
2160	5.50	----	----	5.75	3.50A	----	----	8.20+	10	.555	1171	1760	+	188	29.25B 2.15	
2165	3.35	----	----	3.65	2.25A	----	----	5.40-	30	.415	1692	2606	-	39	26.00B 1.80A	
2170	2.05	----	----	2.35	1.25A	----	----	3.50-	40	.282	2424	3750	-	247	23.00B .75	
2175	1.20	----	----	1.30	*.65	----	----	1.90-	55	.161	2968	7891	+	1512	20.00B 1.20A	
2180	0.65	----	----	.75	*.40	----	----	1.05-	45	.084	1894	5678	+	243	17.50B .65	
2185	0.45	----	----	.45	*.25	----	----	.55-	35	.040	1346	4748	+	284	15.00B .40	
2190	0.40	----	----	.40	*.20	----	----	.35-	20	.021	685	3804	+	438	12.75B .25	
2195	0.20	----	----	.30	*.15A	----	----	.25-	10	.013	712	3472	-	420	10.50B .20	
2200	0.15	----	----	.20	*.10	----	----	.20-	5	.009	19	4429	+	3	8.75B .15A	
2205	0.15	----	----	.15	*.10	----	----	.15-	5	.005	1365	10436	+	1078	7.00B .10	
2210	0.10	----	----	.10	*.10	----	----	.15	UNCH	.005	9	1259	-	6	6.00B .10	
2215	0.10	----	----	.10	.10	----	----	.10	UNCH	.002	2	4078	UNCH	4.85B	.05	
2220	0.10	----	----	.10	.10	----	----	.10	UNCH	.002	78	3874	+	8	3.95B .10	
2225	0.05	----	----	.05	*.05	----	----	.05-	5	.001	89	2969	+	3	3.25B .05	
2230	0.05	----	----	.05	*.05	----	----	.05-	5	.000	7	6204	-	1	2.75	.05
2235	0.10	----	----	.10	.05A	----	----	CAB	----	.000	21	7399	UNCH	2.40	.05	
2240	0.05	----	----	.05	.05	----	----	CAB	----	.000	25	3808	UNCH	2.05	.05	
2245	0.10	----	----	.10	.05A	----	----	CAB	----	.000	12	3870	UNCH	1.80	.05	
2250	----	----	----	.05B	----	----	----	CAB	----	.000	8	8764	-	7	1.50B	.05
2255	----	----	----	----	----	----	----	CAB	----	----	----	3434	UNCH	1.35	.05	
2260	----	----	----	----	----	----	----	CAB	----	----	----	2156	UNCH	1.25B	.05	
2265	----	----	----	----	----	----	----	CAB	----	----	----	954	UNCH	1.20	.05	
2270	----	----	----	----	----	----	----	CAB	----	----	----	1891	UNCH	1.10	.05A	
2275	----	----	----	----	----	----	----	CAB	----	----	----	603	UNCH	1.05	.05A	
2280	----	----	----	----	----	----	----	CAB	----	----	----	469	UNCH	.95	.05	
2285	----	----	----	----	----	----	----	CAB	----	----	----	642	UNCH	.90	.05	
2290	----	----	----	----	----	----	----	CAB	----	----	----	137	UNCH	.85B	.05	
2295	----	----	----	----	----	----	----	CAB	----	----	----	873	UNCH	.80	.05	
2300	----	----	----	----	----	----	----	CAB	----	----	----	261	UNCH	.80	.05	
2305	----	----	----	----	----	----	----	CAB	----	----	----	144	UNCH	.75B	.05A	
2310	----	----	----	----	----	----	----	CAB	----	----	----	242	UNCH	.70B	.05A	
2315	----	----	----	----	----	----	----	CAB	----	----	----	330	UNCH	.70	.10	
2320	----	----	----	----	----	----	----	CAB	----	----	----	210	UNCH	.65B	.05A	
2325	----	----	----	----	----	----	----	CAB	----	----	----	407	UNCH	.60B	.05A	
2330	----	----	----	----	----	----	----	CAB	----	----	----	102	UNCH	.60B	.05	
				----	----	----	----	CAB	----	----	----	133	UNCH	.60B	.05	

PRELIMINARY													
PG47 BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG47			
2335	----	----	----	----	CAB	----	----	----	----	182	UNCH	.55B	.05
2340	----	----	----	----	CAB	----	----	----	----	1000	UNCH	.55B	.05
2350	----	----	----	----	CAB	----	----	----	----	954	UNCH	.50B	.05A
2355	----	----	----	----	CAB	----	----	----	----	184	UNCH	.25	.05A
2360	----	----	----	----	CAB	----	----	----	----	66	UNCH	.45B	.15A
2370	----	----	----	----	CAB	----	----	----	----	379	UNCH	.45B	.10A
2400	----	----	----	----	CAB	----	----	----	----	20	UNCH	.35B	.05A
2410	----	----	----	----	CAB	----	----	----	----	200	UNCH	.30B	.05A
2430	----	----	----	----	CAB	----	----	----	----	313	UNCH	.25B	.05A
2440	----	----	----	----	CAB	----	----	----	----	133	UNCH	.25B	.05A
TOTAL										16129	125449 +	3271	
SEP16	EOW1	MINI	S&P	C									
2060	----									1	UNCH	114.50B	93.00A
2075	----	101.25B	96.00A	----	103.90+	290	.861	----	----	1	UNCH	102.75B	80.00A
2080	----	90.50B	83.00A	----	90.40+	270	.831	----	----	1	UNCH	98.75B	76.00A
2090	----	86.00B	78.75A	----	86.00+	260	.819	----	----	26	UNCH	90.50B	67.75A
2100	----	77.25B	70.50A	----	77.30+	230	.795	----	----	1	UNCH	84.00B	59.50A
2110	----	68.75B	62.25A	----	68.80+	210	.766	----	----	32	UNCH	76.50B	51.75A
2115	----	60.50B	54.50A	----	60.50+	190	.732	----	----	1	UNCH	72.25B	48.25A
2120	----	56.50B	50.75A	----	56.40+	170	.714	----	----	5	UNCH	68.00B	44.50A
2125	46.50	52.75B	47.00A	----	52.40+	150	.695	----	----	38	UNCH	63.75B	41.00A
2130	----	49.00B	43.25A	----	48.60+	140	.674	----	45	65 +	45	63.75B	41.00A
2140	----	45.25B	39.75A	----	44.90+	140	.651	----	----	10	UNCH	59.50B	37.75A
2145	----	37.75B	33.00A	----	37.60+	110	.602	----	----	12	UNCH	52.25	31.25A
2150	29.00	34.25B	30.00A	----	34.20+	100	.575	----	----	112	UNCH	47.75B	28.00A
2155	24.75	31.00B	26.75A	----	30.90+	100	.547	----	22	66 +	21	43.75B	25.25A
2160	----	27.75B	23.75A	----	27.70+	100	.518	----	30	43 +	20	40.25B	22.50A
2165	21.00	24.50B	21.00A	----	24.50+	70	.487	----	----	68	UNCH	36.50B	19.75A
2170	17.75	21.75B	18.50A	----	21.60+	60	.454	----	5	188	UNCH	33.00B	17.25A
2175	15.25	18.75B	16.00A	----	18.80+	40	.421	----	49	333 +	1	29.75B	15.00A
2180	13.50	16.25B	13.75A	----	16.20+	30	.386	----	49	283 +	49	26.50B	12.75
2185	10.50	13.75	11.75A	----	13.80+	20	.350	----	48	893 +	41	23.50B	11.00A
2190	8.50	11.75B	10.00A	----	11.60	UNCH	.314	----	79	94 +	52	20.75B	9.25A
2195	7.50	9.75	8.50	----	9.60+	10	.278	----	59	205 +	22	18.50	7.75
2200	6.25	8.00B	7.00A	----	7.90+	10	.244	----	131	374 +	44	16.00B	6.25A
2205	4.95	6.25	5.75A	----	6.40+	20	.210	----	62	619 +	1	14.00	5.25A
2210	4.10	5.25B	4.60A	----	5.10+	30	.178	----	322	543 +	184	12.00	4.15A
2215	3.30	4.25B	3.70A	----	4.10+	20	.151	----	179	438 +	179	10.25	3.35A
2220	2.50	3.35B	2.95	----	3.25+	20	.126	----	247	862 +	38	8.75B	2.75A
2225	2.10	2.60B	2.35A	----	2.55+	20	.103	----	7	240	UNCH	7.25B	2.20A
2230	1.50	2.10	1.85	----	2.05+	15	.086	----	190	294 +	116	6.25B	1.80A
2235	----	1.55B	1.50	----	1.65+	10	.071	----	15	193	UNCH	5.25B	1.50A
2240	----	----	1.25A	----	1.35+	5	.059	----	----	372	UNCH	4.45B	1.25A
2245	----	----	1.05A	----	1.10+	5	.049	----	----	885	UNCH	3.75	1.05A
2250	----	----	*.90A	----	.95	UNCH	.043	----	----	506	UNCH	3.25	.90A
2255	----	----	*.75A	----	.80	UNCH	.036	----	----	926	UNCH	2.70B	.75A
2260	----	----	*.65A	----	.70	UNCH	.031	----	----	268	UNCH	2.35B	.65A
2265	----	----	----	----	.60	UNCH	.027	----	----	98	UNCH	1.90B	.65A
2270	----	----	----	----	.55	UNCH	.024	----	----	171	UNCH	1.70B	.60A
2275	----	----	*.50A	----	.50+	5	.022	----	----	2	UNCH	1.50B	.50A
2280	----	----	*.45A	----	.45+	5	.019	----	----	116	UNCH	1.30	.45A
2285	----	----	----	----	.45	UNCH	.019	----	----	5	UNCH	1.20B	.45A
2290	----	----	.40A	----	.40+	5	.017	----	----	61	UNCH	1.10	.40A
2295	----	----	*.35A	----	.40	UNCH	.016	----	----	59	UNCH	1.00B	.35A
2300	----	----	----	----	.35	UNCH	.014	----	----	90	UNCH	.95	.35A
2305	----	----	----	----	.30+	5	.012	----	----	38	UNCH	.90	.35A
2310	----	----	----	----	.30	UNCH	.012	----	----	32	UNCH	1.00	.30A
2315	----	----	----	----	.25	UNCH	.010	----	----	180	UNCH	.60B	.30A
2320	----	----	----	----	.25	UNCH	.009	----	----	1	UNCH	.70B	.30A
2325	----	----	----	----	.25+	5	.009	----	----	180	UNCH	.65B	.25A
2330	----	----	----	----	.20	UNCH	.007	----	----	180	UNCH	.60B	.25A
2340	----	----	----	----	.20+	5	.007	----	----	30	UNCH	.50	.25A
2350	----	----	----	----	.15	UNCH	.005	----	----	16	UNCH	.45B	.20A
2360	----	----	----	----	.15	UNCH	.005	----	----	9	UNCH	.40B	.20A
2425	----	.05B	----	----	.05	UNCH	.001	----	----	225	UNCH	.15	.15
TOTAL										1539	10670 +	813	



E-MINI S&P 500 CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY



PG47 BULLETIN #148@			E-MINI S&P 500 CALL OPTIONS								wed, Aug 03, 2016 PG47			
WK EW-W2 E-MINI S&P CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
EOW2	MINI	S&P C												
AUG16	EOW2	MINI	S&P C											
1965	----	----	----	189.75B	186.50A	----	----	192.20+	420	.993	----	3	UNCH	204.25B 116.25A
2000	----	----	----	154.75B	151.75A	----	----	157.40+	420	.989	----	4	UNCH	169.25B 86.50A
2020	----	----	----	134.75B	131.75A	----	----	137.40+	400	.986	----	296	UNCH	149.50B 70.75A
2030	----	----	----	125.00B	121.75A	----	----	127.50+	400	.984	----	8	UNCH	139.25B 63.00A
2035	----	----	----	119.75B	116.75A	----	----	122.50+	400	.982	----	3	UNCH	134.50B 59.25A
2050	----	----	----	104.50B	100.50A	----	----	107.70+	390	.975	----	9	UNCH	124.50B 49.00A
2060	----	----	----	95.25B	91.00A	----	----	97.80+	370	.971	----	231	UNCH	114.50B 42.25A
2065	----	----	----	89.50B	86.25A	----	----	92.90+	370	.966	----	1	UNCH	109.50B 39.25A
2070	----	----	----	85.25B	81.50A	----	----	88.00+	360	.962	----	37	UNCH	104.75B 36.25A
2075	----	----	----	80.25B	74.75A	----	----	83.10+	350	.957	----	94	UNCH	99.75B 33.25A
2080	----	----	----	75.50B	69.50A	----	----	78.20+	330	.951	----	473	UNCH	94.75B 30.25A
2085	----	----	----	70.50B	64.75A	----	----	73.40+	320	.943	----	439	UNCH	90.00B 27.50A
2090	65.25	----	----	66.25B	60.25A	----	----	68.60+	310	.934	1	40	UNCH	89.75 25.00A
2095	----	----	----	62.25B	55.75A	----	----	63.90+	300	.923	----	603	UNCH	80.25B 22.50A
2100	----	----	----	59.00B	51.00A	----	----	59.20+	290	.910	----	109	UNCH	75.50B 20.00A
2105	----	----	----	54.50B	46.75A	----	----	54.50+	270	.895	----	164	UNCH	71.00B 17.75A
2110	48.50	----	----	50.00B	42.50A	----	----	50.00+	260	.877	2	63	UNCH	66.50B 15.75A
2115	----	----	----	45.50B	38.25A	----	----	45.50+	240	.856	----	42	UNCH	62.50B 13.75A
2120	----	----	----	41.25B	34.25A	----	----	41.10+	220	.830	----	128	UNCH	58.75B 12.00A
2125	----	----	----	36.75B	30.50A	----	----	36.80+	190	.802	----	92	UNCH	55.00B 10.50A
2130	----	----	----	32.50B	26.75A	----	----	32.70+	180	.768	----	193	UNCH	51.00B 9.00A
2135	27.50	----	----	28.75B	23.00A	----	----	28.70+	150	.730	634	892 +	633	47.25B 7.50A
2140	----	----	----	25.25B	19.75A	----	----	24.90+	130	.687	----	356	UNCH	43.50B 6.50A
2145	16.75	----	----	21.50B	16.50A	----	----	21.20+	100	.639	639	1140 +	334	39.75B 5.50A
2150	17.00	----	----	18.00B	13.75A	----	----	17.70+	70	.586	180	1634 -	40	36.25B 4.40A
2155	13.00	----	----	14.75B	11.25A	----	----	14.50+	40	.527	1159	1442 +	632	32.75B 3.65A
2160	10.75	----	----	11.75B	8.75	----	----	11.60+	20	.464	217	3247 +	51	29.50B 3.00A
2165	8.25	----	----	9.25B	7.00A	----	----	9.00-	10	.397	61	2324 +	25	26.50B 2.45A
2170	6.00	----	----	7.00	5.25A	----	----	6.80-	30	.329	411	4255 -	47	23.50B 2.00A
2175	4.25	----	----	5.25	3.90A	----	----	5.00-	40	.264	835	2901 +	19	20.75B 1.65A
2180	3.70	----	----	3.85	2.85	----	----	3.50-	45	.202	880	4207 -	112	18.25B 1.40A
2185	2.70	----	----	2.70	2.00	----	----	2.45-	40	.151	311	2302 +	228	16.00B 1.20A
2190	1.75	----	----	1.90B	1.35	----	----	1.65-	35	.108	316	2073 +	79	13.75B 1.00A
2195	1.35	----	----	1.35	1.00A	----	----	1.10-	30	.075	19	2883 -	6	11.75B .80
2200	0.90	----	----	.90	*.70	----	----	.75-	25	.053	1141	7500 +	115	10.00B .70
2205	0.65	----	----	.65	*.55	----	----	.55-	15	.038	99	1240 +	15	8.25B .55
2210	0.45	----	----	.45	*.40	----	----	.40-	10	.028	128	1237 +	67	7.00B .40
2215	0.35	----	----	.35	*.30A	----	----	.30-	5	.020	57	1195 +	47	5.75 .30A
2220	0.25	----	----	.25	.25	----	----	.25 UNCH	5	.016	55	1349 UNCH	4	4.90B .25
2225	0.20	----	----	.20	.20	----	----	.20 UNCH	5	.013	12	1464 UNCH	4	4.20B .20
2230	----	----	----	----	----	----	----	.15 UNCH	5	.009	----	1212 UNCH	3	3.60B .20
2235	0.10	----	----	.15	*.10	----	----	.15 UNCH	5	.009	12	1083 +	8	3.15B .10
2240	0.15	----	----	.15	.15	----	----	.15 UNCH	5	.008	1326	1890 +	1326	2.75B .15
2245	----	----	----	----	----	----	----	.15+ 5	5	.008	5	1079 UNCH	2	2.40B .15
2250	----	----	----	----	----	----	----	.15+ 5	5	.007	----	1653 UNCH	2	2.10B .15A
2255	----	----	----	----	----	----	----	.10 UNCH	5	.005	----	1354 UNCH	1	1.85B .25A
2260	----	----	----	----	----	----	----	.10 UNCH	5	.005	10	1080 +	10	1.65B .20A
2265	0.10	----	----	.10	*.10	----	----	.10 UNCH	5	.004	401	1097 +	401	1.50B .10
2270	0.10	----	----	.10	*.10	----	----	.10 UNCH	5	.004	6	1428 UNCH	1	1.40B .10
2275	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	779 UNCH	1	1.30 .20A
2280	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	335 UNCH	1	1.25 .10A
2285	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	326 UNCH	1	1.15B .15A
2290	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	2130 UNCH	1	1.10B .05
2295	----	----	----	----	----	----	----	.05- 5	5	.002	----	229 UNCH	1	1.00B .15A
2300	----	----	----	----	----	----	----	.05- 5	5	.001	----	1083 UNCH	1	.95B .15
2305	----	----	----	----	----	----	----	.05- 5	5	.001	----	3100 UNCH	1	.90B .15A
2310	----	----	----	----	----	----	----	.05 UNCH	5	.000	----	20 UNCH	1	.85B .10A
2320	----	----	----	----	----	----	----	CAB	5	.000	----	14 UNCH	1	.75B .05A
2325	----	----	----	----	----	----	----	CAB	5	.000	----	664 UNCH	1	.75B .05A
2330	----	----	----	----	----	----	----	CAB	5	.000	----	40 UNCH	1	.70B .10A
2335	----	----	----	----	----	----	----	CAB	5	.000	----	73 UNCH	1	.65B .10A
2345	----	----	----	----	----	----	----	CAB	5	.000	----	67 UNCH	1	.45 .10A
2350	----	----	----	----	----	----	----	CAB	5	.000	----	1 UNCH	1	.60B .05A
2355	----	----	----	----	----	----	----	CAB	5	.000	----	5 UNCH	1	.15 .10A
2400	----	----	----	----	----	----	----	CAB	5	----	----	22 UNCH	1	.40B .10A
2410	----	----	----	----	----	----	----	CAB	5	----	----	12 UNCH	1	.40 .05A
2460	----	----	----	----	----	----	----	CAB	5	----	----	204 UNCH	1	.25B .05A
2480	----	----	----	----	----	----	----	CAB	5	----	----	750 UNCH	1	.20B .05
2500	----	----	----	----	----	----	----	CAB	5	----	----	225 UNCH	1	.20 .05A
TOTAL											8917	68628 +	3785	
WK EW-W4 E-MINI S&P CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
EOW4	MINI	S&P C												
AUG16	EOW4	MINI	S&P C											
1950	----	----	----	(FUTURES SETT. 00)	205.25B	202.25A	----	208.00+	390	.976	----	1	UNCH	220.00B 197.25A
2000	----	----	----	155.75B	153.50A	----	----	158.90+	380	.956	----	1	UNCH	171.25B 149.00A
2060	----	----	----	98.50B	96.00A	----	----	101.50+	340	.893	----	2	UNCH	117.25B 86.75A
2070	85.00	----	----	89.25B	84.25A	----	----	92.30+	NEW	.874	1	1 +	1	107.75B 81.00A
2075	----	----	----	84.75B	79.75A	----	----	87.80+	320	.863	----	2	UNCH	103.00B 72.00
2080	----	----	----	81.25B	75.50A	----	----	83.30+	320	.852	----	81	UNCH	98.50B 70.50A
2090	----	----	----	74.25B	66.75A	----	----	74.30+	290	.827	----	1	UNCH	89.75B 62.75A
2100	----	----	----	65.50B	58.50A	----	----	65.60+	270	.797	----	5	UNCH	81.00B 56.00A
2110	----	----	----	57.00B	50.50A	----	----	57.10+	240	.762	----	25	UNCH	73.25B 48.00A
2115	----	----	----	53.00B	46.75A	----	----	52.90+	220	.743	----	48	UNCH	69.25B 44.25A
2120	----	----	----	49.00B	43.00A	----	----	48.90+	210	.721	----	40	UNCH	65.25B 40.50A
2125	----	----	----	45.25B	39.25A	----	----	44.90+	190	.698	----	5	UNCH	61.50B 36.50
2130	----	----	----	41.50B	35.75A	----	----	41.00+	170	.676	----	163	UNCH	57.50B 33.00A
2135	----	----	----	37.75B	32.25A	----	----	37.30+	160	.646	----	33	UNCH	53.75B 30.25A
2140	30.75	----	----	34.00B	28.75A	----	----	33.70+	150	.617	----	108 +	1	50.25B 27.00A
2145	----	----	----	30.50B	25.75A	----	----	30.20+	140	.586	2	124 UNCH	4	46.50B 24.00A
2150	----	----	----	27.00B	22.75A	----	----	26.90+	130	.554	7	41 +	7	43.25B 21.25A
2155	21.00	----	----	23.75B	19.75A	----	----	23.70+	130	.519	110	177 +	62	39.75B 18.50A
2160	19.00	----	----	20.75B	17.25A	----	----	20.70+	120	.483	28	557 -	8	36.50B 16.00A
2165	15.00	----	----	17.75B	14.75A	----	----	17.80+	100	.444	9	213 UNCH	3	33.50B 13.50A
2170	12.25	----	----	15.25B	12.25	----	----	15.10+	80	.404	64	4614 UNCH	30	30.25B 11.50A
2175	11.50	----	----	12.75B	10.25A	----	----	12.60+	60	.363	173	2029 +	98	27.50B 9.50A
2180	10.00	----	----	10.50B	8.50A	----	----	10.40+	50	.322	35	338 +	8	24.75B 7.75A
2185	7.50	----	----	8.50B	7.00A	----	----	8.40+	30	.280	67	146 +	20	22.25B 6.50
2190	6.00	----	----	6.75B	5.50A	----	----	6.70+	20	.240	421	697 +	1	19.75B 5.25
2195	4.50	----	----	5.25	4.35A	----	----	5.30+	20	.202	4	825 -	21	17.50B 4.00A
2200	4.05	----	----	4.15	3.40A	----	----	4.15+	15	.168	166	958 +	78	15.25B 3.15A
2205	3.10	----	----	3.20B	2.70A	----	----	3.20+	10	.137	67	1068 +	47	13.25B 2.45A
2210	2.30	----	----	2.45	2.10A	----	----	2.45+	5	.111	1761			



PRELIMINARY

PG47		BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS								wed, Aug 03, 2016				PG47
2360	----	----	----	----		.10	UNCH	.003	----	87	UNCH	.80B	.15A	
2370	----	----	----	----		.10	UNCH	.003	----	32	UNCH	.75B	.10A	
2375	----	----	----	----		.10	UNCH	.003	----	45	UNCH	.70B	.10A	
2400	----	----	----	----		.05	UNCH	.000	----	1	UNCH	.55B	.10A	
2410	----	----	----	----		.05	UNCH	.000	----	66	UNCH	.50B	.10A	
2420	----	----	----	----		.05	UNCH	.000	----	66	UNCH	.45B	.10A	
TOTAL									5303	30379 +	3625			

E-MINI S&P CALLS

STRIKE				OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
EMINI S&P SEP16	CALL EMINI S&P CALL																	
1200	----			----		----	----				957.00+	430	.999	----	1	UNCH	848.75B	798.50A
1275	----			----		----	----				882.00+	430	.999	----	13	UNCH	775.75B	591.75A
1560	----			----		----	----				597.10+	430	.996	----	12	UNCH	550.50B	291.50A
1600	----			----		----	----				557.20+	430	.995	----	2	UNCH	513.75B	260.75A
1610	----			----		----	----				547.20+	430	.995	----	6	UNCH	504.75B	253.25A
1620	----			----		----	----				537.20+	430	.994	----	12	UNCH	495.75B	245.50A
1630	----			----		----	----				527.30+	430	.994	----	24	UNCH	486.75B	238.25A
1640	----			----		----	----				517.30+	430	.994	----	6	UNCH	477.75B	231.00A
1650	----			----		----	----				507.30+	430	.993	----	13	UNCH	468.75B	223.75A
1660	----			----		----	----				497.40+	430	.993	----	35	UNCH	460.00B	216.50A
1670	----			----		----	----				487.40+	430	.992	----	17	UNCH	451.00B	209.50A
1675	----			----		----	----				482.40+	430	.992	----	36	UNCH	446.50B	206.00A
1680	----			----		----	----				477.40+	420	.992	----	17	UNCH	442.25B	202.50A
1690	----			----		----	----				467.40+	420	.992	----	20	UNCH	433.25B	195.50A
1700	----			----		----	----				457.50+	420	.991	----	104	UNCH	424.75B	188.75A
1710	----			----		----	----				447.50+	420	.990	----	5	UNCH	416.00B	182.00A
1720	----			----		----	----				437.60+	420	.990	----	11	UNCH	407.50B	175.25A
1725	----			----		----	----				432.60+	420	.990	----	9	UNCH	403.00B	172.00A
1730	----			----		----	----				427.60+	420	.989	----	19	UNCH	398.75B	168.75A
1740	----			----		----	----				417.70+	420	.988	----	17	UNCH	390.00B	162.50A
1745	----			----		----	----				412.70+	420	.988	----	5	UNCH	342.25	258.50A
1750	----			----		----	----				407.70+	420	.987	----	61	UNCH	381.50B	156.00A
1760	----			----		----	----				397.80+	420	.986	----	57	UNCH	373.00B	149.75A
1770	----			----		----	----				387.90+	430	.985	----	37	UNCH	364.50B	143.75A
1775	----			----		----	----				382.90+	420	.985	----	37	UNCH	360.25B	140.75A
1780	----			----		----	----				377.90+	420	.985	----	46	UNCH	356.00B	137.50A
1790	----			----		----	----				368.00+	420	.983	----	18	UNCH	347.75B	131.75A
1800	----			----		----	----				358.10+	420	.982	----	2146	UNCH	339.25B	125.75A
1810	----			----		----	----				348.20+	420	.981	----	46	UNCH	331.00B	120.25A
1820	----			----		----	----				338.20+	410	.980	----	71	UNCH	322.75B	114.50A
1825	----			----		----	----				333.30+	410	.979	----	704	UNCH	318.75B	111.75A
1830	----			----		----	----				328.30+	410	.978	----	89	UNCH	314.50B	109.25A
1840	----			----		----	----				318.40+	400	.977	----	45	UNCH	306.50B	103.75A
1850	----			----		----	----				308.60+	410	.974	----	151	UNCH	316.25	98.50A
1860	----			----		----	----				298.70+	400	.972	----	450	UNCH	290.25B	93.50A
1865	----			----		----	----				293.80+	400	.971	----	3	UNCH	276.00B	156.75A
1870	----			----		----	----				288.90+	400	.970	----	799	UNCH	282.25B	88.50A
1875	----			----		----	----				284.00+	400	.968	----	2929	UNCH	289.25B	86.00A
1880	----			----		----	----				279.10+	400	.967	----	338	UNCH	274.50B	83.50A
1890	----			----		----	----				269.30+	400	.964	----	104	UNCH	266.75B	79.00A
1895	----			----		----	----				264.40+	390	.963	----	5	UNCH	247.00B	133.25A
1900	----			----		----	----				259.50+	390	.961	----	4160	UNCH	266.00	74.25A
1910	----			----		----	----				249.70+	390	.958	----	497	UNCH	251.25B	70.00A
1920	----			----		----	----				239.90+	380	.954	----	1091	UNCH	243.50B	65.75A
1925	----			----		----	----				235.10+	380	.952	----	1014	UNCH	239.75B	63.50A
1930	----			----		----	----				230.20+	380	.949	----	214	UNCH	236.00B	61.50A
1935	----			----		----	----				225.40+	380	.947	----	57	UNCH	209.25B	104.00A
1940	----			----		----	----				220.60+	380	.944	----	172	UNCH	228.50B	57.50A
1945	----			----		----	----				215.70+	370	.941	----	123	UNCH	199.75B	97.25A
1950	----			----		----	----				210.90+	370	.938	----	1621	UNCH	221.00B	53.75A
1955	----			----		----	----				206.10+	370	.935	----	15	UNCH	214.25B	90.50A
1960	----			----		----	----				201.30+	370	.933	----	354	UNCH	213.50B	50.00A
1965	----			----		----	----				196.50+	360	.929	----	125	UNCH	204.75B	83.75A
1970	----			----		----	----				191.80+	370	.926	----	236	UNCH	206.25B	46.50A
1975	----			----		----	----				187.00+	360	.922	----	1340	UNCH	202.75B	44.75A
1980	----			----		----	----				182.20+	350	.919	----	501	UNCH	199.25B	43.00A
1985	----			----		----	----				177.50+	350	.914	----	304	UNCH	185.75B	71.00A
1990	----			----		----	----				172.80+	350	.910	----	707	UNCH	192.00B	39.75A
1995	----			----		----	----				168.10+	350	.905	----	246	UNCH	179.50B	65.00A
2000	----			----		----	----				163.40+	340	.900	----	3692	UNCH	185.00B	36.75A
2005	----			----		----	----				158.80+	340	.895	----	105	UNCH	167.25B	59.25A
2010	----			----		----	----				154.20+	340	.889	----	723	UNCH	178.00B	33.75A
2015	----			----		----	----				149.60+	340	.883	----	108	UNCH	158.00B	53.50A
2020	----			----		136.50A	----				145.00+	340	.876	----	555	UNCH	171.25B	31.00A
2025	----			----		132.00A	----				140.40+	340	.870	----	2273	UNCH	167.75B	29.75A
2030	----			----		127.50A	----				135.80+	330	.864	----	918	UNCH	164.50B	28.25A
2035	----			----		123.00A	----				131.20+	320	.857	----	801	UNCH	140.75B	43.00A
2040	----			----	124.25B	118.75A	----				126.60+	310	.850	----	2293	UNCH	157.75B	25.75A
2045	----			----	121.75B	114.25A	----				122.00+	300	.843	----	1025	UNCH	134.50B	38.25A
2050	115.75			----	117.50B	110.00A	----				117.40+	280	.836	5	7660 +	5	151.25B	23.50A
2055	----			----	113.25B	105.50A	----				113.00+	280	.827	----	788	UNCH	127.50B	33.50A
2060	----			----	108.75B	101.25A	----				108.60+	280	.818	----	1508	UNCH	144.75B	21.00
2065	----			----	104.25B	97.00A	----				104.30+	280	.808	----	710	UNCH	120.00B	29.25A
2070	----			----	100.00B	92.75A	----				100.00+	280	.797	----	1746	UNCH	138.50B	19.25A
2075	----			----	95.75B	88.75A	----				95.70+	270	.787	29	3848	UNCH	135.25B	18.25
2080	----			----	91.50B	84.50A	----				91.40+	260	.776	----	1653	UNCH	132.25B	17.25A
2085	----			----	87.25B	80.50A	----				87.20+	260	.764	----	1029	UNCH	103.25B	21.75A
2090	----			----	83.00B	76.50A	----				83.00+	250	.751	----	3275	UNCH	126.00B	15.50A
2095	----			----	79.00B	72.50A	----											



PRELIMINARY

PG47	BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS					wed, Aug 03, 2016					PG47	
2355	0.30		.30	*.30	----		.35	UNCH	.011	----	1	313	+	1	.90B	.30
2360	0.30		.30	.30	----		.30	UNCH	.009	----	423	3968	+	201	15.75B	.20A
2365	----		----	----	----		.30	UNCH	.009	----	----	317	UNCH	.75	.30A	
2370	----		----	----	----		.30	UNCH	.009	----	----	1511	UNCH	14.00B	.20A	
2375	0.25		.25	.25	----		.25	UNCH	.008	----	200	3195	-	88	13.00	.15A
2380	----		----	----	----		.25	UNCH	.007	----	----	1599	UNCH	12.25B	.15A	
2390	----		----	----	----		.25	UNCH	.007	----	----	1907	UNCH	10.75B	.15A	
2400	----		----	----	----		.20	UNCH	.006	----	----	1791	UNCH	9.50B	.10	
2410	----		----	----	----		.20	UNCH	.006	----	----	1170	UNCH	8.25B	.15A	
2420	----		----	----	----		.20	UNCH	.005	----	----	2070	UNCH	7.25B	.15A	
2425	----		----	----	----		.15	UNCH	.004	----	----	1206	UNCH	6.75B	.15A	
2430	----		----	----	----		.15	UNCH	.004	----	----	936	UNCH	6.25B	.15	
2440	----		----	----	----		.15	UNCH	.004	----	----	1228	UNCH	5.25B	.15A	
2450	----		----	----	----		.15	UNCH	.004	----	----	1653	UNCH	4.65B	.10A	
2460	----		----	----	----		.10	UNCH	.002	----	----	1049	UNCH	3.90B	.10	
2470	----		----	----	----		.10	UNCH	.002	----	----	209	UNCH	3.50B	.10	
2475	----		----	----	----		.10	UNCH	.002	----	----	872	UNCH	3.10B	.10A	
2480	----		----	----	----		.10	UNCH	.002	----	----	329	UNCH	2.85B	.10A	
2490	----	.05B	----	----	----		.05	UNCH	.001	----	----	370	UNCH	2.45B	.10A	
2500	----	----	----	----	----		.05	UNCH	.001	----	----	1025	UNCH	2.45	.05	
2510	----	----	----	----	----		.05	UNCH	.000	----	----	225	UNCH	1.80B	.10A	
2520	----	----	----	----	----		.05	UNCH	.000	----	----	25	UNCH	1.55B	.10A	
2525	----	----	----	----	----		.05	UNCH	.000	----	----	178	UNCH	1.45B	.20	
2540	----	----	----	----	----		.05	UNCH	.000	----	----	225	UNCH	.30B	.10A	
2550	----	----	----	----	----		.05	UNCH	.000	----	----	145	UNCH	1.05B	.10A	
2560	----	----	----	----	----		.05+	5	.000	----	----	225	UNCH	.20	.15A	
2575	----	----	----	----	----		.05+	5	.000	----	----	713	UNCH	.65B	.10	
2600	----	----	----	----	----	CAB	----	----	.000	----	----	1796	UNCH	.85	.05	
2625	----	----	----	----	----	CAB	----	----	.000	----	----	738	UNCH	.35B	.10A	
2650	----	----	----	----	----	CAB	----	----	.000	----	----	467	UNCH	.30	.10A	
2700	----	----	----	----	----	CAB	----	----	----	----	----	9	UNCH	.50B	.20A	
2725	----	----	----	----	----	CAB	----	----	----	----	----	300	UNCH	.15	.15	
2850	----	----	----	----	----	CAB	----	----	----	----	----	10	UNCH	.05	.05	
2975	----	----	----	----	----	CAB	----	----	----	----	----	124	UNCH	.05	.05	
TOTAL											23418	452132	+	4578		
DEC16	EMINI S&P CALL						1349.40+	440	.999	----	----	5	UNCH	1239.75B	1221.00	
800	----		----	----	----		1149.40+	440	.997	----	----	300	UNCH	1041.00B	----	
1000	----		----	----	----		750.60+	420	.986	----	----	500	UNCH	656.50B	430.75A	
1400	----		----	----	----		701.20+	420	.982	----	----	5	UNCH	610.25B	389.50A	
1450	----		----	----	----		691.30+	420	.981	----	----	6	UNCH	601.00B	381.25A	
1460	----		----	----	----		681.40+	410	.980	----	----	9	UNCH	591.75B	373.25A	
1470	----		----	----	----		676.50+	420	.980	----	----	12	UNCH	587.25B	369.25A	
1475	----		----	----	----		671.60+	420	.979	----	----	16	UNCH	582.75B	365.25A	
1480	----		----	----	----		661.70+	410	.978	----	----	15	UNCH	573.50B	357.25A	
1490	----		----	----	----		642.10+	420	.976	----	----	1	UNCH	555.25B	341.50A	
1510	----		----	----	----		627.30+	410	.975	----	----	12	UNCH	541.75B	330.00A	
1525	----		----	----	----		622.40+	410	.974	----	----	6	UNCH	537.25B	326.00A	
1530	----		----	----	----		612.60+	410	.973	----	----	3	UNCH	528.25B	318.25A	
1540	----		----	----	----		593.00+	410	.970	----	----	9	UNCH	510.50B	303.25A	
1560	----		----	----	----		583.30+	410	.968	----	----	3	UNCH	501.50B	295.75A	
1570	----		----	----	----		573.50+	410	.967	----	----	10	UNCH	492.75B	288.25A	
1600	----		----	----	----		554.00+	410	.964	----	----	61	UNCH	547.50	273.50A	
1610	----		----	----	----		544.30+	400	.962	----	----	8	UNCH	471.25B	266.25A	
1620	----		----	----	----		534.60+	400	.960	----	----	8	UNCH	471.25B	259.00A	
1625	----		----	----	----		529.70+	400	.959	----	----	6	UNCH	467.25B	255.50A	
1630	----		----	----	----		524.90+	400	.958	----	----	6	UNCH	463.00B	251.75A	
1640	----		----	----	----		515.20+	400	.956	----	----	21	UNCH	454.50B	245.00A	
1650	----		----	----	----		505.50+	400	.954	----	----	4	UNCH	445.75B	237.75A	
1660	----		----	----	----		495.80+	400	.952	----	----	22	UNCH	437.00B	231.00A	
1670	----		----	----	----		486.20+	400	.950	----	----	1	UNCH	428.50B	224.00A	
1680	----		----	----	----		476.50+	390	.948	----	----	39	UNCH	419.75B	217.50A	
1690	----		----	----	----		466.90+	390	.945	----	----	35	UNCH	411.25B	210.75A	
1700	----		----	----	----		457.30+	380	.942	----	----	2318	UNCH	402.75B	204.00A	
1710	----		----	----	----		447.80+	380	.939	----	----	23	UNCH	394.50B	197.50A	
1720	----		----	----	----		438.30+	380	.936	----	----	36	UNCH	386.00B	191.25A	
1725	----		----	----	----		433.50+	380	.935	----	----	7	UNCH	381.75B	188.00A	
1730	----		----	----	----		428.70+	370	.933	----	----	5	UNCH	377.75B	184.75A	
1740	----		----	----	----		419.20+	380	.930	----	----	26	UNCH	369.25B	178.75A	
1750	----		----	----	----		409.70+	380	.927	----	----	337	UNCH	362.50B	172.50A	
1760	----		----	----	----		400.20+	360	.923	----	----	24	UNCH	357.25B	166.25A	
1770	----		----	----	----		390.70+	350	.920	----	----	24	UNCH	350.75B	160.25A	
1775	----		----	----	----		386.10+	360	.918	----	----	7	UNCH	346.50B	157.25A	
1780	----		----	----	----		381.40+	360	.916	----	----	53	UNCH	342.00B	154.50A	
1790	----		----	----	----		372.00+	360	.912	----	----	55	UNCH	333.25B	148.50A	
1800	----		----	----	----		362.60+	360	.907	----	----	2296	UNCH	374.00B	142.75A	
1810	----		----	----	----		353.20+	340	.903	----	----	146	UNCH	320.00B	137.25A	
1820	----		----	----	----		344.00+	330	.898	----	----	146	UNCH	311.50B	131.75A	
1825	----		----	----	----		339.40+	330	.895	----	----	35	UNCH	307.25B	129.00A	
1830	----		----	----	----		334.90+	340	.893	----	----	16	UNCH	302.75B	126.25A	
1840	----		----	----	----		325.70+	340	.887	----	----	475	UNCH	294.25B	121.00A	
1845	----		----	----	----		321.10+	340	.885	----	----	2	UNCH	289.75B	194.00A	



PRELIMINARY

PG47	BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016										PG47	
2195	----		47.25B	44.50A	----		47.30+	60	.408	----	----		526	UNCH	57.00B	12.25A																
2200	42.50		44.50B	42.00A	----		44.70+	50	.395	----	1727		29720	-	83	64.00B	9.25A															
2205	----		42.00B	39.75A	----		42.20+	40	.383	----	----		478	UNCH	51.50B	10.50A																
2210	39.00		39.75B	37.50A	----		39.70+	30	.369	----	10		1165	+	10	59.75B	8.50A															
2215	----		37.25B	35.25A	----		37.40+	40	.356	----	----		353	UNCH	46.50B	9.00A																
2220	----		35.00B	33.00A	----		35.10+	30	.343	----	----		1839	UNCH	55.75B	7.50A																
2225	----		32.75B	31.00A	----		32.80+	20	.330	----	----		5853	UNCH	53.75B	7.00A																
2230	29.50		30.75B	29.00A	----		30.70+	20	.316	----	33		2744	-	23	51.75B	6.75A															
2235	28.25		28.75B	27.00A	----		28.60+	10	.303	----	25		379	+	24	37.00B	6.25A															
2240	25.75		26.75B	25.25A	----		26.70+	20	.290	----	176		2755	+	51	48.25B	5.75A															
2245	24.50		24.75B	23.50A	----		24.80+	10	.276	----	17		539	UNCH	32.50B	5.25A																
2250	22.50		23.00	21.75A	----		23.00	UNCH	.263	----	1178		10674	+	235	44.50B	4.65															
2255	----		20.25A	20.25A	----		21.30-	10	.250	----	----		1041	UNCH	28.50B	4.35A																
2260	18.25		19.75B	18.25	----		19.70-	20	.237	----	11		2451	+	11	41.25B	3.95A															
2265	----		17.25A	17.25A	----		18.20-	20	.225	----	----		766	UNCH	25.00B	3.60A																
2270	16.25		16.75B	16.00A	----		16.70-	30	.212	----	61		491	+	20	38.00B	3.35A															
2275	15.25		15.25	14.75A	----		15.40-	30	.200	----	20		3672	-	20	36.50B	3.05A															
2280	13.25		14.25B	13.25	----		14.10-	30	.188	----	9		344	+	1	35.00B	2.80A															
2285	12.50		13.00B	12.50	----		13.00-	20	.177	----	10		236	+	10	18.50B	2.50A															
2290	11.50		11.75	11.50	----		11.90-	20	.166	----	94		581	+	4	32.00B	2.30A															
2295	10.50		10.75	10.50	----		10.80-	20	.155	----	93		146	+	19	16.00B	2.10A															
2300	9.50		10.00	9.50	----		9.90-	10	.145	----	1866		8297	-	140	29.25B	1.85															
2305	8.75		9.00B	8.75	----		9.00-	10	.135	----	102		666	UNCH	13.50B	1.75A																
2310	8.25		8.25	8.00A	----		8.20-	10	.126	----	141		1036	+	129	26.75B	1.60A															
2315	----		7.25A	7.25A	----		7.50-	10	.118	----	----		408	UNCH	11.50B	3.25A																
2320	6.50		6.75	6.50	----		6.80-	10	.109	----	22		1095	+	20	24.25B	1.35A															
2325	----		6.00A	6.00A	----		6.20-	10	.101	----	----		3817	UNCH	23.25B	1.25A																
2330	5.50		5.50	5.50	----		5.60-	10	.093	----	2		1875	UNCH	22.00B	1.15A																
2335	4.95		5.00B	4.90A	----		5.10-	10	.087	----	22		275	+	22	8.50B	4.80A															
2340	----		4.50A	4.50A	----		4.60-	20	.080	----	----		608	UNCH	20.00B	.90																
2345	----		4.10A	4.10A	----		4.20-	20	.074	----	----		814	UNCH	7.25B	.90A																
2350	3.75		3.75	3.75	----		3.85-	20	.069	----	210		7218	+	141	18.00B	.85A															
2355	----		3.40A	3.40A	----		3.50-	20	.063	----	----		405	UNCH	5.75B	3.35A																
2360	----		3.15A	3.15A	----		3.20-	20	.059	----	----		4688	UNCH	16.00B	.70A																
2365	----		2.90A	2.90A	----		2.95-	20	.055	----	----		103	UNCH	4.85B	2.85A																
2370	----		2.70A	2.70A	----		2.70-	20	.051	----	----		1686	UNCH	14.50B	.60A																
2375	----		2.45A	2.45A	----		2.50-	15	.047	----	----		3022	UNCH	13.75B	.60A																
2380	----		2.30A	2.30A	----		2.35-	10	.045	----	----		812	UNCH	13.00B	.55A																
2390	2.05		2.05	2.00A	----		2.00-	15	.039	----	4		964	UNCH	11.50B	.50A																
2400	1.65		1.75	1.65	----		1.75-	10	.034	----	408		11564	-	350	10.25B	.45A															
2410	----		1.55A	1.55A	----		1.55-	5	.030	----	----		964	UNCH	9.00B	.40A																
2420	1.35		1.35	1.35	----		1.35-	10	.027	----	400		1932	+	400	8.00B	.35A															
2425	----		1.30A	1.30A	----		1.30-	5	.026	----	----		5283	UNCH	7.50B	.35A																
2430	----		----	1.20	----		1.20-	5	.024	----	----		130	UNCH	7.00B	.35A																
2440	----		----	1.10	----		1.10-	5	.022	----	----		716	UNCH	6.25B	.30A																
2450	----		----	1.00	----		1.00-	5	.020	----	----		1444	UNCH	5.50B	.30A																
2460	----		----	.90	----		.90-	5	.018	----	----		576	UNCH	4.80B	.25A																
2470	----		----	.80	----		.80-	5	.016	----	----		317	UNCH	4.20B	.25A																
2475	----		----	.80	UNCH		.80	UNCH	.015	----	----		1825	UNCH																		



E-MINI S&P 500 CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

PG47 BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG47			
2245	----	47.25B	45.25A	----	47.30+	30	.341	----	----	22	UNCH	55.25B	15.25A
2250	----	45.25B	43.25A	----	45.10+	20	.332	----	----	2671	UNCH	53.00B	14.50A
2255	----	43.00B	41.25A	----	43.00+	20	.322	----	----	12	UNCH	50.75B	13.50A
2260	----	41.00B	39.25A	----	41.00+	20	.313	----	----	268	UNCH	48.50B	12.75A
2265	----	----	37.50A	----	39.00+	10	.303	----	----	221	UNCH	46.25B	12.00A
2270	----	----	35.50A	----	37.10+	10	.294	----	----	691	UNCH	44.25B	11.25A
2275	34.25	35.25B	33.75A	----	35.20	UNCH	.284	----	2	1990	UNCH	42.25B	10.50A
2280	----	----	32.00A	----	33.40	UNCH	.274	----	----	151	UNCH	40.25B	10.00A
2285	30.75	31.75B	30.50A	----	31.70	UNCH	.265	----	6	54	UNCH	38.25B	9.25A
2290	30.00	30.00	28.75A	----	30.00	UNCH	.256	----	5	45 -	1	36.50B	8.75A
2295	----	----	27.25A	----	28.40	UNCH	.247	----	----	113	UNCH	34.75B	8.25A
2300	26.50	26.75B	25.75A	----	26.80	10	.237	----	6	6853 -	6	33.00B	7.75
2310	23.50	23.75B	23.00A	----	23.80	20	.219	----	10	565 +	10	29.75B	6.75A
2320	----	----	20.50A	----	21.10	20	.201	----	----	162	UNCH	26.50B	6.00A
2325	----	----	19.25A	----	19.90	20	.193	----	----	934	UNCH	25.25B	5.50A
2330	----	----	18.00A	----	18.70	20	.185	----	----	393	UNCH	23.75B	5.25A
2340	----	----	16.00A	----	16.40	30	.168	----	----	680	UNCH	21.25B	4.40A
2350	14.50	14.50	14.00A	----	14.50	20	.154	----	24	6030	UNCH	18.75B	3.85A
2360	12.25	12.75B	12.25	----	12.70	20	.139	----	25	653 +	25	16.50B	3.40A
2370	10.75	11.00B	10.75	----	11.10	20	.126	----	26	395 +	26	14.50B	3.00A
2375	----	----	10.25A	----	10.40	20	.119	----	----	514	UNCH	13.50B	2.80A
2380	----	----	9.50A	----	9.80	10	.114	----	----	235	UNCH	12.75B	2.60A
2390	----	----	8.50A	----	8.60	10	.103	----	----	36	UNCH	11.25B	2.30A
2400	----	----	7.25A	----	7.50	10	.092	----	----	2727	UNCH	10.00B	2.00A
2410	----	----	6.50A	----	6.60	10	.083	----	----	158	UNCH	9.00B	1.75A
2420	----	----	5.75A	----	5.80	10	.075	----	----	107	UNCH	8.00B	1.55A
2425	----	----	5.25A	----	5.40	10	.070	----	----	5569	UNCH	7.50B	1.45A
2430	----	----	4.90A	----	5.10	10	.067	----	----	284	UNCH	7.00B	1.40A
2440	----	----	4.30A	----	4.40	15	.059	----	----	944	UNCH	6.25B	1.25A
2450	----	----	3.80A	----	3.85	15	.053	----	----	997	UNCH	5.75B	1.15A
2460	----	----	3.35A	----	3.40	15	.048	----	----	768	UNCH	5.00B	1.05A
2470	----	----	2.95A	----	3.00	15	.043	----	----	107	UNCH	4.70B	.95A
2475	----	----	2.80A	----	2.80	15	.040	----	----	151	UNCH	4.45B	.90A
2480	----	----	2.65A	----	2.65	15	.038	----	----	447	UNCH	4.20B	.85A
2490	----	----	2.35A	----	2.35	15	.034	----	----	339	UNCH	3.75B	.80A
2500	----	----	2.15A	----	2.10	15	.031	----	----	873	UNCH	3.40B	.65A
2510	----	----	1.95A	----	1.85	20	.028	----	----	69	UNCH	3.05B	.65A
2520	----	----	1.75A	----	1.70	15	.025	----	----	343	UNCH	2.75B	.60A
2525	----	----	1.70A	----	1.60	15	.024	----	----	421	UNCH	2.60B	.60A
2540	----	----	1.45A	----	1.40	15	.021	----	----	73	UNCH	1.95B	1.45A
2550	----	----	1.35A	----	1.25	15	.019	----	----	353	UNCH	2.10B	.50A
2575	----	----	1.10A	----	1.00	15	.015	----	----	6303	UNCH	1.65B	.40
2600	----	----	----	----	.85	10	.013	----	----	200	UNCH	1.35B	.35A
2675	----	----	----	----	.55	5	.008	----	----	247	UNCH	.80B	.40
2700	----	----	----	----	.50	5	.007	----	----	21	UNCH	.80B	.30
2875	----	----	----	----	.25	UNCH	.003	----	----	101	UNCH	.20B	----
TOTAL									118	61315 +	59		
JUN17	EMINI S&P CALL												
1810	----	371.75B	364.75A	----	371.90+	270	.819	----	----	5	UNCH	387.75B	250.75A
1820	----	363.25B	356.50A	----	363.40+	250	.813	----	----	20	UNCH	379.00B	243.75A
1850	----	338.25B	331.50A	----	338.40+	260	.795	----	----	8	UNCH	353.75B	222.50A
1865	----	325.75B	319.25A	----	326.10+	250	.785	----	----	18	UNCH	341.00B	212.25A
1875	----	317.50B	311.50A	----	317.90+	240	.779	----	----	18	UNCH	332.75B	205.50A
1885	----	309.50B	303.25A	----	309.80+	250	.772	----	----	18	UNCH	324.50B	199.00A
1900	----	297.25B	291.25A	----	297.60+	230	.761	----	----	4	UNCH	312.25B	189.00A
1910	----	289.25B	283.25A	----	289.70+	230	.754	----	----	18	UNCH	304.00B	182.50A
1920	----	281.50B	275.50A	----	281.80+	240	.746	----	----	5	UNCH	296.00B	176.25A
1935	----	269.50B	263.75A	----	269.90+	220	.735	----	----	11	UNCH	284.00B	166.75A
1950	----	258.00B	252.25A	----	258.30+	220	.723	----	----	5	UNCH	272.00B	157.50A
1960	----	250.25B	244.75A	----	250.60+	220	.715	----	----	6	UNCH	264.25B	151.25A
1965	----	246.50B	241.00A	----	246.80+	220	.710	----	----	5	UNCH	260.25B	148.50A
1970	----	242.75B	237.25A	----	243.00+	210	.706	----	----	7	UNCH	256.50B	145.50A
1975	----	238.75B	233.50A	----	239.30+	220	.702	----	----	1	UNCH	252.50B	142.50A
1980	----	235.00B	229.75A	----	235.50+	220	.697	----	----	25	UNCH	248.75B	139.75A
1995	----	224.00B	218.75A	----	224.30+	200	.684	----	----	50	UNCH	237.25B	131.00A
2000	----	220.25B	215.00A	----	220.60+	200	.679	----	----	4	UNCH	233.50B	128.25A
2005	----	216.50B	211.50A	----	216.90+	190	.674	----	----	15	UNCH	229.75B	125.50A
2010	----	212.75B	207.75A	----	213.30+	200	.670	----	----	142	UNCH	226.00B	122.75A
2015	----	209.25B	204.25A	----	209.60+	190	.665	----	----	2	UNCH	222.25B	120.00A
2020	----	205.50B	200.75A	----	206.00+	180	.660	----	----	202	UNCH	218.50B	117.25A
2025	----	202.00B	197.00A	----	202.40+	180	.655	----	----	175	UNCH	214.75B	114.75A
2030	----	198.50B	193.50A	----	198.90+	190	.650	----	----	161	UNCH	211.00B	112.00A
2040	----	191.25B	186.50A	----	191.70+	180	.640	----	----	187	UNCH	203.75B	106.75A
2050	----	184.25B	179.75A	----	184.70+	180	.630	----	----	483	UNCH	196.50B	101.75A
2055	----	180.75B	176.25A	----	181.20+	170	.624	----	----	115	UNCH	193.00B	99.25A
2060	----	177.25B	172.75A	----	177.70+	170	.619	----	----	1	UNCH	189.50B	96.75A
2070	----	170.50B	166.00A	----	170.90+	180	.608	----	----	102	UNCH	182.50B	91.75A
2075	----	167.00B	162.75A	----	167.50+	170	.603	----	----	121	UNCH	179.00B	89.50A
2080	----	163.75B	159.50A	----	164.20+	180	.597	----	----	50	UNCH	175.50B	87.00A
2095	----	153.75B	149.75A	----	154.30+	180	.580	----	----	128	UNCH	165.25B	80.00A
2100	149.25	150.50B	146.50A	----	151.00+	180	.574	----	6	770 +	6	161.75B	77.75A
2115	----	140.75B	137.00A	----	141.40+	170	.556	----	----	101	UNCH	151.75B	71.25A
2125	----	134.50B	130.75A	----	135.00+	150	.544	----	----	1	UNCH	145.25B	67.25A
2130	----	131.50B	127.75A	----	132.00+	160	.537	----	----	2	UNCH	142.00B	65.00A
2140	----	125.25B	121.75A	----	125.80+	140	.525	----	----	145	UNCH	135.75B	61.00A
2145	----	122.25B	118.75A	----	122.80+	140	.518	----	----	1	UNCH	132.50B	59.25A
2150	----	119.25B	116.00A	----	119.80+	140	.512	----	----	212	UNCH	129.50B	57.25A
2155	----	116.25B	113.00A	----	116.80+	130	.505	----	----	26	UNCH	126.50B	55.50A
2160	----	113.25B	110.25A	----	113.90+	130	.498	----	----	2	UNCH	123.25B	53.75A
2175	----	104.75B	101.75A	----	105.20+	110	.478	----	----	26	UNCH	114.25B	48.25A
2180	----	102.00B	99.00A	----	102.40+	110	.471	----	----	1	UNCH	111.50B	46.50A
2190	----	96.50B	93.75A	----	96.90+	110	.457	----	----	10	UNCH	105.75B	43.25A
2195	94.00	94.00	91.00A	----	94.20+	NEW	.450	----	10	----	UNCH	102.75B	41.50A
2200	----	91.00B	88.50A	----	91.50+	100	.443	----	----	686	UNCH	100.00B	40.00A
2205	----	88.50B	85.75A	----	88.90+	100	.436	----	----	1	UNCH	97.25B	38.50A
2210	----	85.75B	83.25A	----	86.30+	100	.429	----	----	3	UNCH	94.50B	37.00A
2215	----	83.25B	80.75A	----	83.70+	90	.422	----	----	6	UNCH	91.75B	35.75A
2220	----	80.75B	78.50A	----	81.20+	90	.415	----	----	101	UNCH	89.25B	34.25A
2225	----	78.25B	76.00A	----	78.70+	80	.407	----	----	50	UNCH	86.50B	33.00A
2230	----	75.75B	73.75A	----	76.30+	80	.400	----	----	482	UNCH	84.00B	31.50A
2240	----	71.00B	69.00A	----	71.50+	70	.385	----	----	1	UNCH	79.00B	29.00A
2250	----	66.50B	64.50A	----	66.90+	60	.370	----	----	217	UNCH	74.00B	26.50A
2255	----	64.25B	62.50A	----	64.70+	60	.363	----	----	1	UNCH	71.75B	25.50A
2260	----	----	60.25A	----	62.50+	60	.355	----	----	151	UNCH	69.25B	24.25A
2270	----	57.75B	56.00A	----	58.20+	60	.340	----	----	10	UNCH	64.75B	22.00
2275	----	55.75B	54.00A	----	56.20+	60	.333	----	----	162	UNCH	62.50B	21.00A
2280	----	53.75B	52.25A	----	54.20+	60	.326	----	----	287	UNCH	60.50B	20.25A
2290	----	----	48.25A	----	50.20+	50	.310	----	----	10	UNCH	56.25B	18.25A
2300	----	----											

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY

PG47 BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016 PG47									
1910	----	----	----	244.00N		248.00+	410	.979	----	----	998	UNCH	212.75B	115.50A															
1930	----	----	----	224.25N		228.30+	410	.974	----	----	16	UNCH	195.75B	100.75A															
1960	----	195.50B	193.50A	194.25B		198.70+	400	.964	----	----	10	UNCH	210.50B	80.25A															
1965	----	191.00B	188.50A	189.25B		193.80+	400	.962	----	----	5	UNCH	205.50B	77.00A															
1970	----	186.25B	183.50A	183.75B		188.90+	390	.959	----	----	20	UNCH	200.50B	73.75A															
1975	----	181.50B	178.50A	179.50B		184.00+	390	.957	----	----	1	UNCH	195.75B	70.50A															
1980	----	176.25B	173.75A	174.00B		179.10+	390	.955	----	----	44	UNCH	195.00	67.25A															
1985	----	171.25B	169.25A	169.75B		174.30+	390	.952	----	----	70	UNCH	186.00B	64.25A															
1990	----	166.75B	164.25A	165.00B		169.40+	390	.949	----	----	18	UNCH	181.00B	61.25A															
1995	----	161.75B	159.25A	160.00B		164.50+	380	.946	----	----	1	UNCH	176.00B	58.25A															
2000	----	156.75B	153.25A	155.25B		159.70+	380	.943	----	----	672	UNCH	176.00B	55.25A															
2005	----	152.25B	148.50A	150.50B		154.90+	370	.939	----	----	11	UNCH	171.00B	52.50A															
2010	----	147.00B	143.75A	145.50B		150.00+	360	.936	----	----	19	UNCH	166.25B	49.50A															
2015	----	142.25B	139.00A	140.75B		145.20+	360	.931	----	----	23	UNCH	161.50B	46.75A															
2020	----	137.50B	134.25A	135.50B		140.40+	350	.927	----	----	70	UNCH	156.50B	44.25A															
2025	----	133.00B	129.50A	131.00B		135.60+	350	.922	----	----	139	UNCH	151.75B	41.50A															
2030	----	128.25B	125.00A	126.00B		130.90+	350	.917	----	----	197	UNCH	147.00B	39.00A															
2035	124.00	124.00	120.25A	124.00		126.10+	340	.911	----	1	138	+	1	142.00B	36.50A														
2040	----	118.50B	115.75A	117.00B		121.40+	340	.905	----	----	144	UNCH	139.75B	34.25A															
2045	----	114.00B	111.00A	112.50B		116.70+	330	.898	----	----	199	UNCH	132.50B	31.75A															
2050	----	109.50B	106.50A	107.75B		112.00+	320	.891	----	----	285	UNCH	127.75B	29.50A															
2055	----	104.50B	99.25A	103.25B		107.40+	320	.883	----	----	297	UNCH	123.00B	27.50A															
2060	----	100.25B	94.75A	98.50B		102.80+	310	.874	----	----	141	UNCH	118.25B	25.25A															
2065	----	95.50B	90.50A	94.25A		98.20+	300	.865	----	----	172	UNCH	113.50B	23.50A															
2070	----	91.75B	86.00A	90.50B		93.70+	290	.855	----	----	70	UNCH	109.00B	21.50A															
2075	----	88.75B	81.75A	86.50B		89.20+	280	.844	----	----	70	UNCH	104.25B	19.75A															
2080	----	84.75B	77.25A	82.25B		84.80+	270	.832	----	----	402	UNCH	99.50B	18.00A															
2085	----	80.50B	73.25A	77.75B		80.50+	270	.820	----	----	267	UNCH	96.00B	16.50A															
2090	----	76.00B	69.00A	73.50B		76.10+	250	.807	----	----	184	UNCH	91.75B	15.00A															
2095	----	71.75B	64.75A	69.25B		71.80+	240	.792	----	----	401	UNCH	87.25B	13.75A															
2100	----	67.50B	60.75A	65.00B		67.60+	240	.776	----	----	509	UNCH	83.00B	12.25A															
2105	----	63.25B	56.75A	60.75B		63.40+	230	.760	----	----	173	UNCH	79.25B	11.00A															
2110	----	59.25B	53.00A	56.75B		59.30+	220	.742	----	----	4052	UNCH	75.25B	10.00A															
2115	----	55.00B	49.00A	52.75B		55.20+	200	.723	----	67	621	+	67	71.25B	9.00A														
2120	48.25	51.50B	45.25A	49.25B		51.20+	190	.703	----	14	2560	+	14	67.25B	8.00A														
2125	----	47.50B	41.75A	45.25B		47.30+	180	.681	----	----	299	UNCH	63.50B	7.00A															
2130	----	43.75B	38.25A	41.50B		43.50+	170	.658	----	----	384	UNCH	59.50B	6.25A															
2135	----	40.00B	34.75A	38.00B		39.70+	150	.634	----	----	386	UNCH	56.00B	5.50A															
2140	33.75	36.25B	31.50A	34.50B		36.10+	140	.607	----	19	525	+	19	52.25B	4.80A														
2145	----	32.75B	28.25A	31.00B		32.60+	130	.579	----	----	472	UNCH	48.75B	4.20A															
2150	27.25	29.50B	25.25A	27.75B		29.20+	120	.550	----	150	2195	-	5	45.25B	3.70A														
2155	23.25	26.25B	22.25A	24.50B		25.90+	100	.518	----	155	1141	+	130	42.00B	3.25A														
2160	21.00	23.00B	19.50A	21.75B		22.80+	90	.485	----	13	1187	-	1	38.75B	2.85A														
2165	18.25	20.00B	17.00A	18.75B		19.90+	70	.450	----	16	2038	-	4	35.50B	2.45A														
2170	15.50	17.25B	14.50A	16.25B		17.10+	50	.414	----	222	3359	+	32	32.50B	2.15A														
2175	13.25	14.75B	12.50A	13.75B		14.60+	40	.377	----	177	3340	-	22	29.50B	1.90A														
2180	11.00	12.50B	10.50A	11.50B		12.30+	30	.339	----	42	1631	+	16	27.50B	1.65A														
2185	9.50	10.25	8.75A	9.50B		10.20+	20	.301	----	243	1360	+	68	25.50B	1.45A														
2190	7.50	8.50B	7.25A	7.75A		8.40+	10	.264	----	220	1299	+	79	23.75B	1.30A														
2195	6.75	6.75	6.00A	6.25A		6.80	UNCH	.228	----	131	1506	+	2	21.75B	1.15A						</								



E-MINI S&P 500 CALL OPTIONS

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY



PG47		BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016				PG47	
2175	25.00		26.00B	23.25A	24.75B		26.00+	70	.399	----	220	1017	+	220	37.75B	4.00A											
2180	----		23.50B	21.00A	22.25B		23.40+	60	.376	----	----																
2185	20.50		21.00B	18.75A	20.00B		21.00+	50	.353	----	1	501	UNCH	35.00B	3.55A												
2190	----		18.75B	17.00A	17.75B		18.70+	40	.329	----	----																
2195	16.00		16.50B	15.00A	15.75B		16.60+	30	.305	----	2	608	UNCH	30.00B	2.80A												
2200	----		14.75B	13.25A	13.75A		14.60+	20	.281	----	----	4805	UNCH	28.00B	2.45A												
2205	----		----	11.75A	12.00A		12.80+	10	.258	----	----	942	UNCH	26.00B	2.20A												
2210	11.00		11.25B	10.25A	10.50A		11.20+	10	.235	----	1	697	UNCH	24.25B	1.95A												
2215	9.25		9.75B	9.00A	9.00A		9.70+	10	.213	----	1	1651	UNCH	22.75B	1.70A												
2220	8.00		8.50B	7.75A	7.75A		8.40	UNCH	.192	----	33	659	+	21.00B	1.50A												
2225	7.25		7.25	6.75A	6.75A		7.20	UNCH	.172	----	102	1300	+	19.50B	1.35A												
2230	6.50		6.50	5.75	5.75A		6.20	UNCH	.154	----	55	460	+	18.25B	1.30A												
2235	5.00		5.00	4.85A	4.90B		5.30	UNCH	.136	----	11	831	UNCH	16.75B	1.10												
2240	4.55		4.60B	4.20A	4.20A		4.55-	5	.121	----	3	418	UNCH	15.50B	.95A												
2245	----		----	3.60A	3.60A		3.90-	5	.107	----	----	732	UNCH	14.25B	.85A												
2250	----		----	3.15A	3.15A		3.35-	5	.094	----	2	5910	UNCH	13.25B	.80A												
2255	----		----	2.70A	2.70A		2.90-	5	.084	----	----	599	UNCH	12.25B	.70A												
2260	----		----	2.35A	2.35A		2.50-	5	.074	----	3	1001	+	11.25B	.65A												
2265	----		----	2.10A	2.10A		2.20-	5	.066	----	----	574	UNCH	10.25B	.50												
2270	----		----	1.85A	1.85A		1.90-	10	.058	----	1	2186	+	9.25B	.50A												
2275	----		----	1.65A	1.65A		1.70-	5	.052	----	1	2582	+	8.75B	.50												
2280	1.45		1.50B	1.45	1.45A		1.50-	5	.046	----	1	319	UNCH	8.00B	.45A												
2285	1.30		1.30	1.30	1.30		1.35-	5	.042	----	13	659	+	7.25B	.40A												
2290	----		----	1.20A	1.20A		1.20-	5	.038	----	----	386	UNCH	6.00B	.35A												
2295	1.10		1.10	1.10	1.10		1.10-	5	.034	----	21	410	+	5.25B	.30A												
2300	----		1.00A	1.00A	1.00A		1.00-	5	.031	----	----	9261	UNCH	4.50B	.30A												
2305	----		----	0.95N	0.95N		.90-	5	.028	----	----	516	UNCH	4.00B	.30A												
2310	----		----	0.90N	0.90N		.85-	5	.026	----	----	419	UNCH	3.75B	.25A												
2315	----		----	0.80N	0.80N		.80	UNCH	.025	----	----	276	UNCH	3.45B	.25A												
2320	----		----	0.75N	0.75N		.75	UNCH	.023	----	----	9226	UNCH	3.20B	.25A												
2325	----		----	0.70N	0.70N		.70	UNCH	.021	----	----	208	UNCH	2.85B	.25A												
2330	----		----	0.65N	0.65N		.65	UNCH	.020	----	----	387	UNCH	2.55B	.25A												
2335	----		----	0.60N	0.60N		.65+	5	.019	----	----	113	UNCH	2.15B	.25A												
2340	----		----	0.60N	0.60N		.65+	5	.019	----	----	113	UNCH	2.15B	.25A												
2345	----		----	0.55N	0.55N		.55	UNCH	.018	----	----	233	UNCH	1.85B	.25A												
2350	----		----	0.50N	0.50N		.55+	5	.016	----	----	352	UNCH	1.85B	.25A												
2360	----		----	0.50N	0.50N		.50	UNCH	.016	----	1328	UNCH	1.85B	.25A													
2370	----		----	0.45N	0.45N		.50+	5	.014	----	----	301	UNCH	1.45B	.25A												
2375	----		----	0.45N	0.45N		.45	UNCH	.012	----	----	703	UNCH	1.45B	.25A												
2380	----		----	0.40N	0.40N		.45+	5	.012	----	----	211	UNCH	1.45B	.25A												
2390	----		.35A	0.35A	0.35A		.40	UNCH	.011	----	----	340	UNCH	1.45B	.25A												
2400	----		----	0.35N	0.35N		.40+	5	.010	----	----	984	UNCH	1.45B	.25A												
2410	----		----	0.30A	0.30A		.35	UNCH	.009	----	131	UNCH	1.40B	.20A													
2420	----		----	0.30N	0.30N		.35+	5	.009	----	200	UNCH	1.25B	.20A													
2425	----		----	0.25A	0.25A		.30	UNCH	.008	----	910	UNCH	1.20B	.20A													
2430	----		----	0.25A	0.25A		.30	UNCH	.007	----	246	UNCH	1.15B	.20A													
2460	----		----	0.20N	0.20N		.20	UNCH	.005	----	360	UNCH	1.10B	.20A													
2470	----		----	0.15N	0.15N		.15	UNCH	.004	----	408	UNCH	.90B	.15A													
2475	----		----	0.15N	0.15N		.15	UNCH	.004	----	119	UNCH	.85B	.05													
2490	----		----	0.10N	0.10N		.10	UNCH	.002	----	332	UNCH	.85B	.15A													
2500	----		----	0.10N	0.10N		.10	UNCH	.002	----	130	UNCH	.50B	.15													
2575	----		----	----	----		----	----	.000	----	86	UNCH	.45B	.15													
2600	----		----	----	----		CAB	----	.000	----	75	UNCH	.25B	.05													
2700	----		----	----	----		CAB	----	.000	----	75	UNCH	.25B	.05													
TOTAL	----		----	----	----		CAB	----	.000	----	633	67564	+	344	.10B	.05											
OCT16	----		----	----	----		341.50N	390	.940	----	----	1023	UNCH	299.25B	208.25A												
1810	----		----	----	332.00N		335.80+	380	.937	----	----	5	UNCH	291.75B	200.25A												
1820	----		----	----	247.25N		250.90+	360	.891	----	----	2	UNCH	229.75B	132.25A												
1910	----		----	----	229.00N		232.60+	360	.876	----	----	2	UNCH	217.75B	118.25A												
1930	----		----	----	224.50N		228.00+	360	.872	----	----	4	UNCH	214.25B	115.00A												
1935	----		----	215.00A	215.00A		223.40+	350	.868	----	----	4	UNCH	217.75B	111.50A												
1940	----		----	206.00A	208.50B		214.30+	340	.860	----	----	4	UNCH	221.25B	104.75A												
1950	----		----	201.50A	205.50A		209.80+	340	.855	----	24	UNCH	217.25B	101.50A													
1955	----		187.00B	179.50A	184.50B		187.40+	310	.831	----	12	UNCH	200.25B	85.75A													
1980	----		182.75B	175.25A	180.00B		183.00+	310	.826	----	1	UNCH	197.00B	82.75A													
1985	----		174.00B	166.50A	171.25B		174.20+	300	.814	----	11	UNCH	189.00B	76.75A													
1995	----		169.50B	162.25A	167.00B		169.80+	290	.809	----	50	UNCH	186.00B	73.75A													
2000	----		160.75B	153.75A	158.25B		161.20+	290	.796	----	14	UNCH	177.00B	68.25A													
2010	----		156.50B	149.50A	154.00B		156.90+	290	.789	----	15	UNCH	172.75B	65.50A													
2015	----		152.25B	145.25A	149.75B		152.60+	270	.783	----	7	UNCH	168.50B	62.75A													
2020	----		148.00B	141.25A	145.50B		148.30+	260	.776	----	15	UNCH	164.00B	60.00A													
2025	----		143.75B	137.00A	141.25B		144.20+	270	.769	----	51	UNCH	159.75B	57.50A													
2030	----		139.50B	133.50A	137.00B		140.00+	270	.761	----	32	UNCH	155.25B	55.00A													
2035	----		135.25B	128.75A	133.00B		135.80+	260	.754	----	4	UNCH	151.00B	52.50A													
2040	----		131.25B	124.75A	128.75B		131.60+	250	.746	----	15	UNCH	146.75B	50.00A													
2045	----		127.00B	120.75A	124.75B		127.50+	250	.738	----	4	UNCH	142.50B	47.75A													
2050	----		123.00B	116.75A	120.50B		123.40+	250	.730	----	23	UNCH	138.25B	45.25A													
2055	----		119.00B	112.75A	116.50B		119.30+	240	.721	----	134	UNCH	134.00B	43.00A													
2060	----		115.00B	109.00A	112.75B		115.30+	240	.712	----	140	UNCH	130.00B	40.75A													
2065	----		111.00B	105.00A	108.75B		111.30+	220	.703	----	71	UNCH	125.75B	38.75A													
2070	----		107.25B	101.25A	105.00B		107.30+	210	.694	----	235	UNCH	121.75B	36.50A													
2075	----		103.50B	97.50A	101.00B		103.50+	220	.684	----	145	UNCH	117.50B	34.50A													
2080	----		99.50B	93.75A	97.25B		99.60+	220	.674	----	373	UNCH	113.50B	32.50A													
2085	----		95.75B	90.00A	93.25B		95.80+	220	.663	----	91	UNCH	109.50B	30.75A													
2090	----		91.75B	86.25A	89.50B		92.00+	210	.652	----	275	UNCH	105.50B	28.75A													
2095	----		88.00B	82.75A	86.00B		88.20+	200	.641	----	133	UNCH	101.75B	27.00A													
2100	----		84.25B	79.25A	82.25B		84.50+	200	.630	----	1	UNCH	98.00B	25.25A													
2105	----		80.75B	75.75A	78.50B		80.80+	190	.618	----	136	UNCH	94.25B	23.50A													
2110	----		77.00B	72.25A	75.00B		77.20+	180	.606	----	2	UNCH	90.50B	22.00A													
2115	----		73.50B	68.75A	71.50B		73.60+	170	.593	----	245	UNCH	86.75B	20.50A													
2120	----		70.00B	65.50A	68.00B		70.20+	160	.581	----	86	UNCH	83.00B	19.00A													
2125	----		66.50B	62.00A	64.50B		66.70+	150	.567	----	7	UNCH	79.50B	17.75A													
2130	----		63.00B	59.00A	61.25B		63.30+	140	.554	----	362	UNCH	76.00B	16.50A													
2135	----		59.75B	55.75A	58.00B		59.90+	130	.540	----	456	UNCH	72.50B	15.25A													
2140	----		56.50B	52.75A	54.75B		56.60+	120	.525	----	206	UNCH	69.00B	14.00A													
2145	----		53.25B	49.50A	51.50B		53.40+	110	.510	----	10	127	+	65.75B	12.75A												
2150	----		50.25B	46.75A	48.50B		50.30+	110	.495	----	32	UNCH	62.50B	11.75A													
2155	----		47.00B	43.75A	45.50B		47.20+	100	.479	----	43	UNCH	59.25B	10.75A													
2160	----		44.00B	41.00A	42.50B		44.30+	100	.463	----	3	UNCH	56.00B	9.75A													
2165	----		41.25B	38.25A	39.75B		41.40+	90	.447	----	222	UNCH	53.00B	9.00A													
2170	----		38.25B	35.75A	37.00B		38.60+	80	.430	----	200	1197	+	194	50.00B	8.25A											
2175	----		35.75B																								

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY

PG47	BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016				PG47
2410	----	----	----		0.65N		.60-	5	.014	----	----			35	UNCH	1.40B		.30A							
2425	----	----	----		0.55N		.55	UNCH	.013	----	----			28	UNCH	1.20B		.25A							
2475	----	----	----		0.35N		.40+	5	.009	----	----			20	UNCH	.80B		.20A							
TOTAL													576	22719	+	446									
NOV16																									
1800	----	----	----		356.25N		360.00+	370	.918	----	----			2	UNCH	318.25B		224.50A							
1900	----	----	----	259.25A	259.50B		267.50+	310	.863	----	----			241	UNCH	252.25B		148.75A							
1920	246.75B	241.50A	246.00B				249.60+	320	.849	----	----			5	UNCH	257.00B		135.00A							
1970	205.25B	198.25A	202.75B				205.60+	290	.805	----	----			10	UNCH	220.00B		102.25A							
1985	192.50B	185.50A	189.75B				192.80+	290	.789	----	----			3	UNCH	208.25B		93.00A							
1995	184.00B	177.25A	181.50B				184.30+	280	.778	----	----			3	UNCH	199.75B		87.00A							
2000	179.75B	173.00A	177.50B				180.10+	280	.772	----	----			459	UNCH	195.50B		84.25A							
2020	163.00B	156.75A	160.75B				163.60+	270	.748	----	----			59	UNCH	178.25B		73.00A							
2025	159.00B	152.75A	156.75B				159.50+	270	.741	----	----			18	UNCH	174.25B		70.25A							
2030	155.00B	148.75A	152.75B				155.40+	260	.734	----	----			20	UNCH	170.00B		67.50A							
2040	146.75B	141.00A	144.50B				147.30+	250	.721	----	----			1	UNCH	161.75B		62.25A							
2065	127.75B	121.75A	125.25B				127.70+	230	.683	----	----			1	UNCH	141.25B		50.25A							
2070	124.00B	118.00A	121.50B				123.80+	220	.675	----	----			2	UNCH	137.50B		48.00A							
2075	120.00B	114.25A	117.75B				120.00+	220	.666	----	----			4	UNCH	133.50B		45.75A							
2080	116.25B	110.50A	114.00B				116.20+	210	.658	----	----			2	UNCH	129.50B		43.75A							
2090	108.75B	103.25A	106.50B				108.60+	180	.640	----	----			1	UNCH	121.75B		39.50A							
2100	101.50B	96.25A	99.25B				101.30+	170	.621	----	1	255	+	1	UNCH	114.25B		35.75A							
2105	97.75B	92.75A	95.50B				97.70+	170	.612	----	----			14	UNCH	110.50B		33.75A							
2115	90.75B	85.75A	88.50B				90.60+	160	.592	----	----			10	UNCH	103.00B		30.25A							
2125	83.75B	79.25A	81.75B				83.70+	150	.571	----	----			3	UNCH	95.75B		26.75A							
2140	73.75B	69.50A	71.75B				73.80+	150	.537	----	----			370	UNCH	85.25B		22.25A							
2145	70.50B	66.50A	68.50B				70.60+	150	.526	----	----			1	UNCH	81.75B		20.75A							
2150	67.25B	63.50A	65.50B				67.40+	140	.514	----	----			10	UNCH	78.50B		19.50A							
2155	64.00B	60.50A	62.25B				64.30+	140	.502	----	----			363	UNCH	75.00B		18.00A							
2160	61.00B	57.50A	59.25B				61.20+	140	.489	----	----			1005	UNCH	71.75B		16.75A							
2165	58.00B	54.50A	56.25B				58.10+	120	.477	----	----			62	UNCH	68.75B		15.75A							
2170	55.00B	51.75A	53.50B				55.10+	110	.464	----	----			628	UNCH	65.50B		14.50A							
2175	52.25B	49.00A	50.50B				52.20+	110	.451	----	----			28	UNCH	62.50B		13.50A							
2180	49.25B	46.25A	47.75B				49.40+	100	.437	----	----			20	UNCH	59.50B		12.50A							
2185	46.50B	43.75A	45.25B				46.60+	90	.424	----	----			204	UNCH	56.75B		11.50A							
2190	44.00B	41.25A	42.50B				43.90+	80	.410	----	----			7	UNCH	53.75B		10.50A							
2195	41.25B	38.75A	40.00B				41.30+	80	.396	----	----			170	UNCH	51.00B		9.75A							
2200	38.75B	36.50A	37.50B				38.80+	70	.382	----	----			195	UNCH	48.25B		9.00A							
2205	36.25B	34.25A	35.00A				36.30+	60	.368	----	----			396	UNCH	45.50B		8.25A							
2210	34.00B	32.00A	32.75B				34.00+	60	.354	----	----			19	UNCH	43.00B		7.50A							
2215	31.75B	29.75A	30.75B				31.70+	50	.339	----	----			198	UNCH	40.50B		6.75A							
2220	29.50B	27.75A	28.50B				29.60+	50	.325	----	----			146	UNCH	38.25B		6.25A							
2225	27.50B	25.75A	26.50B				27.50+	50	.310	----	----			315	UNCH	35.75B		5.75A							
2230	25.50B	24.00A	24.50B				25.50+	40	.296	----	----			50	UNCH	33.50B		5.25A							
2235	23.50B	22.25A	22.50A				23.60+	40	.282	----	----			719	UNCH	31.25B		4.60A							
2240	21.75B	20.50A	20.75A				21.80+	30	.268	----	----			10	UNCH	29.25B		4.15A							
2250	----	17.25A	17.50A				18.50+	30	.240	----	----			177	UNCH	25.25B		3.45A							
2255	----	16.00A	16.00A				17.00+	30	.226	----	----			42	UNCH	23.50B		3.10A							
2260	----	14.50A	14.75A				15.50+	20	.212	----	----			17	UNCH	21.75B		2.80A							
2265	12.50	13.50A	13.50A				14.20+	20	.200	----	----			39	UNCH	20.25B		2.55A							
2270	11.25	12.75B	12.25A				12.90+	10	.187	----	1	3	+	1	UNCH	18.50B		2.30A							
2275	11.50B	11.50B	11.25A				11.80+	20	.175	----	44	132		132	UNCH	17.00B		2.10A							
2280	----	10.00A	10.00A				10.70+	10	.163	----	----			298	UNCH	15.75B		1.90A							
2285	----	9.25A	9.25A				9.70+	10	.151	----	----			82	UNCH	14.50B		1.70A							
2290	----	8.25A	8.25A				8.80+	10	.141	----	135	490	+	135	UNCH	13.25B		1.55A							
2295	----	7.50A	7.50A				8.00+	10	.131	----	----			745	UNCH	12.00B		1.45A							
2300	----																								



PRELIMINARY

PG47	BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016 PG47			
2500	----	----	----	0.75N	.75	UNCH	.014	----	----	3	UNCH	1.15B	.80A	
TOTAL									47	11239 +	46			
JAN17	----									8	UNCH	304.00B	293.25A	
1865	----	#304.00B	296.75A	301.25B	304.70+	330	.843	----	----	8	UNCH	287.75B	267.50A	
1895	----	278.00B	270.75A	275.00B	278.40+	310	.822	----	----	8	UNCH	262.25B	242.00A	
1925	----	252.25B	245.25A	249.50B	252.60+	290	.799	----	----	9	UNCH	224.00B	205.25A	
1970	----	214.50B	208.25A	212.00B	215.10+	260	.758	----	----	9	UNCH	207.00B	189.25A	
1975	----	210.50B	204.25A	207.75B	211.00+	260	.753	----	----	9	UNCH	220.50B	201.00A	
1990	----	198.25B	192.25A	195.75B	198.80+	250	.738	----	----	33	UNCH	207.50B	189.25A	
2280	----	22.25B	21.25A	21.50A	22.40+	30	.231	----	----	1	UNCH	25.25B	20.25	
2300	16.50	16.50	16.25A	16.50A	17.00+	10	.190	----	5	20 +	5	19.25B	15.50A	
2360	----	----	----	6.75N	6.80	UNCH	.095	----	1	1 +	1	----	6.50A	
2370	----	----	----	5.75N	5.80	UNCH	.084	----	1	1 +	1	----	5.50A	
TOTAL									7	99 +	7			

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68

ADDITIONAL E-MINI S&P CALLS													
STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EOW3 MINI AUG16	S&P C	EOW3 MINI	S&P C	(FUTURES SETT. .00)									
1250	----	----	----	----	----	----	----	906.70+	4.40	1.000	----	453	UNCH ---- 813.25A
1550	----	----	----	----	----	----	----	606.80+	4.30	.999	----	453	UNCH ---- 517.75A
1575	----	----	----	----	----	----	----	581.80+	4.30	.999	----	10	UNCH ---- 493.50A
1625	----	----	----	----	----	----	----	531.90+	4.30	.998	----	60	UNCH ---- 445.25A
1800	----	----	----	----	----	----	----	357.10+	4.30	.996	----	55	UNCH 336.25B 221.75A
1850	----	----	----	----	----	----	----	307.10+	4.20	.995	----	63	UNCH 286.75B 157.75A
1870	----	----	----	----	----	----	----	287.20+	4.20	.994	----	238	UNCH 267.00B 141.25A
1875	----	----	----	----	----	----	----	282.20+	4.20	.993	----	1553	UNCH 262.00B 137.25A
1880	----	----	----	----	----	----	----	277.20+	4.20	.993	----	10	UNCH 257.50B 133.25A
1890	----	----	----	----	----	----	----	267.20+	4.20	.992	----	5	UNCH 247.25B 125.25A
1895	----	----	----	----	----	----	----	262.30+	4.20	.992	----	8	UNCH 242.75B 121.50A
1900	----	----	----	----	----	----	----	257.30+	4.20	.991	----	141	UNCH 268.50 117.50A
1915	----	----	----	----	----	----	----	242.40+	4.20	.990	----	1	UNCH 222.75B 106.25A
1920	----	----	----	----	----	----	----	237.40+	4.20	.990	----	12	UNCH 218.25B 102.50A
1925	----	----	----	----	----	----	----	232.40+	4.20	.989	----	121	UNCH 213.00B 98.75A
1930	----	----	----	----	----	----	----	227.40+	4.10	.989	----	3	UNCH 229.50 95.00A
1935	----	----	----	----	----	----	----	222.40+	4.10	.988	----	30	UNCH 203.25B 91.25A
1940	----	----	----	----	----	----	----	217.50+	4.20	.987	----	687	UNCH 198.50B 87.75A
1945	----	----	----	----	----	----	----	212.50+	4.20	.987	----	66	UNCH 204.50 84.25A
1950	----	----	----	205.00B	200.00A	----	----	207.50+	4.10	.986	----	105	UNCH 224.25B 81.00A
1955	----	----	----	200.00B	195.25A	----	----	202.50+	4.10	.986	----	143	UNCH 219.25B 77.25A
1960	----	----	----	195.00B	190.25A	----	----	197.60+	4.10	.984	----	1277	UNCH 214.25B 73.75
1965	----	----	----	190.00B	185.25A	----	----	192.60+	4.10	.984	----	43	UNCH 209.25B 70.75A
1970	----	----	----	184.50B	180.25A	----	----	187.60+	4.00	.983	----	30	UNCH 204.50B 67.50A
1975	----	----	----	180.00B	175.50A	----	----	182.70+	4.10	.981	----	95	UNCH 199.50B 64.50A
1980	----	----	----	175.25B	170.50A	----	----	177.70+	4.00	.980	----	200	UNCH 194.50B 61.25A
1985	----	----	----	170.25B	165.50A	----	----	172.80+	4.00	.978	----	462	UNCH 189.50B 58.25A
1990	----	----	----	165.25B	160.75A	----	----	167.80+	4.00	.977	----	1047	UNCH 184.50B 55.25A
1995	----	----	----	160.25B	155.75A	----	----	162.90+	4.00	.975	----	291	UNCH 179.50B 52.25A
2000	----	----	----	155.25B	150.75A	----	----	157.90+	3.90	.974	----	1766	UNCH 174.75B 49.50A
2005	----	----	----	150.50B	146.00A	----	----	153.00+	3.90	.972	----	223	UNCH 169.75B 46.75A
2010	----	----	----	145.50B	141.00A	----	----	148.10+	3.90	.969	----	449	UNCH 164.75B 44.00A
2015	----	----	----	140.50B	136.25A	----	----	143.20+	3.90	.967	----	381	UNCH 159.75B 41.00A
2020	----	----	----	135.75B	131.50A	----	----	138.20+	3.80	.965	----	875	UNCH 155.00B 38.50A
2025	----	----	----	130.75B	126.50A	----	----	133.30+	3.80	.962	----	1822	UNCH 150.00B 36.00
2030	----	----	----	125.75B	121.75A	----	----	128.50+	3.80	.958	----	523	UNCH 145.00B 33.50A
2035	----	----	----	120.75B	117.00A	----	----	123.60+	3.70	.954	----	323	UNCH 140.25B 31.25A
2040	----	----	----	116.00B	112.25A	----	----	118.80+	3.70	.950	----	779	UNCH 135.25B 29.00A
2045	----	----	----	111.00B	107.50A	----	----	113.90+	3.60	.946	----	1243	UNCH 130.25B 26.75A
2050	----	----	----	106.50B	102.75A	----	----	109.00+	3.50	.941	1	3977 -	1 125.50B 24.75
2055	----	----	----	101.25B	98.00A	----	----	104.20+	3.40	.935	----	856	UNCH 120.50B 22.50
2060	----	----	----	96.75B	93.50A	----	----	99.40+	3.30	.929	----	2514	UNCH 115.75B 20.50
2065	----	----	----	92.00B	88.75A	----	----	94.70+	3.30	.921	----	953	UNCH 113.25 18.75
2070	82.25	----	----	87.25B	81.75A	----	----	89.90+	3.20	.914	1	2063	UNCH 106.00B 17.25A
2075	81.00	----	----	82.25B	77.25A	----	----	85.20+	3.10	.905	6	3999	UNCH 101.25B 15.50A
2080	----	----	----	77.75B	72.50A	----	----	80.60+	3.00	.894	----	1371	UNCH 96.50B 14.00A
2085	----	----	----	74.00B	68.00A	----	----	75.90+	2.80	.883	----	1948	UNCH 91.75B 12.75A
2090	----	----	----	70.25B	63.50A	----	----	71.40+	2.80	.870	8	3770	UNCH 87.00B 11.25A
2095	----	----	----	67.00B	59.25A	----	----	66.80+	2.60	.857	10	1944 +	8 82.25B 10.25A
2100	56.00	----	----	62.50B	55.00A	----	----	62.40+	2.50	.841	6	6768 +	4 78.00B 9.00
2105	----	----	----	58.00B	51.00A	----	----	58.00+	2.40	.823	----	1874	UNCH 73.75B 8.00A
2110	50.00	----	----	53.50B	46.75A	----	----	53.70+	2.30	.803	6	3643 -	6 69.50B 7.00A
2115	----	----	----	49.25B	43.00A	----	----	49.40+	2.10	.783	1	2078 -	1 66.25B 6.25A
2120	----	----	----	45.25B	39.00A	----	----	45.20+	1.90	.760	10	1916	UNCH 62.25B 5.50
2125	37.00	----	----	41.25B	35.25A	----	----	41.10+	1.70	.734	30	3872 -	14 58.25B 4.65
2130	36.25	----	----	37.75B	31.75A	----	----	37.20+	1.60	.705	1	3367	UNCH 54.25B 4.00A
2135	30.50	----	----	33.75B	28.25A	----	----	33.30+	1.30	.675	26	2071 -	25 50.50B 3.50A
2140	27.50	----	----	30.00B	24.75A	----	----	29.60+	1.20	.641	17	5909 -	4 46.75B 3.00A
2145	----	----	----	26.50B	21.75A	----	----	26.10+	1.00	.604	2	2157 +	2 43.25B 2.60
2150	21.75	----	----	23.00B	18.50A	----	----	22.70+	0.80	.564	307	7539 +	47 39.75B 2.30
2155	17.25	----	----	19.75B	15.75A	----	----	19.50+	0.60	.521	187	4819 +	65 36.25B 1.95A
2160	15.50	----	----	16.75	13.25A	----	----	16.60+	0.50	.476	372	6542 +	145 33.25 1.65
2165	12.00	----	----	14.00B	11.00A	----	----	13.80+	0.30	.429	106	3550 +	18 30.00B 1.45A
2170	10.50	----	----	12.00	9.00	----	----	11.40+	0.30	.381	289	6131 +	13 27.75B 1.30A
2175	8.00	----	----	9.25B	7.25A	----	----	9.20+	0.20	.331	3036	11685 -	1206 25.75B 1.10
2180	6.50	----	----	7.25	5.75A	----	----	7.20	UNCH	.282	358	9437 +	163 23.75B .95A
2185	5.50	----	----	5.75B	4.50A	----	----	5.60	UNCH	.235	728	8276 +	221 22.00B .85
2190	3.50	----	----	4.40	3.45A	----	----	4.30	UNCH	.193	3798	16890 +	1675 20.25B .75
2195	2.85	----	----	3.30	2.65A	----	----	3.25	UNCH	.155	1242	5196 +	781 18.50B .65
2200	2.30	----	----	2.50B	2.00	----	----	2.40	0.05	.121	1872	26237 -	214 17.00B .60
2205	1.60	----	----	1.80	1.55A	----	----	1.75	0.10	.093	1566	5236 +	947 15.50B .50A
2210	1.25	----	----	1.35B	1.10A	----	----	1.30	0.10	.072	1323	8909 -	46 14.00B .45
2215	.95	----	----	1.00	.90	----	----	1.00	0.05	.056	426	6660 -	193 12.75B .40A
2220	.75	----	----	.75	.70	----	----	.80+	0.05	.045	610	10080 +	112 11.75B .40A
2225	.60	----	----	.60	.55	----	----	.60	UNCH	.035	1121	19823 -	347 10.50B .30
2230	.45	----	----	.50	.45	----	----	.50	UNCH	.029	289	9482 -	34 9.50B .30
2235	.40	----	----	.40	.40	----	----	.40	UNCH	.023	472	5902 +	88 8.50B .30A
2240	----	----	----	----	----	----	----	.35	UNCH	.019	553	9833 -	13 7.75B .25
2245	.25	----	----	.30B	.25	----	----	.30	UNCH	.016	15	6681	UNCH 7.00B .20A
2250	.25	----	----	.30	.25	----	----	.25	UNCH	.013	211	21268 +	4 6.25B .20
2255	----	----	----	.25B	----	----	----	.25+	0.05	.013	----	1795	UNCH 5.75B .20A
2260	.20	----	----	.20	.20	----	----	.20	UNCH	.010	18	10613 -	13 5.00B .20
2265	.20	----	----	.20	.20	----	----	.20+	0.05	.010	50	2755	UNCH 4.70B .20
2270	.20	----	----	.20	.20	----	----	.20+	0.05	.009	503	11244 +	497 4.30B .15
2275	----	----	----	----	----	----	----	.15	UNCH	.007	----	5318	3.95B .15
2280	.15	----	----	.15	.15	----	----	.15	UNCH	.007	20	5102 +	17 3.60B .15A
2285	----	----	----	----	----	----	----	.15+	0.05	.007	----	4718	UNCH 2.45B .15
2290	----	----	----	----	----	----	----	.15+	0.05	.006	----	4542	UNCH 3.05B .15A
2295	----	----	----	----	----	----	----	.15+	0.05	.006	----	6487	UNCH 1.35B .15
2300	----	----	----	----	----	----	----	.10	UNCH	.004	28	12688 -	28 2.55B .10
2305	----	----	----	----	----	----	----	.10	UNCH	.004	----	1651	UNCH 1.20B .15A
2310	----	----	----	----	----	----	----	.10	UNCH	.004	----	6182	UNCH 2.20B .15A
2315	----	----	----	----	----	----	----	.10	UNCH	.004	----	1981	UNCH 1.05B .15A
2320	.10	----	----	.10	.10	----	----	.10	UNCH	.004	1000	4231 +	652 1.95B .10
2325	----	----	----	.05B	----	----	----	.10+	0.05	.004	----	4374	UNCH 1.85B .10A
2330	.05	----	----	.05	*.05	----	----	.10+	0.05	.003	1	1673 -	1 1.70B .05
2335	----	----	----	.05B	----	----	----	.10+	0.05	.003	----	300	UNCH .85B .10A
2340	.10	----	----	.10	.10	----	----	.10+	0.05	.003	300	1477 +	286 1.55B .10A
2345	----	----	----</										



PRELIMINARY

PG47 BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS wed, Aug 03, 2016 PG47

2510	----	----	----	----	CAB	----	----	----	----	532	UNCH	.35B	.10
2520	----	----	----	----	CAB	----	----	----	----	634	UNCH	.45B	.10A
2525	----	----	----	----	CAB	----	----	----	----	465	UNCH	.40	.05
2530	----	----	----	----	CAB	----	----	----	----	180	UNCH	.20	.10A
2550	----	----	----	----	CAB	----	----	----	----	690	UNCH	.35B	.10
2600	----	----	----	----	CAB	----	----	----	----	125	UNCH	.25B	.20
TOTAL													

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PRELIMINARY													
PG47 BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG47			
2180	44.25	45.25B	42.25A	----	45.20+	0.70	.431	----	97	294 +	73	55.75B	40.50A
2185	41.25	42.50B	39.75A	----	42.50+	0.60	.416	----	87	178 +	67	52.75B	38.00A
2190	39.00	39.75B	37.25A	----	39.80+	0.50	.402	----	11	126 +	11	50.00B	35.75A
2195	36.50	37.25B	34.75A	----	37.30+	0.50	.387	----	11	327 +	11	47.00B	33.25A
2200	----	34.75B	32.50A	----	34.80+	0.40	.372	----	1	193 +	1	44.50B	31.00A
2205	31.50	32.50B	30.25A	----	32.50+	0.40	.357	----	15	112 +	5	41.75B	28.75A
2210	----	30.25B	28.25A	----	30.20+	0.30	.341	----	----	85	UNCH	39.25B	26.75A
2215	27.50	28.00B	26.00A	----	28.00+	0.20	.326	----	28	89	UNCH	36.75B	24.75A
2220	26.00	26.00	24.25A	----	25.90+	0.10	.311	----	1	166	UNCH	34.50B	23.00A
2225	----	----	22.25A	----	23.90+	0.10	.295	----	----	253	UNCH	32.25B	21.00A
2230	----	----	20.50A	----	22.00+	0.10	.280	----	----	76	UNCH	30.00B	19.50A
2235	20.25	20.25	19.00A	----	20.20	UNCH	.265	----	1	114	UNCH	27.75B	17.75A
2240	----	----	17.25A	----	18.50	UNCH	.250	----	----	103	UNCH	25.75B	16.25A
2245	----	----	15.75A	----	16.90	UNCH	.235	----	----	166	UNCH	24.00B	14.75A
2250	14.75	15.25B	14.50A	----	15.40	UNCH	.221	----	1	451	UNCH	22.00B	13.50A
2255	13.50	13.75B	13.25A	----	14.00	UNCH	.206	----	18	60 +	7	20.25B	12.25A
2260	12.50	12.50	12.00	----	12.60-	0.10	.192	----	84	172 +	62	18.75B	11.25A
2265	11.00	11.25B	10.75A	----	11.40-	0.10	.179	----	21	123 +	21	17.25B	10.25A
2270	10.00	10.25B	9.75	----	10.30	UNCH	.166	----	36	69 +	11	15.75B	9.25A
2275	8.75	9.00B	8.75	----	9.30	UNCH	.154	----	75	188 +	43	14.50B	8.25A
2280	----	----	8.00A	----	8.30-	0.10	.141	----	----	462	UNCH	13.25B	7.50A
2285	----	----	7.25A	----	7.50-	0.10	.131	----	----	140	UNCH	12.00B	6.75A
2290	6.50	6.50	6.50	----	6.70-	0.10	.120	----	1	255	UNCH	11.00B	6.25A
2295	5.75	5.75	5.75	----	6.00-	0.10	.110	----	10	320	UNCH	10.00B	5.50A
2300	----	----	5.25A	----	5.40-	0.10	.101	----	----	503	UNCH	9.00B	4.95A
2305	4.65	4.70B	4.65	----	4.85-	0.15	.093	----	22	255 +	22	8.25B	4.45A
2310	----	----	4.15A	----	4.35-	0.15	.085	----	----	150	UNCH	7.50B	4.00A
2315	3.90	4.05B	3.75A	----	3.95-	0.15	.078	----	82	441 +	33	6.75B	3.60A
2320	----	----	3.40A	----	3.55-	0.15	.072	----	1	348	UNCH	6.25B	3.25A
2325	3.20	3.30B	3.10A	----	3.20-	0.15	.066	----	120	227 +	108	5.50B	2.95A
2330	2.90	3.00B	2.80A	----	2.90-	0.10	.060	----	14	492	UNCH	5.00B	2.65
2335	2.70	2.70	2.55A	----	2.65-	0.05	.056	----	103	269 +	97	4.75B	2.45A
2340	----	----	2.30A	----	2.40-	0.05	.051	----	----	135	UNCH	4.35B	2.25A
2345	2.25	2.25	2.15A	----	2.20-	0.05	.047	----	67	127 +	67	4.00B	2.05A
2350	----	----	1.95A	----	2.00-	0.05	.043	----	----	203	UNCH	3.70B	1.90A
2355	----	----	1.80A	----	1.85-	0.05	.040	----	----	212	UNCH	3.40B	1.75A
2360	1.75	1.75	1.65A	----	1.70-	0.05	.037	----	29	347 +	29	3.15B	1.65A
2365	----	----	1.55A	----	1.60	UNCH	.035	----	----	62	UNCH	2.80B	1.55A
2370	----	----	1.45A	----	1.50	UNCH	.033	----	----	57	UNCH	2.70B	1.45A
2375	1.35	1.35	1.35	----	1.40	UNCH	.031	----	3	146	UNCH	2.50B	1.35A
2380	----	----	----	----	1.30	UNCH	.029	----	----	90	UNCH	2.30B	1.30A
2390	----	----	1.15A	----	1.20	UNCH	.026	----	----	100	UNCH	2.00B	1.15A
2400	----	----	1.05A	----	1.10	UNCH	.024	----	----	31	UNCH	1.80B	1.00A
2410	----	----	.95A	----	1.00	UNCH	.022	----	----	56	UNCH	1.60	.90A
2425	----	----	----	----	.85	UNCH	.018	----	----	87	UNCH	1.30B	.80A
2430	----	----	.80A	----	.80-	0.05	.017	----	----	116	UNCH	1.25B	.75A
2440	----	----	.70A	----	.70-	0.05	.015	----	----	60	UNCH	1.10B	.70A
2450	----	----	.65A	----	.65-	0.05	.014	----	----	160	UNCH	1.00B	.65A
2480	----	----	.50A	----	.50-	0.05	.010	----	----	30	UNCH	.75B	.50A
2490	----	----	.45A	----	.45-	0.05	.009	----	----	252	UNCH	.70B	.45A
2510	----	----	----	----	.35-	0.05	.007	----	----	21	UNCH	.55B	.35
2520	----	----	.35A	----	.35-	0.05	.007	----	----	30	UNCH	.50B	.35
2525	----	----	.35A	----	.30-	0.10	.006	----	----	152	UNCH	.50B	.35
2530	----	----	----	----	.30-	0.05	.006	----	----	30	UNCH	.45B	.30A
2540	----	----	.30A	----	.30-	0.05	.006	----	----	155	UNCH	.40B	.30
2560	----	----	----	----	.25-	0.05	.005	----	----	225	UNCH	.35B	.25
2570	----	----	----	----	.20-	0.05	.004	----	----	30	UNCH	.25	.25
TOTAL									1142	11618 +	851		



PRELIMINARY

PG48 BULLETIN #148@

E-MINI S&P 500 PUT OPTIONS

Wed, Aug 03, 2016 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=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 = \$12.50 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

WK EW-W1 E-MINI S&P PUTS																			
STRIKE		OPEN	RANGE			HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW			
EW1 AUG16	MINI EW1	S&P P	EW1	MINI	S&P P														
1025						----	----	----		CAB	----	----	----	2	UNCH	.15	.10A		
1250						----	----	----		CAB	----	----	----	400	UNCH	.20	.10A		
1275						----	----	----		CAB	----	----	----	25	UNCH	.10	.10		
1375						----	----	----		CAB	----	----	----	12	UNCH	.25B	.20		
1400						----	----	----		CAB	----	----	----	1704	UNCH	1.40	.15A		
1440						----	----	----		CAB	----	----	----	50	UNCH	1.55	.20A		
1450						----	----	----		CAB	----	----	----	380	UNCH	.35	.20		
1470						----	----	----		CAB	----	----	----	30	UNCH	.35	.20A		
1475						----	----	----		CAB	----	----	----	41	UNCH	1.15	.20A		
1480						----	----	----		CAB	----	----	----	20	UNCH	1.20	.20A		
1490						----	----	----		CAB	----	----	----	20	UNCH	1.25	.20A		
1500						----	----	----		CAB	----	----	----	960	UNCH	1.30	.15A		
1510	0.20					.20	*.05A	----		CAB	----	----	1	361	UNCH	.65	.05A		
1525						----	----	----		CAB	----	----	----	209	UNCH	2.65B	.25A		
1530						----	----	----		CAB	----	----	----	44	UNCH	2.75B	.10		
1540						----	----	----		CAB	----	----	----	14	UNCH	2.90B	.25A		
1550						----	----	----		CAB	----	----	----	39	UNCH	3.05B	.25A		
1560						----	----	----		CAB	----	----	----	18	UNCH	3.25B	.20A		
1570						----	----	----		CAB	----	----	----	50	UNCH	.10	.10		
1575						----	----	----		CAB	----	----	----	652	UNCH	.50	.10		
1580						----	----	----		CAB	----	----	----	95	UNCH	.80B	.05		
1585						----	----	----		CAB	----	----	----	10	UNCH	.55B	.30A		
1590						----	----	----		CAB	----	----	----	184	UNCH	.50	.30A		
1600						----	----	----		CAB	----	----	----	1373	UNCH	4.25	.05		
1610						----	----	----		CAB	----	----	----	460	UNCH	.60B	.20		
1620						----	----	----		CAB	----	----	----	3	UNCH	.65B	.25A		
1625						----	----	----		CAB	----	----	----	19	UNCH	3.55B	.15A		
1630						----	----	----		CAB	----	----	----	283	UNCH	5.00B	.15A		
1640						----	----	----		CAB	----	----	----	510	UNCH	1.10B	.15		
1650						----	----	----		CAB	----	----	----	10115	UNCH	2.20B	.05		
1660						----	----	----		CAB	----	----	----	656	UNCH	.80B	.25A		
1665						----	----	----		CAB	----	----	----	51	UNCH	4.65B	.15		
1670						----	----	----		CAB	----	----	----	26	UNCH	6.50	.25		
1675						----	----	----		CAB	----	----	----	1020	UNCH	.90B	.05		
1680						----	----	----		CAB	----	----	----	250	UNCH	.90B	.15A		
1690						----	----	----		CAB	----	----	----	55	UNCH	3.65	.10A		
1700						----	----	----		CAB	----	----	----	326	UNCH	3.90	.10A		
1710						----	----	----		CAB	----	----	----	3740	UNCH	4.00	.05		
1715						----	----	----		CAB	----	----	----	137	UNCH	1.55B	.10A		
1720						----	----	----		CAB	----	----	----	2494	UNCH	7.25	.05		
1725						----	----	----		CAB	----	----	----	1518	UNCH	4.60	.10A		
1730						----	----	----		CAB	----	----	----	615	UNCH	4.85	.05		
1740						----	----	----		CAB	----	----	----	2329	UNCH	10.50B	.05		
1745						----	----	----		CAB	----	----	----	417	UNCH	5.50	.15A		
1750						----	----	----		CAB	----	----	----	15924	UNCH	5.50	.10		
1760						----	----	----		CAB	----	----	----	487	UNCH	6.00	.10		
1765						----	----	----		CAB	----	----	----	64	UNCH	1.65B	.15A		
1770						----	----	----		CAB	----	----	----	752	UNCH	6.50	.15A		
1775						----	----	----		CAB	----	----	----	23791	UNCH	6.75	.05		
1780						----	----	----		CAB	----	----	1	4849	UNCH	2.95	.10		
1785						----	----	----		CAB	----	----	----	6155	UNCH	3.20	.10		
1790						----	----	----		CAB	----	----	----	178	UNCH	15.25	.15		
1795						----	----	----		CAB	----	----	----	398	UNCH	3.00B	.10		
1800						----	----	----		CAB	----	----	1	18567	-	1	16.00B	.05	
1805						----	----	----		CAB	----	----	----	106	UNCH	3.20B	.05		
1810						----	----	----		CAB	----	----	----	17722	UNCH	8.75	.05		
1815						----	----	----		CAB	----	----	----	922	UNCH	9.25	.05A		
1820						----	----	----		CAB	----	----	----	1253	UNCH	9.50	.05		
1825						----	----	----		CAB	----	----	----	2557	UNCH	10.25	.05		
1830						----	----	----		CAB	----	----	----	749	UNCH	4.50	.20A		
1835						----	----	----		CAB	----	----	----	622	UNCH	4.70	.20		
1840						----	----	----		CAB	----	----	----	10251	UNCH	17.50B	.05		
1845						----	----	----		CAB	----	----	----	899	UNCH	12.25	.15A		
1850						----	----	----		CAB	----	----	----	11236	UNCH	7.75B	.05		
1855						----	----	----		CAB	----	----	----	84	UNCH	13.00	.05		
1860						----	----	----		CAB	----	----	----	2950	UNCH	13.75	.10		
1865						----	----	----		CAB	----	----	----	8312	UNCH	21.50B	.05		
1870						----	----	----		CAB	----	----	----	6762	UNCH	26.25B	.05		
1875						----	----	----		CAB	----	----	----	15213	UNCH	23.25B	.05		
1880						----	----	----		CAB	----	----	----	323	UNCH	16.25	.15A		
1885						----	----	----		CAB	----	----	----	1301	UNCH	25.00B	.05		
1890						----	----	----		CAB	----	----	----	882	UNCH	26.00B	.05		
1895						----	----	----		CAB	----	----	----	375	UNCH	12.00B	.05		
1900						.05B	----	----		CAB	----	----	----	1374	UNCH	17.00B	.05		
1905	0.10					.10	.05A	----		CAB	----	----	1	3143	UNCH	33.50B	.05		
1910						----	----	----		CAB	----	----	1	5143	UNCH	20.50	.10A		
1915						----	----	----		CAB	----	----	----	3584	UNCH	35.75B	.15A		
1920						----	----	----		CAB	----	----	----	1415	UNCH	20.50	.05		
1925						----	----	----		CAB	----	----	----	1235	UNCH	23.75	.05		
1930						----	----	----		CAB	----	----	----	963	UNCH	39.75B	.05		
1935						----	----	----		CAB	----	----	----	234	UNCH	17.75B	.10		
1940						----	----	----		CAB	----	----	----	480	UNCH	42.75B	.10		
1945	0.05					.05	*.05	----		CAB	----	----	84	3374	-	84	19.75B	.05	
1950	0.05					.05	.05	----		CAB	----	----	44	11827	UNCH	27.00B	.05		
1955	0.05					.05	*.05	----		CAB	----	----	22	4177	UNCH	43.00B	.05		
1960	0.10					.10	.05	----		CAB	----	----	77	4312	-	22	44.50B	.05	
1965	0.05					.05	*.05	----		CAB	----	----	133	2614	-	132	24.00B	.05	
1970	0.10					.10	.05	----		CAB	----	----	52	2820	-	22	25.25B	.05	
1975	0.10					.10	.05	----		CAB	----	----	311	3989	-	129	49.75B	.05	
1980	0.05					.05	*.05	----		CAB	----	----	714	1502	-	274	30.75B	.05	
1985	0.05					.05	.05	----		CAB	----	.000	602	4638	UNCH	31.25B	.05		
1990	0.10					.10	*.05	----		CAB	----	.000	887	1778	-	376	30.50B	.05	
1995	0.10					.10	*.05	----		CAB	----	.000	362	2058	+	266	61.75B	.05	
2000	0.10					.10	*.05	----		CAB	----	.000	445	3234	-	167	64.00B	.05	
2005	----					----	.10A	----			.05-	5	.000	250	778	UNCH	44.25B	.10	
2010	0.05					.05	*.05	----			.05-	10	.000	200	1019	+	161	37.00B	.05
2015	----					----	.10A	----			.05-	10	.000	301	1573	UNCH	38.75B	.05	
2020	0.10					.10	.10	----			.05-	10	.000	3	4392	+	1	40.75B	.10
2025	----					----	.10A	----			.05-	10	.000	----	3387	UNCH	42.75B	.10	
2030	----					----	.10A	----			.10-	5	.001	100	1225	UNCH	44.75B	.10	
2035	0.10					.10	.10	----			.10-	5	.001	500	1588	+	490	46.75B	.05
2040	0.15					.15	.10A	----			.10-	5	.001	10	3896	UNCH	49.00B	.10	
2045	0.10					.10	*.10	----			.10-	5	.001	23	1545	-	11	51.25B	.10
2050	0.15					.15	.10	----			.10-	5	.001	272	4029	+	211	53.75B	.10
2055	0.10					.10	*.10	----			.10-	5	.001	1	3461	UNCH	56.25B	.10	
2060	0.20					.20	.10	----			.10-	5	.001	349	4677	+	121	58.75B	.10
2065	0.10					.15	*.10	----			.10-	10	.001	61	3457	+	41	61.50B	.10
2070	0.15					.25B	.15	----			.10-	10	.001	100	2052	-	100	64.50B	.15
2075	0.30					.30	*.15	----			.10-	15	.001	920	6492	+	157	67.50B	.15
2080	0.35					.35	.15	----			.15-	15	.002	1582	4161	+	888		

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY

PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS					wed, Aug 03, 2016				PG48
2145	6.75		9.25B	2.75	----	3.10-	340	.220	----	1777	2299 +	538	81.50B	1.75
2150	8.50		11.75	4.00	----	4.40-	390	.320	----	3396	6453 -	552	86.00B	2.30
2155	11.75		14.25	5.75	----	6.20-	420	.444	----	2329	3098 +	1022	90.25B	3.05
2160	13.50		17.00B	8.00	----	8.40-	460	.584	----	861	3130 -	42	95.00B	3.90
2165	15.25		20.75B	10.75A	----	11.50-	470	.717	----	141	1138 -	88	99.50B	5.00
2170	22.75		24.75B	14.75A	----	14.90-	480	.838	----	89	1745 -	50	103.00B	6.50
2175	23.50		29.25B	18.75	----	19.00-	480	.915	----	13	905 -	1	105.25B	8.25
2180	----		31.00B	23.25A	----	23.50-	470	.959	----	54	480 +	46	110.00B	10.50
2185	----		34.50B	31.00A	----	28.30-	450	.978	----	2	10	UNCH	115.00B	13.50
2190	----		39.25B	36.00A	----	33.20-	440	.986	----	----	59	UNCH	120.00B	16.75
2195	----		44.00B	41.00A	----	38.20-	430	.990	----	----	48	UNCH	124.75B	21.00A
2200	----		49.00B	46.00A	----	43.10-	440	.994	----	----	34	UNCH	129.75B	29.25A
2205	----		----	----	----	48.10-	430	.994	----	----	40	UNCH	134.75B	46.75A
2210	----		----	----	----	53.10-	430	.997	----	----	1	UNCH	139.75B	50.00
2215	----		----	----	----	58.10-	430	.997	----	----	19	UNCH	144.75B	80.75A
2220	----		----	----	----	63.00-	440	.998	----	----	109	UNCH	149.75B	85.75A
2225	----		----	----	----	68.00-	440	.999	----	----	8	UNCH	154.75B	90.75A
2240	----		----	----	----	83.00-	430	.999	----	----	2	UNCH	169.75B	105.50A
TOTAL										40150	381004 +	3770		
SEP16	EOW1	MINI	S&P	P										
1520	----		----	----	----	.15-	5	.001	----	----	10	UNCH	.25	.15A
1585	0.20		.20		----	.20-	10	.002	----	346	347 +	346	.30B	.20A
1590	0.20		#.20		----	.20+	NEW	.002	----	546	546 +	546	.20	.20A
1600	----		----	*	.25A	.20-	10	.002	----	----	5	UNCH	.40	.25A
1620	0.25		.25		----	.25+	NEW	.002	----	200	200 +	200	.40B	.25A
1630	0.25		#.25		----	.25+	NEW	.003	----	344	344 +	344	.25	.25A
1640	----		----	.30A	----	.25-	10	.003	----	----	150	UNCH	.35	.25A
1660	----		----	.30A	----	.25-	15	.003	----	----	1	UNCH	.45	.30A
1665	----		----	.35A	----	.25-	15	.003	----	----	1	UNCH	.45	.30A
1680	----		----	.35A	----	.30-	10	.003	----	----	2	UNCH	.50	.30A
1690	----		----	.35A	----	.30-	15	.004	----	----	6	UNCH	.55	.35A
1700	----		----	.40A	----	.35-	10	.004	----	----	2	UNCH	.55	.35A
1710	----		----	.40A	----	.35-	15	.004	----	----	46	UNCH	.70	.35A
1715	----		----	.40A	----	.40-	10	.005	----	----	42	UNCH	.70	.35A
1720	----		----	.45A	----	.40-	10	.005	----	----	31	UNCH	.75	.40A
1725	----		----	.45A	----	.40-	10	.005	----	----	44	UNCH	.75	.40A
1730	----		----	.45A	----	.40-	10	.005	----	----	2	UNCH	.70B	.40A
1740	----		----	.45A	----	.45-	10	.006	----	----	32	UNCH	.80	.40A
1745	----		----	.50A	----	.45-	10	.006	----	----	34	UNCH	.85	.40A
1750	----		----	.50A	----	.45-	10	.006	----	----	77	UNCH	.85	.45A
1760	----		----	.55A	----	.50-	10	.007	----	----	86	UNCH	.90	.45A
1765	----		----	.55A	----	.50-	10	.007	----	----	111	UNCH	.95	.45A
1770	----		----	.55A	----	.50-	10	.007	----	----	53	UNCH	.95	.50A
1775	----		----	.60A	----	.50-	15	.007	----	----	76	UNCH	1.05	.50A
1780	0.65		.65	.60A	----	.55-	10	.008	----	20	96 +	20	1.00	.50A
1785	----		----	.60A	----	.55-	10	.008	----	----	94	UNCH	1.05	.50A
1790	0.75		.75	.60A	----	.55-	15	.008	----	53	87 +	53	1.15	.55A
1795	0.60		.60	.60	----	.60-	10	.009	----	20	125 +	20	1.05	.55A
1800	0.80		.80	.65A	----	.60-	15	.009	----	47	109 +	47	1.10	.55
1805	----		----	.70A	----	.65-	10	.009	----	----	246	UNCH	1.10	.60A
1810	0.80		.80	.70A	----	.65-	15	.010	----	20	253	UNCH	1.15	.60A
1815	0.80		.80	.75A	----	.70-	15	.010	----	20	106 +	20	1.20	.60A
1820	0.85		.85	.75	----	.70-	15	.010	----	40	68 +	40	1.20	.65A
1825	0.90		.90	.75	----	.75-	15	.011	----	40	362	UNCH	1.50	.65A
1830	----		----	.80A	----	.75-	20	.011	----	----	48	UNCH	1.50B	.70A
1835	0.80		.80	.80	----	.80-	15	.012	----	20	33 +	20	1.55B	.70A
1840	----		----	.85A	----	.80-	20	.012	----	----	56	UNCH	1.65B	.70A
1845	----		----	.90A	----	.85-	20	.013	----	----	91	UNCH	1.70B	.75A
1850	1.05		1.05	.90A	----	.90-	20	.014	----	45	110 +	22	2.05B	.75A
1855	1.00		1.00	.95A	----	.90-	25	.014	----	10	15 +	10	1.85B	.80A
1860	1.00		1.00	1.00	----	.95-	20	.015	----	13	84	UNCH	1.90B	.85A
1865	1.05		1.05	1.00	----	1.00-	20	.016	----	35	37 +	23	2.00B	.85A
1870	1.15		1.15	1.05A	----	1.00-	25	.016	----	35	158 +	1	2.05B	.90A
1875	1.15		1.20B	1.10A	----	1.05-	25	.017	----	30	50	UNCH	2.50B	.90A
1880	1.20		1.25B	1.10	----	1.10-	25	.018	----	49	142 +	2	2.55B	.95A
1885	1.20		1.45B	1.15A	----	1.15-	20	.019	----	1	47 +	1	2.65B	1.00A
1890	----		1.50B	1.20A	----	1.20-	20	.020	----	----	25	UNCH	2.80B	1.05A
1895	1.55		1.55	1.25A	----	1.25-	20	.021	----	325	326 +	321	2.55B	1.10A
1900	1.45		1.65B	1.30A	----	1.30-	20	.022	----	40	128 +	36	2.65B	1.10A
1905	1.70		1.70	1.35A	----	1.35-	25	.023	----	73	121 +	20	3.10B	1.15A
1910	1.75		1.80B	1.40A	----	1.40-	25	.024	----	166	206 +	135	2.95	1.20A
1915	1.85		1.85	1.45A	----	1.45-	30	.025	----	76	91 +	73	2.95B	1.25A
1920	1.70		1.95B	1.55A	----	1.55-	30	.027	----	31	73	UNCH	3.50B	1.30A
1925	1.90		2.05B	1.60A	----	1.60-	35	.028	----	270	404 +	180	3.65B	1.35A
1930	----		2.15B	1.65A	----	1.65-	40	.029	----	----	132	UNCH	3.80B	1.45A
1935	2.00		2.25B	1.75A	----	1.75-	40	.031	----	193	228 +	118	3.50B	1.50A
1940	2.10		2.40B	1.80A	----	1.85-	40	.033	----	246	179 +	21	4.10B	1.55A
1945	2.10		2.50B	1.90A	----	1.95-	45	.035	----	199	267 +	144	3.85B	1.60A
1950	2.40		2.65B	2.00A	----	2.05-	45	.037	----	12	185	UNCH	4.45B	1.70
1955	2.50		2.80B	2.10A	----	2.15-	45	.039	----	12	175 +	1	4.65B	1.80A
1960	2.50		2.95B	2.20A	----	2.25-	45	.041	----	83	245 +	65	4.35B	1.85
1965	2.65		3.10B	2.30A	----	2.35-	50	.043	----	14	170	UNCH	4.55B	1.95A
1970	2.75		3.30B	2.40A	----	2.45-	55	.045	----	10	288	UNCH	4.75B	2.05A
1975	----		3.50B</											



PRELIMINARY

PG48	BULLETIN #148@	E-MINI S&P 500 PUT OPTIONS	wed, Aug 03, 2016	PG48
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STRIKE				OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
EW2 AUG16	MINI S&P P	EW2 MINI	S&P P														
1350	----	----	----	----	----	----	----	----	----	CAB	----	----	----	427	UNCH	.30	.30
1380	----	----	----	----	----	----	----	----	----	CAB	----	----	----	441	UNCH	.30	.30
1410	----	----	----	----	----	----	----	----	----	CAB	----	----	----	250	UNCH	.25	.25
1425	----	----	----	----	----	----	----	----	----	CAB	----	----	----	459	UNCH	.35	.35
1430	----	----	----	----	----	----	----	----	----	CAB	----	----	----	2	UNCH	.35B	.30
1500	----	----	----	----	----	----	----	----	----	CAB	----	----	----	30	UNCH	.40	.05
1510	----	----	----	----	----	----	----	----	----	CAB	----	----	----	10	UNCH	.30	.30
1525	----	----	----	----	----	----	----	----	----	CAB	----	----	----	1180	UNCH	.05	.05
1575	----	----	----	----	----	----	----	----	----	CAB	----	----	----	40	UNCH	.75B	.10
1580	----	----	----	----	----	----	----	----	----	CAB	----	----	----	20	UNCH	.75B	.05
1600	----	----	----	----	----	----	----	----	----	CAB	----	----	----	1132	UNCH	.85B	.10
1610	----	----	----	----	----	----	----	----	----	CAB	----	----	----	544	UNCH	.90B	.10
1620	----	----	----	----	----	----	----	----	----	CAB	----	----	----	551	UNCH	.95B	.20
1640	----	----	----	----	----	----	----	----	----	CAB	----	----	----	7	UNCH	1.10	.25
1650	----	----	----	----	----	----	----	----	----	CAB	----	----	----	633	UNCH	1.10B	.05
1660	----	----	----	----	----	----	----	----	----	CAB	----	----	----	1205	UNCH	1.20B	.10
1665	----	----	----	----	----	----	----	----	----	CAB	----	----	----	22	UNCH	1.20B	.30A
1670	----	----	----	----	----	----	----	----	----	CAB	----	----	----	16	UNCH	1.25B	.30A
1675	----	----	----	----	----	----	----	----	----	CAB	----	----	----	2084	UNCH	1.30B	.10
1680	----	----	----	----	----	----	----	----	----	CAB	----	----	----	239	UNCH	1.35B	.25
1690	----	----	----	----	----	----	----	----	----	CAB	----	----	----	2815	UNCH	1.40B	.25
1700	----	----	----	----	----	----	----	----	----	CAB	----	----	----	4407	UNCH	1.55	.05
1710	----	----	----	----	----	----	----	----	----	CAB	----	----	----	280	UNCH	1.60B	.20A
1715	----	----	----	----	----	----	----	----	----	CAB	----	.000	----	760	UNCH	1.70B	.20A
1720	----	----	----	----	----	----	----	----	----	CAB	----	.000	----	488	UNCH	1.75B	.10
1725	0.05	----	----	.05	.05	----	----	----	----	CAB	----	.000	1500	6362 +	1500	1.80B	.05
1730	----	----	----	----	----	----	----	----	----	CAB	----	.000	----	40	UNCH	1.85B	.20
1740	0.05	----	----	.05	*.05	----	----	----	----	CAB	----	.000	1802	1982 +	1163	2.00B	.05
1745	----	----	----	----	----	----	----	----	----	CAB	----	.000	----	412	UNCH	2.05B	.15
1750	----	----	----	.05B	----	----	----	----	----	CAB	----	.000	----	6087	UNCH	2.15B	.05
1760	----	----	----	.05B	----	----	----	----	----	CAB	----	.000	----	1182	UNCH	2.30B	.10
1765	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	----	----	644	UNCH	2.40B	.10
1770	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	----	----	498	UNCH	2.50B	.05
1775	0.05	----	----	.05	*.05	----	----	----	.05 UNCH	.000	----	10	3447 +	10	2.60B	.05	
1780	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	----	----	110	UNCH	2.70B	.10
1785	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	----	----	171	UNCH	2.80B	.20
1790	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	4	397 -	4	2.95B	.20A	
1795	----	----	----	.05B	----	----	----	----	.05 UNCH	.000	----	----	----	1567	UNCH	3.05B	.20A
1800	----	----	----	----	----	----	----	----	.05- 5	.000	----	----	----	1153	UNCH	3.20B	.10
1805	----	----	----	----	----	----	----	----	.05- 5	.000	----	----	----	645	UNCH	3.30B	.05
1810	----	----	----	----	----	----	----	----	.05- 5	.000	----	4	655	UNCH	3.45B	.15A	
1815	----	----	----	----	----	----	----	----	.05- 5	.000	----	----	----	1014	UNCH	3.60B	.10
1820	----	----	----	----	----	----	----	----	.05- 5	.000	----	4	280	UNCH	3.75B	.15A	
1825	0.10	----	----	.10	.10	----	----	----	.05- 5	.000	----	3500	3641 +	2706	3.90B	.10	
1830	----	----	----	----	----	----	----	----	.05- 5	.000	----	----	----	1577	UNCH	4.05B	.15A
1835	----	----	----	----	----	----	----	----	.10 UNCH	.001	----	----	----	635	UNCH	4.25B	.20
1840	----	----	----	----	----	----	----	----	.10 UNCH	.001	----	----	----	693	UNCH	4.40B	.20
1845	----	----	----	----	----	----	----	----	.10 UNCH	.001	----	----	----	289	UNCH	4.60B	.25A
1850	0.10	----	----	.10	.10	----	----	----	.10 UNCH	.001	----	14	385 +	10	4.80B	.10	
1855	----	----	----	----	----	----	----	----	.10 UNCH	.001	----	----	----	385	UNCH	5.00B	.15
1860	----	----	----	----	----	----	----	----	.10 UNCH	.001	----	----	----	428	UNCH	5.25B	.30
1865	----	----	----	----	----	----	----	----	.10- 5	.001	----	----	----	357	UNCH	5.25B	.15
1870	----	----	----	----	----	----	----	----	.10- 5	.001	----	6	146	UNCH	5.50B	.20A	
1875	----	----	----	----	----	----	----	----	.10- 5	.001	----	4	349	UNCH	5.75B	.20A	
1880	----	----	----	----	----	----	----	----	.10- 5	.001	----	8	630 -	8	6.25B	.15	
1885	----	----	----	----	.15A	----	----	----	.10- 10	.001	----	----	----	251	UNCH	6.50B	.15A
1890	----	----	----	----	.15A	----	----	----	.15- 5	.002	----	----	----	468	UNCH	6.75B	.15A
1895	----	----	----	----	*.15A	----	----	----	.15- 5	.002	----	----	----	818	UNCH	7.00B	.15A
1900	----	----	----	----	.20A	----	----	----	.15- 10	.002	----	----	----	524	UNCH	7.25	.15
1905	----	----	----	----	.20A	----	----	----	.15- 10	.003	----	2	615	UNCH	7.75B	.20	
1910	----	----	----	----	.20A	----	----	----	.20- 5	.003	----	28	848 +	20	8.00B	.20	
1915	----	----	----	----	.20A	----	----	----	.20- 5	.004	----	----	----	311	UNCH	8.50B	.20
1920	0.20	----	----	.20	.20	----	----	----	.20- 10	.004	----	10	813 +	10	9.00B	.20A	
1925	0.20	----	----	.20	.20	----	----	----	.20- 10	.004	----	800	1143 +	508	9.25B	.20	
1930	----	----	----	----	.20A	----	----	----	.20- 10	.004	----	----	----	3308	UNCH	9.75B	.20
1935	----	----	----	----	*.25A	----	----	----	.20- 10	.004	----	----	----	790	UNCH	10.25B	.25A
1940	----	----	----	----	.25A	----	----	----	.20- 10	.004	----	5	2679	UNCH	10.75B	.25	
1945	----	----	----	----	.25A	----	----	----	.20- 15	.004	----	----	----	2016	UNCH	11.25B	.25
1950	----	----	----	----	.25A	----	----	----	.25- 10	.005	----	1	2011	UNCH	11.75B	.15	
1955	----	----	----	----	.25A	----	----	----	.25- 10	.005	----	----	----	358	UNCH	12.50B	.25A
1960	----	----	----	----	.25A	----	----	----	.25- 10	.005	----	151	748 +	18	13.00B	.25A	
1965	----	----	----	----	.30A	----	----	----	.25- 10	.006	----	----	----	692	UNCH	13.75B	.25A
1970	0.30	----	----	.30	.30	----	----	----	.25- 10	.006	----	298	1014 +	220	14.50B	.30A	
1975	0.30	----	----	.30	.30	----	----	----	.30- 10	.007	----	177	755 +	147	15.25B	.30A	
1980	0.30	----	----	.35	.30	----	----	----	.30- 10	.007	----	436	1078 +	386	16.00B	.30	
1985	----	----	----	----	.35A	----	----	----	.30- 15	.007	----	----	----	860	UNCH	16.75B	.30A
1990	0.40	----	----	.50B	.35	----	----	----	.35- 10	.009	----	286	569 +	44	17.75B	.25	
1995	----	----	----	.55B	.35A	----	----	----	.35- 10	.009	----	300	745	UNCH	18.50B	.35	
2000	----	----	----	.55B	.40A	----	----	----	.40- 10	.010	----	13	1955 +	9	19.75	.35A	
2005	0.45	----	----	.60B	.40	----	----	----	.40- 15	.011	----	310	611 +	310	20.50B		



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PG48		BULLETIN #148@										E-MINI S&P 500 PUT OPTIONS										Wed, Aug 03, 2016				PG48	
1410	----	----	----	----	----	.05	UNCH	.000	----	----	150	UNCH	.10	.10													
1510	----	----	----	----	----	.10	UNCH	.001	----	----	10	UNCH	.30	.20A													
1560	----	----	----	----	----	.15	UNCH	.001	----	----	4	UNCH	.35	.25A													
1575	----	----	----	----	----	.15	UNCH	.001	----	----	40	UNCH	.60	.15A													
1580	----	----	----	----	----	.15	UNCH	.001	----	----	450	UNCH	.60	.15A													
1585	----	----	----	----	----	.15	UNCH	.001	----	----	1	UNCH	.50	.15A													
1600	----	----	----	----	----	.15	UNCH	.001	----	----	945	UNCH	.60	.15A													
1610	----	----	----	----	----	.15	UNCH	.001	----	----	10	UNCH	.30	.15A													
1620	----	----	----	----	----	.15-	5	.001	----	----	155	UNCH	.30	.15A													
1625	----	----	----	----	----	.15-	5	.001	----	----	100	UNCH	.50	.15A													
1630	----	----	----	----	----	.15-	5	.001	----	----	5	UNCH	.25	.20A													
1635	----	----	----	----	----	.15-	5	.001	----	----	10	UNCH	.35B	.20A													
1640	----	----	----	----	----	.15-	5	.001	----	----	15	UNCH	.35B	.20A													
1650	----	----	----	----	----	.15-	5	.001	----	----	810	UNCH	.40	.20													
1660	----	----	.20A	----	----	.15-	10	.002	----	----	99	UNCH	.90	.20A													
1665	----	----	.20A	----	----	.20-	5	.002	----	----	94	UNCH	.90	.20													
1670	----	----	----	----	----	.20-	5	.002	----	----	108	UNCH	.95	.20A													
1675	----	----	----	----	----	.20-	5	.002	----	----	115	UNCH	.95	.20A													
1680	----	----	----	----	----	.20-	5	.002	----	----	54	UNCH	1.00	.20A													
1690	----	----	----	----	----	.20-	5	.002	----	----	180	UNCH	1.05	.20A													
1700	0.20	.20	.20	----	----	.20-	5	.002	----	250	541 +	195	1.05	.20A													
1710	0.25	.25	.25	----	----	.25	UNCH	.003	----	40	104 +	40	1.05B	.25A													
1715	----	----	.25A	----	----	.25-	5	.003	----	----	180	UNCH	.90B	.25A													
1720	----	----	.25A	----	----	.25-	5	.003	----	----	195	UNCH	.90	.25A													
1725	----	----	----	----	----	.25-	5	.003	----	----	74	UNCH	.95B	.25A													
1730	----	----	----	----	----	.25-	5	.003	----	----	251	UNCH	1.00B	.25A													
1740	----	----	----	----	----	.25-	5	.003	----	----	181	UNCH	1.05B	.25A													
1745	----	----	----	----	----	.25-	5	.003	----	----	71	UNCH	1.10B	.25													
1750	----	----	----	----	----	.25-	5	.003	----	----	347	UNCH	1.35B	.30A													
1760	----	----	----	----	----	.25-	5	.003	----	----	32	UNCH	1.50	.30A													
1765	----	----	----	----	----	.30-	5	.004	----	----	50	UNCH	1.20B	.30A													
1770	----	----	----	----	----	.30-	5	.004	----	----	33	UNCH	1.25B	.30A													
1775	----	----	----	----	----	.30-	5	.004	----	----	2	UNCH	1.30B	.30A													
1780	----	----	----	----	----	.30-	5	.004	----	----	3	UNCH	1.85B	.30A													
1785	----	.40B	----	----	----	.30-	5	.004	----	----	55	UNCH	1.40B	.35A													
1790	----	----	----	----	----	.35-	5	.005	----	----	65	UNCH	1.70	.35A													
1795	----	----	----	----	----	.35-	5	.005	----	----	66	UNCH	1.75	.35A													
1800	----	----	----	----	----	.35-	5	.005	----	----	350	UNCH	1.85B	.35A													
1805	----	----	----	----	----	.40-	5	.006	----	----	11	UNCH	1.55B	.35A													
1810	----	----	----	----	----	.40-	5	.006	----	----	13	UNCH	1.95B	.40A													
1815	----	.50B	----	----	----	.40-	5	.006	----	----	64	UNCH	1.95B	.40A													
1820	----	----	.45A	----	----	.45-	5	.007	----	----	22	UNCH	1.75B	.35A													
1825	----	----	----	----	----	.45-	5	.007	----	----	13	UNCH	2.50B	.40A													
1830	----	.55B	----	----	----	.45-	5	.007	----	----	912	UNCH	1.85B	.40A													
1835	0.55	.55	.50A	----	----	.50-	5	.008	----	2	258 +	2	2.35	.45A													
1840	0.55	.60B	.55	----	----	.50-	5	.008	----	2	86 +	1	2.25B	.45A													
1845	----	----	.55A	----	----	.55-	5	.009	----	----	188	UNCH	2.05B	.45A													
1850	0.55	.65B	.55	----	----	.55-	5	.009	----	6	110 +	6	2.85B	.45A													
1855	----	.65B	----	----	----	.55-	5	.009	----	----	253	UNCH	2.70	.50A													
1860	----	.70B	.60A	----	----	.60-	5	.010	----	----	69	UNCH	2.25B	.50A													
1865	----	.70B	.60A	----	----	.60-	5	.010	----	----	357	UNCH	3.35B	.50A													
1870	----	.75B	.65A	----	----	.60-	10	.010	----	----	248	UNCH	2.40B	.50A													
1875	----	.80B	.65A	----	----	.65-	5	.011	----	----	83	UNCH	2.50B	.55A													
1880	----	.80B	.70A	----	----	.65-	10	.011	----	----	133	UNCH	3.20B	.55A													
1885	----	.85B	.70A	----	----	.70-	5	.012	----	----	212	UNCH	3.15B	.60A													
1890	----	.90B	.75A	----	----	.70-	10	.013	----	----	269	UNCH	2.80B	.60A													
1895	----	.90B	.75A	----	----	.75-	10	.013	----	----	314	UNCH	3.50	.60A													
1900	----	.95B	.80A	----	----	.75-	10	.014	----	1	722 +	1	4.15B	.65A													
1905	----	1.00B	.80A	----	----	.80-	10	.015	----	----	191	UNCH	3.65B	.65A													
1910	----	1.05B	.85A	----	----	.80-	15	.015	----	----	280	UNCH	3.80B	.70A													
1915	----	1.10B	.90A	----	----	.85-	15	.016	----	----	648	UNCH	3.95B	.75A													
1920	----	1.15B	.95A	----	----	.90-	15	.017	----	----	146	UNCH	4.05B	.75A													
1925	1.00	1.20B	.95A	----	----	.90-	20	.017	----	11	159 +	10	4.25B	.80A													
1930	----	1.25B	1.00A	----	----	.95-	25	.019	----	----	614	UNCH	4.40B	.85A													
1935	1.10	1.35B	1.05A	----	----	1.00-	25	.020	----	10	197 +	10	4.55B	.85A													
1940	----	1.40B	1.10A	----	----	1.05-	25	.021	----	----	671	UNCH	4.75B	.90A													
1945	----	1.50B	1.15A	----	----	1.10-	30	.022	----	----	271	UNCH	4.95B	.95A													
1950	----	1.60B	1.20A	----	----	1.15-	35	.023	----	----	230	UNCH	5.50B	1.00													
1955	1.35	1.70B	1.25A	----	----	1.20-	35	.025	----	3	275 +	1	4.65B	1.05A													
1960	----	1.80B	1.30A	----	----	1.25-	40	.026	----	----	97	UNCH	4.85B	1.10A													
1965	1.60	1.90B	1.35A	----	----	1.35-	40	.028	----	2	283 +	2	5.75B	1.15A													
1970	2.00	2.00	1.45A	----	----	1.45-	35	.030	----	10	279 +	10	6.00B	1.20A													
1975	----	2.15B	1.50A	----	----	1.50-	40	.032	----	----	204	UNCH	6.25B	1.30A													
1980	----	2.25B	1.60A	----	----	1.55-	45	.033	----	1	260 +	1	7.00B	1.35A													
1985	----	2.45B	1.65A	----	----	1.65-	50	.036	----	----	210	UNCH	6.75B	1.40A													
1990	2.10	2.60B	1.75A	----	----	1.75-	50	.038	----	2	267 +	1	6.25B	1.50A													
1995	----	2.75B	1.85A	----	----	1.85-	50	.041	----	2	159	UNCH	7.50B	1.55A													
2000	2.25	2.95B	1.95A	----	----	1.95-	55	.043	----	45	562 +	19	8.50	1.65A													
2005	----	3.10B	2.10A	----	----	2.10-	55	.047	----	----	396	UNCH	8.75	1.75A													
2010	2.60	3.35B	2.25A	----	----	2.25-	55	.050	----	32	503 +	32	10.75B	1.85A													
2015	----	3.55B	2.35A	----	----	2.40-	60	.054	----	----	271	UNCH	9.75B	2.00A													
2020	3.10	3.80B	2.55A	----	----	2.55-	65	.058	----	2	561 +	1	11.50B	2.10													
2025	----	4.05B	2.70A	----	----	2.70-	70	.062	----	2	286 +	2	12.00B	2.25A													
2030	3.35	4.40B	2.90A	----	----	2.90-	75	.067	----	10	328 +	10	11.25B	2.40A													
2035	----	4.70B	3.10A	----	----	3.10-	80	.072	----	5	490	UNCH	10.75B	2.55													
2040	----	5.00B	3.30A	----	----	3.35-	80	.077	----	1	269 +	1	11.50	2.70A													
2045	----	5.25B	3.55A	----	----	3.60-	85	.084	----	----	738	UNCH	12.00B	2.90A													
2050	----	5.75B	3.80A	----	----	3.90-	90	.091	----	1	1096 -	1	15.25B	3.05A													
2055	----	6.00B	4.10A	----																							



PRELIMINARY

PG48 BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016 PG48						
925	----	----	----	----	CAB	----	----	----	----	209	UNCH	6.75B	.15A	
950	----	----	----	----	CAB	----	----	----	----	640	UNCH	7.50B	.10	
975	----	----	----	----	CAB	----	----	----	----	3463	UNCH	8.50B	.10	
1000	----	----	----	----	CAB	----	----	----	----	1751	UNCH	9.50B	.10	
1025	----	----	----	----	CAB	----	----	----	----	3610	UNCH	10.50B	.10	
1050	----	----	----	----	CAB	----	----	----	----	3813	UNCH	11.75B	.05	
1075	----	----	----	----		.05	UNCH	.000	----	2359	UNCH	13.00B	.05	
1100	----	----	----	----		.05	UNCH	.000	----	4183	UNCH	14.50B	.05	
1125	----	----	----	----		.05	UNCH	.000	----	2237	UNCH	16.00B	.05	
1150	----	----	----	----		.05	UNCH	.000	----	2798	UNCH	17.50B	.05	
1175	----	----	----	----		.05	UNCH	.000	----	6260	UNCH	19.50B	.05	
1200	----	----	----	----		.05	UNCH	.000	----	7043	UNCH	21.25B	.05	
1225	----	----	----	----		.05	UNCH	.000	----	3096	UNCH	23.25B	.05	
1250	0.05	.05	.05	----		.05	UNCH	.000	----	3	1655	UNCH	25.50B	.05
1275	----	----	----	----		.05-	5	.000	----	2492	UNCH	28.00B	.10	
1300	0.05	.05	*.05	----		.10	UNCH	.000	----	11	9781 -	2	30.50B	.05
1325	0.05	.10	*.05	----		.10	UNCH	.000	----	671	3172 +	410	33.25B	.05
1350	0.10	.10	.10	----		.15	UNCH	.001	----	500	5115 +	500	36.00B	.10
1375	0.10	.10	*.10	----		.15	UNCH	.001	----	500	4759	UNCH	39.25B	.10
1380	----	----	----	----		.15	UNCH	.001	----	722	UNCH	2.00	.15	
1400	0.15	.15	.15	----		.15	UNCH	.001	----	5	10080 -	5	42.50B	.15
1410	----	----	.15A	----		.15-	5	.001	----	2632	UNCH	44.00B	.15	
1420	0.20	.20	*.15	----		.20	UNCH	.001	----	10	4315 -	10	45.25B	.15
1425	----	----	----	----		.20	UNCH	.001	----	855	UNCH	46.00B	.15A	
1430	----	----	----	----		.20	UNCH	.001	----	583	UNCH	46.75B	.15	
1440	0.15	.15	*.15	----		.20	UNCH	.001	----	2	1128	UNCH	48.25B	.15
1450	----	----	----	----		.20	UNCH	.001	----	400	5030 +	200	50.00B	.25
1460	0.20	.20	.20	----		.20-	5	.001	----	500	1369 +	223	51.50B	.20A
1470	----	----	----	----		.20-	5	.002	----	1441	UNCH	53.25B	.20A	
1475	----	----	----	----		.20-	5	.002	----	4349	UNCH	54.00B	.20A	
1480	----	----	----	----		.25	UNCH	.002	----	802	UNCH	54.75B	.35	
1490	0.20	.20	*.20	----		.25	UNCH	.002	----	2	4723 -	2	56.50B	.20
1500	0.25	.25	.25	----		.25-	5	.002	----	5	10856 +	5	58.25B	.25A
1510	0.25	.25	.25	----		.25-	5	.002	----	225	4689	UNCH	60.25B	.25A
1520	----	----	----	----		.25-	5	.002	----	3693	UNCH	62.00B	.30A	
1525	----	----	----	----		.25-	5	.002	----	2991	UNCH	63.00B	.30A	
1530	----	----	----	----		.30	UNCH	.003	----	1692	UNCH	64.00B	.20	
1540	0.35	.35	.30	----		.30-	5	.003	----	325	3609 -	300	66.00B	.30A
1550	0.40	.40	.35	----		.30-	5	.003	----	1264	16006 +	761	68.00B	.30A
1560	----	----	----	----		.30-	5	.003	----	1238	UNCH	70.00B	.35A	
1570	----	----	----	----		.35-	5	.003	----	1251	UNCH	72.00B	.35A	
1575	----	----	----	----		.35-	5	.003	----	8074	UNCH	73.25B	.35	
1580	----	----	----	----		.35-	5	.003	----	10	2197 -	10	74.25B	.35A
1585	----	----	----	----		.35-	5	.003	----	630	UNCH	13.75B	.35A	
1590	----	----	.40A	----		.40-	5	.004	----	1599	UNCH	76.50B	.35A	
1600	0.45	.45	.45	----		.40-	5	.004	----	13	18013 -	12	78.75B	.35
1610	----	----	.45A	----		.45-	5	.004	----	1356	UNCH	81.25B	.40A	
1620	----	----	----	----		.45-	5	.005	----	1238	UNCH	83.50B	.40A	
1625	----	----	----	----		.50	UNCH	.005	----	7795	UNCH	84.75B	.40A	
1630	0.50	.50	.50	----		.50-	5	.005	----	1	1733 +	1	86.00B	.45
1635	----	----	----	----		.50-	5	.005	----	230	UNCH	1.05B	.45A	
1640	----	----	----	----		.50-	5	.005	----	907	UNCH	88.50B	.45A	
1650	0.55	.55	.50	----		.55	UNCH	.006	----	438	25636 +	197	91.25B	.45
1660	0.60	.60	.60	----		.60	UNCH	.006	----	1	1242 +	1	94.00B	.50
1665	----	----	.60A	----		.60-	5	.006	----	1433	UNCH	19.50B	.50A	
1670	----	----	----	----		.60-	5	.007	----	4792	UNCH	96.75B	.55A	
1675	0.65	.65	.65	----		.60-	10	.007	----	21	2986	UNCH	98.00B	.55A
1680	----	----	.65A	----		.65-	5	.007	----	2989	UNCH	99.50B	.55A	
1690	0.70	.70	.70	----		.65-	10	.007	----	9	1698	UNCH	102.25B	.60A
1700	0.75	.80	.75	----		.70-	10	.008	----	1536	49568 -	798	105.25B	.60
1710	0.75	.75	.75	----		.75-	10	.009	----	1	1729 +	1	108.25B	.65A
1715	----	----	.80A	----		.75-	10	.009	----	3358	UNCH	8.00	.65A	
1720	----	----	.80A	----		.80-	10	.009	----	3650	UNCH	111.50B	.70A	
1725	0.80	.80	.80	----		.80-	10	.009	----	1	10534	UNCH	113.00B	.70
1730	----	----	.85A	----		.85-	10	.010	----	2	3475	UNCH	114.50B	.70A
1740	1.05	1.05	.90	----		.90-	10	.011	----	64	2166 +	54	118.00B	.75A
1745	0.90	1.05B	.90	----		.95-	5	.011	----	31	1937 +	30	33.25B	.75
1750	0.90	.90	.90	----		.95-	10	.012	----	10	8058 +	10	121.25B	.80A
1760	----	1.15B	1.00A	----		1.05-	5	.013	----	476	5988 +	454	125.00B	.85A
1765	1.10	1.20B	1.00	----		1.05-	5	.013	----	47	820 +	22	8.50	.85A
1770	1.10	1.25B	1.05	----		1.10-	5	.014	----	22	3767 -	20	128.50B	.85
1775	1.20	1.25B	1.10A	----		1.15-	5	.014	----	7	3711 -	7	130.25B	.90A
1780	1.30	1.30	1.10	----		1.15-	5	.014	----	72	4298 +	18	132.00B	.95A
1785	----	1.35B	1.15A	----		1.20-	5	.015	----	240	UNCH	10.75B	1.00A	
1790	1.40	1.40	1.20	----		1.25-	5	.016	----	16	2654 +	4	135.50B	1.00
1795	1.30	1.45B	1.25A	----		1.25-	10	.016	----	10	836	UNCH	11.50B	1.05A
1800	1.50	1.50	1.20	----		1.30-	10	.017	----	1543	26399 +	39	139.25B	1.05A
1805	1.60	1.60	1.35A	----		1.35-	10	.017	----	80	2786 +	40	12.25B	1.10A
1810	1.55	1.65	1.35A	----		1.40-	10	.018	----	103	4476 -	11	143.25B	1.15A
1815	1.70	1.70	1.40A	----		1.40-	15	.018	----	120	1789 -	75	37.50B	1.20
1820	1.70	1.80	1.45A	----		1.45-	15	.019	----	169	37722 +	1	147.25B	1.20A
1825	1.95	1.95	1.50A	----		1.50-	20	.020	----	62	7879 -	18	149.25B	1.25A
1830	1.90	1.90	1.55A	----		1.55-	20	.021	----	40	2627 -	40	151.50B	1.30
1835	----	1.95B	1.60A	----		1.60-	20	.022	----	1233	UNCH	48.00B	1.35A	
1840	2.00	2.05	1.65	----		1.65-	25	.022	----	75	5240 -	67	156.00B	1.



PRELIMINARY

PG48		BULLETIN #148@		E-MINI S&P 500 PUT OPTIONS										wed, Aug 03, 2016				PG48	
2085	18.00		19.25B	15.00A	----	15.30-	170	.235	----	303	2307 +	119	130.50B	11.75					
2090	18.25		20.00B	15.75A	----	16.10-	180	.248	----	469	4499 +	125	314.75B	12.50A					
2095	21.25		21.25	16.75A	----	16.90-	200	.261	----	89	2048 +	41	135.75B	13.00A					
2100	20.50		22.25B	17.50	----	17.80-	210	.274	----	1078	20089 +	30	323.25B	13.50					
2105	22.25		23.50B	18.50	----	18.80-	220	.289	----	206	1068 +	48	141.25B	14.50A					
2110	24.50		24.75B	19.50	----	19.90-	220	.305	----	303	2308 +	206	307.50B	15.00					
2115	24.50		26.00B	20.50A	----	21.00-	230	.321	----	227	1784 +	98	147.00B	16.00A					
2120	25.00		27.25B	21.75	----	22.20-	240	.338	----	332	3215 +	124	314.75B	17.00A					
2125	26.50		28.75B	23.00A	----	23.40-	260	.356	----	260	5121 +	232	318.25B	18.00A					
2130	28.00		30.25B	24.25A	----	24.70-	270	.375	----	97	2055 +	54	322.00B	19.00A					
2135	31.00		32.00B	25.75A	----	26.10-	280	.394	----	109	1493 +	67	159.50B	20.00					
2140	33.50		33.75B	27.00	----	27.60-	290	.415	----	144	2168 +	52	329.50B	21.00A					
2145	35.50		35.50	28.75A	----	29.20-	300	.436	----	130	1927 +	63	166.00B	22.25A					
2150	34.75		37.50	30.25A	----	30.80-	320	.459	----	1167	9357 +	269	337.00B	23.50					
2155	34.75		39.25B	32.00A	----	32.50-	340	.482	----	322	1573 +	60	172.75B	25.00					
2160	40.50		41.50B	34.00A	----	34.40-	350	.507	----	105	2725 +	86	344.75B	26.00					
2165	39.00		43.75B	36.00A	----	36.40-	360	.532	----	162	2391 +	90	179.25B	28.00					
2170	43.00		46.00B	38.00A	----	38.50-	380	.558	----	11	1183 -	1	352.75B	29.50					
2175	40.50		48.75B	40.25A	----	40.80-	380	.585	----	12	452 -	1	356.75B	31.50A					
2180	46.50		51.50B	42.75	----	43.30-	390	.613	----	23	858 -	15	360.75B	33.00					
2185	----		54.25B	45.25A	----	45.90-	400	.641	----	31	783 +	31	175.00B	35.50A					
2190	----		57.25B	48.00A	----	48.60-	410	.669	----	1	111	UNCH	368.50B	37.75A					
2195	----		60.50B	51.00A	----	51.60-	410	.697	----	----	46	UNCH	166.50B	40.00A					
2200	62.00		63.75B	54.25A	----	54.70-	420	.726	----	6	927 -	5	376.75B	42.50A					
2205	----		66.25B	57.50A	----	58.00-	430	.753	----	31	705 +	31	174.25B	45.25A					
2210	----		----	61.00A	----	61.40-	440	.781	----	----	29	UNCH	385.25B	48.00A					
2220	----		73.50B	----	----	68.80-	440	.830	----	----	23	UNCH	372.25B	54.25A					
2225	----		77.75B	----	----	72.80-	440	.852	----	----	31	UNCH	376.50B	57.75A					
2230	----		----	----	----	77.00-	440	.872	----	----	87	UNCH	380.75B	61.25A					
2235	----		----	----	----	81.30-	440	.890	----	----	1	UNCH	165.50B	72.75A					
2240	----		----	----	----	85.70-	450	.905	----	----	8	UNCH	381.50B	85.75A					
2250	----		----	----	----	94.90-	440	.930	----	----	244	UNCH	377.25B	87.25					
2260	----		----	----	----	104.30-	450	.948	----	----	1	UNCH	359.25B	127.25A					
2270	----		----	----	----	114.00-	440	.960	----	----	1	UNCH	367.25B	104.75					
2275	----		----	----	----	118.90-	440	.964	----	----	13	UNCH	349.50B	141.75A					
2280	----		----	----	----	123.80-	440	.967	----	----	1	UNCH	353.75B	146.50A					
2300	----		----	----	----	143.50-	440	.977	----	----	7	UNCH	500.50B	139.50					
2550	----		----	----	----	393.00-	430	.999	----	----	1	UNCH	476.50	476.50					
TOTAL										30267	828738 +	6893							
DEC16	EMINI	S&P	PUT			.15	UNCH	.000	----	----	5357	UNCH	5.25B	.20					
800	----		----	----	----	.20	UNCH	.000	----	----	799	UNCH	5.75	.20A					
825	----		----	----	----	.20	UNCH	.000	----	1	685	UNCH	6.50B	.20					
850	0.20	.20	*.20	----	----	.25	UNCH	.001	----	----	957	UNCH	7.50B	.50A					
875	----		----	----	----	.25-	5	.001	----	14	1021 +	14	8.25B	.25					
900	0.25	.25	*.25	----	----	.30	UNCH	.001	----	----	873	UNCH	9.25B	.35					
925	----		----	----	----	.35	UNCH	.001	----	----	274	UNCH	10.50	.45A					
950	----		----	----	----	.40	UNCH	.001	----	----	1314	UNCH	11.50B	.45					
975	----		----	----	----	.45-	5	.002	----	----	2189	UNCH	12.75B	.45					
1000	----		.45A	----	----	.50-	5	.002	----	----	453	UNCH	14.00B	.45A					
1025	----		.50A	----	----	.55-	5	.002	----	----	1446	UNCH	15.50B	.50					
1050	----		.55A	----	----	.60-	5	.003	----	----	1018	UNCH	17.25B	.60					
1075	----		.60A	----	----	.70-	5	.003	----	----	3245	UNCH	18.75B	.65					
1100	----		.70A	----	----	.75-	5	.003	----	----	721	UNCH	20.75B	.75A					
1125	----		*.75A	----	----	.80-	10	.004	----	----	163	UNCH	22.75B	.80A					
1150	----		*.80A	----	----	.90-	10	.004	----	----	325	UNCH	24.75B	.90A					
1175	----		.90A	----	----	1.00-	10	.005	----	275	2379 +	60	27.00B	.95A					
1200	1.00	1.00	.95A	----	----	1.10-	10	.006	----	31	516 -	14	29.50B	1.05A					
1225	1.10	1.10	1.05	----	----	1.20-	10	.006	----	----	1048	UNCH	32.00B	1.15A					
1250	----		1.20A	----	----	1.35-	10	.007	----	----	1857	UNCH	35.00B	1.15					
1275	----		1.35A	----	----	1.50-	10	.008	----	100	3719 +	10	38.25	1.40A					
1300	----		1.50A	----	----	1.65-	15	.009	----	----	2047	UNCH	41.00B	1.55A					
1325	----		1.70A	----	----	1.85-	15	.010	----	----	4635	UNCH	44.50	1.70A					
1350	----		1.90A	----	----	2.10-	10	.012	----	----	586	UNCH	48.25B	1.90A					
1375	----		2.10A	----	----	2.30-	20	.013	----	4000	7229 +	2487	52.00B	2.10A					
1400	----		2.35A	----	----	2.45-	15	.014	----	----	5757	UNCH	38.75B	2.20A					
1410	----		2.45A	----	----	2.55-	15	.015	----	----	1043	UNCH	40.00B	2.30A					
1420	----	2.75B	2.55A	----	----	2.60-	20	.015	----	----	2241	UNCH	56.25B	2.35A					
1425	----		2.60A	----	----	2.65-	20	.015	----	----	275	UNCH	57.00B	2.40A					
1430	----		2.65A	----	----	2.75-	20	.016	----	----	1730	UNCH	58.75B	2.50A					
1440	----	3.00B	2.80A	----	----	2.90-	20	.017	----	1	1604 +	1	60.50B	2.60A					
1450	2.90	3.15B	2.90	----	----	3.05-	20	.018	----	207	506 +	66	62.25B	2.75A					
1460	3.30	3.30	3.05A	----	----	3.15-	25	.019	----	----	616	UNCH	64.25B	2.85					
1470	----	3.45B	3.15A	----	----	3.25-	20	.019	----	----	974	UNCH	65.25B	2.90A					
1475	----	3.50B	3.25A	----	----	3.30-	25	.020	----	----	755	UNCH	66.25B	3.00A					
1480	----	3.60B	3.30A	----	----	3.45-	25	.021	----	----	246	UNCH	68.25B	3.10A					
1490	----	3.75B	3.45A	----	----	3.60-	25	.022	2075	10160 +	1949	70.25B	3.25A						
1500	3.65	3.95B	3.60A	----	----	3.80-	20	.023	----	----	2978	UNCH	72.25B	3.40A					
1510	----	4.15B	3.80A	----	----	3.95-	25	.024	----	----	353	UNCH	74.50B	3.55A					
1520	----	4.30B	3.95A																



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				Wed, Aug 03, 2016				PG48	
1895	22.50		24.25B	21.75A	----	21.80-	130	.145	----	8	94	UNCH	82.25B	19.50A
1900	24.00		25.00B	22.25A	----	22.30-	130	.148	----	112	8406 -	46	210.25B	19.50
1905	23.50		25.50B	22.75A	----	22.80-	130	.152	----	13	648 +	13	85.25B	20.50A
1910	23.75		26.00B	23.25A	----	23.30-	140	.155	----	10	355 +	10	215.75B	21.00A
1915	----		26.75B	24.00A	----	23.90-	140	.159	----	----	147	UNCH	88.50B	21.50A
1920	----		27.25B	24.50A	----	24.50-	140	.163	----	----	1549	UNCH	221.25B	22.00A
1925	25.75		28.00B	25.00A	----	25.10-	140	.167	----	50	1773 +	48	224.00B	22.50A
1930	----		28.50B	25.75A	----	25.70-	140	.171	----	----	213	UNCH	226.75B	23.00A
1935	----		29.25B	26.25A	----	26.30-	140	.175	----	----	148	UNCH	94.75B	23.50A
1940	27.75		30.00B	27.00A	----	26.90-	150	.180	----	2	314	UNCH	232.50B	24.00A
1945	----		30.50B	27.50A	----	27.50-	160	.184	----	----	201	UNCH	98.25B	24.50A
1950	30.00		31.25B	28.00	----	28.20-	160	.188	----	7	6392 -	3	238.50B	25.25A
1955	----		32.00B	28.75A	----	28.90-	160	.193	----	1	206	UNCH	101.75B	25.75A
1960	30.50		32.75B	29.50A	----	29.60-	170	.198	----	15	668 -	11	244.50B	26.25A
1965	----		33.50B	30.25A	----	30.30-	180	.203	----	----	93	UNCH	105.25B	27.00A
1970	----		34.25B	31.00A	----	31.00-	190	.207	----	----	1569	UNCH	250.50B	27.50A
1975	32.00		35.25B	31.75A	----	31.70-	200	.212	----	1	3172	UNCH	253.50B	28.00
1980	34.50		36.00B	32.50A	----	32.50-	200	.217	----	43	468 +	4	256.75B	29.00A
1985	34.50		36.75B	33.25A	----	33.30-	200	.223	----	32	301	UNCH	113.00B	29.50A
1990	36.00		37.75B	34.00A	----	34.10-	200	.228	----	1	928	UNCH	263.00B	30.25A
1995	34.75		38.50B	34.75	----	34.90-	200	.234	----	10	806 +	10	117.00B	31.00A
2000	39.00		39.50B	35.75A	----	35.70-	210	.239	----	126	7741 -	50	269.50B	31.50
2005	38.00		40.50B	36.50A	----	36.60-	210	.245	----	23	131 +	23	121.00B	32.50A
2010	38.75		41.50B	37.50A	----	37.50-	210	.251	----	26	1188 -	26	276.25B	33.25A
2015	39.00		42.50B	38.25A	----	38.40-	210	.257	----	22	357 +	22	125.25B	34.00A
2020	----		43.50B	39.25A	----	39.30-	210	.263	----	----	2224	UNCH	283.00B	35.00A
2025	42.50		44.50B	40.25A	----	40.20-	220	.269	----	402	5420 +	293	286.50B	35.25
2030	42.50		45.50B	41.00A	----	41.20-	220	.276	----	20	1194	UNCH	289.75B	36.25
2035	45.75		46.50B	42.00A	----	42.20-	220	.283	----	577	917 +	526	134.50B	37.50A
2040	47.00		47.75B	43.25A	----	43.20-	230	.289	----	36	525 +	36	297.00B	38.50A
2045	----		48.75B	44.25A	----	44.20-	240	.296	----	----	561	UNCH	139.25B	39.25A
2050	47.75		50.00B	45.25A	----	45.30-	240	.303	----	514	10929 +	7	304.00B	40.25A
2055	49.50		51.25B	46.25A	----	46.40-	250	.310	----	100	258 +	99	144.25B	41.25A
2060	----		52.50B	47.50A	----	47.50-	260	.318	----	1	771 +	1	311.25B	42.25A
2065	49.50		53.75B	48.50A	----	48.70-	260	.326	----	18	276	UNCH	149.25B	43.25A
2070	----		55.00B	49.75A	----	49.90-	260	.333	----	----	1200	UNCH	318.75B	44.25A
2075	52.50		56.25B	51.00A	----	51.10-	270	.341	----	1	1087	UNCH	322.50B	45.50A
2080	----		57.50B	52.25A	----	52.40-	270	.349	----	----	314	UNCH	326.25B	46.50A
2085	----		59.00B	53.50A	----	53.70-	270	.358	----	----	249	UNCH	160.00B	47.75A
2090	----		60.50B	55.00A	----	55.00-	280	.366	----	5	252	UNCH	333.25B	49.00A
2095	----		61.75B	56.25A	----	56.40-	280	.375	----	----	367	UNCH	165.75B	50.25A
2100	61.50		63.25B	57.50A	----	57.80-	280	.384	----	57	8340 +	45	341.00B	51.25
2105	----		65.00B	59.00A	----	59.20-	290	.393	----	----	93	UNCH	171.75B	52.75A
2110	----		66.50B	60.50A	----	60.70-	290	.402	----	----	455	UNCH	326.75B	54.00A
2115	----		68.00B	62.00A	----	62.20-	290	.412	----	----	128	UNCH	177.75B	55.25A
2120	----		69.75B	63.50A	----	63.70-	300	.421	----	----	1093	UNCH	321.25B	56.75A
2125	----		71.50B	65.00A	----	65.30-	300	.431	----	----	969	UNCH	316.50B	58.00A
2130	----		73.25B	66.75A	----	66.90-	310	.441	----	----	932	UNCH	310.75B	59.50A
2135	----		75.00B	68.50A	----	68.50-	320	.452	----	----	62	UNCH	190.50B	61.00A
2140	----		76.75B	70.00A	----	70.20-	320	.462	----	----	357	UNCH	308.50B	62.50A
2145	76.75		78.75B	71.75A	----	72.00-	320	.473	----	31	125 +	11	197.25B	64.25A
2150	----		80.50B	73.75A	----	73.80-	330	.484	----	50	2765 -	50	311.50B	65.75
2155	----		82.50B	75.50A	----	75.70-	330	.495	----	----	287	UNCH	204.00B	67.50A
2160	79.75		84.50B	77.50A	----	77.60-	340	.506	----	3	139 +	2	309.50B	69.25A
2165	----		86.75B	79.50A	----	79.60-	330	.518	----	----	168	UNCH	202.00B	71.00A
2170	86.00		88.75B	81.50A	----	81.60-	340	.529	----	1	85	UNCH	316.25B	72.75A
2175	----		91.00B	83.50A	----	83.70-	350	.541	----	----	632	UNCH	320.25B	74.75A
2180	88.25		93.25B	85.50A	----	85.90-	360	.553	----	2	568 +	2	324.00B	76.75A
2185	----		95.75B	87.75A	----	88.10-	370	.566	----	----	41	UNCH	201.00B	78.75A
2190	----		98.00B	90.00A	----	90.40-	380	.578	----	----	6	UNCH	332.00B	80.75A
2195	----		100.50B	92.50A	----	92.80-	380	.591	----	----	4	UNCH	208.00B	82.75A
2200	----		103.00B	94.75A	----	95.20-	390	.604	----	----	543	UNCH	339.75B	85.00A
2205	----		105.75B	97.25A	----	97.70-	400	.616	----	----	65	UNCH	212.25B	87.25A
2210	----		108.25B	99.75A	----	100.10-	410	.630	----	----	7	UNCH	348.00B	89.50A
2220	----		114.00B	105.25A	----	105.50-	410	.656	----	----	7	UNCH	356.25B	94.50A
2225	----		116.75B	108.00A	----	108.20-	420	.669	----	----	60	UNCH	360.25B	97.00A
2230	----		119.75B	110.75A	----	111.10-	420	.683	----	----	9	UNCH	364.50B	99.50A
2240	----		126.00B	117.00A	----	117.10-	420	.709	----	----	33	UNCH	373.25B	105.00A
2245	----		129.25B	120.25A	----	120.20-	430	.723	----	----	3	UNCH	227.75B	107.50
2250	----		132.75B	123.25A	----	123.30-	440	.736	----	----	11	UNCH	381.75B	110.75A
2260	----		139.50B	130.00A	----	130.00-	460	.762	----	----	2	UNCH	390.50B	116.75A
2270	----		----	137.00A	----	137.00-	470	.787	----	----	8	UNCH	399.25B	123.25A
2280	----		----	----	----	144.40-	470	.811	----	----	6	UNCH	408.25B	130.00A
2290	156.25		156.25	156.25	----	152.20-	460	.833	----	1	2 +	1		



E-MINI S&P 500 PUT OPTIONS

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PG48		BULLETIN #148@		E-MINI S&P 500 PUT OPTIONS						wed, Aug 03, 2016 PG48			
1630	----	17.50B	16.25A	----	16.10-	80	.074	----	----	43	UNCH	49.50B	15.00A
1640	----	18.00B	16.75A	----	16.70-	80	.077	----	----	35	UNCH	51.00B	15.50A
1650	----	18.75B	17.50A	----	17.40-	80	.081	----	----	1401	UNCH	52.50B	16.00
1660	----	19.50B	18.00A	----	18.10-	80	.084	----	----	51	UNCH	54.00B	16.75A
1670	----	20.25B	18.75A	----	18.80-	80	.087	----	----	312	UNCH	55.75B	17.25A
1675	----	20.50B	19.00A	----	19.10-	80	.089	----	----	286	UNCH	56.50B	17.75A
1680	----	21.00B	19.50A	----	19.40-	90	.090	----	----	22	UNCH	57.50B	18.00A
1690	----	21.75B	20.25A	----	20.10-	90	.094	----	----	8	UNCH	59.00B	18.50A
1700	----	22.50B	21.00A	----	20.80-	100	.097	----	----	1756	UNCH	61.00B	19.25A
1710	----	23.25B	21.75A	----	21.60-	100	.101	----	----	115	UNCH	62.75B	20.00A
1720	----	24.25B	22.50A	----	22.40-	100	.105	----	----	42	UNCH	64.50B	20.75A
1725	----	24.50B	23.00A	----	22.80-	100	.107	----	----	50	UNCH	65.50B	21.00A
1730	----	25.00B	23.25A	----	23.20-	110	.109	----	----	14	UNCH	66.50B	21.50A
1740	----	26.00B	24.25A	----	24.00-	120	.113	----	----	76	UNCH	68.50B	22.25A
1750	----	27.00B	25.00A	----	24.90-	120	.117	----	----	6970	UNCH	70.50B	23.00A
1760	26.50	28.00B	26.00A	----	25.80-	120	.121	----	20	44	UNCH	72.75B	23.75A
1765	----	28.50B	26.50A	----	26.20-	130	.124	----	----	15	UNCH	47.50B	24.25A
1770	----	29.00B	26.75A	----	26.70-	130	.126	----	----	29	UNCH	75.00B	24.75A
1775	----	29.50B	27.25A	----	27.20-	130	.128	----	----	1030	UNCH	76.00B	25.25A
1780	----	30.00B	27.75A	----	27.70-	130	.131	----	----	375	UNCH	77.25B	25.50A
1785	----	30.50B	28.25A	----	28.20-	130	.133	----	----	44	UNCH	50.75B	26.00A
1790	----	31.00B	28.75A	----	28.70-	130	.136	----	----	590	UNCH	79.50B	26.50A
1795	----	31.50B	29.50A	----	29.20-	130	.138	----	----	54	UNCH	52.50B	27.00A
1800	----	32.25B	30.00A	----	29.70-	140	.141	----	----	5350	UNCH	81.75B	27.50A
1805	30.75	32.75B	30.50A	----	30.20-	150	.143	----	18	36 +	18	62.50B	28.00A
1810	----	33.25B	31.00A	----	30.70-	160	.146	----	----	419	UNCH	84.25B	28.50A
1815	----	34.00B	31.50A	----	31.30-	160	.148	----	----	37	UNCH	64.50B	29.00A
1820	34.50	34.50	32.25A	----	31.90-	160	.151	----	17	35 +	17	87.00B	29.50A
1825	35.50	35.75	32.75A	----	32.50-	160	.154	----	149	810 +	149	88.25B	30.00A
1830	35.75	35.75	33.25A	----	33.10-	160	.157	----	17	54 -	17	89.50B	30.50A
1835	----	36.50B	34.00A	----	33.70-	160	.160	----	----	19	UNCH	91.00B	31.00A
1840	----	37.25B	34.50A	----	34.30-	160	.163	----	----	55	UNCH	92.25B	31.75A
1845	----	37.75B	35.25A	----	34.90-	160	.166	----	----	43	UNCH	93.75B	32.25A
1850	38.25	38.75B	35.75A	----	35.50-	160	.169	----	200	1869 +	100	95.00B	32.75A
1855	----	39.25B	36.50A	----	36.10-	170	.172	----	----	94	UNCH	96.50B	33.25A
1860	----	40.00B	37.00A	----	36.80-	170	.175	----	----	206	UNCH	98.00B	34.00A
1865	----	40.50B	37.75A	----	37.50-	170	.178	----	----	54	UNCH	99.50B	34.50A
1870	----	41.25B	38.50A	----	38.20-	170	.182	----	----	54	UNCH	101.00B	35.25A
1875	----	42.00B	39.25A	----	38.90-	180	.185	----	----	422	UNCH	102.50B	35.75A
1880	----	42.75B	39.75A	----	39.60-	190	.189	----	----	78	UNCH	104.00B	36.50A
1885	----	43.50B	40.50A	----	40.30-	200	.192	----	----	66	UNCH	105.50B	37.00A
1890	----	44.50B	41.25A	----	41.00-	210	.195	----	----	58	UNCH	107.00B	37.75A
1895	----	45.25B	42.00A	----	41.80-	210	.199	----	----	36	UNCH	108.50B	38.50A
1900	----	46.00B	42.75A	----	42.60-	210	.203	----	----	658	UNCH	110.25B	39.25A
1905	----	46.75B	43.50A	----	43.40-	210	.207	----	----	3	UNCH	111.75B	39.75A
1910	----	47.75B	44.25A	----	44.20-	210	.210	----	----	315	UNCH	113.50B	40.50A
1915	----	48.50B	45.25A	----	45.00-	210	.214	----	----	17	UNCH	115.25B	41.25A
1920	----	49.25B	46.00A	----	45.80-	210	.218	----	----	148	UNCH	116.75B	42.00A
1925	----	50.25B	46.75A	----	46.60-	220	.222	----	----	100	UNCH	118.50B	42.75A
1930	----	51.25B	47.50A	----	47.50-	220	.226	----	----	72	UNCH	120.25B	43.50A
1935	----	52.00B	48.50A	----	48.40-	220	.230	----	----	15	UNCH	122.00B	44.25A
1940	----	53.00B	49.25A	----	49.30-	220	.235	----	----	71	UNCH	124.00B	45.00A
1945	----	54.00B	50.25A	----	50.20-	220	.239	----	----	38	UNCH	125.75B	46.00A
1950	----	54.75B	51.00A	----	51.10-	220	.243	----	----	1902	UNCH	127.50B	46.75A
1955	----	55.75B	52.00A	----	52.00-	220	.248	----	----	2	UNCH	129.50B	47.50A
1960	----	56.75B	53.00A	----	52.90-	230	.252	----	----	3	UNCH	131.25B	48.50A
1965	----	57.75B	54.00A	----	53.90-	230	.257	----	----	36	UNCH	133.25B	49.25A
1970	----	59.00B	55.00A	----	54.90-	230	.261	----	----	1027	UNCH	135.25B	50.25A
1975	----	60.00B	56.00A	----	55.90-	230	.266	----	----	41	UNCH	137.25B	51.00A
1980	----	61.00B	57.00A	----	56.90-	230	.271	----	----	9	UNCH	139.25B	52.00A
1985	----	62.00B	58.00A	----	57.90-	230	.275	----	----	100	UNCH	141.25B	53.00A
1990	----	63.25B	59.00A	----	59.00-	230	.280	----	----	65	UNCH	143.25B	54.00A
1995	----	64.25B	60.00A	----	60.10-	230	.286	----	----	31	UNCH	145.25B	54.75A
2000	65.25	65.50B	61.00A	----	61.20-	230	.291	----	1	2133	UNCH	147.50B	55.75A
2005	----	66.75B	62.25A	----	62.30-	230	.296	----	----	213	UNCH	149.50B	56.75A
2010	----	67.75B	63.25A	----	63.40-	230	.301	----	----	92	UNCH	151.75B	58.00A
2015	----	69.00B	64.50A	----	64.50-	240	.306	----	----	1	UNCH	154.00B	59.00A
2020	----	70.25B	65.75A	----	65.70-	240	.312	----	----	341	UNCH	156.25B	60.00A
2025	----	71.50B	66.75A	----	66.90-	240	.317	----	----	288	UNCH	158.50B	61.00A
2030	71.00	72.75B	68.00A	----	68.10-	250	.323	----	2	134 -	2	160.75B	62.25A
2035	----	74.00B	69.25A	----	69.30-	260	.329	----	----	702	UNCH	163.00B	63.25A
2040	70.50	75.50B	70.50	----	70.60-	260	.335	----	1	117	UNCH	165.50B	64.50A
2045	----	76.75B	71.75A	----	71.90-	260	.340	----	----	90	UNCH	167.75B	65.75A
2050	----	78.25B	73.00A	----	73.20-	260	.346	----	----	1079	UNCH	170.25B	66.75A
2055	----	79.50B	74.50A	----	74.50-	260	.353	----	----	13	UNCH	172.75B	68.00A
2060	76.00	81.00B	75.75A	----	75.80-	270	.359	----	1	177	UNCH	175.25B	69.25A
2065	----	82.50B	77.25A	----	77.20-	270	.365	----	----	21	UNCH	177.75B	70.50A
2070													



PRELIMINARY

PG48				BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016				PG48	
1300	----	----	9.00A	----	8.80-	50	.032	----	----	944	UNCH	24.50	8.75				
1325	----	----	9.75A	----	9.60-	60	.035	----	----	12	UNCH	26.25B	9.50A				
1350	----	11.25B	10.75A	----	10.50-	60	.038	----	----	316	UNCH	29.00	10.00				
1375	----	12.25B	11.75A	----	11.50-	60	.042	----	----	12	UNCH	30.75B	11.25A				
1390	----	----	12.25A	----	12.20-	50	.044	----	----	429	UNCH	32.25B	11.75A				
1400	12.75	13.25B	12.75	----	12.60-	50	.046	----	1	37 +	1	33.25B	12.00A				
1410	----	13.75B	13.25A	----	13.00-	60	.048	----	----	20	UNCH	34.25B	12.50A				
1420	----	14.25B	13.50A	----	13.50-	60	.049	----	----	20	UNCH	35.25B	13.00A				
1425	----	14.50B	13.75A	----	13.70-	60	.050	----	----	21	UNCH	35.75B	13.25A				
1430	----	14.75B	14.00A	----	14.00-	60	.051	----	----	6	UNCH	36.50B	13.25A				
1440	----	15.25B	14.50A	----	14.40-	70	.053	----	----	6	UNCH	37.50B	13.75A				
1450	----	15.75B	15.00A	----	14.90-	70	.055	----	----	22	UNCH	38.75B	14.25A				
1460	----	16.25B	15.50A	----	15.40-	70	.057	----	----	11	UNCH	40.00B	14.75A				
1470	----	16.75B	16.00A	----	16.00-	60	.059	----	----	14	UNCH	41.25B	15.25A				
1475	----	17.25B	16.25A	----	16.20-	70	.060	----	----	1	UNCH	41.75B	15.50A				
1480	----	17.50B	16.75A	----	16.50-	70	.061	----	----	75	UNCH	42.50B	15.75A				
1490	----	18.00B	17.25A	----	17.00-	70	.063	----	----	22	UNCH	43.50B	16.25A				
1500	----	18.75B	17.75A	----	17.60-	70	.065	----	----	455	UNCH	44.75B	16.75A				
1510	----	19.25B	18.50A	----	18.20-	70	.068	----	----	892	UNCH	46.25B	17.25A				
1520	----	20.00B	19.00A	----	18.80-	80	.070	----	----	14	UNCH	47.75B	18.00A				
1525	----	20.25B	19.25A	----	19.10-	80	.071	----	----	41	UNCH	48.25B	18.25A				
1540	----	21.25B	20.25A	----	20.00-	90	.075	----	----	8	UNCH	50.50B	19.00A				
1550	----	22.00B	21.00A	----	20.70-	90	.077	----	----	8	UNCH	52.00B	19.75A				
1560	----	22.75B	21.75A	----	21.40-	90	.080	----	----	5	UNCH	53.50B	20.25A				
1570	----	23.50B	22.25A	----	22.10-	100	.083	----	----	9	UNCH	55.00B	21.00A				
1580	----	24.25B	23.00A	----	22.90-	100	.086	----	----	10	UNCH	56.50B	21.75A				
1600	----	26.00B	24.50A	----	24.40-	110	.092	----	----	1164	UNCH	60.00B	23.25A				
1610	----	26.75B	25.50A	----	25.20-	110	.095	----	----	200	UNCH	61.75B	24.00A				
1620	----	27.75B	26.25A	----	26.00-	110	.098	----	----	1	UNCH	63.50B	24.75A				
1625	----	28.00B	26.75A	----	26.40-	110	.099	----	----	245	UNCH	64.25B	25.00A				
1630	----	28.50B	27.00A	----	26.80-	120	.101	----	----	5	UNCH	65.25B	25.50A				
1640	----	29.50B	28.00A	----	27.70-	120	.104	----	----	5	UNCH	66.75B	26.25A				
1650	----	30.50B	28.75A	----	28.60-	120	.108	----	----	114	UNCH	68.75B	27.00A				
1660	----	31.50B	29.75A	----	29.50-	130	.111	----	----	18	UNCH	70.75B	28.00A				
1670	----	32.50B	30.75A	----	30.50-	130	.115	----	----	35	UNCH	72.75B	28.75A				
1675	----	33.00B	31.25A	----	31.00-	130	.117	----	----	34	UNCH	73.75B	29.25A				
1680	----	33.50B	31.75A	----	31.50-	130	.119	----	----	6	UNCH	74.75B	29.75A				
1700	34.75	36.00	33.75A	----	33.60-	140	.127	----	735	1861 +	735	79.00B	31.75A				
1710	----	36.75B	34.75A	----	34.70-	140	.131	----	----	16	UNCH	81.00B	32.75A				
1720	----	38.00B	36.00A	----	35.80-	150	.136	----	----	7	UNCH	83.25B	33.75A				
1730	37.25	39.25B	37.00A	----	37.00-	150	.140	----	1	12	UNCH	85.50B	34.75A				
1740	----	40.50B	38.25A	----	38.20-	150	.145	----	----	507	UNCH	88.00B	36.00A				
1750	----	41.75B	39.50A	----	39.40-	160	.149	----	----	1359	UNCH	90.25B	37.00A				
1760	----	43.00B	40.75A	----	40.70-	160	.154	----	----	5	UNCH	92.75B	38.25A				
1770	----	44.50B	42.00A	----	41.90-	170	.159	----	----	11	UNCH	95.25B	39.50A				
1775	----	45.25B	42.75A	----	42.60-	170	.162	----	----	201	UNCH	96.50B	40.00A				
1785	----	46.50B	44.00A	----	44.00-	170	.167	----	----	2	UNCH	69.75B	41.25A				
1795	----	48.00B	45.50A	----	45.40-	170	.172	----	----	1	UNCH	80.50B	42.50A				
1800	----	48.75B	46.25A	----	46.10-	170	.175	----	----	1624	UNCH	103.25B	43.25A				
1810	----	50.25B	47.75A	----	47.50-	170	.180	----	----	60	UNCH	106.00B	44.50A				
1850	----	57.00B	54.00A	----	53.80-	180	.204	----	----	215	UNCH	117.75B	50.50A				
1870	----	60.50B	57.25A	----	57.30-	190	.217	----	----	5	UNCH	124.00B	53.50A				
1880	----	62.50B	59.25A	----	59.10-	190	.224	----	----	7	UNCH	127.25B	55.25A				
1900	----	66.25B	62.75A	----	62.80-	200	.238	----	----	1877	UNCH	134.00B	58.75A				
1905	----	67.25B	63.75A	----	63.80-	200	.241	----	----	4	UNCH	135.75B	59.50A				
1910	----	68.50B	64.75A	----	64.80-	200	.245	----	----	4	UNCH	137.50B	60.50A				
1915	----	69.50B	65.75A	----	65.80-	200	.249	----	----	4	UNCH	139.25B	61.50A				
1920	----	70.50B	66.75A	----	66.80-	200	.253	----	----	4	UNCH	141.25B	62.25A				
1925	----	71.50B	67.75A	----	67.80-	200	.256	----	----	25	UNCH	143.00B	63.25A				
1940	----	74.75B	71.00A	----	71.00-	210	.268	----	----	210	UNCH	148.50B	66.25A				
1945	----	76.00B	72.00A	----	72.10-	210	.272	----	----	1	UNCH	150.50B	67.25A				
1950	----	77.25B	73.25A	----	73.20-	210	.276	----	----	388	UNCH	152.50B	68.25A				
1960	----	79.50B	75.50A	----	75.40-	220	.284	----	----	1	UNCH	156.50B	70.25A				
1975	----	83.25B	79.00A	----	79.00-	220	.297	----	----	3	UNCH	162.50B	73.75A				
1980	----	84.50B	80.25A	----	80.20-	220	.302	----	----	2	UNCH	164.50B	74.75A				
1995	----	88.25B	84.00A	----	83.90-	240	.315	----	----	4	UNCH	170.75B	78.25A				
2000	----	89.75B	85.25A	----	85.20-	240	.320	----	----	6723	UNCH	173.00B	79.50A				
2010	----	92.25B	87.75A	----	87.80-	240	.329	----	----	51	UNCH	177.25B	81.75A				
2015	----	93.75B	89.00A	----	89.10-	250	.334	----	----	1	UNCH	179.50B	83.00A				
2020	----	95.25B	90.50A	----	90.50-	250	.339	----	----	424	UNCH	181.75B	84.25A				
2025	----	96.50B	91.75A	----	91.90-	250	.344	----	----	164	UNCH	184.25B	85.50A				
2030	----	98.00B	93.25A	----	93.30-	250	.349	----	----	51	UNCH	186.50B	86.75A				
2040	----	101.00B	96.00A	----	96.10-	250	.359	----	----	115	UNCH	191.25B	89.50A				



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PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				Wed, Aug 03, 2016				PG48	
1525	----	----	----	----	0.15N	.15	UNCH	.001	----	----	803	UNCH	19.00B	.50A
1530	----	----	----	----	0.20N	.15-	5	.001	----	----	188	UNCH	19.50B	.30A
1540	----	----	----	----	0.20N	.15-	5	.001	----	----	61	UNCH	20.25B	.30A
1550	----	----	----	----	0.20N	.15-	5	.001	----	----	1110	UNCH	21.00B	.15A
1560	----	----	----	----	0.20N	.15-	5	.001	----	----	274	UNCH	22.00B	.30
1570	----	----	----	----	0.20N	.15-	5	.001	----	----	253	UNCH	22.75B	.20A
1575	----	----	----	----	0.20N	.15-	5	.001	----	----	201	UNCH	23.25B	.20
1580	0.15	.15	*.15	----	0.20N	.15-	5	.001	----	4	175	UNCH	23.75B	.15
1585	----	----	----	----	0.20N	.15-	5	.001	----	----	2	UNCH	10.75B	.35A
1590	----	----	----	----	0.20N	.20	UNCH	.002	----	----	371	UNCH	24.75B	.35A
1600	----	----	----	----	0.20N	.20	UNCH	.002	----	----	819	UNCH	25.75B	.35A
1610	----	----	----	----	0.20N	.20	UNCH	.002	----	----	330	UNCH	26.75B	.20A
1620	----	----	----	----	0.25N	.20-	5	.002	----	----	236	UNCH	28.00B	.20A
1625	----	----	----	----	0.25N	.20-	5	.002	----	----	2293	UNCH	28.50B	.20A
1630	----	----	----	----	0.25N	.20-	5	.002	----	----	92	UNCH	29.00B	.20A
1640	0.20	.20	.20	----	0.25N	.20-	5	.002	----	4	312	UNCH	30.25B	.20
1650	----	----	----	----	0.25N	.20-	5	.002	----	----	1013	UNCH	31.50B	.20
1660	----	----	----	----	0.25N	.20-	5	.002	----	----	171	UNCH	32.75B	.20
1665	----	----	.25A	----	0.25A	.25-	5	.003	----	----	213	UNCH	15.75B	.25
1670	0.25	.25	.25	----	0.25	.25-	5	.003	----	8	428	UNCH	34.00B	.25
1675	----	----	----	----	0.30N	.25-	5	.003	----	----	701	UNCH	34.75B	.25A
1680	----	----	----	----	0.30N	.25-	5	.003	----	----	383	UNCH	35.50B	.25A
1690	----	----	----	----	0.30N	.25-	5	.003	----	----	317	UNCH	36.75B	.30
1700	0.30	.30	.30	----	0.30	.30-	5	.004	----	4	2256 +	3	38.25B	.30A
1710	----	----	----	----	0.35N	.30-	5	.004	----	6	8331	UNCH	40.00B	.30A
1715	----	----	----	----	0.35N	.35	UNCH	.004	----	----	464	UNCH	4.65B	.30A
1720	----	----	----	----	0.35N	.35	UNCH	.004	----	----	486	UNCH	41.50B	.30A
1725	----	----	.35A	----	0.40N	.35-	5	.004	----	1	298	UNCH	42.25B	.30A
1730	----	----	----	----	0.40N	.35-	5	.004	----	6	8399	UNCH	43.25B	.35A
1740	0.35	.40	.35	----	0.40	.40	UNCH	.005	----	2	511 +	1	45.00B	.35
1745	0.40	.40	.40	----	0.40	.40-	5	.005	----	7	190 -	6	30.00B	.35A
1750	----	----	.40A	----	0.45N	.40-	5	.005	----	----	1822	UNCH	46.75B	.35
1760	----	----	----	----	0.45N	.45	UNCH	.006	----	----	900	UNCH	48.50B	.40A
1765	----	----	.45A	----	0.45A	.45-	5	.006	----	----	291	UNCH	5.25B	.40A
1770	----	----	.45A	----	0.50N	.45-	5	.006	----	----	923	UNCH	50.50B	.40A
1775	----	----	----	----	0.50N	.45-	5	.006	----	----	2805	UNCH	51.50B	.40A
1780	----	----	.50A	----	0.50A	.45-	10	.006	----	----	1284	UNCH	52.50B	.40
1785	----	----	.50A	----	0.50A	.50-	5	.007	----	----	191	UNCH	8.25	.45A
1790	----	----	----	----	0.55N	.50-	5	.007	----	----	1967	UNCH	54.50B	.45A
1795	----	----	.55A	----	0.55A	.50-	10	.007	----	----	224	UNCH	7.75B	.40
1800	----	----	.55A	----	0.60N	.50-	10	.007	----	----	1804	UNCH	56.75B	.40
1805	----	----	.60A	----	0.60A	.55-	10	.008	----	----	274	UNCH	8.25B	.50
1810	0.65	.65	.60A	----	0.60A	.55-	10	.008	----	20	1264	UNCH	59.00B	.50A
1815	----	----	.60A	----	0.60A	.55-	10	.008	----	----	178	UNCH	32.00B	.50A
1820	----	----	.60A	----	0.65A	.60-	10	.009	----	----	920	UNCH	61.25B	.50
1825	----	----	.65A	----	0.65A	.60-	15	.009	----	----	1039	UNCH	62.50B	.55A
1830	0.65	.65	.65	----	0.70A	.60-	15	.009	----	20	4020	UNCH	63.75B	.55A
1835	----	----	.70A	----	0.70A	.65-	15	.010	----	----	350	UNCH	43.75B	.55A
1840	----	----	.70A	----	0.75A	.65-	15	.010	----	----	502	UNCH	66.25B	.60A
1845	----	----	.75A	----	0.75A	.70-	15	.011	----	----	586	UNCH	45.75B	.60
1850	----	----	.75A	----	0.80A	.70-	20	.011	----	----	1944	UNCH	69.00B	.65
1855	0.80	.80	.80	----	0.80	.75-	15	.012	----	494	942 +	494	47.50B	.65A
1860	----	----	.80A	----	0.85A	.80-	15	.013	----	----	517	UNCH	71.50B	.65A
1865	----	----	.85A	----	0.90A	.80-	20	.013	----	----	360	UNCH	49.75B	.70A
1870	0.80	.80	.90A	----	0.90A	.85-	15	.014	----	761	2433 +	704	74.50B	.70
1875	----	----	.90A	----	0.95A	.90-	15	.015	----	----	2004	UNCH	75.75B	.70
1880	1.00	1.00	.95A	----	1.00	.90-	20	.015	----	50	754 -	11	77.25B	.75A
1885	----	----	.95A	----	1.05A	.95-	20	.016	----	1	521 +	1	54.00B	.80A
1890	----	----	1.00A	----	1.10B	1.00-	20	.017	----	----	993	UNCH	80.25B	.85A
1895	----	----	1.05A	----	1.10A	1.05-	20	.018	----	----	719	UNCH	56.25B	.85A
1900	1.25	1.35B	1.05A	----	1.15	1.10-	20	.019	----	55	2022	UNCH	83.25B	.90A
1905	----	1.40B	1.10A	----	1.20A	1.10-	25	.019	----	----	540	UNCH	58.75B	.95
1910	1.30	1.45B	1.15A	----	1.30	1.15-	25	.020	----	1	491	UNCH	86.75B	.95A
1915	----	1.50B	1.20A	----	1.30A	1.20-	25	.021	----	----	646	UNCH	61.25B	1.00
1920	1.40	1.60B	1.25A	----	1.40B	1.30-	20	.023	----	5	1107	UNCH	90.00B	1.00
1925	1.75	1.75	1.30A	----	1.45A	1.35-	20	.024	----	29	2653	UNCH	91.75B	1.10A
1930	----	1.75B	1.35A	----	1.50A	1.40-	25	.025	----	----	471	UNCH	93.75B	1.15A
1935	1.85	1.85	1.40A	----	1.55A	1.45-	25	.027	----	109	400 -	9	66.75B	1.20A
1940	1.60	1.95B	1.50A	----	1.65A	1.55-	25	.029	----	17	2993 +	17	97.25B	1.25A
1945	----	2.05B	1.55A	----	1.75B	1.60-	25	.030	----	----	1646	UNCH	69.50B	1.35A
1950	2.15	2.20B	1.60A	----	1.80A	1.70-	25	.032	----	56	3940 +	36	101.00B	1.40A
1955	2.20	2.30B	1.70A	----	1.90A	1.75-	30	.033	----	288	1379 +	60	72.50B	1.45A
1960	----	2.45B	1.75A	----	2.00A	1.85-	30	.035	----	60	1929 +	60	105.00B	1.50A
1965	2.50	2.60B	1.85A	----	2.10A	1.95-	30	.037	----	247	1231 +	246	75.75B	1.60A
1970	2.30	2.75B	1.95A	----	2.20A	2.05-	35	.040	----	15	790	UNCH	109.00B	1.70
1975	2.55	2.90B	2.05A	----	2.30A	2.15-	35	.042	----	187	1311 +	7	111.25B	1.75A
1980	2.70	3.05B	2.15A	----	2.45A	2.25-	40	.044	----	175	3505 +	175	113.25B	1.85
1985	2.85	3.25B	2.30A	----	2.60A	2.40-	40	.047	----	187	1606 +	146	82.25B	1.95A
1990	2.85	3.45B	2.40A	----	2.70A	2.50-	45	.050	----	82	522 -	42	117.50B	2.05A
1995	3.20													



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PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016				PG48
1025	----	----	----	----	CAB	----	.000	----	----	1	UNCH	1.40B	.20A
1050	----	----	----	----	.05+	5	.000	----	----	156	UNCH	1.60B	.20A
1100	----	----	----	----	.05+	5	.000	----	----	220	UNCH	2.05B	.05
1125	----	----	----	0.05N	.10+	5	.000	----	----	333	UNCH	2.30B	.20A
1150	----	.05B	----	0.05B	.10+	5	.000	----	----	630	UNCH	2.60B	.20A
1175	----	----	----	0.10N	.10	UNCH	.000	----	----	374	UNCH	2.90B	.15
1200	----	----	----	0.10N	.10	UNCH	.000	----	----	183	UNCH	3.30B	.15
1225	----	----	----	0.10N	.15+	5	.001	----	----	3900	UNCH	3.70B	.25A
1250	----	----	----	0.15N	.15	UNCH	.001	----	----	302	UNCH	4.15B	.25A
1275	----	----	----	0.15N	.15	UNCH	.001	----	----	251	UNCH	4.60B	.35A
1300	----	----	----	0.20N	.20	UNCH	.001	----	----	764	UNCH	5.00B	.30A
1325	----	----	----	0.25N	.20-	5	.001	----	----	447	UNCH	5.75B	.35A
1350	----	----	----	0.25N	.25	UNCH	.002	----	----	355	UNCH	6.25B	.25A
1375	----	----	----	0.30N	.30	UNCH	.002	----	----	11	UNCH	7.00B	.45A
1400	----	----	----	0.30N	.30	UNCH	.002	----	----	149	UNCH	8.00B	.35A
1410	----	----	----	0.35N	.35	UNCH	.003	----	----	196	UNCH	8.25B	.45A
1420	----	----	----	0.35N	.35	UNCH	.003	----	----	137	UNCH	8.50B	.55A
1425	----	----	----	0.35N	.35	UNCH	.003	----	----	50	UNCH	8.75B	.40A
1430	----	----	----	0.35N	.35	UNCH	.003	----	----	14	UNCH	9.00B	.35A
1440	----	----	----	0.40N	.40	UNCH	.003	----	----	279	UNCH	9.50B	.60A
1450	----	----	----	0.40N	.40	UNCH	.003	----	----	332	UNCH	9.75B	.45A
1460	----	----	----	0.40N	.40	UNCH	.003	----	----	264	UNCH	10.25B	.40A
1470	----	----	----	0.45N	.45	UNCH	.004	----	----	279	UNCH	10.75B	.50A
1475	----	----	----	0.45N	.45	UNCH	.004	----	----	212	UNCH	11.00B	.50A
1480	----	----	----	0.45N	.45	UNCH	.004	----	----	103	UNCH	11.25B	.50A
1490	----	----	----	0.50N	.50	UNCH	.004	----	----	277	UNCH	11.50B	.45A
1500	----	----	----	0.50N	.50	UNCH	.004	----	----	369	UNCH	12.00B	.50
1510	----	----	----	0.55N	.55	UNCH	.005	----	----	32	UNCH	12.75B	.50A
1520	----	----	----	0.60N	.55-	5	.005	----	----	5	UNCH	13.25B	.45
1525	----	----	----	0.60N	.60	UNCH	.005	----	----	5773	UNCH	13.50B	.55A
1530	----	----	----	0.60N	.60	UNCH	.005	----	----	978	UNCH	13.75B	.55A
1540	----	----	----	0.65N	.65	UNCH	.006	----	----	28	UNCH	14.25B	.55A
1550	----	.65A	0.65A	.65-	.65	5	.006	----	----	994	UNCH	15.00B	.60A
1560	----	.70A	0.70A	.70-	.70	5	.006	----	----	99	UNCH	15.50B	.60A
1570	----	----	0.75N	.75	UNCH	.007	.007	----	----	906	UNCH	16.25B	.65A
1575	----	.75A	0.75A	.75-	.75	5	.007	----	----	82	UNCH	16.50B	.65A
1580	----	.75A	0.75A	.75-	.75	5	.007	----	----	166	UNCH	17.00B	.65A
1590	----	.80A	0.80A	.80-	.80	5	.007	----	----	320	UNCH	17.50B	.70A
1600	0.85	.85	0.85	.85-	.85	5	.008	----	108	837 +	108	18.25B	.75A
1610	----	.90A	0.90A	.90-	.90	5	.008	----	----	208	UNCH	19.00B	.75A
1620	----	.95A	0.95A	.95-	.95	5	.009	----	----	209	UNCH	20.00B	.80A
1625	----	1.00A	1.00A	.95-	.95	10	.009	----	----	970	UNCH	20.25B	.80A
1630	0.95	.95	.95	0.95	1.00-	5	.010	----	50	588 +	50	20.75B	.85A
1640	----	1.05A	1.05A	1.05-	1.05	5	.010	----	----	74	UNCH	21.50B	.90A
1650	----	1.10A	1.10A	1.10-	1.10	10	.011	----	----	1318	UNCH	22.50B	.95A
1660	----	1.15A	1.20A	1.15-	1.15	10	.011	----	----	501	UNCH	23.50B	1.00A
1670	1.20	1.35B	1.20	1.20-	1.20	10	.012	----	60	334 +	59	24.50B	1.05A
1675	----	1.40B	1.30A	1.25-	1.25	10	.013	----	----	976	UNCH	25.00B	1.05A
1680	----	----	1.35A	1.30-	1.30	10	.013	----	1	384 -	1	25.50B	1.10A
1690	1.35	1.50B	1.35	1.35-	1.35	10	.014	----	55	350	UNCH	26.50B	1.15A
1700	1.60	1.60	1.45A	1.45-	1.45	10	.015	246	2423 +	246	27.50B	1.20A	
1710	----	1.70B	1.55A	1.60A	1.50-	15	.016	----	----	148	UNCH	28.75B	1.30A
1720	1.65	1.85B	1.65	1.60-	1.60	15	.017	----	2	887 +	2	29.75B	1.35A
1725	----	1.90B	1.70A	1.75A	1.65-	15	.017	----	2244	UNCH	30.50B	1.40A	
1730	1.80	1.95B	1.70	1.80A	1.70-	15	.018	----	2	280 -	2	31.00B	1.45A
1740	1.90	2.05B	1.80	1.90B	1.80-	15	.019	12	974 +	11	32.25B	1.55A	
1750	----	2.20B	2.00A	2.00A	1.95-	15	.021	----	1602	UNCH	33.75B	1.65A	
1760	----	2.35B	2.05A	2.15A	2.05-	20	.022	----	392	UNCH	35.00B	1.75A	
1770	----	2.50B	2.20A	2.30A	2.20-	20	.024	----	188	UNCH	36.50B	1.85A	
1775	----	2.60B	2.25A	2.35A	2.25-	20	.025	241	1426 -	146	37.25B	1.90A	
1780	----	2.70B	2.35A	2.45B	2.30-	25	.025	1084	UNCH	38.00B	1.95A		
1785	----	2.80B	2.40A	2.50B	2.40-	20	.027	579	UNCH	14.50B	2.00A		
1790	2.55	2.90B	2.50A	2.60B	2.45-	25	.027	38	356	UNCH	39.50B	2.10A	
1795	2.60	3.00B	2.55	2.70B	2.55-	25	.029	45	169 +	35	15.25B	2.15A	
1800	2.75	3.10B	2.60A	2.75A	2.65-	25	.030	33	858 +	24	41.25B	2.20A	
1805	2.95	3.20B	2.65A	2.85A	2.70-	30	.030	58	180 +	58	16.25B	2.30A	
1810	3.15	3.30B	2.75A	2.95A	2.80-	30	.032	37	212 -	17	42.75B	2.35A	
1815	2.95	3.45B	2.90A	3.05A	2.90-	30	.033	18	158 +	18	22.25B	2.45A	
1820	3.05	3.55B	2.95A	3.15A	3.00-	35	.034	18	335 +	18	44.50B	2.50A	
1825	----	3.65B	3.10A	3.25A	3.10-	35	.035	5	2246	UNCH	45.75	2.60	
1830	3.60	3.80B	3.15A	3.40B	3.20-	35	.037	72	396 -	21	46.50B	2.70A	
1835	3.95	4.00B	3.25A	3.50A	3.30-	40	.038	20	405 -	1	46.75B	2.80A	
1840	----	4.10B	3.40A	3.60A	3.45-	40	.040	1	321	UNCH	48.25B	2.90A	
1845	----	4.25B	3.50A	3.75A	3.55-	40	.041	----	229	UNCH	48.75B	3.00A	
1850	4.40	4.40	3.65A	3.85A	3.70-	40	.043	10	2013	UNCH	50.25B	3.10A	
1855	4.55	4.60B	3.75A	4.00A	3.80-	45	.044	30	254 +	20	50.50B	3.20A	
1860	4.45	4.75B	3.85A	4.10	3.95-	45	.046	80	586 +	60	52.25B	3.30A	
1865	----	4.95B	4.00A	4.30A	4.10-	50	.048	----	181	UNCH	52.75B	3.45A	
1870	4.90	5.00B	4.20A	4.45A	4.25-	50	.050	30	1068 +	20	54.50B	3.55A	
1875	----	5.25B	4.30A	4.60A	4.40-	50	.052	----	450	UNCH	55.50B	3.70A	
1880	4.90	5.50B	4.45A	4.80A	4.55-	55	.054	20	9314 -	20	56.75B	3.85A	
1885	----	5.50B	4.60A	4.95A	4.75-	55	.056	----	507	UNCH	57.25B	4.00A	
1890	----	5.75B	4.80A	5.25A	4.90-	60	.058	1	1921 -	1	59.00B	4.10	
1895	----	6.00											



PRELIMINARY

PG48		BULLETIN #148@										E-MINI S&P 500 PUT OPTIONS										wed, Aug 03, 2016										PG48					
2145	43.50			45.75B	38.75A	40.75A		39.30-	310	.473	----		4	133	-	1	168.50B	31.75A																			
2150	45.00			47.75B	40.50A	42.50A		41.10-	320	.492	----		48	911		UNCH	172.00B	33.25A																			
2155	----			50.00B	42.50A	44.50A		42.90-	340	.513	----		5	146		UNCH	175.50B	34.75A																			
2160	----			52.25B	44.50A	46.75A		44.90-	340	.534	----	----		304		UNCH	179.50B	36.50A																			
2165	----			54.50B	46.50A	48.75A		47.00-	350	.555	----	----		84		UNCH	183.50B	38.25A																			
2170	----			57.00B	48.75A	51.25A		49.20-	360	.577	----	----		187		UNCH	184.50B	40.00A																			
2175	----			59.50B	51.25A	53.50A		51.60-	370	.600	----	----		2411		UNCH	180.50B	42.00A																			
2180	----			62.25B	53.50A	56.00A		54.00-	380	.623	----	----		1		UNCH	178.00B	44.00A																			
2190	----			68.00B	59.00A	61.50A		59.20-	400	.670	----	----		3		UNCH	173.75B	48.25A																			
2195	----			71.25B	61.75A	64.75A		62.10-	410	.694	----	----		10		UNCH	168.75B	50.75A																			
2200	----			74.50B	65.00A	68.00A		65.10-	420	.718	----	----		55		UNCH	167.00B	53.25A																			
2250	----			----	----	108.25N		103.80-	450	.905	----	----		500		UNCH	102.50B	92.50A																			
TOTAL														3404																							
OCT16																																					
800	----			----	----	0.10N				CAB	----	.000	----			9	UNCH	.65	.35																		
825	----			----	----	0.10N				CAB	----	.000	----			3	UNCH	.70B	.35A																		
850	----			----	----	0.10N				CAB	----	.000	----			7	UNCH	.80B	.35A																		
875	----			----	----	0.10N				CAB	----	.000	----			5	UNCH	.90B	.40A																		
900	----			----	----	0.10N		.05-	5	.000	----	----		7		UNCH	1.00	.20A																			
925	----			----	*.10A	0.10A		.05-	10	.000	----	----		1		UNCH	1.10	.10A																			
950	----			----	.10A	0.10A		.05-	10	.000	----	----		2		UNCH	1.25B	.10																			
975	----			----	----	0.15N		.10-	5	.000	----	----		2		UNCH	1.35B	.15A																			
1000	----			----	----	0.15N		.10-	5	.000	----	----		10		UNCH	1.55B	.35A																			
1025	----			----	----	0.15N		.10-	5	.000	----	----		4		UNCH	1.80B	.20A																			
1050	----			----	----	0.20N		.15-	5	.000	----	----		2		UNCH	2.05B	.25A																			
1100	----			----	----	0.20N		.20	UNCH	.001	----	----		2		UNCH	2.65B	.25																			
1125	----			----	----	0.25N		.20-	5	.001	----	----		255		UNCH	3.00B	.35A																			
1150	----			----	----	0.30N		.25-	5	.001	----	----		306		UNCH	3.40B	.35A																			
1175	----			----	----	0.30N		.25-	5	.001	----	----		517		UNCH	3.80B	.35																			
1200	----			----	----	0.35N		.30-	5	.002	----	----		446		UNCH	4.30B	.35A																			
1225	----			----	----	0.40N		.35-	5	.002	----	----		222		UNCH	4.80B	.35A																			
1250	----			----	.40A	0.40A		.40-	5	.002	----	----		1682		UNCH	5.25B	.35A																			
1275	----			----	----	0.45N		.45	UNCH	.003	----	----		383		UNCH	6.00B	.40A																			
1300	----			----	----	0.50N		.50	UNCH	.003	----	----		124		UNCH	6.75B	.45																			
1325	----			----	----	0.60N		.55-	5	.003	----	----		142		UNCH	7.50B	.50A																			
1375	----			----	----	0.70N		.70	UNCH	.005	----	----		96		UNCH	9.25B	.65A																			
1400	----			----	----	0.80N		.80	UNCH	.005	----	----		1168		UNCH	10.25B	.75A																			
1410	----			----	----	0.85N		.85	UNCH	.006	----	----		2534		UNCH	10.75B	.75A																			
1420	----			----	----	0.90N		.90	UNCH	.006	----	----		26		UNCH	11.00B	.80A																			
1425	----			----	----	0.90N		.90	UNCH	.006	----	----		2843		UNCH	11.25B	.80																			
1430	----			----	.90A	0.90A		.90-	5	.006	----	----		154		UNCH	11.50B	.85A																			
1440	----			----	.95A	0.95A		.95-	5	.007	----	----		102		UNCH	12.00B	.85A																			
1450	----			----	----	1.05N		1.00-	5	.007	----	----		217		UNCH	12.50B	.90A																			
1470	1. 05		1. 10B	1. 05	1.10B	1.10-	10	1.10-	10	.008	----	----	20	447	+	20	13.50B	1. 00A																			
1475	----		----	1.15A	1.15A	1.15-	10	1.15-	10	.008	----	----		453		UNCH	13.75B	1. 00A																			
1490	----		----	1.25A	1.25A	1.25-	10	1.25-	10	.009	----	----		33		UNCH	14.75B	1. 10A																			
1500	----		----	1.30A	1.30A	1.30-	10	1.30-	10	.010	----	----		1559		UNCH	15.25B	1.15A																			

PRELIMINARY														
PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS					wed, Aug 03, 2016				PG48
2070	----		36.50B	31.75A	33.00A	32.10-	210	.296	----	----	278	UNCH	137.75B	27.25A
2075	34.75		37.50B	32.75A	34.00A	33.10-	220	.305	----	18	954 -	10	140.50B	28.00A
2080	----		38.75B	33.75A	35.00A	34.20-	220	.315	----	----	1082	UNCH	143.50B	29.00A
2085	----		40.00B	34.75A	36.25A	35.30-	220	.325	----	----	59	UNCH	146.25B	30.00A
2090	----		41.25B	36.00A	37.50A	36.50-	220	.336	----	----	61	UNCH	149.25B	31.00A
2095	----		42.75B	37.25A	38.75A	37.70-	230	.347	----	----	241	UNCH	152.25B	32.00A
2100	40.75		44.00B	38.50A	40.00A	38.90-	240	.358	----	25	1152 +	1	155.50B	33.00
2105	----		45.50B	39.75A	41.25A	40.20-	240	.369	----	----	300	UNCH	158.50B	34.00A
2110	43.50		47.00B	41.00A	42.50A	41.50-	250	.381	----	51	78 +	51	161.75B	35.25A
2115	----		48.50B	42.50A	44.00A	42.90-	260	.393	----	----	19	UNCH	165.00B	36.50A
2120	----		50.00B	43.75A	45.50A	44.30-	270	.406	----	----	12	UNCH	168.25B	37.50A
2125	48.00		51.75B	45.25A	47.00A	45.80-	280	.418	----	48	511 +	15	171.75B	39.00A
2130	----		53.25B	46.75A	48.50A	47.30-	290	.432	----	----	15	UNCH	175.25B	40.25A
2135	49.75		55.25B	48.50A	50.25A	48.90-	300	.445	----	1	56 +	1	174.25B	41.50A
2140	53.00		57.00B	50.00A	52.00A	50.50-	310	.459	----	45	57 +	45	172.75B	43.00A
2145	----		58.75B	51.75A	53.75A	52.20-	320	.474	----	----	237	UNCH	176.25B	44.50A
2150	55.50		60.75B	53.50A	55.50A	54.00-	330	.489	----	1	404	UNCH	179.50B	46.00A
2155	----		62.75B	55.50A	57.50A	55.90-	330	.504	----	----	2	UNCH	182.75B	47.75A
2160	----		65.00B	57.50A	59.50A	57.80-	340	.520	----	----	16	UNCH	186.50B	49.25A
2165	----		67.25B	59.50A	61.50A	59.90-	340	.536	----	----	231	UNCH	190.00B	51.00A
2170	----		69.50B	61.50A	63.75A	62.00-	350	.552	----	----	11	UNCH	193.50B	53.00A
2185	----		76.75B	68.25A	70.75A	68.80-	370	.603	----	----	11	UNCH	204.75B	58.75A
2190	----		79.50B	70.75A	73.25A	71.30-	380	.621	----	----	20	UNCH	208.50B	61.00A
2200	----		85.00B	76.00A	78.50A	76.60-	390	.656	----	----	31	UNCH	200.50B	65.50A
2205	----		88.00B	78.75A	81.25A	79.30-	400	.675	----	----	64	UNCH	197.75B	68.00A
2210	----		91.00B	81.50A	84.25A	82.20-	410	.693	----	----	11	UNCH	197.50B	70.50A
2220	----		97.50B	88.00A	91.00A	88.30-	430	.729	----	----	40	UNCH	194.50B	75.75A
2225	----		100.75B	91.25A	94.25A	91.50-	430	.747	----	----	36	UNCH	188.25B	78.75A
2250	----		----	----	114.00N	109.50-	460	.829	----	----	500	UNCH	120.75B	94.75A
TOTAL										473	58025 +	332		
NOV16		EOM EMINI S&P P												
800	----		----	----	0.15N	.15	UNCH	.000	----	----	27	UNCH	.95	.40
825	----		----	----	0.15N	.15	UNCH	.000	----	----	10	UNCH	1.05B	.45
850	----		----	*.15A	0.15A	.20	UNCH	.000	----	----	331	UNCH	1.15B	.15A
875	----		----	----	0.20N	.20	UNCH	.000	----	----	3	UNCH	1.30B	.40A
900	----		----	*.20A	0.20A	.25	UNCH	.001	----	----	7	UNCH	1.45B	.20A
925	----		----	----	0.25N	.25	UNCH	.001	----	----	10	UNCH	1.60B	.50A
950	----		----	*.25A	0.25A	.30	UNCH	.001	----	----	6	UNCH	1.80B	.25A
975	----		----	----	0.30N	.30	UNCH	.001	----	----	6	UNCH	2.05B	.60A
1000	----		----	*.30A	0.30A	.35	UNCH	.001	----	----	4	UNCH	2.35B	.30A
1025	----		----	----	0.35N	.40+	5	.002	----	----	3	UNCH	2.65B	.35A
1050	----		----	----	0.40N	.40	UNCH	.002	----	----	3	UNCH	3.00B	.40A
1075	----		----	----	0.45N	.45	UNCH	.002	----	----	218	UNCH	3.35B	.65A
1100	0.55		.55	.50A	0.55	.50	UNCH	.002	----	2	1224 -	2	3.75B	.50
1150	----		----	----	0.60N	.60	UNCH	.003	----	----	712	UNCH	4.70B	.60A
1175	----		----	----	0.65N	.65	UNCH	.003	----	----	443	UNCH	5.25B	.65A
1200	----		----	----	0.75N	.70-	5	.004	----	----	260	UNCH	5.75B	.75A
1225	----		----	.80A	0.80A	.80-	5	.004	----	----	275	UNCH	6.50B	.80A
1250	----		----	.90A	0.90A	.90-	5	.005	----	----	41	UNCH	7.00B	.90A
1275	----		----	1.00A	1.00A	1.00-	5	.006	----	----	272	UNCH	8.00B	.90A
1300	----		----	1.00A	1.05B	1.10-	5	.006	----	----	5	UNCH	8.75B	1.00A
1325	----		----	1.20A	1.20A	1.20-	10	.007	----	----	62	UNCH	9.75B	1.10A
1350	1.45		1.45	1.35A	1.45	1.35-	10	.008	----	2	200	UNCH	10.75B	1.25A
1375	----		----	1.55A	1.55A	1.50-	15	.009	----	----	305	UNCH	11.75B	1.35A
1400	----		----	1.70A	1.70A	1.70-	15	.010	----	----	214	UNCH	13.00B	1.55A
1420	----		----	1.90A	1.90A	1.85-	15	.011	----	----	5	UNCH	14.00B	1.65A
1425	----		----	1.90A	1.90A	1.90-	15	.012	----	----	52	UNCH	14.25B	1.70A
1430	----		----	1.95A	1.95A	1.95-	15	.012	----	----	19	UNCH	14.50B	1.75A
1440	----		----	2.05A	2.05A	2.05-	15	.013	----	----	47	UNCH	15.25B	1.80A
1450	----		----	2.15A	2.15A	2.15-	15	.013	----	----	558	UNCH	15.75B	1.90A
1460	----		----	2.25A	2.25A	2.25-	20	.014	----	----	1	UNCH	16.25B	2.00A
1470	----		----	2.35A	2.40B	2.35-	20	.015	----	----	61	UNCH	17.00B	2.05A
1475	----		----	2.40A	2.45B	2.40-	20	.015	----	----	61	UNCH	17.25B	2.10A
1480	----		----	2.45A	2.50A	2.45-	20	.016	----	----	61	UNCH	17.50B	2.15A
1490	----		----	2.60A	2.60A	2.55-	25	.016	----	----	63	UNCH	18.25B	2.25A
1500	----		----	2.70A	2.75B	2.70-	20	.017	----	----	36	UNCH	19.00B	2.40A
1510	----		----	2.85A	2.90B	2.80-	25	.018	----	----	8	UNCH	19.75B	2.50A
1520	----		----	2.95A	3.05B	2.95-	25	.019	----	----	78	UNCH	20.50B	2.60A
1525	----		----	3.05A	3.10B	3.05-	25	.020	----	----	65	UNCH	20.75B	2.70A
1540	----		3.55B	3.25A	3.35B	3.25-	25	.021	----	----	60	UNCH	22.00B	2.85A
1550	----		----	3.45A	3.50B	3.40-	30	.022	----	----	1133	UNCH	22.75B	3.00A
1560	----		3.90B	3.60A	3.70B	3.55-	30	.023	----	----	34	UNCH	23.75B	3.15A
1570	----		4.10B	3.75A	3.85B	3.75-	30	.025	----	----	4	UNCH	24.50B	3.30A
1575	----		4.20B	3.85A	3.95B	3.80-	35	.025	----	----	64	UNCH	25.00B	3.40A
1580	----		4.35B	3.95A	4.05B	3.90-	35	.026	----	----	116	UNCH	25.50B	3.50A
1590	----		4.55B	4.15A	4.30B	4.10-	35	.027	----	----	58	UNCH	26.50B	3.65A
1600	----		4.75B	4.30A	4.50B	4.30-	35	.029	----	----	89	UNCH	27.50B	3.85A
1610	----		5.00B	4.50A	4.70B</									



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016				PG48	
1975	----		30.25B	27.25A	28.25A	27.40-	150	.199	----	----	2411	UNCH	103.75B	24.00A
1980	29.00		31.00B	28.00A	28.75A	28.10-	150	.205	----	27	2496 +	27	105.75B	24.75A
1985	----		32.00B	28.75A	29.50A	28.80-	150	.210	----	----	46	UNCH	107.75B	25.25A
1990	----		32.75B	29.50A	30.25A	29.50-	160	.215	----	----	31	UNCH	109.75B	26.00A
1995	----		33.50B	30.25A	31.25A	30.30-	160	.221	----	----	395	UNCH	111.75B	26.50A
2000	32.00		34.50B	31.00A	32.00	31.10-	160	.227	----	28	1144 +	25	113.75B	27.25A
2005	----		35.25B	31.75A	32.75A	31.90-	160	.233	----	----	13	UNCH	116.00B	28.00A
2010	----		36.25B	32.50A	33.50A	32.70-	170	.239	----	----	110	UNCH	118.00B	28.75A
2015	----		37.00B	33.50A	34.50A	33.60-	170	.245	----	----	1	UNCH	120.25B	29.50A
2020	----		38.00B	34.25A	35.25A	34.50-	170	.251	----	----	219	UNCH	122.50B	30.25A
2025	----		39.00B	35.25A	36.25A	35.40-	170	.258	----	----	523	UNCH	124.75B	31.00A
2030	----		40.00B	36.00A	37.25A	36.30-	180	.265	----	----	2047	UNCH	127.00B	31.75A
2035	----		41.00B	37.00A	38.00A	37.20-	190	.271	----	----	371	UNCH	129.50B	32.50A
2040	----		42.00B	38.00A	39.00A	38.20-	190	.278	----	----	3057	UNCH	131.75B	33.50A
2045	----		43.25B	39.00A	40.00A	39.20-	190	.286	----	----	670	UNCH	134.25B	34.25A
2050	----		44.25B	40.00A	41.25A	40.20-	200	.293	----	----	1188	UNCH	136.75B	35.25A
2055	----		45.50B	41.00A	42.25A	41.30-	200	.301	----	----	1094	UNCH	139.25B	36.25A
2060	----		46.75B	42.00A	43.25A	42.40-	200	.308	----	----	280	UNCH	141.75B	37.00A
2065	----		47.75B	43.25A	44.50A	43.50-	210	.316	----	----	2864	UNCH	144.50B	38.00A
2070	----		49.00B	44.25A	45.50A	44.60-	220	.324	----	----	339	UNCH	147.00B	39.00A
2075	----		50.25B	45.50A	46.75A	45.80-	220	.333	----	----	981	UNCH	149.75B	40.00A
2080	----		51.75B	46.75A	48.00A	47.00-	230	.341	----	----	104	UNCH	152.50B	41.25A
2085	----		53.00B	48.00A	49.25A	48.20-	240	.350	----	----	37	UNCH	155.25B	42.25A
2090	----		54.50B	49.25A	50.50A	49.40-	250	.359	----	----	552	UNCH	158.25B	43.50A
2095	----		55.75B	50.50A	52.00A	50.70-	260	.368	----	----	15	UNCH	161.00B	44.50A
2100	----		57.25B	51.75A	53.25A	52.00-	270	.378	----	7	682	UNCH	164.00B	45.75A
2110	----		60.25B	54.75A	56.25A	54.80-	280	.397	----	----	15	UNCH	170.00B	48.25A
2115	----		62.00B	56.00A	57.75A	56.30-	280	.407	----	----	15	UNCH	173.25B	49.50A
2120	----		63.50B	57.50A	59.25A	57.80-	290	.418	----	----	57	UNCH	176.50B	50.75A
2125	----		65.25B	59.25A	60.75A	59.40-	290	.428	----	----	353	UNCH	179.75B	52.25A
2130	----		67.00B	60.75A	62.50A	61.00-	290	.439	----	----	2	UNCH	183.00B	53.75A
2150	----		74.25B	67.50A	69.50A	68.00-	300	.485	----	170	565 +	170	195.50B	59.75A
2155	----		76.25B	69.50A	71.50A	69.90-	300	.497	----	----	13	UNCH	191.50B	61.50A
2160	----		78.50B	71.25A	73.50A	71.80-	300	.510	----	----	613	UNCH	193.50B	63.25A
2165	----		80.50B	73.25A	75.50A	73.70-	310	.522	----	----	161	UNCH	197.00B	65.00A
2170	----		82.75B	75.25A	77.50A	75.60-	330	.535	----	----	21	UNCH	200.00B	66.75A
2175	----		85.00B	77.50A	79.50A	77.70-	330	.548	----	----	4	UNCH	204.00B	68.75A
2180	----		87.25B	79.75A	81.75A	79.90-	340	.562	----	----	10	UNCH	207.25B	70.50A
2185	----		89.75B	81.75A	84.00A	82.10-	350	.575	----	----	1	UNCH	211.00B	72.50A
2195	----		94.50B	86.50A	89.00A	86.80-	360	.603	----	----	2	UNCH	218.25B	76.75A
2205	----		100.00B	91.50A	94.00A	91.80-	370	.631	----	----	37	UNCH	226.00B	81.25A
2210	----		102.75B	94.25A	96.75A	94.40-	380	.645	----	----	6	UNCH	229.75B	83.75A
2215	----		105.50B	97.00A	99.50A	97.10-	390	.660	----	----	2	UNCH	231.50B	86.00A
2225	----		111.50B	102.50A	105.25A	102.90-	390	.689	----	----	38	UNCH	233.75B	91.25A
2235	----		117.75B	108.75A	111.50A	109.00-	400	.717	----	----	40	UNCH	222.00B	96.75A
2245	----		124.50B	115.25A	118.00A	115.40-	410	.745	----	----	90	UNCH	218.25B	102.50A
2250	----		128.00B	118.50A	121.50A	118.80-	410	.759	----	----	23	UNCH	261.75	105.50A
2270	----		----	----	137.50N	133.20-	430	.812	----	----	81	UNCH	143.00B	118.75A
2310	----		----	----	170.50N	166.10-	440	.896	----	----	22	UNCH	287.75	270.00
TOTAL										270	53753 +	226		
DEC16	EOM	EMINI	S&P	P										
800	----		----	----	0.25N	.25	UNCH	.001	----	----	1	UNCH	.60B	.55
825	----		----	----	0.30N	.30	UNCH	.001	----	----	244	UNCH	.35B	.30
925	----		----	----	0.45N	.40-	5	.001	----	----	283	UNCH	.60B	.45
950	----		----	----	0.50N	.45-	5	.002	----	----	281	UNCH	.65B	.50
1025	----		----	----	0.65N	.60-	5	.002	----	----	6	UNCH	1.45B	.65A
1100	----		.85A	----	0.85A	.80-	10	.004	----	----	2483	UNCH	2.00B	.85A
1125	----		----	----	0.95N	.90-	5	.004	----	----	2	UNCH	2.25B	.95A
1200	----		1.25A	----	1.25A	1.20-	10	.006	----	----	32	UNCH	3.10B	1.20A
1225	----		1.40A	----	1.40A	1.35-	10	.007	----	----	38	UNCH	3.45B	1.40A
1250	----		1.55A	----	1.55A	1.55-	5	.008	----	----	149	UNCH	3.85B	1.55A
1300	----		1.95A	----	1.95A	1.90-	10	.010	----	----	11	UNCH	4.75B	1.80A
1325	----		2.15A	----	2.15A	2.10-	15	.011	----	----	32	UNCH	5.25B	2.00A
1350	----		2.40A	----	2.40A	2.35-	15	.013	----	----	405	UNCH	5.75B	2.25A
1375	2.75	2.80B	2.70A	----	2.70A	2.60-	20	.014	----	1	33	UNCH	6.50B	2.45A
1400	----	3.15B	3.00A	----	3.00A	2.90-	20	.016	----	----	34	UNCH	7.00B	2.75A
1410	----	3.30B	3.10A	----	3.15A	3.05-	20	.017	----	----	62	UNCH	7.50B	2.85A
1450	----	3.95B	3.70A	----	3.70A	3.60-	30	.020	----	----	360	UNCH	8.75B	3.35A
1460	----	----	3.85A	----	3.85A	3.80-	30	.021	----	----	38	UNCH	9.00B	3.50A
1475	----	4.40B	4.10A	----	4.15A	4.05-	30	.023	----	----	36	UNCH	9.75B	3.70A
1480	----	4.50B	4.15A	----	4.20A	4.15-	30	.023	----	----	4	UNCH	10.00B	3.80A
1490	----	4.70B	4.35A	----	4.40A	4.35-	30	.025	----	----	15	UNCH	10.25B	3.95A
1500	----	4.90B	4.55A	----	4.60A	4.55-	30	.026	----	----	3	UNCH	10.75B	4.15A
1575	----	6.75B	6.25A	----	6.50A	6.30-	30	.037	----	----	28	UNCH	14.50B	5.75A
1590	----	7.25B												



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PRELIMINARY

PG48		BULLETIN #148@ E-MINI S&P 500 PUT OPTIONS										wed, Aug 03, 2016				PG48
2110	----	73.00B	67.00A	68.75A	67.40-	260	.418	----	----	5	UNCH	120.50B	60.00A			
2135	----	82.00B	75.25A	77.25A	75.70-	270	.466	----	----	5	UNCH	133.00B	67.50A			
2140	----	83.75B	77.00A	79.00A	77.50-	270	.476	----	----	6	UNCH	135.75B	69.25A			
2150	----	87.75B	80.75A	82.75A	81.20-	280	.497	----	----	10	UNCH	140.25B	72.50A			
2160	----	92.00B	84.75A	86.75A	85.10-	290	.518	----	----	3	UNCH	146.00B	76.25A			
2165	----	94.00B	86.75A	88.75A	87.10-	300	.529	----	----	3	UNCH	149.00B	78.00			
2175	----	98.50B	91.00A	93.25A	91.40-	310	.552	----	----	51	UNCH	155.00B	82.50A			
2200	----	110.75B	102.75A	105.00A	103.00-	350	.611	----	----	2	UNCH	171.25B	92.50A			
2245	----	137.25B	128.25A	131.00A	128.40-	400	.723	----	----	1	UNCH	142.75B	115.75A			
TOTAL										505		34263	+	495		
JAN17	EOM EMINI S&P P															
1680	----	14.50B	13.50A	13.75A	13.40+	NEW	.072	----	1	1	+	1	15.00B	12.75A		
1710	----	16.50B	15.25A	15.50A	15.10-	80	.082	----	1	----	1	17.00B	14.25A			
1720	----	17.00B	*15.75A	16.00A	15.70-	80	.085	----	----	1	UNCH	17.50B	15.75A			
1800	----	23.50B	21.75A	22.25A	21.70-	80	.119	----	----	1	UNCH	24.25B	20.50A			
1965	----	45.75B	42.25A	43.25B	42.30-	180	.236	----	----	1	UNCH	46.75B	39.25A			
2085	----	74.50B	69.00A	70.50A	69.20-	260	.382	----	----	3	UNCH	76.00B	63.75			
2155	----	99.25B	92.50A	94.50A	92.60-	310	.502	----	----	1	UNCH	101.25B	86.50A			
2245	----	145.00B	136.50A	139.00A	136.70-	370	.692	----	----	1	UNCH	148.00B	128.25A			
TOTAL										2		9				

ADDITIONAL E-MINI S&P PUTS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW			
MINI	S&P P	MINI	S&P P	(FUTURES	SETT.	.00)											
AUG16	EOW3	MINI	S&P P														
100	----	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.05	.05		
500	----	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.05	.05A		
800	----	----	----	----	----	----	----	CAB	----	----	----	486	UNCH	.25	.05		
825	----	----	----	----	----	----	----	CAB	----	----	----	675	UNCH	.25B	.10A		
850	----	----	----	----	----	----	----	CAB	----	----	----	225	UNCH	.25B	.20A		
875	----	----	----	----	----	----	----	CAB	----	----	----	269	UNCH	.30B	.20		
900	----	----	----	----	----	----	----	CAB	----	----	----	233	UNCH	.35B	.15A		
925	----	----	----	----	----	----	----	CAB	----	----	----	451	UNCH	.40B	.10		
950	----	----	----	----	----	----	----	CAB	----	----	----	3750	UNCH	.45B	.10		
975	----	----	----	----	----	----	----	CAB	----	----	----	1080	UNCH	.50B	.05		
1000	----	----	----	----	----	----	----	CAB	----	----	----	501	UNCH	.55B	.05A		
1025	----	----	----	----	----	----	----	CAB	----	----	----	289	UNCH	.65B	.15		
1050	----	----	----	----	----	----	----	CAB	----	----	----	1208	UNCH	.75B	.05		
1075	----	----	----	----	----	----	----	CAB	----	----	----	10728	UNCH	.80B	.15		
1100	----	----	----	----	----	----	----	CAB	----	----	----	1913	UNCH	1.15	.10		
1125	----	----	----	----	----	----	----	CAB	----	----	----	967	UNCH	1.05	.15		
1150	----	----	----	----	----	----	----	CAB	----	----	----	607	UNCH	1.15B	.05		
1175	----	----	----	----	----	----	----	CAB	----	----	----	11802	UNCH	1.30B	.05		
1200	----	----	----	----	----	----	----	CAB	----	----	----	2077	UNCH	1.45B	.05		
1225	----	----	----	----	----	----	----	CAB	----	----	----	825	UNCH	1.85	.15		
1250	----	----	----	----	----	----	----	CAB	----	----	----	2872	UNCH	1.95	.05		
1275	----	----	----	----	----	----	----	CAB	----	----	----	2247	UNCH	2.05B	.10		
1300	----	----	----	----	----	----	----	CAB	----	----	----	2786	UNCH	2.55	.10		
1325	----	----	----	----	----	----	----	CAB	----	----	----	4588	UNCH	2.60	.10		
1350	----	----	----	----	----	----	----	CAB	----	----	----	3357	UNCH	2.90B	.10		
1375	----	----	----	----	----	----	----	CAB	----	----	----	2012	UNCH	3.40B	.05		
1380	----	----	----	----	----	----	----	CAB	----	----	----	1722	UNCH	.45	.10		
1400	----	----	----	----	----	----	----	CAB	----	----	----	5609	UNCH	4.20	.05		
1410	----	----	----	----	----	----	----	CAB	----	----	----	551	UNCH	3.85B	.15		
1420	----	----	----	----	----	----	----	CAB	----	----	----	1219	UNCH	4.00B	.10		
1425	----	----	----	----	----	----	----	CAB	----	----	----	2924	UNCH	4.10B	.10		
1430	----	----	----	----	----	----	----	CAB	----	----	----	642	UNCH	4.20B	.10		
1440	----	----	----	----	----	----	----	CAB	----	----	----	1179	UNCH	4.40B	.15		
1450	----	----	----	----	----	----	----	CAB	----	.000	----	5323	UNCH	4.60B	.05		
1460	----	----	----	----	----	----	----	CAB	----	.000	----	3805	UNCH	4.80B	.10		
1470	----	----	----	----	----	----	----	CAB	----	.000	----	1365	UNCH	5.00B	.05		
1475	----	----	----	----	----	----	----	CAB	----	.000	----	1746	UNCH	5.50B	.05		
1480	----	----	----	----	----	----	----	CAB	----	.000	----	896	UNCH	5.25B	.10A		
1490	----	----	----	----	----	----	----	CAB	----	.000	----	2959	UNCH	5.75	.10		
1500	----	----	----	----	----	----	----	CAB	----	.000	----	22333	UNCH	6.25	.05		
1510	----	----	----	----	----	----	----	CAB	----	.000	----	2422	UNCH	6.00B	.10		
1520	----	----	----	----	----	----	----	CAB	----	.000	----	4184	UNCH	6.25B	.30A		
1525	----	----	----	----	----	----	----	CAB	----	.000	----	1548	UNCH	7.00	.10		
1530	----	----	----	----	----	----	----	CAB	----	.000	----	883	UNCH	6.50B	.35A		
1540	----	----	----	----	----	----	----	CAB	----	.000	----	1344	UNCH	7.25B	.15		
1550	----	----	----	----	----	----	----	CAB	----	.000	----	7397	UNCH	7.25B	.10		
1560	----	----	----	----	----	----	----	CAB	----	.000	----	1328	UNCH	7.50B	.15A		
1570	----	----	----	.05B	----	----	----	CAB	----	.000	----	829	UNCH	8.00B	.10A		
1575	----	----	----	.05B	----	----	----		.05	UNCH	.000	2643	UNCH	8.00	.15		
1580	----	----	----	----	----	----	----		.05-	0.05	.000	1314	UNCH	8.50	.15		
1585	----	----	----	----	----	----	----		.05-	0.05	.000	1254	UNCH	8.50B	.15		
1590	----	----	----	----	----	----	----		.05-	0.05	.000	1885	UNCH	9.50	.10		
1600	.05	----	----	.05	.05	----	----		.05-	0.05	.000	506	12071	+	496	10.00	.05
1610	----	----	----	----	----	----	----		.05-	0.05	.000	5710	UNCH	9.75B	.10		
1620	----	----	----	----	----	----	----		.10	UNCH	.001	----	2131	UNCH	10.25B	.15	
1625	.05	----	----	.05	.05	----	----		.10	UNCH	.001	2	3319	-	2	10.50B	.05
1630	----	----	----	----	----	----	----		.10	UNCH	.001	----	1803	UNCH	10.75B	.10	
1635	----	----	----	----	----	----	----		.10	UNCH	.001	----	1810	UNCH	.20B	.10	
1640	----	----	----	----	----	----	----		.10	UNCH	.001	1	5752	UNCH	11.75	.10	
1650	.10	----	----	.10	.10	----	----		.10	UNCH	.001	4	9298	-	1	12.00	.10
1660	----	----	----	----	----	----	----		.10	UNCH	.001	----	8248	UNCH	12.50B	.10	
1665	----	----	----	----	----	----	----		.10	UNCH	.001	----	1574	UNCH	13.00	.10	
1670	----	----	----	----	----	----	----		.10	UNCH	.001	----	2293	UNCH	13.25B	.10	
1675	----	----	----	----	----	----	----		.10	UNCH	.001	----	3573	UNCH	13.50	.10	
1680	----	----	----	----	----	----	----		.10-	0.05	.001	----	4011	UNCH	14.00B	.10	
1690	----	----	----	----	----	----	----		.10-	0.05	.001	----	2901	UNCH	14.50B	.20A	
1700	.20	----	----	.20	.10	----	----		.10-	0.05	.001	17	13072	+	10	16.50	.10
1710	----	----	----	----	----	----	----		.10-	0.05	.001	----	1587	UNCH	16.25B	.15	
1715	----	----	----	----	----	----	----		.10-	0.05	.001	----	661	UNCH	2.95B	.15	
1720	----	----	----	----	----	----	----		.10-	0.05	.001	----	3600	UNCH	17.00B	.15	
1725	----	----	----	----	----	----	----		.10-	0.05	.001	----	4974	UNCH	18.50	.15	
1730	----	----	----	----	----	----	----		.10-	0.05	.001	3	4448	UNCH	17.75B	.10	
1740	----	----	----	----	----	----	----		.10-	0.05	.001	1	4695	UNCH	20.00	.10	
1745	----	----	----	----	----	----	----		.15-	0.05	.002	----	2332	UNCH	19.25B	.15	
1750	.20	----	----	.20	.15A	----	----		.15-	0.05	.002	18	18949	-	15	19.75	.15
1760	.20	----	----	.20	.20	----	----		.15-	0.05	.002	84	2249	+	30	20.75B	.15
1765	.20	----	----	.20	.20	----	----		.15-	0.05	.002	1	2332	UNCH	3.35B	.15A	
1770	----	----	----	----	----	----	----		.15-	0.05	.002	----	3756	UNCH	21.75B	.15	
1775	.20	----	----	.20	.20	----	----		.15-	0.05	.002	11	5017	UNCH	22.50B	.20	
1780	----	----	----	----	.20A	----	----		.15-	0.10	.002	20	2721	-	20	23.00B	.20
1785	----	----	----	----	.20A	----	----		.15-	0.10	.002	----	1036	UNCH	9.50	.15	
1790	----	----	----	----	.20A	----	----		.20-	0.05	.003	15	2682	+	1	24.50	.20
1795	----	----	----	----	----	----	----		.20-	0.05	.003	----	837	UNCH	8.25	.20	
1800	.30	----	----	.30	.20	----	----		.20-	0.05	.003	1104	16705	+	195	25.75	.20
1805	----	----	----	----	.25A	----	----		.20-	0.10	.003	----	2098	UNCH	13.50	.20	
1810	.25	----	----	.25	.25	----	----		.20-	0.10	.003	24	1209	+	3	26.75B	.20
1815	.25	----	----	.25	.25	----	----		.20-	0.10	.003	350	1639	+	214	27.50B	.20
1820	----	----	----	----	.25A	----	----		.20-	0.10	.003	4	6349	+	4	28.25B	.20
1825	.25	----	----	.25	.25	----	----		.20-	0.10	.003	10	12147	UNCH	29.00B	.20	
1830	----	----	----	----	.25A	----	----		.20-	0.10	.003	10	9509	-	10	29.75B	.25A
1835	----	----	----	----	.30A	----	----		.25-	0.10	.004	----	2440	UNCH	30.50B	.25A	
1840	.30	----	----	.30	.30	----	----		.25-	0.10	.004	77	4844	+	11	31.25B	.25
1845	.25	----	----	.25	.25	----	----		.25-	0.10	.004	3	4342	UNCH	32.00B	.25A	
1850	.30	----	----	.30	.30	----	----		.25-	0.10	.004	417	13487	+	401	32.75B	.25A
1855	----	----	----	----	.30A	----	----		.25-	0.15	.004	----	1916	UNCH	33.75B	.25A	
1860	----	----	----	----	.30A	----	----		.30-	0.10	.005	----	4532	UNCH	34.50B	.25A	
1865	.35	----	----	.35	.35	----	----		.30-	0.10	.005	350	1653	+	338	35.50B	.25
1870	.40	----	----	.40	.30	----	----		.30-	0.10	.005	8	3253	+	2	36.25B	.25
1875	.40	----	----	.40	.35A	----	----		.35-	0.05	.006	2	7387	UNCH	38.00	.25	
1880	.40	----	----	.40	.35	----	----		.35-	0.10	.006	13	4645	+	8	39.00	.30
1885	----	----	----	----	.35A	----	----		.35-	0.10	.006	----	1683	UNCH	39.25B	.30A	
1890	.40	----	----	.40	.40	----	----		.35-	0.10	.007	5	3217	+	5	40.25B	.30
1895	.45	----	----	.45	.40A	----	----		.40-	0.10	.007	200	3926	UNCH	41.00B	.30	
1900	.45	----	----	.45	.40A	----	----		.40-	0.10	.008	5	15788	+	3	42.25B	.30
1905	----	----	----	----	.55B	----	----		.40-	0.10	.008	----	2125	UNCH	46.00	.35A	
1910	----	----	----	----	.45A	----	----		.45-	0.10	.009	2	2474	UNCH	44.50B	.35A	
1915	.65	----	----	.65	.45A	----	----		.45-	0.10	.009	9	4019	+	1	45.50	.40
1920	.55	----	----	.60B	.50A	----	----		.45-	0.10	.009	36	4313	+	1	46.75B	.40
1925	.65	----	----	.65	.50A	----	----		.50-	0.10	.010	585	8345	-	27	48.00B	



PRELIMINARY

PG48 BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016 PG48					
1965	1.00	1.00	.70A	----	.65-	0.25	.015	----	161	2341 +	157	59.50B	.55A
1970	.90	1.05B	.75A	----	.70-	0.25	.016	----	512	2655 +	249	61.00B	.60A
1975	.90	1.15B	.75A	----	.75-	0.25	.018	----	512	10244 +	115	63.00B	.65A
1980	----	1.20B	.80A	----	.80-	0.25	.019	----	238	3472 +	236	64.25B	.65A
1985	1.25	1.30B	.85A	----	.85-	0.30	.021	----	25	2403 +	25	66.00B	.70A
1990	1.35	1.40B	.85	----	.90-	0.30	.022	----	53	4558 -	15	68.00B	.75A
1995	1.10	1.45B	.95A	----	.95-	0.30	.024	----	90	2491 +	80	69.50B	.80
2000	1.50	1.65	1.00	----	1.00-	0.35	.025	----	213	19774 -	60	71.25B	.85
2005	1.25	1.70B	1.05	----	1.05-	0.40	.027	----	175	2714 +	170	73.50B	.90A
2010	1.70	1.85B	1.15A	----	1.15-	0.40	.030	----	176	2139	UNCH	75.50B	.95
2015	1.45	2.00B	1.20A	----	1.25-	0.40	.032	----	55	2897 +	3	77.75B	.95
2020	1.90	2.15B	1.30	----	1.30-	0.45	.034	----	193	7438 -	21	80.25B	1.05
2025	2.25	2.30B	1.35A	----	1.40-	0.50	.037	----	144	8735 +	132	82.50B	1.15
2030	1.95	2.50B	1.45	----	1.50-	0.55	.041	----	408	4008 +	179	85.00B	1.20
2035	1.65	2.75B	1.60A	----	1.65-	0.55	.045	----	1	1689 -	1	87.50B	1.30
2040	3.15	3.15	1.70	----	1.80-	0.60	.049	----	307	5010 +	230	90.25B	1.40
2045	2.70	3.20B	1.85A	----	1.90-	0.70	.053	----	203	4394 -	176	92.75B	1.55
2050	3.30	3.50B	2.00	----	2.05-	0.80	.058	----	694	11083 +	207	95.50B	1.65
2055	2.90	3.80B	2.15A	----	2.25-	0.85	.064	----	298	3239 -	1	98.25B	1.75
2060	4.00	4.20B	2.35A	----	2.45-	0.95	.070	----	139	5677 +	16	101.25B	1.95
2065	3.30	4.60B	2.60A	----	2.70-	1.00	.078	----	93	1950 +	81	104.25B	2.10A
2070	4.55	5.00	2.85A	----	2.95-	1.10	.085	----	166	5977 -	56	107.25B	2.30
2075	4.45	5.50B	3.15A	----	3.25-	1.20	.094	----	583	8790 -	193	110.50B	2.35
2080	5.00	5.75B	3.45A	----	3.60-	1.30	.105	----	501	3564 +	148	113.75B	2.75
2085	5.75	6.50B	3.80A	----	3.95-	1.45	.116	----	350	2194 +	128	117.00B	2.80
2090	5.25	7.25B	4.20A	----	4.40-	1.50	.129	----	640	5763 -	36	118.50B	3.20A
2095	6.50	8.00B	4.65A	----	4.85-	1.65	.142	----	461	2347 +	55	119.00B	3.50A
2100	7.75	8.75B	5.25	----	5.40-	1.80	.158	----	484	10897 -	5	122.25B	3.65
2105	7.50	9.50B	5.75	----	6.00-	1.90	.176	----	231	1598 +	12	126.50B	4.20A
2110	10.50	10.50	6.50A	----	6.70-	2.00	.196	----	723	3938 +	200	129.75B	4.60A
2115	9.25	11.50B	7.25A	----	7.40-	2.20	.216	----	414	2397 +	126	133.75B	5.00
2120	11.75	12.75B	8.00	----	8.20-	2.40	.239	----	717	4298 -	387	138.25B	5.50
2125	12.00	14.00B	9.00A	----	9.10-	2.60	.265	----	862	9893 -	69	142.25B	6.25A
2130	12.75	15.50B	9.75	----	10.20-	2.70	.294	----	231	3914 +	30	139.75B	6.50
2135	15.00	17.00B	11.00A	----	11.30-	3.00	.324	----	152	2225 -	14	143.50B	7.50A
2140	15.75	18.75B	12.25A	----	12.60-	3.10	.358	----	564	5650 +	6	147.50B	8.00
2145	17.25	20.50B	13.75A	----	14.10-	3.30	.395	----	83	1823 +	17	147.25B	9.25A
2150	19.50	22.25B	15.25A	----	15.70-	3.50	.435	----	370	7602 +	149	146.25B	10.00
2155	24.50	24.50	17.00A	----	17.50-	3.70	.478	----	553	1557 +	72	138.00B	11.25A
2160	25.00	27.00B	19.25A	----	19.60-	3.80	.523	----	134	3821 -	59	136.50B	12.50
2165	24.50	29.75B	21.50A	----	21.80-	4.00	.570	----	24	2022	UNCH	136.00B	14.00A
2170	27.00	32.50B	23.75A	----	24.40-	4.00	.618	----	146	1673 +	77	134.00B	15.50
2175	28.75	35.75B	26.50A	----	27.20-	4.10	.668	----	38	896 +	31	132.50B	17.50A
2180	31.75	39.25B	30.00A	----	30.20-	4.30	.717	----	5	735 -	2	149.00	19.75A
2185	----	42.75B	33.50A	----	33.60-	4.30	.764	----	----	189	UNCH	131.25B	22.25A
2190	----	45.00B	37.00A	----	37.30-	4.30	.806	----	43	801	UNCH	140.50	24.75A
2195	----	48.25B	44.00A	----	41.20-	4.30	.844	----	----	63	UNCH	162.25	27.50A
2200	----	52.75B	48.25A	----	45.40-	4.30	.878	----	6	1380 -	2	150.00	30.75A
2210	----	61.75B	----	----	54.30-	4.40	.927	----	10	21 -	10	114.00	37.75A
2220	----	#71.25B	----	----	63.80-	4.20	.954	----	----	2	UNCH	71.25B	48.75A
2230	----	----	----	----	73.50-	4.30	.971	----	----	50	UNCH	76.50	74.75
2235	----	----	----	----	78.40-	4.30	.976	----	----	8	UNCH	----	----
2240	----	----	----	----	83.30-	4.30	.980	----	----	8	UNCH	----	----
2255	----	----	----	----	98.20-	4.30	.986	----	----	1	UNCH	180.50	151.00
2280	----	----	----	----	123.10-	4.30	.992	----	----	75	UNCH	123.50B	122.25
TOTAL									18291	668596 +	3168		
OCT16	EOW3	MINI S&P P	(FUTURES SETT. .00)		CAB	----	.000	----	----	348	UNCH	.60	.05
800	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.65B	.30A
825	----	----	----	----	CAB	----	.000	----	----	3	UNCH	.75B	.35A
850	----	----	----	----	CAB	----	.000	----	----	1	UNCH	.80B	.25A
875	----	----	----	----		.05 UNCH	.000	----	----	1	UNCH	.90B	.45A
900	----	----	----	----		.05- 0.05	.000	----	----	119	UNCH	1.00B	.10A
925	----	----	----	----		.05- 0.05	.000	----	----	477	UNCH	1.10B	.15A
950	----	----	----	----		.05- 0.05	.000	----	----	1020	UNCH	1.20B	.30A
975	----	----	----	----		.10 UNCH	.000	----	----	337	UNCH	1.35B	.10A
1000	----	----	----	----		.10 UNCH	.000	----	----	119	UNCH	1.55B	.15A
1025	----	----	*.10A	----		.10- 0.05	.000	----	----	2000	UNCH	1.75B	.25A
1050	----	----	----	----		.10- 0.05	.000	----	----	1	UNCH	2.05B	.35A
1075	----	----	----	----		.10- 0.05	.000	----	----	227	UNCH	2.35B	.15
1100	----	----	.15A	----		.15- 0.05	.000	----	----	392	UNCH	2.65B	.15
1125	.15	.15	*.15	----		.15- 0.05	.001	----	26	406	UNCH	3.00B	.25A
1150	----	----	*.15A	----		.15- 0.05	.001	----	----	408	UNCH	3.40B	.35A
1175	----	----	----	----		.20- 0.05	.001	----	----	628	UNCH	3.80B	.30A
1200	----	----	----	----		.20- 0.05	.001	----	----	535	UNCH	4.30B	.30A
1225	----	----	----	----		.25- 0.05	.001	----	----	1517	UNCH	4.85B	.35A
1250	----	----	----	----		.30 UNCH	.002	----	----	301	UNCH	5.25B	.40A
1275	----	----	----	----		.35 UNCH	.002	----	----	284	UNCH	6.00B	.45A
1300	.40	.40	.40	----		.40+ 0.05	.002	----	4	598 -	4	6.75B	.40
1325	.40	.40	.40	----		.45+ 0.05	.003	----	5	413 +	5	7.50B	.40
1350	.45	.50	.45	----		.50+ 0.05	.003	----					



PRELIMINARY

PG48	BULLETIN #148@				E-MINI S&P 500 PUT OPTIONS				wed, Aug 03, 2016				PG48
1865	8.25	8.75B	7.50A	----	7.40-	0.60	.072	----	57	375 -	13	59.50B	6.50
1870	8.50	9.00B	7.75A	----	7.60-	0.70	.074	----	162	1159 +	43	60.50B	6.75
1875	8.75	9.25B	8.00A	----	7.90-	0.70	.077	----	214	3430 +	80	61.75B	7.00A
1880	8.50	9.50B	8.25A	----	8.20-	0.70	.079	----	17	566 -	11	62.75B	7.25A
1885	-----	9.75B	8.50A	----	8.50-	0.70	.082	----	-----	840 UNCH	64.00B	7.50A	
1890	9.25	10.25B	8.75A	----	8.80-	0.70	.085	----	24	482 -	24	65.25B	7.50
1895	9.25	10.50B	9.00A	----	9.10-	0.70	.088	----	10	453 -	10	66.50B	8.00A
1900	10.00	10.75B	9.25A	----	9.40-	0.70	.091	----	1626	4223 +	278	67.75B	8.25A
1905	10.25	11.25B	9.50A	----	9.70-	0.70	.094	----	29	1676 -	29	69.00B	8.50A
1910	10.50	11.50B	10.00A	----	10.00-	0.70	.097	----	33	451 -	33	70.50B	8.75A
1915	10.75	12.00B	10.25A	----	10.30-	0.80	.101	----	40	434 +	29	71.75B	9.00A
1920	-----	12.25B	10.50A	----	10.60-	0.90	.104	----	-----	742 UNCH	73.25B	9.25A	
1925	11.75	12.75B	11.00A	----	10.90-	1.00	.107	----	46	3037 +	4	74.50B	9.50A
1930	12.75	13.25B	11.25A	----	11.30-	1.00	.111	----	39	469 UNCH	76.00B	9.75A	
1935	12.50	13.50B	11.50A	----	11.70-	1.00	.115	----	36	446 -	16	77.50B	10.00A
1940	13.50	14.00B	12.00A	----	12.10-	1.00	.119	----	99	866 +	54	79.00B	10.50A
1945	13.25	14.50B	12.50A	----	12.50-	1.00	.123	----	21	407 +	19	80.50B	10.75A
1950	14.50	15.00B	12.75A	----	12.90-	1.00	.127	----	368	2569 -	244	82.00B	10.50
1955	14.00	15.50B	13.25A	----	13.30-	1.10	.131	----	30	904 +	10	83.50B	11.50A
1960	15.25	16.00B	13.75A	----	13.70-	1.20	.135	----	79	758 +	57	85.25B	11.75A
1965	15.75	16.50B	14.00A	----	14.20-	1.20	.140	----	30	380 +	18	87.25B	12.25A
1970	16.00	17.00B	14.50A	----	14.70-	1.20	.145	----	80	507 -	9	89.00B	12.50A
1975	15.75	17.75B	15.00A	----	15.20-	1.20	.150	----	35	1444 -	15	90.75B	13.00A
1980	17.50	18.25B	15.50A	----	15.70-	1.20	.155	----	60	1293 +	46	92.75B	13.25A
1985	18.00	18.75B	16.00A	----	16.20-	1.30	.161	----	80	168 -	5	94.75B	13.75A
1990	18.75	19.50B	16.50A	----	16.70-	1.40	.166	----	40	474 UNCH	96.75B	14.00	
1995	19.00	20.00B	17.00A	----	17.30-	1.40	.172	----	21	174 UNCH	98.75B	14.75A	
2000	20.00	20.75B	17.75A	----	17.90-	1.40	.178	----	126	2495 +	29	100.75B	15.25
2005	20.25	21.50B	18.25A	----	18.50-	1.50	.184	----	60	552 +	58	103.00B	15.75A
2010	20.25	22.00B	19.00A	----	19.10-	1.60	.190	----	23	699 -	17	105.00B	16.00
2015	21.25	22.75B	19.50A	----	19.80-	1.60	.197	----	59	615 +	39	107.25B	16.75A
2020	22.25	23.50B	20.25A	----	20.50-	1.60	.204	----	20	622 UNCH	109.50B	17.25A	
2025	21.50	24.50B	20.75A	----	21.20-	1.60	.211	----	40	1534 +	40	111.75B	17.75A
2030	-----	25.25B	21.50A	----	21.90-	1.70	.218	----	-----	622 UNCH	114.25B	18.50A	
2035	23.75	26.00B	22.25A	----	22.60-	1.80	.225	----	49	410 +	29	116.50B	19.00A
2040	25.75	27.00B	23.00A	----	23.30-	1.90	.233	----	86	1587 +	77	119.00B	19.75A
2045	26.00	27.75B	23.75A	----	24.10-	1.90	.241	----	67	693 +	42	121.50B	20.25A
2050	27.75	28.75B	24.50	----	24.90-	2.00	.249	----	159	3445 +	125	124.00B	21.00A
2055	26.50	29.75B	25.50A	----	25.70-	2.10	.257	----	49	568 -	9	126.75B	21.75A
2060	28.50	30.75B	26.25A	----	26.60-	2.10	.266	----	10	867 -	9	129.50B	22.50A
2065	29.25	31.75B	27.25A	----	27.50-	2.20	.275	----	30	1142 +	20	132.00B	23.25A
2070	30.25	33.00B	28.25A	----	28.40-	2.30	.285	----	31	1183 +	5	134.75B	24.00A
2075	33.00	34.00B	29.25A	----	29.40-	2.40	.295	----	24	2670 +	22	137.75B	24.75A
2080	34.00	35.25B	30.25A	----	30.40-	2.50	.305	----	47	2275 +	22	140.50B	25.75A
2085	34.00	36.50B	31.25A	----	31.50-	2.50	.315	----	43	252 +	38	143.50B	26.50A
2090	34.00	37.75B	32.50A	----	32.60-	2.60	.326	----	8	711 +	8	146.50B	27.50A
2095	35.50	39.00B	33.50A	----	33.80-	2.60	.338	----	39	705 +	13	149.50B	28.50A
2100	38.00	40.25B	34.75A	----	35.00-	2.70	.350	----	78	2442 +	5	152.75B	29.50A
2105	37.50	41.75B	36.00A	----	36.20-	2.80	.362	----	20	290 UNCH	156.00B	30.50A	
2110	38.25	43.25B	37.25A	----	37.50-	2.90	.374	----	10	2196 +	10	159.25B	31.75A
2115	43.00	44.75B	38.50A	----	38.90-	2.90	.387	----	50	205 +	20	162.50B	32.75A
2120	43.75	46.25B	40.00A	----	40.30-	3.00	.400	----	84	733 +	30	166.00B	34.00A
2125	44.25	47.75B	41.50A	----	41.70-	3.10	.414	----	21	3719 +	21	169.00B	35.25A
2130	46.50	49.50B	43.00A	----	43.20-	3.20	.428	----	40	832 UNCH	164.25B	36.50A	
2135	46.50	51.25B	44.50A	----	44.80-	3.30	.443	----	20	216 UNCH	167.25B	37.75A	
2140	47.50	53.00B	46.25A	----	46.40-	3.40	.458	----	24	295 UNCH	170.75B	39.25A	
2145	-----	55.00B	47.75A	----	48.10-	3.50	.474	----	184	449 +	52	174.00B	40.75A
2150	-----	57.00B	49.75A	----	49.90-	3.60	.490	----	194	2210 -	169	177.25B	42.25A
2155	-----	59.00B	51.50A	----	51.80-	3.70	.507	----	-----	593 UNCH	181.00B	43.75A	
2160	54.75	61.25B	53.50A	----	53.80-	3.70	.523	----	43	884 +	14	184.50B	45.50A
2165	-----	63.50B	55.50A	----	55.90-	3.80	.541	----	-----	288 UNCH	187.75B	47.25A	
2170	-----	65.75B	57.75A	----	58.00-	3.90	.559	----	-----	1024 UNCH	191.50B	49.00	
2175	-----	68.25B	59.75A	----	60.30-	3.80	.577	----	-----	1747 UNCH	195.25B	51.00A	
2180	-----	70.75B	62.25A	----	62.60-	3.90	.595	----	-----	230 UNCH	199.25B	53.00A	
2185	-----	73.25B	64.50A	----	65.10-	3.90	.614	----	-----	188 UNCH	202.00B	55.00A	
2190	-----	76.00B	67.00A	----	67.60-	4.00	.633	----	-----	55 UNCH	198.25B	57.25A	
2195	-----	78.75B	69.75A	----	70.20-	4.10	.652	----	-----	114 UNCH	192.50B	59.50A	
2200	-----	81.75B	72.50A	----	73.00-	4.10	.672	----	-----	291 UNCH	191.25B	61.75A	
2205	-----	84.75B	75.25A	----	75.80-	4.30	.692	----	-----	26 UNCH	189.50B	64.25A	
2210	-----	88.00B	78.75A	----	78.80-	4.30	.711	----	-----	896 UNCH	188.75B	66.75A	
2215	-----	91.25B	81.75A	----	81.90-	4.40	.731	----	42	501 UNCH	184.50B	69.50A	
2220	-----	94.50B	85.00A	----	85.10-	4.50	.750	----	-----	123 UNCH	171.75B	72.50A	
2225	-----	96.50B	88.50A	----	88.50-								

PRELIMINARY														
PG49 BULLETIN #148@				S&P 500 CALL OPTIONS					Wed, Aug 03, 2016 PG49					
INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=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 = \$12.50 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.														
S&P 500 CONTRACTS LAST TRADE DATES														
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17						
EOM S&P 500 OPT	08/31	09/30	10/31	11/30	12/30	01/31								
EOW1 S&P 500 OPT	08/05	09/02												
EOW2 S&P 500 OPT	08/12													
EOW4 S&P 500 OPT	08/26													
S&P 500 OPT		09/15			12/15		03/16	06/15						
S&P 500 FUT		09/15			12/15		03/16	06/15						
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16									
EI FUT		09/16												
ENY FUT		09/08												
EOW3 S&P 500 OPT	08/19		10/21	11/18										
FT1 FUT		09/16												
FT5 FUT		09/16												
FTU FUT		09/16												
II FUT	08/25													
RS1 FUT		09/16												
RSG FUT		09/16												
RSV FUT		09/16												
SDA FUT					12/16									
SDI FUT		09/16			12/16									
S&P 500 OPTIONS ON FUTURES														
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03														
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17						
EV 100-3200		800-3175	800-3175	800-3175	800-3175	800-3175								
EV1 100-3200		100-3200												
EV2 100-3200														
EV4 100-3200														
OS		100-3200			800-3175		800-3175	800-3175						
	AUG16	OCT16	NOV16											
EV3 100-3200		800-3175	800-3175											
S&P 500 FUTURES														
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW	
S&P 500 FUT														
SEP16	2150.50 @2151.30	2158.20	2147.20	2157.50 @2156.80A	2157.00 + 430	2157.00 + 430	1529	482	93612 - 380	2177.40B	1775.80A			
DEC16	2140.00	2149.30	2140.00	2149.30	2149.40 + 440	2149.40 + 440	110	----	1101 - 88	2164.60B	1785.00A			
MAR17	----	2141.20B	2134.20A	2141.20B	2142.60 + 440	2142.60 + 440	----	----	60 UNCH	2157.80B	1780.80A			
JUN17	----	2134.80B	2127.80A	2134.80B	2136.20 + 440	2136.20 + 440	----	----	60 UNCH	2151.40B	1777.70A			
TOTAL	S&P 500 FUT						1639	482	94833 - 468					
E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68														
WK EV-W1 S&p 500 CALLS														
STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
EOW1 S&P 500 C														
AUG16	EOW1 S&P 500 C	(FUTURES SETT.	----	.00)										
2095		----	----	58.20N	62.20+ 400	.994	----	4	3 - 1	----	----	----	----	----
2135		----	----	21.50N	23.50+ 200	.903	----	----	159 UNCH	----	----	----	----	----
2150		----	----	11.00N	11.40+ 40	.679	----	----	52 UNCH	----	----	----	----	----
2155		----	----	8.10N	8.20+ 10	.555	----	----	17 UNCH	----	----	----	----	----
2160		----	----	5.70N	5.40- 30	.415	----	----	30 UNCH	----	----	----	----	----
2165		----	----	3.90N	3.50- 40	.282	----	----	151 UNCH	5.00	3.00			
2170		----	----	2.45N	1.90- 55	.161	----	5	1554 UNCH	1.65	1.65			
2175		----	----	1.50N	1.05- 45	.084	----	----	102 UNCH	----	----	----	----	----
2180		----	----	0.90N	.55- 35	.040	----	----	249 UNCH	----	----	----	----	----
2190		----	----	0.35N	.25- 10	.013	----	----	1285 UNCH	4.70	4.70			
2195		----	----	0.25N	.20- 5	.009	----	----	15 UNCH	1.20	1.20			
2200	0.10	.10	*.10	0.10	.15- 5	.005	----	15	953 UNCH	1.30	.10			
2205		----	----	0.15N	.15 UNCH	.005	----	----	50 UNCH	----	----	----	----	----
2210		----	----	0.10N	.10 UNCH	.002	----	----	25 UNCH	.15	.15			
2225		----	----	0.10N	.05- 5	.000	----	----	208 UNCH	.20	.20			
2230		----	----	0.05N	CAB	----	.000	----	500 UNCH	.40B	----	----	----	----
2235		----	----	0.05N	CAB	----	.000	----	500 UNCH	----	----	----	----	----
2245		----	----	0.05N	CAB	----	.000	----	315 UNCH	.20	.15			
2250		----	----	0.05N	CAB	----	----	----	800 UNCH	.20	.10			
2255		----	----	0.05N	CAB	----	----	----	25 UNCH	.25	.25			
2275		----	----	0.05N	CAB	----	----	----	500 UNCH	.30	.30			
2280		----	----	0.05N	CAB	----	----	----	550 UNCH	.10	.10			
2300		----	----	----	CAB	----	----	----	400 UNCH	.15	.15			
2325		----	----	----	CAB	----	----	----	500 UNCH	----	----	----	----	----
2340		----	----	----	CAB	----	----	----	1200 UNCH	----	----	----	----	----
TOTAL								24	10143 - 1					
SEP16	EOW1 S&P 500 C	(FUTURES SETT.	----	2157.00 + 430)										
2215		----	----	3.45N	3.25- 20	.126	----	----	5 UNCH	----	----	----	----	----
2230		----	----	1.75N	1.65- 10	.071	----	----	5 UNCH	----	----	----	----	----
2245		----	----	0.95N	.95 UNCH	.043	----	----	4 UNCH	----	----	----	----	----
2265		----	----	0.55N	.55 UNCH	.024	----	----	4 UNCH	----	----	----	----	----
TOTAL								0	18					
WK EV-W2 S&p 500 CALLS														
STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
EOW2 S&P 500 C														
AUG16	EOW2 S&P 500 C	(FUTURES SETT.	----	.00)										
2035		----	----	118.50N	122.50+ 400	.982	----	----	8 UNCH	----	----	----	----	----
2150		----	----	17.00N	17.70+ 70	.586	----	----	24 UNCH	----	----	----	----	----
2170		----	----	7.10N	6.80- 30	.329	----	----	100 UNCH	----	----	----	----	----
2175		----	----	5.40N	5.00- 40	.264	----	----	59 UNCH	----	----	----	----	----
2180		----	----	3.95N	3.50- 45	.202	----	5	1532 + 5	----	----	----	----	----
2200		----	----	1.00N	.75- 25	.053	----	----	1205 UNCH	5.40	5.30			
2210		----	----	0.50N	.40- 10	.028	----	----	50 UNCH	----	----	----	----	----
2220		----	----	0.25N	.25 UNCH	.016	----	----	11 UNCH	1.60	1.60			
2225	0.25	#.25	*.25	0.25	.20 UNCH	.013	----	20	20 + 20	.25	.25			
2230		----	----	0.15N	.15 UNCH	.009	----	----	1200 UNCH	----	----	----	----	----
2240	0.15	#.15	*.15	0.15	.15 UNCH	.008	----	15	15 + 15	.15	.15			
2245		----	----	0.10N	.15+ 5	.008	----	----	200 UNCH	.15	.15			
2250		----	----	0.10N	.15+ 5	.007	----	----	400 UNCH	----	----	----	----	----
2255		----	----	0.10N	.10 UNCH	.005	----	----	200 UNCH	.25	.25			
TOTAL								40	5024 + 40					
WK EV-W4 S&P 500 CALLS														
STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
EOW4 S&P 500 C														
AUG16	EOW4 S&P 500 C	(FUTURES SETT.	----	.00)										
100		----	----	2051.60N	2055.90+ 430	1.000	----	----	25 UNCH	----	----	----	----	----
2100		----	----	62.90N	65.60+ 270	.797	----	----	25 UNCH	----	----	----	----	----
2155		----	----	22.40N	23.70+ 130	.519								

PRELIMINARY														
PG49	BULLETIN #148@				S&P 500 CALL OPTIONS					Wed, Aug 03, 2016				PG49
2345	----	----	----	4.40N	4.20-	20	.074	----	----	2	UNCH	3.30	3.30	
2350	----	----	----	4.05N	3.85-	20	.069	----	----	39	UNCH	4.40	1.50	
2500	----	----	----	0.65N	.65	UNCH	.012	----	----	27	UNCH	1.10	.35	
2600	0.35	#.35	*.35	0.35	.35+	NEW	.006	----	1000	1000 +	1000	.35	.35	
TOTAL									1000	9283 +	1000			
MAR17			(FUTURES SETT.	2142.60 +	440)									
2160	----	----	----	90.50N	91.60+	110	.495	----	----	35	UNCH	----	----	
2170	----	----	----	84.70N	85.70+	100	.478	----	----	30	UNCH	38.50	38.50	
2200	----	----	----	68.40N	69.00+	60	.425	----	----	60	UNCH	----	----	
2400	----	----	----	7.60N	7.50-	10	.092	----	----	20	UNCH	----	----	
TOTAL									0	145				
JUN17			(FUTURES SETT.	2136.20 +	440)									
2250	----	----	----	66.30N	66.90+	60	.370	----	----	225	UNCH	35.00B	31.00	
2300	----	----	----	46.00N	46.40+	40	.295	----	----	125	UNCH	----	----	
2330	----	----	----	35.90N	36.10+	20	.251	----	----	100	UNCH	----	----	
2360	----	----	----	27.40N	27.40	UNCH	.208	----	----	225	UNCH	----	----	
2700	----	----	----	1.10N	1.05-	5	.013	----	----	4	UNCH	.90	.90	
TOTAL									0	679				
DEC17			(FUTURES SETT.	.00)	2.20N	2.20	UNCH	.018	----	1500	UNCH	.80	.65	
3000	----	----	----						0	1500				
TOTAL														
EOM S&P 500 C			(FUTURES SETT.	.00)										
AUG16			----	1651.60N	1655.90+	430	1.000	----	----	10	UNCH	----	----	
500	----	----	----	952.10N	956.40+	430	1.000	----	----	20	UNCH	----	----	
1200	----	----	----	852.10N	856.40+	430	.999	----	----	20	UNCH	----	----	
1300	----	----	----	652.40N	656.70+	430	.998	----	----	10	UNCH	----	----	
1500	----	----	----	303.40N	307.50+	410	.988	----	20	20	UNCH	----	----	
1850	----	----	----	204.50N	208.60+	410	.967	----	20	20	UNCH	----	----	
1950	----	----	----	21.90N	22.80+	90	.485	----	----	110	UNCH	----	----	
2160	----	----	----	19.20N	19.90+	70	.450	----	----	1500	UNCH	----	----	
2165	----	----	----	16.60N	17.10+	50	.414	----	----	2729	UNCH	----	----	
2170	----	----	----	14.20N	14.60+	40	.377	----	----	1526	UNCH	----	----	
2175	----	----	----	12.00N	12.30+	30	.339	----	----	525	UNCH	----	----	
2180	----	----	----	8.30N	8.40+	10	.264	----	----	2	UNCH	----	----	
2190	----	----	----	6.80N	6.80	UNCH	.228	----	----	2	UNCH	----	----	
2195	----	----	----	5.50N	5.40-	10	.193	----	200	1433 +	200	4.50	2.60	
2200	----	----	----	4.40N	4.30-	10	.163	----	----	58	UNCH	----	----	
2205	----	----	----	3.50N	3.30-	20	.133	----	----	5251	UNCH	6.30	6.30	
2210	----	----	----	2.75N	2.55-	20	.108	----	450	15402 +	500	----	----	
2215	----	----	----	2.20N	2.00-	20	.089	----	500	9009 +	500	3.20	3.20	
2220	----	----	----	1.75N	1.60-	15	.073	----	1	5082 -	1	4.00	3.90	
2230	----	----	----	1.40N	1.30-	10	.060	----	----	603	UNCH	2.20	.50	
2235	----	----	----	1.15N	1.05-	10	.050	----	----	1	UNCH	----	----	
2240	----	----	----	0.95N	.85-	10	.041	----	----	537	UNCH	----	----	
2245	----	----	----	0.80N	.75-	5	.036	----	----	164	UNCH	----	----	
2250	----	----	----	0.70N	.65-	5	.031	----	----	500	UNCH	----	----	
2255	----	----	----	0.60N	.60	UNCH	.028	----	----	1	UNCH	----	----	
2260	----	----	----	0.55N	.55	UNCH	.025	----	----	585	UNCH	1.80	1.80	
2265	----	----	----	0.50N	.50	UNCH	.023	----	----	164	UNCH	----	----	
2270	----	----	----	0.45N	.45	UNCH	.020	----	----	15	UNCH	----	----	
2275	----	----	----	0.40N	.45+	5	.019	----	----	12501	UNCH	----	----	
2280	----	----	----	0.40N	.40	UNCH	.017	----	----	4033	UNCH	1.10	1.10	
2285	----	----	----	0.35N	.35	UNCH	.015	----	----	4600	UNCH	----	----	
2290	----	----	----	0.35N	.35	UNCH	.014	----	----	15	UNCH	----	----	
2300	----	----	----	0.30N	.30	UNCH	.012	----	1191	3000	UNCH	1.05	1.00	
TOTAL										69448 +	1199			
SEP16			(FUTURES SETT.	.00)										
1200	----	----	----	943.90N	948.20+	NEW	.999	----	10	10 +	10	----	----	
1300	----	----	----	844.10N	848.50+	NEW	.998	----	10	10 +	10	----	----	
2075	----	----	----	93.30N	95.60+	230	.735	----	----	1	UNCH	----	----	
2165	----	----	----	30.50N	31.40+	90	.444	----	----	1125	UNCH	----	----	
2170	----	----	----	27.80N	28.60+	80	.422	----	----	5325	UNCH	----	----	
2175	----	----	----	25.30N	26.00+	70	.399	----	----	6750	UNCH	----	----	
2180	----	----	----	22.80N	23.40+	60	.376	----	----	5500	UNCH	----	----	
2200	----	----	----	14.40N	14.60+	20	.281	----	----	50	UNCH	----	----	
2215	----	----	----	9.60N	9.70+	10	.213	----	----	3435	UNCH	----	----	
2220	----	----	----	8.40N	8.40	UNCH	.192	----	----	16025	UNCH	----	----	
2225	----	----	----	7.20N	7.20	UNCH	.172	----	----	20250	UNCH	----	----	
2230	----	----	----	6.20N	6.20	UNCH	.154	----	----	15501	UNCH	----	----	
2235	----	----	----	5.30N	5.30	UNCH	.136	----	----	60	UNCH	----	----	
2240	----	----	----	4.60N	4.55+	5	.121	----	----	800	UNCH	----	----	
2250	----	----	----	3.40N	3.35-	5	.094	----	1	53 +	1	----	----	
2275	----	----	----	1.75N	1.70-	5	.052	----	----	10900	UNCH	----	----	
2280	----	----	----	1.55N	1.50-	5	.046	----	----	3900	UNCH	----	----	
2290	----	----	----	1.25N	1.20-	5	.038	----	----	1050	UNCH	----	----	
2300	----	----	----	1.05N	1.00-	5	.031	----	----	3000	UNCH	----	----	
TOTAL									21	93745 +	21			
ADDITIONAL S&P CALLS														
STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
EMINT S&P CALL	EMINT S&P CALL	EMINT S&P CALL	EMINT S&P CALL	(FUTURES SETT.	.00)							HIGH	LOW	
AUG16														
100	----	----	----	2051.90N	2056.20+	4.30	1.000	----	----	570	UNCH	----	----	
1870	----	----	----	283.00N	287.20+	4.20	.994	----	----	16	UNCH	----	----	
2000	----	----	----	154.00N	157.90+	3.90	.974	----	----	2	UNCH	----	----	
2030	----	----	----	124.70N	128.50+	3.80	.958	----	----	1	UNCH	----	----	
2035	----	----	----	119.90N	123.60+	3.70	.954	----	----	1	UNCH	----	----	
2045	----	----	----	110.30N	113.90+	3.60	.946	----	----	1025	UNCH	----	----	
2050	----	----	----	105.50N	109.00+	3.50	.941	----	----	177	UNCH	107.00	107.00	
2055	----	----	----	100.80N	104.20+	3.40	.935	----	----	16	UNCH	----	----	
2060	----	----	----	96.10N	99.40+	3.30	.929	----	----	50	UNCH	----	----	
2065	----	----	----	91.40N	94.70+	3.30	.921	----	----	7	UNCH	----	----	
2070	----	----	----	86.70N	89.90+	3.20	.914	----	----	15	UNCH	46.00	33.00	
2075	----	----	----	82.10N	85.20+	3.10	.905	----	----	410	UNCH	----	----	
2080	----													

PRELIMINARY

PG49	BULLETIN #148@			S&P 500 CALL OPTIONS							wed, Aug 03, 2016				PG49
2390	----	----	----	.05N	CAB	----	.000	----	----	0	100	UNCH	.40	.40	
TOTAL											90163	- 3873			
OCT16		(FUTURES SETT.	.00)												
1850	----	----	----	301.90N	305.70	NEW	.934	----	----		30	+	30	----	
1950	----	----	----	208.60N	211.90	NEW	.872	----	----		30	+	30	----	
2075	----	----	----	101.70N	103.70+	2.00	.704	----	----		100		UNCH	----	
2125	----	----	----	64.80N	66.10+	1.30	.585	----	----		300		UNCH	----	
2135	----	----	----	58.10N	59.20+	1.10	.556	----	----		100		UNCH	----	
2140	----	----	----	54.80N	55.80+	1.00	.541	----	----		50		UNCH	----	
2145	----	----	----	51.60N	52.50+	0.90	.525	----	----		50		UNCH	----	
2150	----	----	----	48.50N	49.30+	0.80	.509	----	----		300	+	75	----	
2160	----	----	----	42.50N	43.20+	0.70	.476	----	----		2150		UNCH	----	
2165	----	----	----	39.70N	40.30+	0.60	.458	----	----		1600		UNCH	----	
2170	----	----	----	36.90N	37.40+	0.50	.440	----	----		1055		UNCH	----	
2175	----	----	----	34.20N	34.70+	0.50	.422	----	----		2350		UNCH	----	
2190	----	----	----	26.70N	27.10+	0.40	.366	----	----		2605		UNCH	----	
2195	----	----	----	24.40N	24.70+	0.30	.347	----	----		2300		UNCH	----	
2200	----	----	----	22.20N	22.50+	0.30	.327	----	----		1492	+	200	----	
2210	----	----	----	18.20N	18.30+	0.10	.288	----	----		6450		UNCH	----	
2215	----	----	----	16.40N	16.40	UNCH	.268	----	----		4817		UNCH	----	
2220	----	----	----	14.70N	14.60-	0.10	.249	----	----		3244		UNCH	----	
2225	----	----	----	13.10N	13.00-	0.10	.230	----	----		6326		UNCH	10.70	
2230	----	----	----	11.70N	11.50-	0.20	.211	----	----		23		UNCH	----	
2235	----	----	----	10.40N	10.20-	0.20	.194	----	----		2		UNCH	2.85	
2240	----	----	----	9.20N	9.00-	0.20	.177	----	----		7819		UNCH	----	
2245	----	----	----	8.10N	7.90-	0.20	.161	----	----		6901		UNCH	2.95	
2250	----	----	----	7.20N	7.00-	0.20	.147	----	----		3184	+	100	----	
2260	----	----	----	5.60N	5.40-	0.20	.120	----	----		6	+	1	4.85	
2265	----	----	----	4.90N	4.80-	0.10	.109	----	----		8		UNCH	----	
2270	----	----	----	4.35N	4.20-	0.15	.098	----	----		442		UNCH	4.45	
2275	----	----	----	3.85N	3.70-	0.15	.088	----	----		375	+	371	3.10	
2280	----	----	----	3.40N	3.25-	0.15	.079	----	----		283		UNCH	4.00	
2285	----	----	----	3.00N	2.85-	0.15	.071	----	----		9		UNCH	2.40	
2290	----	----	----	2.70N	2.55-	0.15	.065	----	----		445		UNCH	5.70	
2295	----	----	----	2.40N	2.30-	0.10	.059	----	----		373	+	371	5.00	
2300	----	----	----	2.20N	2.05-	0.15	.053	----	----		322		UNCH	2.90	
2310	----	----	----	1.80N	1.70-	0.10	.045	----	----		9		UNCH	----	
2320	----	----	----	1.50N	1.45-	0.05	.038	----	----		404		UNCH	----	
2325	----	----	----	1.40N	1.35-	0.05	.035	----	----		137		UNCH	----	
2330	----	----	----	1.30N	1.25-	0.05	.033	----	----		442		UNCH	----	
2350	----	----	----	1.00N	.95-	0.05	.025	----	----		2007		UNCH	----	
2450	----	----	----	.40N	.35-	0.05	.008	----	----		5		UNCH	----	
TOTAL										0	58545	+	1178		
NOV16		(FUTURES SETT.	.00)												
2175	----	----	----	47.20N	48.00+	0.80	.445	----	----		50		UNCH	----	
2225	----	----	----	23.80N	23.90+	0.10	.295	----	----		50		UNCH	----	
2275	----	----	----	9.30N	9.30	UNCH	.154	----	----		225		UNCH	----	
2320	----	----	----	3.70N	3.55-	0.15	.072	----	----		1		UNCH	5.30	
2345	----	----	----	2.25N	2.20-	0.05	.047	----	----		1		UNCH	3.00	
TOTAL										0	327				

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68



S&P 500 PUT OPTIONS

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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG50 BULLETIN #148@				S&P 500 PUT OPTIONS						wed, Aug 03, 2016 PG50			
2045	----	----	----	4.45N	3.60-	85	.084	----	----	5	UNCH	----	----
2070	----	----	----	6.40N	5.30-	110	.125	----	----	30	UNCH	----	----
2075	----	----	----	6.90N	5.80+	NEW	.136	----	5	5 +	5	----	----
2090	----	----	----	8.70N	7.30-	140	.172	----	----	119	UNCH	----	----
2100	----	----	----	10.20N	8.60-	160	.202	----	----	134	UNCH	14.70	7.90
2110	----	----	----	12.00N	10.10-	190	.237	----	----	101	UNCH	----	----
TOTAL									30	1271 +	30		

S&P 500 PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
S&P 500 PUT	S&P 500 PUT	(FUTURES SETT.		2157.00 +	430)								
SEP16													
900						CAB	----	----	----	2	UNCH	3.00	3.00
950						CAB	----	----	----	125	UNCH	----	.35A
975						CAB	----	----	----	1008	UNCH	.80	.55
1000						CAB	----	----	----	2220	UNCH	.45	.40
1025						CAB	----	----	----	950	UNCH	.75	.75
1050						CAB	----	----	----	550	UNCH	.75	.35
1100				0.05N						1560	UNCH	2.25	.15
1150				0.05N		.05 UNCH	.000			570	UNCH	.20	.20
1175				0.05N		.05 UNCH	.000			4	UNCH	2.00	1.40
1200				0.05N		.05 UNCH	.000			4875	UNCH	.20	.20
1250				0.05N		.05 UNCH	.000			1	UNCH	1.60	1.25A
1300				0.10N		.10 UNCH	.000			2197	UNCH	2.30	1.10
1350				0.15N		.15 UNCH	.001			28	UNCH	3.25	1.05
1375				0.15N		.15 UNCH	.001			45	UNCH	----	----
1380				0.15N		.15 UNCH	.001			2	UNCH	3.50	3.50
1400				0.15N		.15 UNCH	.001		100	1015 +	100	2.90	2.50
1425				0.20N		.20 UNCH	.001			100	UNCH	----	----
1450				0.20N		.20 UNCH	.001		125	586 +	125	----	----
1475				0.25N		.20 5	.002			28	UNCH	----	.70A
1490				0.25N		.25 UNCH	.002			9	UNCH	5.50	5.50
1500				0.30N		.25 5	.002			4127	UNCH	4.00	.75
1510				0.30N		.25 5	.002			4	UNCH	----	----
1520				0.30N		.25 5	.002			5	UNCH	30.50	30.50
1525				0.30N		.25 5	.002			2	UNCH	4.10	4.10
1530				0.30N		.30 UNCH	.003			64	UNCH	1.20	1.20
1540				0.35N		.30 5	.003			16	UNCH	5.00	.40
1550				0.35N		.30 5	.003			233	UNCH	6.50	.55
1560				0.35N		.30 5	.003			2	UNCH	3.00	3.00
1570				0.40N		.35 5	.003			2	UNCH	----	----
1575				0.40N		.35 5	.003			156	UNCH	10.00	4.00
1580				0.40N		.35 5	.003			2	UNCH	4.40	4.40
1590				0.45N		.40 5	.004			200	UNCH	4.40	4.40
1600				0.45N		.40 5	.004		100	1347 +	100	6.30	.70
1610				0.50N		.45 5	.004			105	UNCH	78.00	2.85
1620				0.50N		.45 5	.005			446	UNCH	4.60	1.30
1625				0.50N		.50 UNCH	.005			80	UNCH	----	----
1630				0.55N		.50 5	.005			109	UNCH	4.70	4.50
1640				0.55N		.50 5	.005			720	UNCH	4.60	1.05
1650	0.55	.55	*.55	0.55		.55 UNCH	.006		1300	1909 +	1225	8.30	.55
1660				0.60N		.60 UNCH	.006			771	UNCH	10.00	1.50
1670				0.65N		.60 5	.007			5	UNCH	10.20	1.55
1675				0.70N		.60 10	.007			2	UNCH	----	----
1680				0.70N		.65 5	.007			1094	UNCH	5.50	1.20
1690				0.75N		.65 10	.007			6	UNCH	5.30	5.00
1700				0.80N		.70 10	.008		400	2496 +	166	23.50	.85
1710				0.85N		.75 10	.009			103	UNCH	5.50	1.80
1715				0.85N		.75 10	.009			400	UNCH	.85	.85
1720				0.90N		.80 10	.009			908	UNCH	13.10	4.15
1725				0.90N		.80 10	.009			18	UNCH	----	5.30A
1730				0.95N		.85 10	.010			50	UNCH	9.50	9.50
1740				1.00N		.90 10	.011		75	190 +	25	9.80	4.00
1745				1.00N		.95 5	.011			1	UNCH	29.00	29.00
1750	0.95	.95	*.95	0.95		.95 10	.012		100	2362 -	50	21.00	.95
1760				1.10N		1.05 5	.013			801	UNCH	6.00	1.10
1770				1.15N		1.10 5	.014			373	UNCH	----	----
1775				1.20N		1.15 5	.014			148	UNCH	6.90	2.65
1780				1.20N		1.20 5	.014			1382	UNCH	1.45	1.45
1790				1.30N		1.25 5	.016			3	UNCH	13.00	13.00
1800				1.40N		1.30 10	.017			1672	UNCH	106.00	2.30
1810				1.50N		1.40 10	.018			377	UNCH	30.00	30.00
1820				1.60N		1.45 15	.019			1203	UNCH	----	----
1825				1.70N		1.50 20	.020			946	UNCH	1.95	1.95
1830				1.75N		1.55 20	.021			1	UNCH	11.20	11.20
1840				1.90N		1.65 25	.022			1454	UNCH	13.00	4.70
1850	2.00	2.00	2.00	2.00		1.80 25	.025		430	3265 +	400	20.50B	1.70
1855				2.15N		1.90 25	.026			2	UNCH	----	----
1860				2.20N		1.95 25	.027			1405	UNCH	----	----
1870				2.40N		2.40 40	.029			43	UNCH	----	----
1875				2.50N		2.20 30	.031			337	UNCH	----	----
1880				2.60N		2.30 30	.032		2	1619 -	1	4.60	1.95
1890				2.80N		2.45 35	.035			223	UNCH	----	----
1900				3.05N		2.65 40	.038			2761	UNCH	176.00	7.00
1905				3.20N		2.75 45	.040			106	UNCH	----	----
1910				3.30N		2.85 45	.041			436	UNCH	5.50	4.70
1920				3.60N		3.10 50	.045		400	1444 +	400	120.50	120.50
1925				3.75N		3.25 50	.047			484	UNCH	----	----
1930				3.90N		3.40 50	.050		3	672 -	1	4.65	4.65
1935				4.10N		3.55 55	.052			15	UNCH	4.85	4.85
1940				4.25N		3.75 60	.055			439	UNCH	36.00	6.00A
1950				4.65N		4.10 55	.061			5941	UNCH	93.00	20.00A
1960				5.10N		4.45 65	.066		1	526 +	1	4.15	4.15
1965				5.30N		4.65 65	.070			4	UNCH	----	----
1970	4.90	4.90	4.90	4.90		4.90 60	.073		1	69	UNCH	27.00	4.90
1975				5.80N		5.10 70	.077		24	329 -	3	----	----
1980				6.10N		5.30 80	.080			187	UNCH	----	----
1990				6.70N		5.90 80	.089			310	UNCH	----	----
1995				7.00N		6.20 80	.094			1	UNCH	----	----
2000				7.40N		6.50 90	.099		24	954 +	15	190.00	5.30
2005				7.80N		6.90 90	.105			202	UNCH	----	----
2010				8.20N		7.30 90	.110			340	UNCH	----	----
2015				8.60N		7.70 90	.116			2	UNCH	----	----
2020				9.00N		8.10 90	.123			221	UNCH	----	----
2025				9.40N		8.50 90	.129		1	655	UNCH	----	----
2030				9.90N		8.90 100	.135			17	UNCH	----	----
2040				10.90N		9.70 120	.149			52	UNCH	----	----
2045				11.40N		10.10 130	.156			7	UNCH	----	----
2050				12.00N		10.50 150	.163			926	UNCH	47.20	47.20
2055				12.60N		11.10 150	.172			407	UNCH	----	----
2060				13.20N		11.70 150	.181			619	UNCH	----	----
2070				14.60N		13.10 150	.202		140	346 +	140	----	----
2075				15.40N		13.90 160	.212			625	UNCH	110.00	37.50
2080				16.20N		14.50 170	.223		2	56 +	1	----	----
2085				17.00N		15.30 170	.235			2	UNCH	65.50B	58.70
2090				17.90N		16.10 180	.248			8	UNCH	----	66.00A
2095				18.90N		16.90 200	.261			196	UNCH	----	67.50A
2100				19.90N		17.80 210	.274		140	963 +	70	198.00	20.00
2105				21.00N		18.80 220	.289			1	UNCH	----	----
2110				22.10N		19.90 220	.305			1123	UNCH	----	----
2120				24.60N		22.20 240	.338			1	UNCH	----	----
2125				26.00N		23.40 260	.356		50	75 +	50	----	----
2130				27.40N		24.70 270	.375			104	UNCH	42.00	39.00A
2135				28.90N		26.10 280	.394		1	1 -	1	----	----
2140				30.50N		27.60 290	.415			8	UNCH	42.00	42.00
2150				34.00N		30.80 320	.459			2143	UNCH	41.00	36.00
2160				37.90N		34.40 350	.507			2	UNCH	----	----
2165				40.00N		36.40 360	.532			4	UNCH	----	----
2170				42.30N		38.50 380	.558			2	UNCH	----	----
2175				44.60N		40.80 380	.585			11	UNCH	----	----
2180				47.20N		43.30 390	.613			1	UNCH	----	----
2190				52.70N		48.60 410	.669			2	UNCH	----	----
TOTAL DEC16	S&P 500 PUT	(FUTURES SETT.		2149.40 +	440)				3419	74191 +	2762		
825				0.20N		.20 UNCH	.000			2	UNCH	.80	.70
1100				0.75N		.70 5	.003			1	UNCH	20.00	20.00
1200				1.10N		1.00 10	.005			2	UNCH	----	----
1275				1.45N		1.35 10	.007			2	UNCH	3.70	3.60
1300				1.60N		1.50 10	.008			29	UNCH	33.30	22.20
1325				1.80N		1.65 15	.0						

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PRELIMINARY													
PG50 BULLETIN #148@		S&P 500 PUT OPTIONS								wed, Aug 03, 2016 PG50			
1660	----	----	----	7.80N	7.40-	40	.047	----	----	2	UNCH	----	----
1670	----	----	----	8.20N	7.80-	40	.049	----	----	1	UNCH	27.80	27.80
1680	----	----	----	8.60N	8.10-	50	.052	----	----	2	UNCH	----	----
1690	----	----	----	9.00N	8.50-	50	.054	----	----	1	UNCH	----	----
1700	----	----	----	9.40N	8.90-	50	.057	----	----	561	UNCH	97.50	11.50
1725	----	----	----	10.60N	10.00-	60	.064	----	----	1	UNCH	----	----
1750	----	----	----	11.80N	11.20-	60	.072	----	----	173	UNCH	105.00	14.50
1760	----	----	----	12.40N	11.70-	70	.076	----	----	1	UNCH	----	----
1775	----	----	----	13.30N	12.50-	80	.081	----	----	3	UNCH	----	----
1780	----	----	----	13.60N	12.80-	80	.083	----	----	1	UNCH	----	----
1790	----	----	----	14.20N	13.40-	80	.087	----	----	2	UNCH	----	----
1800	----	----	----	14.80N	14.00-	80	.092	----	----	759	UNCH	39.50	16.00
1820	----	----	----	16.40N	15.40-	100	.101	----	----	1	UNCH	----	----
1825	----	----	----	16.80N	15.80-	100	.104	----	----	101	UNCH	----	----
1830	----	----	----	17.20N	16.20-	100	.106	----	----	2	UNCH	----	----
1840	----	----	----	18.00N	17.00-	100	.112	----	----	225	UNCH	----	----
1850	----	----	----	18.80N	17.80-	100	.117	----	----	440	UNCH	57.00	57.00
1860	----	----	----	19.60N	18.60-	100	.123	----	----	1	UNCH	----	----
1875	----	----	----	21.10N	19.80-	130	.131	----	----	40	UNCH	----	----
1880	----	----	----	21.60N	20.30-	130	.135	----	----	265	UNCH	----	----
1890	----	----	----	22.60N	21.30-	130	.141	----	----	1	UNCH	----	----
1900	----	----	----	23.60N	22.30-	130	.148	----	----	768	UNCH	135.00	24.50
1910	----	----	----	24.70N	23.30-	140	.155	----	----	2	UNCH	----	----
1920	----	----	----	25.90N	24.50-	140	.163	----	----	1	UNCH	----	----
1925	----	----	----	26.50N	25.10-	140	.167	----	----	1	UNCH	----	----
1940	----	----	----	28.40N	26.90-	150	.180	----	----	1	UNCH	----	----
1950	----	----	----	29.80N	28.20-	160	.188	----	----	606	UNCH	75.50	56.70
1960	----	----	----	31.30N	29.60-	170	.198	----	----	1	UNCH	----	----
1970	----	----	----	32.90N	31.00-	190	.207	----	----	1	UNCH	----	----
1975	----	----	----	33.70N	31.70-	200	.212	----	----	1	UNCH	----	----
1990	----	----	----	36.10N	34.10-	200	.228	----	----	1	UNCH	----	----
2000	----	----	----	37.80N	35.70-	210	.239	----	----	402	UNCH	98.00	46.50
2015	----	----	----	40.50N	38.40-	210	.257	----	----	2	UNCH	100.50	100.50
2020	----	----	----	41.40N	39.30-	210	.263	----	----	12	UNCH	----	----
2025	----	----	----	42.40N	40.20-	220	.269	----	----	7	UNCH	246.00	166.00
2030	----	----	----	43.40N	41.20-	220	.276	----	----	3	UNCH	----	----
2050	----	----	----	47.70N	45.30-	240	.303	----	----	247	UNCH	51.40	51.40
2060	----	----	----	50.10N	47.50-	260	.318	----	----	3	UNCH	----	----
2070	----	----	----	52.50N	49.90-	260	.333	----	----	232	UNCH	----	----
2080	----	----	----	55.10N	52.40-	270	.349	----	----	1	UNCH	----	----
2100	----	----	----	60.60N	57.80-	280	.384	----	----	581	UNCH	----	----
2110	----	----	----	63.60N	60.70-	290	.402	----	----	3	UNCH	----	----
2180	----	----	----	89.50N	85.90-	360	.553	----	----	1	UNCH	----	----
TOTAL									0	6268			
MAR17			(FUTURES SETT.	2142.60 +	440)								
1400	----	----	----	7.20N	6.80-	40	.030	----	----	43	UNCH	----	----
1550	----	----	----	12.80N	12.00-	80	.055	----	----	43	UNCH	----	----
1700	----	----	----	21.80N	20.80-	100	.097	----	----	98	UNCH	----	----
1800	----	----	----	31.10N	29.70-	140	.141	----	----	50	UNCH	74.50	74.50
1900	----	----	----	44.70N	42.60-	210	.203	----	----	20	UNCH	----	----
2050	----	----	----	75.80N	73.20-	260	.346	----	----	60	UNCH	----	----
TOTAL									0	314			
JUN17			(FUTURES SETT.	2136.20 +	440)								
1100	----	----	----	4.50N	4.25-	25	.014	----	----	1	UNCH	13.00	13.00
1600	----	----	----	25.50N	24.40-	110	.092	----	----	13	UNCH	28.00	25.80
2150	----	----	----	136.50N	133.50-	300	.487	----	----	1	UNCH	173.00	170.00A
TOTAL									0	15			
DEC17			(FUTURES SETT.	.00)									
1300	----	----	----	17.10N	16.60-	50	.049	----	----	9	UNCH	30.50	28.40
1350	----	----	----	19.70N	19.10-	60	.057	----	----	21	UNCH	32.00	30.20
1450	----	----	----	30.40N	29.60-	80	.083	----	----	2	UNCH	33.00	33.00
TOTAL									0	32			
EOM S&P 500 P													
AUG16			(FUTURES SETT.	.00)									
1450	----	----	----	0.10N	.10	UNCH	.001	----	----	2096	UNCH	----	----
1475	----	----	----	0.15N	.10	5	.001	----	----	2000	UNCH	----	----
1500	----	----	----	0.15N	.10	5	.001	----	----	8145	UNCH	----	----
1550	----	----	----	0.20N	.15	5	.001	----	----	70	UNCH	----	----
1560	----	----	----	0.20N	.15	5	.001	----	----	118	UNCH	----	----
1570	----	----	----	0.20N	.15	5	.001	----	----	118	UNCH	.40	.40
1585	----	----	----	0.20N	.15	5	.001	----	----	70	UNCH	----	----
1590	----	----	----	0.20N	.20	UNCH	.002	----	----	118	UNCH	----	----
1600	----	----	----	0.20N	.20	UNCH	.002	----	----	170	UNCH	7.10	.50
1625	----	----	----	0.25N	.20	5	.002	----	----	102	UNCH	2.45	2.45
1630	----	----	----	0.25N	.20	5	.002	----	----	59	UNCH	----	----
1635	----	----	----	0.25N	.20	5	.002	----	----	118	UNCH	----	----
1650	----	----	----	0.25N	.20	5	.002	----	----	154	UNCH	.40	.40
1670	----	----	----	0.30N	.25	5	.003	----	----	148	UNCH	----	----
1690	----	----	----	0.30N	.25	5	.003	----	----	148	UNCH	.40	.40
1700	----	----	----	0.35N	.30	5	.004	----	----	61	UNCH	5.70	2.80
1720	----	----	----	0.35N	.35	UNCH	.004	----	----	81	UNCH	.35	.35
1730	----	----	----	0.40N	.35	5	.004	----	----	128	UNCH	.40	.40
1740	----	----	----	0.40N	.40	UNCH	.005	----	----	173	UNCH	----	----
1750	----	----	----	0.45N	.40	5	.005	----	----	1043	UNCH	.50	.50
1760	----	----	----	0.45N	.45	UNCH	.006	----	----	173	UNCH	----	----
1770	----	----	----	0.50N	.45	5	.006	----	----	62	UNCH	10.10	10.10
1790	----	----	----	0.55N	.50	5	.007	----	----	15	UNCH	----	----
1800	----	----	----	0.60N	.50	10	.007	----	----	365	UNCH	3.90	.70
1825	----	----	----	0.75N	.60	15	.009	----	----	55	UNCH	2.60	.80
1850	----	----	----	0.90N	.70	20	.011	----	20	1001	UNCH	6.30	.80
1875	----	----	----	1.05N	.90	15	.015	----	----	250	UNCH	1.00	1.00
1900	----	----	----	1.30N	1.10	20	.019	----	----	26	UNCH	1.35	1.20
1910	----	----	----	1.40N	1.15	25	.020	----	----	1	UNCH	----	----
1925	----	----	----	1.55N	1.35	20	.024	----	1	8	UNCH	1.90	1.90
1930	----	----	----	1.65N	1.40	25	.025	----	----	1	UNCH	----	----
1940	----	----	----	1.80N	1.55	25	.029	----	----	21	UNCH	----	----
1950	----	----	----	1.95N	1.70	25	.032	----	----	20	UNCH	----	----
1965	----	----	----	2.25N	1.95	30	.037	----	----	225	UNCH	----	----
19													

PRELIMINARY													
PG50 BULLETIN #148@				S&P 500 PUT OPTIONS						wed, Aug 03, 2016 PG50			
1800	----	----	----	5.40N	5.10-	0.30	.048	----	----	1785 +	371	----	----
1820	----	----	----	6.20N	5.60-	0.60	.053	----	----	438	UNCH	----	----
1825	----	----	----	6.40N	5.80-	0.60	.055	----	----	300	UNCH	----	----
1840	----	----	----	7.00N	6.40-	0.60	.061	----	----	9	UNCH	----	----
1850	----	----	----	7.40N	6.80-	0.60	.065	----	----	896	UNCH	----	----
1875	----	----	----	8.60N	7.90-	0.70	.077	----	----	35	UNCH	----	----
1880	----	----	----	8.90N	8.20-	0.70	.079	----	----	8	UNCH	----	----
1900	----	----	----	10.10N	9.40-	0.70	.091	----	----	1540	UNCH	----	----
1925	----	----	----	11.90N	10.90-	1.00	.107	----	----	242	UNCH	----	----
1930	----	----	----	12.30N	11.30-	1.00	.111	----	----	22	UNCH	----	----
1950	----	----	----	13.90N	12.90-	1.00	.127	----	----	303	UNCH	----	----
1975	----	----	----	16.40N	15.20-	1.20	.150	----	----	19	UNCH	----	----
1980	----	----	----	16.90N	15.70-	1.20	.155	----	----	22	UNCH	----	----
2000	----	----	----	19.30N	17.90-	1.40	.178	----	----	753	UNCH	----	81.00A
2005	----	----	----	20.00N	18.50-	1.50	.184	----	----	368	UNCH	----	----
2025	----	----	----	22.80N	21.20-	1.60	.211	----	----	438 +	46	----	----
2050	----	----	----	26.90N	24.90-	2.00	.249	----	----	398	UNCH	----	----
2095	----	----	----	36.40N	33.80-	2.60	.338	----	----	434	UNCH	----	----
2100	----	----	----	37.70N	35.00-	2.70	.350	----	----	214	UNCH	----	----
2110	----	----	----	40.40N	37.50-	2.90	.374	----	----	20	UNCH	----	----
2125	----	----	----	44.80N	41.70-	3.10	.414	----	----	25	UNCH	----	----
2135	----	----	----	48.10N	44.80-	3.30	.443	----	----	100	UNCH	----	----
2140	----	----	----	49.80N	46.40-	3.40	.458	----	----	50	UNCH	----	----
2145	----	----	----	51.60N	48.10-	3.50	.474	----	----	50	UNCH	----	----
2400	----	----	----	255.20N	250.70-	4.50	.985	----	----	10	UNCH	----	----
2500	----	----	----	354.70N	350.20-	4.50	.994	----	----	10	UNCH	----	----
TOTAL									0	11567 +	794		
NOV16			(FUTURES SETT.	.00)									
1500	----	----	----	2.30N	2.15-	0.15	.014	----	----	55	UNCH	----	----
1525	----	----	----	2.65N	2.40-	0.25	.016	----	----	115	UNCH	----	----
1580	----	----	----	3.50N	3.20-	0.30	.022	----	----	1	UNCH	3.10	3.10
1600	----	----	----	3.80N	3.55-	0.25	.025	----	----	1	UNCH	4.60	4.60
1650	----	----	----	4.85N	4.55	NEW	.033	----	----	300 +	300	----	----
1800	----	----	----	10.40N	9.60-	0.80	.073	----	----	4	UNCH	11.90	11.30
1810	----	----	----	11.00N	10.20-	0.80	.077	----	----	1	UNCH	10.90	10.90
1850	----	----	----	13.40N	12.60-	0.80	.096	----	----	200	UNCH	----	----
1900	----	----	----	17.40N	16.30-	1.10	.126	----	----	225	UNCH	----	----
1950	----	----	----	22.70N	21.00-	1.70	.164	----	----	40	UNCH	----	----
2000	----	----	----	29.60N	27.80-	1.80	.217	----	----	40	UNCH	----	----
2025	----	----	----	33.80N	31.90-	1.90	.248	----	----	200	UNCH	----	----
2100	----	----	----	50.70N	48.00-	2.70	.372	----	----	140	UNCH	----	----
2150	----	----	----	66.90N	63.60-	3.30	.486	----	----	130	UNCH	----	----
TOTAL									0	1452 +	300		



PRELIMINARY

PG51 BULLETIN #148@ EURO DOLLAR CALL OPTIONS wed, Aug 03, 2016 PG51

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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) - 1/4 TICK VALUE = \$6.25 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.

EURO DOLLAR CONTRACTS LAST TRADE DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	JUN17
EURO DLR FUT	08/15	09/19	10/17	11/14	12/19	01/17	02/13	03/13	06/19
EURO DLR OPT	08/12	09/19	10/14	11/11	12/19	01/13		03/13	06/19

EURO DOLLAR OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17
ZE	93.50-105.00	92.00-105.00	93.50-104.75	93.50-104.75	92.00-104.75	93.50-104.75	91.75-104.75	91.50-104.75

EURO DOLLAR FUTURES													
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	PRICE %	IMM PT.	INDEX CHGE.##		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH	----LOW
AUG16	99.2100	99.2100	99.1900	99.1975	(	.80)	- 1.2	----	31898	170461	+	8015	99.4350
OCT16	99.1500	99.1500	99.1350	99.1400	(	.86)	- 2.0	----	13986	45607	+	8839	99.3900B
NOV16	----	----	99.1300A	99.1250	(	.87)	- 2.0	----	2352	2395	+	2112	99.3850B
SEP16	99.1800	99.1850	99.1550	99.1650	(	.83)	- 1.5	1550	197962	1186631	+	11681	99.4100
DEC16	99.1350	99.1400	99.1050	99.1250	(	.87)	- 1.0	4325	211896	1407697	+	14171	99.3800
MAR17	99.1100	99.1100	99.0800	99.1000	(	.90)	- 1.0	690	135773	1024696	+	7881	99.3700
JUN17	99.0750	99.0850	99.0450	99.0750	(	.92)	- 0.5	----	136655	935108	+	7431	99.3500
SEP17	99.0450	99.0550	99.0200	99.0500	(	.95)	- 0.5	6408	143177	814243	-	2150	99.3200
DEC17	99.0050	99.0150	98.9750	99.0100	(	.99)	- 0.5	4148	152307	1230428	+	16881	99.2700
MAR18	98.9800	98.9950	98.9550	98.9900	(	1.01)	UNCH	100	100827	625138	+	9264	99.2400
JUN18	98.9500	98.9600	98.9200	98.9550	(	1.04)	UNCH	1427	88178	467972	+	3399	99.2000
SEP18	98.9050	98.9250	98.8850	98.9200	(	1.08)	UNCH	3494	68505	430410	+	1874	99.1550
DEC18	98.8500	98.8800	98.8350	98.8750	(	1.12)	+ 0.5	1575	79420	541293	+	6562	99.1050
MAR19	98.8150	98.8500	98.8050	98.8400	(	1.16)	+ 0.5	600	66797	396551	+	6551	99.0650
JUN19	98.7750	98.8100	98.7650	98.8000	(	1.20)	+ 0.5	----	53938	289972	+	2276	99.0200
SEP19	98.7300	98.7650	98.7250	98.7600	(	1.24)	+ 1.0	568	31788	231627	+	33	98.9750
DEC19	98.6750	98.7150	98.6700	98.7100	(	1.29)	+ 1.0	126	37329	226837	+	2332	98.9050
MAR20	98.6350	98.6750	98.6300	98.6650	(	1.33)	+ 0.5	1056	26750	146116	+	3866	98.8600
JUN20	98.5800	98.6250	98.5800	98.6150	(	1.38)	+ 0.5	----	28352	95399	+	3031	98.8150
SEP20	98.5300	98.5750	98.5300	98.5650	(	1.43)	+ 0.5	----	18312	84557	+	1825	98.7700
DEC20	98.4700	98.5200	98.4700	98.5100	(	1.49)	+ 0.5	475	13281	90826	+	582	98.7150
MAR21	98.4250	98.4700	98.4250	98.4600	(	1.54)	UNCH	----	11319	53911	+	85	98.6700
JUN21	98.3850	98.4200	98.3700	98.4100	(	1.59)	UNCH	----	10947	46444	-	1386	98.6200
SEP21	98.3300	98.3700	98.3200	98.3600	(	1.64)	UNCH	----	2161	20963	-	61	98.5750
DEC21	98.2750	98.3200	98.2650	98.3050	(	1.69)	- 0.5	----	684	16917	-	103	98.5200B
MAR22	98.2350	98.2750	98.2250A	98.2650	(	1.73)	- 0.5	----	619	10540	+	19	98.4800B
JUN22	98.2000	98.2350B	98.1850A	98.2250	(	1.77)	- 0.5	----	593	5604	+	148	98.4350
SEP22	98.1900	98.1950B	98.1550A	98.1850	(	1.81)	- 0.5	----	83	5311	+	17	98.3950B
DEC22	98.1150	98.1450	98.1100A	98.1450	(	1.85)	- 0.5	----	57	5602	+	18	98.3500B
MAR23	98.1100	98.1150	98.0850A	98.1200	(	1.88)	- 0.5	----	38	4538	+	1	98.3200B
JUN23	98.0800	98.0950B	98.0500A	98.0850	(	1.91)	- 0.5	----	22	860	UNCH	98.2850B	94.7550A
SEP23	98.0500	98.0500	98.0500	98.0600	(	1.94)	- 0.5	----	15	1255	+	2	98.2000B
DEC23	98.0150	98.0200	98.0000A	98.0200	(	1.98)	- 1.0	----	29	750	+	3	98.1200
MAR24	98.0050	98.0050	97.9750A	98.0000	(	2.00)	- 1.0	----	17	1430	+	2	98.1600
JUN24	97.9900	97.9900	97.9400	97.9750	(	2.02)	- 1.0	----	7	923	UNCH	98.0550	95.5400
SEP24	----	----	----	97.9550	(	2.04)	- 1.0	----	4	711	UNCH	98.0400	96.0800A
DEC24	97.9200	97.9200	97.9200	97.9200	(	2.08)	- 1.0	----	8	957	-	8	98.0700
MAR25	97.8500	97.8500	97.8500	97.9100	(	2.09)	- 1.0	----	2	404	-	1	97.9750
JUN25	----	----	----	97.8850	(	2.11)	- 1.0	----	----	355	UNCH	97.9600	96.2200A
SEP25	----	----	----	97.8700	(	2.13)	- 1.0	----	----	218	UNCH	97.9800	96.7550A
DEC25	----	----	----	97.8350	(	2.16)	- 1.0	----	----	126	UNCH	97.9300	96.8800
MAR26	----	----	----	97.8350	(	2.16)	- 1.0	----	----	74	UNCH	97.9250	97.2900
JUN26	----	----	----	97.8050	(	2.19)	- 1.0	----	----	69	UNCH	97.8800	97.5600A
									26542	1666088	10621926	+	115192

EURODOLLAR CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	--LOW
EURO DLR CALL	EURO DLR CALL													
AUG16 9900	----		----	----	0.180N		.165-	1.5	.952	----	----	5726	UNCH .390B	.140A
9912	----		----	----	0.062N		.050-	1.2	.748	----	230	38127 +	170 .260B	.050A
9925	----		----	----		CAB		----	.075	----	1680	77555 -	590 .150B	.000A
9937	----		----	----		CAB		----	.000	----	60	68478 -	60 .060	.010A
9950	----		----	----		CAB		----	----	----	----	45627	UNCH .020	.000
9962	----		----	----		CAB		----	----	----	----	850	UNCH .000B	.000
9975	----		----	----		CAB		----	----	----	----	48	UNCH ----	----
TOTAL										1970	1470	236411 -	480	
SEP16 9775	EURO DLR CALL		----	----	1.430N		1.415-	1.5	1.000	----	----	100	UNCH 1.240B	.650A
9787	----		----	----	1.305N		1.290-	1.5	1.000	----	----	1800	UNCH 1.120B	.580A
9800	----		----	----	1.180N		1.165-	1.5	1.000	----	----	8703	UNCH 1.170	.500A
9812	----		----	----	1.055N		1.040-	1.5	1.000	----	----	12561	UNCH 1.260B	.440A
9825	----		----	----	0.930N		.915-	1.5	1.000	----	----	29351	UNCH 1.120B	.380A
9837	----		----	----	0.805N		.790-	1.5	1.000	----	----	21841	UNCH 1.000B	.320A
9850	----		----	----	0.680N		.665-	1.5	.999	----	----	29000	UNCH .880B	.270A
9862	----		----	----	0.555N		.540-	1.5	.999	----	----	25245	UNCH .760B	.220A
9875	----		----	----	0.430N		.415-	1.5	.994	----	----	42079	UNCH .640B	.180A
9887	----		----	----	0.305N		.292-	1.2	.963	----	----	22780	UNCH .520B	.150A
9900	----		----	----	0.185N		.170-	1.5	.913	----	850	85940 -	250 .410B	.100A
9912	----		----	----	0.077N		.067-	1.0	.641	----	5200	118994 -	3400 .310B	.050
9925	0.010		.010	*.010	0.010		.010-	0.2	.186	----	21467	213958 -	8220 .230B	.010
9937	----		----	----	0.002N	CAB		----	.046	----	2075	331266 -	780 .160B	.000
9950	----		----	----		CAB		----	.003	----	----	318795	UNCH .120	.000
9962	----		----	----		CAB		----	.000	----	----	150009	UNCH .070B	.000
9975	----		----	----		CAB		----	----	----	----	134748	UNCH .050	.000
9987	----		----	----		CAB		----	----	----	----	99715	UNCH .020	.000
10000	----		----	----		CAB		----	----	----	----	141281	UNCH .010	.000A
10012	----		----	----		CAB		----	----	----	----	32	UNCH .010B	----
10025	----		----	----		CAB		----	----	----	----	15	UNCH ----	----
10037	----		----	----		CAB		----	----	----	----	20	UNCH ----	----
TOTAL										29592	19000	1788233 -	12650	



PRELIMINARY

PG51 BULLETIN #148@		EURO DOLLAR CALL OPTIONS										wed, Aug 03, 2016			PG51
OCT16 9887	EURO DLR CALL	----	----	0.265N	.257-	0.7	.913	----	----	----	493	UNCH	.470B	.180A	
9900	----	----	----	0.152N	.145-	0.7	.783	----	250	----	11904	UNCH	.350B	.100A	
9912	----	----	----	0.065N	.060-	0.5	.500	----	11770	3720	111394 -	1168	.240B	.050A	
9925	----	----	----	0.015N	.015	UNCH	.189	----	43010	260	217749 +	23742	.140B	.020	
9937	----	----	----	0.002N	.002	UNCH	.041	----	1400	400	67412 -	922	.070B	.010	
9950	----	----	----	----	CAB	----	.004	----	1200	200	148989	UNCH	.030B	.010	
9962	----	----	----	----	CAB	----	.000	----	----	----	170636	UNCH	.010	.010	
9975	----	----	----	----	CAB	----	.000	----	----	----	52000	UNCH	.010B	----	
TOTAL									57630	4580	780577 +	21652			
NOV16 9900	EURO DLR CALL	----	----	0.160N	.155-	0.5	.743	----	----	----	51	UNCH	.350B	.110A	
9912	----	----	----	0.077N	.072-	0.5	.500	----	100	----	14701	UNCH	.240B	.060A	
9925	----	----	----	0.025N	.022-	0.2	.228	----	1750	----	32627 +	600	.150B	.020A	
9937	0.007	.007	*,007	0.007	.005-	0.2	.066	----	1250	----	25106 +	450	.080B	.010	
9950	----	----	----	0.002N	.002	UNCH	.031	----	----	----	10951	UNCH	.040B	.010A	
9962	----	----	----	----	CAB	----	.006	----	----	----	1000	UNCH	.010B	----	
TOTAL									3100	0	84436 +	1050			
DEC16 9650	EURO DLR CALL	----	----	2.635N	2.625-	1.0	1.000	----	----	----	1	UNCH	2.730	1.450A	
9750	----	----	----	1.635N	1.625-	1.0	1.000	----	----	----	50	UNCH	1.730B	.780A	
9762	----	----	----	1.510N	1.500-	1.0	1.000	----	----	----	1350	UNCH	1.490B	.630A	
9775	----	----	----	1.385N	1.375-	1.0	1.000	----	----	----	1400	UNCH	1.390B	.560A	
9787	----	----	----	1.260N	1.250-	1.0	.999	----	----	----	5015	UNCH	1.450B	.490A	
9800	----	----	----	1.135N	1.125-	1.0	.999	----	----	----	7851	UNCH	1.360B	.430A	
9812	----	----	----	1.010N	1.000-	1.0	.999	----	----	----	3356	UNCH	1.240B	.380A	
9825	----	----	----	0.885N	.875-	1.0	.997	----	----	----	21028	UNCH	1.110B	.320A	
9837	----	----	----	0.760N	.750-	1.0	.992	----	----	----	11429	UNCH	.990B	.280A	
9850	----	----	----	0.637N	.627-	1.0	.978	----	----	----	38247	UNCH	.870B	.230A	
9862	----	----	----	0.515N	.505-	1.0	.958	----	----	----	26100	UNCH	.760B	.190A	
9875	----	----	----	0.392N	.382-	1.0	.933	----	----	----	38459	UNCH	.640B	.160A	
9887	----	----	----	0.275N	.267-	0.7	.856	----	----	----	45918	UNCH	.530B	.130A	
9900	----	----	----	0.170N	.165-	0.5	.713	----	1750	----	121737 +	750	.440B	.080	
9912	----	----	----	0.087N	.085-	0.2	.500	----	17264	1264	408076 +	8261	.350B	.060A	
9925	0.032	.032	.032	0.032	.032	UNCH	.265	----	12950	850	538910 -	2843	.270B	.030A	
9937	----	----	----	0.012N	.012	UNCH	.119	----	31825	2800	524388 -	10282	.200	.010	
9950	----	----	----	0.005N	.005	UNCH	.051	----	11762	10462	492229 +	7382	.140B	.010	
9962	----	----	----	0.002N	.002	UNCH	.025	----	1000	----	442969	UNCH	.100	.010	
9975	----	----	----	----	CAB	----	.007	----	80	80	182783	UNCH	.070	.000	
9987	----	----	----	----	CAB	----	.001	----	----	----	90156	UNCH	.040	.000	
10000	----	----	----	----	CAB	----	.000	----	340	40	182709 -	340	.030B	.000	
10012	----	----	----	----	CAB	----	.000	----	----	----	387	UNCH	.010B	.010	
10037	----	----	----	----	CAB	----	----	----	----	----	1210	UNCH	.010	.010	
TOTAL									76971	15496	3185758 +	2928			
JAN17 9900	EURO DLR CALL	----	----	0.170N	.167-	0.2	.642	----	----	----	700	UNCH	----	.170A	
9912	----	----	----	0.097N	.095-	0.2	.463	----	----	----	5900	UNCH	----	.100A	
9925	----	----	----	0.047N	.047	UNCH	.286	----	----	----	12500	UNCH	----	.050A	
9937	----	----	----	0.022N	.022	UNCH	.156	----	----	----	2600	UNCH	----	----	
9950	----	----	----	0.010N	.010	UNCH	.077	----	----	----	500	UNCH	----	----	
TOTAL									0	0	22200				
MAR17 9750	EURO DLR CALL	----	----	1.610N	1.600-	1.0	.999	----	----	----	5451	UNCH	1.690B	.780A	
9762	----	----	----	1.485N	1.475-	1.0	.999	----	----	----	500	UNCH	1.400B	.770A	
9775	----	----	----	1.360N	1.350-	1.0	.999	----	----	----	3350	UNCH	1.580B	.650A	
9787	----	----	----	1.235N	1.225-	1.0	.998	----	----	----	500	UNCH	1.450B	.580A	
9800	----	----	----	1.110N	1.100-	1.0	.997	----	----	----	3600	UNCH	1.330B	.470A	
9812	----	----	----	0.985N	.975-	1.0	.992	----	----	----	6132	UNCH	1.200B	.450A	
9825	----	----	----	0.860N	.850-	1.0	.983	----	----	----	10671	UNCH	1.080B	.390A	
9837	----	----	----	0.737N	.727-	1.0	.967	----	----	----	9743	UNCH	.950B	.340A	
9850	----	----	----	0.615N	.605-	1.0	.951	----	----	----	10546	UNCH	.880B	.290A	
9862	----	----	----	0.492N	.485-	0.7	.919	----	----	----	8801	UNCH	.770B	.230A	
9875	----	----	----	0.380N	.370-	1.0	.862	----	1	1	16684 +	1	.660B	.170A	
9887	----	----	----	0.275N	.267-	0.7	.766	----	----	----	24863	UNCH	.560B	.120A	
9900	----	----	----	0.185N	.180-	0.5	.627	----	----	----	41470	UNCH	.470B	.090A	
9912	----	----	----	0.112N	.110-	0.2	.467	----	2515	2315	107258 -	390	.380B	.060	
9925	----	----	----	0.062N	.060-	0.2	.309	----	1750	1000	109495 +	755	.310B	.040	
9937	----	----	----	0.032N	.030-	0.2	.181	----	5664	2664	94063 -	545	.240B	.030	
9950	----	----	----	0.017N	.015-	0.2	.100	----	5664	2664	163002 +	2624	.180B	.020A	
9962	----	----	----	0.010N	.007-	0.2	.053	----	5664	2664	249724 -	491	.140B	.010	
9975	----	----	----	0.005N	.005	UNCH	.034	----	5664	2664	120332 +	263	.100B	.010	
9987	----	----	----	0.002N	.002	UNCH	.018	----	----	----	130669	UNCH	.070B	.000A	
10000	----	----	----	----	CAB	----	.007	----	----	----	288826	UNCH	.050	.000	
10012	----	----	----	----	CAB	----	.002	----	----	----	325	UNCH	.030B	.000	
10025	----	----	----	----	CAB	----	.000	----	----	----	4275	UNCH	.020	.010	
10037	----	----	----	----	CAB	----	.000	----	----	----	20	UNCH	.010B	----	
TOTAL									26922	13972	1410300 +	2217			
JUN17 9500	EURO DLR CALL	----	----	4.080N	4.075-	0.5	1.000	----	----	----	1	UNCH	4.150	3.220A	
9725	----	----	----	1.830N	1.825-	0.5	.999	----	----	----	805	UNCH	.920B	.760	
9737	----	----	----	1.705N	1.700-	0.5	.999	----	----	----	2375	UNCH	.850B	.780	



PRELIMINARY

PG51	BULLETIN #148@				EURO DOLLAR CALL OPTIONS							wed, Aug 03, 2016				PG51
10000	----	----	----	----	0.010N	.010	UNCH	.042	----	----	----	83493	UNCH	.110B	.010	
10012	----	----	----	----	0.005N	.005	UNCH	.023	----	----	----	600	UNCH	.080B	.010	
10025	----	----	----	----	0.002N	.002	UNCH	.012	----	----	----	353	UNCH	.060B	.010	
10037	----	----	----	----	----	CAB	----	.007	----	----	----	20	UNCH	.040B	.010	
10050	----	----	----	----	----	CAB	----	.003	----	----	----	4	UNCH	.030B	.020	
10100	----	----	----	----	----	CAB	----	.000	----	----	----	118	UNCH	.010	.010	
TOTAL												1250	1250	328246	+	1250
MAR18 9675	EURO DLR CALL	----	----	----	2.240N	2.240	UNCH	.998	----	----	----	950	UNCH	----	1.250A	
9725	----	----	----	----	1.740N	1.740	UNCH	.990	----	----	----	220	UNCH	----	.900A	
9750	----	----	----	----	1.490N	1.490	UNCH	.974	----	----	----	1010	UNCH	.650B	.530	
9775	----	----	----	----	1.247N	1.247	UNCH	.952	----	----	----	4500	UNCH	.640B	.590A	
9787	----	----	----	----	1.130N	1.130	UNCH	.932	----	----	----	13300	UNCH	.570B	.530A	
9800	----	----	----	----	1.012N	1.015+	0.2	.907	----	----	----	14350	UNCH	.430B	.470A	
9812	----	----	----	----	0.900N	.902+	0.2	.878	----	----	----	5150	UNCH	1.090B	.420A	
9825	----	----	----	----	0.790N	.792+	0.2	.844	----	----	----	20501	UNCH	.980B	.370A	
9837	----	----	----	----	0.687N	.690+	0.2	.803	----	----	----	4713	UNCH	.870B	.330A	
9850	----	----	----	----	0.587N	.590+	0.2	.754	----	----	----	3184	UNCH	.760B	.280A	
9862	----	----	----	----	0.495N	.497+	0.2	.697	----	----	----	8408	UNCH	.660B	.250A	
9875	----	----	----	----	0.412N	.415+	0.2	.634	----	----	----	6500	UNCH	.560B	.210A	
9887	----	----	----	----	0.335N	.337+	0.2	.566	----	----	----	24583	UNCH	.490B	.180A	
9900	----	----	----	----	0.270N	.270	UNCH	.495	----	----	----	26995	UNCH	.420B	.150A	
9912	----	----	----	----	0.212N	.212	UNCH	.423	----	400	400	7708	+	400	.320B	.160A
9925	----	----	----	----	0.162N	.162	UNCH	.353	----	----	----	900	UNCH	.270B	.130A	
9937	----	----	----	----	0.120N	.120	UNCH	.285	----	----	----	400	UNCH	.220B	.100A	
9950	----	----	----	----	0.087N	.087	UNCH	.225	----	400	400	31500	+	400	.230	.060
9962	----	----	----	----	0.062N	.062	UNCH	.173	----	----	----	800	UNCH	.150B	.060A	
9975	----	----	----	----	0.042N	.042	UNCH	.128	----	----	----	1001	UNCH	.120	.040A	
9987	----	----	----	----	0.030N	.027-	0.2	.090	----	----	----	550	UNCH	.090B	.030A	
10000	----	----	----	----	0.020N	.017-	0.2	.061	----	----	----	11100	UNCH	.070B	.030A	
10012	----	----	----	----	0.012N	.010-	0.2	.038	----	----	----	5500	UNCH	.050B	----	
10037	----	----	----	----	0.002N	.002	UNCH	.011	----	----	----	20	UNCH	.030B	.010	
TOTAL										800	800	193843	+	800		
JUN18 9700	EURO DLR CALL	----	----	----	1.955N	1.955	UNCH	.984	----	----	----	800	UNCH	.900B	1.020A	
9712	----	----	----	----	1.830N	1.830	UNCH	.978	----	----	----	250	UNCH	.830B	.940A	
9725	----	----	----	----	1.705N	1.705	UNCH	.971	----	----	----	250	UNCH	.760B	.830A	
9762	----	----	----	----	1.340N	1.342+	0.2	.939	----	----	----	2750	UNCH	.670B	.630A	
9775	----	----	----	----	1.222N	1.225+	0.2	.922	----	----	----	7440	UNCH	.610B	.570A	
9787	----	----	----	----	1.107N	1.110+	0.2	.900	----	----	----	18310	UNCH	.700B	.510A	
9800	----	----	----	----	0.997N	1.000+	0.2	.871	----	----	----	5100	UNCH	.490B	.330	
9812	----	----	----	----	0.890N	.892+	0.2	.838	----	----	----	11700	UNCH	.380B	.410A	
9825	----	----	----	----	0.787N	.790+	0.2	.802	----	----	----	4950	UNCH	.650B	.360A	
9837	----	----	----	----	0.687N	.690+	0.2	.760	----	----	----	5873	UNCH	.810	.320A	
9850	----	----	----	----	0.595N	.597+	0.2	.712	----	1550	550	26367	+	100	.570B	.280A
9862	----	----	----	----	0.505N	.507+	0.2	.660	----	----	----	6500	UNCH	.670B	.250A	
9875	----	----	----	----	0.427N	.427	UNCH	.603	----	----	----	3935	UNCH	.580B	.210A	
9887	----	----	----	----	0.357N	.357	UNCH	.541	----	----	----	11530	UNCH	.490B	.180A	
9900	----	----	----	----	0.292N	.292	UNCH	.478	----	2100	900	179014	+	650	.540B	.160
9912	----	----	----	----	0.237N	.235-	0.2	.415	----	----	----	5450	UNCH	.480B	.160A	
9925	----	----	----	----	0.187N	.185-	0.2	.353	----	----	----	44142	UNCH	.410B	.130A	
9937	----	----	----	----	0.145N	.142-	0.2	.294	----	----	----	4800	UNCH	.360B	.110A	
9950	----	----	----	----	0.110N	.107-	0.2	.239	----	1550	550	34802	-	200	.210B	.090A
9975	----	----	----	----	0.057N	.055-	0.2	.144	----	----	----	4392	UNCH	.190B	.060A	
9987	----	----	----	----	0.040N	.037-	0.2	.106	----	----	----	750	UNCH	.110B	.040A	
10000	----	----	----	----	0.027N	.025-	0.2	.076	----	1550	550	9289	-	200	.150	.020A
10037	----	----	----	----	0.005N	.005	UNCH	.019	----	----	----	20	UNCH	.040B	.010	
TOTAL										6750	2550	388414	+	350		
SEP18 9675	EURO DLR CALL	----	----	----	2.170N	2.170	UNCH	.980	----	----	----	200	UNCH	1.020B	1.130A	
9687	----	----	----	----	2.045N	2.045	UNCH	.975	----	----	----	150	UNCH	.950B	1.050A	
9737	----	----	----	----	1.555N	1.555	UNCH	.941	----	----	----	250	UNCH	.780B	.730A	
9750	----	----	----	----	1.437N	1.437	UNCH	.926	----	----	----	900	UNCH	.710B	.670A	
9775	----	----	----	----	1.207N	1.210+	0.2	.888	----	----	----	300	UNCH	.750B	.550A	
9787	----	----	----	----	1.095N	1.097+	0.2	.865	----	----	----	2100	UNCH	.530B	.490A	
9800	----	----	----	----	0.987N	.990+	0.2	.836	----	----	----	850	UNCH	.590B	.440A	
9812	----	----	----	----	0.885N	.887+	0.2	.804	----	----	----	7000	UNCH	.640B	.400A	
9825	----	----	----	----	0.785N	.787+	0.2	.766	----	----	----	9439	UNCH	.890	.350A	
9837	----	----	----	----	0.692N	.692	UNCH	.726	----	----	----	1250	UNCH	.570B	.310A	
9850	----	----	----	----	0.605N	.605	UNCH	.680	----	----	----	262	UNCH	.660B	.280A	
9862	----	----	----	----	0.520N	.520	UNCH	.630	----	----	----	2700	UNCH	.580B	.470A	
9875	----	----	----	----	0.442N	.442	UNCH	.577	----	----	----	3025	UNCH	.510B	.270A	
9887	----	----	----	----	0.375N	.375	UNCH	.522	----	----	----	6720	UNCH	.440B	.230A	
9900	----	----	----	----	0.312N	.312	UNCH	.465	----	----	----	14950	UNCH	.550B	.200A	
9912	----	----	----	----	0.257N	.257	UNCH	.409	----	----	----	46500	UNCH	.490B	.170A	
9925	----	----	----	----	0.210N	.210	UNCH	.355	----	----	----	4098	UNCH	.430B	.130A	
9937	----	----	----	----	0.167N	.167	UNCH	.302	----	----	----	2350	UNCH	.380B	.110	
9950	----	----	----	----	0.132N	.132	UNCH	.254	----	----	----	10500	UNCH	.190B	.090A	
9975	----	----	----	----	0.075N	.075	UNCH	.166	----	----	----	1200	UNCH	.200B	.040A	



PRELIMINARY

PG51	BULLETIN #148@EURO DOLLAR CALL OPTIONS										wed, Aug 03, 2016			PG51
9987	----	----	----	0.055N	.055	UNCH	.130	----	----	----	750	UNCH	.100B	.060
10000	----	----	----	0.037N	.037	UNCH	.096	----	----	----	6594	UNCH	.100	.020A
TOTAL										0 0	122088			
DEC18 9725	EURO DLR CALL	----	----	1.635N	1.642+	0.7	.929	----	----	----	11	UNCH	.810B	.770A
9750	----	----	----	1.402N	1.407+	0.5	.902	----	----	----	110	UNCH	.680B	.640A
9762	----	----	----	1.290N	1.297+	0.7	.881	----	----	----	250	UNCH	.620B	.580A
9775	----	----	----	1.180N	1.187+	0.7	.858	----	----	----	2650	UNCH	.560B	.530A
9787	----	----	----	1.075N	1.080+	0.5	.831	----	----	----	750	UNCH	.510B	.480A
9800	----	----	----	0.970N	.977+	0.7	.802	----	----	----	1250	UNCH	.960B	.430A
9812	----	----	----	0.872N	.877+	0.5	.768	----	----	----	6772	UNCH	.970	.380A
9825	----	----	----	0.777N	.785+	0.7	.730	----	----	----	4500	UNCH	.360B	.340A
9837	----	----	----	0.687N	.695+	0.7	.691	----	----	----	450	UNCH	.450B	.310A
9850	----	----	----	0.602N	.610+	0.7	.647	----	----	----	5205	UNCH	.500B	.490
9862	----	----	----	0.525N	.530+	0.5	.601	----	----	----	5355	UNCH	.660B	.450
9875	----	----	----	0.447N	.455+	0.7	.552	----	----	----	7621	UNCH	.470B	.420
9887	----	----	----	0.385N	.387+	0.2	.501	----	----	----	4000	UNCH	.380	.360
9900	----	----	----	0.325N	.327+	0.2	.450	----	250	250	24905 +	250	.400	.340
9912	----	----	----	0.272N	.272	UNCH	.399	----	----	----	7360	UNCH	.340	.340
9925	----	----	----	0.222N	.222	UNCH	.348	----	----	----	4500	UNCH	.310	.250A
9950	----	----	----	0.145N	.145	UNCH	.256	----	500	500	37060 +	350	.210B	.070
9975	----	----	----	0.090N	.090	UNCH	.177	----	----	----	1101	UNCH	.190	.040A
9987	----	----	----	0.067N	.070+	0.2	.145	----	----	----	550	UNCH	.090	.080A
10000	----	----	----	0.047N	.050+	0.2	.112	----	----	----	3619	UNCH	.110	.010A
10125	----	----	----	----	CAB	----	.000	----	----	----	5	UNCH	.030B	.010
TOTAL									750	750	118024 +	600		
MAR19 9725	EURO DLR CALL	----	----	1.612N	1.617+	0.5	.913	----	----	----	9	UNCH	.780B	.740A
9737	----	----	----	1.497N	1.505+	0.7	.894	----	----	----	25	UNCH	.720B	.680A
9750	----	----	----	1.385N	1.395+	1.0	.873	----	----	----	100	UNCH	.660B	.620A
9762	----	----	----	1.277N	1.287+	1.0	.852	----	----	----	10000	UNCH	.800B	.560A
9775	----	----	----	1.170N	1.177+	0.7	.830	----	----	----	200	UNCH	.540B	.510A
9800	----	----	----	0.970N	.975+	0.5	.773	----	----	----	5744	UNCH	1.070	.420A
9812	----	----	----	0.872N	.880+	0.7	.740	----	----	----	1100	UNCH	.400B	.380A
9825	----	----	----	0.782N	.790+	0.7	.704	----	----	----	1350	UNCH	.510B	.340A
9850	----	----	----	0.615N	.617+	0.2	.625	----	----	----	1462	UNCH	.410B	.270A
9862	----	----	----	0.540N	.535-	0.5	.582	----	----	----	2375	UNCH	----	.240A
9875	----	----	----	0.467N	.465-	0.2	.536	----	----	----	775	UNCH	.530B	.210A
9887	----	----	----	0.402N	.402	UNCH	.488	----	----	----	1900	UNCH	.190B	----
9900	----	----	----	0.342N	.342	UNCH	.441	----	----	----	5250	UNCH	----	.210A
9925	----	----	----	0.242N	.242	UNCH	.348	----	----	----	6200	UNCH	----	.150A
9937	----	----	----	0.200N	.200	UNCH	.304	----	----	----	450	UNCH	----	.090A
9950	----	----	----	0.165N	.165	UNCH	.263	----	----	----	42025	UNCH	.250B	.070A
9962	----	----	----	0.132N	.132	UNCH	.224	----	----	----	1	UNCH	.200	.200
9975	----	----	----	0.105N	.105	UNCH	.188	----	----	----	300	UNCH	----	.040A
9987	----	----	----	0.082N	.082	UNCH	.156	----	----	----	350	UNCH	.100	.100
10000	----	----	----	0.062N	.062	UNCH	.125	----	----	----	3238	UNCH	.120B	.010A
TOTAL									0	0	82854			
JUN19 9725	EURO DLR CALL	----	----	1.587N	1.595+	0.7	.890	----	----	----	508	UNCH	.750	.710A
9750	----	----	----	1.367N	1.372+	0.5	.853	----	----	----	102	UNCH	.640	.600A
9775	----	----	----	1.157N	1.167+	1.0	.804	----	----	----	1	UNCH	.530	.490A
9800	----	----	----	0.962N	.970+	0.7	.747	----	----	----	1600	UNCH	.440	.400A
9812	----	----	----	0.870N	.877+	0.7	.715	----	----	----	1100	UNCH	----	.360A
9850	----	----	----	0.622N	.627+	0.5	.603	----	----	----	1940	UNCH	.620	.260A
9862	----	----	----	0.550N	.555+	0.5	.562	----	----	----	2550	UNCH	----	.230A
9875	----	----	----	0.480N	.482+	0.2	.519	----	----	----	350	UNCH	.490B	.200A
9887	----	----	----	0.417N	.420+	0.2	.476	----	----	----	600	UNCH	----	.180A
9900	----	----	----	0.360N	.360	UNCH	.432	----	----	----	7100	UNCH	----	.160A
9950	----	----	----	0.182N	.182	UNCH	.268	----	----	----	14210	UNCH	.240B	.070A
9987	----	----	----	0.097N	.097	UNCH	.167	----	----	----	100	UNCH	.110	.110
10000	----	----	----	0.077N	.077	UNCH	.139	----	----	----	2100	UNCH	.120B	.030A
TOTAL									0	0	32261			
SEP19 9750	EURO DLR CALL	----	----	1.345N	1.362+	1.7	.828	----	----	----	250	UNCH	----	----
9775	----	----	----	1.145N	1.157+	1.2	.780	----	----	----	250	UNCH	----	----
9787	----	----	----	1.047N	1.060+	1.2	.753	----	----	----	600	UNCH	----	----
9850	----	----	----	0.622N	.635+	1.2	.584	----	----	----	1050	UNCH	----	----
9862	----	----	----	0.552N	.562+	1.0	.545	----	----	----	250	UNCH	----	----
9875	----	----	----	0.487N	.495+	0.7	.505	----	----	----	7100	UNCH	.500B	.470A
9900	----	----	----	0.367N	.372+	0.5	.423	----	----	----	5000	UNCH	----	----
9950	----	----	----	0.192N	.195+	0.2	.269	----	----	----	10000	UNCH	.240B	.230A
10000	----	----	----	0.087N	.087	UNCH	.146	----	----	----	200	UNCH	.130B	.140A
TOTAL									0	0	24700			
DEC19 9812	EURO DLR CALL	----	----	0.872N	.880+	0.7	.666	----	----	----	200	UNCH	----	----
9825	----	----	----	0.787N	.795+	0.7	.634	----	----	----	250	UNCH	----	----
9837	----	----	----	0.705N	.712+	0.7	.601	----	----	----	250	UNCH	----	----
9850	----	----	----	0.627N	.635+	0.7	.565	----	----	----	1200	UNCH	.590	.570
9862	----	----	----	0.555N	.562+	0.7	.528	----	----	----	250	UNCH	----	----

PRELIMINARY														
PG51	BULLETIN #148@			EURO DOLLAR CALL OPTIONS							Wed, Aug 03, 2016		PG51	
9875	----	----	----	0.490N	.495+	0.5	.490	----	----	----	7000	UNCH	----	----
9900	----	----	----	0.375N	.380+	0.5	.413	----	----	----	1000	UNCH	.400B	.390A
10000	----	----	----	0.095N	.097+	0.2	.152	----	----	----	200	UNCH	.140B	.140A
TOTAL										0	0	10350		
JUN20 9862	EURO DLR CALL	----	----	0.567N	.570+	0.2	.500	----	----	----	250	UNCH	----	----
9875	----	----	----	0.507N	.510+	0.2	.465	----	----	----	250	UNCH	----	----
TOTAL										0	0	500		
OPTIONS EOO'S AND BLOCK'S														

TICKER	SYMBOL	STRIKE	PRICE	EEO	VOLUME	BLOCK	VOLUME
1YR MIDCRV CALL		EURODOLLAR MIDCURVE OPTIONS					
SEP16	CALL						
EO		9900		0		10000	
EO		9912		0		20000	
DEC16	CALL						
EO		9950		0		25000	



PRELIMINARY

PG52 BULLETIN #148@

EURO DOLLAR PUT OPTIONS

wed, Aug 03, 2016 PG52

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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) - 1/4 TICK VALUE = \$6.25 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.

EURODOLLAR PUTS													
STRIKE		OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.	99.1975 -	1.3)							
AUG16							CAB	----	.000	----	----	660	UNCH .000B .010A
9875							CAB	----	.001	----	750	37234 UNCH .030B .010A	
9887							CAB	----	.047	----	6089	155745 UNCH .070B .000	
9900						0.007N	.010+	0.2	.251	----	147718	- 1818 .130B .000	
9912						0.070N	.085+	1.5	.924	----	84111	UNCH .220B .010A	
9925						0.195N	.210+	1.5	.999	----	41156	UNCH .320B .040A	
9937											6839	466624 - 1818	
TOTAL													
SEP16													
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.	99.1650 -	1.5)							
9200							CAB	----	----	----	36	UNCH .030 .010	
9300							CAB	----	----	----	100	UNCH .040B .010A	
9375							CAB	----	----	----	15	UNCH .060B .010	
9400							CAB	----	----	----	800	UNCH .070B .030A	
9425							CAB	----	----	----	4250	UNCH .080B .010	
9450							CAB	----	----	----	1	UNCH .100B .020A	
9475							CAB	----	----	----	425	UNCH .110B .010	
9500							CAB	----	----	----	1217	UNCH .150 .000A	
9525							CAB	----	----	----	1050	UNCH .140B .010A	
9550							CAB	----	----	----	1380	UNCH .170B .020	
9575							CAB	----	----	----	50	UNCH .190B .020A	
9587							CAB	----	----	----	328	UNCH .210B .020	
9600							CAB	----	----	----	29303	UNCH .250 .010	
9612							CAB	----	----	----	9	UNCH .240B .010	
9625							CAB	----	----	----	1450	UNCH .260B .030A	
9637							CAB	----	----	----	100	UNCH .280B .020A	
9650							CAB	----	----	----	15187	UNCH .300B .020A	
9662							CAB	----	----	----	5	UNCH .320B .020A	
9675							CAB	----	----	----	2850	UNCH .350B .010	
9687							CAB	----	----	----	510	UNCH .380B .020A	
9700							CAB	----	----	----	46939	UNCH .430B .010	
9712							CAB	----	----	----	4400	UNCH .460B .010A	
9725							CAB	----	----	----	30868	UNCH .490B .010	
9737							CAB	----	----	----	2083	UNCH .530B .030A	
9750							CAB	----	----	----	33960	UNCH .570B .000	
9762							CAB	----	----	----	4515	UNCH .620B .010A	
9775							CAB	----	----	----	19018	UNCH .660B .010A	
9787							CAB	----	----	----	10002	UNCH .710B .010A	
9800							CAB	----	----	----	59430	UNCH .790 .000	
9812							CAB	----	----	----	20535	UNCH .820B .010	
9825							CAB	----	----	----	164460	UNCH .870B .000	
9837							CAB	----	----	----	58654	UNCH .940B .000	
9850							CAB	----	.000	----	99185	UNCH 1.000B .000	
9862							CAB	----	.000	----	160715	UNCH 1.070B .000	
9875							CAB	----	.005	----	225504	UNCH 1.150B .000	
9887								.002+	0.2	.036	4200	160638 - 818 .230B .000	
9900	0.005			.005	.005	0.005	.005	UNCH .086	----	8460	224994 - 2614	1.310B .000	
9912	0.030			.030	.030	0.030	.027+	0.5	.358	20468	285038 + 6359	1.400B .000	
9925						0.082N	.095+	1.2	.813	6010	226862 - 1990	1.490B .010A	
9937						0.197N	.210+	1.2	.953	----	54783	UNCH 1.590B .050A	
9950						0.320N	.335+	1.5	.996	----	10953	UNCH 1.490B .140A	
TOTAL											39138	1962602 + 937	
OCT16													
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.	99.1400 -	2.0)							
9837							CAB	----	.000	----	50	UNCH .000B .000	
9850							CAB	----	.000	----	2100	UNCH .010 .010	
9862							CAB	----	.006	----	8644	UNCH .010 .000	
9875						0.002N	.002	UNCH .030	----	50069	UNCH .020 .000A		
9887						0.005N	.007+	0.2	.086	2500	102450 + 1000	.040 .000	
9900						0.017N	.020+	0.2	.216	4108	165295 + 113	.090B .010A	
9912						0.055N	.060+	0.5	.499	37915	173042 + 26050	.160B .010	
9925						0.130N	.140+	1.0	.810	800	33614 - 50	.250B .040	
9937						0.242N	.252+	1.0	.958	----	43500	UNCH .370B .090A	
9950						0.365N	.375+	1.0	.995	----	3000	UNCH .400B .190A	
TOTAL											45323	581764 + 27113	
NOV16													
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.	99.1250 -	2.0)							
9862						0.002N	.002	UNCH .025	----	750	UNCH .010B .010A		
9875						0.005N	.005	UNCH .050	----	8410	UNCH .020 .010		
9887						0.010N	.012+	0.2	.118	750	8010 + 250	.040B .010A	
9900						0.025N	.030+	0.5	.256	750	15850 + 500	.090B .010A	
9912						0.067N	.072+	0.5	.499	100	70099	UNCH .170B .020A	
9925						0.140N	.147+	0.7	.771	----	16225	UNCH .260B .040A	
9937						0.247N	.255+	0.7	.933	----	1550	UNCH .370B .100A	
TOTAL											1600	120894 + 750	
DEC16													
EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	EURO DLR PUT	(FUTURES SETT.	99.1250 -	1.0)							
9225							CAB	----	----	----	30	UNCH .010 .010	
9400							CAB	----	----	----	400	UNCH ---- .020A	
9475							CAB	----	----	----	10	UNCH .050 .010	
9500							CAB	----	----	----	2757	UNCH .180 .010	
9525							CAB	----	----	----	349	UNCH .090 .010	
9550							CAB	----	----	----	1500	UNCH .160B .020A	
9575							CAB	----	----	----	601	UNCH .130B .020A	
9600							CAB	----	----	----	5880	UNCH .320B .010	
9612							CAB	----	----	----	270	UNCH .270B .020	
9625							CAB	----	----	----	2500	UNCH .290B .020A	
9637							CAB	----	----	----	207	UNCH .320B .020A	
9650							CAB	----	----	----	5711	UNCH .340B .010	
9662							CAB	----	----	----	10	UNCH .370B .020A	
9675							CAB	----	----	----	36209	UNCH .400B .000	
9687							CAB	----	----	----	2109	UNCH .440B .020A	
9700							CAB	----	----	----	24833	UNCH .520B .010	
9712							CAB	----	----	----	183	UNCH .510B .010	
9725							CAB	----	----	----	8365	UNCH .600B .020	
9737							CAB	----	----	----	5699	UNCH .640B .010A	
9750							CAB	----	----	----	24518	UNCH .770 .010A	
9762							CAB	----	----	----	3334	UNCH .730B .010	
9775							CAB	----	----	----	26833	UNCH .780B .010	
9787							CAB	----	.000	----	9320	UNCH .830B .000	
9800							CAB	----	.000	----	60393	UNCH .890B .000	
9812							CAB	----	.000	----	35528	UNCH .950B .000	
9825							CAB	----	.002	----	113697	UNCH 1.020B .000	
9837							CAB	----	.007	----	228271	UNCH 1.090B .000	
9850						0.002N	.002	UNCH .021	----	100	150032 - 50	1.150B .000	
9862						0.005N	.005	UNCH .041	----	239299	UNCH 1.230B .000A		
9875						0.007N	.007	UNCH .066	----	5170	317882 + 3061	1.310B .010	
9887						0.015N	.017+	0.2	.143	22870	446528 - 8937	1.400B .010	
9900						0.035N	.040+	0.5	.286	74616	702226 + 42123	1.490B .010	
9912						0.077N	.085+	0.7	.499	59556	548100 - 41662	.790B .020	
9925						0.147N	.157+	1.0	.				



PRELIMINARY

PG52	BULLETIN #148@				EURO DOLLAR PUT OPTIONS					wed, Aug 03, 2016				PG52
9837	----	----	----	0.005N	.005	UNCH	.032	----	----	32360	UNCH	.730B	.000A	
9850	----	----	----	0.007N	.007	UNCH	.048	----	500	49299 +	500	.630B	.010A	
9862	----	----	----	0.010N	.012+	0.2	.080	----	----	137798	UNCH	.630B	.010	
9875	----	----	----	0.020N	.022+	0.2	.137	----	10650	87979 +	7334	.710B	.010	
9887	----	----	----	0.040N	.042+	0.2	.233	----	2501	220765 -	500	.790B	.020A	
9900	----	----	----	0.075N	.080+	0.5	.372	----	4750	105574 +	2304	.880B	.030A	
9912	----	----	----	0.127N	.135+	0.7	.532	----	1228	122169 -	100	.970B	.060	
9925	----	----	----	0.202N	.210+	0.7	.690	----	----	48662	UNCH	1.070B	.100A	
9937	----	----	----	0.297N	.305+	0.7	.818	----	----	12723	UNCH	1.110B	.160A	
9950	----	----	----	0.405N	.412+	0.7	.899	----	----	655	UNCH	1.220B	.240A	
TOTAL JUN17		(FUTURES SETT.	99.0750 -	.5)					19629	1258736 +	9538			
9175	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9475	----	----	----	----	CAB	----	----	----	----	20	UNCH	----	----	
9500	----	----	----	----	CAB	----	----	----	----	500	UNCH	.010	.010	
9550	----	----	----	----	CAB	----	----	----	----	220	UNCH	.240B	.020A	
9600	----	----	----	----	CAB	----	----	----	----	11876	UNCH	.520	.030A	
9650	----	----	----	----	CAB	----	----	----	----	49122	UNCH	.340	.050A	
9662	----	----	----	----	CAB	----	----	----	----	2	UNCH	.660B	.070A	
9675	----	----	----	----	CAB	----	----	----	----	4808	UNCH	.070	.010A	
9700	----	----	----	----	CAB	----	.000	----	----	17235	UNCH	.630B	.010	
9712	----	----	----	----	CAB	----	.000	----	----	250	UNCH	.680B	.030A	
9725	----	----	----	----	CAB	----	.000	----	----	6522	UNCH	.720B	.000	
9737	----	----	----	----	CAB	----	.000	----	----	13950	UNCH	.650B	.030A	
9750	----	----	----	----	CAB	----	.000	----	----	27455	UNCH	.670B	.000	
9762	----	----	----	----	CAB	----	.001	----	----	5752	UNCH	.720B	.000	
9775	----	----	----	----	CAB	----	.003	----	----	6254	UNCH	.640	.010A	
9787	----	----	----	----	CAB	----	.007	----	----	27447	UNCH	.530	.000	
9800	----	----	----	----	.002+	0.2	.014	----	----	58425	UNCH	.560	.000	
9812	----	----	----	0.002N	.005+	0.2	.026	----	----	27482	UNCH	.600B	.000	
9825	----	----	----	0.005N	.007+	0.2	.039	----	2150	82245 +	1700	.660B	.000	
9837	----	----	----	0.010N	.010	UNCH	.053	----	2150	238736 +	300	.580B	.010A	
9850	----	----	----	0.017N	.017	UNCH	.088	----	4650	56088 +	1011	.640B	.010	
9862	----	----	----	0.030N	.032+	0.2	.146	----	400	430441	UNCH	.670B	.020A	
9875	----	----	----	0.050N	.052+	0.2	.217	----	1000	92678 -	400	.750B	.030A	
9887	----	----	----	0.080N	.085+	0.5	.314	----	1414	256899 -	1118	.830B	.040A	
9900	----	----	----	0.125N	.130+	0.5	.427	----	2152	61710 +	1310	.920B	.060A	
9912	----	----	----	0.182N	.187+	0.5	.548	----	1250	19478 -	150	1.020B	.100A	
9925	----	----	----	0.257N	.262+	0.5	.668	----	----	8988	UNCH	1.110B	.150A	
9937	----	----	----	0.345N	.350+	0.5	.773	----	----	2200	UNCH	1.230B	.210A	
TOTAL SEP17		(FUTURES SETT.	99.0500 -	.5)					15166	1506813 +	2653			
9150	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9500	----	----	----	----	CAB	----	----	----	----	500	UNCH	.010	.010	
9525	----	----	----	----	CAB	----	----	----	----	42	UNCH	1.50B	.150	
9537	----	----	----	----	CAB	----	----	----	----	42	UNCH	.170	.020A	
9600	----	----	----	----	CAB	----	----	----	----	16600	UNCH	.560B	.050	
9637	----	----	----	----	CAB	----	----	----	----	500	UNCH	.090B	.000	
9650	----	----	----	----	CAB	----	----	----	----	4201	UNCH	.590B	.040	
9662	----	----	----	----	CAB	----	----	----	----	2000	UNCH	.630B	.000	
9675	----	----	----	----	CAB	----	.000	----	----	250	UNCH	.670B	.010	
9687	----	----	----	----	CAB	----	.000	----	----	1580	UNCH	.720B	.020A	
9700	----	----	----	----	CAB	----	.000	----	----	63149	UNCH	.770B	.000	
9712	----	----	----	----	CAB	----	.000	----	----	4540	UNCH	.200B	.000	
9725	----	----	----	----	CAB	----	.000	----	----	11287	UNCH	.220B	.000	
9737	----	----	----	----	CAB	----	.000	----	----	11390	UNCH	.260B	.000	
9750	----	----	----	----	CAB	----	.001	----	----	25344	UNCH	.720	.010A	
9762	----	----	----	----	CAB	----	.003	----	----	38200	UNCH	.340B	.010	
9775	----	----	----	0.002N	.002	UNCH	.007	----	----	25121	UNCH	.410B	.010	
9787	----	----	----	0.005N	.002-	0.2	.013	----	----	106374	UNCH	.470	.010A	
9800	----	----	----	0.007N	.005-	0.2	.024	----	----	17489	UNCH	.810	.010A	
9812	----	----	----	0.010N	.010	UNCH	.044	----	----	213850	UNCH	.570B	.010A	
9825	----	----	----	0.015N	.017+	0.2	.071	----	----	29578	UNCH	.630B	.010A	
9837	----	----	----	0.025N	.027+	0.2	.105	----	1000	116825	UNCH	.700B	.020A	
9850	----	----	----	0.037N	.040+	0.2	.146	----	300	32289 +	300	.740B	.020A	
9862	----	----	----	0.057N	.060+	0.2	.204	----	----	24656	UNCH	.820B	.040	
9875	----	----	----	0.087N	.090+	0.2	.279	----	----	23853	UNCH	.900B	.050A	
9887	----	----	----	0.125N	.130+	0.5	.366	----	----	32654	UNCH	.990B	.070A	
9900	----	----	----	0.175N	.177+	0.2	.459	----	100	18008 +	100	1.080B	.110A	
9912	----	----	----	0.237N	.240+	0.2	.558	----	----	4789	UNCH	1.180B	.150A	
9925	----	----	----	0.307N	.312+	0.5	.654	----	----	12371	UNCH	1.270B	.200A	
9937	----	----	----	0.392N	.397+	0.5	.745	----	----	1	UNCH	1.380B	.270A	
TOTAL DEC17		(FUTURES SETT.	99.0100 -	.5)					1400	837513 +	400			
9100	----	----	----	----	CAB	----	----	----	----	30	UNCH	.010B	.010	
9450	----	----	----	----	CAB	----	----	----	----	24	UNCH	.360	.010	
9550	----	----	----	----	CAB	----	----	----	----	80	UNCH	.520B	.030A	
9562	----	----	----	----	CAB	----	----	----	----	20	UNCH	.050	.040A	
9575	----	----	----	----	CAB	----	----	----	----	28000	UNCH	.560B	.050A	
9600	----	----	----	----	CAB	----	----	----	----	7919	UNCH	.150B	.010	
9612	----	----	----	----	CAB	----	.000	----	----	2	UNCH	.110B	.080A	
9625	----	----	----	----	CAB	----	.000	----	----	22467	UNCH	.620B	.020A	
9650	----	----	----	----	CAB	----	.000	----	----	2602	UNCH	.700B	.020	
9662	----	----	----	----	CAB	----	.000	----	----	2350	UNCH	.750B	.030A	
9675	----	----	----	----	CAB	----	.000	----	----	6118	UNCH	.800B	.010	
9687	----	----	----	----	CAB	----	.000	----	----	2500	UNCH	.230B	.010A	
9700	----	----	----	----	CAB	----	.001	----	----	60612	UNCH	.710	.000A	
9712	----	----	----	----	CAB	----	.002	----	----	1000	UNCH	.290B	.020A	
9725	----	----	----	----	CAB	----	.003	----	----	18131	UNCH	.430B	.010	
9737	----	----	----	----	CAB	----	.006	----	----	5250	UNCH	.370B	.010A	
9750	----	----	----	0.002N	.002	UNCH	.010	----	----	18693	UNCH	.680	.010	
9762	----	----	----	0.005N	.005	UNCH	.019	----	----	9700	UNCH	.490B	.020A	
9775	----	----	----	0.007N	.007	UNCH	.028	----	----	21927	UNCH	.700B	.010	
9787	----	----	----	0.010N	.012+	0.2	.044	----	----	24414	UNCH	.670	.010	
9800	----	----	----	0.015N	.017+	0.2	.061	----	----	33208	UNCH	.800	.010	
9812	----	----	----	0.022N	.025+	0.2	.							



PRELIMINARY

PG52	BULLETIN #148@				EURO DOLLAR PUT OPTIONS					wed, Aug 03, 2016				PG52
9775	----	----	----	0.027N	.030+	0.2	.077	----	1250	16813	+	700	.950	.030
9787	----	----	----	0.037N	.040+	0.2	.099	----	----	18310	----	UNCH	.750B	.030
9800	----	----	----	0.052N	.055+	0.2	.128	----	----	6731	----	UNCH	.820B	.040A
9812	----	----	----	0.070N	.072+	0.2	.161	----	----	17025	----	UNCH	.870B	.050A
9825	----	----	----	0.090N	.092+	0.2	.197	----	----	21094	----	UNCH	.950B	.070A
9837	----	----	----	0.115N	.117+	0.2	.239	----	----	1650	----	UNCH	1.030B	.090A
9850	----	----	----	0.145N	.147+	0.2	.287	----	----	19675	----	UNCH	1.110B	.110A
9862	----	----	----	0.180N	.182+	0.2	.339	----	----	8077	----	UNCH	1.200B	.140A
9875	----	----	----	0.225N	.225	UNCH	.396	----	----	8445	----	UNCH	1.290B	.170A
9887	----	----	----	0.277N	.277	UNCH	.458	----	----	13890	----	UNCH	1.380B	.210A
9900	----	----	----	0.337N	.337	UNCH	.521	----	550	24981	+	550	1.480B	.260A
9912	----	----	----	0.405N	.402-	0.2	.584	----	----	4560	----	UNCH	1.570B	.310A
9925	----	----	----	0.480N	.475-	0.5	.646	----	----	350	----	UNCH	1.680B	.380A
9950	----	----	----	0.650N	.645-	0.5	.760	----	----	1600	----	UNCH	1.880B	2.260A
10000	----	----	----	1.062N	1.060-	0.2	.923	----	----	1250	----	UNCH	2.350B	----
TOTAL SEP18			(FUTURES SETT.	98.9200	.0)				3100	264288	+	2300		
9125	----	----	----	----	----	CAB	----	----	----	30	----	UNCH	.010B	.010
9500	----	----	----	----	----	CAB	----	.000	----	3000	----	UNCH	.080B	.010
9600	----	----	----	----	----	CAB	----	.001	----	1100	----	UNCH	.360B	.060
9637	----	----	----	----	----	CAB	----	.005	----	20	----	UNCH	.280B	.280
9650	----	----	----	0.005N	.002+	0.2	.007	----	----	500	----	UNCH	.290B	----
9675	----	----	----	0.007N	.007+	0.2	.019	----	----	200	----	UNCH	.370B	----
9687	----	----	----	0.010N	.010+	0.2	.024	----	----	150	----	UNCH	.400B	----
9700	----	----	----	0.012N	.012+	0.2	.030	----	----	16350	----	UNCH	.440B	.040
9725	----	----	----	0.017N	.020+	0.2	.047	----	----	2550	----	UNCH	.540B	.070A
9737	----	----	----	0.022N	.025+	0.2	.058	----	----	2314	----	UNCH	.800B	.090A
9750	----	----	----	0.030N	.032+	0.2	.073	----	450	6833	+	350	.770	.110A
9762	----	----	----	0.040N	.042+	0.2	.092	----	----	2850	----	UNCH	.710B	.130A
9775	----	----	----	0.050N	.052+	0.2	.111	----	----	12700	----	UNCH	.780B	.130A
9787	----	----	----	0.062N	.065+	0.2	.134	----	----	5900	----	UNCH	.850B	.140A
9800	----	----	----	0.080N	.082+	0.2	.163	----	----	4500	----	UNCH	.900B	.090A
9812	----	----	----	0.100N	.102+	0.2	.195	----	----	4826	----	UNCH	.970B	.110A
9825	----	----	----	0.125N	.127+	0.2	.233	----	----	5250	----	UNCH	1.050B	.130A
9837	----	----	----	0.155N	.155	UNCH	.273	----	----	1250	----	UNCH	1.130B	.160A
9850	----	----	----	0.190N	.190	UNCH	.319	----	----	8700	----	UNCH	1.220B	.190A
9862	----	----	----	0.230N	.230	UNCH	.369	----	----	4954	----	UNCH	1.300B	.230A
9875	----	----	----	0.275N	.275	UNCH	.422	----	----	2860	----	UNCH	1.400B	.280A
9887	----	----	----	0.330N	.330	UNCH	.477	----	----	11670	----	UNCH	1.490B	.330A
9900	----	----	----	0.392N	.390-	0.2	.534	----	----	2100	----	UNCH	1.590B	.390A
9912	----	----	----	0.460N	.460	UNCH	.590	----	----	1150	----	UNCH	1.690B	.450A
TOTAL DEC18			(FUTURES SETT.	98.8750	+	.5)			450	101757	+	350		
9175	----	----	----	----	----	CAB	----	----	----	30	----	UNCH	.010B	.010
9325	----	----	----	----	----	CAB	----	----	----	12	----	UNCH	.030	.010A
9500	----	----	----	----	----	CAB	----	.000	----	1035	----	UNCH	.010	.010
9600	----	----	----	----	----	CAB	----	.002	----	4929	----	UNCH	.280	.060
9650	----	----	----	0.005N	.005	UNCH	.013	----	----	34000	----	UNCH	.340B	.010
9675	----	----	----	0.010N	.010	UNCH	.024	----	----	2000	----	UNCH	.420B	----
9687	----	----	----	0.015N	.015	UNCH	.034	----	----	5500	----	UNCH	.460B	----
9700	----	----	----	0.020N	.020	UNCH	.043	----	----	9553	----	UNCH	.520	.040
9712	----	----	----	0.025N	.027+	0.2	.057	----	----	3500	----	UNCH	.560B	----
9725	----	----	----	0.032N	.035+	0.2	.070	----	----	562	----	UNCH	.690	.690
9737	----	----	----	0.040N	.042+	0.2	.083	----	----	3500	----	UNCH	.670B	----
9750	----	----	----	0.047N	.050+	0.2	.097	----	450	10481	+	350	.730B	.200A
9762	----	----	----	0.060N	.062+	0.2	.118	----	----	10000	----	UNCH	.800B	----
9775	----	----	----	0.075N	.077+	0.2	.141	----	----	11700	----	UNCH	.950B	.240
9787	----	----	----	0.092N	.095+	0.2	.168	----	----	1150	----	UNCH	.940B	----
9800	----	----	----	0.112N	.115+	0.2	.197	----	----	6854	----	UNCH	.990B	.330A
9812	----	----	----	0.137N	.140+	0.2	.231	----	----	2350	----	UNCH	1.070B	.350
9825	----	----	----	0.167N	.170+	0.2	.269	----	----	6755	----	UNCH	1.150B	.370
9837	----	----	----	0.200N	.202+	0.2	.308	----	----	455	----	UNCH	1.230B	.400
9850	----	----	----	0.237N	.240+	0.2	.352	----	----	8250	----	UNCH	1.320B	.260
9862	----	----	----	0.282N	.285+	0.2	.398	----	----	3805	----	UNCH	1.410B	.300
9875	----	----	----	0.330N	.332+	0.2	.447	----	5	9980	+	5	1.500B	.330
9887	----	----	----	0.390N	.387-	0.2	.498	----	----	5070	----	UNCH	1.600B	.340A
9900	----	----	----	0.452N	.450-	0.2	.549	----	----	7458	----	UNCH	1.700B	----
TOTAL MAR19			(FUTURES SETT.	98.8400	+	.5)			455	148929	+	355		
9200	----	----	----	----	----	CAB	----	----	----	30	----	UNCH	.010B	.010
9225	----	----	----	----	----	CAB	----	----	----	12	----	UNCH	.020B	.020
9250	----	----	----	----	----	CAB	----	----	----	4	----	UNCH	.020B	.020
9275	----	----	----	----	----	CAB	----	----	----	11	----	UNCH	.020B	.010A
9300	----	----	----	----	----	CAB	----	----	----	10	----	UNCH	.030B	.010A
9350	----	----	----	----	----	CAB	----	----	----	1	----	UNCH	.040	.010A
9400	----	----	----	----	----	CAB	----	----	----	6	----	UNCH	.050	.030A
9425	----	----	----	----	----	CAB	----	.000	----	4	----	UNCH	.070B	.040A
9587	----	----	----	----	----	CAB	----	.003	----	200	----	UNCH	.160	.160
9600	----	----	----	----	----	CAB	----	.004	----	775	----	UNCH	.280	.030
9650	----	----	----	0.010N	.010	UNCH	.022	----	----	2250	----	UNCH	.390B	.040
9700	----	----	----	0.030N	.030	UNCH	.058	----	----	1561	----	UNCH	.570B	.060
9725	----	----	----	0.047N	.047	UNCH	.086	----	----	559	----	UNCH	.680B	.130A
9737	----	----	----	0.057N	.060+	0.2	.105	----	----	25	----	UNCH	.740B	----
9750	----	----	----	0.070N	.075+	0.5	.126	----	7450	9650	+	7350	.810B	.070
9762	----	----	----	0.085N	.090+	0.5	.147	----	----	10000	----	UNCH	.870B	----
9775	----	----	----	0.102N	.105+	0.2	.169	----	----	2200	----	UNCH	.940B	.230A
9800	----	----	----	0.147N	.150+	0.2	.226	----	----	3925	----	UNCH	1.070B	.300A
9812	----	----	----	0.175N	.177+	0.2	.259	----	----	1100	----	UNCH	1.150B	----
9825	----	----	----	0.207N	.210+	0.2	.295	----	----	25250	----	UNCH	1.230B	.380A
9850	----	----	----	0.285N	.28									

PRELIMINARY													
PG52 BULLETIN #148@				EURO DOLLAR PUT OPTIONS							wed, Aug 03, 2016		
9350	----	----	----	----	CAB	----	.001	----	----	30	UNCH	.010	.010
9700	----	----	----	0.137N			.137	UNCH	.158	5	UNCH	.120	.120
9750	----	----	----	0.220N			.217-	0.2	.234	5	UNCH	.200B	.190
9825	----	----	----	0.430N			.427-	0.2	.399	1	UNCH	.470	.470
9837	----	----	----	0.477N			.475-	0.2	.432	1	UNCH	.510	.510
9850	----	----	----	0.527N			.525-	0.2	.465	3	UNCH	.590	.590
9862	----	----	----	0.582N			.580-	0.2	.499	250	UNCH	----	----
9875	----	----	----	0.645N			.642-	0.2	.534	250	UNCH	----	----
TOTAL										0	545		

OPTIONS EOO'S, BLOCKS and EXERCISES													
PRODUCT		STRIKE PRICE		EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES		M-T-D OPTION EXERCISES				
EURO DLR AUG16 ZE		CALL	EURODOLLAR OPTIONS										
		CALL	9925	----	----	7500	----	----					
TOTALS				0	0	7500	0		0				
SEP16 ZE		CALL	9937	----	----	5800	----	----					
TOTALS				0	0	5800	0		0				
OCT16 ZE		CALL	9925	----	----	20000	----	----					
TOTALS				0	0	20000	0		0				
DEC16 ZE		CALL	9912	----	----	12283	----	----					
			9925	----	----	36849	----	----					
			9937	----	----	24566	----	----					
TOTALS				0	0	73698	0		0				
MAR18 ZE		CALL	9675	----	----	----	----		200				
TOTALS				0	0	0	0		200				
EURO DLR AUG16 ZE		PUT	EURODOLLAR OPTIONS										
		PUT	9912	----	----	2500	----	----					
TOTALS				0	0	2500	0		0				
SEP16 ZE		PUT	9912	----	----	2500	----	----					
TOTALS				0	0	2500	0		0				
OCT16 ZE		PUT	9887	----	----	20000	----	----					
			9900	----	----	20000	----	----					
TOTALS				0	0	40000	0		0				
DEC16 ZE		PUT	9900	----	20000	25000	----	----					
			9912	----	10000	10000	----	----					
TOTALS				0	30000	35000	0		0				



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PRELIMINARY

PG53		BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										wed, Aug 03, 2016		PG53	
1YR MIDCRV CALL		1YR MIDCRV CALL		(FUTURES SETT. .00)											
10025	----	----	----	----	----	CAB	----	.000	----	----		1000	UNCH	.015B .010A	
TOTAL											34850	787851 +	6583		
JAN17 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)											
9887	----	----	----	----	0.227N	.227	UNCH	.611	----	----		1900	UNCH	.240B .180A	
TOTAL											0	1900			
MAR17 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)											
9850	----	----	----	----	0.532N	.532	UNCH	.834	----	----		144	UNCH	.720B .325A	
9862	----	----	----	----	0.430N	.430	UNCH	.769	----	----		7705	UNCH	.610B .255A	
9875	----	----	----	----	0.337N	.337	UNCH	.690	----	----		17957	UNCH	.505B .200A	
9887	----	----	----	----	0.255N	.255	UNCH	.595	----	----		14605	UNCH	.410B .150A	
9900	----	----	----	----	0.182N	.182	UNCH	.492	----	1250	29627 +	1050	.365B .110A		
9912	----	----	----	----	0.125N	.125	UNCH	.385	----	387	12845 -	48	.285B .080A		
9925	----	----	----	----	0.080N	.080	UNCH	.283	----	100	11141 +	50	.220B .055A		
9937	----	----	----	----	0.047N	.047	UNCH	.193	----	121	12826 +	21	.165B .040A		
9950	----	----	----	----	0.027N	.027	UNCH	.124	----	54	13944	UNCH	.120B .025A		
9962	----	----	----	----	0.015N	.015	UNCH	.075	----	----	25393	UNCH	.085B .015A		
9975	----	----	----	----	0.007N	.007	UNCH	.041	----	----	5221	UNCH	.055B .010A		
9987	----	----	----	----	0.005N	.005	UNCH	.027	----	----	4050	UNCH	.035B .010A		
TOTAL											500	155458 +	1073		
JUN17 EO		1YR MIDCRV CALL		(FUTURES SETT. .00)											
9887	----	----	----	----	0.277N	.277	UNCH	.555	----	350	7600 +	350	.405B .230A		
9900	----	----	----	----	0.210N	.210	UNCH	.470	----	1950	20142 +	433	.330B .175A		
9912	----	----	----	----	0.152N	.152	UNCH	.383	----	----	8700	UNCH	.260B .130A		
9925	----	----	----	----	0.107N	.107	UNCH	.301	----	----	500	UNCH	.195B .090A		
9950	----	----	----	----	0.045N	.045	UNCH	.158	----	----	100	UNCH	.100B .045A		
9962	----	----	----	----	0.027N	.027	UNCH	.106	----	----	33250	UNCH	.065B .055A		
9987	----	----	----	----	0.007N	.007	UNCH	.036	----	----	100	UNCH	.020B .010		
TOTAL											1000	70392 +	783		
2YR MIDCRV CALL		2YR MIDCRV CALL		(FUTURES SETT. .00)											
9737	----	----	----	----	1.545N	1.545	UNCH	1.000	----	----		67	UNCH	1.750B 1.055A	
9837	----	----	----	----	0.545N	.545	UNCH	.999	----	----		41	UNCH	.750B .240A	
9850	----	----	----	----	0.420N	.420	UNCH	.996	----	----		6168	UNCH	.625B .165A	
9862	----	----	----	----	0.297N	.297	UNCH	.969	----	----		9004	UNCH	.505B .110A	
9875	----	----	----	----	0.180N	.180	UNCH	.881	----	----		11602	UNCH	.390B .070A	
9887	----	----	----	----	0.082N	.080-	25	.635	----	400	30916 -	110	.290B .040A		
9900	----	----	----	----	0.022N	.020-	25	.251	----	10935	36599 -	5850	.240B .015A		
9912	0.005	#.005	*.005	0.005	.002-	25	.040	----	300	31987 +	263	.175B .002			
9925	----	----	----	----	----	CAB	----	.002	----	----	14169	UNCH	.130B .010A		
9937	----	----	----	----	----	CAB	----	.000	----	----	1222	UNCH	.095B .002A		
9950	----	----	----	----	----	CAB	----	----	----	----	600	UNCH	.070B .002		
9962	----	----	----	----	----	CAB	----	----	----	----	50	UNCH	.050B .005		
9975	----	----	----	----	----	CAB	----	----	----	----	200	UNCH	.035B .005A		
9987	----	----	----	----	----	CAB	----	----	----	----	50	UNCH	.020B .002A		
TOTAL											10750	142675 -	5697		
SEP16 EZ		2YR MIDCRV CALL		(FUTURES SETT. .00)											
9787	----	----	----	----	1.045N	1.045	UNCH	.997	----	----		1711	UNCH	1.250B .315A	
9800	----	----	----	----	0.920N	.920	UNCH	.992	----	----		22318	UNCH	1.125B .250A	
9812	----	----	----	----	0.797N	.797	UNCH	.982	----	----		12750	UNCH	1.000B .200A	
9825	----	----	----	----	0.675N	.675	UNCH	.967	----	----		10689	UNCH	.875B .155A	
9837	----	----	----	----	0.552N	.552	UNCH	.949	----	----		14376	UNCH	.765B .120A	
9850	----	----	----	----	0.432N	.432	UNCH	.915	----	----		21800	UNCH	.670B .090A	
9862	----	----	----	----	0.317N	.317	UNCH	.851	----	----		55317	UNCH	.575B .070A	
9875	----	----	----	----	0.215N	.215	UNCH	.734	----	----		51927	UNCH	.510B .050A	
9887	----	----	----	----	0.130N	.130	UNCH	.568	----	3431	91534 -	1751	.430B .040A		
9900	----	----	----	----	0.070N	.067-	25	.377	----	5962	101378 +	1570	.360B .035A		
9912	----	----	----	----	0.032N	.030-	25	.207	----	----	68376	UNCH	.295B .020A		
9925	----	----	----	----	0.012N	.012	UNCH	.099	----	331	54833 +	281	.235B .015		
9937	----	----	----	----	0.005N	.005	UNCH	.043	----	----	57781	UNCH	.190B .005		
9950	----	----	----	----	----	CAB	----	.021	----	----	40371	UNCH	.145B .002		
9962	----	----	----	----	----	CAB	----	.007	----	----	24480	UNCH	.110B .005A		
9975	----	----	----	----	----	CAB	----	.001	----	----	6590	UNCH	.085B .005		
9987	----	----	----	----	----	CAB	----	.000	----	----	1169	UNCH	.060B .005		
10000	----	----	----	----	----	CAB	----	.000	----	----	1094	UNCH	.045B .005		
TOTAL											7600	638494 +	100		
OCT16 EZ		2YR MIDCRV CALL		(FUTURES SETT. .00)											
9837	----	----	----	----	0.515N	.520+	50	.897	----	----		147	UNCH	.710B .255A	
9850	----	----	----	----	0.402N	.405+	25	.846	----	----		4425	UNCH	.595B .190A	
9862	----	----	----	----	0.297N	.300+	25	.762	----	----		2045	UNCH	.485B .140A	
9875	----	----	----	----	0.207N	.210+	25	.642	----	----		3456	UNCH	.380B .095A	
9887	----	----	----	----	0.135N	.135	UNCH	.500	----	9950	12684 +	3919	.325B .065A		
9900	----	----	----	----	0.080N	.080	UNCH	.353	----	9975	24382 +	9725	.245B .045A		
9912	----	----	----	----	0.042N	.042	UNCH	.222	----	10000	10663 +	9666	.185B .030A		
9925	----	----	----	----	0.022N	.020-	25	.122	----	----	1773	UNCH	.130B .020A		
9937	----	----	----	----	0.010N	.010	UNCH	.066	----	----	1284	UNCH	.090B .010A		
9950	----	----	----	----	0.002N	.002	UNCH	.021	----	----	50	UNCH	.060B .005A		
9987	----	----	----	----	----	CAB	----	.000	----	----	50	UNCH	.015B .005A		
TOTAL											29000	60959 +	23310		
NOV16 EZ		2YR MIDCRV CALL		(FUTURES SETT. .00)											
9837	----	----	----	----	0.525N	.530+	50	.868	----	----		637	UNCH	.720B .280A	
9850	----	----	----	----	0.417N	.420+	25	.811	----	----		205	UNCH	.605B .215A	
9862	----	----	----	----	0.320N	.322+	25	.724	----	----		365	UNCH	.500B .160A	
9875	----	----	----	----	0.232N	.235+	25	.620	----	----		8844	UNCH	.395B .115A	
9887	----	----	----	----	0.160N	.162+	25	.500	----	----		3338	UNCH	.345B .080A	
9900	----	----	----	----	0.105N	.105	UNCH	.377	----	100	1315	UNCH	.270B .055A		
9912	----	----	----	----	0.065N	.062-	25	.261	----	----		1050	UNCH	.205B .040A	
9925	----	----	----	----	0.037N	.035-	25	.167	----	----		1507	UNCH	.150B .025A	
9937	----	----	----	----	0.020N	.020	UNCH	.104	----	----		50	UNCH	.110B .020A	
9962	----	----	----	----	0.005N	.005	UNCH	.031	----	----		600	UNCH	.050B .005A	
TOTAL											0	17911			
DEC16 EZ		2YR MIDCRV CALL		(FUTURES SETT. .00)											
9800	----	----	----	----	0.882N	.887+	50	.939	----	----		500	UNCH	.945B .290A	
9812	----	----	----	----	0.765N	.770+	50	.913	----	----		2525	UNCH	.830B .240A	
9825	----	----	----	----	0.652N	.655+	25	.879	----	----		9228	UNCH	.845B .195A	
9837	----	----	----	----	0.542N	.545+	25	.836	----	----		10514	UNCH	.730B .160A	
9850	----	----	----	----	0.437N	.440+	25	.775	----	----		10725	UNCH	.615B .125A	
9862	----	----	----	----	0.342N	.345+	25	.696	----	----		31186	UNCH	.585B .100A	
9875	----	----	----	----	0.257N	.260+	25	.604	----	----		21979	UNCH	.505B .080A	
9887	----	----	----	----	0.185N	.187+	25	.500	----	1440					



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PRELIMINARY

PG53		BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS										Wed, Aug 03, 2016		PG53	
2YR MIDCRV CALL		2YR MIDCRV CALL		(FUTURES SETT. .00)											
TOTAL															
MAR17 E2	2YR MIDCRV CALL	(FUTURES SETT. .00)										0	28650		
9825	----	----	----	0.647N	.652+	50	.818	----	----	42	UNCH	.830B	.405A		
9837	----	----	----	0.545N	.550+	50	.767	----	----	2500	UNCH	.740B	.330A		
9850	----	----	----	0.450N	.455+	50	.706	----	----	10210	UNCH	.640B	.270A		
9862	----	----	----	0.365N	.370+	50	.636	----	----	4236	UNCH	.545B	.215A		
9875	----	----	----	0.287N	.290+	25	.560	----	----	13602	UNCH	.460B	.170A		
9887	----	----	----	0.220N	.220	UNCH	.477	----	100	9065 +	100	.380B	.130A		
9900	----	----	----	0.165N	.162-	25	.393	----	----	11635	UNCH	.310B	.100A		
9912	----	----	----	0.117N	.115-	25	.311	----	----	11605	UNCH	.250B	.075A		
9925	----	----	----	0.080N	.080	UNCH	.237	----	----	3153	UNCH	.200B	.055A		
9937	----	----	----	0.052N	.052	UNCH	.172	----	50	2855 +	5	.155B	.040A		
9950	----	----	----	0.032N	.032	UNCH	.118	----	----	35650	UNCH	.115B	.030A		
9962	----	----	----	0.020N	.020	UNCH	.079	----	----	42135	UNCH	.090B	.020A		
9975	----	----	----	0.012N	.012	UNCH	.052	----	----	50	UNCH	.065B	.020		
9987	----	----	----	0.007N	.007	UNCH	.033	----	----	75	UNCH	.045B	.015A		
10000	----	----	----	0.002N	.002	UNCH	.013	----	----	300	UNCH	.030B	.010A		
TOTAL												100	147113 +	105	
JUN17 E2	2YR MIDCRV CALL	(FUTURES SETT. .00)													
9875	----	----	----	0.312N	.315+	25	.528	----	900	4750 +	500	.435B	.275A		
9887	----	----	----	0.250N	.250	UNCH	.459	----	----	1283	UNCH	.360B	.220A		
9937	----	----	----	0.075N	.075	UNCH	.199	----	----	11500	UNCH	.135B	.080A		
9950	----	----	----	0.050N	.050	UNCH	.146	----	----	250	UNCH	.100B	.055A		
9962	----	----	----	0.032N	.032	UNCH	.104	----	----	20600	UNCH	.075B	.045A		
9975	----	----	----	0.020N	.020	UNCH	.070	----	----	1000	UNCH	.050B	.050A		
9987	----	----	----	0.012N	.012	UNCH	.047	----	----	1700	UNCH	.035B	.035A		
TOTAL												900	41083 +	500	
3YR MIDCRV CALL	3YR MIDCRV CALL	(FUTURES SETT. .00)													
AUG16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9825	----	----	----	0.500N	.510+	100	.995	----	----	275	UNCH	.700B	.210A		
9837	----	----	----	0.377N	.385+	75	.975	----	----	5645	UNCH	.580B	.145		
9850	----	----	----	0.255N	.265+	100	.943	----	----	6386	UNCH	.460B	.095A		
9862	----	----	----	0.145N	.152+	75	.814	----	----	5236	UNCH	.345B	.060A		
9875	----	----	----	0.060N	.065+	50	.528	----	863	11212 -	525	.245B	.035A		
9887	----	----	----	0.017N	.017	UNCH	.200	----	1300	18634 +	589	.215B	.015A		
9900	----	----	----	0.002N	.002	UNCH	.035	----	100	7927 -	100	.155B	.005		
9912	----	----	----				.003	----	50	8497	UNCH	.105B	.002		
9925	----	----	----				.000	----	----	6904	UNCH	.075B	.005A		
9937	----	----	----					----	----	50	UNCH	.055B	.005A		
9950	----	----	----					----	----	100	UNCH	.035B	.005A		
9987	----	----	----					----	----	50	UNCH	.010B	.005		
TOTAL												1800	70916 -	36	
SEP16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9750	----	----	----	1.250N	1.260+	100	.999	----	----	325	UNCH	.935B	.365A		
9762	----	----	----	1.125N	1.135+	100	.999	----	----	200	UNCH	1.325B	.300A		
9775	----	----	----	1.000N	1.010+	100	.997	----	----	16250	UNCH	1.200B	.250A		
9787	----	----	----	0.875N	.885+	100	.992	----	----	7139	UNCH	1.075B	.200A		
9800	----	----	----	0.752N	.762+	100	.982	----	----	6020	UNCH	.950B	.160A		
9812	----	----	----	0.630N	.640+	100	.965	----	----	7202	UNCH	.825B	.125A		
9825	----	----	----	0.510N	.517+	75	.946	----	----	6630	UNCH	.705B	.100A		
9837	----	----	----	0.392N	.402+	100	.889	----	----	16636	UNCH	.590B	.075A		
9850	----	----	----	0.285N	.292+	75	.808	----	----	18905	UNCH	.500B	.055A		
9862	----	----	----	0.190N	.197+	75	.678	----	----	31960	UNCH	.425B	.040A		
9875	----	----	----	0.115N	.120+	50	.514	----	1100	18687 -	684	.355B	.030A		
9887	----	----	----	0.062N	.065+	25	.341	----	2800	14638 +	1386	.295B	.025A		
9900	----	----	----	0.030N	.032+	25	.199	----	----	17385	UNCH	.240B	.015A		
9912	----	----	----	0.012N	.015+	25	.104	----	1050	12299 +	642	.195B	.015A		
9925	----	----	----	0.005N	.005	UNCH	.041	----	----	11075	UNCH	.155B	.015A		
9937	----	----	----	0.002N	.002	UNCH	.020	----	----	3918	UNCH	.120B	.005A		
9950	----	----	----				.007	----	----	150	UNCH	.090B	.005		
9962	----	----	----				.002	----	----	1	UNCH	.070B	.002A		
TOTAL												400	189420 +	1344	
OCT16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9837	----	----	----	0.370N	.377+	75	.806	----	----	8100	UNCH	.550B	.180A		
9850	----	----	----	0.272N	.280+	75	.710	----	----	5850	UNCH	.445B	.130A		
9862	----	----	----	0.190N	.195+	50	.591	----	----	17850	UNCH	.345B	.090A		
9875	----	----	----	0.125N	.127+	25	.457	----	----	4090	UNCH	.295B	.060A		
9887	----	----	----	0.077N	.077	UNCH	.324	----	400	1753 +	300	.225B	.040A		
9900	----	----	----	0.045N	.045	UNCH	.213	----	----	5500	UNCH	.165B	.025A		
9912	----	----	----	0.025N	.025	UNCH	.131	----	----	3687	UNCH	.120B	.020A		
9925	----	----	----	0.012N	.012	UNCH	.073	----	----	1500	UNCH	.085B	.015A		
9937	----	----	----	0.005N	.005	UNCH	.033	----	----	250	UNCH	.055B	.010A		
9962	----	----	----				.007	----	----	50	UNCH	.025B	.005A		
TOTAL												400	48630 +	300	
NOV16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9837	----	----	----	0.390N	.397+	75	.768	----	----	350	UNCH	.560B	.200A		
9850	----	----	----	0.295N	.305+	100	.679	----	----	225	UNCH	.460B	.150A		
9862	----	----	----	0.215N	.222+	75	.577	----	----	19150	UNCH	.390B	.110A		
9875	----	----	----	0.150N	.155+	50	.464	----	----	4725	UNCH	.315B	.080A		
9887	----	----	----	0.100N	.102+	25	.351	----	----	230	UNCH	.245B	.055A		
9900	----	----	----	0.062N	.065+	25	.250	----	----	129	UNCH	.185B	.040A		
9912	----	----	----	0.037N	.040+	25	.170	----	----	50	UNCH	.140B	.030A		
9925	----	----	----	0.022N	.022	UNCH	.106	----	----	1250	UNCH	.100B	.020A		
TOTAL												0	26109		
DEC16 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9800	----	----	----	0.727N	.737+	100	.892	----	----	2484	UNCH	.910B	.395A		
9812	----	----	----	0.615N	.625+	100	.854	----	----	5361	UNCH	.795B	.330A		
9825	----	----	----	0.510N	.520+	100	.803	----	----	7575	UNCH	.685B	.270A		
9837	----	----	----	0.410N	.420+	100	.737	----	----	12464	UNCH	.580B	.165A		
9850	----	----	----	0.322N	.330+	75	.657	----	450	26801	UNCH	.495B	.170A		
9862	----	----	----	0.242N	.250+	75	.567	----	----	15515	UNCH	.425B	.110A		
9875	----	----	----	0.177N	.182+	50	.469	----	100	33515 -	100	.360B	.085A		
9887	----	----	----	0.125N	.127+	25	.371	----	1850	22859 -	1050	.305B	.070A		
9900	----	----	----	0.085N	.085	UNCH	.278	----	100	9160 +	12	.255B	.050A		
9912	----	----	----	0.055N	.055	UNCH	.199	----	----	6866	UNCH	.210B	.035A		
9925	----	----	----	0.035N	.035	UNCH	.138	----	----	8240	UNCH	.170B	.025A		
9937	----	----	----	0.022N	.022	UNCH	.094	----	----	21706	UNCH	.135B	.020A		
9950	----	----	----	0.012N	.012	UNCH	.057	----	----	6213	UNCH	.105B	.015		
9962	----	----	----	0.007N	.007	UNCH	.036	----	----	3694	UNCH	.080B	.010A		
9975	----	----	----	0.005N	.005	UNCH	.024	----	----	550	UNCH	.060B	.005		
9987	----	----	----	0.002N	.002	UNCH	.013	----	----	500	UNCH	.040B	.010A		
10000	----	----	----				.007	----	----	8000	UNCH	.030B	.010A		
TOTAL												2350	191503 -	1138	
JAN17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9912	----	----	----	0.060N	.060	UNCH	.198	----	1600	1600 +	1600	----	.070A		
9925	----	----	----	0.037N	.037	UNCH	.137	----	1600	1600 +	1600	----	----		
TOTAL												3200	3200 +	3200	
MAR17 E3	3YR MIDCRV CALL	(FUTURES SETT. .00)													
9812	----	----	----	0.617N	.620+	25	.788	----	----	200	UNCH	.785B	.380A		
9825	----	----	----	0.520N	.520	UNCH	.735	----	----	7700	UNCH	.675B	.315A		
9837	----	----	----	0.430N	.432+	25	.671	----	----	10157	UNCH	.580B	.260A		
9850	----	----	----	0.347N	.350+	25	.601	----	----	3905	UNCH	.485B	.210A		



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PRELIMINARY

PG53 BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR OPTIONS												wed, Aug 03, 2016		PG53
1 3YR MIDCRV CALL (FUTURES SETT. .00)														
9862	----	----	----	0.275N		.275	UNCH	.526	----	650	4458 -	100	.400B	.165A
9875	----	----	----	0.212N		.212	UNCH	.447	----	----	6675	UNCH	.325B	.130A
9887	0.155	#.155	*.155	0.155		.160	UNCH	.370	----	1800	2933 +	1100	.260B	.100A
9900	----	----	----	0.117N		.117	UNCH	.297	----	----	7650	UNCH	.205B	.075A
9912	----	----	----	0.082N		.082	UNCH	.229	----	----	50	UNCH	.155B	.055A
9925	----	----	----	0.057N		.057	UNCH	.173	----	----	40000	UNCH	.120B	.045A
9987	----	----	----	0.007N		.007	UNCH	.030	----	----	50	UNCH	.025	.010A
TOTAL										2350	83778 +	1000		
JUN17 3YR MIDCRV CALL (FUTURES SETT. .00)														
E3														
9850	----	----	----	0.372N		.372	UNCH	.560	----	----	2600	UNCH	.495B	.300A
9862	----	----	----	0.302N		.302	UNCH	.496	----	2500	3250 +	150	.415B	.250A
9875	----	----	----	0.242N		.242	UNCH	.431	----	----	3050	UNCH	.345B	.205A
9887	----	----	----	0.190N		.190	UNCH	.367	----	----	2000	UNCH	.280B	.165A
9900	----	----	----	0.147N		.145-	25	.304	----	----	200	UNCH	.225B	.135A
9975	----	----	----	0.020N		.020	UNCH	.062	----	----	3200 +	1600	.020	.020
10000	----	----	----	0.007N		.007	UNCH	.027	----	----	1600	UNCH	----	.025A
TOTAL										2500	15900 +	1750		
AUG16 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9825	----	----	----	0.312N		.317+	50	.971	----	----	100	UNCH	.515B	.125A
9837	----	----	----	0.195N		.200+	50	.889	----	----	2200	UNCH	.400B	.080A
9850	----	----	----	0.097N		.100+	25	.670	----	----	1643	UNCH	.290B	.050A
9862	----	----	----	0.035N		.035	UNCH	.338	----	----	5663	UNCH	.215B	.030A
9875	----	----	----	0.010N		.007-	25	.094	----	----	600	UNCH	.150B	.010A
9912	----	----	----	----		CAB	----	.000	----	----	2	UNCH	.040B	.005A
TOTAL										0	10208			
SEP16 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9750	----	----	----	1.060N		1.065+	50	.997	----	----	9000	UNCH	----	.385A
9800	----	----	----	0.570N		.572+	25	.950	----	----	250	UNCH	.765B	.260A
9812	----	----	----	0.450N		.455+	50	.907	----	----	539	UNCH	.645B	.200A
9825	----	----	----	0.340N		.342+	25	.840	----	----	1300	UNCH	.530B	.155A
9837	----	----	----	0.235N		.240+	50	.735	----	----	3360	UNCH	.420B	.105A
9850	----	----	----	0.150N		.155+	50	.587	----	----	1562	UNCH	.320B	.070A
9862	----	----	----	0.090N		.087-	25	.417	----	----	4050	UNCH	.245B	.045A
9875	----	----	----	0.047N		.045-	25	.257	----	----	16424	UNCH	.180B	.030
TOTAL										0	36485			
OCT16 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9825	----	----	----	0.320N		.322+	25	.743	----	----	2000	UNCH	.495B	.175A
9837	----	----	----	0.230N		.232+	25	.636	----	----	1000	UNCH	.395B	.130A
9850	----	----	----	0.155N		.155	UNCH	.511	----	800	7450 +	800	.300B	.095A
9862	----	----	----	0.097N		.097	UNCH	.378	----	----	4500	UNCH	.220B	.070A
TOTAL										800	14950 +	800		
NOV16 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9825	----	----	----	0.340N		.345+	50	.712	----	----	250	UNCH	.510B	.225A
TOTAL										0	250			
DEC16 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9737	----	----	----	1.137N		1.142+	50	.962	----	----	100	UNCH	----	----
9775	----	----	----	0.782N		.787+	50	.897	----	----	250	UNCH	.460B	.425A
9787	----	----	----	0.667N		.672+	50	.865	----	----	200	UNCH	.855B	.355A
9812	----	----	----	0.457N		.462+	50	.761	----	----	4550	UNCH	.635B	.240A
9825	----	----	----	0.365N		.367+	25	.688	----	----	3581	UNCH	.530B	.190A
9837	----	----	----	0.280N		.282+	25	.603	----	----	10114	UNCH	.430B	.150A
9850	----	----	----	0.207N		.210+	25	.508	----	5000	14525 +	575	.345B	.115A
9862	----	----	----	0.150N		.150	UNCH	.410	----	----	2000	UNCH	.265B	.085A
9875	0.100	.100	*.100	0.100		.102-	25	.316	----	11866	26355 +	1639	.200B	.065A
9900	----	----	----	0.045N		.042-	25	.161	----	----	1303	UNCH	.105B	.035A
TOTAL										16616	62978 +	2214		
MAR17 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9812	----	----	----	0.467N		.470+	25	.691	----	----	600	UNCH	.625B	.335A
9837	----	----	----	0.307N		.307	UNCH	.552	----	----	1600	UNCH	.440B	.215A
9850	----	----	----	0.240N		.240	UNCH	.476	----	2350	2100 +	2100	.360B	.170A
9862	----	----	----	0.182N		.182	UNCH	.399	----	----	3800	UNCH	.285B	.135A
9875	----	----	----	0.135N		.135	UNCH	.325	----	----	2000	UNCH	.225B	.100A
TOTAL										2350	10100 +	2100		
JUN17 4YR MIDCRV CALL (FUTURES SETT. .00)														
E4														
9837	----	----	----	0.330N		.330	UNCH	.519	----	900	1400 +	900	.450B	.250A
9850	----	----	----	0.265N		.265	UNCH	.455	----	----	2000	UNCH	.375B	.205A
9862	----	----	----	0.210N		.210	UNCH	.390	----	----	500	UNCH	.310B	.170A
9875	----	----	----	0.162N		.165+	25	.329	----	----	2000	UNCH	.250B	.135A
TOTAL										900	5900 +	900		
5YR MIDCRV CALL														
AUG16 5YR MIDCRV CALL		(FUTURES SETT. .00)												
E3														
9837	----	----	----	0.055N		.052-	25	.458	----	----	500	UNCH	----	----
TOTAL										0	500			
JUN17 5YR MIDCRV CALL (FUTURES SETT. .00)														
E3														
9837	----	----	----	0.240N		.240	UNCH	.424	----	----	2000	UNCH	----	----
9850	----	----	----	0.190N		.190	UNCH	.362	----	----	2000	UNCH	----	----
TOTAL										0	4000			
WK1 MDCRV CALL														
AUG16 WK1 MDCRV CALL		(FUTURES SETT. .00)												
1K														
9900	----	----	----	0.070N		.065-	50	.761	----	----	25	UNCH	.070B	.035A
TOTAL										0	25			
ADDITIONAL EURODOLLAR PRODUCTS CALLS														
	STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
5YR MIDCRV CALL														
AUG16 5YR MIDCRV CALL		(FUTURES SETT. .00)												
E3														
9837	----	----	----	.0550N		.0525-	0.0025	.458	----	----	500	UNCH	----	----
TOTAL										0	500			
JUN17 5YR MIDCRV CALL (FUTURES SETT. .00)														
E3														
9837	----	----	----	.2400N		.2400	UNCH	.424	----	----	2000	UNCH	----	----
9850	----	----	----	.1900N		.1900	UNCH	.362	----	----	2000	UNCH	----	----
TOTAL										0	4000			
E3W CALL														
AUG16 E3W CALL		(FUTURES SETT. .00)												
E3														
9887	----	----	----	.0100N		.0075	NEW	.092	----	----	523 +	523	.0250B	.0050
9900	----	----	----	.0025N		.0025	UNCH	.018	----	----	750	UNCH	.0025B	----
TOTAL										0	1273 +	523		



**MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI
MIDCURVE PUT OPTIONS**

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20 South Wacker Drive, Chicago, Illinois 60606-7499.

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PRELIMINARY

BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS												Wed, Aug 03, 2016		PG54	
INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=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) - 1/4 TICK VALUE = \$6.25 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.															
1, 2, 3 & 4 YEAR MIDCURVE EURO DOLLAR PUTS															
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	--LOW			
1YR MIDCRV PUT															
AUG16 1YR MIDCRV PUT		(FUTURES SETT.		.00)											
9812 ----		----	----	----	CAB	----	----	----	----	3147	UNCH	.030B .002A			
9825 ----		----	----	----	CAB	----	----	----	----	1100	UNCH	.045B .005A			
9837 ----		----	----	----	CAB	----	.000	----	----	4078	UNCH	.075B .005			
9850 ----		----	----	----	CAB	----	.000	----	----	105812	UNCH	.110B .002A			
9862 ----		----	----	----	CAB	----	.003	----	----	50472	UNCH	.155B .002A			
9875 ----		----	----	0.002N	.002	UNCH	.029	----	----	66110	UNCH	.215B .002A			
9887 ----		----	----	0.005N	.005	UNCH	.074	----	2400	48324 +	453	.285B .005			
9900 0.035		.035	.035	0.035	.025	UNCH	.322	----	2450	1750	40450 +	1089	.370B .015		
9912 ----		----	----	0.087N	.090+	25	.771	----	----	31928	UNCH	.465B .040A			
9925 ----		----	----	0.195N	.200+	50	.958	----	----	11307	UNCH	.570B .075A			
TOTAL								4850	1750	362728 +	1542				
SEP16 1YR MIDCRV PUT		(FUTURES SETT.		.00)											
9725 ----		----	----	----	CAB	----	----	----	----	70	UNCH	.035B .020A			
9737 ----		----	----	----	CAB	----	----	----	----	60	UNCH	.045B .005A			
9750 ----		----	----	----	CAB	----	----	----	----	600	UNCH	.060B .005A			
9762 ----		----	----	----	CAB	----	----	----	----	70	UNCH	.080B .005			
9775 ----		----	----	----	CAB	----	----	----	----	5680	UNCH	.105B .005			
9787 ----		----	----	----	CAB	----	.000	----	----	3205	UNCH	.135B .010A			
9800 ----		----	----	----	CAB	----	.000	----	----	26825	UNCH	.170B .005			
9812 ----		----	----	----	CAB	----	.000	----	----	16366	UNCH	.215B .002			
9825 ----		----	----	----	CAB	----	.001	----	46	42093 +	46	.265B .002			
9837 ----		----	----	0.002N	CAB	----	.006	----	----	67943	UNCH	.335B .002A			
9850 ----		----	----	0.002N	.002	UNCH	.022	----	90	151924 +	90	.385B .002			
9862 ----		----	----	0.005N	.005	UNCH	.045	----	100	61306	UNCH	.460B .002			
9875 ----		----	----	0.010N	.010	UNCH	.091	----	9046	4150	178319 -	477	.545B .010		
9887 ----		----	----	0.025N	.025	UNCH	.204	----	9000	4410	118891 -	3270	.475B .015		
9900 ----		----	----	0.057N	.057	UNCH	.400	----	250	1195	96954 +	341	.530B .025		
9912 ----		----	----	0.120N	.120	UNCH	.652	----	100	58519 +	100	.480B .055A			
9925 ----		----	----	0.212N	.215+	25	.852	----	----	17577	UNCH	.585B .100A			
9937 ----		----	----	0.325N	.330+	50	.944	----	----	166	UNCH	.695B .170A			
TOTAL								18432	11705	846568 -	3170				
OCT16 1YR MIDCRV PUT		(FUTURES SETT.		.00)											
9762 ----		----	----	----	CAB	----	.000	----	----	1	UNCH	.005B .005			
9800 ----		----	----	----	CAB	----	.002	----	----	50	UNCH	.015B .002			
9812 ----		----	----	----	CAB	----	.007	----	----	50	UNCH	.025B .005			
9825 ----		----	----	0.002N	.002	UNCH	.018	----	----	9004	UNCH	.040B .002A			
9837 ----		----	----	0.005N	.005	UNCH	.034	----	----	19073	UNCH	.065B .002			
9850 ----		----	----	0.007N	.007	UNCH	.053	----	----	22487	UNCH	.095B .005			
9862 ----		----	----	0.012N	.012	UNCH	.090	----	----	78628	UNCH	.140B .005			
9875 ----		----	----	0.025N	.027+	25	.177	----	----	86770	UNCH	.200B .015			
9887 ----		----	----	0.052N	.055+	25	.309	----	----	61875	UNCH	.280B .030			
9900 ----		----	----	0.097N	.100+	25	.484	----	5400	750	43765 +	2800	.365B .050A		
9912 ----		----	----	0.167N	.170+	25	.673	----	----	28725	UNCH	.460B .085			
9925 ----		----	----	0.260N	.262+	25	.832	----	----	14150	UNCH	.510B .140A			
TOTAL								5400	12455	364578 +	2800				
NOV16 1YR MIDCRV PUT		(FUTURES SETT.		.00)											
9837 ----		----	----	0.007N	.007	UNCH	.046	----	----	4500	UNCH	.075B .010A			
9850 ----		----	----	0.012N	.012	UNCH	.076	----	----	550	UNCH	.110B .015A			
9862 ----		----	----	0.022N	.022	UNCH	.129	----	----	9900	UNCH	.160B .015A			
9875 ----		----	----	0.040N	.040	UNCH	.212	----	----	2650	UNCH	.220B .025A			
9887 ----		----	----	0.070N	.072+	25	.336	----	42	68776	UNCH	.290B .040A			
9900 ----		----	----	0.117N	.120+	25	.486	----	----	70600	UNCH	.375B .065A			
9912 ----		----	----	0.185N	.190+	50	.644	----	----	1853	UNCH	.470B .105A			
9925 ----		----	----	0.272N	.277+	50	.785	----	----	144	UNCH	.540B .160A			
TOTAL								0	12497	158973					
DEC16 1YR MIDCRV PUT		(FUTURES SETT.		.00)											
9725 ----		----	----	----	CAB	----	.000	----	----	40	UNCH	.005 .005			
9737 ----		----	----	----	CAB	----	.000	----	----	55	UNCH	.015B .005			
9750 ----		----	----	----	CAB	----	.000	----	----	13000	UNCH	.080B .005A			
9762 ----		----	----	----	CAB	----	.001	----	----	850	UNCH	.105B .005A			
9775 ----		----	----	----	CAB	----	.003	----	----	10104	UNCH	.125B .010			
9787 ----		----	----	----	CAB	----	.007	----	----	8660	UNCH	.175B .010			
9800 ----		----	----	0.002N	.002	UNCH	.014	----	----	15998	UNCH	.220B .005			

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY													
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS								Wed, Aug 03, 2016 PG54			
1YR MIDCRV PUT													
	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9812	----	----	----	0.005N	.005	UNCH	.027	----	----	----	23189	UNCH	.270B .005
9825	----	----	----	0.007N	.007	UNCH	.041	----	----	----	69169	UNCH	.335B .005
9837	0.015	.015	.015	0.015	.012	UNCH	.066	----	1000	----	222646	UNCH	.405B .005
9850	----	----	----	0.020N	.020	UNCH	.102	----	----	----	175018	UNCH	.480B .010
9862	----	----	----	0.032N	.032	UNCH	.158	----	100	----	124713 +	100	.565B .020
9875	----	----	----	0.055N	.055	UNCH	.244	----	1480	550	161067 +	1980	.660B .030A
9887	----	----	----	0.087N	.090+	25	.356	----	----	----	127275	UNCH	.755B .050A
9900	----	----	----	0.137N	.140+	25	.488	----	4650	1500	134606 +	3541	.860B .075
9912	----	----	----	0.202N	.205+	25	.628	----	----	----	62365	UNCH	.975B .120A
9925	----	----	----	0.287N	.290+	25	.756	----	100	----	6163	UNCH	1.085B .175A
TOTAL									7330	14547	1154918 +	5621	
JAN17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9862	----	----	----	0.045N	.045	UNCH	.191	----	1000	----	16250 +	250	.080B .050A
9875	----	----	----	0.072N	.072	UNCH	.280	----	1000	----	2500 +	1000	.120B .075A
9887	----	----	----	0.112N	.112	UNCH	.388	----	----	----	17500	UNCH	.175B .110A
TOTAL									2000	14547	36250 +	1250	
MAR17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9750	----	----	----	0.002N	.002	UNCH	.010	----	----	----	100	UNCH	.015 .002A
9775	----	----	----	0.005N	.007+	25	.029	----	----	----	200	UNCH	.045B .005A
9787	----	----	----	0.007N	.010+	25	.038	----	----	----	1697	UNCH	.060B .010
9800	----	----	----	0.010N	.012+	25	.049	----	----	----	965	UNCH	.080B .005
9812	----	----	----	0.015N	.015	UNCH	.060	----	----	----	15274	UNCH	.105B .010A
9825	----	----	----	0.020N	.020	UNCH	.081	----	----	----	10743	UNCH	.135B .015A
9837	----	----	----	0.030N	.030	UNCH	.116	----	----	----	13082	UNCH	.175B .020A
9850	----	----	----	0.045N	.045	UNCH	.165	----	----	----	36193	UNCH	.220B .030A
9862	----	----	----	0.067N	.067	UNCH	.230	----	----	----	42054	UNCH	.270B .040A
9875	----	----	----	0.097N	.097	UNCH	.309	----	----	----	32872	UNCH	.330B .060A
9887	----	----	----	0.140N	.140	UNCH	.404	----	----	----	29637	UNCH	.400B .085A
9900	----	----	----	0.192N	.192	UNCH	.507	----	500	750	24931 +	450	.475B .120A
9912	----	----	----	0.260N	.260	UNCH	.614	----	----	----	15909	UNCH	.525B .170A
9925	----	----	----	0.340N	.340	UNCH	.716	----	----	----	329	UNCH	.620B .225A
9937	----	----	----	0.430N	.430	UNCH	.806	----	----	----	1000	UNCH	.720B .300A
9962	----	----	----	0.647N	.647	UNCH	.924	----	----	----	250	UNCH	.945B .625A
TOTAL									500	15297	225236 +	450	
JUN17 E0	1YR MIDCRV PUT	(FUTURES SETT. .00)											
9737	----	----	----	0.005N	.005	UNCH	.017	----	----	----	559	UNCH	.002B ----
9800	----	----	----	0.027N	.027	UNCH	.084	----	----	----	2100	UNCH	.035B .030A
9825	----	----	----	0.047N	.047	UNCH	.140	----	----	----	35250	UNCH	.060B .045A
9837	----	----	----	0.065N	.065	UNCH	.183	----	----	----	5360	UNCH	.100B .045A
9850	----	----	----	0.087N	.087	UNCH	.234	----	----	----	3750	UNCH	.135B .075A
9862	----	----	----	0.115N	.115	UNCH	.294	----	----	----	1000	UNCH	.175B .085A
9887	----	----	----	0.197N	.197	UNCH	.444	----	----	350	8450 +	350	.285B .135A
9900	----	----	----	0.255N	.255	UNCH	.529	----	1000	750	14342 +	433	.355B .180A
9912	----	----	----	0.322N	.322	UNCH	.616	----	----	----	8700	UNCH	.430B .230A
TOTAL									1000	16397	79511 +	783	
2YR MIDCRV PUT													
AUG16 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9775	----	----	----	----	CAB	----	----	----	----	----	4600	UNCH	.040B .010A
9787	----	----	----	----	CAB	----	----	----	----	----	1050	UNCH	.060B .005A
9800	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.085B .002
9812	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.120B .015A
9825	----	----	----	----	CAB	----	.000	----	----	----	27644	UNCH	.165B .002A
9837	----	----	----	----	CAB	----	.000	----	----	----	40028	UNCH	.220B .002
9850	----	CAB	CAB	----	CAB	----	.003	----	500	----	31432 -	422	.280B .002
9862	----	----	----	0.002N	.002	UNCH	.030	----	----	----	22950	UNCH	.355B .005A
9875	----	----	----	0.010N	.010	UNCH	.118	----	10750	445	35169 +	2772	.440B .010A
9887	----	----	----	0.037N	.035-	25	.364	----	950	1181	22565 +	359	.535B .025
9900	----	----	----	0.102N	.100-	25	.748	----	1200	545	45756 +	50	.635B .055
9912	----	----	----	0.210N	.207-	25	.959	----	----	----	1414	UNCH	.745B .105A
9925	----	----	----	0.330N	.330	UNCH	.997	----	----	----	106	UNCH	.855B .180A
TOTAL									13400	18568	237414 +	2759	
SEP16 E2	2YR MIDCRV PUT	(FUTURES SETT. .00)											
9662	----	----	----	----	CAB	----	----	----	----	----	293	UNCH	.020B .015
9675	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.030B .020A
9687	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.050B .002
9700	----	----	----	----	CAB	----	----	----	----	----	1250	UNCH	.065B .005
9712	----	----	----	----	CAB	----	----	----	----	----	15525	UNCH	.085B .002
9725	----	----	----	----	CAB	----	----	----	----	----	2350	UNCH	.110B .005

PRELIMINARY														
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS								Wed, Aug 03, 2016				
2YR MIDCRV PUT														
	2YR MIDCRV PUT	(FUTURES SETT.		.00)										
9737	----	----	----	----	CAB	----	.000	----	----	6975	UNCH	.145B	.005A	
9750	----	----	----	----	CAB	----	.000	----	----	6465	UNCH	.180B	.005A	
9762	----	----	----	----	CAB	----	.000	----	----	17506	UNCH	.225B	.005	
9775	----	----	----	----	CAB	----	.000	----	----	7250	UNCH	.275B	.010A	
9787	----	----	----	----	CAB	----	.002	----	----	29082	UNCH	.360B	.002A	
9800	----	----	----	----	CAB	----	.007	----	----	33322	UNCH	.405B	.002	
9812	----	----	----	0.002N	.002	UNCH	.017	----	----	63189	UNCH	.475B	.005A	
9825	----	----	----	0.005N	.005	UNCH	.032	----	----	72110	UNCH	.515B	.005	
9837	----	----	----	0.007N	.007	UNCH	.050	----	----	86176	UNCH	.580B	.010	
9850	----	----	----	0.012N	.012	UNCH	.084	----	500	96627	UNCH	.675B	.010A	
9862	----	----	----	0.022N	.022	UNCH	.148	----	----	118762	UNCH	.565B	.020	
9875	----	----	----	0.045N	.045	UNCH	.265	----	3900 800	125067 +	3200	.500B	.030A	
9887	0.080	.080	.080	0.080	.085	UNCH	.431	----	652	60499 -	48	.550B	.050	
9900	----	----	----	0.150N	.147-	25	.623	----	----	57156	UNCH	.650B	.085A	
9912	----	----	----	0.237N	.235-	25	.792	----	----	5353	UNCH	.755B	.135A	
9925	----	----	----	0.342N	.342	UNCH	.900	----	----	7662	UNCH	.865B	.210A	
TOTAL									5052	19368	812969 +	3152		
OCT16 EZ	2YR MIDCRV PUT	(FUTURES SETT.		.00)										
9712	----	----	----	----	CAB	----	.000	----	----	100	UNCH	.005	.005	
9750	----	----	----	----	CAB	----	.001	----	----	90	UNCH	.010B	.010	
9775	----	----	----	----	CAB	----	.007	----	----	50	UNCH	.035B	.005	
9800	----	----	----	0.005N	.005	UNCH	.027	----	----	365	UNCH	.070B	.005A	
9812	----	----	----	0.007N	.007	UNCH	.041	----	----	1439	UNCH	.100B	.010	
9825	----	----	----	0.012N	.012	UNCH	.066	----	2500	4850 +	2200	.135B	.010A	
9837	----	----	----	0.020N	.020	UNCH	.102	----	----	10331	UNCH	.180B	.015A	
9850	----	----	----	0.032N	.030-	25	.153	----	7000	22780 +	5750	.235B	.020A	
9862	----	----	----	0.052N	.050-	25	.237	----	----	4041	UNCH	.300B	.035A	
9875	----	----	----	0.087N	.085-	25	.357	----	3000	8120 +	2900	.380B	.055A	
9887	----	----	----	0.140N	.135-	50	.499	----	100 850	11442 +	550	.475B	.085A	
9900	----	----	----	0.210N	.205-	50	.646	----	----	2366	UNCH	.570B	.130A	
9912	----	----	----	0.297N	.292-	50	.777	----	----	366	UNCH	.680B	.185A	
TOTAL									12600	20218	66340 +	11400		
NOV16 EZ	2YR MIDCRV PUT	(FUTURES SETT.		.00)										
9812	----	----	----	0.012N	.012	UNCH	.058	----	----	472	UNCH	.105B	.015A	
9825	----	----	----	0.020N	.020	UNCH	.090	----	----	2540	UNCH	.140B	.015A	
9837	----	----	----	0.030N	.030	UNCH	.131	----	----	4100	UNCH	.190B	.025A	
9850	----	----	----	0.047N	.045-	25	.188	----	----	1831	UNCH	.250B	.035A	
9862	----	----	----	0.075N	.072-	25	.275	----	----	50	3602 +	50	.315B	.045A
9875	----	----	----	0.112N	.110-	25	.379	----	----	7650	UNCH	.395B	.070A	
9887	----	----	----	0.165N	.162-	25	.499	----	----	3743	UNCH	.485B	.105A	
9900	----	----	----	0.235N	.230-	50	.622	----	----	25	220	UNCH	.580B	.150A
9912	----	----	----	0.320N	.312-	75	.738	----	----	37	UNCH	.660B	.210A	
9925	----	----	----	0.417N	.410-	75	.832	----	----	39	UNCH	.765B	.280A	
TOTAL									0	20293	24234 +	50		
DEC16 EZ	2YR MIDCRV PUT	(FUTURES SETT.		.00)										
9700	----	----	----	----	CAB	----	.000	----	----	4050	UNCH	.070B	.005	
9725	----	----	----	----	CAB	----	.003	----	----	2976	UNCH	.130B	.010A	
9737	----	----	----	----	CAB	----	.006	----	----	4934	UNCH	.165B	.005	
9750	----	----	----	0.002N	.002	UNCH	.011	----	----	5584	UNCH	.205B	.005A	
9762	----	----	----	0.005N	.005	UNCH	.021	----	----	2300	UNCH	.235B	.005A	
9775	----	----	----	0.007N	.007	UNCH	.031	----	----	15058	UNCH	.305B	.005	
9787	----	----	----	0.010N	.010	UNCH	.041	----	----	9796	UNCH	.365B	.010	
9800	----	----	----	0.015N	.015	UNCH	.060	----	----	17765	UNCH	.435B	.010A	
9812	----	----	----	0.022N	.022	UNCH	.086	----	----	50	20704 -	50	.510B	.015A
9825	----	----	----	0.032N	.032	UNCH	.120	----	----	34699	UNCH	.595B	.025	
9837	----	----	----	0.047N	.045-	25	.163	----	----	250	27124	UNCH	.680B	.030
9850	----	----	----	0.067N	.065-	25	.224	----	3750 50	30910 +	2634	.775B	.040	
9862	----	----	----	0.097N	.095-	25	.303	----	----	600	22154 +	83	.875B	.060
9875	----	----	----	0.137N	.135-	25	.395	----	3750	31438 +	1725	.980B	.090A	
9887	----	----	----	0.190N	.187-	25	.499	----	100 1100	18521 +	239	1.090B	.125A	
9900	----	----	----	0.257N	.252-	50	.606	----	----	22517	UNCH	1.200B	.175A	
9912	----	----	----	0.337N	.332-	50	.709	----	----	533	UNCH	1.315B	.230A	
9950	----	----	----	0.645N	.642-	25	.916	----	----	35	UNCH	1.675B	.480A	
TOTAL									7600	22343	271098 +	4631		
JAN17 EZ	2YR MIDCRV PUT	(FUTURES SETT.		.00)										
9825	----	----	----	0.045N	.045	UNCH	.149	----	----	7000	UNCH	.055B	.045A	
9837	----	----	----	0.062N	.060-	25	.195	----	----	21250	UNCH	.095B	.060A	
9875	----	----	----	0.167N	.165-	25	.429	----	----	400	UNCH	.230B	.155A	
TOTAL									0	22343	28650			



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PRELIMINARY

BULLETIN #148@ MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS											wed, Aug 03, 2016		PG54
2YR MIDCRV PUT													
MAR17 E2	2YR MIDCRV PUT	(FUTURES SETT.		.00)									
9700	----	----	----	0.002N	.002	UNCH	.009	----	----	----	500	UNCH	.020B .010A
9725	----	----	----	0.007N	.007	UNCH	.024	----	----	----	50	UNCH	.040B .005A
9750	----	----	----	0.012N	.012	UNCH	.039	----	----	----	1050	UNCH	.070B .010A
9762	----	----	----	0.015N	.015	UNCH	.048	----	----	----	5034	UNCH	.090B .015A
9775	----	----	----	0.020N	.020	UNCH	.063	----	----	----	355	UNCH	.115B .015A
9787	----	----	----	0.027N	.027	UNCH	.084	----	----	----	100	UNCH	.145B .015A
9800	----	----	----	0.035N	.035	UNCH	.106	----	----	----	1539	UNCH	.180B .025A
9812	----	----	----	0.047N	.047	UNCH	.139	----	----	----	2600	UNCH	.225B .030A
9825	----	----	----	0.065N	.065	UNCH	.181	----	----	----	40224	UNCH	.270B .045A
9837	----	----	----	0.087N	.087	UNCH	.232	----	----	----	37789	UNCH	.330B .055A
9850	----	----	----	0.117N	.117	UNCH	.293	----	----	----	8100	UNCH	.390B .080A
9862	----	----	----	0.155N	.155	UNCH	.363	----	----	----	7717	UNCH	.460B .105A
9875	----	----	----	0.202N	.200-	25	.439	----	----	----	8982	UNCH	.545B .140A
9887	----	----	----	0.260N	.255-	50	.522	----	100	----	11315 +	100	.620B .180A
9900	----	----	----	0.330N	.322-	75	.606	----	----	----	7135	UNCH	.450B .235A
9912	----	----	----	0.407N	.400-	75	.688	----	----	----	280	UNCH	.505B .300A
TOTAL										100	22343	132770 +	100
JUN17 E2	2YR MIDCRV PUT	(FUTURES SETT.		.00)									
9725	----	----	----	0.015N	.015	UNCH	.040	----	----	----	559	UNCH	.015B .020A
9800	----	----	----	0.072N	.072	UNCH	.164	----	----	----	31946	UNCH	.085B .055
9812	----	----	----	0.090N	.087-	25	.196	----	----	----	31000	UNCH	.130B .085A
9825	----	----	----	0.112N	.110-	25	.238	----	----	----	5250	UNCH	.170B .090A
9837	----	----	----	0.142N	.140-	25	.288	----	----	----	400	UNCH	.215B .110A
9875	----	----	----	0.267N	.265-	25	.471	----	900	----	5600 +	200	.390B .205A
9887	----	----	----	0.330N	.325-	50	.540	----	----	----	1283	UNCH	.465B .255A
TOTAL										900	22343	76038 +	200
3YR MIDCRV PUT													
AUG16 E3	3YR MIDCRV PUT	(FUTURES SETT.		.00)									
9712	----	----	----	----	CAB	----	----	----	----	----	150	UNCH	.010B .005
9725	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.020B .010A
9737	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.030B .005
9750	----	----	----	----	CAB	----	----	----	----	----	17182	UNCH	.045B .005
9762	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.065B .015A
9775	----	----	----	----	CAB	----	----	----	----	----	24289	UNCH	.090B .002
9787	----	----	----	----	CAB	----	----	----	----	----	8035	UNCH	.120B .002
9800	----	----	----	----	CAB	----	.000	----	----	----	41642	UNCH	.165B .005
9812	----	----	----	----	CAB	----	.000	----	----	----	15100	UNCH	.215B .005A
9825	----	----	----	----	CAB	----	.004	----	----	----	27433	UNCH	.280B .005
9837	----	----	----	0.002N	CAB	----	.024	----	----	----	23103	UNCH	.355B .005
9850	----	----	----	0.005N	.005	UNCH	.056	----	----	----	25761	UNCH	.435B .005
9862	----	----	----	0.020N	.017-	25	.185	----	150	----	17493	UNCH	.525B .015A
9875	----	----	----	0.060N	.055-	50	.471	----	150	544	13159 -	20	.625B .035A
9887	----	----	----	0.142N	.132-	100	.799	----	----	----	17600	UNCH	.500B .080A
9900	----	----	----	0.252N	.242-	100	.964	----	----	----	250	UNCH	.510B .145A
TOTAL										300	22887	231547 -	20
SEP16 E3	3YR MIDCRV PUT	(FUTURES SETT.		.00)									
9625	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.015B .010A
9650	----	----	----	----	CAB	----	----	----	----	----	50	UNCH	.040B .005
9662	----	----	----	----	CAB	----	----	----	----	----	100	UNCH	.055B .010A
9675	----	----	----	----	CAB	----	----	----	----	----	99	UNCH	.080B .005
9687	----	----	----	----	CAB	----	----	----	----	----	250	UNCH	.105B .010A
9700	----	----	----	----	CAB	----	----	----	----	----	349	UNCH	.135B .010
9712	----	----	----	----	CAB	----	----	----	----	----	53	UNCH	.170B .010A
9725	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.210B .010A
9737	----	----	----	----	CAB	----	.000	----	----	----	2440	UNCH	.260B .015A
9750	----	----	----	----	CAB	----	.000	----	----	----	2450	UNCH	.370B .015
9762	----	----	----	----	CAB	----	.000	----	----	----	9510	UNCH	.380B .010A
9775	----	----	----	----	CAB	----	.002	----	----	----	8600	UNCH	.445B .002
9787	----	----	----	----	CAB	----	.007	----	----	----	16450	UNCH	.520B .005
9800	----	----	----	0.002N	.002	UNCH	.017	----	----	----	17512	UNCH	.605B .005
9812	----	----	----	0.005N	.005	UNCH	.034	----	----	----	12716	UNCH	.695B .005
9825	----	----	----	0.010N	.007-	25	.053	----	800	1000	21985 +	450	.395B .010
9837	----	----	----	0.017N	.017	UNCH	.110	----	300	50	29891 +	50	.425B .015A
9850	----	----	----	0.035N	.032-	25	.191	----	300	2000	31777 +	2200	.460B .025
9862	----	----	----	0.065N	.062-	25	.321	----	3550	1050	32690 +	2993	.535B .045A
9875	----	----	----	0.115N	.110-	50	.485	----	150	125	14167 +	75	.635B .075A
9887	----	----	----	0.187N	.180-	75	.658	----	----	----	12812	UNCH	.560B .115A
9900	----	----	----	0.280N	.272-	75	.800	----	----	----	250	UNCH	.620B .180A
TOTAL										5100	27112	214751 +	5768



MIDCURVE, BUNDLE, CALENDAR SPREAD EURODOLLAR AND TOMMI
MIDCURVE PUT OPTIONS

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PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI	MIDCURVE PUT OPTIONS	Wed, Aug 03, 2016	PG54
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3YR MIDCRV PUT

OCT16 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9725	----	----	----	----	CAB	----	.001	----	----	----	50	UNCH	.015B	.010
9750	----	----	----	----	CAB	----	.006	----	----	----	12557	UNCH	.030B	.005A
9775	----	----	----	0.005N	.005	UNCH	.025	----	----	----	12853	UNCH	.080B	.005
9787	----	----	----	0.007N	.007	UNCH	.038	----	----	----	16	UNCH	.110B	.010A
9800	----	----	----	0.010N	.010	UNCH	.052	----	----	----	10000	UNCH	.150B	.015A
9812	----	----	----	0.015N	.015	UNCH	.077	----	----	----	6799	UNCH	.195B	.015A
9825	----	----	----	0.027N	.025-	25	.123	----	----	----	7795	UNCH	.250B	.025A
9837	----	----	----	0.045N	.042-	25	.193	----	400	----	15650 -	200	.320B	.035A
9850	----	----	----	0.072N	.070-	25	.289	----	----	----	5911	UNCH	.395B	.050A
9862	----	----	----	0.115N	.110-	50	.408	----	----	----	18275	UNCH	.430B	.075A
9875	----	----	----	0.175N	.167-	75	.542	----	----	----	9590	UNCH	.520B	.115A
9887	----	----	----	0.252N	.242-	100	.675	----	----	----	285	UNCH	.350B	.165A

TOTAL									400	27112	99781 -	200		
NOV16 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9800	----	----	----	0.017N	.015-	25	.069	----	----	----	2650	UNCH	.140B	.025A
9812	----	----	----	0.027N	.025-	25	.107	----	----	----	2300	UNCH	.185B	.025A
9825	----	----	----	0.042N	.040-	25	.160	----	----	----	2750	UNCH	.235B	.035A
9837	----	----	----	0.065N	.062-	25	.231	----	----	50	2075 +	50	.295B	.045A
9850	----	----	----	0.095N	.095	UNCH	.320	----	----	----	732	UNCH	.370B	.070A
9862	----	----	----	0.140N	.137-	25	.422	----	----	----	19150	UNCH	.440B	.095A
9875	----	----	----	0.200N	.195-	50	.535	----	----	----	4700	UNCH	.370B	.135A

TOTAL									0	27162	34357 +	50		
DEC16 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9687	----	----	----	----	CAB	----	.001	----	----	----	641	UNCH	.030	.010
9700	----	----	----	----	CAB	----	.003	----	----	----	1605	UNCH	.040	.010
9712	----	----	----	0.002N	.002	UNCH	.006	----	----	----	609	UNCH	.040B	.010A
9725	----	----	----	0.002N	.002	UNCH	.011	----	----	----	990	UNCH	.065B	.015A
9737	----	----	----	0.005N	.005	UNCH	.020	----	----	----	1472	UNCH	.090B	.010A
9750	----	----	----	0.007N	.007	UNCH	.029	----	----	----	6075	UNCH	.115B	.010A
9762	----	----	----	0.010N	.010	UNCH	.039	----	----	----	5230	UNCH	.145B	.010A
9775	----	----	----	0.012N	.012	UNCH	.049	----	----	----	12450	UNCH	.185B	.015
9787	----	----	----	0.020N	.020	UNCH	.075	----	----	----	9500	UNCH	.230B	.015A
9800	----	----	----	0.030N	.030	UNCH	.107	----	----	----	16784	UNCH	.280B	.025A
9812	----	----	----	0.042N	.042	UNCH	.145	----	----	----	35982	UNCH	.340B	.030A
9825	----	----	----	0.060N	.060	UNCH	.196	----	----	----	15232	UNCH	.405B	.045A
9837	----	----	----	0.085N	.085	UNCH	.262	----	----	100	18230 -	100	.480B	.060A
9850	----	----	----	0.122N	.120-	25	.342	----	450	108	26668	UNCH	.555B	.085A
9862	----	----	----	0.167N	.165-	25	.432	----	----	----	15024	UNCH	.635B	.120A
9875	----	----	----	0.227N	.222-	50	.530	----	100	----	20924	UNCH	.480B	.160A
9887	----	----	----	0.300N	.292-	75	.628	----	----	----	19280	UNCH	.415B	.215A

TOTAL									550	27370	206696 -	100		
JAN17 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9800	----	----	----	0.042N	.042	UNCH	.136	----	1600	----	1600 +	1600	.055B	----
9812	----	----	----	0.060N	.060	UNCH	.182	----	1600	----	1600 +	1600	.085B	.055A

TOTAL									3200	27370	3200 +	3200		
MAR17 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9700	----	----	----	0.005N	.005	UNCH	.017	----	----	----	1184	UNCH	.035	.025A
9725	----	----	----	0.010N	.010	UNCH	.032	----	----	----	114	UNCH	.060B	.010A
9750	----	----	----	0.020N	.020	UNCH	.060	----	----	----	23766	UNCH	.115B	.015
9762	----	----	----	0.027N	.025-	25	.075	----	----	----	25	UNCH	.145B	.025A
9775	----	----	----	0.035N	.035	UNCH	.100	----	----	----	21550	UNCH	.185B	.035A
9800	----	----	----	0.065N	.062-	25	.167	----	----	----	41836	UNCH	.275B	.045A
9812	----	----	----	0.085N	.082-	25	.211	----	----	100	250 +	50	.330B	.060A
9825	----	----	----	0.112N	.107-	50	.264	----	----	----	5650	UNCH	.395B	.080A
9837	----	----	----	0.145N	.142-	25	.328	----	----	----	11288	UNCH	.465B	.110A
9850	----	----	----	0.187N	.185-	25	.398	----	----	----	3705	UNCH	.540B	.140A
9862	----	----	----	0.240N	.235-	50	.473	----	550	100	4658 -	100	.520B	.180A
9875	----	----	----	0.302N	.297-	50	.552	----	----	----	2725	UNCH	.450B	.230A

TOTAL									550	27570	116751 -	50		
JUN17 E3	3YR MIDCRV PUT	(FUTURES SETT.	.00)											
9700	----	----	----	0.017N	.017	UNCH	.044	----	----	----	559	UNCH	----	----
9762	----	----	----	0.057N	.055-	25	.125	----	----	----	10	UNCH	.075B	.055A
9787	----	----	----	0.090N	.087-	25	.187	----	----	----	10	UNCH	.140B	.075A
9800	----	----	----	0.112N	.110-	25	.227	----	----	----	600	UNCH	.170B	.095A
9837	----	----	----	0.215N	.210-	50	.379	----	----	----	10	UNCH	.330B	.170A
9850	----	----	----	0.262N	.257-	50	.439	----	----	----	2600	UNCH	.395B	.205A
9862	----	----	----	0.317N	.312-	50	.503	----	2500	----	3250 +	150	.465B	.250A
9875	----	----	----	0.382N	.377-	50	.568	----	----	----	1300	UNCH	.540B	.300A

PRELIMINARY																
PG54	BULLETIN #148@	MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS										Wed, Aug 03, 2016				PG54
3YR MIDCRV PUT																
3YR MIDCRV PUT		(FUTURES SETT. .00)														
TOTAL												2500	27570	8339 +	150	
4YR MIDCRV PUT																
AUG16 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9700	----	----	----	----	CAB	----	----	----	----	----	5505	UNCH	.005B	.005		
9725	----	----	----	----	CAB	----	----	----	----	----	1000	UNCH	.040B	.025A		
9800	----	----	----	----	CAB	----	.000	----	----	----	1000	UNCH	.255B	.010A		
9812	----	----	----	----	CAB	----	.004	----	----	----	250	UNCH	.325B	.005A		
9825	----	----	----	0.002N	.002	UNCH	.028	----	----	----	2424	UNCH	.355B	.005A		
9837	----	----	----	0.010N	.010	UNCH	.110	----	----	----	3642	UNCH	.305B	.010A		
9850	----	----	----	0.037N	.035-	25	.329	----	----	----	4921	UNCH	.225B	.020A		
9862	----	----	----	0.100N	.095-	50	.661	----	----	----	3850	UNCH	.255B	.060A		
9875	----	----	----	0.200N	.192-	75	.905	----	----	----	600	UNCH	.220B	.105A		
TOTAL												0	27570	23192		
SEP16 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9700	----	----	----	----	CAB	----	.000	----	----	----	500	UNCH	.130B	.020A		
9712	----	----	----	----	CAB	----	.000	----	----	----	77	UNCH	.035B	.010		
9725	----	----	----	----	CAB	----	.000	----	----	----	2484	UNCH	.055B	.015		
9737	----	----	----	----	CAB	----	.000	----	----	----	700	UNCH	.075B	.030A		
9750	----	----	----	----	CAB	----	.002	----	----	----	9000	UNCH	.100B	.015A		
9762	----	----	----	----	CAB	----	.007	----	----	----	500	UNCH	.450B	.020A		
9775	----	----	----	0.002N	.002	UNCH	.016	----	----	----	3550	UNCH	.175B	.015A		
9800	----	----	----	0.010N	.007-	25	.049	----	----	----	750	UNCH	.285B	.020A		
9812	----	----	----	0.015N	.015	UNCH	.092	----	----	----	5839	UNCH	.350B	.015		
9825	----	----	----	0.030N	.027-	25	.159	----	----	----	1500	UNCH	.430B	.020A		
9837	----	----	----	0.050N	.050	UNCH	.264	----	----	149	5399 +	149	.515B	.035A		
9850	----	----	----	0.090N	.090	UNCH	.412	----	----	----	15462	UNCH	.610B	.060A		
9862	----	----	----	0.155N	.147-	75	.582	----	----	----	450	UNCH	.715B	.095A		
9875	----	----	----	0.237N	.230-	75	.742	----	----	----	50	UNCH	.820B	.145A		
TOTAL												0	27719	46261 +	149	
OCT16 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9787	----	----	----	0.015N	.015	UNCH	.073	----	----	----	3000	UNCH	.150B	.015A		
9812	----	----	----	0.040N	.040	UNCH	.175	----	----	----	250	UNCH	.260B	.030A		
9825	----	----	----	0.065N	.062-	25	.256	----	----	----	2000	UNCH	.235B	.045A		
9837	----	----	----	0.100N	.097-	25	.363	----	----	----	1000	UNCH	.300B	.065A		
9850	----	----	----	0.150N	.145-	50	.488	----	800	----	7450 +	800	.340B	.095A		
9862	----	----	----	0.217N	.212-	50	.621	----	----	----	4500	UNCH	.430B	.140A		
TOTAL												800	27719	18200 +	800	
NOV16 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9787	----	----	----	0.025N	.025	UNCH	.102	----	----	----	3000	UNCH	.075B	.025A		
9825	----	----	----	0.085N	.085	UNCH	.287	----	----	----	250	UNCH	.210B	.060A		
TOTAL												0	27719	3250		
DEC16 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9662	----	----	----	----	CAB	----	.002	----	----	----	6000	UNCH	.020B	.010		
9737	----	----	----	0.010N	.010	UNCH	.037	----	----	----	190	UNCH	.130B	.010		
9750	----	----	----	0.015N	.015	UNCH	.054	----	----	----	750	UNCH	.165B	.015A		
9762	----	----	----	0.020N	.020	UNCH	.072	----	----	----	878	UNCH	.205B	.020A		
9775	----	----	----	0.030N	.030	UNCH	.102	----	----	----	250	UNCH	.255B	.025A		
9787	----	----	----	0.040N	.040	UNCH	.134	----	----	----	200	UNCH	.310B	.035A		
9812	----	----	----	0.077N	.077	UNCH	.238	----	----	----	4300	UNCH	.440B	.055A		
9825	----	----	----	0.110N	.107-	25	.311	----	----	----	4358	UNCH	.520B	.075A		
9837	----	----	----	0.150N	.147-	25	.396	----	----	----	5200	UNCH	.605B	.105A		
9850	----	----	----	0.202N	.200-	25	.491	----	----	250	3150 +	100	.695B	.140A		
9862	----	----	----	0.270N	.265-	50	.589	----	----	----	2000	UNCH	.375B	.190A		
TOTAL												0	27969	27276 +	100	
MAR17 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9712	----	----	----	0.015N	.015	UNCH	.045	----	----	----	500	UNCH	.105B	.015A		
9812	----	----	----	0.135N	.135	UNCH	.308	----	----	----	700	UNCH	.250B	.095A		
9837	----	----	----	0.222N	.222	UNCH	.447	----	----	----	1600	UNCH	.380B	.160A		
9850	----	----	----	0.280N	.280	UNCH	.523	----	2350	----	2100 +	2100	.460B	.200A		
9862	----	----	----	0.347N	.347	UNCH	.600	----	----	----	1400	UNCH	.545B	.255A		
TOTAL												2350	27969	6300 +	2100	
JUN17 E4		4YR MIDCRV PUT (FUTURES SETT. .00)														
9837	----	----	----	0.295N	.295	UNCH	.480	----	900	----	1400 +	900	.455B	.230A		
9862	----	----	----	0.425N	.422-	25	.609	----	----	----	500	UNCH	.615B	.335A		
TOTAL												900	27969	1900 +	900	

PRELIMINARY

PG54

BULLETIN #148@

MIDCURVE, BUNDLE, CALENDAR SPREAD EURO DOLLAR AND TOMMI MIDCURVE PUT OPTIONS

Wed, Aug 03, 2016

PG54

5YR MIDCRV PUT

AUG16 E3

5YR MIDCRV PUT

(FUTURES SETT. .00)

9837

0.070N

.067-

25

.541

500

UNCH

TOTAL

0

27969

500

WK1 MDCRV PUT

AUG16 1K

WK1 MDCRV PUT

(FUTURES SETT. .00)

9900

0.015N

.015

UNCH

.238

500

500 +

500

.075B

.015A

TOTAL

0

28469

500 +

500

28,469.00

ADDITIONAL EURODOLLAR PRODUCTS PUT OPTIONS

STRIKE

OPEN

RANGE

HIGH

LOW

CLOSING

RANGE

SETT.PRICE & PT.CHGE.

DELTA

EXER CISES

VOLUME TRADES CLEARED

OPEN INTEREST

--CONTRACT-- HIGH LOW

E3W PUT AUG16 EF1

E3W PUT

(FUTURES SETT. .00)

9862

.0100N

.0075-

.0025

.081

750

UNCH

.0550B

.0100A

EF3

9850

.0100N

.0125+

.0025

.109

94

UNCH

.0150

.0150

9862

.0300N

.0300

UNCH

.243

5

UNCH

.0350

.0300A

TOTAL

0

849

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT

STRIKE PRICE

E00 VOLUME

BLOCK VOLUME

M-T-D BLOCK VOLUME

OPTION EXERCISES

M-T-D OPTION EXERCISES

Transfer VOLUME

1YR MIDCRV CALL SEP16 E0

EURODOLLAR MIDCURVE OPTIONS

CALL

9900

10000

10000

0.00

E0

9912

20000

20000

0.00

TOTALS

0

30000

30000

0

0

0

DEC16 E0

CALL

9900

45000

0.00

E0

9912

45000

0.00

E0

9925

45000

0.00

E0

9950

25000

25000

0.00

TOTALS

0

25000

160000

0

0

0

1YR MIDCRV PUT OCT16 E0

EURODOLLAR MIDCURVE OPTIONS

PUT

9862

27500

0.00

TOTALS

0

0

27500

0

0

0

DEC16 E0

PUT

9887

49500

0.00

TOTALS

0

0

49500

0

0

0



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PRELIMINARY

PG55 BULLETIN #148@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Wed, Aug 03, 2016 PG55

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=BIID 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=BIID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE CONTRACTS LAST TRADE DATES						
EXPIRATION:	AUG16	SEP16	OCT16	DEC16	MAR17	JUN17
E-MINI SMLCAP OPT	08/19	09/16	10/21	12/16	03/17	06/16
E-MINI 400MID OPT	08/19	09/16	10/21	12/16	03/17	06/16
S&P GROWTH FUT		09/15		12/15	03/16	
S&P VALUE FUT		09/15		12/15	03/16	

EXPIRATION:	AUG16	SEP16	DEC16
EI FUT		09/16	
ENY FUT		09/08	
FT1 FUT		09/16	
FT5 FUT		09/16	
FTU FUT		09/16	
IBV FUT	08/17		
II FUT	08/25		
RS1 FUT		09/16	
RSG FUT		09/16	
RSV FUT		09/16	
SDA FUT			12/16
SDI FUT		09/16	12/16

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03						
AUG16	SEP16	OCT16	DEC16	MAR17	JUN17	
9MC 535.0-790.0	535.0-790.0	535.0-790.0	535.0-790.0	610.0-790.0	615.0-785.0	
MCO 950.0-1,850	950.0-1,850	955.0-1,845	955.0-1,845	1,115.0-1,8	1,105.0-1,8	

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
S&P 400MID FUT	----							
TOTAL S&P 400MID FUT								
E-400 MIDCAP F								
SEP16	1536.90	1544.90	1529.80	1544.30+ 1010	----	12327	82375 + 394	1565.50 1213.20
DEC16	----	1537.80B	1528.20A	1538.90+ 1010	----	----	10 UNCH	1558.40B 1212.00
					0	12327	82385 + 394	
E-600 SMLCAP F	----							
TOTAL E-600 SMLCAP F								
S&P GROWTH FUT								
SEP16	----	1218.30B	1216.10A	1219.40+ 140	----	----	21 UNCH	1228.00B 1119.60A
TOTAL S&P GROWTH FUT					0	0	21	
S&P VALUE FUT								
SEP16	----	931.00B	927.20A	931.80+ 450	----	----	29 UNCH	942.40B 864.70A
TOTAL S&P VALUE FUT					0	0	29	

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -FUTURES-

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
EI FUT								
SEP16	439.40	444.80	438.50A	444.70+ 2.60	----	16	10 - 11	450.30B 394.50A
TOTAL EI FUT					0	16	10 - 11	
ENY FUT								
SEP16	16060.00	16250.00B	15970.00A	16060.0 - 35.00	----	2	11 UNCH	16920.00B 14950.00
TOTAL ENY FUT					0	2	11	
FT1 FUT								
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50	----	98	49 - 32	6725.00B 5840.50A
TOTAL FT1 FUT					0	98	49 - 32	
FT5 FUT								
SEP16	15300.00	15435.00B	15270.00A	15435.0+ 35.00	----	47	162 + 27	15695.00B 13915.00
TOTAL FT5 FUT					0	47	162 + 27	
FTU FUT								
SEP16	----	----	947.10A	950.80 - 4.40	----	----	UNCH	1020.60B 842.30A
TOTAL FTU FUT					0	0	0	
IBV FUT								
AUG16	56095.0	57310.0B	55940.0A	57230.0+ 930.0	----	66	271 + 5	57750.0B 48855.0A
TOTAL IBV FUT					0	66	271 + 5	
II FUT								
AUG16	----	----	----	8634.00+ 13.00	----	487	96 + 85	----
TOTAL II FUT					0	487	96 + 85	
RS1 FUT								
SEP16	1193.00	1195.80B	1189.60A	1195.60+ 4.20	----	2	14 UNCH	1203.70B 1096.10A
TOTAL RS1 FUT					0	2	14	
RSG FUT								
SEP16	1044.90	1046.80B	1043.20A	1046.70+ 0.80	----	10	34 UNCH	1055.10B 952.30A
TOTAL RSG FUT					0	10	34	
RSV FUT								
SEP16	1023.10	1027.80B	1021.30A	1027.10+ 3.70	----	12	940 + 12	1040.00B 950.50A
TOTAL RSV FUT					0	12	940 + 12	
SDA FUT								
DEC16	----	----	----	45.500+ UNCH	----	----	8134 UNCH	45.600B 44.700
DEC17	----	----	----	47.050+ UNCH	----	----	15512 UNCH	47.050 44.100
DEC18	----	----	47.950A	48.000+ UNCH	----	----	14866 UNCH	47.900 44.000A
DEC19	----	----	----	48.900+ UNCH	----	----	4577 UNCH	49.050 43.950A
DEC20	----	----	----	49.850+ UNCH	----	----	6531 UNCH	49.800B 43.900A
DEC21	50.800	50.850B	50.800	50.850+ UNCH	----	40	3636 + 40	51.050B 44.150A
TOTAL SDA FUT					0	40	53256 + 40	
SDI FUT								
SEP16	----	----	----	11.400+ UNCH	----	----	800 UNCH	11.400 11.160
DEC16	----	----	----	11.540+ UNCH	----	----	1 UNCH	11.400 11.260
TOTAL SDI FUT					0	0	801	

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY

PG55	BULLETIN #148@	S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS										Wed, Aug 03, 2016		PG55
E-400 MIDCAP C AUG16	E-400 MIDCAP C	(FUTURES SETT. .00)												
15600	----	7.05B	----	----		8.00+	220	.332	----	----		1	UNCH	16.25B 6.35A
TOTAL												0	1	
S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE PUTS														

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
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PRELIMINARY

PG56	BULLETIN #148@	CORN, OAT AND ROUGH RICE OPTIONS	wed, Aug 03, 2016	PG56
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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=BD 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=BD A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$4.00 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.

CORN, OAT AND ROUGH RICE CONTRACTS LAST TRADE DATES									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	MAY17	JUL17
CN-CZ CSO OPT									06/23
CORN FUT		09/14			12/14		03/14	05/12	07/14
CORN NRBY OPT		08/26			11/25		02/24	04/21	06/23
CORN OPT	07/22	08/26	09/23	10/21	11/25		02/24	04/21	06/23
CZ-CN CSO OPT					11/25				
CZ-CZ CSO OPT					11/25				
OAT FUT		09/14			12/14		03/14	05/12	07/14
OAT OPT	07/22	08/26	09/23		11/25		02/24	04/21	06/23
ROUGH RICE FUT		09/14				01/13	03/14	05/12	07/14
ROUGH RICE OPT	07/22	08/26	09/23	11/14		12/23	02/24	04/21	06/23

EXPIRATION:	SEP16	JAN17	FEB17	MAR17
MKC FUT	09/14			
NEW CROP CORN OPT	08/26	12/23	01/27	02/24

CORN, OAT AND ROUGH RICE OPTIONS ON FUTURES									
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03									
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	MAY17	JUL17
8CC					-7.5-4.5				
CC6									-6.5-6.5
CCZ					-9.0-8.0				
OO	14.5-27.5	10.0-43.0	14.5-25.5		10.0-43.0		10.0-36.0	10.0-36.0	10.0-36.0
PY	25.5-55.5	15.0-67.0	25.5-50.0	25.5-43.0	17.0-75.0		17.0-67.0	18.0-67.0	18.0-69.0
PYC		-2.0-2.0			-2.0-0.6		-1.7-0.9	-1.6-0.9	-1.7-2.8
RRC	52.0-180.0	48.0-198.0	50.0-158.0	50.0-198.0		50.0-188.0	52.0-192.0	52.0-194.0	54.0-192.0

SEP16	JAN17	FEB17	MAR17	APR17	JUL17
CDF	25.5-65.0	27.5-52.5	27.5-52.5	27.5-52.5	27.5-52.5

CORN FUTURES												
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
CORN FUT												
SEP16	323'6	328'6	322'2	325'0 + 0'6		14049	77647	431266 - 16523		124085	418120	372'6
DEC16	333'6	338'4	332'2	335'0 + 1'0		1592	126596	561841 - 3142		170370	617120	383'2
MAR17	343'6	348'2	342'2A	345'0 + 1'2		4	26502	148902 + 4836		35088	154064	394'4
MAY17	350'4	355'0	349'0	351'6 + 1'2		----	5723	37516 + 330		4725	34361	401'0
JUL17	356'6	360'6	355'2	358'0 + 1'2		2	16053	72600 + 2968		7485	66269	405'4
SEP17	363'0	367'2	362'4	364'6 + 1'6		----	6747	23496 + 2272		1784	17245	395'0
DEC17	370'0	374'4	369'2A	372'4 + 2'4		4	6277	49758 + 484		6379	64770	398'6
MAR18	381'0	382'0	381'0	381'6 + 2'2		----	123	2228 + 23		10	2181	409'0
MAY18	----	----	----	386'6 + 2'0		----	----	633 UNCH		2	928	415'2
JUL18	389'0	389'0	389'0	390'2 + 1'6		----	62	965 + 53		18	883	420'4
SEP18	----	----	----	387'6 + 2'2		----	----	406 UNCH		4	330	412'0
DEC18	387'4	390'0	387'4	389'4 + 2'2		----	138	1580 + 52		4	1397	407'2
JUL19	----	----	----	407'2 + 2'2		----	----	45 UNCH		----	113	427'0
DEC19	----	----	----	398'0 + 2'2		----	----	115 UNCH		----	68	403'0
TOTAL CORN FUT						15651	265868	1331351 - 8647		349954	377849	

OAT FUTURES												
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
OATS FUT												
SEP16	195'0	198'4	195'0	196'2 + 0'6		----	76	2207 - 10		97	1358	235'0
DEC16	191'0	192'4	188'4	189'0 - 1'6		20	585	6769 + 280		202	6211	244'2
MAR17	198'0	199'0	198'0	198'4 - 0'4		8	33	1074 + 22		8	507	254'0
MAY17	205'0	206'0	205'0	206'0 + 0'4		----	14	15 + 14		----	2	258'6
TOTAL OATS FUT						28	708	10065 + 306		307	8078	

ROUGH RICE FUTURES												
	LOBEX OPEN	LOBEX HIGH	LOBES LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
ROUGH RICE FUT												
SEP16	957'0	968'0	952'0	954'5 - 2'0		----	330	8053 + 75		285	6633	1154'0
NOV16	983'5	995'0	979'0	981'0 - 2'5		----	135	3367 + 86		43	2157	1180'0
JAN17	1005'0	1011'0	1005'0	1000'5 - 5'0		----	21	185 + 11		16	582	1208'0
MAR17	----	----	----	1021'5 - 5'0		----	----	45 UNCH		----	12	1228'5
MAY17	----	----	----	1041'0 - 5'0		----	----	2 UNCH		----	----	1247'0
TOTAL ROUGH RICE FUT						0	486	11652 + 172		344	9384	

ADDITIONAL GRAINS & OIL SEED FUTURES												
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		----	YEAR OPEN INT	AGO- SETT. PRICE
BLOOM ROLL SELE												
SEP16	----	----	----	208.5600 + 1.4800		----	----	496 UNCH		----	503	218.5500
TOTAL BLOOM ROLL SELE						0	0	496			503	
MKC FUT												
SEP16	----	----	----	412'2 + 5'6		----	----	5 UNCH		----	26	489'4
TOTAL MKC FUT						0	0	5			26	

CORN CALLS													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
CORN CALL SEP16													
285	----		----	----	395N		403 +	6	.965	----	27	UNCH 837B 351A	
295	----		----	----	301N		306 +	5	.930	----	17	UNCH 1021B 256A	
300	----		----	----	254N		261 +	5	.898	----	3	UNCH 1410B 213A	
305	----		----	----	212N		216 +	4	.849	----	38	UNCH 1361B 173A	
310	----		----	----	172N		175 +	3	.787	----	32	UNCH 1311B 136A	
315	----		----	----	136N		137 +	1	.707	----	114	UNCH 1262B 106A	
320	----		----	----	106N		106	UNCH .612	----	326	734 + 104	1213B 81	
325	----		----	----	82N		81 -	1	.512	----	201	445 - 3	1164B 62A
330	----		----	----	62N		60 -	2	.414	----	230	5502 + 30	1116B 45A
335	----		----	----	45N		44 -	1	.329	----	1246	4386 + 846	1074B 34A
340	----		----	----	34N		32 -	2	.253	----	1550	12125 + 174	1030B 24
345	----		----	----	25N		24 -	1	.198	----	570	2821 + 230	982B 20

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007.THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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PRELIMINARY

PG56 BULLETIN #148@				CORN, OAT AND ROUGH RICE OPTIONS						wed, Aug 03, 2016				PG56
350	20	20	*20	20	17 -	1	.153	----	1729	15293 +	1237	935B	14	
355	----	----	----	15N	14 -	1	.122	----	79	2521 -	1	890B	12A	
360	----	----	----	12N	11 -	1	.093	----	244	12481 +	195	844B	10	
365	----	----	----	10N	7 -	1	.073	----	1071	5213 -	951	806B	6	
370	----	----	----	7N	6 -	1	.061	----	2157	14377 -	913	764B	5	
375	----	----	----	6N	5 -	1	.050	----	4	9723 -	1	736B	5	
380	4	4	4	4	4 -	1	.040	----	52	14450 +	9	700	3	
385	----	----	----	4N	4	UNCH	.037	----	28	1518 +	20	656B	4	
390	----	----	----	4N	4	UNCH	.036	----	176	10953 -	34	617B	3	
395	----	----	----	3N	3	UNCH	.027	----	14	1631	UNCH	581B	3	
400	----	----	----	3N	3	UNCH	.026	----	37	27592 -	30	546	2	
405	----	----	----	3N	3	UNCH	.025	----	23	2251 +	21	512B	2	
410	----	----	----	2N	2	UNCH	.017	----	4	13358 -	3	481B	2	
415	----	----	----	2N	2	UNCH	.016	----	----	1325	UNCH	450B	2	
420	----	----	----	2N	2	UNCH	.016	----	255	10145 +	200	421B	1	
425	----	----	----	2N	2	UNCH	.015	----	----	2758	UNCH	393B	2	
430	----	----	----	1N	1	UNCH	.008	----	1	11518	UNCH	373	2	
435	----	----	----	1N	1	UNCH	.006	----	----	2266	UNCH	343B	2	
440	----	----	----	1N	1	UNCH	.004	----	120	10172 -	7	324	2	
445	----	----	----	1N	1	UNCH	.003	----	----	1539	UNCH	301B	2A	
450	----	----	----	1N	1	UNCH	.002	----	----	22180	UNCH	283	1	
455	----	----	----	1N	1	UNCH	.002	----	----	1016	UNCH	261B	2A	
460	----	----	----	1N	1	UNCH	.001	----	18	7981 -	1	320	1	
465	----	----	----	1N	1	UNCH	.001	----	----	1135	UNCH	226B	2	
470	----	----	----	1N	1	UNCH	.000	----	----	8745	UNCH	214	1	
475	----	----	----	1N	1	UNCH	.000	----	----	3880	UNCH	201	1	
480	----	----	----	1N	1	UNCH	.000	----	----	4690	UNCH	186	1	
485	----	----	----	1N	1	UNCH	.000	----	----	262	UNCH	172B	2	
490	----	----	----	1N	1	UNCH	.000	----	----	3199	UNCH	162	2	
495	----	----	----	1N	1	UNCH	.000	----	----	560	UNCH	151B	2	
500	----	----	----	1N	1	UNCH	.000	----	----	35326	UNCH	141	1	
505	----	----	----	1N	1	UNCH	.000	----	----	412	UNCH	131	1	
510	----	----	----	1N	1	UNCH	.000	----	----	1466	UNCH	122B	1	
515	----	----	----	1N	1	UNCH	.000	----	----	693	UNCH	114B	2A	
520	----	----	----	1N	1	UNCH	.000	----	----	1421	UNCH	110	1	
525	----	----	----	1N	1	UNCH	.000	----	----	143	UNCH	100B	1	
530	----	----	----	1N	1	UNCH	.000	----	----	890	UNCH	93B	1A	
535	----	----	----	1N	1	UNCH	.000	----	----	117	UNCH	86B	2	
540	----	----	----	1N	1	UNCH	.000	----	----	655	UNCH	82B	2	
545	----	----	----	1N	1	UNCH	----	----	----	87	UNCH	76B	2A	
550	----	----	----	1N	1	UNCH	----	----	----	15819	UNCH	72	1	
555	----	----	----	1N	1	UNCH	----	----	----	61	UNCH	43B	1A	
560	----	----	----	1N	1	UNCH	----	----	----	453	UNCH	63	1	
570	----	----	----	1N	1	UNCH	----	----	----	794	UNCH	55B	1A	
580	----	----	----	1N	1	UNCH	----	----	----	165	UNCH	50B	1	
590	----	----	----	1N	1	UNCH	----	----	----	397	UNCH	43B	1	
600	----	----	----	1N	1	UNCH	----	----	----	4549	UNCH	40	1	
610	----	----	----	1N	1	UNCH	----	----	----	217	UNCH	34	1A	
620	----	----	----	1N	1	UNCH	----	----	----	634	UNCH	31B	1A	
630	----	----	----	1N	1	UNCH	----	----	----	669	UNCH	26B	1A	
640	----	----	----	1N	1	UNCH	----	----	----	480	UNCH	24B	1A	
650	----	----	----	1N	1	UNCH	----	----	----	2182	UNCH	22B	1	
660	----	----	----	1N	1	UNCH	----	----	----	425	UNCH	20	1A	
670	----	----	----	1N	1	UNCH	----	----	----	457	UNCH	17	1A	
TOTAL									10135	319488 +	1122			
OCT16														
315	----	----	----	234N	242 +	6	.769	----	----	1	UNCH	817B	200A	
320	----	----	----	200N	205 +	5	.713	----	----	17	UNCH	767B	167A	
325	----	----	----	170N	174 +	4	.649	----	----	2	UNCH	722B	141A	
330	----	----	----	142N	145 +	3	.584	----	----	106	UNCH	674B	115A	
335	----	----	----	117N	121 +	2	.517	----	109	348 +	70	627B	96A	
340	----	----	----	97N	100 +	1	.453	----	1266	1435 +	822	581B	80	
345	----	----	----	81N	82 +	1	.392	----	81	764 +	68	536B	64	
350	----	----	----	66N	67 +	1	.338	----	37	4435 +	12	496B	52	
355	----	----	----	54N	55 +	1	.288	----	24	511	UNCH	455B	44A	
360	----	----	----	44N	45 +	1	.245	----	155	995 +	11	300B	36A	
365	----	----	----	36N	36	UNCH	.206	----	41	218 -	32	272B	30	
370	----	----	----	30N	31 +	1	.174	----	2095	3278 +	1602	375B	24	
375	----	----	----	24N	24	UNCH	.144	----	3	659 +	3	342B	22	
380	----	----	----	21N	21	UNCH	.123	----	20	439 +	20	344B	17	
385	----	----	----	17N	16 -	1	.103	----	11	827 +	1	317B	14	
390	----	----	----	15N	14 -	1	.089	----	68	1031 +	51	293B	13	
395	----	----	----	13N	12 -	1	.075	----	5	467	UNCH	271B	12A	
400	----	----	----	12N	11 -	1	.067	----	----	413	UNCH	250B	10	
405	----	----	----	11N	10 -	1	.059	----	----	129	UNCH	230B	10	
410	----	----	----	10N	7 -	1	.051	----	----	827	UNCH	212B	7A	
415	----	----	----	7N	6 -	1	.044	----	----	211	UNCH	195B	6A	
420	----	----	----	6N	5 -	1	.037	----	14	327 +	7	180B	6	
425	----	----	----	6N	4 -	2	.030	----	----	60	UNCH	165B	5A	
430	----	----	----	5N	4 -	1	.029	----	10	184 +	6	153B	5	
435	----	----	----	5N	3 -	2	.023	----	----	87	UNCH	141B	4A	
440	----	----	----	4N	3 -	1	.022	----	7	211 +	2	130B	4	
445	----	----	----	4N	3 -	1	.021	----	----	115	UNCH	120B	5A	
450	----	----	----	3N	3	UNCH	.021	----	----	1046	UNCH	120	3A	
455	----	----	----	3N	2 -	1	.014	----	----	119	UNCH	103B	3A	
460	----	----	----	3N	2 -	1	.014	----	----	20	UNCH	95B	4A	
465	----	----	----	2N	2	UNCH	.014	----	----	5	UNCH	90B	4	
470	----	----	----	2N	2	UNCH	.013	----	----	3	UNCH	82B	3A	
475	----	----	----	2N	2	UNCH	.013	----	----	17	UNCH	75B	2A	
480	----	----	----	2N	2	UNCH	.013	----	----	1038	UNCH	71B	2A	
485	----	----	----	1N	1	UNCH	.007	----	----	20	UNCH	65B	2	
490	----	----	----	1N	1	UNCH	.006	----	----	205	UNCH	71	2A	
500	----	----	----	1N	1	UNCH	.004	----	----	35	UNCH	50	2	
TOTAL									3946	20605 +	2643			
NOV16														
325	----	----	----	194N	201 +	5	.629	----	----	2	UNCH	273B	167A	
330	----	----	----	167N	173 +	NEW	.575	----	72	72 +	72	242B	144A	
335	----	----	----	145N	150 +	NEW	.522	----	66	66 +	66	213B	124A	
340	----	----	----	125N	127 +	2								



PRELIMINARY

PG56	BULLETIN #148@	CORN, OAT AND ROUGH RICE OPTIONS	wed, Aug 03, 2016	PG56
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470	----	----	----	12N	11 -	1	.047	----	20	8422 -	2	394B	11
480	----	----	----	11N	10 -	1	.041	----	603	9250 +	419	460	10
490	----	----	----	10N	7 -	1	.036	----	5	14880 -	5	480	7
500	----	----	----	7N	7	UNCH	.034	----	----	5413	UNCH	254	6A
510	----	----	----	6N	6	UNCH	.029	----	24	40905	UNCH	400	5
520	----	----	----	5N	6 +	1	.028	----	----	3798	UNCH	240B	5
530	----	----	----	5N	5	UNCH	.024	----	----	6354	UNCH	200	5
540	----	----	----	4N	5 +	1	.023	----	20	2230 -	20	230B	4
550	----	----	----	4N	4	UNCH	.019	----	1	1987	UNCH	190	4A
560	----	----	----	3N	4 +	1	.018	----	----	16870	UNCH	150	2
570	----	----	----	2N	4 +	2	.018	----	----	1214	UNCH	174	3
580	----	----	----	2N	3 +	1	.014	----	----	1095	UNCH	105B	3
590	----	----	----	1N	3 +	2	.013	----	1	1787	UNCH	100	2
600	----	----	----	1N	2 +	1	.009	----	11	1236 +	1	86B	2
610	----	----	----	1N	2 +	1	.009	----	21	19773 -	20	164	1
620	----	----	----	1N	2 +	1	.009	----	----	690	UNCH	72	2
630	----	----	----	1N	1	UNCH	.005	----	----	906	UNCH	140	2
640	----	----	----	1N	1	UNCH	.004	----	----	732	UNCH	61B	2
650	----	----	----	1N	1	UNCH	.003	----	----	534	UNCH	55B	3A
660	----	----	----	1N	1	UNCH	.002	----	----	11237	UNCH	56	2
670	----	----	----	1N	1	UNCH	.002	----	----	431	UNCH	54	2
680	----	----	----	1N	1	UNCH	.001	----	----	636	UNCH	42B	2
690	----	----	----	1N	1	UNCH	.001	----	----	594	UNCH	50	2
700	----	----	----	1N	1	UNCH	.001	----	188	581 +	163	35B	1
710	----	----	----	1N	1	UNCH	.001	----	201	3861 +	201	50	1
720	----	----	----	1N	1	UNCH	.000	----	----	265	UNCH	31B	2
730	----	----	----	1N	1	UNCH	.000	----	----	164	UNCH	27B	2A
740	----	----	----	1N	1	UNCH	.000	----	----	462	UNCH	30	1A
750	----	----	----	1N	1	UNCH	.000	----	----	1208	UNCH	40	2
TOTAL				1N	1	UNCH	.000	----	----	738	UNCH	40	1
MAR17									16482	365758 +	7866		
200	----	----	----	1436N	1450 +	12	.999	----	----	480	UNCH	----	----
280	----	----	----	654N	665 +	11	.925	----	----	1	UNCH	----	----
300	----	----	----	487N	497 +	10	.836	----	----	1	UNCH	----	----
320	----	----	----	347N	356 +	7	.710	----	----	10	UNCH	524B	321A
330	----	----	----	290N	297 +	7	.639	----	----	2	UNCH	531B	262A
340	----	----	----	240N	246 +	6	.567	----	----	648	UNCH	1164B	214A
350	----	----	----	196N	203 +	5	.497	----	263	2504 +	102	1081B	175A
360	----	----	----	161N	166 +	5	.431	----	86	2166 +	1	1000B	143A
370	----	----	----	132N	136 +	4	.371	----	111	2354 +	106	922B	115
380	----	----	----	107N	112 +	3	.317	----	35	3392 +	28	846B	94
390	----	----	----	87N	92 +	3	.270	----	50	4027 +	48	784B	76
400	----	----	----	73N	75 +	2	.230	----	110	3775 +	5	720B	64
410	----	----	----	61N	63 +	2	.196	----	2	3187	UNCH	657B	55
420	----	----	----	51N	53 +	2	.168	----	----	5135	UNCH	602B	46A
430	----	----	----	42N	44 +	2	.143	----	1	2981	UNCH	547B	41A
440	----	----	----	35N	37 +	2	.124	----	----	2637	UNCH	501B	32
450	----	----	----	31N	33 +	2	.109	----	1	3554 -	1	462	27
460	----	----	----	26N	30 +	2	.096	----	----	1727	UNCH	414B	26A
470	----	----	----	23N	25 +	2	.085	----	402	908 -	112	376B	22
480	----	----	----	21N	22 +	1	.073	----	7	1646	UNCH	344	20
490	----	----	----	17N	20 +	1	.065	----	----	426	UNCH	311B	16
500	----	----	----	16N	17 +	1	.060	----	----	3096	UNCH	284	16
510	----	----	----	15N	16 +	1	.055	----	----	349	UNCH	257	15A
520	----	----	----	14N	15 +	1	.051	----	----	3333	UNCH	232B	14A
530	----	----	----	13N	14 +	1	.047	----	----	624	UNCH	211B	13A
540	----	----	----	13N	13	UNCH	.043	----	----	566	UNCH	191B	12A
550	----	----	----	12N	12	UNCH	.039	----	----	671	UNCH	173B	11A
560	----	----	----	11N	11	UNCH	.035	----	----	116	UNCH	155B	10A
570	----	----	----	11N	11	UNCH	.034	----	----	100	UNCH	143B	11A
580	----	----	----	10N	10	UNCH	.030	----	----	108	UNCH	131B	10A
590	----	----	----	10N	7 -	1	.027	----	----	84	UNCH	120B	7A
600	----	----	----	7N	7	UNCH	.026	----	----	1707	UNCH	111B	7A
610	----	----	----	6N	7 +	1	.026	----	----	30	UNCH	101B	6A
620	----	----	----	6N	6	UNCH	.022	----	----	25	UNCH	93B	6A
630	----	----	----	6N	6	UNCH	.022	----	----	50	UNCH	85B	5A
640	----	----	----	5N	6 +	1	.022	----	----	43	UNCH	80B	5A
650	----	----	----	5N	5	UNCH	.018	----	----	26	UNCH	73B	5A
660	----	----	----	4N	5 +	1	.018	----	----	26	UNCH	66B	7A
670	----	----	----	4N	5 +	1	.018	----	----	78	UNCH	54B	4A
TOTAL									1068	52593 +	177		
MAY17													
350	----	----	----	256N	262 +	4	.547	----	2	30 +	2	717B	240
360	230	#230	*230	230	221 +	4	.486	----	10	104 +	10	650B	230
370	----	----	----	181N	184 +	3	.428	----	----	846	UNCH	585B	180
380	----	----	----	151N	154 +	3	.374	----	----	57	UNCH	526B	180
390	----	----	----	125N	130 +	3	.326	----	----	129	UNCH	473B	140
400	----	----	----	105N	110 +	3	.284	----	10	330	UNCH	470	100
410	----	----	----	90N	92 +	2	.247	----	----	193	UNCH	382B	114
420	----	----	----	75N	77 +	2	.215	----	----	525	UNCH	560	80
430	----	----	----	64N	66 +	2	.187	----	----	118	UNCH	461	62
440	----	----	----	55N	56 +	1	.163	----	----	199	UNCH	390	94
450	----	----	----	47N	50 +	1	.143	----	----	134	UNCH	410	61
460	----	----	----	42N	43 +	1	.126	----	----	297	UNCH	260	116
470	----	----	----	35N	36 +	1	.110	----	----	209	UNCH	202B	70
480	----	----	----	31N	32 +	1	.096	----	----	37	UNCH	210	40
490	----	----	----	26N	27 +	1	.085	----	----	80	UNCH	285B	94A
500	----	----	----	23N	24 +	1	.075	----	----	351	UNCH	280	36
510	----	----	----	20N	22 +	2	.067	----	----	76	UNCH	124	27
520	----	----	----	16N	20 +	2	.060	----	----	10	UNCH	124	25
530	----	----	----	15N	16 +	1	.053	----	----	4	UNCH	124	74
540	----	----	----	14N	15 +	1	.049	----	----	4	UNCH	103	66
550	----	----	----	13N	14 +	1	.045	----	----	101	UNCH	75	24
560	----	----	----	12N	13 +	1	.041	----	----	1	UNCH	72	55
570	----	----	----	12N	12	UNCH	.037	----	----	1	UNCH	70	51
580	----	----	----	12N	12	UNCH	.036	----	----	1	UNCH	45	45
590	----	----	----	11N	12 +	1	.036	----	----	1	UNCH	42	42
600	----	----	----	11N	11	UNCH	.032	----	----	259	UNCH	60	10
640	----	----	----	6N	5 -	1	.019	----	----	5	UNCH	60	60
TOTAL									22	4102 +	12</		



PRELIMINARY

PG56 BULLETIN #148@				CORN, OAT AND ROUGH RICE OPTIONS						wed, Aug 03, 2016				PG56
DEC17														
290	----	----	----	841N	863 +	22	.895	----	----	5	UNCH	1190	1190	
300	----	----	----	760N	781 +	21	.863	----	----	2	UNCH	1250	1020	
370	----	----	----	344N	357 +	13	.557	----	----	835	UNCH	336	336	
380	----	----	----	304N	317 +	13	.513	----	1	37	UNCH	574	284	
390	----	----	----	270N	282 +	12	.471	----	----	201	UNCH	486B	266	
400	----	----	----	240N	250 +	10	.430	----	----	713	UNCH	524	200	
410	----	----	----	213N	222 +	7	.393	----	10	91 +	10	480	200	
420	----	----	----	191N	196 +	5	.358	----	41	1096 +	21	522	180	
430	----	----	----	170N	175 +	5	.327	----	113	646	UNCH	562	164	
440	----	----	----	152N	157 +	5	.299	----	----	702	UNCH	404	142	
450	----	----	----	135N	142 +	5	.273	----	----	2091	UNCH	400	124	
460	----	----	----	121N	126 +	5	.248	----	----	273	UNCH	394	121	
470	----	----	----	107N	114 +	5	.227	----	----	540	UNCH	300	100	
480	----	----	----	96N	102 +	4	.206	----	----	443	UNCH	360	97	
490	----	----	----	85N	92 +	5	.188	----	----	291	UNCH	216B	84	
500	----	----	----	76N	82 +	4	.171	----	1	726 +	1	320B	72	
510	74	74	*74	74	73 +	4	.155	----	12	214 -	2	170	70	
520	----	----	----	61N	64 +	3	.139	----	----	127	UNCH	254	100	
530	----	----	----	54N	56 +	2	.126	----	----	46	UNCH	134	54	
540	----	----	----	50N	51 +	1	.114	----	----	71	UNCH	224	144	
550	----	----	----	44N	45 +	1	.103	----	----	1071	UNCH	140	64	
560	----	----	----	40N	41 +	1	.094	----	----	23	UNCH	194	160	
580	----	----	----	32N	33 +	1	.078	----	----	1335	UNCH	105	80	
590	----	----	----	30N	31 +	1	.072	----	----	1	UNCH	70	30	
600	----	----	----	26N	27 +	1	.067	----	----	1443	UNCH	92B	34	
610	----	----	----	24N	25 +	1	.061	----	----	2	UNCH	----	----	
620	----	----	----	22N	23 +	1	.056	----	----	106	UNCH	62	62	
640	----	----	----	20N	21 +	1	.050	----	----	81	UNCH	50	30	
TOTAL														
JUL18									178	13212 +	30			
400	----	----	----	347N	356 +	7	.512	----	----	8	UNCH	410	320	
430	----	----	----	252N	260 +	6	.406	----	----	6	UNCH	454	240	
450	----	----	----	202N	210 +	6	.345	----	----	92	UNCH	370	220	
460	----	----	----	181N	187 +	6	.317	----	----	10	UNCH	340	340	
470	----	----	----	163N	167 +	4	.290	----	----	80	UNCH	----	----	
490	----	----	----	132N	135 +	3	.244	----	----	10	UNCH	----	----	
500	----	----	----	117N	123 +	4	.224	----	----	124	UNCH	210	210	
550	----	----	----	72N	74 +	2	.146	----	----	1	UNCH	72	72	
600	----	----	----	44N	45 +	1	.095	----	----	50	UNCH	----	----	
650	----	----	----	26N	26	UNCH	.060	----	----	50	UNCH	60B	60	
TOTAL									0	431				
DEC18														
400	----	----	----	354N	366 +	12	.513	----	----	3	UNCH	516	516	
420	----	----	----	275N	286 +	11	.438	----	----	5	UNCH	340	280A	
430	----	----	----	242N	252 +	10	.401	----	----	17	UNCH	380	240A	
450	----	----	----	190N	196 +	6	.335	----	----	18	UNCH	380	194	
480	----	----	----	140N	145 +	5	.261	----	----	9	UNCH	----	----	
490	----	----	----	127N	133 +	4	.241	----	----	34	UNCH	----	----	
500	----	----	----	117N	123 +	4	.224	----	----	68	UNCH	210	120A	
510	----	----	----	110N	114 +	4	.209	----	----	4	UNCH	----	----	
600	----	----	----	56N	60 +	2	.113	----	----	110	UNCH	80	54	
TOTAL									0	268				

CORN WEEKLY CALLS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT--	
							CALL	PUT				CHG	NEW	CALL	PUT	HIGH	LOW
C WK1															
AUG16															
320	----	----	----	----	----	62N	62	UNCH	.784	----	----	315	UNCH	197B	36A
325	----	----	----	----	----	34N	31 -	3	.503	----	120	210 -	51	141B	17
330	----	----	----	----	----	16N	13 -	3	.231	----	2	344 +	1	166B	10
335	----	----	----	----	----	6N	5 -	1	.090	----	41	70 +	41	234B	4
340	----	----	----	----	----	3N	2 -	1	.029	----	4	29	UNCH	230B	2
345	----	----	----	----	----	1N	1	UNCH	.011	----	3	32 +	3	277B	1
350	----	----	----	----	----	1N	1	UNCH	.002	----	----	27	UNCH	242B	4A
355	----	----	----	----	----	1N	1	UNCH	.000	----	----	88	UNCH	207B	3
360	----	----	----	----	----	1N	1	UNCH	.000	----	----	16	UNCH	180B	3A
365	----	----	----	----	----	1N	1	UNCH	----	----	----	2	UNCH	160B	2A
370	----	----	----	----	----	1N	1	UNCH	----	----	----	14	UNCH	136B	4A
375	----	----	----	----	----	1N	1	UNCH	----	----	----	2	UNCH	120B	1A
380	----	----	----	----	----	1N	1	UNCH	----	----	----	8	UNCH	103B	26A
385	----	----	----	----	----	1N	1	UNCH	----	----	----	25	UNCH	90B	23A
390	----	----	----	----	----	1N	1	UNCH	----	----	----	17	UNCH	77B	21A
395	----	----	----	----	----	1N	1	UNCH	----	----	----	10	UNCH	67B	17A
400	----	----	----	----	----	1N	1	UNCH	----	----	----	10	UNCH	60B	15A
405	----	----	----	----	----	1N	1	UNCH	----	----	----	12	UNCH	52B	14A
TOTAL											170	1231 -	6		
C WK2															
AUG16															
320	----	----	----	----	----	86N	87 +	1	.644	----	----	5	UNCH	170B	64
325	----	----	----	----	----	62N	62	UNCH	.509	----	5	15	UNCH	130B	44A
330	----	----	----	----	----	43N	42 -	1	.380	----	----	10	UNCH	134	40
335	----	----	----	----	----	30N	27 -	1	.273	----	----	23	UNCH	136	27A
340	----	----	----	----	----	21N	20 -	1	.194	----	----	6	UNCH	153	20A
345	----	----	----	----	----	14N	13 -	1	.136	----	----	5	UNCH	115	22A
350	----	----	----	----	----	11N	10 -	1	.097	----	----	2	UNCH	107	20A
355	----	----	----	----	----	6N	6	UNCH	.071	----	----	1	UNCH	91	15A
360	----	----	----	----	----	5N	4 -	1	.048	----	----	6	UNCH	34	13A
370	----	----	----	----	----	3N	3	UNCH	.032	----	----	6	UNCH	86B	35A
380	----	----	----	----	----	2N	2	UNCH	.020	----	----	2	UNCH	42	40A
385	----	----	----	----	----	2N	2	UNCH	.019	----	----	2	UNCH	55B	52
390	----	----	----	----	----	2N	1 -	1	.010	----	----	2	UNCH	46B	44
TOTAL											5	85			
C WK3															
AUG16															
325	----	----	----	----	----		73 +	NEW	.511	----	1	1 +	1	86B	71
TOTAL											1	1 +	1		

CORN PUTS

STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
CORN PUT	CORN PUT											
SEP16												
265	----	----	----	----	1N	1 UNCH	.003	----	----	20 UNCH	2	2
270	----	----	----	----	1N	1 UNCH	.006	----	----	177 UNCH	3	1
275	----	----	----	----	2N	1 - 1	.012	----	----	45 UNCH	3B	2
280	----	----	----	----	2N	2 UNCH	.023	----	----	91 UNCH	6	1
285	----	----	----	----	3N	3 UNCH	.034	----	----	280 UNCH	6	2A
290	----	----	----	----	4N	4 UNCH	.047	----	85	914 + 25	30B	2
295	----	----	----	----	7N	6 - 1	.069	----	10	379 + 2	14B	3
300	----	----	----	----	12N	11 - 1	.101	----	542	7828 - 90	57B	2
305	----	----	----	----	20N	16 - 2	.150	----	105	1394 + 100	26	2
310	----	----	----	----	30N	25 - 3	.212	----	326	6968 + 221	67B	3
315	----	----	----	----	44N	37 - 5	.292	----	372	2618 + 140	61	4
320	50	50	50	50	50	56 - 6	.387	----	1076	9245 + 1	110B	5
325	----	----	----	----	90N	81 - 7	.487	----	158	4372 + 8	114	6A
330	----	----	----	----	120N	110 - 10	.585	----	1715	9682 - 95	150	7
335	----	----	----	----	153N	144 - 7	.670	----	25	3572 - 4	186B	11A
340	----	----	----	----	192N	182 - 10	.746	----	219	7578 - 160	230	13
345	----	----	----	----	233N	224 - 7	.801	----	226	3136 - 96	272B	15
350	----	----	----	----	276N	267 - 7	.846	----	42	15424 - 22	316B	20
355	----	----	----	----	323N	314 - 7	.877	----	----	1735 UNCH	364B	24
360	342		#342	342	342	361 - 7	.906	----	51	14592 - 23	412B	27
365	----	----	----	----	416N	407 - 7	.926	----	----	3317 UNCH	461B	34
370	----	----	----	----	465N	456 - 7	.938	----	3	11282 - 3	510B	41
375	----	----	----	----	514N	505 - 7	.949	----	----	2523 UNCH	557B	47A
380	544 @540		544	540	540	554 - 7	.959	----	891	14107 - 467	606B	55
385	----	----	----	----	612N	604 - 6	.962	----	55	1682 - 47	656B	66A
390	----	----	----	----	662N	654 - 6	.963	----	1	8674 - 1	705B	77
395	----	----	----	----	711N	703 - 6	.972	----	----	1588 UNCH	755B	92
400	----	----	----	----	761N	753 - 6	.973	----	46	10833 - 27	805B	105
405	----	----	----	----	811N	803 - 6	.974	----	----	1044 UNCH	855B	122A
410	----	----	----	----	860N	852 - 6	.982	----	----	6650 UNCH	904B	140A
415	----	----	----	----	910N	902 - 6	.983	----	35	1390 UNCH	954B	157A
420	----	----	----	----	960N	952 - 6	.983	----	----	4199 UNCH	983B	180
425	----	----	----	----	1010N	1002 - 6	.984	----	----	510 UNCH	1003B	202A
430	----	----	----	----	1057N	1051 - 6	.991	----	----	3754 UNCH	1083B	226A



PRELIMINARY

PG56 BULLETIN #148@				CORN, OAT AND ROUGH RICE OPTIONS						wed, Aug 03, 2016			PG56
435	----	----	----	1107N	1101 -	6	.993	----	----	729	UNCH	1133B	251
440	----	----	----	1157N	1151 -	6	.995	----	----	4543	UNCH	1182B	280A
445	----	----	----	1207N	1201 -	6	.996	----	----	286	UNCH	1232B	307A
450	----	----	----	1257N	1251 -	6	.997	----	----	360	UNCH	1282B	337A
455	----	----	----	1307N	1301 -	6	.997	----	----	71	UNCH	1332B	370A
460	----	----	----	1357N	1351 -	6	.998	----	----	270	UNCH	1382B	401A
465	----	----	----	1407N	1401 -	6	.998	----	----	129	UNCH	1432B	434A
470	----	----	----	1457N	1451 -	6	.999	----	----	40	UNCH	1482B	470A
475	----	----	----	1507N	1501 -	6	.999	----	----	50	UNCH	1532B	505A
480	----	----	----	1557N	1551 -	6	.999	----	----	8	UNCH	1582B	542A
485	----	----	----	1607N	1601 -	6	.999	----	----	15	UNCH	1632B	581A
550	----	----	----	2257N	2251 -	6	1.000	----	----	2	UNCH	2282B	1132A
600	----	----	----	2756N	2750 -	6	1.000	----	----	100	UNCH	2781B	1623A
TOTAL								5983	168206 -	538			
OCT16													
275	----	----	----	2N	2	UNCH	.019	----	----	40	UNCH	2B	2
280	----	----	----	3N	3	UNCH	.027	----	----	38	UNCH	5	2A
285	----	----	----	4N	4	UNCH	.036	----	----	8	UNCH	5	3A
290	----	----	----	6N	6	UNCH	.053	----	----	30	UNCH	10	4A
295	----	----	----	11N	11	UNCH	.075	----	----	10	UNCH	13B	5A
300	----	----	----	15N	15	UNCH	.103	----	850	2215 +	841	20	5
305	20	#21	*20	21	22	UNCH	.137	1654	1797 +	1611	27B	6A	
310	----	----	----	32N	31 -	1	.180	66	392 -	49	41B	10A	
315	----	----	----	44N	42 -	2	.230	68	546 +	60	56	12A	
320	----	----	----	61N	55 -	4	.286	1316	2959 +	676	74	16	
325	----	----	----	80N	74 -	4	.350	285	640 +	128	96	21	
330	----	----	----	102N	95 -	5	.415	81	5662 +	41	123	22	
335	----	----	----	127N	121 -	6	.482	115	1406 +	47	153B	30	
340	----	----	----	157N	150 -	7	.546	179	2770 -	52	185B	25A	
345	----	----	----	191N	182 -	7	.607	----	361	UNCH	221B	32A	
350	----	----	----	225N	217 -	6	.661	18	1029 -	14	257B	40	
355	----	----	----	264N	255 -	7	.711	----	396	UNCH	300B	51A	
360	----	----	----	304N	295 -	7	.754	25	494 +	25	341B	63A	
365	----	----	----	345N	336 -	7	.793	----	215	UNCH	384B	76A	
370	----	----	----	390N	381 -	7	.825	----	368	UNCH	430B	97A	
375	----	----	----	434N	424 -	10	.855	----	90	UNCH	475B	116A	
380	----	----	----	481N	471 -	10	.876	----	54	UNCH	523B	137A	
385	----	----	----	526N	516 -	10	.896	----	23	UNCH	571B	161A	
390	----	----	----	574N	564 -	10	.910	----	25	UNCH	617B	185A	
400	----	----	----	671N	661 -	10	.932	----	119	UNCH	715B	243A	
405	----	----	----	720N	710 -	10	.940	----	9	UNCH	764B	273A	
TOTAL								4657	21696 +	3314			
NOV16													
280	----	----	----	7N	7	UNCH	.050	----	----	1	UNCH	10	6A
285	----	----	----	12N	12	UNCH	.069	----	----	1	UNCH	12B	7A
290	----	----	----	15N	15	UNCH	.088	----	----	17	UNCH	20	12A
295	----	----	----	22N	22	UNCH	.115	7	18	UNCH	26	15A	
300	----	----	----	30N	30	UNCH	.146	1	748 +	1	34	22	
305	----	----	----	37N	37	UNCH	.181	----	----	1	UNCH	46B	27A
310	----	----	----	51N	50 -	1	.222	4	51 +	4	61B	36A	
315	----	----	----	65N	63 -	2	.267	----	20	UNCH	77	47A	
320	----	----	----	83N	81 -	2	.318	----	419	UNCH	100	62A	
325	----	----	----	104N	101 -	3	.370	5	23	UNCH	123B	76	
330	----	----	----	127N	123 -	4	.424	82	456 +	82	150	96A	
335	----	----	----	155N	150 -	5	.477	62	73 +	62	177B	117A	
340	----	----	----	185N	177 -	6	.530	24	205 +	20	211B	142A	
345	----	----	----	217N	211 -	6	.579	----	16	UNCH	245B	166A	
350	----	----	----	252N	244 -	6	.625	----	32	UNCH	282B	195A	
360	----	----	----	327N	320 -	7	.707	----	29	UNCH	360B	263A	
TOTAL								185	2110 +	169			
DEC16													
230	----	----	----	1N	1	UNCH	.003	----	----	100	UNCH	1	1A
240	----	----	----	1N	1	UNCH	.007	50	101 +	50	1	1	
250	----	----	----	2N	2	UNCH	.014	75	694 +	1	2	1	
260	----	----	----	3N	3	UNCH	.021	7	184 -	7	24	2	
270	----	----	----	6N	6	UNCH	.040	146	607 +	46	7B	2A	
280	----	----	----	13N	13	UNCH	.068	276	2519 -	4	25	3	
290	----	----	----	23N	23	UNCH	.110	187	5030 -	89	31	4	
300	----	----	----	41N	41	UNCH	.171	1055	17017 +	383	56	6	
310	70	70	70	70	65 -	2	.247	1062	14203 +	452	81B	12	
320	----	----	----	104N	101 -	3	.335	1281	23346 +	507	122	17	
330	----	----	----	152N	145 -	5	.427	2541	41334 +	1014	174	24	
340	----	----	----	207N	202 -	5	.519	808	20490 +	208	234B	34	
350	----	----	----	273N	266 -	5	.603	1098	38885 -	687	304	45	
360	343	343	340	340	341 -	4	.675	1992	22164 -	812	380	60	
370	414	414	414	414	417 -	5	.738	133	21110 +	3	463	80	
380	----	----	----	510N	502 -	6	.790	79	27103 -	65	550	102	
390	586	586	574	574	590 -	7	.833	217	22887	UNCH	641B	131	
400	----	----	----	691N	681 -	10	.865	755	15293 -	66	733B	164	
410	----	----	----	784N	774 -	10	.890	20	5132 -	13	827B	203A	
420	----	----	----	881N	870 -	11	.910	101	4261 -	77	924B	243	
430	----	----	----	976N	966 -	10	.921	5	4852 -	4	1022B	293A	
440	----	----	----	1074N	1063 -	11	.932	----	3014	UNCH	1120B	342	
450	----	----	----	1171N	1161 -	10	.943	1	1458	UNCH	1216B	401A	
460	----	----	----	1270N	1257 -	11	.952	----	320	UNCH	1315B	462A	
470	----	----	----	1367N	1356 -	11	.958	----	263	UNCH	1414B	524A	
480	----	----	----	1466N	1455 -	11	.963	----	280	UNCH	1513B	592A	
490	----	----	----	1565N	1555 -	10	.965	----	468	UNCH	1612B	662A	
500	----	----	----	1664N	1654 -	10	.970	----	307	UNCH	1712B	735A	
510	----	----	----	1763N	1754 -	7	.971	----	163	UNCH	1811B	810	
520	----	----	----	1863N	1853 -	10	.975	----	40	UNCH	1910B	894A	
530	----	----	----	1962N	1953 -	7	.976	----	43	UNCH	2010B	975A	
540	----	----	----	2062N	2052 -	10	.980	----	57	UNCH	2062B	1060A	
550													



PRELIMINARY

PG56 BULLETIN #148@										CORN, OAT AND ROUGH RICE OPTIONS										wed, Aug 03, 2016				PG56
-2	----	----	----	77N	81 +	2	.996	----	----	25	UNCH	54	30											
0	----	----	----	97N	101 +	2	.999	----	----	200	UNCH	90	36											
TOTAL									0	4539														
DEC16																								
-10	----	----	----	14N	14	UNCH	.500	----	----	650	UNCH	10	6											
-7	----	----	----	35N	37 +	2	.722	----	----	5	UNCH	30	26											
TOTAL									0	655														
DEC-JULY CSO CALLS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
CZ-CN CSO C			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
DEC16											CLEARED	INTEREST	HIGH LOW											
-20			----	----	6N		10 +	2	.290	----	----	45	UNCH 20											
-10			----	----	4N		5 +	1	.115	----	----	200	UNCH 54											
TOTAL											0	245												
DEC-JULY CROP CSO PUTS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
CZ-CN CSO P			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
DEC16											CLEARED	INTEREST	HIGH LOW											
-20	40		#40	40	40		40 +	4	.709	----	500	4300 +	500 40 26											
TOTAL											500	4300 +	500											
DEC-DEC CROP CSO CALLS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
CZ-CZ CSO C			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
DEC16											CLEARED	INTEREST	HIGH LOW											
-10			----	----	16N		14 -	2	.124	----	----	5	UNCH 114 50											
0			----	----	4N		5 +	1	.059	----	----	40	UNCH 340 4A											
5			----	----	4N		3 -	1	.038	----	----	260	UNCH 304 30											
10			----	----	4N		3 -	1	.035	----	----	8	UNCH 140 140											
20			----	----	3N		3	UNCH	.030	----	----	2	UNCH 160 160											
30			----	----	2N		2	UNCH	.020	----	----	20	UNCH 120 120											
50			----	----	1N		1	UNCH	.004	----	----	600	UNCH 50 50											
TOTAL											0	935												
DEC-DEC CORN CSO PUTS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
CZ-CZ CSO P			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
DEC16											CLEARED	INTEREST	HIGH LOW											
-45			----	----	16N		14 -	2	.238	----	----	500	UNCH 20 17											
-40	40		40	40	40		40	UNCH	.422	----	100	600 +	100 40 40											
-35			----	----	74N		80 +	4	.559	----	----	2000	UNCH 40 40											
-25			----	----	154N		162 +	6	.720	----	----	1000	UNCH ----											
-20			----	----	194N		204 +	10	.776	----	----	1606	UNCH 180 20											
-10			----	----	275N		287 +	12	.875	----	----	1000	UNCH 190 30											
-5	314		#314	314	314		332 +	12	.918	----	4	310 -	2 314 42											
5			----	----	413N		426 +	13	.961	----	----	14	UNCH 110 110											
10			----	----	463N		476 +	13	.964	----	----	1	UNCH 420 100											
20			----	----	562N		576 +	14	.969	----	----	4	UNCH 380 130											
TOTAL											104	7035 +	98											
OAT CALLS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
OATS CALL			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
SEP16											CLEARED	INTEREST	HIGH LOW											
190	80		#80	80	80		83 +	4	.720	----	30	45 +	30 92B 70											
200			----	----	31N		30 -	1	.381	----	----	23	UNCH 180 52A											
210			----	----	10N		7 -	1	.138	----	----	58	UNCH 160B 14											
220			----	----	2N		2	UNCH	.043	----	----	36	UNCH 125 32											
230			----	----	1N		1	UNCH	.009	----	----	13	UNCH 80B 24											
240			----	----	1N		1	UNCH	.001	----	----	62	UNCH 53B 24											
250			----	----	1N		1	UNCH	.000	----	5	54 +	5 37 2											
TOTAL											35	291 +	35											
OCT16																								
205			----	----	17N		14 -	3	.177	----	----	1	UNCH 50 30A											
TOTAL											0	1												
DEC16																								
190			----	----	84N		80 -	4	.503	----	----	50	UNCH 150 96A											
200			----	----	44N		45 +	1	.334	----	----	146	UNCH 230 57A											
210			----	----	22N		27 +	5	.220	----	20	143 +	3 180 26											
220			----	----	11N		17 +	5	.147	----	25	185 +	20 170B 15											
230			----	----	5N		12 +	5	.100	----	----	70	UNCH 160B 34A											
240			----	----	3N		6 +	3	.063	----	----	235	UNCH 144 16											
250			----	----	2N		4 +	2	.042	----	----	139	UNCH 80B 30											
260			----	----	1N		2 +	1	.023	----	----	13	UNCH 64 16											
270			----	----	1N		1	UNCH	.012	----	----	11	UNCH 40B 30											
280			----	----	1N		1	UNCH	.006	----	----	13	UNCH 71B 34											
290			----	----	1N		1	UNCH	.003	----	----	15	UNCH 20 20											
350			----	----	1N		1	UNCH	.000	----	----	1	UNCH 5 5											
370			----	----	1N		1	UNCH	.000	----	----	5	UNCH 3 3											
380			----	----	1N		1	UNCH	----	----	----	8	UNCH 5 4											
TOTAL											45	1034 +	23											
MAR17																								
200			----	----	100N		96 -	2	.503	----	----	50	UNCH 120 120											
210			----	----	62N		60 -	2	.359	----	----	50	UNCH 130 77A											
220			----	----	36N		36	UNCH	.247	----	----	50	UNCH 130 50A											
240			----	----	13N		13	UNCH	.105	----	----	45	UNCH 140 37A											
300			----	----	1N		1	UNCH	.006	----	----	2	UNCH 20B 20											
TOTAL											0	197												
OAT PUTS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
OATS PUT			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
SEP16											CLEARED	INTEREST	HIGH LOW											
160			----	----	2N		1 -	1	.006	----	----	3	UNCH 14 14											
185			----	----	12N		10 -	2	.151	----	----	2	UNCH 46B 14A											
190			----	----	23N		21 -	2	.279	----	----	55	UNCH 70B 20											
200			----	----	75N		66 -	7	.618	----	----	6	UNCH 114B 34A											
220			----	----	246N		240 -	6	.956	----	----	20	UNCH 152 115A											
240			----	----	445N		437 -	6	.998	----	----	80	UNCH 400 320											
TOTAL											0	166												
DEC16																								
180			----	----	37N		46 +	7	.315	----	----	7	UNCH 75 15											
190			----	----	76N		90 +	12	.496	----	----	310	UNCH 113B 44											
200			----	----	136N		155 +	17	.665	----	----	357	UNCH 160 41											
210			----	----	214N		237 +	23	.779	----	----	81	UNCH 200 90A											
220			----	----	303N		326 +	23	.852	----	----	120	UNCH 230 100											
230			----	----	396N		421 +	23	.899	----	----	50	UNCH 183B 150											
TOTAL											0	925												
MAR17																								
200			----	----	110N		112 +	2	.496	----	----	40	UNCH 107 100A											
220			----	----	245N		251 +	4	.752	----	----	50	UNCH 80 80											
230			----	----	331N		335 +	4	.837	----	----	50	UNCH 120 120											
240			----	----	422N		426 +	4	.894	----	----	50	UNCH 150 150											
250			----	----	516N		522 +	4	.929	----	----	50	UNCH 230 230											
TOTAL											0	240												
ROUGH RICE CALLS																								
STRIKE	OPEN	RANGE					SETT.PRICE				VOLUME													
ROUGH RICE CALL			HIGH	LOW	CLOSING	RANGE	& PT.CHGE.	DELTA	EXER	CISES	TRADES	OPEN	--CONTRACT--											
SEP16											CLEARED	INTEREST	HIGH LOW											
1960			----	----	167N		165 -	2	.463	----	----	5	UNCH 455B 385A											



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PRELIMINARY

PG56	BULLETIN #148@	CORN, OAT AND ROUGH RICE OPTIONS	wed, Aug 03, 2016	PG56
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1000	----	----	65N	65	UNCH	.210	----	----	13	UNCH	1345	250A
1040	----	----	37N	37	UNCH	.112	----	----	10	UNCH	705B	40A
1060	----	----	32N	32	UNCH	.091	----	----	20	UNCH	930B	40A
1080	----	----	30N	27 -	3	.073	----	----	5	UNCH	890B	47A
1100	----	----	27N	25 -	2	.062	----	----	22	UNCH	1150	55A
1120	----	----	25N	22 -	3	.053	----	----	5	UNCH	835B	50A
1140	----	----	22N	20 -	3	.046	----	----	5	UNCH	787B	45
1160	----	----	20N	17 -	3	.039	----	----	42	UNCH	782B	42A
1180	----	----	17N	15 -	2	.032	----	----	25	UNCH	790B	12
1200	----	----	15N	12 -	3	.027	----	----	126	UNCH	630B	60
1220	----	----	15N	10 -	5	.021	----	----	20	UNCH	527B	45
1240	----	----	12N	10 -	2	.020	----	----	2	UNCH	440B	50A
1260	----	----	12N	10 -	2	.019	----	----	17	UNCH	367B	52A
1280	----	----	10N	7 -	3	.015	----	----	7	UNCH	307	82A
1300	----	----	10N	7 -	3	.014	----	----	98	UNCH	310	42
1340	----	----	7N	5 -	2	.009	----	----	1	UNCH	172B	35
1360	----	----	7N	5 -	2	.009	----	----	7	UNCH	140	15
1400	----	----	5N	5	UNCH	.008	----	----	37	UNCH	200	30
1420	----	----	5N	5	UNCH	.008	----	----	1	UNCH	75B	22
1500	----	----	2N	2	UNCH	.002	----	----	5	UNCH	85	15
1560	----	----	2N	2	UNCH	.000	----	----	5	UNCH	15B	12
1580	----	----	2N	2	UNCH	.000	----	----	5	UNCH	22	22
TOTAL								0	483			
OCT16												
1120	----	----	45N	40 -	5	.091	----	----	1	UNCH	102B	45A
TOTAL								0	1			
NOV16												
1040	----	----	170N	162 -	8	.287	----	----	1	UNCH	915B	177A
1100	----	----	77N	75 -	2	.146	----	20	357 -	16	1200	82A
1120	----	----	60N	57 -	3	.115	----	20	20 -	10	550	70A
1140	----	----	47N	45 -	2	.092	----	----	10	UNCH	457B	55A
1160	----	----	37N	35 -	2	.073	----	----	100	UNCH	380B	52A
1200	----	----	25N	22 -	3	.047	----	----	97	UNCH	720	65A
1240	----	----	17N	15 -	2	.032	----	----	50	UNCH	300B	290
1260	----	----	15N	12 -	3	.026	----	----	50	UNCH	540	540
1300	----	----	12N	10 -	2	.020	----	----	122	UNCH	490	80
1380	----	----	7N	7	UNCH	.014	----	----	1	UNCH	310	310
1400	----	----	7N	7	UNCH	.013	----	----	76	UNCH	260	10A
1440	----	----	7N	7	UNCH	.013	----	----	1	UNCH	175	40
1500	----	----	5N	5	UNCH	.008	----	----	3	UNCH	200	200
1600	----	----	2N	2	UNCH	.003	----	----	10	UNCH	80B	75
1700	----	----	2N	2	UNCH	.001	----	----	3	UNCH	30B	10
1800	----	----	2N	2	UNCH	.000	----	----	5	UNCH	20B	----
TOTAL								40	906 -	26		
JAN17												
1100	----	----	227N	210 -	17	.266	----	----	20	UNCH	280	230A
TOTAL								0	20			

ROUGH RICE PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ROUGH RICE PUT												
SEP16												
900	----	----		32N	35 +	3	.127	----	16	UNCH	52	40
920	----	----		60N	65 +	5	.221	----	3	UNCH	62B	50
940	----	----		112N	122 +	10	.366	----	33	UNCH	130	45A
960	----	----		202N	220 +	18	.536	17	99 +	17	215B	50A
980	----	----		335N	355 +	20	.687	----	56	UNCH	345B	37A
1000	----	----		500N	520 +	20	.789	----	21	UNCH	440B	50A
1020	----	----		682N	702 +	20	.850	----	11	UNCH	550B	50
1040	----	----		872N	892 +	20	.887	----	8	UNCH	610B	25
1060	----	----		1067N	1087 +	20	.909	----	41	UNCH	587B	70A
1080	----	----		1265N	1282 +	17	.926	----	10	UNCH	732B	92A
1100	----	----		1462N	1480 +	18	.937	----	15	UNCH	792B	112A
1120	----	----		1660N	1677 +	17	.946	----	1	UNCH	817B	152A
1140	----	----		1857N	1872 +	15	.953	----	15	UNCH	882B	202A
1160	----	----		2055N	2070 +	15	.960	----	11	UNCH	905B	262A
1200	----	----		2450N	2467 +	17	.972	----	11	UNCH	1197B	427A
1300	----	----		3445N	3462 +	17	.985	----	19	UNCH	3130	1075A
TOTAL								17	370 +	17		
NOV16												
900	----	----		65N	67 +	2	.147	----	5	UNCH	62	62
960	----	----		235N	242 +	7	.384	----	75	UNCH	237B	165A
980	----	----		335N	342 +	7	.477	----	21	UNCH	332B	80A
1000	----	----		452N	462 +	10	.566	----	27	UNCH	452B	170A
1080	----	----		1065N	1085 +	20	.815	----	13	UNCH	870B	310
1100	----	----		1242N	1262 +	20	.853	----	51	UNCH	1250	177
1120	----	----		1422N	1445 +	23	.884	----	4	UNCH	1420	255
1160	----	----		1800N	1822 +	22	.926	----	188	UNCH	562	277
TOTAL								0	384			

ADDITIONAL GRAINS & OIL SEED OPTIONS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW		
NEW CROP CORN C															
SEP16	NEW	CROP	CORN	C											
320	----	----			172N		176 +	4	.778	----	11	21 +	11	252	142A
330	----	----			107N		110 +	1	.609	----	----	189	UNCH	481B	83A
335	----	----			84N		84		.512	----	----	120	UNCH	437B	63A
340	----	----			64N		64		.420	----	106	3664 +	70	410	47A
345	----	----			50N		47 -	1	.337	----	----	521	UNCH	441B	35A
350	----	----			36N		35 -	1	.265	----	114	1402 -	32	800	25
355	----	----			27N		25 -	2	.203	----	1	1516	UNCH	475B	21A
360	----	----			21N		20 -	1	.158	----	11	1812	UNCH	600	16
365	----	----			15N		14 -	1	.121	----	11	1051	UNCH	523B	13A
370	----	----			13N		11 -	2	.093	----	3	1244 +	3	490B	11
375	----	----			11N		7 -	2	.072	----	11	642	UNCH	484	10A
380	----	----			7N		6 -	1	.060	----	----	4747	UNCH	710B	6
385	----	----			6N		5 -	1	.050	----	----	626	UNCH	667B	5A
390	----	----			5N		4 -	1	.040	----	----	4158	UNCH	630B	4
395	----	----			4N		3 -	1	.030	----	----	430	UNCH	591B	4
400	----	----			4N		3 -	1	.028	----	----	7764	UNCH	586	3
405	----	----			3N		2 -	1	.020	----	----	477	UNCH	542B	3A
410	----	----			3N		2 -	1	.019	----	----	677	UNCH	507B	2
415	----	----			2N		2		.018	----	----	414	UNCH	481B	2
420	----	----			2N		2		.017	----	----	8671	UNCH	460	3
425	----	----			2N		2		.016	----	----	441	UNCH	422B	2
430	----	----			2N		2		.016	----	126	2296 +	75	395B	2
435	----	----			2N		2		.015	----	40	410 +	40	370B	2
440	----	----			2N		1 -	1	.008	----	----	3366	UNCH	350B	2
445	----	----			1N		1		.006	----	----	422	UNCH	326B	1
450	----	----			1N		1		.004	----	----	8910	UNCH	307	2A
455	----	----			1N		1		.003	----	----	110	UNCH	285B	2A
460	----	----			1N		1		.002	----	----	914	UNCH	267B	2
465	----	----			1N		1		.002	----	----	130	UNCH	251B	1
470	----	----			1N		1		.001	----	----	376	UNCH	234B	2A
475	----	----			1N		1		.001	----	----	319	UNCH	220B	2A
480	----	----			1N		1		.000	----	----	1190	UNCH	204B	2A
485	----	----			1N		1		.000	----	----	181	UNCH	192B	2A
490	----	----			1N		1		.000	----	----	206	UNCH	180	3A
495	----	----			1N		1		.000	----	----	169	UNCH	167B	3A
500	----	----			1N		1		.000	----	----	7188	UNCH	157	1
505	----	----			1N		1		.000	----	----	47	UNCH	146B	2A
510	----	----			1N		1		.000	----	----	384	UNCH	136B	2A
515	----	----			1N		1		.000	----	----	50	UNCH	127B	2A
520	----	----			1N		1		.000	----	----	241	UNCH	121B	1A
525	----	----			1N		1		.000	----	----	242	UNCH	112B	1A
530	----	----			1N		1		.000	----	----	216	UNCH	105B	2A
535	----	----			1N		1		.000	----	----	247	UNCH	100B	2A
540	----	----			1N		1		.000	----	----	80	UNCH	93B	2
545	----	----			1N		1		.000	----	----	50	UNCH	86B	2A
550	----	----			1N		1		.000	----	----	9853	UNCH	81B	1
555	----	----			1N		1		----	----	----	17	UNCH	75B	1A
560	----	----			1N		1		----	----	----	30	UNCH	72B	1A
600	----	----			1N		1		----	----	----	5162	UNCH	43B	1
650	----	----			1N		1		----	----	----	6400	UNCH	10	1A
TOTAL					1N		1		----	----	434	89793 +	167		
JAN17	NEW	CROP	CORN	C											



PRELIMINARY

PG56 BULLETIN #148@										CORN, OAT AND ROUGH RICE OPTIONS										wed, Aug 03, 2016				PG56
JAN17																								
380	----			----						125N		134 +	7	.452	----	10		20 +	10	122		122		
420	----			----						31N		33 +	2	.158	----	----		74	UNCH	213		25		
TOTAL																10		94 +	10					
FEB17																		2	UNCH	164		164		
440	----			----						33N		35 +	2	.139	----	----		2						
TOTAL																0		2						
MAR17																								
370	----			----						232N		245 +	13	.548	----	----		3	UNCH					
380	----			----						187N		200 +	11	.480	----	----		10	UNCH	150		150		
390	----			----						151N		161 +	10	.415	----	----		2	UNCH	114		114		
400	----			----						120N		127 +	7	.353	----	----		1082	UNCH	450		82A		
410	----			----						94N		102 +	6	.297	----	5		20 +	5	134		134		
415	----			----						84N		91 +	5	.272	----	----		11	UNCH	66		66		
440	----			----						43N		45 +	2	.160	----	----		500	UNCH	170B		42A		
450	----			----						33N		35 +	2	.130	----	----		100	UNCH	30		27A		
460	----			----						26N		30 +	2	.109	----	----		2	UNCH					
TOTAL																5		1730 +	5					
SEP17																		5 +	5					
400	----			----						184N		194 +	10	.402	----	5		5 +	5					
TOTAL																5								
NEW CROP	CORN P																							
SEP16	NEW CROP	CORN P																						
290	----			----						2N		2		.023	----	----		660	UNCH	6B		2A		
295	----			----						3N		3		.034	----	----		20	UNCH	10B		2		
300	----			----						5N		4 -	1	.047	----	----		32	UNCH	14B		4		
305	----			----						7N		6 -	1	.069	----	----		20	UNCH	20B		4A		
310	----			----						13N		12 -	1	.108	----	25		1643 -	17	25B		3A		
315	----			----						21N		17 -	2	.155	----	3		274 -	3	34B		4A		
320	----			----						32N		27 -	3	.221	----	159		508 +	80	44B		5		
325	----			----						46N		41 -	5	.298	----	1		424	UNCH	63		6A		
330	----			----						67N		60 -	7	.390	----	5		1960 -	2	91		7A		
335	----			----						94N		84 -	10	.487	----	----		1112	UNCH	120		10		
340	----			----						124N		114 -	10	.579	----	6		5261 -	6	153		12A		
345	----			----						160N		147 -	11	.662	----	75		319 -	26	191B		14A		
350	180			#180				180		180		184 -	12	.734	----	48		3822 -	19	225		17		
355	----			----				----		237N		225 -	12	.796	----	----		2392	UNCH	251B		21		
360	----			----				----		281N		270 -	11	.841	----	----		1258	UNCH	300		25		
365	----			----				----		325N		314 -	11	.878	----	2		430 -	2	336B		31A		
370	----			----				----		373N		361 -	12	.906	----	----		3653	UNCH	404		36A		
375	----			----				----		421N		407 -	12	.927	----	----		2514	UNCH	427B		43A		
380	----			----				----		467N		456 -	11	.939	----	1		5866	UNCH	474B		52A		
385	----			----				----		516N		505 -	11	.949	----	----		522	UNCH	522B		61A		
390	----			----				----		565N		554 -	11	.959	----	----		5431	UNCH	600		71		
395	----			----				----		614N		603 -	11	.969	----	91		353 -	20	620		82A		
400	----			----				----		664N		653 -	11	.971	----	----		3915	UNCH	664B		94A		
405	----			----				----		713N		702 -	11	.979	----	----		1310	UNCH	713B		110A		
410	----			----				----		763N		752 -	11	.980	----	----		850	UNCH	813		126A		
415	----			----				----		812N		802 -	10	.981	----	----		55	UNCH	812B		144A		
420	----			----				----		862N		852 -	10	.982	----	2	30	686 -	26	880		163A		
425	----			----				----		912N		902 -	10	.983	----	----		226	UNCH	840		185A		
430	----			----				----		962N		952 -	10	.983	----	----		1434	UNCH	884		207A		
435	----			----				----		1012N		1002 -	10	.984	----	----		145	UNCH	830		233A		
440	----			----				----		1062N		1051 -	11	.991	----	----		392	UNCH	884		257A		
445	----			----				----		1111N		1101 -	10	.993	----	----		141	UNCH	734B		285A		
450	----			----				----		1161N		1151 -	10	.995	----	----		31	UNCH	766B		314A		
455	----			----				----		1211N		1201 -	10	.996	----	----		15	UNCH	796B		344A		
520	----			----				----		1861N		1851 -	10	.999	----	----		10	UNCH	901B		840A		
TOTAL																446		47684 -	41					
JAN17																								
380	----			----				----		225N		210 -	15	.547	----	----		10	UNCH					
400	----			----				----		363N		343 -	20	.717	----	----		51	UNCH					
TOTAL																0		61		170		170		
FEB17																								
400	----			----				----		392N		374 -	16	.674	----	----		2	UNCH	200		200		
TOTAL																0		2						
MAR17																								
360	----			----				----		183N		172 -	11	.383	----	----		500	UNCH	130		130A		
370	----			----				----		232N		221 -	11	.451	----	----		3	UNCH					
380	----			----				----		287N		274 -	13	.519	----	----		62	UNCH	130		130		
390	----			----				----		350N		334 -	14	.584	----	----		57	UNCH	304		224		
400	----			----				----		417N		402 -	15	.646	----	----		253	UNCH	384		184		
410	----			----				----		493N		474 -	17	.702	----	----		7	UNCH					
415	----			----				----		532N		513 -	17	.727	----	----		11	UNCH					
420	----			----				----		572N		553 -	17	.753	----	----		49	UNCH	284		284		
440	----			----				----		741N		717 -	22	.839	----	----		2044	UNCH	680		450A		
TOTAL																0		2986						
APR17																								
415	----			----				----		555N		537 -	16	.699	----	----		20	UNCH					
TOTAL																0		20						
JUL17																								
400	----			----				----		453N		436 -	15	.618	----	----		2	UNCH	250		250		
TOTAL																0		2						
SEP17																								
400	----			----				----		482N		466 -	14	.597	----	----		1	UNCH	290		290		
TOTAL																0		1						

OPTIONS EOO'S, BLOCKS and EXERCISES		
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PG57

PRELIMINARY

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	wed, Aug 03, 2016	PG57
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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 = \$4.00 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.

SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT CONTRACTS LAST TRADE DATES										
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	MAY17	JUL17	AUG17
SOYBEAN CRUSH OPT	07/22	08/26	09/23		10/21	12/23	02/24	04/21	06/23	07/21
SOYBEAN OIL FUT	08/12	09/14	10/14		12/14	01/13	03/14	05/12	07/14	08/14
BON-BOZ CSO OPT									06/23	
SOY OIL NRBY OPT	07/22	08/26	09/23		11/25	12/23	02/24	04/21	06/23	07/21
WZ-WN CSO OPT					11/25					
WN-WZ CSO OPT									06/23	
WN-WN CSO OPT									06/23	
SOYBEAN OPT	07/22	08/26	09/23	10/21		12/23	02/24	04/21	06/23	07/21
SF-SK CSO OPT						12/23				
SOYMEAL OPT	07/22	08/26	09/23		11/25	12/23	02/24	04/21	06/23	07/21
SOY MEAL NRBY OPT	07/22	08/26	09/23		11/25	12/23	02/24	04/21	06/23	07/21
SOYBEAN OIL OPT	07/22	08/26	09/23		11/25	12/23	02/24	04/21	06/23	07/21
SOYBEAN FUT	08/12	09/14		11/14		01/13	03/14	05/12	07/14	08/14
SN-SX CSO OPT									06/23	
SX-SX CSO OPT				10/21						
SOYMEAL FUT	08/12	09/14	10/14		12/14	01/13	03/14	05/12	07/14	08/14
SMN-SMZ CSO OPT									06/23	
SX-SN CSO OPT				10/21						
WHEAT FUT		09/14			12/14		03/14	05/12	07/14	
WHEAT OPT	07/22	08/26	09/23	10/21	11/25		02/24	04/21	06/23	
WHEAT NRBY OPT		08/26			11/25		02/24	04/21	06/23	
		08/26			11/25		02/24	04/21	06/23	
SOYBN NRBY OPT	07/22	08/26		10/21		12/23	02/24	04/21	06/23	07/21

EXPIRATION:	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	MAY17	JUL17	
BLOOM ROLL SELE	09/21									
MKC FUT	09/14									
ODF OPT	08/26	09/23								
KC HRW OPT	08/26	09/23	10/21	11/25			02/24	04/21	06/23	
NEW CRP SOYBN OPT	08/26				12/23	01/27	02/24			

SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT

OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03										
31	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	MAY17	JUL17	AUG17
CO6	3.4-15.0	3.8-14.2	3.8-14.2		4.4-14.0	4.4-13.0	4.6-12.0	4.6-10.8	4.6-11.0	5.4-11.4
COY	-6.5-5.5	-6.5-6.0	-8.0-5.0		-7.5-5.5	-7.0-6.5	-7.0-7.0	-7.5-4.5	-7.0-6.0	-5.5-5.0
CW6					-10.0-5.0				-6.0-4.5	
CWM									-8.5-3.0	
CWN									-9.5-1.5	
CZO	30.0-176.0	44.0-174.0	72.0-143.0	30.0-180.0		44.0-174.0	44.0-168.0	44.0-164.0	44.0-164.0	48.0-162.0
KSC						-6.0-11.0				
MY	10.0-60.0	10.0-60.0	10.0-60.0		10.0-60.0	10.0-60.0	13.0-58.0	13.0-57.0	13.0-55.0	15.0-55.0
MYC	-65.0-165.0	-60.0-125.0	-75.0-70.0		-60.0-125.0	-60.0-200.0	-55.0-200.0	-60.0-85.0	-40.0-115.0	-40.0-75.0
OYC	14.0-52.5	10.0-53.0	10.0-53.0		14.0-53.0	14.5-53.0	15.0-53.0	15.5-54.0	15.5-54.0	15.5-52.5
SC5									-1.5-14.0	
SCX				-5.0-21.0						
SM6									15.0-335.0	
SX9				-7.0-12.0						
WZ	31.5-66.0	10.0-100.0	32.5-60.5	32.5-56.5	22.0-110.0		23.0-85.0	24.0-87.0	24.0-87.0	
WZC		-3.8			-3.7-0.1		-2.4-0.5	-2.1-0.8	-2.3-0.2	
XCW		25.5			1.5-27.5		3.0-25.5	4.0-25.5	4.5-21.0	
ZSC	-1.1-3.8	-1.5-7.5		-1.6-1.6		-1.4-5.4	-1.4-3.0	-1.4-1.5	-0.4-3.0	0.5-3.0

	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	MAY17	JUL17	
ODF	13.5-61.5	13.5-61.5								
OKE	21.0-99.0	33.0-58.0	33.0-56.0	22.0-87.0			23.0-84.0	23.0-84.0	24.0-85.0	
SDF	65.0-145.0				66.0-126.0	66.0-126.0	66.0-126.0			
WDF							36.0-73.0			

SOYBEAN FUTURES

		LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO- VOL. OPEN INT SETT. PRICE		
SOYBEAN FUT											
AUG16		987'0	1000'4	985'6	990'4 + 5'2	847	3274	4485 - 1772	1067	3868	991'6
SEP16		972'0	985'4	969'2	973'4 + 2'2	239	12857	54298 - 1187	15651	50024	962'6
NOV16		953'0	966'4	950'0	955'4 + 2'4	3385	86069	383701 + 1416	92499	355572	953'2
JAN17		954'2	967'0	951'2	955'4 + 1'2	17	14942	64943 + 686	12578	61280	958'2
MAR17		949'2	959'4	945'4	947'6 - 0'6	235	11577	68056 - 448	10521	80713	953'6
MAY17		946'6	958'4	945'0	947'2 - 0'2	96	6496	33905 + 311	10736	49373	948'0
JUL17		953'0	961'6	947'6	950'2 UNCH	----	6968	39858 + 1251	4732	28213	950'4
AUG17		947'2	947'2	947'2	944'4 + 0'4	----	2	426 + 1	179	676	943'4
SEP17		----	----	----	925'0 + 0'6	----	2	344 UNCH	58	418	922'2
NOV17		914'0	921'2	912'6A	915'4 + 4'2	200	2810	31870 + 603	1555	14681	910'6
JAN18		----	----	----	917'6 + 4'0	----	1	499 UNCH	----	88	916'0
MAR18		----	----	----	917'2 + 3'4	----	----	71 UNCH	----	83	920'0
MAY18		----	----	----	919'4 + 3'4	----	----	50 UNCH	----	36	922'4
JUL18		----	----	----	923'4 + 3'4	----	----	125 UNCH	4	84	926'6
AUG18		----	----	----	921'4 + 3'0	----	----	17 UNCH	----	10	923'0
SEP18		----	----	----	916'0 + 3'0	----	----	17 UNCH	----	10	912'6
NOV18		912'0	912'0	912'0	907'0 + 3'4	----	1	194 + 1	2	331	908'4
JUL19		----	----	----	922'6 + 3'4	----	----	2 UNCH	----	----	917'4
NOV19		----	----	----	902'0 + 3'4	----	----	22 UNCH	----	7	901'4
TOTAL	SOYBEAN FUT					5019	144999	682883 + 862	149582	645467	

SOYBEAN MEAL FUTURES

		LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO- VOL. OPEN INT SETT. PRICE		
SOY MEAL FUT											
AUG16		328'4	331'7	327'5	330'5 + 2'1	97	1350	2147 - 592	1579	2873	355'1
SEP16		328'5	331'5	326'5	329'5 + 1'2	2101	11723	55977 - 1446	17435	64403	343'8
OCT16		327'9	330'6	325'5	327'9 + 0'2	76	8081	29774 + 42	9719	34881	335'1
DEC16		326'8	329'5	324'0	326'4 - 0'3	30	32172	161816 + 675	46533	177083	332'8
JAN17		324'0	326'5	320'7	322'8 - 1'0	123	4387	27259 + 108	5412	19546	330'2

PG57

PRELIMINARY

BULLETIN #148@			SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS							Wed, Aug 03, 2016		PG57
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MAR17	318'8	320'9B	315'2	317'2 -	1'4	218	4854	32661 +	13	7020	25148	325'3
MAY17	314'8	316'6	311'9	313'6 -	0'3	14	2436	19354 +	14	4742	25305	319'4
JUL17	315'5	317'4	312'9	314'5 -	0'2	----	1722	17328 +	214	2460	18802	319'2
AUG17	314'0	316'0	312'8	313'7 +	0'1	----	266	1669 +	122	280	2658	317'5
SEP17	315'4	315'5	312'0	312'6 +	0'5	----	202	1598 -	3	246	3706	314'7
OCT17	309'6	310'3	307'1	308'2 +	0'7	----	224	1981 +	48	48	2716	309'8
DEC17	309'0	310'3	306'9	308'1 +	1'6	----	832	7032 +	197	158	6258	308'6
JAN18	----	----	----	308'2 +	1'5	----	----	251	UNCH	----	460	308'9
MAR18	----	----	----	308'8 +	1'5	----	----	210	UNCH	----	395	309'6
MAY18	----	----	----	307'8 +	1'5	----	----	12	UNCH	----	72	309'6
JUL18	----	----	----	307'5 +	1'4	----	----	27	UNCH	----	----	308'1
AUG18	----	----	----	307'1 +	1'5	----	----	4	UNCH	----	----	307'9
SEP18	----	----	----	306'2 +	1'5	----	----	2	UNCH	----	----	307'7
OCT18	----	----	----	304'7 +	1'5	----	----	9	UNCH	----	----	307'1
DEC18	----	----	----	303'9 +	1'5	----	----	27	UNCH	----	115	309'2
						2659	68249	359138 -	608	95632	384421	

SOYBEAN OIL FUTURES

														-52 WEEKS	(364 DAYS)	AGO-
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		VOL.	OPEN INT	SETT. PRICE			
SOY OIL FUT																
AUG16		30'05	30'63	30'05	30'30 +	0'24	----	1884	1781 -	282	2124	1314	29'63			
SEP16		30'12	30'87	30'04	30'42 +	0'24	2221	17714	52002 -	257	20353	60198	29'73			
OCT16		30'26	30'98	30'18	30'54 +	0'25	64	10298	28407 +	2089	7320	32301	29'84			
DEC16		30'48	31'25	30'40	30'81 +	0'27	194	57822	182583 +	479	47594	189076	30'04			
JAN17		30'73	31'46	30'66A	31'04 +	0'27	----	5476	30037 -	3	4905	31555	30'30			
MAR17		30'90	31'61	30'83A	31'23 +	0'28	----	4625	24848 +	827	4510	22139	30'48			
MAY17		31'10	31'76	31'05	31'40 +	0'27	----	2849	17913 +	131	3553	20977	30'60			
JUL17		31'38	31'96	31'29A	31'61 +	0'27	----	1997	10236 -	169	1338	13892	30'72			
AUG17		----	31'81B	----	31'68 +	0'26	----	104	3406 -	12	347	2855	30'75			
SEP17		32'00	32'00	31'92	31'70 +	0'25	----	106	2505 -	23	101	2228	30'76			
OCT17		31'98	31'98	31'75	31'57 +	0'18	----	130	1511 +	1	56	1769	30'71			
DEC17		31'78	32'06	31'40A	31'62 +	0'15	----	660	5785 +	275	231	4284	30'75			
JAN18		----	----	----	31'72 +	0'15	----	----	125	UNCH	----	79	30'90			
MAR18		----	----	----	31'84 +	0'14	----	----	37	UNCH	----	125	31'05			
MAY18		----	----	----	32'02 +	0'10	----	----	28	UNCH	----	1	31'13			
TOTAL	SOY OIL FUT						2479	103665	361204 +	3056	92432	382793				

WHEAT FUTURES

														-52 WEEKS	(364 DAYS)	AGO-
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		VOL.	OPEN INT	SETT. PRICE			
WHEAT FUT																
SEP16		402'0	415'0	401'0	410'2 +	9'0	1656	64442	237343 -	7261	67497	190593	502'0			
DEC16		428'0	441'2	427'4	436'2 +	8'2	984	32592	146194 +	748	45747	148127	507'2			
MAR17		454'0	466'6	453'6	462'2 +	7'6	----	12424	54580 +	2440	13437	50080	514'0			
MAY17		469'2	480'0	468'2	475'6 +	7'0	----	2408	12851 +	236	4606	12878	518'4			
JUL17		476'2	487'0	475'6	482'4 +	6'2	----	3450	25873 +	576	6055	19320	521'6			
SEP17		498'0	499'4B	495'4	495'4 +	6'4	----	352	2625 +	7	187	1031	531'0			
DEC17		508'2	517'6	508'2	515'4 +	7'6	----	715	4390 +	254	117	2424	543'2			
MAR18		----	----	----	530'2 +	8'0	----	113	1399 +	45	4	726	550'4			
MAY18		----	----	----	534'2 +	8'0	----	----	4	UNCH	----	39	550'6			
JUL18		530'2	530'2	530'2	526'6 +	8'0	----	1	28	UNCH	----	22	536'6			
TOTAL		WHEAT FUT					2640	116497	485287 -	2955	137650	425240				

		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		-----YEAR AGO----- VOL. OPEN INT	SETT. PRICE	
MKC FUT		----	----	----	412'2 +	5'6	----	----	5	UNCH	----	26	489'4
SEP16													
TOTAL	MKC FUT						0	0	5			26	

SOYBEAN CALLS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
SOYBEAN SEP16	CALL													
850	SOYBEAN CALL													
860	----	----	----	----	----	1221N		1242 +	21	.975	----	80	UNCH	3376B 1140A
880	----	----	----	----	----	1123N		1143 +	20	.970	----	354	UNCH	3277B 413A
900	----	----	----	----	----	931N		950 +	17	.948	----	1346	UNCH	3081B 326A
920	----	----	----	----	----	745N		762 +	15	.908	----	1971	UNCH	2884B 260
930	----	----	----	----	----	573N		584 +	11	.843	----	1358	UNCH	2690B 204A
940	----	----	----	----	----	493N		503 +	NEW	.796	87	31 +	31	2593B 427A
950	----	----	----	----	----	421N		427 +	6	.739	12	2740 +	2	2496B 162
960	----	----	----	----	----	354N		360 +	4	.676	2	60 +	2	2401B 301A
970	----	----	----	----	----	296N		300 +	2	.607	205	1175 -	67	2305B 130
980	----	----	----	----	----	245N		247 +	2	.536	41	243	UNCH	2211B 202A
990	----	----	----	----	----	202N		203 +	1	.466	677	1883 +	333	2116B 106
1000	----	----	----	----	----	164N		165 +	1	.401	68	820 +	17	2024B 133
1010	----	----	----	----	----	133N		134 +	1	.340	1182	7394 -	804	1932B 86
1020	----	----	----	----	----	107N		107	UNCH	.286	620	949 +	333	1842B 86A
1030	----	----	----	----	----	87N		87	UNCH	.240	331	2447 +	41	1753B 71A
1040	----	----	----	----	----	72N		72	UNCH	.200	352	1182 +	192	1665B 57A
1050	----	----	----	----	----	60N		60	UNCH	.168	411	5200 +	182	1581B 46
1060	----	----	----	----	----	50N		50	UNCH	.141	297	4974 +	198	1497B 40
1070	----	----	----	----	----	41N		42 +	1	.120	100	3686 +	72	1417B 33A
1080	----	----	----	----	----	34N		35 +	1	.102	7	1119 -	1	1342B 27A
1090	----	----	----	----	----	30N		31 +	1	.088	109	4006 +	26	1266B 24
1100	----	----	----	----	----	25N		26 +	1	.076	83	1712 +	24	1215B 21
1110	----	----	----	----	----	22N		24 +	2	.068	1611	8086 +	600	1147B 17
1120	22 @23	23			*22	20N		22 +	2	.060	10	842 +	6	1084B 15A
1130	----	----	----	----	----	23		20 +	2	.053	197	5543 -	18	1024B 14A
1140	----	----	----	----	----	14N		16 +	2	.046	32	1114 -	1	966B 13A
1150	----	----	----	----	----	13N		14 +	1	.039	118	4440 +	57	913B 11
1160	----	----	----	----	----	12N		13 +	1	.036	27	3986 -	5	862B 10
1170	----	----	----	----	----	11N		12 +	1	.032	14	3802 +	1	814B 10
1180	----	----	----	----	----	10N		11 +	1	.028	135	2073 +	40	767B 7
1190	----	----	----	----	----	7N		10 +	1	.025	11	1978	UNCH	725B 6
1200	----	----	----	----	----	6N		10 +	2	.024	10	653 +	10	684B 5
1210	----	----	----	----	----	5N		7 +	2	.021	192	12863 -	6	646B 4
1220	----	----	----	----	----	5N		6 +	1	.018	2	407 +	2	610B 4
1230	----	----	----	----	----	4N		6 +	2	.018	143	4666 +	119	574B 4A
1240	----	----	----	----	----	4N		5 +	1	.015	9	733 +	8	542B 3
1250	----	----	----	----	----	3N		5 +	2	.014	2	990	UNCH	511B 3
1260	----	----	----	----	----	3N		4 +	1	.012	97	1091 +	77	481B 3
1270	----	----	----	----	----	3N		4 +	1	.011	53	1419 +	53	452B 3
1280	----	----	----	----	----	2N		3 +	1	.009	6	415 +	4	425B 3
1290	----	----	----	----	----	2N		3 +	1	.008	----	953	UNCH	401B 3
1300	----	----	----	----	----	2		2	UNCH	.006	48	375 -	23	376B 3
1310	----	----	----	----	----	2N		2	UNCH	.006	15	5876	UNCH	354B 2
1320	----	----	----	----	----	2N		2	UNCH	.005	3	232	UNCH	333B 2A
1330	----	----	----	----	----	1N		2 +	1	.005	----	631	UNCH	313B 3
1340	----	----	----	----	----	2		2 +	1	.005	----	178	UNCH	294B 2
1350	----	----	----	----	----	1N		1	UNCH	.003	1	703 -	1	276B 1
1360	----	----	----	----	----	1N		1	UNCH	.002	1	553	UNCH	260B 1
1370	----	----	----	----	----	1N		1	UNCH	.002	----	655	UNCH	244B 1
						1N		1	UNCH	.001	----	162	UNCH	230B 1

PG57	PRELIMINARY									
BULLETIN #148@			SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS					Wed, Aug 03, 2016		PG57

1390	----	----	----	1N	1	UNCH	.001	----	5	309	UNCH	214B	1	
1390	----	----	----	1N	1	UNCH	.001	----	225	UNCH	202B	1		
1400	----	----	----	1N	1	UNCH	.000	----	4881	UNCH	190B	1		
1410	----	----	----	1N	1	UNCH	.000	----	262	UNCH	177B	1		
1420	----	----	----	1N	1	UNCH	.000	----	712	UNCH	166B	1		
1430	----	----	----	1N	1	UNCH	.000	----	105	UNCH	156B	1		
1440	----	----	----	1N	1	UNCH	.000	----	171	UNCH	146B	1		
1450	----	----	----	1N	1	UNCH	.000	----	221	UNCH	137B	2		
1460	----	----	----	1N	1	UNCH	.000	----	315	UNCH	130B	1		
1480	----	----	----	1N	1	UNCH	.000	----	237	UNCH	113B	1		
1500	----	----	----	1N	1	UNCH	.000	----	1083	UNCH	100B	1		
1520	----	----	----	1N	1	UNCH	.000	----	263	UNCH	86B	2A		
1540	----	----	----	1N	1	UNCH	.000	----	255	UNCH	77B	1		
1560	----	----	----	1N	1	UNCH	.000	----	268	UNCH	70B	1		
1580	----	----	----	1N	1	UNCH	.000	----	67	UNCH	62B	1		
1600	----	----	----	1N	1	UNCH	.000	----	968	UNCH	54B	1		
1620	----	----	----	1N	1	UNCH	.000	----	206	UNCH	50B	1		
1640	----	----	----	1N	1	UNCH	----	----	65	UNCH	43B	1		
1660	----	----	----	1N	1	UNCH	----	----	116	UNCH	40B	2A		
1680	----	----	----	1N	1	UNCH	----	----	138	UNCH	34B	1A		
1700	----	----	----	1N	1	UNCH	----	----	166	UNCH	24B	2		
1720	----	----	----	1N	1	UNCH	----	----	144	UNCH	21B	2A		
1740	----	----	----	1N	1	UNCH	----	----	282	UNCH	17B	2A		
TOTAL									7326	121608	+	1504		
OCT16														
890	----	----	----	724N	741	+	15	.813	----	5	UNCH	2136B	655A	
910	----	----	----	577N	592	+	13	.734	----	5	UNCH	1946B	516A	
920	----	----	----	512N	523	+	11	.689	----	5	UNCH	1924B	455A	
940	----	----	----	396N	403	+	5	.593	25	305	+	25	1705	344
950	----	----	----	346N	353	+	5	.543	10	81	+	10	1650B	302A
960	----	----	----	302N	306	+	4	.495	163	224	+	88	1562B	263
970	----	----	----	262N	266	+	4	.447	----	216	UNCH	1472B	227A	
980	----	----	----	227N	232	+	3	.403	135	256	-	19	1391	196A
990	----	----	----	197N	202	+	3	.361	27	264	+	27	1305B	172
1000	----	----	----	172N	174	+	2	.322	293	570	+	8	1162B	147
1010	----	----	----	150N	151	+	1	.286	15	245	+	5	1086B	130
1020	----	----	----	131N	131	UNCH	.254	79	317	+	57	1015B	112A	
1030	----	----	----	113N	114	+	1	.226	1	301	UNCH	1012B	96A	
1040	----	----	----	100N	100	UNCH	.200	----	----	284	UNCH	884B	84	
1050	----	----	----	86N	86	UNCH	.177	----	4	357	+	4	881B	74
1060	----	----	----	75N	75	UNCH	.157	262	347	+	151	765B	65A	
1070	----	----	----	66N	66	UNCH	.140	163	399	+	97	712B	57A	
1080	----	----	----	57N	60	+	1	.125	----	197	UNCH	743B	52A	
1090	----	----	----	53N	52	-	1	.110	1	155	+	1	747B	46A
1100	----	----	----	46N	46	UNCH	.100	57	696	+	22	705B	41	
1110	----	----	----	42N	42	UNCH	.089	----	2	89	+	2	703B	37A
1120	----	----	----	37N	37	UNCH	.081	6	156	UNCH	731B	34A		
1130	----	----	----	34N	35	+	1	.075	----	85	UNCH	680B	32A	
1140	----	----	----	32N	33	+	1	.069	----	127	UNCH	692B	30A	
1150	----	----	----	30N	31	+	1	.064	18	105	+	2	650B	26
1160	----	----	----	26N	27	+	1	.058	73	230	+	6	607B	24A
1170	----	----	----	24N	26	+	2	.055	----	90	UNCH	601	23A	
1180	----	----	----	23N	24	+	1	.050	----	55	UNCH	531B	22A	
1190	----	----	----	21N	22	+	1	.045	----	85	UNCH	486B	20	
1200	----	----	----	20N	21	+	1	.042	20	584	+	20	453B	17A
1210	----	----	----	17N	20	+	1	.039	----	141	UNCH	423B	16A	
1220	----	----	----	16N	16	UNCH	.035	----	----	72	UNCH	384B	15A	
1230	----	----	----	15N	15	UNCH	.032	----	1	223	-	1	356B	14
1240	----	----	----	14N	14	UNCH	.029	141	277	+	139	331B	14	
1250	----	----	----	13N	13	UNCH	.027	9	425	-	1	306B	13	
1260	----	----	----	13N	12	-	1	.024	1	40	UNCH	284B	12	
1270	----	----	----	12N	12	UNCH	.024	16	94	+	15	263B	12A	
1280	----	----	----	11N	11	UNCH	.022	----	83	UNCH	242B	11A		
1290	----	----	----	11N	11	UNCH	.021	----	14	UNCH	227B	10A		
1300	----	----	----	10N	10	UNCH	.019	20	552	+	20	215B	10A	
1310	----	----	----	10N	10	UNCH	.019	10	88	UNCH	204B	7A		
1320	----	----	----	7N	7	UNCH	.016	----	23	UNCH	193B	7A		
1330	----	----	----	7N	7	UNCH	.016	----	54	UNCH	183B	7A		
1340	----	----	----	6N	6	UNCH	.014	----	10	UNCH	173B	6A		
1350	----	----	----	6N	6	UNCH	.014	----	1	65	UNCH	163B	5	
1360	----	----	----	6N	5	-	1	.012	----	15	UNCH	153	6A	
1370	----	----	----	5N	5	UNCH	.011	----	----	64	UNCH	144B	5A	
1380	----	----	----	5N	5	UNCH	.011	----	1	16	UNCH	135B	5A	
1390	----	----	----	5N	4	-	1	.009	----	33	UNCH	130B	5A	
1400	----	----	----	4N	4	UNCH	.009	52	206	+	52	122B	3	
1410	----	----	----	4N	4	UNCH	.009	----	1	17	+	1	115B	3
1420	----	----	----	4N	3	-	1	.007	----	40	UNCH	111B	3	
1430	----	----	----	4N	3	-	1	.007	----	75	UNCH	105B	5A	
TOTAL									1607	9462	+	731		
NOV16														
300	----	----	----	6530N	6554	+	24	1.000	----	3	UNCH	7354	5984	
480	----	----	----	4730N	4754	+	24	1.000	----	66	UNCH	6960B	3920A	
500	----	----	----	4530N	4554	+	24	.999	----	68	UNCH	6760B	3720A	
520	----	----	----	4330N	4354	+	24	.999	----	70	UNCH	6561B	3520A	
600	----	----	----	3530N	3554	+	24	.998	----	20	UNCH	5761B	2722A	
660	----	----	----	2930N	2954	+	24	.994	----	1	UNCH	5162B	2124A	
700	----	----	----	2532N	2556	+	24	.989	----	3	UNCH	4831B	1735A	
750	----	----	----	2036N	2062	+	24	.978	----	100	UNCH	2537B	1956A	
800	----	----	----	1554N	1576	+	22	.948	----	959	UNCH	3835B	834A	
820	----	----	----	1370N	1390	+	20	.927	----	664	UNCH	3637B	693A	
840	----	----	----	1187N	1207	+	20	.895	----	182	UNCH	3442B	567A	
850	----	----	----	1101N	1120	+	17	.876	----	5	UNCH	1575B	1022A	
860	----	----	----	1014N	1033	+	17	.854	----	418	UNCH	3246B	463A	
870	----	----	----	932N	950	+	16	.830	----	16	UNCH	1393B	861A	
880	----	----	----	853N	870	+	15	.801	----	2405	UNCH	3053B	372	
890	----	----	----	776N	792	+	14	.771	----	21	UNCH	1227B	712A	
900	----	----	----	705N	721	+	14	.736	450	5641	-	51	2861B	301
910	----	----	----	637N	652	+	13	.700	----	10	UNCH	1066B	582A	
920	----	----	----	576N	590	+	12	.662	2	7288	UNCH	2672	244	
930	----	----	----	520N	531	+	11	.623	----	12	UNCH	914B	470A	
940	----	----</												

1380	----	----	----	16N	17 +	1	.029	----	68	3652 -	38	360	15
1400	----	----	----	15N	16 +	1	.026	----	125	2761 -	115	322B	14A
1420	----	----	----	14N	15 +	1	.024	----	216	16926 +	107	292B	12A
1440	----	----	----	13N	14 +	1	.022	----	1	1542 -	1	264B	13A
1460	----	----	----	13N	13	UNCH	.020	----	----	1036	UNCH	240B	12A
1480	----	----	----	12N	12	UNCH	.018	----	----	747	UNCH	215B	11
1500	----	----	----	11N	12 +	1	.018	----	----	1088	UNCH	195B	11A
1520	----	----	----	11N	11	UNCH	.016	----	287	7115 +	160	176B	6
1540	----	----	----	10N	10	UNCH	.014	----	20	981 +	11	160B	5
1560	----	----	----	10N	10	UNCH	.014	----	29	302 +	20	144B	7A
1580	----	----	----	7N	7	UNCH	.012	----	4	1436	UNCH	131B	7
1600	----	----	----	7N	7	UNCH	.012	----	----	396	UNCH	116B	6
1620	----	----	----	6N	6	UNCH	.010	----	452	15945 -	10	113	5
1640	----	----	----	6N	6	UNCH	.010	----	----	301	UNCH	95B	6A
1660	----	----	----	5N	5	UNCH	.009	----	----	253	UNCH	85B	6
1680	----	----	----	5N	5	UNCH	.008	----	11	265 +	11	76B	5
1700	----	----	----	4N	5 +	1	.008	----	----	141	UNCH	70B	5A
1720	----	----	----	4N	4	UNCH	.007	----	----	309	UNCH	63B	4
1740	----	----	----	4N	4	UNCH	.007	----	----	171	UNCH	56B	4
1800	----	----	----	3N	4 +	1	.006	----	----	292	UNCH	51B	4
TOTAL				3N	3	UNCH	.005	----	100	3852 +	100	35B	2
JAN17									18824	300823 +	2306		
700	----	----	----	2550N	2561 +	11	.982	----	----	3	UNCH	4703B	2125A
860	----	----	----	1084N	1087 +	3	.811	----	5	5	UNCH	3130B	786A
880	----	----	----	934N	940 +	4	.759	----	----	97	UNCH	2937B	460
900	----	----	----	800N	805 +	5	.701	----	----	508	UNCH	2747B	432A
920	----	----	----	680N	685 +	5	.638	----	----	108	UNCH	2561B	380
940	----	----	----	575N	583 +	6	.575	----	----	243	UNCH	2376B	300
960	----	----	----	485N	493 +	6	.512	----	57	248 +	17	2196B	216
980	----	----	----	410N	416 +	6	.453	----	----	296	UNCH	2023B	232
1000	----	----	----	345N	353 +	6	.399	----	212	1234 +	211	1855B	142
1020	----	----	----	292N	300 +	6	.350	----	21	112 +	20	1696B	150
1040	----	----	----	246N	254 +	6	.306	----	5	166	UNCH	1554B	214
1060	----	----	----	211N	216 +	5	.267	----	----	343	UNCH	1413B	180
1080	----	----	----	180N	185 +	5	.233	----	8	261 +	7	1284B	133
1100	----	----	----	154N	160 +	4	.204	----	5	742 +	5	1166B	60
1120	----	----	----	133N	136 +	3	.178	----	11	647 +	1	1060B	124A
1140	----	----	----	115N	117 +	2	.156	----	----	131	UNCH	964B	56
1160	----	----	----	101N	103 +	2	.137	----	----	171	UNCH	877B	94
1180	----	----	----	86N	90 +	2	.120	----	----	116	UNCH	872B	90A
1200	----	----	----	76N	77 +	1	.106	----	3	351 +	1	793B	40
1220	----	----	----	67N	70 +	1	.094	----	----	70	UNCH	722B	70A
1240	----	----	----	60N	62 +	2	.084	----	----	93	UNCH	657B	63A
1260	----	----	----	53N	54 +	1	.075	----	----	435	UNCH	601B	56A
1280	----	----	----	47N	50 +	1	.067	----	----	39	UNCH	547B	40
1300	----	----	----	43N	44 +	1	.061	----	5	258	UNCH	477B	40
1320	----	----	----	40N	41 +	1	.055	----	----	13	UNCH	434B	32
1340	----	----	----	35N	36 +	1	.050	----	----	66	UNCH	394B	40
1360	----	----	----	33N	34 +	1	.046	----	----	39	UNCH	356B	36A
1380	----	----	----	31N	32 +	1	.043	----	----	24	UNCH	323B	34A
1400	----	----	----	27N	30 +	1	.039	----	----	47	UNCH	291B	30
1420	----	----	----	26N	26	UNCH	.036	----	----	58	UNCH	212B	31A
1440	----	----	----	24N	24	UNCH	.033	----	----	207	UNCH	197B	30
1460	----	----	----	23N	23	UNCH	.031	----	----	2	UNCH	173B	26A
1480	----	----	----	22N	22	UNCH	.029	----	----	103	UNCH	151B	24A
1500	----	----	----	21N	20 -	1	.026	----	----	62	UNCH	142	25A
1520	----	----	----	20N	17 -	1	.024	----	----	3	UNCH	116B	21A
1540	----	----	----	17N	16 -	1	.022	----	----	31	UNCH	115	20A
1560	----	----	----	16N	15 -	1	.021	----	----	2	UNCH	101B	21A
1580	----	----	----	15N	14 -	1	.019	----	----	1	UNCH	97B	20A
1600	----	----	----	14N	13 -	1	.017	----	----	179	UNCH	100	11
1620	----	----	----	13N	12 -	1	.016	----	----	7	UNCH	100B	16A
1640	----	----	----	12N	11 -	1	.014	----	----	11	UNCH	104B	15A
1660	----	----	----	11N	11	UNCH	.014	----	----	16	UNCH	94B	14A
1680	----	----	----	11N	10 -	1	.013	----	----	5	UNCH	85B	14A
1700	----	----	----	10N	7 -	1	.011	----	----	1	UNCH	75B	11A
TOTAL									332	7554 +	262		
MAR17													
800	----	----	----	1560N	1557 -	1	.884	----	----	3	UNCH	3301B	1374A
900	----	----	----	824N	824	UNCH	.662	----	----	383	UNCH	2360B	530
920	----	----	----	715N	714 -	1	.607	----	----	84	UNCH	2182B	592A
940	----	----	----	621N	617 -	2	.551	----	25	696	UNCH	2011B	316
960	----	----	----	536N	534 -	2	.498	----	35	427 +	10	1845B	260
980	----	----	----	464N	463 -	1	.447	----	12	1104	UNCH	1690B	202
1000	----	----	----	402N	402	UNCH	.401	----	231	2230 +	195	1550B	250
1020	----	----	----	347N	351 +	2	.358	----	1	700 +	1	1412B	297A
1040	----	----	----	303N	306 +	3	.320	128	----	3842 -	28	1285B	210
1060	----	----	----	263N	267 +	4	.286	122	----	2182 -	22	1210	224A
1080	----	----	----	230N	235 +	5	.255	----	----	243	UNCH	1100	195A
1100	----	----	----	201N	206 +	5	.228	824	----	4718 +	515	974B	172A
1120	----	----	----	175N	181 +	4	.203	1	----	350	UNCH	950	70
1140	----	----	----	155N	157 +	2	.180	----	----	2756	UNCH	823B	135A
1160	----	----	----	137N	137	UNCH	.160	----	----	112	UNCH	747B	60
1180	----	----	----	123N	121 -	2	.142	----	----	488	UNCH	681B	110A
1200	----	----	----	111N	105 -	4	.126	309	----	1888	UNCH	621B	102
1220	----	----	----	101N	93 -	6	.113	----	----	237	UNCH	565B	84
1240	----	----	----	91N	82 -	7	.100	----	----	215	UNCH	514B	86A
1260	----	----	----	82N	73 -	7	.090	----	----	28	UNCH	467B	80A
1280	----	----	----	74N	65 -	7	.081	----	----	45	UNCH	424B	72A
1300	----	----	----	67N	60 -	7	.074	15	----	1857 +	15	410B	65
1320	----	----	----	61N	54 -	5	.067	----	----	89	UNCH	322B	62A
1340	----	----	----	54N	50 -	4	.061	----	----	19	UNCH	340	56A
1360	----	----	----	47N	45 -	2	.057	----	----	113	UNCH	273B	60A
1380	----	----	----	43N	42 -	1	.052	----	----	20	UNCH	235B	55A
1400	----	----	----	40N	37 -	1	.047	492	----	1850 +	379	241B	36
1440	----	----	----	35N	33 -	2	.041	----	----	1	UNCH	181B	45



SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS

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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PG57

PRELIMINARY

BULLETIN #148@				SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS						wed, Aug 03, 2016		PG57	
1040	----	----	----	407N	412 +	3	.359	----	----	15	UNCH	551B	405A
1060	----	----	----	364N	367 +	3	.327	----	----	310	UNCH	941	365A
1080	----	----	----	326N	330 +	2	.298	----	----	34	UNCH	446B	330A
1100	----	----	----	293N	295 +	2	.271	----	11	669	UNCH	850	280
1120	----	----	----	262N	265 +	3	.247	----	----	1	UNCH	362B	250
1140	----	----	----	235N	237 +	2	.225	----	----	309	UNCH	410	256A
1180	----	----	----	191N	194 +	3	.188	----	----	100	UNCH	680	213A
1200	----	----	----	172N	175 +	3	.171	----	2	1849 +	1	600B	180
1240	----	----	----	141N	144 +	3	.144	----	----	4	UNCH	472	162A
1300	134	#134	*134	134	107 +	2	.110	----	60	881	UNCH	360	134
1400	----	----	----	67N	67	UNCH	.072	----	----	102	UNCH	160	41A
1500	----	----	----	45N	45	UNCH	.049	----	5	21 +	5	80B	50
TOTAL	----	----	----						78	4717 +	6		
AUG17	----	----	----	40N	45 +	5	.048	----	----	1	UNCH	100	100
1520	----	----	----						0	1			
TOTAL	----	----	----										
NOV17	----	----	----	823N	862 +	37	.619	----	----	75	UNCH	----	----
880	----	----	----	730N	771 +	41	.573	----	----	26	UNCH	1000	600A
900	----	----	----	647N	690 +	41	.528	----	----	2	UNCH	944	470
920	----	----	----	577N	615 +	36	.486	----	----	127	UNCH	980	410
940	----	----	----	515N	551 +	34	.446	----	----	380	UNCH	800	350
960	----	----	----	461N	492 +	31	.408	----	----	172	UNCH	650	320
980	----	----	----	413N	441 +	26	.374	----	1	2317	UNCH	840	330
1000	----	----	----	370N	393 +	23	.341	----	----	34	UNCH	721	324
1020	----	----	----	332N	352 +	20	.311	----	10	83 +	10	600B	340
1040	----	----	----	297N	314 +	15	.284	----	----	725	UNCH	570	250
1060	----	----	----	267N	282 +	13	.259	----	1	78 +	1	400	310
1080	----	----	----	242N	254 +	12	.236	----	2	2228 +	1	520	174
1100	----	----	----	220N	231 +	11	.217	----	----	42	UNCH	262	250
1120	----	----	----	200N	210 +	10	.199	----	----	17	UNCH	360B	213
1140	----	----	----	182N	191 +	7	.182	----	----	1400	UNCH	290	230A
1160	----	----	----	165N	174 +	7	.168	----	----	23	UNCH	----	----
1180	----	----	----	151N	160 +	7	.155	----	----	1315	UNCH	340B	104
1200	----	----	----	137N	145 +	6	.142	----	----	14	UNCH	----	----
1220	----	----	----	125N	133 +	6	.131	----	----	10	UNCH	152	152
1240	----	----	----	114N	122 +	6	.121	----	----	17	UNCH	----	----
1260	----	----	----	95N	102 +	5	.102	----	----	436	UNCH	180	110
1300	----	----	----	87N	94 +	5	.095	----	----	2	UNCH	----	----
1320	----	----	----	82N	86 +	4	.088	----	----	1	UNCH	----	----
1340	----	----	----	71N	74 +	3	.076	----	----	6	UNCH	124	124
1380	----	----	----	65N	70 +	3	.071	----	----	402	UNCH	110	110
1400	----	----	----	50N	52 +	2	.053	----	----	3	UNCH	76	74
1500	----	----	----	46N	50 +	2	.050	----	----	60	UNCH	64	64
1520	----	----	----						14	9995 +	12		
TOTAL	----	----	----										

SOYBEAN PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
SOYBEAN PUT	SOYBEAN PUT										HIGH	LOW	
SEP16													
620		----	----	1N	1	UNCH	----	----	----	300	UNCH	7	6
680		----	----	1N	1	UNCH	.000	----	----	8	UNCH	3	2A
700		----	----	1N	1	UNCH	.000	----	----	1056	UNCH	14	1
720		----	----	1N	1	UNCH	.000	----	----	70	UNCH	37B	2
740		----	----	1N	1	UNCH	.000	----	----	161	UNCH	100	3
760		----	----	1N	1	UNCH	.002	----	----	242	UNCH	77B	2A
770		----	----	2N	1 -	1	.003	----	----	18	UNCH	4B	1
780		----	----	2N	2	UNCH	.006	----	----	310	UNCH	230	2A
790		----	----	2N	2	UNCH	.007	----	----	3241	UNCH	7B	3A
800		----	----	3N	2 -	1	.007	----	101	3280 +	1	244	2
810		----	----	3N	3	UNCH	.011	----	----	157	UNCH	11B	3
820		----	----	4N	3 -	1	.012	----	----	1503	UNCH	267B	3
830		----	----	5N	4 -	1	.016	----	5	62	UNCH	16B	3
840		----	----	6N	5 -	1	.020	----	----	11050	UNCH	347B	3
850		----	----	7N	6 -	1	.024	----	----	407	UNCH	26	3
860		----	----	11N	7 -	2	.029	----	8	2466 -	8	443B	5
870		----	----	13N	11 -	2	.038	----	20	474 +	20	41	6
880		----	----	17N	14 -	3	.051	----	5	1971 -	5	560	7
890		----	----	24N	20 -	4	.067	----	5	580 +	3	64	11A
900	26	26	26	26	26 -	5	.091	----	385	5698 +	252	673B	10
910		----	----	44N	36 -	6	.120	----	10	585	UNCH	97	12
920		----	----	61N	50 -	11	.156	----	464	3255 +	390	900	13
930		----	----	81N	67 -	12	.203	----	221	1334 +	85	145	14A
940		----	----	107N	93 -	14	.260	----	458	6207 +	101	953B	11
950		----	----	142N	124 -	16	.323	----	942	4827 +	563	215	20
960		----	----	184N	164 -	20	.392	----	497	3155 -	9	1110B	21
970		----	----	233N	213 -	20	.463	----	418	1742 +	199	303B	25A
980	225	#225	225	225	267 -	21	.533	----	599	5203 +	142	1273B	27
990		----	----	352N	331 -	21	.598	----	27	1405 -	26	416	33
1000		----	----	421N	400 -	21	.659	----	101	7388 +	4	1402B	40
1010		----	----	495N	473 -	22	.713	----	77	1249	UNCH	570	47
1020		----	----	575N	553 -	22	.759	----	77	2858 -	11	1585B	52
1030		----	----	660N	636 -	22	.799	----	----	1051	UNCH	734	65
1040		----	----	746N	724 -	22	.831	----	7	4527 -	3	1772B	80
1050		----	----	836N	814 -	22	.858	----	1	6110 -	1	914B	94
1060		----	----	927N	906 -	21	.879	----	17	2926 -	17	1962B	114A
1070		----	----	1022N	1001 -	21	.897	----	1	1081	UNCH	1102B	135A
1080		----	----	1116N	1095 -	21	.911	----	----	3633	UNCH	2154B	161A
1090		----	----	1213N	1192 -	21	.923	----	1	1163 -	1	1293B	190A
1100		----	----	1310N	1290 -	20	.931	----	----	5235	UNCH	2347B	223A
1110		----	----	1406N	1386 -	20	.939	----	----	673	UNCH	1486B	260A
1120		----	----	1503N	1484 -	17	.946	----	7	2507	UNCH	2543B	300A
1130		----	----	1601N	1581 -	20	.953	----	----	486	UNCH	1683B	343A
1140		----	----	1700N	1677 -	21	.960	----	----	755	UNCH	2740B	392A
1150		----	----	1797N	1776 -	21	.963	----	----	1855	UNCH	1877B	443A
1160		----	----	1896N	1875 -	21	.967	----	----	2218	UNCH	2935B	497A
1170		----	----	1995N	1974 -	21	.971	----	----	297	UNCH	2075B	555A
1180		----	----	2094N	2073 -	21	.974	----	----	650	UNCH	3133B	616A
1190		----	----	2193N	2173 -	20	.975	----	----	670	UNCH	2274B	682A
1200		----	----	2292N	2272 -	20	.978	----	----	53	UNCH	3331B	747A
1210		----	----	2392N	2371 -	21	.981	----	----	4	UNCH	2473B	823A
1220		----	----	2491N	2471 -	20	.981	----	----	12	UNCH	3527B	891A
1230		----	----	2591N	2570 -	21	.984	----	----	8	UNCH	2672B	957A
1240		----	----	2690N	2670 -	20	.985	----	----	12	UNCH	3726B	1025A
1260		----	----	2890N	2867 -	21	.988	----	----	1	UNCH	3925B	1167A
1290		----	----	3187N	3165 -	22	.993	----	----	1	UNCH	3271B	1392A
1330		----	----	3586N	3565 -	21	.994	----	----	1	UNCH	3667B	1710A
TOTAL													
OCT16													
760		----	----	4N	3 -	1	.010	----	----	22	UNCH	7B	4
770		----	----	5N	4 -	1	.013	----	----	1	UNCH	11B	5A
780		----	----	6N	5 -	1	.016	----	----	121	UNCH	13B	5A
790		----	----	10N	7 -	1	.022	----	----	13	UNCH	16B	6A
800		----	----	12N	11 -	1	.029	----	----	92	UNCH	21B	7A
810		----	----	15N	13 -	2	.035	----	----	118	UNCH	24B	6
820		----	----	20N	16 -	2	.044	----	20	143 +	10	31B	10
830		----	----	24N	22 -	2	.056	----	----	85	UNCH	37B	11
840		----	----	31N	26 -	3	.068	----	3	44 +	3	45B	12A
850		----	----	37N	35 -	2	.086	----	4	232 +	4	55B	14A
860		----	----	47N	44 -	3	.105	----	14	269 +	12	67B	15A
870		----	----	62N	55 -	5	.128	----	1	86	UNCH	83B	17A
880		----	----	76N	70 -	6	.155	----	1	476 +	1	101B	21A
890		----	----	95N	86 -	7	.186	----	11	114 +	7	122B	24A
900		----	----	120N	110 -	10	.224	----	16	433 -	6	146B	25
910		----	----	147N	136 -	11	.265	----	12	152 +	5	177B	32A
920		----	----	182N	167 -	13	.310	----	6	529 -	1	216B	25
930		----	----	221N	205 -	14	.357	----	20	149 +	20	262B	31
940		----	----	266N	247 -	17	.406	----	36	411 +	8	312B	36A
950		----	----	316N	297 -	17	.456	----	12	401 -	10	366B	43
960		----	----	372N	352 -	20	.504	----	10	673 +	10	426B	53
970		----	----	432N	412 -	20	.552	----	35	542 -	17	492B	62A
980		----	----	497N	476 -	21	.596	----	2	305 +	2	560B	70A
990		----	----	567N	546 -	21	.638	----	----	351	UNCH	633B	77A
1000		----	----	642N	620 -	22	.677	----	7	2043	UNCH	711B	80

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	wed, Aug 03, 2016	PG57
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1020	----	----	----	720N	695 -	23	.713	----	----	81	UNCH	791B	105A
1030	----	----	----	800N	774 -	24	.745	----	----	77	UNCH	873B	120A
1040	----	----	----	882N	857 -	23	.773	----	----	112	UNCH	960B	137A
1050	----	----	----	967N	943 -	24	.799	----	----	113	UNCH	1046B	144
1060	----	----	----	1055N	1031 -	24	.822	----	----	73	UNCH	1135B	173A
1070	----	----	----	1144N	1120 -	24	.842	----	----	135	UNCH	1226B	184
1080	----	----	----	1235N	1211 -	24	.859	----	----	1247	UNCH	1320B	226A
1090	----	----	----	1326N	1303 -	23	.874	----	----	44	UNCH	1402B	256A
1100	----	----	----	1422N	1395 -	25	.889	----	----	31	UNCH	1491B	293A
1110	----	----	----	1515N	1491 -	24	.899	----	----	176	UNCH	1585B	316
1120	----	----	----	1611N	1585 -	24	.910	----	----	17	UNCH	1681B	374A
1130	----	----	----	1706N	1682 -	24	.918	----	----	14	UNCH	1776B	420A
1140	----	----	----	1803N	1780 -	23	.924	----	----	15	UNCH	1873B	467A
1150	----	----	----	1901N	1876 -	23	.930	----	----	5	UNCH	1971B	521A
1160	----	----	----	1997N	1974 -	23	.935	----	----	5	UNCH	2067B	575A
TOTAL				2095N	2072 -	23	.941	----	----	5	UNCH	2165B	633A
NOV16									210	9955 +	48		
500	----	----	----	1N	1	UNCH	.000	----	----	204	UNCH	4	1
520	----	----	----	1N	1	UNCH	.000	----	----	20	UNCH	1	1
540	----	----	----	1N	1	UNCH	.000	----	----	90	UNCH	1	1
560	----	----	----	1N	1	UNCH	.000	----	----	32	UNCH	2	1
580	----	----	----	1N	1	UNCH	.000	----	----	291	UNCH	4	1
600	----	----	----	1N	1	UNCH	.001	----	----	2325	UNCH	25	1A
620	----	----	----	1N	1	UNCH	.002	----	----	580	UNCH	13B	2
640	----	----	----	2N	2	UNCH	.004	----	----	851	UNCH	20B	2A
660	----	----	----	2N	2	UNCH	.005	----	----	815	UNCH	26B	2
680	----	----	----	3N	3	UNCH	.007	----	----	1098	UNCH	37B	2
700	----	----	----	4N	4	UNCH	.010	----	----	2483	UNCH	124	2
720	----	----	----	5N	5	UNCH	.013	----	----	5910	UNCH	120	3
730	----	----	----	6N	6	UNCH	.015	----	----	20	UNCH	7B	5
740	----	----	----	7N	7	UNCH	.018	----	400	3890 -	8	141	4
750	----	----	----	10N	10	UNCH	.021	----	10	108	UNCH	13B	7
760	----	----	----	12N	11 -	1	.024	----	320	9303 -	85	250	4A
770	----	----	----	14N	13 -	1	.029	----	----	62	UNCH	20	12A
780	----	----	----	17N	15 -	2	.034	----	252	2411 -	196	282	6
790	----	----	----	22N	20 -	2	.042	----	120	99 +	43	27	15A
800	24	24	24	24	24 -	2	.051	----	344	9022 +	31	374	6
810	----	----	----	33N	30 -	3	.061	----	----	11	UNCH	41	22A
820	----	----	----	41N	35 -	4	.072	----	492	5470 +	137	390	10
830	----	----	----	50N	44 -	4	.087	----	----	87	UNCH	57B	30A
840	50	50	50	50	54 -	4	.104	----	892	7769 -	523	540B	13
850	----	----	----	72N	65 -	5	.123	----	34	875 +	5	84	42A
860	----	----	----	85N	80 -	5	.145	1029	12877 +	387	600	15	
870	----	----	----	103N	95 -	6	.169	----	18	186 +	14	122	60A
880	----	----	----	124N	115 -	7	.198	508	12208 -	83	760B	20	
890	----	----	----	147N	137 -	10	.228	----	18	296	UNCH	174B	83A
900	----	----	----	176N	166 -	10	.263	1807	21264 +	478	850	24	
910	----	----	----	210N	197 -	11	.299	----	29	258 +	26	244	117A
920	----	----	----	246N	234 -	12	.337	221	10689 +	42	990	32	
930	----	----	----	290N	275 -	13	.376	----	39	604 +	11	333B	164A
940	----	----	----	335N	322 -	13	.417	----	362	15527 +	32	1150	41
950	----	----	----	386N	373 -	13	.457	1209	1730 +	972	440B	226A	
960	----	----	----	442N	427 -	13	.496	----	467	11886 +	52	1280	50
970	----	----	----	503N	486 -	15	.535	----	80	785 +	10	562B	305A
980	----	----	----	566N	551 -	15	.572	----	112	9867 -	10	1254B	65
990	----	----	----	634N	620 -	14	.606	----	27	547	UNCH	701B	403
1000	----	----	----	704N	687 -	15	.640	340	20840 -	46	1416B	90	
1010	----	----	----	780N	762 -	16	.671	----	----	48	UNCH	852B	514A
1020	----	----	----	856N	837 -	17	.700	203	14183 +	39	1677	122	
1030	----	----	----	936N	916 -	20	.727	----	12	28 +	12	1014B	642A
1040	----	----	----	1020N	997 -	21	.752	1289	15511 -	213	1824	163	
1050	----	----	----	1103N	1083 -	20	.773	----	----	4	UNCH	1184B	780A
1060	----	----	----	1190N	1170 -	20	.793	----	54	11699 -	17	1945B	216
1080	----	----	----	1366N	1345 -	21	.828	----	25	4894 -	22	2136B	285A
1090	----	----	----	1456N	1435 -	21	.842	----	----	9	UNCH	1544B	1083A
1100	----	----	----	1547N	1526 -	21	.856	----	134	14793 -	6	2327B	366A
1110	----	----	----	1642N	1620 -	22	.868	----	----	7	UNCH	1731B	1246A
1120	----	----	----	1735N	1713 -	22	.878	----	7	3399	UNCH	2522B	461A
1140	----	----	----	1925N	1902 -	23	.897	----	4	7403	UNCH	2716B	566A
1150	----	----	----	2022N	1996 -	24	.905	----	----	1	UNCH	2106B	1592A
1160	----	----	----	2116N	2093 -	23	.912	----	2	5297	UNCH	2912B	670
1170	----	----	----	2214N	2190 -	24	.918	----	----	3	UNCH	2297B	1771A
1180	----	----	----	2311N	2286 -	23	.923	----	2	1054 -	2	3107B	804A
1190	----	----	----	2407N	2384 -	23	.928	----	----	13	UNCH	2492B	1954A
1200	----	----	----	2504N	2481 -	23	.932	----	----	1269	UNCH	3305B	930
1210	----	----	----	2602N	2577 -	23	.937	----	----	21	UNCH	2690B	2140A
1220	----	----	----	2700N	2675 -	23	.941	----	----	92	UNCH	3503B	1056A
1240	----	----	----	2896N	2872 -	24	.947	----	----	58	UNCH	3701B	1193A
1260	----	----	----	3094N	3070 -	24	.952	----	----	26	UNCH	3897B	1334A
1280	----	----	----	3292N	3266 -	24	.957	----	----	115	UNCH	4096B	1481A
1300	----	----	----	3490N	3464 -	24	.961	----	----	593	UNCH	4295B	1632A
1320	----	----	----	3686N	3662 -	24	.965	----	----	17	UNCH	4493B	1786A
1340	----	----	----	3885N	3861 -	24	.968	----	----	2	UNCH	4692B	1945A
1360	----	----	----	4082N	4057 -	23	.970	----	----	13	UNCH	4892B	2107A
1380	----	----	----	4281N	4256 -	23	.973	----	----	47	UNCH	5091B	2273A
1400	----	----	----	4480N	4455 -	23	.975	----	----	227	UNCH	5290B	2442A
1420	----	----	----	4677N	4654 -	23	.977	----	----	4	UNCH	5490B	2614A
1440	----	----	----	4877N	4853 -	24	.979	----	----	8	UNCH	5687B	2790A
1460	----	----	----	5076N	5052 -	24	.981	----	----	26	UNCH	5886B	2965A
1480	----	----	----	5275N	5252 -	23	.981	----	----	11	UNCH	6086B	3145A
1500	----	----	----	5475N	5451 -	24	.983	----	----	57	UNCH	6286B	3325A
1520	----	----	----	5674N	5650 -	24	.985	----	----	7	UNCH	6485B	3507A
1540	----	----	----	5874N	5850 -	24	.985	----	----	3	UNCH		

PG57	PRELIMINARY									
BULLETIN #148@				SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS					wed, Aug 03, 2016	PG57

940	----	----	----	535N		541 +	4	.448	----	333		881 +	283	702B	162
960	----	----	----	652N		656 +	4	.501	----	58		775 -	8	832B	196A
980	----	----	----	777N		784 +	5	.552	----			515	UNCH	972B	236A
1000	----	----	----	914N		923 +	7	.598	----			1861	UNCH	1121B	260
1020	----	----	----	1061N		1071 +	10	.641	----	5		209	UNCH	1276B	371A
1040	----	----	----	1214N		1225 +	11	.679	----			386	UNCH	1425B	446A
1060	----	----	----	1374N		1386 +	12	.713	----			283	UNCH	1592B	515
1080	----	----	----	1540N		1553 +	13	.744	----			74	UNCH	1764B	624A
1100	----	----	----	1711N		1723 +	12	.771	----	4		356 -	1	1941B	725A
1120	----	----	----	1884N		1896 +	12	.796	----			91	UNCH	2105B	835A
1160	----	----	----	2245N		2253 +	6	.839	----			20	UNCH	2327B	1087A
TOTAL										1177		9858 +	1049		
MAY17															
740	40	#40	*40	40		46 +	NEW	.062	----	25		25 +	25	40	40
820	----	----	----	133N		135 +	2	.160	----			8	UNCH	111B	44
860	----	----	----	231N		236 +	5	.245	----			110	UNCH	240B	200A
900	----	----	----	383N		390 +	5	.345	----			690	UNCH	402B	300
920	----	----	----	480N		484 +	4	.397	----			89	UNCH	504B	180
940	----	----	----	590N		592 +	2	.448	----			132	UNCH	620	235
960	----	----	----	710N		711 +	1	.497	----			525	UNCH	716B	370
980	----	----	----	837N		840 +	1	.543	----	110		279	UNCH	764B	682A
1000	----	----	----	975N		976 +	1	.586	----			339	UNCH	1020	410
1020	----	----	----	1121N		1122 +	1	.626	----			459	UNCH	784	704
1040	----	----	----	1273N		1274 +	1	.662	----			10	UNCH	784	780
1060	----	----	----	1432N		1434 +	2	.695	----			226	UNCH	----	----
1080	----	----	----	1594N		1600 +	4	.724	----			176	UNCH	804	794
1100	----	----	----	1761N		1767 +	6	.750	----			89	UNCH	1033	853A
1120	----	----	----	1934N		1943 +	7	.773	----			25	UNCH	----	----
TOTAL										135		3182 +	25		
JUL17															
800	----	----	----	116N		116	UNCH	.134	----			274	UNCH	107B	56
840	----	----	----	195N		196 +	1	.204	----			30	UNCH	197B	182A
880	----	----	----	324N		326 +	2	.294	----			7	UNCH	364	170
900	----	----	----	411N		412 +	1	.343	----	77		117 +	76	480	230
920	----	----	----	510N		512 +	2	.392	----			1	UNCH	531B	400
940	----	----	----	620N		623 +	3	.440	----			302	UNCH	647B	340A
960	----	----	----	741N		744 +	3	.485	----			24	UNCH	773B	370
980	----	----	----	870N		873 +	3	.528	----			115	UNCH	814B	730A
1000	----	----	----	1005N		1011 +	4	.569	----			663	UNCH	866	500A
1020	----	----	----	1151N		1154 +	3	.606	----			80	UNCH	----	767A
1060	----	----	----	1455N		1457 +	2	.672	----			20	UNCH	980	953
TOTAL										77		1633 +	76		
AUG17															
900	----	----	----	453N		452 -	1	.358	----			2	UNCH	240	240
TOTAL										0		2			
NOV17															
700	----	----	----	81N		80 -	1	.083	----			100	UNCH	----	----
740	----	----	----	117N		112 -	5	.117	----			28	UNCH	----	----
760	----	----	----	144N		134 -	10	.140	----			203	UNCH	50	50
780	----	----	----	176N		164 -	12	.167	----			627	UNCH	210	50
800	----	----	----	220N		205 -	13	.202	----			342	UNCH	230	70
820	----	----	----	278N		261 -	12	.242	----			14	UNCH	274	110A
840	----	----	----	340N		330 -	10	.286	----	10		101 +	10	480B	174
860	----	----	----	420N		411 -	5	.333	----			418	UNCH	574	160
880	----	----	----	513N		510 -	3	.380	----			168	UNCH	400	210A
900	----	----	----	617N		616 -	1	.426	----	475		1559 +	475	600	270
920	----	----	----	734N		734	UNCH	.471	----			25	UNCH	820	364A
940	----	----	----	863N		857 -	4	.513	----			49	UNCH	710	454
960	----	----	----	1000N		992 -	6	.553	----			249	UNCH	1070	500
980	----	----	----	1143N		1132 -	11	.591	----			655	UNCH	1080B	660
1000	----	----	----	1293N		1277 -	14	.625	----			616	UNCH	1300	670
TOTAL										485		5154 +	485		

SOYBEAN WEEKLY CALLS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		---CONTRACT---	
S WK1 CALL														HIGH	LOW
AUG16		S WK1 CALL													
970	----	----	----	----	----	107N	96 -	11	.589	----	----	3	UNCH	382B	56
980	----	----	----	----	----	67N	52 -	15	.350	----	5	15 +	5	531B	40
990	50	----	----	#50	50	50	25 -	15	.171	----	20	13 -	5	603B	25A
1000	----	----	----	----	----	25N	12 -	13	.072	----	----	6	UNCH	520B	16A
1010	----	----	----	----	----	16N	5 -	11	.029	----	----	4	UNCH	692B	11A
1020	----	----	----	----	----	11N	3 -	6	.014	----	4	86	UNCH	682B	2A
1030	----	----	----	----	----	6N	2 -	4	.007	----	4	355	UNCH	603B	2A
1040	----	----	----	----	----	4N	1 -	3	.003	----	----	7	UNCH	527B	1A
1050	----	----	----	----	----	3N	1 -	2	.000	----	----	9	UNCH	461B	3
1060	----	----	----	----	----	3N	1 -	2	.000	----	----	23	UNCH	691B	3
1070	----	----	----	----	----	2N	1 -	1	.000	----	----	6	UNCH	613B	1
1080	----	----	----	----	----	2N	1 -	1	.000	----	----	11	UNCH	327B	3A
1090	----	----	----	----	----	2N	1 -	1	----	----	----	11	UNCH	16	3A
1100	----	----	----	----	----	1N	1	UNCH	----	----	----	23	UNCH	16	3A
1120	----	----	----	----	----	1N	1	UNCH	----	----	----	10	UNCH	6B	3A
1140	----	----	----	----	----	1N	1	UNCH	----	----	----	12	UNCH	3	3
1200	----	----	----	----	----	1N	1	UNCH	----	----	----	14	UNCH	120	3A
TOTAL											33	608			

SOYBEAN WEEKLY PUTS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		---CONTRACT---	
S WK1 PUT														HIGH	LOW
AUG16		S WK1 PUT													
900	----	----	----	----	----	1N	1	UNCH	----	----	----	50	UNCH	20	20
920	----	----	----	----	----	2N	1 -	1	.000	----	----	3	UNCH	3	2
930	----	----	----	----	----	5N	1 -	4	.004	----	----	5	UNCH	3	3A
940	----	----	----	----	----	12N	3 -	7	.019	----	9	19 +	9	50	2
950	----	----	----	----	----	25N	11 -	14	.071	----	6	36 +	3	36B	5
970	----	----	----	----	----	95N	62 -	33	.410	----	12	7 +	4	135B	17A
980	----	----	----	----	----	155N	116 -	37	.649	----	16	500	UNCH	211B	27A
990	----	----	----	----	----	230N	191 -	37	.828	----	----	10	UNCH	296B	43A
1000	----	----	----	----	----	313N	276 -	35	.927	----	----	1	UNCH	386B	67A
1020	----	----	----	----	----	497N	467 -	30	.985	----	----	3	UNCH	580B	151A
TOTAL											43	634 +	16		
S WK2 PUT															
AUG16		S WK2 PUT													
940	----	----	----	----	----	53N	42 -	11	.178	----	----	3	UNCH	76	50A
TOTAL											0	3			

CONSECUTIVE SOYBEAN CSO CALLS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		---CONTRACT---	
SOYBN NRBY C														HIGH	LOW
SEP16		SOYBN NRBY C													
75	----	----	----	----	----	2N	2	UNCH	.021	----	----	1	UNCH	4	4
TOTAL											0	1			

NOV-NOV SOYBEAN CSO CALLS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME
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PG57

PRELIMINARY

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	wed, Aug 03, 2016	PG57
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NOV-NOV SOYBEAN CSO PUTS																		
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT.PRICE & PT.CHGE.	DELTA		EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
SX-SX	CSO P																	
NOV16			SX-SX	CSO P														
-10	----				----	----	51N			53 +	2	.179	----	----	5	UNCH	80	4
10	----				----	----	111N			115 +	4	.305	----	----	7	UNCH	80	80
30	----				----	----	195N			203 +	6	.436	----	----	10	UNCH	100	70
40	----				----	----	251N			257 +	6	.500	----	----	23	UNCH	120	60
60	----				----	----	370N			380 +	10	.617	----	----	40	UNCH	----	----
80	----				----	----	504N			516 +	12	.721	----	----	19	UNCH	220	180
100	----				----	----	661N			674 +	13	.805	----	----	45	UNCH	400B	200
TOTAL														0	149			

JULY-NOV SOYBEAN CSO CALLS																		
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
SN-SX	CSO C																	
JUL17																		
80	----																	
TOTAL																		

SOYMEAL CALLS																						
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--									
SOY MEAL	CALL	SOY MEAL	CALL										HIGH	LOW								
SEP16																						
100	----			----	----	22830N		22950 +	120	1.000	----	5	UNCH	29070B		22530A						
270	----			----	----	5850N		5965 +	115	.987	----	556	UNCH	14955B		1165A						
280	----			----	----	4870N		4980 +	110	.975	----	1050	UNCH	13960B		830						
290	----			----	----	3915N		4010 +	95	.951	----	242	UNCH	12965B		590A						
300	----			----	----	3010N		3080 +	70	.900	----	2	4154	UNCH	11975B	420						
310	2200			#2200	*2200	2200		2230 +	40	.807	----	132	1010 +	22	10995B	315A						
320	----			----	----	1495N		1510 +	15	.669	----	53	1533 -	42	10020B	235A						
325	----			----	----	1215N		1215	UNCH	.588	----	17	UNCH	2830B		1035A						
330	----			----	----	985N		965 -	20	.506	----	734	1519 +	477	9060B	185A						
335	----			----	----	795N		760 -	35	.426	----	20	UNCH	2090B		670A						
340	----			----	----	635N		595 -	40	.353	----	30	1028 -	30	8125B	175A						
345	----			----	----	510N		465 -	45	.289	----	5	212 -	4	1580B	430A						
350	----			----	----	405N		365 -	40	.235	----	32	1440 +	9	7220B	125						
355	----			----	----	325N		290 -	35	.191	----	10	126 -	5	1095	275A						
360	----			----	----	260N		230 -	30	.155	----	301	1293 -	169	6360B	100						
365	----			----	----	205N		185 -	20	.126	----	25	UNCH	755B		180A						
370	----			----	----	165N		150 -	15	.103	----	30	1069	UNCH	5560B	115A						
375	----			----	----	135N		125 -	10	.085	----	60	UNCH	535B		130A						
380	----			----	----	110N		105 -	5	.071	----	3	1166 -	1	4825B	95A						
385	----			----	----	90N		85 -	5	.058	----	1	UNCH	385B		95A						
390	----			----	----	75N		75	UNCH	.050	----	2	1396	UNCH	4165B	70						
395	----			----	----	65N		65	UNCH	.043	----	1	UNCH	275B		75A						
400	----			----	----	55N		55	UNCH	.036	----	972	2299 -	479	3585B	50						
410	----			----	----	45N		40 -	5	.026	----	1366	1695 -	338	3080B	30						
415	----			----	----	40N		35 -	5	.022	----	78	UNCH	150B		40						
420	----			----	----	35N		30 -	5	.019	----	1625	UNCH	2715B		40						
430	----			----	----	30N		20 -	10	.013	----	41	1514 -	41	2325B	30						
440	----			----	----	25N		15 -	10	.009	----	366	UNCH	2000B		20						
450	----			----	----	15N		10 -	5	.006	----	1743	UNCH	1725B		15						
460	----			----	----	15N		10 -	5	.006	----	11	707 -	11	1480B	15						
470	----			----	----	5N		5	UNCH	.002	----	1105	UNCH	1280B		15						
480	----			----	----	5N		5	UNCH	.001	----	141	UNCH	1115B		15						
490	----			----	----	5N		5	UNCH	.000	----	163	UNCH	965B		15A						
500	5			5	5	5		5	UNCH	.000	----	209	1015 +	90	840B	5						
510	----			----	----	5N		5	UNCH	.000	----	73	UNCH	740B		10						
520	----			----	----	5N		5	UNCH	.000	----	17	UNCH	650B		25A						
530	----			----	----	5N		5	UNCH	.000	----	60	UNCH	570B		10						
540	----			----	----	5N		5	UNCH	.000	----	107	UNCH	505B		15A						
550	----			----	----	5N		5	UNCH	.000	----	57	UNCH	450B		5						
560	----			----	----	5N		5	UNCH	.000	----	21	UNCH	400B		15A						
570	----			----	----	5N		5	UNCH	.000	----	82	UNCH	360B		15A						
580	----			----	----	5N		5	UNCH	----	----	23	UNCH	325B		10A						
590	----			----	----	5N		5	UNCH	----	----	89	UNCH	300		10A						
600	----			----	----	5N		5	UNCH	----	----	83	UNCH	265B		10A						
TOTAL											3933	30986	-	522								
OCT16																						
100	----			----	----	22770N		22790 +	20	1.000	----	13	UNCH	28910B		22500A						
270	----			----	----	5825N		5830 +	5	.969	----	401	UNCH	14800B		1265A						
280	----			----	----	4875N		4880 +	5	.940	----	280	UNCH	13805B		925A						
290	----			----	----	3975N		3970 +	5	.893	----	345	UNCH	12815B		675A						
300	----			----	----	3145N		3135 -	10	.821	----	842	UNCH	11830B		460						
310	----			----	----	2420N		2405 -	15	.724	----	565	UNCH	10855B		375A						
320	----			----	----	1815N		1800 -	15	.612	----	840	UNCH	9895B		280A						
330	----			----	----	1340N		1320 -	20	.497	----	729	UNCH	8955B		215A						
340	----			----	----	985N		960 -	25	.392	----	2	527 +	2	8050B	170A						
350	----			----	----	725N		700 -	25	.304	----	390	UNCH	7180B		150						
360	----			----	----	535N		515 -	20	.233	----	1085	UNCH	6365B		135A						
370	----			----	----	400N		385 -	15	.180	----	42	217 +	33	5605B	110A						
380	----			----	----	305N		290 -	15	.138	----	80	1054 +	4	4910B	90A						
390	----			----	----	235N		220 -	15	.107	----	6	342 +	4	4295B	80A						
400	----			----	----	185N		175 -	10	.085	----	954	UNCH	3745B		70A						
410	----			----	----	150N		135 -	15	.066	----	1	1094	UNCH	3265B	60A						
420	----			----	----	120N		110 -	10	.054	----	281	1559 -	219	2880B	55A						
430	----			----	----	100N		90 -	10	.044	----	41	672 -	21	2505B	60A						
440	----			----	----	85N		75 -	10	.036	----	262	UNCH	2190B		55A						
450	----			----	----	70N		65 -	5	.031	----	343	UNCH	1915B		70						
460	----			----	----	60N		55 -	5	.026	----	145	UNCH	1675B		75						
470	----			----	----	50N		50	UNCH	.023	----	159	UNCH	1475B		65A						
480	----			----	----	45N		45	UNCH	.020	----	173	UNCH	1300B		40A						
490	----			----	----	40N		40	UNCH	.018	----	155	UNCH	1150B		20A						
500	----			----	----	35N		35	UNCH	.015	----	211	UNCH	1020B		35A						
510	----			----	----	30N		30	UNCH	.013	----	8	UNCH	905B		30A						
520	----			----	----	30N		30	UNCH	.013	----	130	UNCH	805B		25A						
530	----			----	----	25N		25	UNCH	.010	----	25	UNCH	720B		25A						
540	----			----	----	25N		25	UNCH	.010	----	39	UNCH	645B		20A						
550	----			----	----	20N		20	UNCH	.008	----	72	UNCH	580B		20A						
560	----			----	----	20N		20	UNCH	.008	----	5	UNCH	520B		20A						
570	----			----	----	20N		20	UNCH	.008	----	20	UNCH	470B		15A						
580	----			----	----	15N		15	UNCH	.006	----	15	UNCH	430B		15						
590	----			----	----	15N		15	UNCH	.006	----	17	UNCH	390B		15A						
600	----			----	----	15N		15	UNCH	.006	----	26	UNCH	355B		10						
TOTAL											453	13714	-	197								
DEC16																						
100	----			----	----	22670N		22640 -	30	1.000	----	128	UNCH	28890B		22445A						
250	----			----	----	7725N		7690 -	35	.968	----	330	UNCH	16780B		2650A						
260	----			----	----	6770N		6735 -	35	.950	----	105	UNCH	15785B		2045A						
270	----			----	----	5845N		5805 -	40	.921	----	1250	UNCH	14790B		1545A						
280	----			----	----	4965N		4920 -	45	.879	----	1073	UNCH	13805B		1165A						
290	----			----	----	4155N		4105 -	50	.821	----	918	UNCH	12825B		880A						
300	----			----	----	3435N		3380 -	55	.748	----	2625	UNCH	11855B		650						
310	----			----	----	2805N		2750 -	55	.667	----	2971	UNCH	10900B		510A						
320	----			----	----	2275N		2225 -	50	.582	----	1	3183	UNCH	9975B	395A						
330	----			----	----	1835N		1790 -	45	.500	----	1930	UNCH	9075B		310						
340	----			----	----	1475N		1435 -	40	.424	----	60	2260 +	39	8215B	245						
350	----			----	----	1185N		1150 -	35	.357	----	1963	UNCH	7400B		200A						
360	----			----	----	955N		920 -	35	.298	----	2	1262 +	2	6645B	165A						
370	----			----	----	775N		740 -	35	.248	----	4	1635 -	4	5935B	150A						
380	----			----	----	630N		600 -	30	.206	----	1091	UNCH	5290B		115A						
390	----			----	----	520N		490 -	30	.172	----	1	1110	UNCH	4710B	110A						
400	----			----	----	430N		405 -	25	.144	----	19	2614 +	14	4190B	95A						
410	----			----	----	360N		340 -	20	.122	----	1135	UNCH	3745B		85A						
420	----			----	----	305N		290 -	15	.105	----	9	1292 -	5	3365B	75A						
430	----			----	----	260N		250 -	10	.090	----	1	820 +	1	3000B	65A						
440	----			----	----	225N		215 -	10	.078	----	89	1158 -	84	2675B	60A						
450	----			----	----	200N		190 -	10	.068	----	4	1203	UNCH	2400B	55A						

PG57	PRELIMINARY							
BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS						wed, Aug 03, 2016	PG57

325	----	----	----	665N	560 -	105	.330	----	211	2491 +	19	5645B	90
330	----	----	----	885N	765 -	120	.411	----	1	71 +	1	1040B	310A
335	----	----	----	1155N	1015 -	140	.493	----	782	2167 +	343	6590B	130A
340	----	----	----	1465N	1310 -	155	.573	----	----	32	UNCH	1635B	560A
345	----	----	----	1805N	1645 -	160	.646	----	125	3170 -	75	7550B	170
350	----	----	----	2180N	2015 -	165	.710	----	----	185	UNCH	2400B	950A
360	----	----	----	2575N	2415 -	160	.764	----	3	1369 -	2	8525B	290A
370	----	----	----	3430N	3280 -	150	.844	----	58	2213 +	2	9500B	435A
380	----	----	----	4335N	4200 -	135	.896	----	4	1280	UNCH	10485B	560
390	----	----	----	5280N	5155 -	125	.928	----	----	1079	UNCH	11475B	915A
400	----	----	----	6240N	6120 -	120	.949	----	----	898	UNCH	12465B	1255A
410	----	----	----	7220N	7100 -	120	.963	----	----	587	UNCH	13455B	1690A
420	----	----	----	8210N	8085 -	125	.973	----	----	190	UNCH	14450B	2190A
440	----	----	----	9200N	9075 -	125	.980	----	----	52	UNCH	15445B	2745A
450	----	----	----	11190N	11060 -	130	.990	----	----	5	UNCH	17440B	4105A
460	----	----	----	12180N	12055 -	125	.993	----	----	4	UNCH	18440B	4855A
470	----	----	----	13180N	13055 -	125	.993	----	----	2	UNCH	19440B	5625A
490	----	----	----	14170N	14050 -	120	.997	----	----	1	UNCH	20435B	6425A
500	----	----	----	16170N	16050 -	120	.999	----	----	2	UNCH	22435B	8110A
500	----	----	----	17170N	17050 -	120	.999	----	----	2	UNCH	23435B	8985A
TOTAL OCT16									1541	28069 +	318		
240	----	----	----	15N	10 -	5	.006	----	----	622	UNCH	460B	25A
250	----	----	----	20N	15 -	5	.010	----	----	1629	UNCH	755B	25
260	----	----	----	35N	25 -	10	.017	----	----	657	UNCH	1165B	30
270	----	----	----	60N	45 -	15	.030	----	----	608	UNCH	1700B	80
280	----	----	----	110N	95 -	15	.059	----	----	1877	UNCH	2290B	50
290	----	----	----	210N	185 -	25	.106	----	----	953	UNCH	3030B	60A
300	----	----	----	380N	350 -	30	.178	----	6	1044 +	5	3845B	70
310	----	----	----	650N	615 -	35	.275	----	----	487	UNCH	4685B	105
320	----	----	----	1045N	1010 -	35	.387	----	----	970	UNCH	5600B	145A
330	----	----	----	1570N	1530 -	40	.502	----	2	1728	UNCH	6535B	200A
340	----	----	----	2215N	2170 -	45	.607	----	----	951	UNCH	7490B	275
350	----	----	----	2955N	2910 -	45	.695	----	----	516	UNCH	8460B	415A
360	----	----	----	3760N	3720 -	40	.766	----	----	469	UNCH	9435B	610A
370	----	----	----	4625N	4590 -	35	.819	----	----	1277	UNCH	10415B	850A
380	----	----	----	5530N	5495 -	35	.861	----	----	1278	UNCH	11400B	1170A
390	----	----	----	6460N	6425 -	35	.892	----	----	342	UNCH	12385B	1560A
400	----	----	----	7410N	7380 -	30	.914	----	----	447	UNCH	13380B	2025A
410	----	----	----	8375N	8340 -	35	.933	----	----	62	UNCH	14370B	2550A
490	----	----	----	16260N	16240 -	20	.981	----	----	1	UNCH	22350B	8460A
500	----	----	----	17255N	17235 -	20	.984	----	----	32	UNCH	17520B	9325A
510	----	----	----	18250N	18230 -	20	.986	----	----	78	UNCH	18510B	10210A
TOTAL DEC16									8	16028 +	5		
210	----	----	----	15N	15	UNCH	.006	----	----	111	UNCH	185	55
220	----	----	----	20N	20	UNCH	.009	----	----	1910	UNCH	230B	10
230	----	----	----	30N	30	UNCH	.014	----	----	278	UNCH	340B	10A
240	----	----	----	45N	40 -	5	.019	----	----	3009	UNCH	560	10A
250	----	----	----	70N	65 -	5	.031	----	----	4084	UNCH	855B	35
260	----	----	----	110N	105 -	5	.049	----	----	3327	UNCH	1260B	45
270	----	----	----	185N	175 -	10	.078	----	----	3804	UNCH	1780B	55
280	----	----	----	305N	290 -	15	.120	----	35	2696 -	35	2340B	85
290	----	----	----	495N	475 -	20	.178	----	16	2158	UNCH	3045B	85
300	----	----	----	770N	745 -	25	.251	----	82	2615 +	65	3830B	135
310	----	----	----	1140N	1115 -	25	.332	----	82	1225 +	10	4670B	180
320	----	----	----	1605N	1585 -	20	.417	----	30	3121 -	30	5525B	260A
330	----	----	----	2165N	2150 -	15	.499	----	2	2490 -	2	6440B	355A
340	----	----	----	2800N	2790 -	10	.575	----	30	2256 -	30	7380B	490A
350	----	----	----	3510N	3505 -	5	.642	----	----	2181	UNCH	8330B	675A
360	----	----	----	4280N	4275 -	5	.701	----	----	1350	UNCH	9295B	915A
370	----	----	----	5095N	5090 -	5	.751	----	----	679	UNCH	10265B	1220A
380	----	----	----	5950N	5950	UNCH	.793	----	----	703	UNCH	11245B	1585A
390	----	----	----	6835N	6835	UNCH	.827	----	----	197	UNCH	12225B	2015A
400	----	----	----	7745N	7750 +	5	.855	----	----	916	UNCH	13210B	2505A
410	----	----	----	8675N	8685 +	10	.877	----	----	361	UNCH	14200B	3050A
420	----	----	----	9615N	9630 +	15	.894	----	----	32	UNCH	15190B	3635A
440	----	----	----	11535N	11555 +	20	.921	----	----	1	UNCH	17175B	4950A
460	----	----	----	13480N	13500 +	20	.940	----	----	13	UNCH	19170B	6455A
490	----	----	----	16430N	16450 +	20	.958	----	----	71	UNCH	18115B	8860A
500	----	----	----	17415N	17440 +	25	.962	----	----	15	UNCH	17690B	9705A
510	----	----	----	18400N	18425 +	25	.966	----	----	20	UNCH	18680B	10570A
520	----	----	----	19390N	19415 +	25	.969	----	----	30	UNCH	19670B	11450A
TOTAL JAN17									277	39653 -	22		
240	----	----	----	50N	50	UNCH	.024	----	----	3	UNCH	200	200
250	----	----	----	80N	80	UNCH	.038	----	----	19	UNCH	600	140
260	----	----	----	135N	135	UNCH	.061	----	----	4	UNCH	1050	90
270	----	----	----	225N	230 +	5	.096	----	----	100	UNCH	1200	290
280	----	----	----	370N	375 +	5	.145	----	----	34	UNCH	475	475
290	----	----	----	585N	595 +	10	.208	----	1	34 +	1	1750B	130
300	----	----	----	880N	900 +	20	.282	----	1	251 +	1	1495	325
310	----	----	----	1275N	1305 +	30	.364	----	6	105 +	5	1385B	850A
320	----	----	----	1765N	1800 +	35	.447	----	2	28 +	2	1920B	355
330	----	----	----	2345N	2390 +	45	.526	----	5	75 +	5	2525B	700A
340	----	----	----	3005N	3055 +	50	.598	----	----	88	UNCH	2635B	560
350	----	----	----	3740N	3795 +	55	.662	----	----	33	UNCH	3260B	1260A
360	----	----	----	4520N	4585 +	65	.716	----	----	75	UNCH	9040B	1645A
440	----	----	----	11825N	11915 +	90	.921	----	----	29	UNCH	16920B	6880A
450	----	----	----	12795N	12885 +	90	.931	----	----	28	UNCH	17915B	7710A
470	----	----	----	14745N	14835 +	90	.947	----	----	26	UNCH	19915B	9440A
TOTAL MAR17									15	932 +	14		
240	----	----	----	95N	95	UNCH	.040	----	----	26	UNCH	460B	120
250	----	----	----	150N	150	UNCH	.061	----	----	496	UNCH	760B	110
260	----	----	----	240N	245 +	5	.094	----	----	744	UNCH	1250	700A
270	----	----	----	375N	390 +	15	.						

PG57	PRELIMINARY									
BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS							Wed, Aug 03, 2016	PG57	

375	----	----	----	145N	145	UNCH	.080	----	----	269	UNCH	1340B	140A
380	----	----	----	125N	130 +	5	.071	----	----	1447	UNCH	1175B	130
385	----	----	----	110N	115 +	5	.063	----	----	101	UNCH	1050B	125A
390	----	----	----	95N	105 +	10	.057	----	----	1341	UNCH	930B	105A
395	----	----	----	80N	95 +	15	.051	----	----	31	UNCH	825B	110A
400	----	----	----	70N	85 +	15	.046	----	6	2045 +	6	735B	65
405	----	----	----	60N	75 +	15	.041	----	----	40	UNCH	650B	90A
410	----	----	----	55N	65 +	10	.035	----	----	280	UNCH	560B	85A
415	----	----	----	45N	55 +	10	.030	----	----	136	UNCH	460B	75A
420	----	----	----	40N	50 +	10	.027	----	----	157	UNCH	410B	80
425	----	----	----	35N	45 +	10	.025	----	----	50	UNCH	370B	60A
430	----	----	----	30N	35 +	5	.020	----	----	81	UNCH	330B	55A
435	----	----	----	25N	30 +	5	.017	----	----	79	UNCH	300	50A
440	----	----	----	20N	25 +	5	.014	----	----	130	UNCH	265B	85A
450	----	----	----	15N	15	UNCH	.009	----	----	232	UNCH	255B	35A
500	----	----	----	5N	5	UNCH	.000	----	----	11	UNCH	105B	65
515	----	----	----	5N	5	UNCH	.000	----	----	4	UNCH	85B	60
520	----	----	----	5N	5	UNCH	.000	----	----	11	UNCH	80B	50
530	----	----	----	5N	5	UNCH	.000	----	----	1	UNCH	75B	15
TOTAL									2964	38547 -	519		
JAN17													
310	----	----	----	1245N	1405 +	160	.526	----	----	39	UNCH	1550B	1140A
315	----	----	----	1045N	1190 +	NEW	.470	----	600	600 +	600	1350B	985A
325	----	----	----	730N	850 +	120	.366	----	----	29	UNCH	1545	740A
335	----	----	----	510N	615 +	105	.281	----	600	675 +	575	1220	560A
340	----	----	----	430N	525 +	95	.246	----	150	176 +	150	1030	495A
345	----	----	----	360N	455 +	95	.216	----	----	150	UNCH	515B	435A
350	----	----	----	305N	395 +	90	.190	----	25	46 +	25	435	385A
365	----	----	----	190N	260 +	70	.129	----	----	130	UNCH	220B	250A
385	----	----	----	95N	145 +	50	.075	----	----	60	UNCH	135B	----
390	----	----	----	80N	125 +	45	.066	----	----	80	UNCH	115B	----
400	----	----	----	65N	95 +	30	.051	----	----	112	UNCH	85B	----
405	----	----	----	60N	80 +	20	.043	----	----	26	UNCH	70B	----
410	----	----	----	55N	65 +	10	.036	----	----	5	UNCH	60B	----
420	----	----	----	45N	45	UNCH	.026	----	----	91	UNCH	140	140
TOTAL									1375	2219 +	1350		
MAR17													
310	----	----	----	1590N	1745 +	155	.548	----	----	24	UNCH	1800B	1510A
330	----	----	----	880N	1000 +	120	.367	----	----	33	UNCH	1600B	920A
335	----	----	----	760N	875 +	115	.330	----	----	100	UNCH	960B	820A
340	----	----	----	655N	770 +	115	.296	----	----	92	UNCH	850B	730A
350	----	----	----	490N	605 +	115	.240	----	----	21	UNCH	625B	455
360	----	----	----	375N	485 +	110	.195	----	----	1	UNCH	845	470A
375	----	----	----	260N	355 +	95	.145	----	----	5	UNCH	845	315A
380	----	----	----	230N	320 +	90	.132	----	----	32	UNCH	250B	290A
385	----	----	----	205N	290 +	85	.120	----	----	38	UNCH	255B	265A
390	----	----	----	185N	265 +	80	.110	----	----	142	UNCH	225B	245A
400	----	----	----	150N	215 +	65	.090	----	----	6	UNCH	180B	210A
420	----	----	----	100N	155 +	55	.065	----	----	42	UNCH	110B	165A
TOTAL									0	536			
MAY17													
370	----	----	----	420N	500 +	80	.185	----	----	2	UNCH	860	860
390	----	----	----	295N	355 +	60	.133	----	----	44	UNCH	----	----
400	----	----	----	250N	305 +	55	.114	----	----	42	UNCH	----	----
TOTAL									0	88			
JUL17													
345	----	----	----	970N	1070 +	100	.331	----	----	22	UNCH	----	----
350	----	----	----	865N	950 +	85	.302	----	----	5	UNCH	900	800
400	----	----	----	335N	360 +	25	.128	----	----	13	UNCH	1295	850
TOTAL									0	40			

SOYBEAN OIL PUTS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
SOY BEAN OIL P	SEP16				SOY BEAN OIL P								
220	----	----	----	5N	5	UNCH	.000	----	----	52	UNCH	25B	20
225	----	----	----	5N	5	UNCH	.000	----	----	1	UNCH	10	10
250	----	----	----	5N	5	UNCH	.005	----	----	8	UNCH	1100	1100
255	----	----	----	10N	10	UNCH	.010	----	----	301	UNCH	1250B	55
260	----	----	----	15N	10 -	5	.011	----	----	30	UNCH	1200B	70
265	----	----	----	20N	15 -	5	.017	----	----	12	UNCH	900B	55A
270	----	----	----	30N	20 -	10	.024	----	----	159	UNCH	1150B	45A
275	----	----	----	45N	35 -	10	.041	----	----	430	UNCH	1450	35A
280	----	----	----	70N	55 -	15	.065	----	200	687 +	59	845B	50A
285	----	----	----	110N	80 -	30	.098	----	----	798	UNCH	1150B	70A
290	----	----	*100A	100A	135 -	55	.158	----	50	1189 -	46	1270B	100A
295	200	200	*200	200	230 -	90	.250	----	1160	1935 -	365	1540B	155A
300	----	----	----	520N	395 -	125	.375	----	23	4014	UNCH	1910B	185A
305	----	----	----	800N	630 -	170	.512	----	21	1414 +	21	2065B	225A
310	----	----	----	1150N	940 -	210	.642	----	----	1174	UNCH	2365B	275A
315	----	----	----	1550N	1325 -	225	.743	----	2	1081 +	2	2690B	340A
320	1600	1600	1600	1600	1760 -	220	.811	----	1000	1710 -	815	3030B	425A
325	----	----	----	2440N	2215 -	225	.859	----	----	698	UNCH	3500B	505A
330	----	----	----	2910N	2685 -	225	.893	----	----	598	UNCH	3770B	630A
335	----	----	----	3390N	3165 -	225	.915	----	----	224	UNCH	4295B	780A
340	----	----	----	3875N	3650 -	225	.932	----	----	283	UNCH	4705B	950A
345	----	----	----	4365N	4140 -	225	.944	----	----	194	UNCH	5145B	1150A
350	----	----	----	4860N	4630 -	230	.954	----	----	194	UNCH	5570B	1385A
400	----	----	----	9825N	9585 -	240	.997	----	----	400	UNCH	10485B	4990A
TOTAL										2456	17586 -	1144	
OCT16													
230	----	----	----	5N	5	UNCH	.000	----	----	10	UNCH	90	10
250	----	----	----	15N	10 -	5	.009	----	----	55	UNCH	175B	40A
255	----	----	----	20N	15 -	5	.014	----	----	137	UNCH	1250B	50
260	----	----	----	25N	20 -	5	.020	----	----	166	UNCH	1420B	60
265	----	----	----	35N	35	UNCH	.033	----	212	178 -	50	1050B	45
270	----	----	----	50N	50	UNCH	.048	----	----	1	UNCH	1150B	85A
275	----	----	----	80N	80	UNCH	.073	----	49	504 -	23	1750	80
280	----	----	----	130N	120 -	10	.106	----	----	343	UNCH	850B	90
285	----	----	----	215N	190 -	25	.157	----	----	440	UNCH	945B	165A
290	----	----	----	335N	290 -	45	.221	----	9	2511 +	9	1450B	215A
295	----	----	----	510N	430 -	80	.298	----	448	294 +	88	1660B	255A
300	----	----	----	730N	620 -	110	.386	----	----	816	UNCH	1940	240A
305	----	----	----	995N	860 -	135	.478	----	----	212	UNCH	1900B	285A
310	----	----	----	1310N	1155 -	155	.566	----	100	378 +	92	2170B	335A
315	----	----	----	1660N	1490 -	170	.647	----	----	272	UNCH	2285B	410A
320	----	----	----	2050N	1870 -	180	.714	----	----	89	UNCH	2675B	510A
325	----	----	----	2470N	2275 -	195	.772	----	----	71	UNCH	3120B	620A
330	----	----	----	2905N	2710 -	195	.815	----	----	424	UNCH	3570B	750A
335	----	----	----	3365N	3155 -	210	.850	----	----	94	UNCH	4035B	910A
340	----	----	----	3840N	3620 -	220	.876	----	----	48	UNCH	4505B	1095A
345	----	----	----	4320N	4095 -	225	.896	----	----	17	UNCH	4985B	1315A
350	----	----	----	4805N	4575 -	230	.912	----	----	12	UNCH	5465B	1550A
360	----	----	----	5785N	5545 -	240	.935	----	----	4	UNCH	6440B	2115A
400	----	----	----	9740N	9495 -	245	.974	----	----	25	UNCH	10390B	5150A
TOTAL										818	7101 +	116	
DEC16													
220	----	----	----	5N	5	UNCH	.002	----	----	115	UNCH	150B	120
230	----	----	----	15N	10 -	5	.007	----	----	1	UNCH	160	20
245	----	----	----	30N	30	UNCH	.021	----	----	20	UNCH	195B	60A
250	----	----	----	40N	40	UNCH	.028	----	----	86	UNCH	250B	60
255	----	----	----	60N	55 -	5	.038	----	----	142	UNCH	985B	70A
260	----	----	----	80N	75 -	5	.050	----	----	855	UNCH	550	80
265	----	----	----	110N	100 -	10	.066	----	----	96	UNCH	1650	110A
270	----	----	----	150N	135 -	15	.088	----	----	47	UNCH	725B	145A
275	----	----	----	215N	185 -	30	.116	----	18	487 -	5	1850	180A
280	----	----	----	300N	260 -	40	.154	----	600	1352 +	460	1030B	235A
285	----	----	----	420N	355 -	65	.199	----	----	541	UNCH	1300	210A
290	----	----	----	570N	485 -	85	.252	----	----	2817	UNCH	1530	245A
295	----	----	----	755N	645 -	110	.311	----	----	501	UNCH	1800B	285A
300	----	----	----	975N	845 -	130	.375	----	311	2907 -	115	1850B	335A
305	----	----	----	1230N	1080 -	150	.439	----	60	1309 +	10	2100B	395A
310	----	----	----	1520N	1350 -	170	.504	----	1	6971	UNCH	2370B	475A
315	----	----	----	1840N	1655 -	185	.565	----	----	745	UNCH	2670B	565A
320	----	----	----	2180N	1990 -	190	.622	----	----	6566	UNCH	3180B	675A

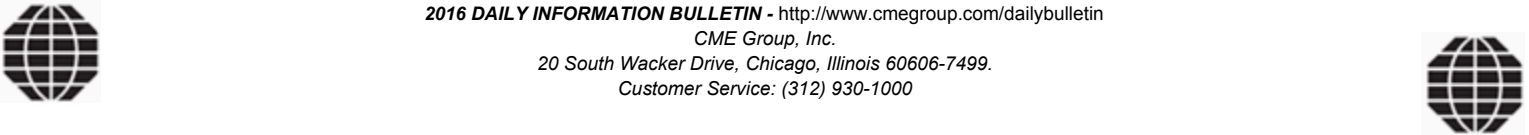
PG57	PRELIMINARY									
BULLETIN #148@		SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS						wed, Aug 03, 2016		PG57

325	2250	#2250	2250	2250	2355 -	200	.673	----	495	842 -	101	3525B	800A
330	----	----	----	2955N	2740 -	215	.719	----	----	3023	UNCH	3890B	945A
335	3100	3100	*3100	3100	3150 -	225	.758	----	25	212 -	10	4270B	1110A
340	----	----	----	3815N	3575 -	240	.792	----	----	1117	UNCH	4650B	1305A
345	----	----	----	4260N	4015 -	245	.821	----	----	475	UNCH	5060B	1485A
350	----	----	----	4720N	4465 -	255	.844	----	----	294	UNCH	5515B	1720A
360	----	----	----	5660N	5390 -	270	.883	----	----	10	UNCH	6380B	2245A
400	----	----	----	9515N	9260 -	255	.953	----	----	225	UNCH	10225B	5180A
450	----	----	----	14460N	14195 -	265	.990	----	----	135	UNCH	15155B	9750A
TOTAL									1510	31891 +	239		
JAN17													
270	----	----	----	180N	165 -	15	.095	----	----	80	UNCH	----	225A
275	----	----	----	245N	225 -	20	.124	----	----	68	UNCH	300	285A
290	----	----	----	590N	540 -	50	.249	----	600	700 +	600	850B	500A
295	----	----	----	765N	700 -	65	.302	----	----	43	UNCH	830B	600
300	----	----	----	970N	890 -	80	.357	----	----	394	UNCH	1065B	815A
305	----	----	----	1210N	1110 -	100	.415	----	----	85	UNCH	1335B	1020A
310	----	----	----	1475N	1365 -	110	.473	----	150	303 +	140	1625B	1255A
315	----	----	----	1775N	1650 -	125	.529	----	600	631 +	600	1940B	1520A
320	----	----	----	2105N	1960 -	145	.583	----	----	151	UNCH	2280B	1825A
330	----	----	----	2835N	2675 -	160	.678	----	----	80	UNCH	3060B	1650A
340	----	----	----	3650N	3475 -	175	.753	----	----	105	UNCH	3955B	3290A
TOTAL									1350	2640 +	1340		
MAR17													
275	----	----	----	385N	320 -	65	.145	----	----	77	UNCH	500	340A
290	----	----	----	770N	685 -	85	.261	----	----	99	UNCH	----	650A
300	----	----	----	1150N	1050 -	100	.354	----	----	119	UNCH	1500	970A
305	----	----	----	1380N	1270 -	110	.402	----	----	146	UNCH	1440B	1180A
310	----	----	----	1640N	1515 -	125	.451	----	----	11	UNCH	1720B	1415A
315	----	----	----	1925N	1790 -	135	.499	----	----	55	UNCH	2020B	1670A
320	----	----	----	2230N	2085 -	145	.546	----	----	42	UNCH	2340B	1965A
330	----	----	----	2920N	2765 -	155	.632	----	----	10	UNCH	3065B	2150
TOTAL									0	559			
MAY17													
275	----	----	----	470N	430 -	40	.163	----	----	23	UNCH	730	730
295	----	----	----	1070N	995 -	75	.309	----	----	24	UNCH	1130	1030A
300	----	----	----	1270N	1190 -	80	.350	----	----	128	UNCH	1250	1140
305	----	----	----	1500N	1410 -	90	.393	----	----	50	UNCH	1370	1320A
310	----	----	----	1750N	1655 -	95	.436	----	----	42	UNCH	----	1800A
325	----	----	----	2650N	2520 -	130	.560	----	----	830	UNCH	2100B	1900A
TOTAL									0	1097			
JUL17													
275	----	----	----	565N	535 -	30	.176	----	----	12	UNCH	800	800
295	----	----	----	1185N	1115 -	70	.307	----	----	22	UNCH	----	----
TOTAL									0	34			

SOYBEAN CRUSH CALLS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
SOY CRUSH CALL														
DEC16	SOY CRUSH CALL													
70	----	----	----	----	353N		351 -	2	.811	----	116	UNCH	350B	60
74	----	----	----	----	322N		320 -	2	.778	----	75	UNCH	64	64
80	----	----	----	----	276N		274 -	2	.727	----	170	UNCH	90	40
100	----	----	----	----	123N		121 -	2	.521	----	20	UNCH	130	110A
130	----	----	----	----	36N		35 -	1	.194	----	10	UNCH	110	90
TOTAL										0	391			
JAN17	SOY CRUSH CALL													
80	----	----	----	----	240N		235 -	3	.672	----	5	UNCH	50	50
TOTAL										0	5			

SOYBEAN CRUSH PUTS														
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
SEP16	SOY	CRUSH	PUT											
100	----	----	----	----	----	185N		161 -	24	.792	----	10	UNCH	130B 80
TOTAL											0	10		
OCT16	SOY	CRUSH	PUT											
56	----	----	----	----	----	5N		6 +	1	.057	----	5	UNCH	34 26
66	----	----	----	----	----	14N		13 -	1	.100	----	25	UNCH	46 44
90	----	----	----	----	----	61N		56 -	3	.327	----	40	UNCH	100 90
TOTAL											0	70		
DEC16	SOY	CRUSH	PUT											
66	----	----	----	----	----	30N		30	UNCH	.158	----	57	UNCH	60 24
70	----	----	----	----	----	36N		36	UNCH	.188	----	50	UNCH	80B 50
80	----	----	----	----	----	60N		60	UNCH	.272	----	52	UNCH	120 60
90	----	----	----	----	----	80N		80	UNCH	.360	----	36	UNCH	100 100
TOTAL											0	195		

WHEAT CALLS														
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
WHEAT CALL	WHEAT CALL													
SEP16	WHEAT CALL													
385	----	----	----	----	----	201N		274 +	73	.848	----	2	UNCH	1477B 193A
390	----	----	----	----	----	167N		234 +	65	.795	----	11	UNCH	1427B 161A
395	----	----	----	----	----	141N		200 +	57	.730	----	13	UNCH	1380B 127A
400	----	----	----	----	----	115N		166 +	51	.661	35	366 +	3	1330B 105A
405	----	----	----	----	----	95N		140 +	43	.589	48	333 +	21	1281B 86A
410	----	----	----	----	----	80N		115 +	35	.517	985	2402 +	543	1232B 70
415	----	----	----	----	----	65N		95 +	30	.449	296	2327 -	42	1183B 60A
420	60	60	*60	60	60	77 +	23	.385	----	280	2892 +	65	1134B 50	
425	----	----	----	----	----	45N		64 +	17	.328	108	1851 +	24	1085B 42A
430	----	----	----	----	----	37N		53 +	14	.279	1517	6712 +	149	1037B 34A
435	----	----	----	----	----	32N		44 +	12	.237	48	1718 -	6	992B 27A
440	----	----	----	----	----	26N		36 +	10	.201	376	5500 +	16	944B 22
445	----	----	----	----	----	22N		32 +	10	.173	203	1739 -	83	900B 21A
450	22	22	*22	22	22	26 +	7	.148	----	1249	8938 +	323	853B 16	
455	----	----	----	----	----	15N		23 +	6	.127	28	748 +	3	810B 14A
460	----	----	----	----	----	13N		20 +	5	.108	367	5749 -	9	765B 12
465	----	----	----	----	----	12N		15 +	3	.090	1	553	UNCH	724B 11
470	----	----	----	----	----	10N		13 +	3	.076	118	5945 -	42	683B 10
475	----	----	----	----	----	7N		11 +	2	.063	83	1976 +	25	643B 7A
480	----	----	----	----	----	6N		10 +	2	.055	210	5034 +	88	610B 6
485	----	----	----	----	----	6N		7 +	1	.048	1	643 +	1	571B 5
490	----	----	----	----	----	5N		6 +	1	.041	1	3349 -	1	551B 5A
495	----	----	----	----	----	5N		5	UNCH	.035	----	470	UNCH	501B 4A
500	----	----	----	----	----	4N		4	UNCH	.028	305	5577 +	101	602B 4
505	----	----	----	----	----	4N		4	UNCH	.027	15	330 -	3	442B 4
510	----	----	----	----	----	4N		4	UNCH	.026	----	1286	UNCH	550B 3
515	----	----	----	----	----	3N		4 +	1	.025	----	193	UNCH	386B 3
520	----	----	----	----	----	3N		3	UNCH	.019	----	1750	UNCH	500B 3
525	----	----	----	----	----	3N		3	UNCH	.019	----	264	UNCH	340B 4
530	----	----	----	----	----	3N		3	UNCH	.018	4	2472 -	4	454B 2
535	----	----	----	----	----	2N		3 +	1	.018	----	551	UNCH	300B 2
540	----	----	----	----	----	2N		2	UNCH	.012	----	1448	UNCH	520 2A
545	----	----	----	----	----	2N		2	UNCH	.012	----	534	UNCH	262B 2
550	----	----	----	----	----	2N		2	UNCH	.012	----	6757	UNCH	474B 2
555	----	----	----	----	----	2N		2	UNCH	.011	----	251	UNCH	230B 2
560	----	----	----	----	----	2N		2	UNCH	.011	----	1109	UNCH	390B 2
565	----	----	----	----	----	1N		2 +	1	.011	----	190	UNCH	202B 2
570	----	----	----	----	----	1N		1	UNCH	.006	----	1300	UNCH	353B 1
575	----	----	----	----	----	1N		1	UNCH	.005	----	314	UNCH	176B 2A
580	----	----	----	----	----	1N		1	UNCH	.004	4	648 -	4	320B 2
585	----	----	----	----	----	1N		1	UNCH	.003	----	184	UNCH	155B 3
590	----	----	----	----	----	1N		1	UNCH	.002	----	280	UNCH	290B 1
595	----	----	----	----	----	1N		1	UNCH	.002	----	74	UNCH	135B 3A
600	----	----	----	----	----	1N		1	UNCH	.001	----	3833	UNCH	262B 1A
605	----	----	----	----	----	1N		1	UNCH	.001	----	32	UNCH	120B 2A
610	----	----	----	----	----	1N		1	UNCH	.001	----	187	UNCH	280B 2A
615	----	----	----	----	----	1N		1	UNCH	.001	----	8	UNCH	105B 2A



PG57	PRELIMINARY									
BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS							Wed, Aug 03, 2016	PG57	

625	----	----	----	1N	1	UNCH	.000	----	----	143	UNCH	476	2
630	----	----	----	1N	1	UNCH	.000	----	----	12	UNCH	93	2A
635	----	----	----	1N	1	UNCH	.000	----	----	926	UNCH	210	2A
640	----	----	----	1N	1	UNCH	.000	----	----	1	UNCH	83B	2A
645	----	----	----	1N	1	UNCH	.000	----	----	137	UNCH	176B	2A
650	----	----	----	1N	1	UNCH	.000	----	----	4	UNCH	73B	3A
660	----	----	----	1N	1	UNCH	.000	----	----	1563	UNCH	160B	1
670	----	----	----	1N	1	UNCH	.000	----	----	243	UNCH	110B	2
680	----	----	----	1N	1	UNCH	.000	----	----	172	UNCH	100B	2A
690	----	----	----	1N	1	UNCH	.000	----	----	73	UNCH	92B	2A
700	----	----	----	1N	1	UNCH	.000	----	----	41	UNCH	83B	1A
710	----	----	----	1N	1	UNCH	.000	----	----	458	UNCH	120B	1
720	----	----	----	1N	1	UNCH	.000	----	----	76	UNCH	95B	2
730	----	----	----	1N	1	UNCH	.000	----	----	60	UNCH	64B	3A
740	----	----	----	1N	1	UNCH	----	----	----	73	UNCH	60B	2A
750	----	----	----	1N	1	UNCH	----	----	----	22	UNCH	54B	2A
760	----	----	----	1N	1	UNCH	----	----	----	119	UNCH	74B	2A
780	----	----	----	1N	1	UNCH	----	----	----	33	UNCH	46B	1
790	----	----	----	1N	1	UNCH	----	----	----	11	UNCH	70B	3A
810	----	----	----	1N	1	UNCH	----	----	----	1	UNCH	37B	4A
820	----	----	----	1N	1	UNCH	----	----	----	50	UNCH	33B	1A
830	----	----	----	1N	1	UNCH	----	----	----	5	UNCH	31B	1A
840	----	----	----	1N	1	UNCH	----	----	----	124	UNCH	30B	1A
850	----	----	----	1N	1	UNCH	----	----	----	91	UNCH	26B	2
860	----	----	----	1N	1	UNCH	----	----	----	131	UNCH	25B	1
870	----	----	----	1N	1	UNCH	----	----	----	31	UNCH	24B	2
880	----	----	----	1N	1	UNCH	----	----	----	50	UNCH	23B	2
890	----	----	----	1N	1	UNCH	----	----	----	30	UNCH	22B	2
900	----	----	----	1N	1	UNCH	----	----	----	60	UNCH	21B	2
910	----	----	----	1N	1	UNCH	----	----	----	31	UNCH	20B	2
920	----	----	----	1N	1	UNCH	----	----	----	75	UNCH	17B	2
930	----	----	----	1N	1	UNCH	----	----	----	30	UNCH	16B	2
940	----	----	----	1N	1	UNCH	----	----	----	90	UNCH	14B	2
950	----	----	----	1N	1	UNCH	----	----	----	30	UNCH	15B	2
1000	----	----	----	1N	1	UNCH	----	----	----	80	UNCH	2	1
TOTAL				1N	1	UNCH	----	----	----	143	UNCH	2	1
OCT16									6282	94062 +	1168		
410	----	----	----	262N	322 +	60	.763	----	----	10	UNCH	405B	252
420	----	----	----	206N	256 +	50	.672	----	----	1	UNCH	384B	202A
425	----	----	----	183N	227 +	44	.625	----	1	1	UNCH	427B	173
430	----	----	----	162N	203 +	41	.577	----		59	UNCH	466B	152
435	----	----	----	143N	181 +	36	.531	----		3	UNCH	430B	135A
440	----	----	----	126N	160 +	32	.486	----	43	598 +	38	393B	122A
445	----	----	----	112N	142 +	30	.443	----		10	UNCH	361B	106A
450	----	----	----	100N	125 +	25	.403	----	105	610 -	8	330B	95A
455	----	----	----	87N	112 +	23	.366	----	20	50 +	20	301B	84A
460	----	----	----	77N	100 +	21	.332	----	4	90 -	1	274B	75A
465	----	----	----	70N	87 +	17	.300	----		261	UNCH	252B	66A
470	----	----	----	62N	77 +	15	.271	----	191	194 +	65	235B	60A
475	----	----	----	54N	71 +	15	.247	----		54	UNCH	264B	54A
480	----	----	----	47N	63 +	14	.223	----	2	596 -	1	255B	46A
485	----	----	----	43N	55 +	12	.201	----		3	UNCH	237B	42A
490	----	----	----	40N	51 +	11	.183	----	20	67 +	17	216B	40A
500	----	----	----	32N	41 +	7	.150	----	6	328 +	2	181B	32A
505	----	----	----	27N	36 +	7	.137	----		1	UNCH	165B	27A
510	----	----	----	25N	33 +	6	.124	----		58	UNCH	151B	25A
515	----	----	----	23N	30 +	5	.111	----	3	26 +	3	141B	23A
520	----	----	----	21N	26 +	5	.102	----		5	UNCH	125B	22A
525	----	----	----	17N	24 +	5	.093	----		7	UNCH	116B	20A
530	----	----	----	16N	22 +	4	.084	----		63	UNCH	104B	16
535	----	----	----	14N	20 +	4	.075	----		36	UNCH	97B	15
540	----	----	----	13N	16 +	3	.067	----		5	UNCH	87B	16
545	----	----	----	12N	15 +	3	.062	----		4	UNCH	83B	15A
550	----	----	----	11N	14 +	3	.057	----		44	UNCH	74B	14A
555	----	----	----	11N	13 +	2	.052	----		1	UNCH	67B	13A
560	----	----	----	10N	12 +	2	.048	----		12	UNCH	46B	11A
570	----	----	----	7N	10 +	1	.039	----		2	UNCH	41B	11
580	----	----	----	6N	7 +	1	.033	----		8	UNCH	34	10
590	----	----	----	5N	6 +	1	.028	----		4	UNCH	27B	7A
605	----	----	----	5N	5	UNCH	.023	----	3	22 +	3	22B	5
TOTAL									398	3233 +	138		
NOV16													
440	----	----	----	160N	194 +	34	.496	----	----	20	UNCH	245B	157A
445	----	----	----	143N	176 +	33	.460	----		1	UNCH	233B	144A
450	----	----	----	130N	161 +	31	.426	----	30	30 +	25	211B	131A
460	----	----	----	106N	132 +	NEW	.364	----	2	2 +	2	174B	106A
470	----	----	----	87N	110 +	21	.311	----		11	UNCH	143B	90A
480	----	----	----	73N	91 +	16	.264	----		3	UNCH	117B	74A
490	----	----	----	61N	75 +	NEW	.225	----	10	10 +	10	97B	62A
500	----	----	----	51N	63 +	NEW	.192	----	8	8 +	8	71B	52A
520	----	----	----	34N	45 +	11	.141	----		1	UNCH	54B	34
TOTAL									50	86 +	45		
DEC16													
380	----	----	----	524N	596 +	72	.876	----	----	12	UNCH	1695B	526A
400	----	----	----	381N	442 +	61	.769	----	2	53 +	2	1501B	375A
410	----	----	----	322N	380 +	56	.703	----	5	30 -	4	1405B	316A
420	----	----	----	271N	322 +	51	.636	----		207	UNCH	1312	266A
430	----	----	----	227N	272 +	43	.568	----	625	654 +	501	1221B	222A
440	----	----	----	192N	231 +	37	.504	----	1593	3895 +	807	1132B	186A
450	----	----	----	162N	195 +	33	.444	----	316	4833 +	248	1045B	157A
460	----	----	----	136N	165 +	27	.390	----	759	3079 +	432	964B	134A
470	----	----	----	116N	141 +	23	.341	----	1579	2956 -	305	885B	113
480	----	----	----	100N	120 +	20	.297	----	138	2496 +	20	820B	96A
490	----	----	----	84N	102 +	16	.259	----	44	1054 +	26	751B	83A
500	----	----	----	73N	87 +	14	.227	----	144	5992 +	61	695	72A
510	----	----	----	62N	75 +	13	.199	----		2141	UNCH	630B	62A
520	----	----	----	54N	65 +	11	.174	----	1	3592 -	1	572B	53
530	----	----	----	46N	56 +	10	.153	----	1550	3395 +	1349	527B	46
540	54	54	54	54	51 +	10	.136	----	4	1136	UNCH	522B	41
550	----	----	----	35N	44 +	7	.121	----	44	2740	UNCH	477B	34
560	----	----	----	32N	40 +	6							

460	----	----	----	302N	344 +	42	.546	----	1	128 +	1	1135B	304A
470	----	----	----	266N	304 +	36	.500	----	51	73 +	50	1056B	264A
480	----	----	----	235N	271 +	34	.457	----	4	197 +	1	986B	235A
490	----	----	----	207N	240 +	31	.416	----	3	39	UNCH	915B	210A
500	----	----	----	185N	213 +	26	.379	----	3	828 +	3	847B	185A
510	----	----	----	165N	191 +	24	.345	----	----	29	UNCH	785B	166A
520	----	----	----	147N	171 +	22	.314	----	1	887 +	1	726B	150
530	----	----	----	133N	153 +	20	.286	----	----	41	UNCH	672B	133A
540	----	----	----	121N	136 +	15	.260	----	----	123	UNCH	622B	120A
550	----	----	----	107N	123 +	14	.237	----	602	854 +	353	575B	110A
560	----	----	----	97N	111 +	12	.215	----	3	89 +	3	541B	96A
570	----	----	----	87N	100 +	11	.196	----	----	22	UNCH	510B	87A
580	----	----	----	80N	90 +	10	.178	----	----	66	UNCH	462B	81
590	----	----	----	72N	81 +	7	.163	----	2	52 +	2	445B	74A
600	----	----	----	64N	73 +	7	.149	----	10	701 +	10	394	64
610	----	----	----	60N	66 +	6	.137	----	----	120	UNCH	365B	62A
620	----	----	----	54N	61 +	5	.125	----	----	93	UNCH	337B	56A
630	----	----	----	51N	55 +	4	.115	----	----	36	UNCH	313B	52A
640	----	----	----	46N	51 +	3	.106	----	----	2	UNCH	291B	47A
650	----	----	----	43N	45 +	2	.096	----	----	2112	UNCH	270B	44A
680	----	----	----	33N	34 +	1	.074	----	----	86	UNCH	214B	32
700	----	----	----	27N	30 +	1	.064	----	----	6	UNCH	185B	30
740	----	----	----	22N	23 +	1	.050	----	----	20	UNCH	141B	26A
750	----	----	----	21N	22 +	1	.047	----	----	501	UNCH	131B	25A
780	----	----	----	16N	20 +	2	.041	----	----	3	UNCH	107B	22A
790	----	----	----	16N	20 +	2	.040	----	----	1	UNCH	101B	21A
800	----	----	----	15N	17 +	2	.038	----	----	4	UNCH	94B	20A
810	----	----	----	14N	16 +	2	.035	----	----	2	UNCH	90B	17A
820	----	----	----	14N	16 +	2	.035	----	----	51	UNCH	83B	23A
850	----	----	----	12N	14 +	2	.030	----	----	1	UNCH	61B	14A
TOTAL MAY17									780	7282 +	524		
470	----	----	----	367N	407 +	40	.563	----	1	33 +	1	470	470
480	----	----	----	330N	365 +	35	.523	----	51	81 +	51	----	336A
490	----	----	----	296N	330 +	32	.484	----	3	149 +	3	374	334
500	----	----	----	266N	296 +	30	.447	----	----	102	UNCH	394B	316A
510	----	----	----	241N	266 +	25	.412	----	----	36	UNCH	----	----
520	----	----	----	216N	242 +	24	.380	----	----	1387	UNCH	590	260
530	----	----	----	195N	217 +	22	.349	----	----	1	UNCH	310	310
540	----	----	----	176N	197 +	21	.322	----	----	5	UNCH	490	490
550	----	----	----	161N	180 +	17	.296	----	----	186	UNCH	497	164
560	----	----	----	145N	162 +	15	.272	----	----	67	UNCH	396	150
570	----	----	----	132N	146 +	14	.251	----	1	6 +	1	350	350
580	----	----	----	120N	132 +	NEW	.229	----	1	1 +	1	----	----
590	----	----	----	107N	120 +	11	.210	----	----	35	UNCH	----	----
600	----	----	----	97N	107 +	10	.193	----	3	1899 +	3	400	180
620	----	----	----	82N	90 +	6	.163	----	----	26	UNCH	100	100
660	----	----	----	56N	62 +	4	.117	----	----	4	UNCH	----	----
670	----	----	----	52N	56 +	4	.109	----	----	1	UNCH	64	64
TOTAL JUL17									60	4019 +	60		
480	----	----	----	405N	443 +	36	.553	----	----	25	UNCH	----	----
490	----	----	----	367N	403 +	34	.518	----	----	10	UNCH	----	----
510	----	----	----	304N	333 +	27	.450	----	----	49	UNCH	----	----
520	----	----	----	276N	303 +	25	.419	----	----	13	UNCH	452	300
530	----	----	----	252N	275 +	NEW	.390	----	2	2 +	2	----	----
540	----	----	----	230N	251 +	21	.362	----	----	50	UNCH	703B	386A
550	----	----	----	207N	227 +	20	.335	----	----	82	UNCH	240	236A
560	----	----	----	190N	207 +	17	.311	----	----	981	UNCH	400	400
570	----	----	----	173N	190 +	15	.288	----	----	3	UNCH	540B	520A
580	----	----	----	156N	173 +	15	.267	----	----	13	UNCH	520	520
590	----	----	----	143N	157 +	14	.248	----	----	10	UNCH	----	----
600	----	----	----	131N	144 +	13	.229	----	----	3	UNCH	204	204
610	----	----	----	120N	131 +	11	.211	----	----	21	UNCH	324	324
620	----	----	----	110N	120 +	10	.196	----	----	28	UNCH	----	----
630	----	----	----	100N	110 +	NEW	.181	----	2	2 +	2	----	----
640	----	----	----	92N	100 +	6	.167	----	----	5	UNCH	230	100
650	----	----	----	84N	91 +	5	.154	----	----	81	UNCH	350	100
660	----	----	----	76N	83 +	5	.143	----	----	4	UNCH	----	200A
670	----	----	----	71N	75 +	4	.132	----	----	1	UNCH	110	110
TOTAL SEP17									4	1383 +	4		
490	----	----	----	461N	497 +	36	.566	----	----	28	UNCH	----	----
500	----	----	----	422N	456 +	34	.533	----	10	20 +	10	----	----
600	----	----	----	177N	193 +	14	.274	----	10	48 +	9	210B	203
TOTAL									20	96 +	19		

WHEAT WEEKLY CALLS														
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
W WK1 CALL														
AUG16		W WK1 CALL												
430	----			----	----	3N		3	UNCH	.033	----	1	UNCH	223B
TOTAL											0	1		6

WHEAT PUTS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
WHEAT	PUT														
SEP16	WHEAT	PUT													
320	----			----	----	1N		1	UNCH	.000	----	10	UNCH	----	----
335	----			----	----	1N		1	UNCH	.003	----	1	UNCH	1	1
345	----			----	----	2N		1 -	1	.009	----	53	UNCH	1	1
350	----			----	----	2N		2	UNCH	.018	----	340	UNCH	3	1
355	----			----	----	3N		2 -	1	.019	----	57	UNCH	3B	2A
360	----			----	----	4N		3 -	1	.029	----	5	314 +	5	12B
365	----			----	----	6N		4 -	2	.039	----	4	253 -	4	10B
370	----			----	----	11N		5 -	4	.050	----	70	445 +	15	20B
375	----			----	----	15N		10 -	5	.075	----	4	293 +	2	21
380	----			----	----	25N		14 -	11	.108	----	175	545 +	31	34B
385	----			----	----	37N		22 -	15	.151	----	2	927 +	1	43
390	----			----	----	55N		32 -	23	.204	----	102	3364 -	20	60B
395	----			----	----	77N		46 -	31	.269	----	27	1032 -	8	83B
400	----			----	----	103N		64 -	37	.338	----	799	5918 -	35	111B
405	----			----	----	133N		86 -	45	.410	----	88	5436 -	51	143B
410	----			----	----	166N		113 -	53	.482	----	955	2686 -	428	176B
415	----			----	----	203N		143 -	60	.550	----	123	1430 -	1	211B
420	----			----	----	242N		175 -	65	.614	----	87	3488 -	26	252B
425	----			----	----	283N		212 -	71	.671	----	37	649 -	12	291B
430	----			----	----	325N		251 -	74	.720	----	342	2900 -	334	334B
435	----			----	----	370N		292 -	76	.762	----	1	1314	UNCH	380B
440	----			----	----	414N		334 -	80	.798	----	23	1740 -	23	420B
445	----			----	----	460N		380 -	80	.826	----	1	899 -	1	465B
450	----			----	----	505N		424 -	81	.851	----	6	3428 -	1	512B
455	----			----	----	553N		471 -	82	.872	----	----	445	UNCH	560B
460	----			----	----	601N		516 -	83	.891	----	99	3125 -	79	606B
465	----			----	----	650N		563 -	85	.909	----	----	200	UNCH	654B
470	----			----	----	696N		611 -	85	.923	----	----	3147	UNCH	703B
475	----			----	----	745N		657 -	86	.936	----	----	656	UNCH	752B
480	----			----	----	794N		706 -	86	.944	----	----	2086	UNCH	801B
485	----			----	----	844N		755 -	87	.951	----	----	296	UNCH	850B
490	----			----	----	893N		804 -	87	.958	----	1	2199 -	1	897B
495	----			----	----	943N		853 -	90	.964	----	----	131	UNCH	947B
500	----			----	----	992N		902 -	90	.971	----	56	1702 -	54	996B
505	----			----	----	1042N		952 -	90	.972	----	----	253	UNCH	1046B
510	----			----	----	1092N		1002 -	90	.973	----	8	787 -	4	1095B
515	----			----	----	1141N		1052 -	87	.974	----	----	33	UNCH	1145B
520	----			----	----	1191N		1101 -	90	.980	----	----	1003	UNCH	1195B
525	----			----	----	1241N		1151 -	90	.980	----	80	UNCH	1245B	
530	----			----	----	1291N		1201 -	90	.981	----	220	UNCH	1294B	
535	----			----	----	1340N		1251 -	87	.981	----	20	UNCH	1344B	
540	----			----	----	1390N		1300 -	90	.987	----	13	UNCH	1394B	
550	----			----	----	1490N		1400 -	90	.987	----	140	UNCH	1494B	

PG57

PRELIMINARY

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	wed, Aug 03, 2016	PG57
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CONSECUTIVE WHEAT CSO CALLS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
WHEAT NRBY C	WHEAT NRBY C												
SEP16	WHEAT NRBY C												
-30	----	----	----	37N	44 +	5	.810	----	----	300	UNCH	60	60
-26	----	----	----	15N	20 +	3	.500	----	----	200	UNCH	34	34
-25	----	----	----	12N	14 +	2	.417	----	----	275	UNCH	44B	30A
-23	----	----	----	6N	10 +	2	.287	----	----	335	UNCH	40	24
-22	----	----	----	5N	6 +	1	.228	----	----	501	UNCH	40B	34
-20	----	----	----	3N	4 +	1	.153	----	----	545	UNCH	54	12
-18	----	----	----	2N	2	UNCH	.085	----	----	100	UNCH	----	----
-15	----	----	----	1N	1	UNCH	.042	----	----	250	UNCH	40	6
TOTAL									0	2506			
DEC16	WHEAT NRBY C												
-20	26	26	*26	26	25 +	3	.317	----	100	475 +	50	44	26
-15	----	----	----	13N	16 +	3	.216	----	----	50	UNCH	----	----
TOTAL									100	525 +	50		

CONSECUTIVE WHEAT CSO PUTS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
WHEAT NRBY P	WHEAT NRBY P												
SEP16													
-30	----	----	----	5N	4 -	1	.189	----	----	20	UNCH	12B	12
-27	----	----	----	16N	14 -	2	.417	----	----	50	UNCH	20	20
-26	----	----	----	23N	20 -	3	.500	----	----	100	UNCH	32	32
-25	----	----	----	30N	24 -	4	.582	----	----	320	UNCH	42	20
-23	----	----	----	44N	40 -	4	.712	----	----	285	UNCH	---	---
-21	----	----	----	62N	55 -	5	.810	----	----	150	UNCH	42	24
-20	----	----	----	71N	64 -	5	.846	----	----	550	UNCH	66	22
TOTAL									0	1475			
DEC16													
-25	----	----	----	51N	51	UNCH	.534	----	----	500	UNCH	40	40
-20	----	----	----	86N	85 -	1	.682	----	----	400	UNCH	----	----
TOTAL									0	900			

CORN-WHEAT ICSCO CALLS																	
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW		
WC	ICSCO	CALL	WC	ICSCO									CALL	UNCH	UNCH		
SEP16																	
85					----	----	63N		94 +	31	.504	----	----	50	UNCH	----	----
90					----	----	50N		73 +	23	.419	----	----	50	UNCH	----	----
TOTAL												0		100			

CORN-WHEAT ICSCO PUTS																
STRIKE		OPEN	RANGE									OPEN	--CONTRACT--			
WC	ICSCO	PUT			HIGH	LOW		CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	INTEREST	HIGH	LOW
SEP16			WC	ICSCO	PUT											
55			----			----		23N		14 -	7	.114	----	50	UNCH	----
60			----			----		33N		15 -	16	.132	----	50	UNCH	----
TOTAL														100		

ADDITIONAL WHEAT, GRAINS & OIL SEED OPTIONS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
KC	HRW	CALL	HIGH									LOW			
SEP16		KC	HRW	CALL											
400	----	----	----	----	----	141N	175 +	34	.695	----	2	33 -	1	244	127A
405	----	----	----	----	----	116N	145 +	27	.621	----	----	11	UNCH	217B	105A
410	----	----	----	----	----	96N	120 +	22	.546	----	1	114 -	1	237B	87A
415	----	----	----	----	----	81N	97 +	16	.473	----	10	203 +	10	250B	73A
420	----	----	----	----	----	66N	81 +	13	.405	----	100	899 +	100	250	60
425	----	----	----	----	----	55N	65 +	10	.344	----	----	55	UNCH	212B	52A
430	----	----	----	----	----	50B	54 +	7	.292	----	10	245 -	10	243B	43A
435	----	----	----	----	----	37N	44 +	5	.245	----	2	72	UNCH	216B	36A
440	----	----	----	----	----	32N	36 +	4	.207	----	----	1432	UNCH	654B	31A
445	----	----	----	----	----	25N	31 +	4	.175	----	----	105	UNCH	237B	25A
450	----	----	----	----	----	22N	25 +	3	.148	----	1	2032	UNCH	576B	22A
455	----	----	----	----	----	17N	21 +	2	.122	----	----	61	UNCH	316B	20A
460	----	----	----	----	----	15N	17 +	2	.106	----	----	1469	UNCH	321B	16A
465	----	----	----	----	----	13N	15 +	2	.091	----	----	99	UNCH	334B	14A
470	----	----	----	----	----	11N	13 +	2	.078	----	----	159	UNCH	490	12A
475	----	----	----	----	----	10N	11 +	1	.064	----	----	114	UNCH	292B	12A
480	----	----	----	----	----	7N	10 +	1	.056	----	14	1383 -	14	424	10
485	----	----	----	----	----	6N	7 +	1	.049	----	----	1	UNCH	335B	10A
490	----	----	----	----	----	5N	6 +	1	.042	----	----	599	UNCH	470	11A
495	----	----	----	----	----	5N	5		.035	----	----	6	UNCH	346B	11A
500	----	----	----	----	----	5N	4 -	1	.028	----	----	1093	UNCH	414B	5
505	----	----	----	----	----	4N	4		.027	----	----	73	UNCH	303B	7A
510	----	----	----	----	----	3N	4 +	1	.026	----	----	311	UNCH	402B	7A
515	----	----	----	----	----	3N	3		.020	----	----	50	UNCH	263B	6A
520	----	----	----	----	----	3N	3		.020	----	----	537	UNCH	417B	5
525	----	----	----	----	----	3N	3		.019	----	----	12	UNCH	226B	5A
530	----	----	----	----	----	2N	2		.013	----	----	121	UNCH	403B	5A
535	----	----	----	----	----	2N	2		.013	----	----	32	UNCH	196B	7A
540	----	----	----	----	----	2N	2		.013	----	----	264	UNCH	520	4A
550	----	----	----	----	----	1N	1		.005	----	----	291	UNCH	490	4
560	----	----	----	----	----	1N	1		.003	----	----	244	UNCH	500	2
570	----	----	----	----	----	1N	1		.002	----	----	53	UNCH	263B	4A
580	----	----	----	----	----	1N	1		.001	----	----	15	UNCH	236B	4A
590	----	----	----	----	----	1N	1		.000	----	----	32	UNCH	212B	3
600	----	----	----	----	----	1N	1		.000	----	----	359	UNCH	264B	3A
610	----	----	----	----	----	1N	1		.000	----	----	11	UNCH	172B	3A
620	----	----	----	----	----	1N	1		.000	----	----	285	UNCH	154B	3A
630	----	----	----	----	----	1N	1		.000	----	----	34	UNCH	137B	2A
640	----	----	----	----	----	1N	1		.000	----	----	28	UNCH	131B	7A
650	----	----	----	----	----	1N	1		.000	----	----	4	UNCH	116B	2A
660	----	----	----	----	----	1N	1		.000	----	----	3	UNCH	105B	5A
700	----	----	----	----	----	1N	1		----	----	----	29	UNCH	82	3A
730	----	----	----	----	----	1N	1		----	----	----	20	UNCH	54B	3A
940	----	----	----	----	----	1N	1		----	----	----	20	UNCH	10B	4
TOTAL											140	13013 +	84		
OCT16		KC	HRW	CALL											
400	----	----	----	----	----	364N	413 +	47	.862	----	----	2	UNCH	397	360A
425	----	----	----	----	----	204N	237 +	33	.648	----	----	3	UNCH	252B	183
440	----	----	----	----	----	142N	164 +	22	.505	----	----	2	UNCH	277B	131A
445	----	----	----	----	----	126N	145 +	17	.460	----	----	3	UNCH	251B	115A
450	----	----	----	----	----	113N	130 +	15	.419	----	----	41	UNCH	263B	103A
460	----	----	----	----	----	90N	102 +	12	.344	----	----	2	UNCH	221B	81A
470	----	----	----	----	----	71N	81 +	10	.281	----	----	24	UNCH	182B	64A
475	----	----	----	----	----	63N	71 +	6	.252	----	----	1	UNCH	165B	56A
480	----	----	----	----	----	56N	63 +	5	.228	----	----	1	UNCH	151B	51A
485	----	----	----	----	----	51N	55 +	4	.205	----	----	10	UNCH	136B	45A
490	----	----	----	----	----	44N	50 +	4	.184	----	----	5	UNCH	124B	42A
495	----	----	----	----	----	40N	44 +	4	.167	----	----	10	UNCH	113B	37A
500	----	----	----	----	----	35N	41 +	4	.152	----	----	15	UNCH	103B	34A
TOTAL											0	119			
NOV16		KC	HRW	CALL											
500	----	----	----	----	----	55N	61 +	4	.190	----	----	10	UNCH	77	62A
TOTAL											0	10			
DEC16		KC	HRW	CALL											
390	----	----	----	----	----	484N	533 +	47	.839	----	----	1	UNCH	490	490
400	----	----	----	----	----	412N	456 +	44	.784	----	----	1	UNCH	490B	407A
420	----	----	----	----	----	295N	332 +	35	.652	----	----	1	UNCH	312	264A
430	----	----	----	----	----	247N	282 +	33	.583	----	----	121	UNCH	380	224A
440	----	----	----	----	----	210N	237 +	27	.518	----	----	183	UNCH	322B	190A

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	Wed, Aug 03, 2016	PG57
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450	204	204	*204	204	202 +	25	.457	----	11	1049 +	10	406	160
460	----	----	----	150N	171 +	21	.400	----	----	437	UNCH	326B	135A
470	----	----	----	126N	145 +	17	.351	----	2	486	UNCH	364B	113A
480	----	----	----	107N	123 +	14	.306	----	26	215 +	26	640	96A
490	----	#104B	----	104B	105 +	13	.267	----	----	608	UNCH	424B	82A
500	----	----	----	77N	91 +	12	.234	----	2	723	UNCH	440B	70
510	----	----	----	67N	77 +	10	.204	----	----	167	UNCH	446B	61A
520	----	----	----	57N	66 +	7	.178	----	----	478	UNCH	462B	46
530	----	----	----	51N	57 +	6	.157	----	1	367	UNCH	461B	45A
540	----	----	----	44N	51 +	5	.138	----	8	647 -	1	475B	40
550	----	----	----	37N	44 +	5	.122	----	50	304	UNCH	447B	35
560	----	----	----	33N	37 +	4	.106	----	----	337	UNCH	600	32
570	----	----	----	30N	33 +	3	.093	----	----	116	UNCH	372B	30A
580	----	----	----	25N	30 +	3	.083	----	----	164	UNCH	560B	26A
590	----	----	----	23N	25 +	2	.073	----	2	50 -	2	306B	22
600	----	----	----	21N	23 +	2	.066	----	----	178	UNCH	280B	22A
610	----	----	----	17N	21 +	2	.059	----	----	11	UNCH	254B	21A
620	----	----	----	15N	17 +	2	.052	----	----	85	UNCH	231B	17A
630	----	----	----	14N	15 +	1	.046	----	----	209	UNCH	211B	16A
640	----	----	----	13N	14 +	1	.042	----	----	9	UNCH	193B	15A
650	----	----	----	12N	13 +	1	.038	----	----	3	UNCH	176B	14A
680	----	----	----	7N	10 +	1	.028	----	----	4	UNCH	137B	11A
700	----	----	----	7N	7		.024	----	----	43	UNCH	140	11A
740	----	----	----	5N	5		.017	----	----	10	UNCH	86B	7A
750	----	----	----	5N	5		.017	----	----	10	UNCH	81B	6A
800	----	----	----	3N	4 +	1	.013	----	----	2	UNCH	56B	4A
820	----	----	----	3N	4 +	1	.012	----	----	60	UNCH	51B	12A
TOTAL									102	7079 +	33		
MAR17													
440	----	----	----	360N	391 +	31	.611	----	----	6	UNCH		331A
450	----	----	----	316N	345 +	27	.561	----	4	38 +	4	390	28A
460	----	----	----	280N	305 +	25	.512	----	1	113 +	1	370	257A
470	----	----	----	245N	270 +	23	.467	----	----	257	UNCH	384	226A
480	----	----	----	216N	237 +	21	.424	----	8	150 +	8	400	203A
490	----	----	----	191N	210 +	17	.384	----	----	83	UNCH	380	176A
500	----	----	----	167N	185 +	16	.348	----	3	118 +	3	460	160A
510	182	#182	*172	172	163 +	13	.314	----	7	159 +	7	437B	142A
520	160	#160	*160	160	145 +	12	.284	----	3	818 +	3	407B	125A
530	----	----	----	117N	130 +	11	.257	----	----	207	UNCH	550	112A
540	----	----	----	105N	115 +	10	.233	----	----	1	UNCH	403B	102A
550	----	----	----	95N	104 +	7	.212	----	----	128	UNCH	437B	91A
560	----	----	----	85N	93 +	6	.192	----	----	153	UNCH	400	83A
570	----	----	----	77N	84 +	5	.175	----	----	53	UNCH	362B	74A
580	----	----	----	71N	76 +	5	.160	----	8	39 +	8	330B	70A
590	----	----	----	64N	70 +	4	.146	----	----	179	UNCH	250B	64A
600	----	----	----	57N	63 +	4	.133	----	----	64	UNCH	226B	57A
610	----	----	----	53N	56 +	3	.121	----	----	1	UNCH	204B	52A
620	----	----	----	50N	52 +	2	.111	----	----	690	UNCH	185B	46A
630	----	----	----	45N	46 +	1	.101	----	----	188	UNCH	230	42
650	----	----	----	37N	40 +	1	.086	----	----	3	UNCH	137B	35A
700	----	----	----	25N	25		.057	----	----	5	UNCH	110	25A
TOTAL									34	3453 +	34		
MAY17													
460	----	----	----	352N	381 +	27	.563	----	----	11	UNCH	400	357A
470	----	----	----	314N	341 +	25	.519	----	6	130 +	6	400	320A
480	----	320B	----	320B	304 +	24	.478	----	7	81 +	7	400	285A
490	----	----	----	250N	272 +	22	.438	----	----	18	UNCH	360	254A
500	----	----	----	222N	242 +	20	.401	----	----	6	UNCH	304	226A
510	----	----	----	196N	215 +	17	.366	----	----	40	UNCH	270	203A
520	----	----	----	175N	192 +	15	.334	----	----	5	UNCH	200B	182A
530	----	----	----	153N	122 +	15	.305	----	----	250	UNCH		163A
560	----	----	----	112N	122 +	10	.229	----	----	1	UNCH	310	117A
570	----	----	----	101N	110 +	7	.209	----	6	8 +	6		
580	----	----	----	91N	100 +	7	.191	----	----	85	UNCH		
590	----	----	----	82N	91 +	6	.174	----	----	14	UNCH	120	120
600	----	----	----	74N	80 +	5	.159	----	----	502	UNCH	340	185
610	----	----	----	67N	73 +	4	.146	----	----	60	UNCH	90	90
620	----	----	----	62N	66 +	4	.134	----	----	110	UNCH	70	70
630	----	----	----	56N	61 +	3	.123	----	----	296	UNCH	70B	64
640	----	----	----	52N	55 +	3	.113	----	----	37	UNCH	70	60
650	----	----	----	46N	51 +	3	.104	----	----	18	UNCH	260	200A
660	----	----	----	43N	46 +	3	.096	----	----	6	UNCH		
700	----	----	----	30N	46 +	3	.070	----	----	10	UNCH	180	152
TOTAL									19	1688 +	19		
JUL17													
460	----	----	----	437N	472 +	33	.603	----	----	20	UNCH		
470	----	----	----	395N	426 +	31	.563	----	----	1	UNCH	420	420
480	----	----	----	356N	385 +	27	.525	----	----	52	UNCH	400B	370
490	----	----	----	322N	347 +	25	.487	----	----	49	UNCH	414	400
500	----	----	----	291N	315 +	24	.452	----	----	80	UNCH	350	300
510	----	----	----	263N	285 +	22	.419	----	----	30	UNCH		
520	----	----	----	237N	260 +	21	.388	----	----	1	UNCH		
530	----	----	----	216N	235 +	17	.359	----	----	980	UNCH		
540	----	----	----	196N	214 +	16	.332	----	----	60	UNCH		483A
550	----	----	----	180N	195 +	15	.307	----	----	7	UNCH	290	200
560	----	----	----	164N	180 +	14	.285	----	----	8	UNCH	523	160
570	----	----	----	151N	164 +	13	.264	----	----	29	UNCH		
580	----	----	----	137N	151 +	12	.245	----	----	43	UNCH	340	340A
590	----	----	----	126N	140 +	12	.228	----	----	16	UNCH	157	
600	----	----	----	116N	127 +	11	.212	----	----	102	UNCH	312	150
610	----	----	----	106N	117 +	11	.197	----	----	50	UNCH		
620	----	----	----	97N	110 +	11	.183	----	----	65	UNCH	260	260
630	----	----	----	91N	101 +	10	.170	----	----	31	UNCH		
640	----	----	----	84N	93 +	7	.159	----	----	12	UNCH		
650	----	----	----	77N	86 +	7	.148	----	----	28	UNCH	100	100
660	----	----	----	72N	81 +	7	.139	----	----	6	UNCH		
700	----	----	----	54N	60 +	4	.105	----	----	2	UNCH	90	90
TOTAL									0	1672			
KC HRW PUT													
SEP16	KC HRW PUT												
365	----	----	----	2N	2		.022	----	----	10	UNCH	20B	5A
380	----	----	----	16N	11 -	5	.086	----	----	100	UNCH	55B	5A
390	----	----	----	37N	25 -	12	.175	----	----	1089	UNCH	95B	7A
395	----	----	----	54N	37 -	15	.237	----	----	188	UNCH	121B	6A
400	----	----	----	75N	53 -	22	.304	----	112	1957 +	100	147B	7A
405	----	----	----	102N	73 -	27	.378	----	16	94	UNCH	180B	11A
410	----	----	----	132N	96 -	34	.453	----	188	437 +	182	213B	10
415	----	----	----	165N	125 -	40	.526	----	----	183	UNCH	250	13A
420	----	----	----	202N	157 -	43	.594	----	18	1300 -	13	285B	12
425	----	----	----	241N	193 -	46	.655	----	----	19	UNCH	324B	14A
430	----	----	----	281N	232 -	47	.707	----	----	928	UNCH	356	17A
435	----	----	----	323N	272 -	51	.754	----	----	23	UNCH	280B	23A
440	----	----	----	366N	314 -	52	.792	----	----	251	UNCH	417	30A
445	----	----	----	411N	357 -	52	.824	----	----	105	UNCH	321B	36A
450	----	----	----	456N	403 -	53	.851	----	----	1823	UNCH	500	44
455	----	----	----	503N	447 -	54	.877	----	----	144	UNCH	280B	56A
460	----	----	----	551N	495 -	54	.893	10	2	253 -	10	540	67A
465	----	----	----	597N	543 -	54	.908	----	----	60	UNCH	311B	81A
470	----	----	----	645N	591 -	54	.921	----	----	434	UNCH	664	95A
475	----	----	----	694N	637 -	55	.935	----	----	10	UNCH	327B	113A
480	----	----	----	743N	686 -	55	.943	----	----	232	UNCH	790	131A
490	----	----	----	841N	784 -	55	.957	----	----	32	UNCH	814	174A
495	----	----	----	891N	833 -	56	.964	----	----	10	UNCH	381B	197A

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	Wed, Aug 03, 2016	PG57
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425	----	----	----	101N	83 -	16	.303	----	----	8	UNCH	160B	47A
430	----	----	----	124N	103 -	21	.351	----	----	5	UNCH	187B	62A
435	----	----	----	151N	125 -	24	.399	----	----	9	UNCH	220B	77A
445	----	----	----	181N	151 -	30	.447	----	----	2	UNCH	241B	92A
TOTAL				246N	211 -	35	.539	----	----	8	UNCH	313B	133A
DEC16									0	86			
380	----	----	----	34N	32 -	2	.113	----	----	4	UNCH	46B	6A
390	----	----	----	55N	50 -	5	.160	----	----	90	UNCH	74B	11A
400	----	----	----	83N	73 -	10	.215	----	----	56	UNCH	111B	11A
410	----	----	----	121N	106 -	13	.280	----	----	1335	UNCH	144B	15A
420	----	----	----	165N	146 -	17	.347	----	2	351 +	2	211B	23A
430	----	----	----	217N	196 -	21	.416	----	----	261	UNCH	273B	33A
440	----	----	----	280N	253 -	25	.481	----	----	202	UNCH	321B	46
450	----	----	----	345N	316 -	27	.542	----	2	863	UNCH	375B	64A
460	----	----	----	420N	385 -	33	.599	----	----	668	UNCH	417B	86A
470	----	----	----	495N	460 -	35	.648	----	----	507	UNCH	480	113A
480	----	----	----	576N	536 -	40	.693	----	2	275	UNCH	560	146A
490	----	----	----	661N	620 -	41	.732	----	4	177 -	4	660	184A
500	----	----	----	746N	704 -	42	.765	----	----	247	UNCH	734	223A
510	----	----	----	836N	792 -	44	.795	----	----	59	UNCH	737B	270A
520	----	----	----	926N	881 -	45	.821	----	----	244	UNCH	827B	317A
530	----	----	----	1017N	972 -	45	.842	----	----	11	UNCH	920B	371A
540	----	----	----	1112N	1063 -	47	.861	----	----	4	UNCH	1012B	427A
600	----	----	----	1687N	1635 -	52	.933	----	----	54	UNCH	1540	950
740	----	----	----	3072N	3016 -	54	.982	----	----	35	UNCH	2330B	2312
TOTAL									10	5443 -	2		
MAR17													
380	----	----	----	45N	40 -	5	.108	----	----	35	UNCH	51B	27A
390	----	----	----	64N	56 -	6	.144	----	----	20	UNCH	74	34A
400	----	----	----	90N	81 -	7	.187	----	----	44	UNCH	112B	44A
410	----	----	----	122N	110 -	12	.233	----	----	54	UNCH	140	33A
420	----	----	----	161N	145 -	14	.284	----	----	37	UNCH	194B	42A
430	----	----	----	206N	190 -	16	.336	----	----	19	UNCH	246B	47A
440	----	----	----	260N	237 -	21	.388	----	----	14	UNCH	304B	62A
450	----	----	----	316N	293 -	23	.438	----	----	216	UNCH	365B	103A
460	----	----	----	380N	353 -	25	.487	----	----	72	UNCH	432B	130A
470	----	----	----	444N	416 -	26	.532	----	----	691	UNCH	456B	140A
480	----	----	----	515N	484 -	31	.575	----	----	147	UNCH	483B	197A
490	----	----	----	590N	555 -	33	.615	----	----	1	UNCH	327B	236A
500	----	----	----	666N	632 -	34	.651	----	----	36	UNCH	387B	282A
510	----	----	----	746N	707 -	37	.685	----	----	11	UNCH	451B	306A
520	----	----	----	831N	791 -	40	.715	----	----	27	UNCH	516B	356A
530	----	----	----	915N	874 -	41	.742	----	----	59	UNCH	553B	381A
540	----	----	----	1002N	961 -	41	.766	----	----	10	UNCH	580B	466A
580	----	----	----	1365N	1321 -	44	.839	----	----	3	UNCH	950B	950
TOTAL									0	1496			
MAY17													
430	----	----	----	191N	174 -	15	.297	----	----	136	UNCH	200	60
440	----	----	----	237N	217 -	20	.343	----	----	21	UNCH	233B	134
450	----	----	----	291N	267 -	22	.390	----	----	25	UNCH	230B	130
460	----	----	----	346N	323 -	23	.436	----	----	8	UNCH	130	130
480	----	----	----	473N	445 -	26	.521	----	----	250	UNCH	464B	
520	----	----	----	767N	732 -	35	.665	----	----	131	UNCH		
530	----	----	----	846N	812 -	34	.694	----	----	36	UNCH		
540	----	----	----	931N	892 -	37	.722	----	----	31	UNCH		
550	----	----	----	1015N	975 -	40	.747	----	----	15	UNCH		
560	----	----	----	1102N	1061 -	41	.770	----	----	6	UNCH		
TOTAL									0	659			
JUL17													
400	----	----	----	101N	92 -	7	.166	----	----	1	UNCH	80	80
410	----	----	----	130N	117 -	11	.200	----	----	1	UNCH		
420	----	----	----	162N	147 -	13	.237	----	----	15	UNCH	164	140
430	----	----	----	200N	183 -	15	.275	----	----	55	UNCH	204	130A
440	----	----	----	242N	223 -	17	.315	----	----	21	UNCH	214	130
450	----	----	----	287N	267 -	20	.355	----	----	19	UNCH	300	90
460	----	----	----	341N	317 -	22	.396	----	----	63	UNCH		
470	----	----	----	397N	372 -	25	.436	----	----	17	UNCH		
480	----	----	----	460N	431 -	27	.474	----	----	20	UNCH	290	240
490	----	----	----	523N	492 -	31	.512	----	----	2	UNCH	430	430
500	----	----	----	592N	560 -	32	.547	----	----	7	UNCH		
510	----	----	----	663N	627 -	34	.580	----	----	2	UNCH		
520	----	----	----	737N	702 -	35	.611	----	----	35	UNCH		
530	----	----	----	815N	776 -	37	.640	----	----	21	UNCH	474	474
540	----	----	----	895N	855 -	40	.667	----	----	27	UNCH	660	660
550	----	----	----	976N	936 -	40	.692	----	----	21	UNCH	470	470
560	----	----	----	1062N	1020 -	42	.714	----	----	3	UNCH		501A
570	----	----	----	1147N	1104 -	43	.735	----	----	1	UNCH	874	874
TOTAL									0	331			
NEW CRP	WHEAT	P											
MAR17	NEW CRP	WHEAT	P										
530	----	----	----	686N	644 -	42	.669	----	----	50	UNCH		
540	----	----	----	765N	721 -	44	.704	----	----	26	UNCH		
TOTAL									0	76			
NEW CRP	SOYBN	C											
SEP16	NEW CRP	SOYBN	C										
880	----	----	----	762N	781 +	17	.913	----	----	19	UNCH	1411B	380A
900	----	----	----	587N	601 +	12	.853	----	----	22	UNCH	1300B	380
910	----	----	----	507N	517 +	10	.807	----	----	50	UNCH	1221B	445A
920	----	----	----	433N	441 +	6	.754	----	----	258	UNCH	1490B	330
930	----	----	----	364N	372 +	6	.690	----	----	56	UNCH	1562	316A
940	----	----	----	304N	310 +	4	.622	----	----	54	UNCH	1480	170
950	----	----	----	252N	255 +	3	.550	----	----	125	UNCH	1342B	160
960	----	----	----	205N	207 +	2	.480	----	2	60 +	2	1437B	173A
970	----	----	----	167N	167		.411	----	----	41	UNCH	1810	141A
980	----	----	----	136N	136		.350	----	50	1102 +	45	1436B	115A
990	----	----	----	112N	111 -	1	.294	----	10	24 +	10	1475B	94
1000	----	----	----	92N	87 -	3	.244	----	----	950	UNCH	1540	70
1010	----	----	----	74N	72 -	2	.204	----	----	29	UNCH	1307B	64A
1020	----	----	----	62N	57 -	3	.169	----	50	758 -	29	1473	47
1030	----	----	----	52N	47 -	3	.141	----	10	328 -	5	1444B	44A
1040	----	----	----	43N									

BULLETIN #148@	SOYBEAN, CSO SOYBEAN, SOYMEAL, CSO SOYMEAL, SOYBEAN OIL, CSO SOYBEAN OIL, SOYBEAN CRUSH, WHEAT AND CSO WHEAT OPTIONS	wed, Aug 03, 2016	PG57
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1410	----	----	----	1N	1		.000	----	----	5	UNCH	145B	5A
1420	----	----	----	1N	1		.000	----	----	5	UNCH	135B	11A
1430	----	----	----	1N	1		.000	----	----	2	UNCH	126B	10A
1440	----	----	----	1N	1		.000	----	----	5	UNCH	126B	10A
1450	----	----	----	1N	1		.000	----	----	6	UNCH	105	7A
TOTAL									122	16963 +	23		
JAN17													
900	----	----	----	367N	392 +	23	.596	----	----	39	UNCH	1260	490
940	----	----	----	203N	217 +	14	.398	----	----	12	UNCH	400	400
950	----	----	----	175N	187 +	12	.355	----	----	1	UNCH		
960	----	----	----	153N	164 +	11	.317	----	----	5	UNCH		
1040	----	----	----	63N	67 +	4	.137	----	----	2	UNCH	290	242A
1050	----	----	----	57N	62 +	3	.125	----	----	2	UNCH	284	230A
TOTAL									0	61			
FEB17													
1040	----	----	----	73N	77 +	4	.149	----	----	1	UNCH	250	250
TOTAL									0	1			
MAR17													
920	----	----	----	320N	340 +	20	.499	----	----	9	UNCH		
960	----	----	----	180N	192 +	12	.334	----	----	4	UNCH		
980	----	----	----	137N	146 +	7	.269	----	----	7	UNCH	524	524
1000	----	----	----	110N	120 +	10	.221	----	----	1	UNCH		
1020	----	----	----	92N	100 +	6	.184	----	----	200	UNCH		
1100	----	----	----	57N	62 +	3	.106	----	----	7	UNCH		
TOTAL									0	228			
NEW CRP	SOYBN P												
SEP16	NEW CRP SOYBN P												
790	----	----	----	3N	3		.011	----	----	11	UNCH	10	4A
800	----	----	----	4N	3 -	1	.011	----	----	51	UNCH	74	6A
810	----	----	----	5N	4 -	1	.015	----	----	11	UNCH	14	5A
820	----	----	----	6N	5 -	1	.020	----	----	12	UNCH	42	6A
830	----	----	----	7N	6 -	2	.024	----	----	45	UNCH	23B	6A
840	----	----	----	11N	7 -	2	.029	----	----	23	UNCH	35	7A
850	----	----	----	14N	11 -	3	.038	----	----	15	UNCH	35B	10A
860	----	----	----	17N	13 -	4	.047	----	----	53	UNCH	340	10A
870	----	----	----	24N	17 -	5	.063	----	----	100	UNCH	200	11
880	----	----	----	32N	25 -	5	.086	----	----	561	UNCH	320	12A
890	----	----	----	44N	35 -	11	.111	----	----	66	UNCH	480	13A
900	----	----	----	57N	43 -	12	.146	----	----	744	UNCH	504	15A
910	----	----	----	77N	63 -	14	.192	----	----	154	UNCH	220	16A
920	----	----	----	103N	85 -	16	.245	----	72	954 +	24	400	20A
930	----	----	----	134N	116 -	16	.309	----	465	629 +	400	350	22A
940	----	----	----	174N	154 -	20	.377	----	66	627 -	37	394	25A
950	----	----	----	222N	201 -	21	.449	----	469	741 +	29	524B	26
960	----	----	----	275N	253 -	22	.519	----	16	166 +	8	595B	32A
970	----	----	----	337N	313 -	24	.588	----	26	682 +	14	671B	36A
980	----	----	----	406N	382 -	24	.649	----	10	291 -	6	747B	42A
990	----	----	----	482N	455 -	25	.705	----	2	228	UNCH	830B	47A
1000	----	----	----	562N	533 -	27	.755	----	16	803 -	3	913B	45
1010	----	----	----	644N	616 -	26	.795	----	----	141	UNCH	1000B	65A
1020	----	----	----	732N	703 -	27	.830	----	----	392	UNCH	1086B	74
1030	----	----	----	822N	793 -	27	.858	----	----	758	UNCH	1175B	87A
1040	----	----	----	913N	884 -	27	.882	----	1	402 -	1	1266B	104A
1050	----	----	----	1007N	977 -	30	.900	----	1	176 -	1	1357B	120
1060	----	----	----	1102N	1073 -	27	.915	----	1	190	UNCH	1156B	144A
1070	----	----	----	1197N	1171 -	26	.924	----	----	68	UNCH	1385B	164
1080	----	----	----	1294N	1266 -	26	.935	----	10	183 -	10	1332B	197A
1090	----	----	----	1392N	1364 -	26	.943	----	----	18	UNCH	1421B	231A
1100	----	----	----	1487N	1463 -	24	.948	----	----	350	UNCH	1512B	260
1110	----	----	----	1585N	1560 -	25	.955	----	----	36	UNCH	1603B	307A
1120	----	----	----	1684N	1657 -	25	.959	----	----	221	UNCH	1694B	352A
1130	----	----	----	1782N	1756 -	24	.963	----	----	43	UNCH	1787B	400A
1140	----	----	----	1881N	1855 -	24	.967	----	----	36	UNCH	1880	450
1150	----	----	----	1980N	1954 -	24	.970	----	----	26	UNCH	1797B	501A
1160	----	----	----	2077N	2053 -	24	.974	----	----	88	UNCH	1891B	554A
1170	----	----	----	2176N	2152 -	24	.977	----	----	5	UNCH	1984B	607A
1200	----	----	----	2474N	2450 -	24	.984	----	----	5	UNCH	2176B	766
TOTAL									1155	10105 +	417		
JAN17	NEW CRP SOYBN P												
900	----	----	----	255N	236 -	17	.403	----	----	3	UNCH	170	100
930	----	----	----	423N	397 -	24	.554	----	----	1	UNCH	240	240
940	----	----	----	490N	462 -	26	.601	----	----	4	UNCH	180	180
950	----	----	----	562N	532 -	30	.644	----	----	1	UNCH		
960	----	----	----	640N	607 -	31	.682	----	----	49	UNCH	440	410
980	----	----	----	803N	770 -	33	.747	----	----	19	UNCH	320	320
990	----	----	----	887N	855 -	32	.772	----	----	4	UNCH		
1000	----	----	----	976N	943 -	33	.796	----	----	7	UNCH		
1040	----	----	----	1347N	1311 -	36	.862	----	----	1	UNCH		
TOTAL									0	89			
MAR17	NEW CRP SOYBN P												
900	----	----	----	306N	287 -	17	.412	----	----	200	UNCH		
920	----	----	----	406N	384 -	22	.500	----	----	10	UNCH	250	250
940	----	----	----	525N	500 -	25	.586	----	----	4	UNCH	230	230
960	----	----	----	665N	635 -	30	.665	----	----	75	UNCH	590	310
970	----	----	----	741N	710 -	31	.699	----	----	12	UNCH	440	420
980	----	----	----	823N	790 -	33	.730	----	----	48	UNCH	524	250
1000	----	----	----	993N	962 -	31	.778	----	----	20	UNCH		410A
1020	----	----	----	1175N	1141 -	34	.815	----	----	4	UNCH		
TOTAL									0	373			
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE	DELTA	EXER	VOLUME	OPEN	---CONTRACT---
ODF OPT								& PT.CHGE.		CISES	TRADES	INTEREST	HIGH LOW
SEP16	ODF OPT												
400	----	----	----	----	----	.35N		.35 UNCH	.025	----	----	100 UNCH	.900 .700A
TOTAL											0	100	
OCT16	ODF OPT												
350	----	----	----	----	----	2.965N		2.970 +	.5	.717	----	10 UNCH	----
370	----	----	----	----	----	4.645N		4.665 +	.20	.842	----	10 UNCH	----
460	----	----	----	----	----	.25N		.30 +	.5	.016	----	10 UNCH	.200 .200
TOTAL											0	30	

OPTIONS EOO'S, BLOCKS and EXERCISES							
PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
SOY MEAL PUT DEC16 MY	SOYBEAN MEAL OPTIONS 330	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0
NEW CRP SOYBN P SEP16 SDF	SHORT DATED SOYBEAN OPTIONS 1100	----	----	----	----	4	0.00
TOTALS		0	0	0	0	4	0
KC HRW PUT SEP16 OKE	KC WHEAT OPTIONS 460	----	----	----	10	10	0.00
TOTALS		0	0	0	10	10	0



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG59 BULLETIN #148@ 30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS wed, Aug 03, 2016 PG59

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 = \$4.00 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.

30 DAY FED FUNDS, 10YR SWAP AND 5YR SWAP CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
30D FED FUND FUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
30D FED FUND OPT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31

EXPIRATION:	SEP16
TN FUT	09/21

30 DAY FED FUNDS, 10YR, 5YR, 7YR AND 30YR SWAP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03													
AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17		
FFC 972.5-1,008	971.2-1,008	972.5-1,008	972.5-1,008	972.5-1,008	972.5-1,008	971.2-1,008	973.7-1,008	972.5-1,008	972.5-1,008	972.5-1,008	973.7-1,008		

30 DAY FEDERAL FUND FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
30D FED FD FUT												
AUG16	99.6000	99.6025	99.6000	99.6000	(.40)	UNCH	13838	139132 -	5119	99.6800	97.7400A	
SEP16	99.5900	99.5900	99.5850	99.5900	(.41)	UNCH	4363	62194 -	168	99.6900	98.2600A	
OCT16	99.5750	99.5750	99.5700	99.5750	(.42)	UNCH	11024	163279 -	2332	99.7100	98.1900A	
NOV16	99.5700	99.5750	99.5650	99.5650	(.43) -	0.0050	9632	84739 +	1931	99.7150	98.0650A	
DEC16	99.5450	99.5550	99.5400	99.5450	(.45) -	0.0050	6031	51229 +	180	99.7050	97.9950A	
JAN17	99.5200	99.5250	99.5100	99.5100	(.48) -	0.0050	17602	96574 +	5385	99.6900	97.9100A	
FEB17	99.5200	99.5250	99.5100	99.5100	(.49) -	0.0100	6002	47936 +	322	99.6950	97.8050A	
MAR17	99.5050	99.5150	99.4950	99.5000	(.50) -	0.0100	3488	26533 -	710	99.6850B	97.7400A	
APR17	99.5000	99.5050	99.4850	99.4950	(.50) -	0.0050	5838	28558 +	2628	99.6900	97.7300A	
MAY17	99.4900	99.5000	99.4750	99.4900	(.51) -	0.0050	2514	16640 +	349	99.6800B	97.6650A	
JUN17	99.4750	99.4800	99.4600	99.4750	(.52) -	0.0050	1272	6441 +	403	99.6700	97.6100A	
JUL17	99.4650	99.4700	99.4500	99.4650	(.53) -	0.0050	1349	18351 +	244	99.6700B	97.5450A	
AUG17	99.4600	99.4700	99.4500A	99.4650	(.53)	UNCH	729	7019 +	405	99.6650	97.4850A	
SEP17	99.4600	99.4600	99.4400A	99.4600	(.54)	UNCH	228	3614 +	109	99.6550B	97.8550A	
OCT17	99.4400	99.4450	99.4250	99.4450	(.55)	UNCH	292	3097 +	82	99.6450B	97.8000A	
NOV17	99.4300	99.4450B	99.4200A	99.4400	(.56)	UNCH	97	3646 +	58	99.6450B	97.7800A	
DEC17	99.4150	99.4250B	99.4000	99.4250	(.57)	UNCH	222	3757 +	70	99.6300B	97.8600A	
JAN18	----	----	99.3850A	99.4100	(.59)	UNCH	3	1632 -	3	99.6050B	97.8800A	
FEB18	----	----	99.3800A	99.4050	(.59)	UNCH	3	2128	UNCH	99.6000B	97.8450A	
MAR18	----	----	99.3800A	99.4000	(.60)	UNCH	----	468	UNCH	99.5750B	97.9050A	
APR18	----	----	99.3750A	99.3950	(.60)	UNCH	----	504	UNCH	99.5650B	97.8650A	
MAY18	----	----	99.3800A	99.3900	(.61) -	0.0100	----	304	UNCH	99.5650B	97.8250A	
JUN18	----	----	----	99.3650	(.63) -	0.0150	----	75	UNCH	99.5550B	97.9150A	
JUL18	----	----	----	99.3500	(.65)	UNCH	----	29	UNCH	99.5350B	98.0250A	
AUG18	----	----	----	99.3350	(.66)	UNCH	----	30	UNCH	99.5150B	98.1950A	
SEP18	----	----	----	99.3300	(.67)	UNCH	----	1	UNCH	99.5050B	98.1750A	
OCT18	----	----	----	99.3150	(.68)	UNCH	----	1	UNCH	99.4850B	98.1450A	
NOV18	----	----	----	99.3150	(.68)	UNCH	----	5	UNCH	99.4800B	98.1950A	
DEC18	----	----	----	99.3000	(.70)	UNCH	----	39	UNCH	99.4650B	98.2900A	
JAN19	----	----	----	99.2750	(.72)	UNCH	----	16	UNCH	99.4450B	98.6850A	
FEB19	----	----	----	99.2750	(.72)	UNCH	----	4	UNCH	99.4350B	98.6800A	
MAR19	----	----	----	99.2650	(.73)	UNCH	----	5	UNCH	99.4200B	98.7550A	
APR19	----	----	----	99.2500	(.75)	UNCH	----	1	UNCH	99.4100B	98.7400A	
MAY19	----	----	----	99.2550	(.74)	UNCH	----	1	UNCH	99.4000B	98.7800A	
JUN19	----	----	----	99.2350	(.76)	UNCH	----	51	UNCH	99.3600B	99.0800A	
TOTAL	30D FED FD FUT						0	84527	768033 +	3834		

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
TN FUT													
SEP16	144'315	145'100	44'240	----	145'050	- 0'020	857	47368	176511 +	2852	147'275	139'235A	
TOTAL	TN FUT						857	47368	176511 +	2852			

30 DAY FEDERAL FUNDS CALLS

	STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30D FED FD CALL												
AUG16	30D FED FD CALL											
9962	----	----	----	25N	25	UNCH	.170	----	2000	UNCH	100	100
9968	----	----	----	25N	25	UNCH	.081	----	2000	UNCH	75	75A
TOTAL								0	4000			
SEP16	30D FED FD CALL											
9962	----	----	----	100N	100	UNCH	.274	----	1 +	1	----	----
TOTAL								1	1 +	1		

30 DAY FEDERAL FUNDS PUTS

	STRIKE OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
30D FED FD PUT												
AUG16	30D FED FD PUT											
9943	----	----	----	CAB	CAB	----	.009	----	1200	UNCH	550	150A
9950	----	----	----	25N	25	UNCH	.074	----	1225	UNCH	600B	50A
9956	----	----	----	25N	25	UNCH	.136	----	1503	UNCH	75	25
9962	----	----	----	275N	275	UNCH	.829	----	3800	UNCH	375B	100A
TOTAL								0	7728			
SEP16	30D FED FD PUT											
9943	----	----	----	CAB	CAB	----	.010	----	725	UNCH	300B	25
9950	----	----	----	25N	25	UNCH	.082	----	1251 +	1	250	25A
9956	----	----	----	125N	125	UNCH	.320	----	175	UNCH	500	100A
TOTAL								1	2151 +	1		
OCT16	30D FED FD PUT											
9931	----	----	----	CAB	CAB	----	.006	----	725	UNCH	----	350A
TOTAL								0	725			

PRELIMINARY													
PG60 BULLETIN #148@				DJIA & MINI DOW OPTIONS					wed, Aug 03, 2016				PG60
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 = \$4.00 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.													
DJIA & MINI DOW CONTRACTS LAST TRADE DATES													
EXPIRATION:		SEP16	DEC16	MAR17	JUN17								
MINI DOW FUT		09/16 09/16	12/16 12/16	03/17 03/17	06/16 06/16								
EXPIRATION:		AUG16											
EYM OPT		08/19											
DJIA & MINI DOW OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03													
SEP16		DEC16	MAR17	JUN17									
OYM	105.0-250.0	105.0-250.0	105.0-250.0	105.0-250.0									
AUG16													
YM1	105.0-250.0												
YM2	105.0-250.0												
YM3	105.0-250.0												
MINI DOW FUTURES													
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----				
									HIGH		LOW		
MINI \$5 DOW FUT													
SEP16		18248.00	18281.00	18188.00	18269.00 + 21.00	1498	106420	142263 + 3363	18565.00		15256.00A		
DEC16		18149.00	18186.00	18103.00A	18174.00 + 21.00	----	25	487 - 3	18450.00		15262.00A		
MAR17		----	18098.00B	18054.00A	18096.00 + 21.00	----	21	110 + 20	18323.00B		16796.00		
TOTAL		MINI \$5 DOW FUT				1498	106466	142860 + 3380					
MINI DOW CALLS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
MINI \$5 DOW C										HIGH	LOW		
SEP16													
1600		----	----	----	2288.00 + 19.00	.964	----	----	1	UNCH	2195.00B	704.00A	
1620		----	----	----	2093.00 + 19.00	.956	----	----	2	UNCH	2042.00B	612.00A	
1630		----	----	----	1995.00 + 18.00	.951	----	----	6	UNCH	2175.00B	567.00A	
1640		----	1892.00B	1866.00A	1898.00 + 17.00	.945	----	----	2	UNCH	2079.00B	525.00A	
1650		----	1795.00B	1772.00A	1802.00 + 18.00	.940	----	----	10	UNCH	1985.00B	472.00	
1655		----	1748.00B	1724.00A	1754.00 + 18.00	.936	----	----	5	UNCH	1936.00B	875.00A	
1660		----	1700.00B	1675.00A	1706.00 + 18.00	.932	----	----	35	UNCH	1890.00B	446.00A	
1670		----	1604.00B	1578.00A	1610.00 + 17.00	.925	----	----	1	UNCH	1795.00B	410.00A	
1675		----	1557.00B	1531.00A	1562.00 + 16.00	.921	----	----	4	UNCH	1781.00B	736.00A	
1680		----	1509.00B	1484.00A	1515.00 + 17.00	.915	----	----	2	UNCH	1734.00B	375.00A	
1690		----	1415.00B	1389.00A	1420.00 + 16.00	.905	----	----	43	UNCH	1686.00B	342.00A	
1695		----	1369.00B	1345.00A	1373.00 + 16.00	.900	----	----	2	UNCH	1640.00B	608.00A	
1700		----	1322.00B	1297.00A	1326.00 + 15.00	.894	----	----	2	UNCH	1591.00B	311.00A	
1715		----	1184.00B	1158.00A	1187.00 + 15.00	.873	----	----	4	UNCH	1452.00B	486.00A	
1720		----	1138.00B	1113.00A	1141.00 + 14.00	.866	----	----	1	UNCH	1405.00B	254.00A	
1725		----	1093.00B	1069.00A	1095.00 + 14.00	.858	----	----	2	UNCH	1360.00B	431.00A	
1735		----	1004.00B	978.00A	1005.00 + 13.00	.839	----	----	5	UNCH	1267.00B	379.00A	
1740		----	960.00B	935.00A	960.00 + 12.00	.830	----	----	6	UNCH	1222.00B	205.00A	
1750		----	873.00B	850.00A	872.00 + 11.00	.807	----	----	15	UNCH	1138.00B	183.00A	
1755		----	830.00B	807.00A	829.00 + 11.00	.795	----	----	12	UNCH	1089.00B	285.00A	
1760		----	788.00B	763.00A	786.00 + 11.00	.782	----	----	5	UNCH	1076.00B	164.00A	
1765		----	745.00B	722.00A	744.00 + 10.00	.768	----	----	2	UNCH	1000.00B	241.00A	
1770		----	704.00B	681.00A	702.00 + 9.00	.753	----	----	44	UNCH	1016.00B	146.00A	
1775		----	663.00B	640.00A	661.00 + 9.00	.737	----	----	1	UNCH	914.00B	201.00A	
1780		----	623.00B	600.00A	621.00 + 9.00	.721	----	----	7	UNCH	957.00B	130.00A	
1785		----	583.00B	562.00A	581.00 + 8.00	.703	----	----	1	UNCH	829.00B	167.00A	
1790		----	544.00B	523.00A	542.00 + 8.00	.684	----	----	2	UNCH	899.00B	115.00A	
1795		----	506.00B	485.00A	503.00 + 6.00	.664	----	----	2	UNCH	746.00B	134.00A	
1800		----	469.00B	448.00A	465.00 + 5.00	.643	----	----	39	UNCH	843.00B	101.00A	
1810		----	397.00B	377.00A	393.00 + 4.00	.597	----	----	24	UNCH	787.00B	89.00A	
1815		----	363.00B	343.00A	358.00 + 3.00	.572	----	----	2	UNCH	587.00B	86.00A	
1820		----	330.00B	311.00A	324.00 + 2.00	.546	----	----	18	UNCH	735.00B	72.00	
1825		----	298.00B	280.00A	292.00 + 1.00	.518	----	----	12	UNCH	511.00B	68.00A	
1830		----	268.00B	251.00A	260.00 - 1.00	.489	----	----	9	UNCH	683.00B	60.00A	
1835		----	237.00B	224.00A	231.00 - 1.00	.458	----	----	3	UNCH	440.00B	54.00A	
1840		----	211.00B	198.00A	203.00 - 2.00	.427	----	----	24	UNCH	612.00B	46.00	
1845		----	185.00B	173.00A	178.00 - 2.00	.395	----	----	8	UNCH	372.00B	43.00A	
1850		----	161.00B	150.00A	154.00 - 3.00	.362	----	----	79	UNCH	564.00B	38.00A	
1855		----	138.00B	130.00A	132.00 - 3.00	.329	----	----	10	UNCH	321.00B	34.00A	
1860		----	118.00B	110.00A	112.00 - 4.00	.296	----	----	26	UNCH	519.00B	30.00A	
1865		----	99.00B	93.00A	95.00 - 3.00	.265	----	----	1	UNCH	276.00B	27.00A	
1870		----	----	80.00A	79.00 - 4.00	.233	----	----	24	UNCH	396.00B	25.00A	
1880		----	----	56.00A	54.00 - 3.00	.176	----	----	7	UNCH	437.00B	20.00A	
1890		36.00	36.00	36.00	36.00 - 2.00	.129	----	1	15 + 1	398.00B	17.00A		
1900		----	----	----	23.00 - 2.00	.090	----	----	31	UNCH	361.00B	14.00A	
1910		----	----	----	15.00 - 1.00	.063	----	----	2	UNCH	260.00B	10.00	
1920		----	----	----	10.00 - 1.00	.044	----	----	5	UNCH	294.00B	10.00	
1925		----	----	----	8.00 - 1.00	.036	----	----	1	UNCH	87.00B	24.00A	
1930		----	----	----	6.00 - 1.00	.028	----	----	1	UNCH	263.00B	29.00A	
1940		----	----	----	4.00 - 1.00	.019	----	----	10	UNCH	208.00B	26.00A	
1950		----	----	----	3.00 UNCH	.014	----	----	21	UNCH	118.00B	20.00	
1970		----	----	----	1.00 - 1.00	.005	----	----	41	UNCH	29.00B	10.00	
TOTAL								1	637 + 1				
DEC16		MINI \$5 DOW C											
1570		----	2608.00B	2598.00A	----	2613.00 + 10.00	.882	----	----	22	UNCH	2859.00B	986.00A
1580		----	2517.00B	2508.00A	----	2521.00 + 9.00	.876	----	----	2	UNCH	2766.00B	935.00A
1600		----	2337.00B	2329.00A	----	2340.00 + 8.00	.861	----	----	54	UNCH	2582.00B	836.00A
1610		----	2249.00B	2236.00A	----	2250.00 + 7.00	.852	----	----	73	UNCH	2489.00B	789.00A
1640		----	1984.00B	1974.00A	----	1983.00 + 4.00	.825	----	----	33	UNCH	2222.00B	654.00A
1660		----	1812.00B	1799.00A	----	1809.00 + 2.00	.804	----	----	38	UNCH	2045.00B	571.00A
1690		----	1559.00B	1545.00A	----	1554.00 UNCH	.767	----	----	1	UNCH	1798.00	463.00A
1700		----	1477.00B	1465.00A	----	1471.00 - 1.00	.753	----	----	30	UNCH	1700.00B	429.00A
1710		----	1394.00B	1382.00A	----	1389.00 - 2.00	.738	----	----	30	UNCH	1617.00B	397.00A
1720		----	1316.00B	1301.00A	----	1309.00 - 1.00	.722	----	----	61	UNCH	1533.00B	366.00A
1735		----	1197.00B	1186.00A	----	1190.00 - 2.00	.697	----	----	5	UNCH	1409.00B	583.00A
1740		----	1160.00B	1146.00A	----	1152.00 - 2.00	.688	----	----	46	UNCH	1370.00B	309.00A
1745		----	1120.00B	1109.00A	----	1113.00 - 2.00	.679	----	----	14	UNCH	1329.00B	531.00A
1750		----	1084.00B	1069.00A	----	1075.00 - 2.00	.670	----	----	13	UNCH	1289.00B	282.00A
1755		----	1046.00B	1032.00A	----	1038.00 - 2.00	.660	----	----	1	UNCH	1250.00B	483.00A
1760		----	1009.00B	997.00A	----	1001.00 - 1.00	.650	----	----	12	UNCH	1211.00B	258.00A
1765		----	972.00B	960.00A	----	964.00 - 2.00	.640	----	----	1	UNCH	1172.00B	436.00A
1770		----	936.00B	922.00A	----	928.00 - 1.00	.629	----	----	25	UNCH	1134.00B	235.00A
VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007.THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITON THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.													
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PRELIMINARY															
PG60	BULLETIN #148@				DJIA & MINI DOW OPTIONS						wed, Aug 03, 2016			PG60	
1775	----	900.00B	886.00A	----	892.00	-	1.00	.619	----	----	4	UNCH	1096.00B	390.00A	
1780	----	864.00B	851.00A	----	856.00	-	2.00	.608	----	----	7	UNCH	1058.00B	214.00A	
1785	----	829.00B	816.00A	----	821.00	-	2.00	.596	----	----	9	UNCH	1021.00B	347.00A	
1795	----	760.00B	748.00A	----	753.00	-	2.00	.573	----	----	1	UNCH	948.00B	309.00A	
1800	----	728.00B	713.00A	----	720.00	-	1.00	.561	----	----	3	UNCH	912.00B	178.00A	
1805	----	694.00B	681.00A	----	687.00	-	1.00	.548	----	----	4	UNCH	876.00B	271.00A	
1810	----	662.00B	649.00A	----	654.00	-	2.00	.536	----	----	3	UNCH	840.00B	161.00A	
1815	----	630.00B	617.00A	----	623.00	-	2.00	.523	----	----	5	UNCH	806.00B	237.00A	
1820	----	599.00B	587.00A	----	591.00	-	3.00	.509	----	----	6	UNCH	772.00B	146.00A	
1825	----	567.00B	558.00A	----	561.00	-	2.00	.496	----	----	4	UNCH	742.00B	207.00A	
1830	----	538.00B	528.00A	----	531.00	-	3.00	.482	----	----	14	UNCH	705.00B	132.00A	
1840	----	480.00B	469.00A	----	473.00	-	4.00	.453	----	----	21	UNCH	641.00B	119.00A	
1845	----	452.00B	443.00A	----	446.00	-	3.00	.438	----	----	2	UNCH	610.00B	153.00A	
1850	400.00	425.00B	400.00	----	419.00	-	4.00	.424	----	3	-	1	579.00B	108.00A	
1865	----	----	341.00A	----	343.00	-	5.00	.378	----	----	51	UNCH	491.00B	110.00A	
1870	308.00	312.00B	308.00	----	319.00	-	6.00	.362	----	3	52	+	3	483.00B	88.00A
1875	----	----	296.00A	----	297.00	-	6.00	.346	----	----	1	UNCH	434.00B	92.00A	
1890	----	----	234.00A	----	234.00	-	7.00	.299	----	----	2	UNCH	404.00B	71.00A	
1900	----	----	198.00A	----	197.00	-	8.00	.267	----	----	19	UNCH	367.00B	60.00A	
2000	----	----	----	----	22.00	-	1.00	.050	----	----	9	UNCH	62.00B	17.00	
2010	----	----	----	----	17.00	-	1.00	.040	----	----	5	UNCH	51.00B	18.00	
2020	----	----	----	----	14.00	UNCH		.034	----	----	5	UNCH	42.00B	11.00	
TOTAL										6	661	+	2		
MAR17															
1690	----	1687.00B	----	----	1684.00	+	8.00	.711	----	----	2	UNCH	1895.00B	1001.00	
1710	----	1532.00B	----	----	1529.00	+	5.00	.686	----	----	20	UNCH	1736.00B	885.00A	
1720	----	1459.00B	----	----	1454.00	+	5.00	.672	----	----	9	UNCH	1659.00B	829.00A	
1730	----	1385.00B	----	----	1380.00	+	5.00	.658	----	----	7	UNCH	1582.00B	774.00A	
1740	----	1312.00B	----	----	1307.00	+	4.00	.643	----	----	43	UNCH	1506.00B	721.00A	
1750	----	1240.00B	----	----	1235.00	+	3.00	.627	----	----	79	UNCH	1431.00B	670.00A	
1760	----	1170.00B	----	----	1164.00	+	2.00	.611	----	----	5	UNCH	1357.00B	623.00A	
1770	----	1100.00B	----	----	1095.00	+	2.00	.595	----	----	1	UNCH	1285.00B	575.00A	
1780	----	1034.00B	----	----	1028.00	+	2.00	.577	----	----	5	UNCH	1213.00B	528.00A	
1790	----	968.00B	----	----	962.00	+	1.00	.559	----	----	20	UNCH	1143.00B	486.00A	
1800	----	903.00B	----	----	898.00	+	1.00	.541	----	----	4	UNCH	1073.00B	443.00A	
1810	----	841.00B	----	----	836.00	+	1.00	.522	----	----	7	UNCH	1011.00B	403.00A	
1830	----	720.00B	----	----	716.00	UNCH		.482	----	----	12	UNCH	881.00B	331.00A	
1840	----	663.00B	----	----	660.00	UNCH		.461	----	----	2	UNCH	817.00B	297.00A	
1850	----	607.00B	----	----	605.00	UNCH		.440	----	----	13	UNCH	757.00B	266.00A	
1900	----	----	----	----	366.00	-	2.00	.328	----	----	5	UNCH	484.00B	147.00A	
2100	----	----	----	----	16.00	UNCH		.029	----	----	4	UNCH	21.00	21.00	
TOTAL										0	238				
JUN17															
1710	----	----	----	----	1681.00	-	4.00	.660	----	----	1	UNCH	1806.00B	1034.00	
1800	----	----	1065.00A	----	1077.00	-	5.00	.537	----	----	45	UNCH	1240.00	589.00A	
1810	----	----	1005.00A	----	1016.00	-	5.00	.521	----	----	39	UNCH	1176.00	547.00A	
1820	----	----	946.00A	----	957.00	-	3.00	.505	----	----	37	UNCH	1113.00	512.00A	
1830	----	----	889.00A	----	899.00	-	2.00	.489	----	----	10	UNCH	1051.00	471.00A	
1840	----	----	834.00A	----	843.00	-	1.00	.472	----	----	2	UNCH	991.00	436.00A	
1850	----	----	780.00A	----	789.00	+	1.00	.456	----	----	16	UNCH	929.00	401.00A	
1870	----	----	678.00A	----	684.00	+	3.00	.421	----	----	5	UNCH	822.00	336.00A	
1880	----	----	629.00A	----	635.00	+	4.00	.403	----	----	13	UNCH	768.00	307.00A	
1890	----	----	----	----	587.00	+	4.00	.385	----	----	25	UNCH	716.00	278.00A	
1900	----	----	----	----	541.00	+	4.00	.367	----	----	11	UNCH	663.00	253.00A	
1910	----	----	----	----	497.00	+	3.00	.349	----	----	1	UNCH	611.00	229.00A	
TOTAL										0	205				

PRELIMINARY															
PG60 BULLETIN #148@				DJIA & MINI DOW OPTIONS						wed, Aug 03, 2016				PG60	
MINI DOW PUTS															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
MINI \$5	DOW P												HIGH	LOW	
SEP16	MINI \$5 DOW P														
1050				----	----	----		1.00	UNCH	----	----	57	UNCH	160.00	9.00
1100				----	----	----		1.00	UNCH	----	----	51	UNCH	195.00B	21.00
1200				----	----	----		1.00	UNCH	.000	----	343	UNCH	305.00B	20.00A
1240				----	----	----		1.00	UNCH	.000	----	373	UNCH	362.00B	21.00A
1250				----	----	----		1.00	UNCH	.000	----	701	UNCH	377.00B	8.00
1260				----	----	----		1.00	UNCH	.000	----	60	UNCH	394.00B	23.00A
1270				----	----	----		1.00	UNCH	.000	----	35	UNCH	410.00B	10.00
1280				----	----	----		1.00	UNCH	.000	----	55	UNCH	429.00B	24.00A
1300				----	----	----		1.00	UNCH	.001	----	193	UNCH	465.00B	11.00
1310				----	----	----		1.00	UNCH	.001	----	20	UNCH	501.00B	23.00A
1320				----	----	----		2.00 +	1.00	.002	----	119	UNCH	520.00B	12.00
1330				----	----	----		2.00 +	1.00	.002	----	162	UNCH	527.00B	26.00A
1340				----	----	----		2.00	UNCH	.002	----	46	UNCH	548.00B	14.00
1350				----	----	----		3.00 +	1.00	.003	----	165	UNCH	570.00B	28.00A
1360				----	----	----		3.00 +	1.00	.004	----	65	UNCH	593.00B	14.00
1370				----	----	----		3.00 +	1.00	.004	----	10	UNCH	618.00B	32.00A
1380				----	----	----		3.00	UNCH	.004	----	2	UNCH	643.00B	16.00
1400				----	----	----		4.00 +	1.00	.005	----	64	UNCH	695.00B	32.00A
1410				----	----	----		4.00	UNCH	.005	----	39	UNCH	721.00B	34.00A
1420				----	----	----		5.00 +	1.00	.007	----	14	UNCH	751.00B	24.00A
1430				----	----	----		5.00	UNCH	.007	----	26	UNCH	780.00B	25.00A
1440				----	----	----		5.00	UNCH	.007	----	4	UNCH	809.00B	26.00A
1450				----	----	----		6.00	UNCH	.008	----	64	UNCH	841.00B	6.00
1460				----	----	----		6.00	UNCH	.009	----	2	UNCH	873.00B	29.00A
1500				----	----	----		9.00	UNCH	.013	----	258	UNCH	1022.00B	11.00
1530				----	----	----		11.00 -	1.00	.017	----	2	UNCH	1131.00B	21.00
1550				----	----	----		13.00 -	1.00	.021	----	43	UNCH	1219.00B	14.00
1555				----	----	----		14.00 -	1.00	.022	----	1	UNCH	230.00	20.00A
1560				----	----	----		14.00 -	2.00	.023	----	1	UNCH	1263.00B	21.00A
1570				----	----	----		16.00 -	1.00	.026	----	9	UNCH	1310.00B	17.00
1580				----	----	----		17.00 -	2.00	.028	----	40	UNCH	1357.00B	24.00A
1590				----	----	----		19.00 -	2.00	.031	----	48	UNCH	1407.00B	25.00A
1600				----	----	----		21.00 -	2.00	.035	----	105	UNCH	1457.00B	22.00
1605				----	----	----		22.00 -	2.00	.037	----	1	UNCH	438.00B	28.00A
1610				----	----	----		23.00 -	2.00	.039	----	6	UNCH	1510.00B	29.00A
1615				----	----	----		24.00 -	3.00	.041	----	1	UNCH	460.00B	30.00A
1620	27.00		27.00	*27.00				25.00 -	3.00	.043	6	12	UNCH	1564.00B	27.00
1625				----	----	----		27.00 -	2.00	.046	----	1	UNCH	483.00B	32.00A
1630				----	----	----		28.00 -	3.00	.048	----	9	UNCH	1620.00B	34.00A
1640	33.00		33.00		33.00			31.00 -	3.00	.054	3	12	UNCH	1677.00B	31.00A
1650				----	----	----		34.00 -	4.00	.059	----	18	UNCH	1736.00B	34.00A
1660	40.00		40.00	40.00				38.00 -	4.00	.067	3	10 -	2	1797.00B	37.00A
1665				43.00A				40.00 -	4.00	.071	----	47	UNCH	587.00B	39.00A
1670	45.00		45.00	45.00				42.00 -	4.00	.074	1	28 -	1	1860.00B	41.00A
1675				48.00A				44.00 -	5.00	.078	----	46	UNCH	616.00B	42.00
1680				50.00A				47.00 -	4.00	.084	----	15	UNCH	1925.00B	45.00A
1690				55.00A				52.00 -	5.00	.094	----	33	UNCH	1991.00B	49.00A
1700				62.00A				58.00 -	6.00	.105	----	24	UNCH	2060.00B	54.00A
1710				68.00A				65.00 -	6.00	.118	----	77	UNCH	2130.00B	60.00A
1715			76.00B	72.00A				69.00 -	6.00	.126	----	1	UNCH	749.00B	63.00A
1720			81.00B	77.00A				73.00 -	6.00	.133	----	3	UNCH	2202.00B	66.00A
1725			86.00B	81.00A				77.00 -	7.00	.141	----	1	UNCH	786.00B	70.00A
1730			91.00B	86.00A				82.00 -	7.00	.150	----	11	UNCH	2276.00B	74.00A
1735			98.00B	91.00A				87.00 -	8.00	.160	----	4	UNCH	825.00B	78.00A
1740			104.00B	96.00A				92.00 -	8.00	.169	----	11	UNCH	2351.00B	82.00A
1745			110.00B	101.00A				98.00 -	9.00	.180	----	8	UNCH	867.00B	87.00A
1750	120.00		120.00	107.00A				104.00 -	9.00	.192	5	100 +	5	2428.00B	92.00A
1755			124.00B	114.00A				111.00 -	9.00	.204	----	21	UNCH	910.00B	97.00A
1760			133.00B	121.00A				118.00 -	10.00	.217	----	45	UNCH	2452.00B	101.00A
1765			141.00B	129.00A				126.00 -	10.00	.231	----	1	UNCH	956.00B	98.00A
1770			149.00B	137.00A				134.00 -	11.00	.246	----	91	UNCH	2533.00B	105.00A
1775			159.00B	145.00A				143.00 -	11.00	.262	----	3	UNCH	1004.00B	111.00A
1780			171.00B	154.00A				152.00 -	12.00	.278	----	196	UNCH	2615.00B	118.00A
1785			181.00B	164.00A				162.00 -	13.00	.296	----	2	UNCH	1054.00B	127.00A
1790			193.00B	175.00A				173.00 -	14.00	.315	----	129	UNCH	2699.00B	135.00A
1795			206.00B	187.00A				184.00 -	15.00	.335	----	3	UNCH	1107.00B	144.00A
1800			220.00B	199.00A				197.00 -	15.00	.356	----	34	UNCH	2785.00B	154.00A
1805			234.00B	212.00A				210.00 -	16.00	.378	----	2	UNCH	1176.00B	164.00A
1810			250.00B	227.00A				224.00 -	17.00	.402	----	81	UNCH	2872.00B	176.00A
1815			267.00B	242.00A				239.00 -	18.00	.427	----	2	UNCH	1248.00B	187.00A
1820			285.00B	258.00A				255.00 -	19.00	.453	----	252	UNCH	2960.00B	200.00A
1825			305.00B	277.00A				273.00 -	20.00	.481	----	7	UNCH	1326.00B	214.00A
1830			327.00B	295.00A				291.00 -	22.00	.510	----	102	UNCH	3050.00B	228.00A
1835	334.00		344.00B	317.00A				312.00 -	22.00	.541	1	8	UNCH	1407.00B	243.00A
1840	334.00		368.00B	329.00				334.00 -	23.00	.572	2	18	UNCH	3141.00B	260.00A
1845			392.00B	365.00A				358.00 -	24.00	.604	----	5	UNCH	1497.00B	276.00A
1850			419.00B	390.00A				384.00 -	25.00	.637	----	6	UNCH	3233.00B	293.00A
1855															

PRELIMINARY													
PG60 BULLETIN #148@		DJIA & MINI DOW OPTIONS								wed, Aug 03, 2016			PG60
1300	----	----	----	----	89.00 -	3.00	.049	----	----	174	UNCH	250.00B	136.00A
1350	----	----	----	----	111.00 -	4.00	.062	----	----	151	UNCH	306.00B	164.00A
1450	----	----	----	----	173.00 -	7.00	.099	----	----	2	UNCH	458.00B	179.00A
1700	----	----	522.00A	----	515.00 -	14.00	.300	----	----	5	UNCH	1134.00B	478.00A
1820	----	----	883.00A	----	879.00 -	20.00	.497	----	----	1	UNCH	1736.00B	790.00A
1840	----	----	965.00A	----	962.00 -	21.00	.538	----	----	1	UNCH	1859.00B	862.00A
TOTAL									0	737			
JUN17													
1830	----	1175.00B	1163.00A	----	1143.00 -	23.00	.510	----	----	18	UNCH	1995.00B	1050.00
1840	----	1219.00B	----	----	1186.00 -	22.00	.527	----	----	18	UNCH	2060.00B	1089.00
1850	----	1265.00B	----	----	1231.00 -	20.00	.543	----	----	23	UNCH	2117.00B	1130.00
1860	----	----	----	----	1277.00 -	19.00	.561	----	----	23	UNCH	2185.00B	1172.00
1870	----	----	----	----	1326.00 -	18.00	.578	----	----	25	UNCH	2250.00B	1228.00
TOTAL									0	107			

ADDITIONAL EQUITY & INDEX OPTIONS														
STRIKE OPEN RANGE			HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW		
EYM CALL														
AUG16	EYM CALL													
1780	----		514.00B	494.00A	----	513.00 +	6.00	.841	----	----	1	UNCH	782.00B	215.00
1800	----		347.00B	332.00A	----	344.00	UNCH	.736	----	----	1	UNCH	606.00B	150.00
1810	----		272.00B	257.00A	----	267.00 -	3.00	.663	----	----	1	UNCH	522.00B	117.00A
1820	----		202.00B	192.00A	----	197.00 -	4.00	.574	----	----	16	UNCH	441.00B	85.00A
1825	119.00		#123.00B	113.00A	----	124.00	NEW	.530	----	52	52 +	52	123.00B	102.00A
1840	----		----	88.00A	----	86.00 -	6.00	.355	----	----	1	UNCH	292.00B	40.00A
1845	----		----	68.00A	----	65.00 -	7.00	.296	----	----	80	UNCH	257.00B	34.00A
1845	----		----	*6.00A	----	7.00 -	5.00	.060	----	----	10	UNCH	185.00B	6.00A
1850	----		----	*22.00A	----	23.00 -	7.00	.162	----	----	2	UNCH	134.00B	22.00A
1855	----		----	*3.00A	----	3.00 -	1.00	.018	----	----	2	UNCH	137.00B	3.00A
1865	----		----	----	----	1.00 -	1.00	.004	----	----	11	UNCH	84.00B	3.00A
1865	----		----	*7.00A	----	7.00 -	3.00	.055	----	----	10	UNCH	67.00B	7.00A
1870	----		----	*5.00A	----	5.00 -	2.00	.039	----	----	79	UNCH	51.00B	5.00A
1870	----		----	----	----	1.00	UNCH	.001	----	----	30	UNCH	62.00B	3.00
TOTAL										52	296 +	52		
EYM PUT														
AUG16	EYM PUT													
1670	----		----	----	----	7.00 -	2.00	.019	----	----	2	UNCH	286.00B	13.00A
1700	----		----	----	----	9.00 -	4.00	.027	----	----	1	UNCH	358.00B	17.00A
1705	----		----	----	----	5.00 -	1.00	.016	----	----	10	UNCH	10.00B	5.00
1720	----		----	*17.00A	----	13.00 -	5.00	.042	----	----	1	UNCH	418.00B	17.00A
1760	----		----	33.00A	----	27.00 -	10.00	.096	----	----	1	UNCH	568.00B	31.00A
1770	46.00		46.00	40.00A	----	35.00 -	12.00	.124	----	1	1	UNCH	613.00B	37.00A
1780	----		----	51.00A	----	44.00 -	15.00	.158	----	----	1	UNCH	662.00B	45.00A
1800	----		----	82.00A	----	75.00 -	21.00	.263	----	----	1	UNCH	775.00B	67.00A
1800	----		19.00B	*8.00A	----	7.00 -	11.00	.042	----	----	5	UNCH	53.00B	8.00A
1815	----		139.00B	119.00A	----	112.00 -	25.00	.379	----	----	40	UNCH	874.00B	95.00A
1830	----		----	----	----	75.00 -	30.00	.601	----	----	2	UNCH	217.00B	51.00A
1835	----		----	----	----	152.00 -	27.00	.622	----	----	5	UNCH	168.00B	103.00A
1835	----		----	----	----	106.00 -	30.00	.757	----	----	54	UNCH	242.00B	63.00A
1840	----		----	----	----	181.00 -	28.00	.702	----	----	5	UNCH	188.00B	120.00A
1845	----		----	----	----	215.00 -	29.00	.776	----	----	5	UNCH	197.00B	138.00A
1845	----		----	----	----	188.00 -	26.00	.939	----	----	10	UNCH	195.00B	100.00A
1855	----		352.00B	328.00A	----	316.00 -	28.00	.810	----	----	40	UNCH	405.00B	213.00A
TOTAL										1	184			

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

CORE FUTURES PRODUCTS

	GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
CL FUT	NYMEX CRUDE OIL (PHYSICAL)							
SEP16	39.70	41.20 /39.19	40.83 + 1.32		646254	8932	555132 + 19725	
OCT16	40.49	41.94 /39.96	41.58 + 1.28		171738	4493	200769 + 3881	
NOV16	41.33	42.71 /40.77	42.35 + 1.23		63561	150	131279 + 5200	
DEC16	42.15	43.45 /41.58	43.11 + 1.19		68992	1176	251510 + 3176	
JAN17	42.79	44.09 /42.34	43.77 + 1.15		14216	400	85906 + 1753	
FEB17	43.37	44.61 /42.99	44.32 + 1.11		6193	----	41072 + 324	
MAR17	43.88	45.07 /43.42	44.79 + 1.07		9081	380	78869 + 689	
APR17	44.32	45.31B/44.24A	45.19 + 1.04		5103	----	23767 - 115	
MAY17	44.58	45.77 /44.51	45.54 + 1.02		3405	----	21916 + 1215	
JUN17	45.04	46.14 /44.53A	45.84 + 1.00		14164	1132	81218 + 286	
JUL17	45.19	46.21B/44.97	46.11 + 0.98		2778	----	16792 - 64	
AUG17	45.50	46.57 /45.34A	46.36 + 0.96		1817	----	15435 + 197	
SEP17	----	46.45B	46.62 + 0.95		2504	----	33414 + 182	
OCT17	----	46.70B	46.88 + 0.94		508	----	11470 + 32	
NOV17	----	47.02B	47.14 + 0.92		356	----	12119 + 13	
DEC17	46.62	47.70 /46.17	47.41 + 0.91		22101	658	145718 + 2040	
JAN18	46.89	47.63B/46.59	47.61 + 0.90		214	200	12869 - 185	
FEB18	46.69	47.42B/46.64	47.80 + 0.89		142	----	4686 + 26	
MAR18	----	47.47B	47.98 + 0.88		194	----	12374 - 25	
APR18	----	47.82B	48.18 + 0.87		13	----	1621 + 1	
MAY18	----	47.85B	48.38 + 0.86		2	----	1944 UNCH	
JUN18	47.90	48.83 /47.51	48.58 + 0.85		2618	----	22157 + 960	
JUL18	----	48.45B	48.73 + 0.84		----	----	1779 UNCH	
AUG18	----	48.57B	48.88 + 0.82		----	----	1191 UNCH	
SEP18	----	48.72B	49.04 + 0.80		----	----	5081 UNCH	
OCT18	----	----	49.22 + 0.79		----	----	504 UNCH	
NOV18	----	----	49.40 + 0.77		----	----	1140 UNCH	
DEC18	48.79	49.85 /48.52	49.60 + 0.76		3270	172	38312 - 203	
JAN19	----	----	49.70 + 0.75		----	----	842 UNCH	
FEB19	----	----	49.80 + 0.74		----	----	90 UNCH	
MAR19	----	----	49.91 + 0.73		----	----	1256 UNCH	
APR19	----	----	50.02 + 0.71		----	----	4 UNCH	
MAY19	----	----	50.15 + 0.69		----	----	4 UNCH	
JUN19	50.28	50.28 /50.28	50.30 + 0.68		84	----	2029 + 20	
JUL19	----	----	50.37 + 0.67		----	----	5 UNCH	
AUG19	----	----	50.47 + 0.66		----	----	4 UNCH	
SEP19	----	----	50.60 + 0.65		----	----	75 UNCH	
OCT19	----	----	50.74 + 0.64		----	----	5 UNCH	
NOV19	----	----	50.89 + 0.62		----	----	104 UNCH	
DEC19	50.45	51.06 /50.44A	51.06 + 0.61		748	819	12440 + 821	
DEC20	----	52.07B	52.24 + 0.47		31	----	4571 + 6	
DEC21	----	----	53.23 + 0.47		----	----	798 UNCH	
DEC22	----	----	54.13 + 0.47		----	----	268 UNCH	
DEC23	----	----	54.95 + 0.47		----	----	51 UNCH	
DEC24	----	----	55.28 + 0.47		----	----	5 UNCH	
TOTAL	CL FUT				1040087	18512	1832595 + 39955	

HO FUT	NYMEX HEATING OIL (PHYSICAL)							
AUG16	----	----	1.2760 UNCH		----	----	0 UNCH	
SEP16	1.2658	1.2979 /1.2561	1.2875 + 0.0285		69369	5491	104371 - 2216	
OCT16	1.2853	1.3192 /1.2792	1.3102 + 0.0277		43415	1344	61714 + 257	
NOV16	1.3079	1.3398 /1.2995	1.3317 + 0.0287		24944	887	43273 + 1218	
DEC16	1.3263	1.3585 /1.3177	1.3507 + 0.0291		19030	2024	53691 - 1204	
JAN17	1.3434	1.3781 /1.3390	1.3701 + 0.0286		5058	100	29012 + 138	
FEB17	1.3521	1.3870 /1.3521	1.3829 + 0.0279		2176	----	14074 + 157	
MAR17	1.3625	1.3933 /1.3625	1.3888 + 0.0271		1464	100	15555 + 164	
APR17	1.3700	1.3926 /1.3700	1.3886 + 0.0266		522	----	8255 + 48	
MAY17	1.3770	1.3984 /1.3770	1.3937 + 0.0257		418	----	4023 - 11	
JUN17	1.3879	1.4090B/1.3739A	1.4017 + 0.0249		2367	584	20391 + 61	
JUL17	1.3997	1.4050 /1.3997	1.4120 + 0.0242		146	----	2880 + 3	
AUG17	1.4127	1.4127 /1.4127	1.4235 + 0.0237		189	50	1763 - 64	
SEP17	1.4250	1.4400 /1.4250	1.4361 + 0.0231		194	----	1904 + 38	
OCT17	----	1.4369B	1.4485 + 0.0224		153	50	1683 - 45	
NOV17	----	1.4503B	1.4603 + 0.0218		107	50	1791 + 9	
DEC17	1.4650	1.4760B/1.4471A	1.4709 + 0.0212		1205	1180	21788 + 1124	
JAN18	----	1.4691B	1.4819 + 0.0206		32	----	1939 + 21	
FEB18	----	1.4746B	1.4871 + 0.0206		10	----	217 + 10	
MAR18	----	1.4736B	1.4866 + 0.0206		20	----	151 + 3	
APR18	----	1.4684B	1.4824 + 0.0209		20	----	151 + 20	
MAY18	----	1.4722B	1.4869 + 0.0214		4	----	91 UNCH	
JUN18	1.4888	1.4928 /1.4888	1.4934 + 0.0217		35	----	1336 - 8	
JUL18	----	1.4908B	1.5044 + 0.0217		----	----	54 UNCH	
AUG18	----	1.4955B	1.5169 + 0.0217		----	----	46 UNCH	
SEP18	----	----	1.5309 + 0.0217		----	----	45 UNCH	
OCT18	----	----	1.5434 + 0.0212		----	----	42 UNCH	
NOV18	----	----	1.5549 + 0.0207		----	----	48 UNCH	
DEC18	1.5591	1.5647B/1.5568A	1.5654 + 0.0207		124	35	2238 + 128	
JAN19	----	----	1.5734 + 0.0207		----	----	218 UNCH	
FEB19	----	----	1.5784 + 0.0207		----	----	7 UNCH	
MAR19	----	----	1.5774 + 0.0207		----	----	5 UNCH	
APR19	----	----	1.5729 + 0.0207		----	----	5 UNCH	
MAY19	----	----	1.5779 + 0.0207		----	----	4 UNCH	
JUN19	----	----	1.5859 + 0.0207		----	----	6 UNCH	
JUL19	----	----	1.5949 + 0.0207		----	----	2 UNCH	
AUG19	----	----	1.6044 + 0.0207		----	----	2 UNCH	
SEP19	----	----	1.6144 + 0.0207		----	----	1 UNCH	
DEC19	----	----	1.6364 + 0.0207		----	----	284 UNCH	
TOTAL	HO FUT				171002	11895	393060 - 149	

RB FUT	NYMEX NY HARBOR GAS (RBOB) (PHY)							
AUG16	----	----	1.3210 UNCH		----	----	0 UNCH	
SEP16	1.3103	1.3534 /1.2967	1.3499 + 0.0383		68273	12003	130729 - 1990	
OCT16	1.2111	1.2579 /1.2029	1.2536 + 0.0392		46079	1173	72101 + 4363	
NOV16	1.2025	1.2415B/1.1901	1.2377 + 0.0377		21680	314	46679 + 2671	
DEC16	1.1964	1.2328 /1.1839	1.2283 + 0.0358		17169	997	49351 + 889	

GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE	GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
RB FUT	NYMEX NY HARBOR GAS (RBOB) (PHY)								
JAN17	1.1972	1.2384 /1.1905	1.2345	+ 0.0357	5018	114	20319	+	729
FEB17	1.2164	1.2518 /1.2065A	1.2496	+ 0.0351	1776	----	6506	+	3
MAR17	1.2417	1.2767 /1.2320	1.2748	+ 0.0347	2433	25	15184	+	600
APR17	1.4318	1.4710 /1.4261A	1.4673	+ 0.0340	1158	575	13291	+	166
MAY17	1.4456	1.4783 /1.4386	1.4765	+ 0.0326	608	----	5184	-	55
JUN17	1.4376	1.4787B/1.4371A	1.4741	+ 0.0313	1859	250	10681	+	100
JUL17	1.4539	1.4539 /1.4539	1.4655	+ 0.0302	195	----	2328	+	5
AUG17	----	----	1.4518	+ 0.0292	152	----	1732	+	22
SEP17	1.4312	1.4312 /1.4020A	1.4311	+ 0.0282	158	500	4789	+	550
OCT17	----	1.3024B	1.3112	+ 0.0274	111	----	826	+	3
NOV17	----	1.2781B	1.2884	+ 0.0264	130	----	1017	-	52
DEC17	1.2500	1.2783B/1.2445	1.2751	+ 0.0261	757	475	11958	-	250
JAN18	----	1.2693B	1.2802	+ 0.0258	----	----	1587		UNCH
FEB18	----	1.2936B	1.2985	+ 0.0261	----	----	218		UNCH
MAR18	----	1.3080B	1.3235	+ 0.0266	----	----	380		UNCH
APR18	----	1.5154B	1.5340	+ 0.0276	----	----	710		UNCH
MAY18	----	1.5268B	1.5460	+ 0.0280	----	----	223		UNCH
JUN18	----	1.5361B	1.5505	+ 0.0280	----	100	964		UNCH
JUL18	----	1.5172B	1.5415	+ 0.0275	----	----	88		UNCH
AUG18	----	----	1.5275	+ 0.0270	----	----	56		UNCH
SEP18	----	----	1.5065	+ 0.0265	----	----	49		UNCH
OCT18	----	----	1.3770	+ 0.0260	----	----	194		UNCH
NOV18	----	----	1.3525	+ 0.0255	----	----	78		UNCH
DEC18	----	1.3278B	1.3380	+ 0.0250	12	100	1419	-	32
JAN19	----	----	1.3456	+ 0.0250	----	----	12		UNCH
FEB19	----	----	1.3606	+ 0.0250	----	----	6		UNCH
MAR19	----	----	1.3866	+ 0.0250	----	----	6		UNCH
APR19	----	----	1.6106	+ 0.0250	----	----	6		UNCH
MAY19	----	----	1.6166	+ 0.0250	----	----	6		UNCH
JUN19	----	----	1.6111	+ 0.0250	----	100	7	-	100
JUL19	----	----	1.5976	+ 0.0250	----	----	1		UNCH
DEC19	----	----	1.3986	+ 0.0250	----	----	6		UNCH
TOTAL	RB FUT				167568	16726	398691	+	7622
NG FUT	NATURAL GAS HENRY HUB (PHYSICAL)								
SEP16	2.734	2.866 /2.722	2.839	+ 0.106	155323	381	254762	-	8272
OCT16	2.781	2.905 /2.774	2.881	+ 0.098	59505	2000	133968	+	3868
NOV16	2.942	3.054 /2.935	3.034	+ 0.091	46404	300	101531	-	35
DEC16	3.194	3.288 /3.190	3.276	+ 0.077	21980	400	57726	+	96
JAN17	3.308	3.401 /3.308	3.392	+ 0.077	32699	66	117332	+	787
FEB17	3.311	3.385 /3.300	3.378	+ 0.074	6663	16	33153	+	584
MAR17	3.252	3.333 /3.252	3.328	+ 0.069	12122	216	68755	+	1619
APR17	3.018	3.075 /3.015A	3.072	+ 0.052	12642	1216	58917	+	981
MAY17	3.007	3.044 /2.994A	3.043	+ 0.045	5063	16	22186	+	540
JUN17	3.043	3.074 /3.029A	3.074	+ 0.041	2496	16	21378	+	1
JUL17	3.076	3.104 /3.062A	3.103	+ 0.039	3566	16	14248	+	496
AUG17	3.081	3.111 /3.068A	3.111	+ 0.037	3093	16	15238	+	552
SEP17	3.050	3.091 /3.049	3.090	+ 0.035	6222	16	12581	+	1270
OCT17	3.078	3.111 /3.072	3.109	+ 0.034	5685	16	24005	+	290
NOV17	3.135	3.164 /3.127A	3.162	+ 0.032	2567	16	11462	+	486
DEC17	3.268	3.295 /3.258	3.292	+ 0.030	1416	16	15042	+	168
JAN18	3.365	3.393 /3.362	3.391	+ 0.029	2093	----	12110	+	223
FEB18	3.333	3.333 /3.325	3.353	+ 0.027	965	----	3208	+	140
MAR18	3.240	3.260 /3.235	3.263	+ 0.025	1215	----	7677	+	594
APR18	2.860	2.862 /2.848	2.876	+ 0.014	215	----	8469	+	146
MAY18	2.809	2.820 /2.809	2.837	+ 0.013	51	----	1551	+	1
JUN18	----	2.855B/2.840A	2.863	+ 0.013	----	----	1612		UNCH
JUL18	----	2.865A	2.893	+ 0.013	26	----	1467	+	26
AUG18	----	----	2.901	+ 0.013	26	----	1454		UNCH
SEP18	2.858	2.860 /2.858	2.883	+ 0.012	50	----	846	+	1
OCT18	2.880	2.880 /2.880	2.908	+ 0.012	272	----	2274	-	205
NOV18	2.950	2.950 /2.947A	2.971	+ 0.012	242	----	1215	+	205
DEC18	3.104	3.104 /3.104	3.113	+ 0.009	70	----	2228		UNCH
JAN19	----	----	3.228	+ 0.009	----	----	772		UNCH
FEB19	----	----	3.196	+ 0.010	----	----	447		UNCH
MAR19	----	----	3.131	+ 0.012	----	----	355		UNCH
APR19	----	----	2.851	+ 0.002	----	----	416		UNCH
MAY19	2.840	2.840 /2.825	2.840	+ 0.002	5	----	295	+	5
JUN19	----	----	2.869	+ 0.002	----	----	277		UNCH
JUL19	----	----	2.904	+ 0.002	----	----	320		UNCH
AUG19	----	----	2.917	+ 0.002	----	----	390		UNCH
SEP19	----	----	2.903	+ 0.002	----	----	267		UNCH
OCT19	----	----	2.920	+ 0.002	----	----	266		UNCH
NOV19	----	----	2.991	+ 0.002	----	----	264		UNCH
DEC19	----	----	3.137	+ 0.002	----	----	366		UNCH
JAN20	3.240	3.240 /3.240	3.259	+ 0.002	1	----	374	+	1
FEB20	----	----	3.226	+ 0.002	----	----	181		UNCH
MAR20	----	----	3.160	+ 0.002	----	----	122		UNCH
APR20	----	----	2.890	+ 0.002	----	----	199		UNCH
MAY20	----	----	2.883	+ 0.002	----	----	84		UNCH
JUN20	----	----	2.915	+ 0.002	----	----	91		UNCH
JUL20	----	----	2.952	+ 0.002	----	----	157		UNCH
AUG20	----	----	2.980	+ 0.002	----	----	89		UNCH
SEP20	----	----	2.981	+ 0.002	----	----	94		UNCH
OCT20	----	----	3.011	+ 0.002	----	----	76		UNCH
NOV20	----	----	3.084	+ 0.002	----	----	76		UNCH
DEC20	----	----	3.232	+ 0.002	----	----	474		UNCH
JAN21	----	----	3.367	+ 0.002	----	----	54		UNCH
FEB21	----	----	3.337	+ 0.002	----	----	54		UNCH
MAR21	----	----	3.272	+ 0.002	----	----	54		UNCH
APR21	----	----	3.007	+ 0.002	----	----	54		UNCH
MAY21	----	----	3.002	+ 0.002	----	----	55		UNCH
JUN21	----	----	3.034	+ 0.002	----	----	54		UNCH
JUL21	----	----	3.071	+ 0.002	----	----	54		UNCH
AUG21	----	----	3.105	+ 0.002	----	----	54		UNCH
SEP21	----	----	3.108	+ 0.002	----	----	54		UNCH
OCT21	----	----	3.144	+ 0.002	----	----	54		UNCH
NOV21	----	----	3.224	+ 0.003	----	----	54		UNCH
DEC21	----	----	3.378	+ 0.007	----	----	54		UNCH
JAN22	----	----	3.527	+ 0.011	----	----	2		UNCH
FEB22	----	----	3.502	+ 0.011	----	----	2		UNCH
MAR22	----	----	3.439	+ 0.011	----	----	3		UNCH
APR22	----	----	3.174	+ 0.006	----	----	7		UNCH
MAY22	----	----	3.169	+ 0.006	----	----	3		UNCH
JUN22	----	----	3.201	+ 0.006	----	----	2		UNCH
JUL22	----	----	3.239	+ 0.006	----	----	3		UNCH
AUG22	----	----	3.275	+ 0.006	----	----	3		UNCH

GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
NG FUT	NATURAL GAS	HENRY HUB (PHYSICAL)								
SEP22	----	----	3.280	+	0.006	----	----	2	UNCH	
OCT22	----	----	3.320	+	0.006	----	----	2	UNCH	
NOV22	----	----	3.400	+	0.007	----	----	2	UNCH	
DEC22	----	----	3.554	+	0.011	----	----	2	UNCH	
JAN23	----	----	3.701	+	0.014	----	----	2	UNCH	
MAY23	----	----	3.339	-	0.001	----	----	1	UNCH	
OCT23	----	----	3.499	-	0.001	----	----	4	UNCH	
MAY24	----	----	3.520		UNCH	----	----	2	UNCH	
OCT24	----	----	3.694		UNCH	----	----	8	UNCH	
TOTAL	NG FUT					382677	4723	1013546	+	4568
BZ FUT NYMEX BRENT OIL LAST DAY FUTURES										
OCT16	41.94	43.44 /41.50	43.10	+	1.30	29648	352	24193	+	403
NOV16	42.32	43.81B/41.90	43.48	+	1.25	13665	----	18442	+	539
DEC16	42.85	44.26B/42.45	44.03	+	1.22	12189	----	35527	+	177
JAN17	43.75	44.66B/43.21A	44.49	+	1.17	6151	----	12768	+	222
FEB17	44.50	44.50 /44.30	44.95	+	1.14	6501	----	6688	-	142
MAR17	44.45	45.51B/44.39A	45.40	+	1.11	4872	----	4966	-	50
APR17	44.91	44.95 /44.90	45.81	+	1.07	3042	----	2490	+	118
MAY17	45.90	45.90 /45.90	46.20	+	1.05	1403	----	3769	+	17
JUN17	45.65	46.42 /45.63	46.55	+	1.03	1751	----	6172	+	13
JUL17	----	----	46.91	+	1.01	815	----	2000	-	24
AUG17	----	----	47.24	+	0.98	843	----	1612	+	77
SEP17	----	----	47.54	+	0.95	267	94	1504	+	80
OCT17	----	----	47.83	+	0.93	37	----	590		UNCH
NOV17	----	----	48.10	+	0.91	20	----	1173	+	1
DEC17	47.22	48.48 /47.22	48.34	+	0.88	555	----	11612	+	53
JAN18	----	----	48.61	+	0.86	----	----	363		UNCH
FEB18	----	----	48.89	+	0.84	----	----	328		UNCH
MAR18	----	----	49.16	+	0.82	14	----	444	+	10
APR18	----	----	49.44	+	0.80	----	----	211		UNCH
MAY18	----	----	49.74	+	0.78	----	----	255		UNCH
JUN18	----	----	50.00	+	0.76	9	----	1272	-	4
JUL18	----	----	50.27	+	0.75	----	----	213		UNCH
AUG18	----	----	50.48	+	0.74	----	----	361		UNCH
SEP18	----	----	50.67	+	0.73	----	----	361		UNCH
OCT18	----	----	50.83	+	0.71	----	----	360		UNCH
NOV18	----	----	50.98	+	0.69	----	----	361		UNCH
DEC18	50.39	50.39 /50.39	51.11	+	0.67	73	----	3570	-	4
JAN19	----	----	51.32	+	0.66	----	----	350		UNCH
FEB19	----	----	51.52	+	0.64	----	----	305		UNCH
MAR19	----	----	51.72	+	0.62	----	----	200		UNCH
APR19	----	----	51.99	+	0.60	----	----	200		UNCH
MAY19	----	----	52.23	+	0.58	----	----	200		UNCH
JUN19	----	----	52.41	+	0.57	----	----	208		UNCH
JUL19	----	----	52.57	+	0.56	----	----	200		UNCH
AUG19	----	----	52.73	+	0.55	----	----	200		UNCH
SEP19	----	----	52.89	+	0.54	----	----	200		UNCH
OCT19	----	----	53.04	+	0.53	----	----	200		UNCH
NOV19	----	----	53.19	+	0.51	----	----	200		UNCH
DEC19	----	----	53.31	+	0.50	----	----	526		UNCH
JUN20	----	----	54.36	+	0.42	----	----	6		UNCH
DEC20	----	----	55.21	+	0.34	----	----	31		UNCH
TOTAL	BZ FUT					81855	446	144631	+	1486
7F FUT EUROPEAN GASOIL ICE FUTURE										
AUG16	----	----	363.50	+	6.25	12	----	511	-	8
SEP16	369.55	375.25B/363.30A	369.75	+	5.75	39	----	537		UNCH
OCT16	377.70	381.35B/371.15A	377.25	+	5.25	11	----	500	+	2
NOV16	382.60	385.50B/375.75A	381.75	+	5.00	15	----	359	+	8
DEC16	----	----	386.00	+	5.00	8	----	422	+	6
JAN17	----	----	391.00	+	5.00	4	----	254		UNCH
FEB17	----	----	395.75	+	4.75	----	----	80		UNCH
MAR17	----	----	400.00	+	5.00	----	----	692		UNCH
APR17	----	----	403.50	+	5.00	----	----	183		UNCH
MAY17	----	----	406.75	+	4.75	----	----	445		UNCH
JUN17	----	----	410.25	+	4.75	----	----	627		UNCH
JUL17	----	----	414.75	+	4.75	----	----	30		UNCH
AUG17	----	----	418.75	+	5.00	----	----	20		UNCH
TOTAL	7F FUT					89		4660	+	8
QM FUT E-MINI CRUDE OIL FUTURES										
SEP16	39.725	41.175 /39.250	40.830	+	1.320	13529	----	2905	+	31
OCT16	40.575	41.950 /40.050	41.580	+	1.280	441	----	1015	+	56
NOV16	41.325	42.450 /40.850	42.350	+	1.230	42	----	82	+	1
DEC16	42.150	43.450 /41.700	43.110	+	1.190	24	----	714	-	3
JAN17	42.675	44.000 /42.675	43.770	+	1.150	11	----	22		UNCH
FEB17	----	44.200B	44.320	+	1.110	1	----	13		UNCH
MAR17	43.925	44.375B/43.925	44.790	+	1.070	1	----	13		UNCH
APR17	----	44.750B	45.190	+	1.040	----	----	2		UNCH
MAY17	----	45.000B	45.540	+	1.020	----	----	1		UNCH
JUN17	----	45.375B	45.840	+	1.000	----	----	17		UNCH
DEC17	47.400	47.400 /47.400	47.410	+	0.910	1	----	86	-	1
JUN18	----	----	48.580	+	0.850	----	----	1		UNCH
DEC18	----	49.725B	49.600	+	0.760	----	----	51		UNCH
FEB19	----	----	49.800	+	0.740	----	----	1		UNCH
JUN19	----	----	50.300	+	0.680	----	----	1		UNCH
DEC19	----	----	51.060	+	0.610	----	----	13		UNCH
DEC20	----	----	52.240	+	0.470	----	----	6		UNCH
DEC21	----	----	53.230	+	0.470	----	----	1		UNCH
TOTAL	QM FUT					14050		4944	+	84
QH FUT E-MINI HEATING OIL FUTURES										
SEP16	----	----	1.2875	+	0.0285	----	----	3		UNCH
TOTAL	QH FUT							3		
QU FUT E-MINI GASOLINE FUTURES										
SEP16	----	----	1.3499	+	0.0383	----	----	2		UNCH
TOTAL	QU FUT							2		
QG FUT E-MINI NATURAL GAS										
SEP16	2.735	2.865 /2.725	2.839	+	0.106	965	----	1500	+	175
OCT16	2.780	2.900 /2.775	2.881	+	0.098	52	----	474	+	1
NOV16	2.990	3.050B/2.940A	3.034	+	0.091	3	----	105	+	1
DEC16	3.280	3.290 /3.195A	3.276	+	0.077	3	----	67	+	1
JAN17	3.395	3.395 /3.310A	3.392	+	0.077	1	----	373		UNCH
FEB17	----	----	3.378	+	0.074	----	----	25		UNCH



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PG61 BULLETIN #148@ ENERGY FUTURES PRODUCTS Wed, Aug 03, 2016 PG61

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
QG FUT	E-MINI NATURAL GAS							
MAR17	----	----	3.328	+ 0.069	----	----	61	UNCH
APR17	3.060	3.060 /3.060	3.072	+ 0.052	1	----	50	UNCH
MAY17	----	----	3.043	+ 0.045	----	----	47	UNCH
JUN17	----	----	3.074	+ 0.041	----	----	42	UNCH
JUL17	----	----	3.103	+ 0.039	----	----	62	UNCH
AUG17	----	----	3.111	+ 0.037	----	----	26	UNCH
SEP17	----	----	3.090	+ 0.035	----	----	7	UNCH
OCT17	----	----	3.109	+ 0.034	----	----	10	UNCH
JAN18	----	----	3.391	+ 0.029	----	----	13	UNCH
FEB18	----	----	3.353	+ 0.027	----	----	3	UNCH
APR18	----	----	2.876	+ 0.014	----	----	4	UNCH
MAY19	----	----	2.840	+ 0.002	----	----	1	UNCH
TOTAL	QG FUT				1025		2870 +	178

CRUDE OIL FUTURES PRODUCTS

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
E5 FUT	ARGUS LLS VS. WTI (ARG) TRD M								
SEP16	----	----	1.62	-	0.07	----	----	4481	UNCH
OCT16	----	----	1.53		UNCH	----	----	2565	UNCH
NOV16	----	----	1.48		UNCH	----	----	1135	UNCH
DEC16	----	----	1.43	-	0.02	----	----	2059	UNCH
JAN17	----	----	1.43	-	0.02	----	----	645	UNCH
FEB17	----	----	1.43	-	0.02	----	----	435	UNCH
MAR17	----	----	1.43	-	0.02	----	----	435	UNCH
APR17	----	----	1.43	-	0.02	----	----	155	UNCH
MAY17	----	----	1.43	-	0.02	----	----	155	UNCH
JUN17	----	----	1.43	-	0.02	----	----	155	UNCH
JUL17	----	----	1.44	-	0.02	----	----	120	UNCH
AUG17	----	----	1.44	-	0.02	----	----	120	UNCH
SEP17	----	----	1.44	-	0.02	----	----	120	UNCH
OCT17	----	----	1.46	-	0.02	----	----	40	UNCH
NOV17	----	----	1.46	-	0.02	----	----	40	UNCH
DEC17	----	----	1.46	-	0.02	----	----	40	UNCH
TOTAL	E5 FUT							12700	
J9 FUT	BRENT BALMO								
15JUL16	----	----	45.416		UNCH	----	----	0 -	25
19JUL16	----	----	45.001		UNCH	----	----	0 -	15
02AUG16	----	----	43.058	+	1.238	----	----	75	UNCH
TOTAL	J9 FUT							75 -	40
CY FUT	BRENT CALENDAR								
AUG16	----	----	43.02	+	1.19	----	----	1223	UNCH
SEP16	----	----	43.51	+	1.25	----	----	1268	UNCH
OCT16	----	----	44.05	+	1.22	----	----	742	UNCH
NOV16	----	----	44.51	+	1.17	----	----	742	UNCH
DEC16	----	----	44.99	+	1.13	----	----	2342	UNCH
JAN17	----	----	45.42	+	1.11	----	----	462	UNCH
FEB17	----	----	45.83	+	1.07	----	----	462	UNCH
MAR17	----	----	46.22	+	1.05	----	----	462	UNCH
APR17	----	----	46.57	+	1.03	----	----	400	UNCH
MAY17	----	----	46.92	+	1.00	----	----	400	UNCH
JUN17	----	----	47.25	+	0.97	----	----	400	UNCH
JUL17	----	----	47.55	+	0.95	----	----	328	UNCH
AUG17	----	----	47.84	+	0.93	----	----	328	UNCH
SEP17	----	----	48.11	+	0.91	----	----	328	UNCH
OCT17	----	----	48.35	+	0.88	----	----	457	UNCH
NOV17	----	----	48.62	+	0.86	----	----	457	UNCH
DEC17	----	----	48.92	+	0.84	----	----	557	UNCH
JAN18	----	----	49.17	+	0.82	----	----	139	UNCH
FEB18	----	----	49.46	+	0.80	----	----	139	UNCH
MAR18	----	----	49.75	+	0.78	----	----	139	UNCH
APR18	----	----	50.01	+	0.76	----	----	193	UNCH
MAY18	----	----	50.28	+	0.75	----	----	193	UNCH
JUN18	----	----	50.49	+	0.74	----	----	193	UNCH
JUL18	----	----	50.68	+	0.73	----	----	199	UNCH
AUG18	----	----	50.84	+	0.71	----	----	199	UNCH
SEP18	----	----	50.99	+	0.69	----	----	199	UNCH
OCT18	----	----	51.12	+	0.67	----	----	337	UNCH
NOV18	----	----	51.33	+	0.66	----	----	337	UNCH
DEC18	----	----	51.54	+	0.64	----	----	437	UNCH
JAN19	----	----	51.73	+	0.62	----	----	105	UNCH
FEB19	----	----	52.00	+	0.60	----	----	105	UNCH
MAR19	----	----	52.24	+	0.58	----	----	105	UNCH
APR19	----	----	52.42	+	0.57	----	----	187	UNCH
MAY19	----	----	52.58	+	0.56	----	----	187	UNCH
JUN19	----	----	52.74	+	0.55	----	----	187	UNCH
JUL19	----	----	52.90	+	0.54	----	----	105	UNCH
AUG19	----	----	53.05	+	0.53	----	----	105	UNCH
SEP19	----	----	53.20	+	0.51	----	----	105	UNCH
OCT19	----	----	53.32	+	0.50	----	----	105	UNCH
NOV19	----	----	53.50	+	0.49	----	----	105	UNCH
DEC19	----	----	53.69	+	0.48	----	----	205	UNCH
JAN20	----	----	53.86	+	0.47	----	----	45	UNCH
FEB20	----	----	54.03	+	0.45	----	----	45	UNCH
MAR20	----	----	54.20	+	0.43	----	----	45	UNCH
APR20	----	----	54.37	+	0.42	----	----	95	UNCH
MAY20	----	----	54.51	+	0.40	----	----	95	UNCH
JUN20	----	----	54.65	+	0.39	----	----	95	UNCH
JUL20	----	----	54.78	+	0.38	----	----	45	UNCH
AUG20	----	----	54.92	+	0.35	----	----	45	UNCH
SEP20	----	----	55.07	+	0.35	----	----	45	UNCH
OCT20	----	----	55.22	+	0.34	----	----	45	UNCH
NOV20	----	----	55.36	+	0.34	----	----	45	UNCH
DEC20	----	----	55.50	+	0.34	----	----	45	UNCH
TOTAL	CY FUT							16358	
WCC FUT	CANADIAN HEAVY CRUDE(NET ENRGY) FUT								



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PRELIMINARY

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61		
	GLOBAL	OPEN	GLOBAL	SETT.	PRICE	GLOBAL	PNT/PIT	OPEN	
			HIGH/LOW	& PT.	CHGE	VOLUME	VOLUME	INTEREST	
SEP16	----		----	-14.797	+	0.009	----	----	1412 UNCH
OCT16	----		----	-14.850	+	0.050	----	75	1373 UNCH
NOV16	----		----	-14.850	+	0.050	----	75	1402 UNCH
DEC16	----		----	-14.850	+	0.050	----	75	1403 UNCH
JAN17	----		----	-14.900		UNCH	----	----	610 UNCH
FEB17	----		----	-14.850		UNCH	----	----	610 UNCH
MAR17	----		----	-14.800		UNCH	----	----	610 UNCH
APR17	----		----	-14.550		UNCH	----	----	455 UNCH
MAY17	----		----	-14.450		UNCH	----	----	455 UNCH
JUN17	----		----	-14.350		UNCH	----	----	455 UNCH
JUL17	----		----	-14.150		UNCH	----	----	470 UNCH
AUG17	----		----	-14.550		UNCH	----	----	470 UNCH
SEP17	----		----	-14.650		UNCH	----	----	470 UNCH
OCT17	----		----	-14.800		UNCH	----	----	470 UNCH
NOV17	----		----	-14.850		UNCH	----	----	470 UNCH
DEC17	----		----	-14.900		UNCH	----	----	470 UNCH
JAN18	----		----	-15.450		UNCH	----	----	30 UNCH
FEB18	----		----	-15.350		UNCH	----	----	30 UNCH
MAR18	----		----	-15.250		UNCH	----	----	30 UNCH
APR18	----		----	-15.150		UNCH	----	----	30 UNCH
MAY18	----		----	-15.050		UNCH	----	----	30 UNCH
JUN18	----		----	-14.950		UNCH	----	----	30 UNCH
JUL18	----		----	-14.450		UNCH	----	----	30 UNCH
AUG18	----		----	-14.950		UNCH	----	----	30 UNCH
SEP18	----		----	-15.150		UNCH	----	----	30 UNCH
OCT18	----		----	-15.250		UNCH	----	----	30 UNCH
NOV18	----		----	-15.350		UNCH	----	----	30 UNCH
DEC18	----		----	-15.450		UNCH	----	----	30 UNCH
TOTAL WCC FUT							225		11965
CIL FUT	CANADIAN LIGHT SWEET OIL								
SEP16	----		----	-4.146	+	0.066	----	----	503 UNCH
OCT16	----		----	-3.850	+	0.300	----	----	488 UNCH
NOV16	----		----	-3.750	+	0.300	----	----	486 UNCH
DEC16	----		----	-3.650	+	0.300	----	----	488 UNCH
JAN17	----		----	-3.650		UNCH	----	----	705 UNCH
FEB17	----		----	-3.650		UNCH	----	----	705 UNCH
MAR17	----		----	-3.650		UNCH	----	----	705 UNCH
APR17	----		----	-3.350		UNCH	----	----	705 UNCH
MAY17	----		----	-3.350		UNCH	----	----	705 UNCH
JUN17	----		----	-3.350		UNCH	----	----	705 UNCH
JUL17	----		----	-3.350		UNCH	----	----	705 UNCH
AUG17	----		----	-3.350		UNCH	----	----	705 UNCH
SEP17	----		----	-3.350		UNCH	----	----	705 UNCH
OCT17	----		----	-4.150		UNCH	----	----	705 UNCH
NOV17	----		----	-4.150		UNCH	----	----	705 UNCH
DEC17	----		----	-4.150		UNCH	----	----	705 UNCH
TOTAL CIL FUT									10425
FY FUT	DATED TO FRONTLINE BRENT CLNDR								
JUL16	----		----	-1.49		UNCH	----	----	0 - 425
AUG16	----		----	-1.42	+	0.03	----	----	805 UNCH
SEP16	----		----	-1.12	+	0.06	----	----	205 UNCH
OCT16	----		----	-1.27	+	0.04	----	----	660 UNCH
NOV16	----		----	-1.27	+	0.02	----	----	660 UNCH
DEC16	----		----	-1.27	+	0.01	----	----	660 UNCH
JAN17	----		----	-1.21	+	0.02	----	----	285 UNCH
FEB17	----		----	-1.19		UNCH	----	----	285 UNCH
MAR17	----		----	-1.19		UNCH	----	----	285 UNCH
APR17	----		----	-0.97		UNCH	----	----	285 UNCH
MAY17	----		----	-0.97		UNCH	----	----	285 UNCH
JUN17	----		----	-0.97		UNCH	----	----	285 UNCH
JUL17	----		----	-0.77		UNCH	----	----	235 UNCH
AUG17	----		----	-0.77		UNCH	----	----	235 UNCH
SEP17	----		----	-0.77		UNCH	----	----	235 UNCH
OCT17	----		----	-0.78		UNCH	----	----	215 UNCH
NOV17	----		----	-0.78		UNCH	----	----	215 UNCH
DEC17	----		----	-0.78		UNCH	----	----	215 UNCH
JAN18	----		----	-0.60	-	0.02	----	----	740 UNCH
FEB18	----		----	-0.60	-	0.02	----	----	740 UNCH
MAR18	----		----	-0.60	-	0.02	----	----	740 UNCH
APR18	----		----	-0.60	-	0.02	----	----	340 UNCH
MAY18	----		----	-0.60	-	0.02	----	----	340 UNCH
JUN18	----		----	-0.60	-	0.02	----	----	340 UNCH
JAN19	----		----	-0.53	-	0.01	----	----	215 UNCH
FEB19	----		----	-0.53	-	0.01	----	----	215 UNCH
MAR19	----		----	-0.53	-	0.01	----	----	215 UNCH
APR19	----		----	-0.53	-	0.01	----	----	215 UNCH
MAY19	----		----	-0.53	-	0.01	----	----	215 UNCH
JUN19	----		----	-0.53	-	0.01	----	----	215 UNCH
JUL19	----		----	-0.53	-	0.01	----	----	15 UNCH
AUG19	----		----	-0.53	-	0.01	----	----	15 UNCH
SEP19	----		----	-0.53	-	0.01	----	----	15 UNCH
OCT19	----		----	-0.53	-	0.01	----	----	15 UNCH
NOV19	----		----	-0.53	-	0.01	----	----	15 UNCH
DEC19	----		----	-0.53	-	0.01	----	----	15 UNCH
TOTAL FY FUT									10670 - 425
BI FUT	DUBAI CRUDE OIL BALMO								
15JUL16	----		----	41.426		UNCH	----	----	0 - 275
TOTAL BI FUT									0 - 275
DC FUT	DUBAI CRUDE OIL CALENDAR								
JUL16	----		----	42.465		UNCH	----	----	0 - 1675
AUG16	----		----	39.764	+	1.080	----	----	2350 UNCH
SEP16	----		----	40.199	+	1.259	----	----	75 UNCH
OCT16	----		----	40.329	+	1.209	----	----	500 UNCH
DEC16	----		----	40.910	+	1.137	----	----	200 UNCH
TOTAL DC FUT									3125 - 1675
UB FUT	EUROPE DATED BRENT								
JUL16	----		----	45.10		UNCH	----	----	0 - 1395
AUG16	----		----	41.59	+	1.20	----	----	1445 UNCH
SEP16	----		----	42.39	+	1.31	----	----	45 UNCH
OCT16	----		----	42.78	+	1.26	----	----	45 UNCH
NOV16	----		----	43.24	+	1.19	----	----	445 UNCH
DEC16	----		----	43.72	+	1.14	----	----	45 UNCH
JAN17	----		----	44.21	+	1.13	----	----	300 UNCH



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PRELIMINARY

PG61 BULLETIN #148@ ENERGY FUTURES PRODUCTS Wed, Aug 03, 2016 PG61

		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
TOTAL	UB FUT							2325	- 1395
GSW FUT		GUERNSEY LIGHT SWEET CRUDE OIL FUT							
SEP16		----	----	-1.950	UNCH	----	----	30	UNCH
TOTAL	GSW FUT							30	
MB FUT		GULF COAST SOUR CRUDE OIL FUTURES							
SEP16		----	----	37.53	+	1.37	----	----	1050 UNCH
OCT16		----	----	38.03	+	1.43	----	----	349 UNCH
NOV16		----	----	38.60	+	1.38	----	----	150 UNCH
DEC16		----	----	39.36	+	1.34	----	----	700 UNCH
JAN17		----	----	39.48	+	1.34	----	----	250 UNCH
FEB17		----	----	39.60	+	1.34	----	----	600 UNCH
TOTAL	MB FUT							3099	
DB FUT		ICE BRENT DUBAI							
JUL16		----	----	4.121		UNCH	----	----	0 - 135
AUG16		----	----	3.254	+	0.105	----	----	135 UNCH
SEP16		----	----	3.306	-	0.010	----	----	135 UNCH
OCT16		----	----	3.723	+	0.009	----	----	185 UNCH
NOV16		----	----	3.942	+	0.010	----	----	185 UNCH
DEC16		----	----	4.083		UNCH	----	----	185 UNCH
JAN19		----	----	3.384	+	0.100	----	----	10 UNCH
FEB19		----	----	3.432	+	0.100	----	----	10 UNCH
MAR19		----	----	3.449	+	0.110	----	----	10 UNCH
APR19		----	----	3.449	+	0.111	----	----	10 UNCH
MAY19		----	----	3.449	+	0.111	----	----	10 UNCH
JUN19		----	----	3.449	+	0.110	----	----	10 UNCH
JUL19		----	----	3.450	+	0.111	----	----	10 UNCH
AUG19		----	----	3.449	+	0.110	----	----	10 UNCH
SEP19		----	----	3.449	+	0.111	----	----	10 UNCH
OCT19		----	----	3.449	+	0.111	----	----	10 UNCH
NOV19		----	----	3.449	+	0.110	----	----	10 UNCH
DEC19		----	----	3.449	+	0.111	----	----	10 UNCH
TOTAL	DB FUT							945	- 135
WJ FUT		LLS (ARGUS) VS WTI							
JUL16		----	----	1.62		UNCH	----	----	0 - 3659
AUG16		----	----	1.49	-	0.08	----	----	3751 UNCH
SEP16		----	----	1.54		UNCH	----	----	3851 UNCH
OCT16		----	----	1.49	-	0.01	----	----	3624 UNCH
NOV16		----	----	1.45	-	0.05	----	----	3597 UNCH
DEC16		----	----	1.45	-	0.05	----	----	4324 UNCH
JAN17		----	----	1.45	-	0.05	----	10	1757 + 10
FEB17		----	----	1.44	-	0.05	----	10	1757 + 10
MAR17		----	----	1.40	-	0.05	----	10	1757 + 10
APR17		----	----	1.40	-	0.05	----	10	1082 + 10
MAY17		----	----	1.41	-	0.05	----	10	1082 + 10
JUN17		----	----	1.45	-	0.05	----	10	1082 + 10
JUL17		----	----	1.45	-	0.05	----	10	1012 + 10
AUG17		----	----	1.45	-	0.05	----	10	1012 + 10
SEP17		----	----	1.45	-	0.05	----	10	1012 + 10
OCT17		----	----	1.40	-	0.05	----	10	1012 + 10
NOV17		----	----	1.40	-	0.05	----	10	1012 + 10
DEC17		----	----	1.40	-	0.05	----	10	1012 + 10
JAN18		----	----	1.60		UNCH	----	----	30 UNCH
FEB18		----	----	1.60		UNCH	----	----	30 UNCH
MAR18		----	----	1.60		UNCH	----	----	30 UNCH
APR18		----	----	1.60		UNCH	----	----	30 UNCH
MAY18		----	----	1.60		UNCH	----	----	30 UNCH
JUN18		----	----	1.60		UNCH	----	----	30 UNCH
JUL18		----	----	1.60		UNCH	----	----	30 UNCH
AUG18		----	----	1.60		UNCH	----	----	30 UNCH
SEP18		----	----	1.60		UNCH	----	----	30 UNCH
OCT18		----	----	1.60		UNCH	----	----	30 UNCH
NOV18		----	----	1.60		UNCH	----	----	30 UNCH
DEC18		----	----	1.60		UNCH	----	----	30 UNCH
JAN19		----	----	1.60		UNCH	----	----	15 UNCH
FEB19		----	----	1.60		UNCH	----	----	15 UNCH
MAR19		----	----	1.60		UNCH	----	----	15 UNCH
APR19		----	----	1.60		UNCH	----	----	15 UNCH
MAY19		----	----	1.60		UNCH	----	----	15 UNCH
JUN19		----	----	1.60		UNCH	----	----	15 UNCH
JUL19		----	----	1.60		UNCH	----	----	15 UNCH
AUG19		----	----	1.60		UNCH	----	----	15 UNCH
SEP19		----	----	1.60		UNCH	----	----	15 UNCH
OCT19		----	----	1.60		UNCH	----	----	15 UNCH
NOV19		----	----	1.60		UNCH	----	----	15 UNCH
DEC19		----	----	1.60		UNCH	----	----	15 UNCH
TOTAL	WJ FUT						120	34276	- 3539
LPS FUT		LOOP CRUDE OIL STORAGE FUTURES							
SEP16		----	----	0.300	-	0.100	----	----	2759 UNCH
OCT16		----	----	0.420	+	0.100	----	----	3284 UNCH
NOV16		----	----	0.420		UNCH	----	----	3334 UNCH
DEC16		----	----	0.500		UNCH	----	----	3334 UNCH
JAN17		----	----	0.420	+	0.060	----	----	2180 UNCH
FEB17		----	----	0.420	+	0.060	----	----	2180 UNCH
MAR17		----	----	0.420	+	0.060	----	----	2180 UNCH
APR17		----	----	0.250		UNCH	----	----	1400 UNCH
MAY17		----	----	0.250		UNCH	----	----	1400 UNCH
JUN17		----	----	0.250		UNCH	----	----	1400 UNCH
JUL17		----	----	0.200		UNCH	----	----	200 UNCH
AUG17		----	----	0.200		UNCH	----	----	200 UNCH
SEP17		----	----	0.200		UNCH	----	----	200 UNCH
TOTAL	LPS FUT							24051	
YX FUT		MARS (ARGUS) VS WTI							
JUL16		----	----	-3.36		UNCH	----	----	0 - 1417
AUG16		----	----	-4.16	-	1.34	----	----	1545 UNCH
SEP16		----	----	-3.44		UNCH	----	----	1945 UNCH
OCT16		----	----	-3.61	+	0.02	----	----	1295 UNCH
NOV16		----	----	-3.65	+	0.15	----	----	1445 UNCH
DEC16		----	----	-3.65	+	0.15	----	----	1295 UNCH
JAN17		----	----	-3.65	+	0.15	----	----	405 UNCH
FEB17		----	----	-3.64	+	0.15	----	----	405 UNCH
MAR17		----	----	-3.60	+	0.15	----	----	405 UNCH
APR17		----	----	-3.60	+	0.15	----	----	325 UNCH

		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
YX FUT		MARS (ARGUS) VS WTI								
MAY17		----	----	-3.59	+	0.15	----	----	325	UNCH
JUN17		----	----	-3.55	+	0.15	----	----	325	UNCH
JUL17		----	----	-3.55	+	0.15	----	----	325	UNCH
AUG17		----	----	-3.55	+	0.15	----	----	325	UNCH
SEP17		----	----	-3.55	+	0.15	----	----	325	UNCH
OCT17		----	----	-3.55	+	0.15	----	----	325	UNCH
NOV17		----	----	-3.55	+	0.15	----	----	325	UNCH
DEC17		----	----	-3.55	+	0.15	----	----	325	UNCH
TOTAL	YX FUT								11665	- 1417
YV FUT		MARS (ARGUS) VS WTI TRD MTH								
SEP16		----	----	-3.11	-	0.04	----	1050	6131	+ 750
OCT16		----	----	-3.40		UNCH	----	180	1820	+ 180
NOV16		----	----	-3.60		UNCH	----	180	1500	+ 100
DEC16		----	----	-3.65	+	0.15	----	180	2170	+ 105
JAN17		----	----	-3.68	+	0.07	----	----	135	UNCH
FEB17		----	----	-3.68	+	0.07	----	----	85	UNCH
MAR17		----	----	-3.68	+	0.07	----	----	85	UNCH
TOTAL	YV FUT							1590	11926	+ 1135
MBC FUT		MINI BRENT FINANCIAL FUTURES								
AUG16		----	----	43.02	+	1.19	----	----	30	UNCH
TOTAL	MBC FUT								30	
MDB FUT		MINI DATED BRENT (PLATTS) FINANCIAL								
AUG16		----	----	41.59	+	1.20	----	----	35	UNCH
SEP16		----	----	42.39	+	1.31	----	----	35	UNCH
TOTAL	MDB FUT								70	
BB FUT		NYMEX BRENT FINANCIAL FUTURES								
DEC16		----	----	44.03	+	1.22	----	----	5763	UNCH
JAN17		----	----	44.49	+	1.17	----	----	250	UNCH
JUN17		----	----	46.55	+	1.03	----	----	67	UNCH
DEC17		----	----	48.34	+	0.88	----	----	434	UNCH
MAR18		----	----	49.16	+	0.82	----	----	10	UNCH
DEC18		----	----	51.11	+	0.67	----	----	217	UNCH
JAN19		----	----	51.32	+	0.66	----	----	20	UNCH
DEC19		----	----	53.31	+	0.50	----	----	258	UNCH
TOTAL	BB FUT								7019	
CS FUT		WEST TEXAS INTER CRUDE OIL CAL								
AUG16		----	----	40.97	+	1.20	----	14	8663	UNCH
SEP16		----	----	41.87	+	1.26	----	54	9661	+ 11
OCT16		----	----	42.60	+	1.21	----	5	7403	- 5
NOV16		----	----	43.30	+	1.18	----	5	7034	- 5
DEC16		----	----	43.95	+	1.13	----	5	8265	- 5
JAN17		----	----	44.48	+	1.09	----	45	4851	- 30
FEB17		----	----	44.90	+	1.07	----	45	4806	- 30
MAR17		----	----	45.31	+	1.03	----	45	4826	- 30
APR17		----	----	45.63	+	1.01	----	----	4220	UNCH
MAY17		----	----	45.91	+	0.99	----	----	4295	UNCH
JUN17		----	----	46.20	+	0.97	----	----	4290	UNCH
JUL17		----	----	46.45	+	0.96	----	60	4378	- 60
AUG17		----	----	46.70	+	0.95	----	60	4292	- 60
SEP17		----	----	46.97	+	0.93	----	60	4333	- 60
OCT17		----	----	47.23	+	0.92	----	60	4428	- 60
NOV17		----	----	47.48	+	0.91	----	60	4403	- 60
DEC17		----	----	47.68	+	0.90	----	60	4423	- 60
JAN18		----	----	47.86	+	0.89	----	----	1278	UNCH
FEB18		----	----	48.04	+	0.87	----	----	1278	UNCH
MAR18		----	----	48.25	+	0.87	----	----	1278	UNCH
APR18		----	----	48.44	+	0.86	----	----	1166	UNCH
MAY18		----	----	48.62	+	0.85	----	----	1166	UNCH
JUN18		----	----	48.78	+	0.83	----	----	1166	UNCH
JUL18		----	----	48.93	+	0.81	----	----	1158	UNCH
AUG18		----	----	49.10	+	0.79	----	----	1158	UNCH
SEP18		----	----	49.28	+	0.79	----	----	1158	UNCH
OCT18		----	----	49.46	+	0.77	----	----	1114	UNCH
NOV18		----	----	49.64	+	0.76	----	----	1114	UNCH
DEC18		----	----	49.74	+	0.75	----	----	1114	UNCH
JAN19		----	----	49.84	+	0.74	----	----	371	UNCH
FEB19		----	----	49.94	+	0.72	----	----	371	UNCH
MAR19		----	----	50.06	+	0.70	----	----	371	UNCH
APR19		----	----	50.19	+	0.68	----	----	371	UNCH
MAY19		----	----	50.32	+	0.67	----	----	371	UNCH
JUN19		----	----	50.40	+	0.67	----	----	371	UNCH
JUL19		----	----	50.51	+	0.66	----	----	281	UNCH
AUG19		----	----	50.65	+	0.65	----	----	281	UNCH
SEP19		----	----	50.79	+	0.64	----	----	281	UNCH
OCT19		----	----	50.94	+	0.62	----	----	281	UNCH
NOV19		----	----	51.08	+	0.60	----	----	281	UNCH
DEC19		----	----	51.17	+	0.60	----	----	282	UNCH
JAN20		----	----	51.25	+	0.58	----	----	50	UNCH
FEB20		----	----	51.34	+	0.57	----	----	50	UNCH
MAR20		----	----	51.45	+	0.56	----	----	50	UNCH
APR20		----	----	51.58	+	0.55	----	----	50	UNCH
MAY20		----	----	51.68	+	0.54	----	----	50	UNCH
JUN20		----	----	51.70	+	0.52	----	----	51	UNCH
JUL20		----	----	51.77	+	0.50	----	----	50	UNCH
AUG20		----	----	51.87	+	0.50	----	----	49	UNCH
SEP20		----	----	51.98	+	0.49	----	----	49	UNCH
OCT20		----	----	52.14	+	0.48	----	----	49	UNCH
NOV20		----	----	52.25	+	0.47	----	----	49	UNCH
DEC20		----	----	52.30	+	0.47	----	----	150	UNCH
JAN21		----	----	52.36	+	0.47	----	----	2	UNCH
FEB21		----	----	52.43	+	0.47	----	----	2	UNCH
MAR21		----	----	52.53	+	0.47	----	----	2	UNCH
APR21		----	----	52.66	+	0.47	----	----	2	UNCH
MAY21		----	----	52.74	+	0.47	----	----	2	UNCH
JUN21		----	----	52.74	+	0.47	----	----	2	UNCH
JUL21		----	----	52.79	+	0.47	----	----	2	UNCH
AUG21		----	----	52.87	+	0.47	----	----	2	UNCH
SEP21		----	----	52.98	+	0.47	----	----	2	UNCH
OCT21		----	----	53.12	+	0.47	----	----	2	UNCH
NOV21		----	----	53.23	+	0.47	----	----	2	UNCH
DEC21		----	----	53.23	+	0.47	----	----	2	UNCH
JAN22		----	----	53.23	+	0.47	----	----	11	UNCH



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PRELIMINARY

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
CS FUT	WEST TEXAS INTER CRUDE OIL CAL								
FEB22	----	----	53.23	+	0.47	----	----	11	UNCH
MAR22	----	----	53.23	+	0.47	----	----	11	UNCH
APR22	----	----	53.35	+	0.47	----	----	11	UNCH
MAY22	----	----	53.70	+	0.47	----	----	11	UNCH
JUN22	----	----	53.70	+	0.47	----	----	11	UNCH
JUL22	----	----	53.70	+	0.47	----	----	11	UNCH
AUG22	----	----	53.70	+	0.47	----	----	11	UNCH
SEP22	----	----	53.70	+	0.47	----	----	11	UNCH
OCT22	----	----	53.82	+	0.47	----	----	11	UNCH
NOV22	----	----	54.13	+	0.47	----	----	11	UNCH
DEC22	----	----	54.13	+	0.47	----	----	11	UNCH
TOTAL CS FUT							578	113485 -	454
WS FUT	WTI FINANCIAL FUTURES								
SEP16	----	----	40.83	+	1.32	----	----	113	UNCH
OCT16	----	----	41.58	+	1.28	----	----	18	UNCH
NOV16	----	----	42.35	+	1.23	----	----	18	UNCH
DEC16	----	----	43.11	+	1.19	----	----	3881	UNCH
JAN17	----	----	43.77	+	1.15	----	----	251	UNCH
FEB17	----	----	44.32	+	1.11	----	----	1	UNCH
MAR17	----	----	44.79	+	1.07	----	----	1	UNCH
APR17	----	----	45.19	+	1.04	----	----	1	UNCH
MAY17	----	----	45.54	+	1.02	----	----	1	UNCH
JUN17	----	----	45.84	+	1.00	----	----	101	UNCH
JUL17	----	----	46.11	+	0.98	----	----	1	UNCH
AUG17	----	----	46.36	+	0.96	----	----	1	UNCH
SEP17	----	----	46.62	+	0.95	----	----	1	UNCH
OCT17	----	----	46.88	+	0.94	----	----	1	UNCH
NOV17	----	----	47.14	+	0.92	----	----	1	UNCH
DEC17	----	----	47.41	+	0.91	----	----	1	UNCH
DEC18	----	----	49.60	+	0.76	----	----	286	UNCH
DEC19	----	----	51.06	+	0.61	----	----	250	UNCH
DEC20	----	----	52.24	+	0.47	----	----	36	UNCH
TOTAL WS FUT								4964	
HTT FUT	WTI HOUSTON ARGUS V.WTI TRADE MONTH								
SEP16	----	----	1.14	-	0.08	----	----	2060	UNCH
OCT16	----	----	1.10	-	0.05	----	100	940 +	100
NOV16	----	----	1.10		UNCH	----	100	740 -	100
DEC16	----	----	1.05		UNCH	----	----	840	UNCH
JAN17	----	----	1.10		UNCH	----	----	160	UNCH
FEB17	----	----	1.10		UNCH	----	----	160	UNCH
MAR17	----	----	1.10		UNCH	----	----	160	UNCH
APR17	----	----	1.05		UNCH	----	----	160	UNCH
MAY17	----	----	1.05		UNCH	----	----	160	UNCH
JUN17	----	----	1.00		UNCH	----	----	160	UNCH
JUL17	----	----	1.00		UNCH	----	----	160	UNCH
AUG17	----	----	1.00		UNCH	----	----	160	UNCH
SEP17	----	----	1.00		UNCH	----	----	160	UNCH
OCT17	----	----	1.00		UNCH	----	----	160	UNCH
NOV17	----	----	1.00		UNCH	----	----	160	UNCH
DEC17	----	----	1.00		UNCH	----	----	160	UNCH
TOTAL HTT FUT							200	6500	
WTT FUT	WTI MIDLAND (ARG) VS. WTI TRADE MTH								
SEP16	----	----	-0.20		UNCH	----	----	2930	UNCH
OCT16	----	----	-0.40	+	0.03	----	----	1515	UNCH
NOV16	----	----	-0.48		UNCH	----	----	385	UNCH
DEC16	----	----	-0.53		UNCH	----	----	435	UNCH
JAN17	----	----	-0.55		UNCH	----	----	535	UNCH
FEB17	----	----	-0.55	+	0.03	----	----	535	UNCH
MAR17	----	----	-0.55	+	0.03	----	----	525	UNCH
APR17	----	----	-0.53	+	0.02	----	----	570	UNCH
MAY17	----	----	-0.53	+	0.02	----	----	570	UNCH
JUN17	----	----	-0.53	+	0.02	----	----	570	UNCH
JUL17	----	----	-0.55	+	0.03	----	----	335	UNCH
AUG17	----	----	-0.55	+	0.03	----	----	335	UNCH
SEP17	----	----	-0.55	+	0.03	----	----	335	UNCH
OCT17	----	----	-0.58	+	0.02	----	----	335	UNCH
NOV17	----	----	-0.58	+	0.02	----	----	335	UNCH
DEC17	----	----	-0.58	+	0.02	----	----	335	UNCH
JAN18	----	----	-0.60		UNCH	----	----	90	UNCH
FEB18	----	----	-0.60		UNCH	----	----	90	UNCH
MAR18	----	----	-0.60		UNCH	----	----	90	UNCH
APR18	----	----	-0.60		UNCH	----	----	90	UNCH
MAY18	----	----	-0.60		UNCH	----	----	90	UNCH
JUN18	----	----	-0.60		UNCH	----	----	90	UNCH
JUL18	----	----	-0.60		UNCH	----	----	30	UNCH
AUG18	----	----	-0.60		UNCH	----	----	30	UNCH
SEP18	----	----	-0.60		UNCH	----	----	30	UNCH
OCT18	----	----	-0.60		UNCH	----	----	30	UNCH
NOV18	----	----	-0.60		UNCH	----	----	30	UNCH
DEC18	----	----	-0.60		UNCH	----	----	30	UNCH
TOTAL WTT FUT								11300	
FF FUT	WTI MIDLAND(ARGUS) VS WTI FINCL FUT								
JUL16	----	----	-0.35		UNCH	----	----	0 -	2645
AUG16	----	----	-0.27	-	0.36	----	----	2645	UNCH
SEP16	----	----	-0.41		UNCH	----	----	2643	UNCH
OCT16	----	----	-0.46		UNCH	----	----	2585	UNCH
NOV16	----	----	-0.51		UNCH	----	----	2583	UNCH
DEC16	----	----	-0.55	+	0.01	----	----	2585	UNCH
JAN17	----	----	-0.55	+	0.05	----	----	604	UNCH
FEB17	----	----	-0.54	+	0.05	----	----	604	UNCH
MAR17	----	----	-0.50	+	0.05	----	----	654	UNCH
APR17	----	----	-0.50	+	0.05	----	----	604	UNCH
MAY17	----	----	-0.50	+	0.05	----	----	604	UNCH
JUN17	----	----	-0.50	+	0.05	----	----	604	UNCH
JUL17	----	----	-0.50	+	0.05	----	----	604	UNCH
AUG17	----	----	-0.50	+	0.05	----	----	604	UNCH
SEP17	----	----	-0.50	+	0.05	----	----	604	UNCH
OCT17	----	----	-0.66	-	0.01	----	----	604	UNCH
NOV17	----	----	-0.66	-	0.01	----	----	604	UNCH
DEC17	----	----	-0.66	-	0.01	----	----	604	UNCH
JAN18	----	----	-0.69		UNCH	----	----	103	UNCH
FEB18	----	----	-0.69		UNCH	----	----	103	UNCH
MAR18	----	----	-0.69		UNCH	----	----	103	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
FF FUT	WTI MIDLAND(ARGUS) VS WTI FINCL FUT							
APR18	----	----	-0.69	UNCH	----	----	103	UNCH
MAY18	----	----	-0.69	UNCH	----	----	103	UNCH
JUN18	----	----	-0.69	UNCH	----	----	103	UNCH
JUL18	----	----	-0.69	UNCH	----	----	23	UNCH
AUG18	----	----	-0.69	UNCH	----	----	23	UNCH
SEP18	----	----	-0.69	UNCH	----	----	23	UNCH
OCT18	----	----	-0.69	UNCH	----	----	23	UNCH
NOV18	----	----	-0.71	UNCH	----	----	23	UNCH
DEC18	----	----	-0.74	UNCH	----	----	23	UNCH
TOTAL	FF FUT						21095	- 2645

BK FUT	WTI-BRENT CALENDAR									
AUG16	----	----	-2.05	+	0.01	----	----	9093	UNCH	
SEP16	----	-1.42B	-1.64	+	0.01	----	----	5484	UNCH	
OCT16	----	-1.17B	-1.45	-	0.01	----	25	2949	+	25
NOV16	----	-1.13B	-1.21	+	0.01	----	25	2984	+	25
DEC16	----		-1.04		UNCH	----	25	5544	+	25
JAN17	----	----	-0.94	-	0.02	----	120	2470	-	100
FEB17	----	----	-0.93		UNCH	----	120	2470	-	100
MAR17	----	----	-0.91	-	0.02	----	120	2470	-	100
APR17	----	----	-0.94	-	0.02	----	20	2797	UNCH	
MAY17	----	----	-1.01	-	0.01	----	20	2797	UNCH	
JUN17	----	----	-1.05		UNCH	----	20	2797	UNCH	
JUL17	----	----	-1.10	+	0.01	----	20	2352	UNCH	
AUG17	----	----	-1.14	+	0.02	----	20	2352	UNCH	
SEP17	----	----	-1.14	+	0.02	----	20	2352	UNCH	
OCT17	----	----	-1.12	+	0.04	----	20	2352	UNCH	
NOV17	----	----	-1.14	+	0.05	----	20	2352	UNCH	
DEC17	----	----	-1.24	+	0.06	----	20	2352	UNCH	
JAN18	----	----	-1.31	+	0.07	----	----	620	UNCH	
FEB18	----	----	-1.42	+	0.07	----	----	620	UNCH	
MAR18	----	----	-1.50	+	0.09	----	----	620	UNCH	
APR18	----	----	-1.57	+	0.10	----	----	595	UNCH	
MAY18	----	----	-1.66	+	0.10	----	----	595	UNCH	
JUN18	----	----	-1.71	+	0.09	----	----	595	UNCH	
JUL18	----	----	-1.75	+	0.08	----	----	595	UNCH	
AUG18	----	----	-1.74	+	0.08	----	----	595	UNCH	
SEP18	----	----	-1.71	+	0.10	----	----	595	UNCH	
OCT18	----	----	-1.66	+	0.10	----	----	595	UNCH	
NOV18	----	----	-1.69	+	0.10	----	----	595	UNCH	
DEC18	----	----	-1.80	+	0.11	----	----	595	UNCH	
JAN19	----	----	-1.89	+	0.12	----	----	305	UNCH	
FEB19	----	----	-2.06	+	0.12	----	----	305	UNCH	
MAR19	----	----	-2.18	+	0.12	----	----	305	UNCH	
APR19	----	----	-2.23	+	0.11	----	----	305	UNCH	
MAY19	----	----	-2.26	+	0.11	----	----	305	UNCH	
JUN19	----	----	-2.34	+	0.12	----	----	305	UNCH	
JUL19	----	----	-2.39	+	0.12	----	----	305	UNCH	
AUG19	----	----	-2.40	+	0.12	----	----	305	UNCH	
SEP19	----	----	-2.41	+	0.13	----	----	305	UNCH	
OCT19	----	----	-2.38	+	0.12	----	----	305	UNCH	
NOV19	----	----	-2.42	+	0.11	----	----	305	UNCH	
DEC19	----	----	-2.52	+	0.12	----	----	305	UNCH	
JAN20	----	----	-2.61	+	0.11	----	----	45	UNCH	
FEB20	----	----	-2.69	+	0.12	----	----	45	UNCH	
MAR20	----	----	-2.75	+	0.13	----	----	45	UNCH	
APR20	----	----	-2.79	+	0.13	----	----	45	UNCH	
MAY20	----	----	-2.83	+	0.14	----	----	45	UNCH	
JUN20	----	----	-2.95	+	0.13	----	----	45	UNCH	
JUL20	----	----	-3.01	+	0.12	----	----	45	UNCH	
AUG20	----	----	-3.05	+	0.15	----	----	45	UNCH	
SEP20	----	----	-3.09	+	0.14	----	----	45	UNCH	
OCT20	----	----	-3.08	+	0.14	----	----	45	UNCH	
NOV20	----	----	-3.11	+	0.13	----	----	45	UNCH	
DEC20	----	----	-3.20	+	0.13	----	----	45	UNCH	
TOTAL	BK FUT						615	67382	-	225

FH FUT		WTS (ARGUS) VS WTI TRD MTH							
SEP16	----	----	-1.25	+	0.02	----	----	750	UNCH
OCT16	----	----	-1.38		UNCH	----	----	560	UNCH
NOV16	----	----	-1.33		UNCH	----	----	435	UNCH
DEC16	----	----	-1.30		UNCH	----	----	435	UNCH
JAN17	----	----	-1.28		UNCH	----	----	55	UNCH
FEB17	----	----	-1.23		UNCH	----	----	55	UNCH
MAR17	----	----	-1.18		UNCH	----	----	55	UNCH
APR17	----	----	-1.05		UNCH	----	----	55	UNCH
MAY17	----	----	-1.05		UNCH	----	----	55	UNCH
JUN17	----	----	-1.05		UNCH	----	----	55	UNCH
JUL17	----	----	-0.98		UNCH	----	----	55	UNCH
AUG17	----	----	-0.98		UNCH	----	----	55	UNCH
SEP17	----	----	-0.98		UNCH	----	----	55	UNCH
OCT17	----	----	-1.01		UNCH	----	----	55	UNCH
NOV17	----	----	-1.01		UNCH	----	----	55	UNCH
DEC17	----	----	-1.01		UNCH	----	----	55	UNCH
TOTAL	FH FUT							2840	

NATURAL GAS FUTURES PRODUCTS

	GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
N7 FUT	ALCON	CITY	GATES	NAT	GAS	INDEX				
JUL16		----				----	-0.3673	UNCH	----	0 - 248
AUG16		----				----	0.1330	+ 0.0840	----	496 UNCH
NOV16		----				----	-0.0350	UNCH	----	240 UNCH
DEC16		----				----	-0.0350	UNCH	----	248 UNCH
JAN17		----				----	-0.0350	UNCH	----	248 UNCH
FEB17		----				----	-0.0350	UNCH	----	224 UNCH
MAR17		----				----	-0.0350	UNCH	----	248 UNCH
APR17		----				----	0.0000	UNCH	----	240 UNCH
MAY17		----				----	0.0000	UNCH	----	248 UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016		PG61	
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME		OPEN INTEREST	
N7 FUT	ALGON CITY GATES NAT GAS INDEX									
JUN17	----	----	0.0000	UNCH		----	----	240	UNCH	
JUL17	----	----	0.0000	UNCH		----	----	248	UNCH	
AUG17	----	----	0.0000	UNCH		----	----	248	UNCH	
SEP17	----	----	0.0000	UNCH		----	----	240	UNCH	
OCT17	----	----	0.0000	UNCH		----	----	248	UNCH	
TOTAL	N7 FUT							3416	-	248
B4 FUT	ALGONQUIN CITYGATES BASIS									
AUG16	----	----	-0.0120	UNCH		----	----	0	-	558
SEP16	----	----	-0.2680	- 0.0010		----	----	420	UNCH	
OCT16	----	----	-0.2090	+ 0.0060		----	----	558	UNCH	
NOV16	----	----	0.3430	+ 0.0050		----	----	720	UNCH	
DEC16	----	----	2.1620	+ 0.0120		----	----	186	UNCH	
JAN17	----	----	4.4790	+ 0.0170		----	----	217	UNCH	
FEB17	----	----	4.4080	+ 0.0060		----	----	224	UNCH	
MAR17	----	----	1.8960	- 0.0110		----	----	124	UNCH	
APR17	----	----	0.0620	- 0.0140		----	----	30	UNCH	
MAY17	----	----	-0.5430	- 0.0090		----	----	31	UNCH	
JUN17	----	----	-0.5930	- 0.0030		----	----	30	UNCH	
JUL17	----	----	-0.3630	- 0.0090		----	----	31	UNCH	
AUG17	----	----	-0.5380	- 0.0080		----	----	31	UNCH	
SEP17	----	----	-0.6650	- 0.0090		----	----	30	UNCH	
OCT17	----	----	-0.3600	- 0.0080		----	----	31	UNCH	
NOV17	----	----	0.3830	- 0.0200		----	----	120	UNCH	
DEC17	----	----	2.3180	- 0.0030		----	----	62	UNCH	
TOTAL	B4 FUT							2845	-	558
ND FUT	ANR LOUISIANA BASIS									
AUG16	----	----	-0.0820	UNCH		----	----	0	-	124
SEP16	----	----	-0.0760	+ 0.0010		----	----	120	UNCH	
OCT16	----	----	-0.0690	- 0.0010		----	----	124	UNCH	
TOTAL	ND FUT							244	-	124
NE FUT	ANR OKLAHOMA									
AUG16	----	----	-0.2020	UNCH		----	----	0	-	651
SEP16	----	----	-0.1980	+ 0.0030		----	----	390	UNCH	
OCT16	----	----	-0.2360	- 0.0020		----	----	403	UNCH	
NOV16	----	----	-0.1680	- 0.0080		----	----	270	UNCH	
DEC16	----	----	-0.0920	- 0.0100		----	----	279	UNCH	
JAN17	----	----	-0.0750	- 0.0110		----	----	93	UNCH	
FEB17	----	----	-0.0750	- 0.0110		----	----	84	UNCH	
MAR17	----	----	-0.1650	- 0.0110		----	----	93	UNCH	
APR17	----	----	-0.1820	- 0.0030		----	----	210	UNCH	
MAY17	----	----	-0.2660	- 0.0020		----	----	217	UNCH	
JUN17	----	----	-0.2390	- 0.0030		----	----	210	UNCH	
JUL17	----	----	-0.2240	- 0.0030		----	----	217	UNCH	
AUG17	----	----	-0.2340	- 0.0030		----	----	217	UNCH	
SEP17	----	----	-0.2420	- 0.0030		----	----	210	UNCH	
OCT17	----	----	-0.2390	- 0.0030		----	----	217	UNCH	
NOV17	----	----	-0.1280	- 0.0050		----	----	30	UNCH	
DEC17	----	----	-0.1320	- 0.0040		----	----	31	UNCH	
JAN18	----	----	-0.0800	- 0.0040		----	----	93	UNCH	
FEB18	----	----	-0.0780	- 0.0050		----	----	84	UNCH	
MAR18	----	----	-0.0900	- 0.0040		----	----	93	UNCH	
APR18	----	----	-0.1890	- 0.0060		----	----	150	UNCH	
MAY18	----	----	-0.2740	- 0.0060		----	----	155	UNCH	
JUN18	----	----	-0.2490	- 0.0060		----	----	150	UNCH	
JUL18	----	----	-0.2340	- 0.0060		----	----	155	UNCH	
AUG18	----	----	-0.2390	- 0.0060		----	----	155	UNCH	
SEP18	----	----	-0.2460	- 0.0050		----	----	150	UNCH	
OCT18	----	----	-0.2510	- 0.0050		----	----	155	UNCH	
NOV18	----	----	-0.1520	+ 0.0060		----	----	90	UNCH	
DEC18	----	----	-0.1420	+ 0.0060		----	----	93	UNCH	
TOTAL	NE FUT							4694	-	651
PW FUT	CENTERPOINT BASIS									
AUG16	----	----	-0.0920	UNCH		----	----	0	-	824
SEP16	----	----	-0.1200	- 0.0010		----	----	796	UNCH	
OCT16	----	----	-0.1220	+ 0.0030		----	----	1068	UNCH	
NOV16	----	----	-0.1200	- 0.0020		----	----	1134	UNCH	
DEC16	----	----	-0.1020	- 0.0020		----	----	1140	UNCH	
JAN17	----	----	-0.1000	- 0.0070		----	----	1078	UNCH	
FEB17	----	----	-0.1300	- 0.0030		----	----	976	UNCH	
MAR17	----	----	-0.1500	- 0.0030		----	----	1078	UNCH	
APR17	----	----	-0.0060	+ 0.0020		----	----	654	UNCH	
MAY17	----	----	-0.2170	+ 0.0010		----	----	671	UNCH	
JUN17	----	----	-0.1440	+ 0.0010		----	----	650	UNCH	
JUL17	----	----	-0.0990	+ 0.0010		----	----	671	UNCH	
AUG17	----	----	-0.0960	+ 0.0020		----	----	671	UNCH	
SEP17	----	----	-0.1460	+ 0.0020		----	----	650	UNCH	
OCT17	----	----	-0.1640	+ 0.0010		----	----	671	UNCH	
NOV17	----	----	-0.1320	- 0.0040		----	----	586	UNCH	
DEC17	----	----	-0.0950	- 0.0020		----	----	605	UNCH	
JAN18	----	----	-0.0900	- 0.0030		----	----	574	UNCH	
FEB18	----	----	-0.0960	+ 0.0010		----	----	520	UNCH	
MAR18	----	----	-0.1050	+ 0.0020		----	----	574	UNCH	
APR18	----	----	-0.0180	- 0.0030		----	----	436	UNCH	
MAY18	----	----	-0.1910	+ 0.0010		----	----	450	UNCH	
JUN18	----	----	-0.1360	- 0.0020		----	----	436	UNCH	
JUL18	----	----	-0.1000	- 0.0020		----	----	450	UNCH	
AUG18	----	----	-0.0950	- 0.0020		----	----	450	UNCH	
SEP18	----	----	-0.1340	UNCH		----	----	576	UNCH	
OCT18	----	----	-0.1670	- 0.0030		----	----	590	UNCH	
NOV18	----	----	-0.1120	- 0.0010		----	----	546	UNCH	
DEC18	----	----	-0.0660	UNCH		----	----	543	UNCH	
JAN19	----	----	-0.0920	- 0.0030		----	----	450	UNCH	
FEB19	----	----	-0.1060	- 0.0010		----	----	420	UNCH	
MAR19	----	----	-0.1160	- 0.0010		----	----	450	UNCH	
APR19	----	----	-0.0150	- 0.0010		----	----	110	UNCH	
MAY19	----	----	-0.2030	- 0.0010		----	----	109	UNCH	
JUN19	----	----	-0.1290	- 0.0010		----	----	110	UNCH	
JUL19	----	----	-0.0840	- 0.0010		----	----	109	UNCH	
AUG19	----	----	-0.0790	- 0.0010		----	----	109	UNCH	
SEP19	----	----	-0.1250	- 0.0010		----	----	110	UNCH	
OCT19	----	----	-0.1660	- 0.0010		----	----	109	UNCH	
NOV19	----	----	-0.1330	UNCH		----	----	140	UNCH	

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
TOTAL	PW FUT							21470	- 824
II FUT		CENTERPOINT EAST INDEX							
AUG16		----	----	0.1757	+	0.1036	----	496	UNCH
SEP16		----	----	0.0000		UNCH	----	120	UNCH
OCT16		----	----	0.0000		UNCH	----	124	UNCH
TOTAL	II FUT							740	
CI FUT		CIG BASIS							
AUG16		----	----	-0.2420		UNCH	----	0	- 3481
SEP16		----	----	-0.2700	-	0.0150	----	3608	UNCH
OCT16		----	----	-0.2840	-	0.0120	----	2853	UNCH
NOV16		----	----	-0.1570	-	0.0010	----	1958	UNCH
DEC16		----	----	-0.0050		UNCH	----	1792	UNCH
JAN17		----	----	-0.0830	-	0.0020	----	1802	UNCH
FEB17		----	----	-0.0930	-	0.0020	----	1962	UNCH
MAR17		----	----	-0.2830	-	0.0010	----	1740	UNCH
APR17		----	----	-0.3400	+	0.0040	60	1868	UNCH
MAY17		----	----	-0.3400	+	0.0010	62	1927	UNCH
JUN17		----	----	-0.3400	+	0.0010	60	1872	UNCH
JUL17		----	----	-0.3050	+	0.0010	62	1935	UNCH
AUG17		----	----	-0.2880	+	0.0010	62	1931	UNCH
SEP17		----	----	-0.2980	+	0.0010	60	1868	UNCH
OCT17		----	----	-0.2380		UNCH	62	1927	UNCH
NOV17		----	----	-0.1620		UNCH	----	1226	UNCH
DEC17		----	----	-0.1060	-	0.0090	----	1266	UNCH
JAN18		----	----	-0.1360	-	0.0020	----	1050	UNCH
FEB18		----	----	-0.1430	-	0.0030	----	954	UNCH
MAR18		----	----	-0.2030	+	0.0110	----	1050	UNCH
APR18		----	----	-0.3100	+	0.0060	----	1018	UNCH
MAY18		----	----	-0.3620		UNCH	----	1050	UNCH
JUN18		----	----	-0.3620		UNCH	----	1026	UNCH
JUL18		----	----	-0.3360	-	0.0010	----	1062	UNCH
AUG18		----	----	-0.3320	-	0.0030	----	1058	UNCH
SEP18		----	----	-0.3350	-	0.0020	----	1022	UNCH
OCT18		----	----	-0.3200	-	0.0070	----	1050	UNCH
NOV18		----	----	-0.1790		UNCH	----	1018	UNCH
DEC18		----	----	-0.0840	+	0.0010	----	1054	UNCH
JAN19		----	----	-0.1370		UNCH	----	558	UNCH
FEB19		----	----	-0.1310		UNCH	----	504	UNCH
MAR19		----	----	-0.2270		UNCH	----	558	UNCH
APR19		----	----	-0.3070	+	0.0010	----	540	UNCH
MAY19		----	----	-0.3460	-	0.0010	----	558	UNCH
JUN19		----	----	-0.3460	-	0.0010	----	540	UNCH
JUL19		----	----	-0.3170	-	0.0010	----	558	UNCH
AUG19		----	----	-0.3080		UNCH	----	558	UNCH
SEP19		----	----	-0.3140	-	0.0010	----	540	UNCH
OCT19		----	----	-0.2840	-	0.0010	----	558	UNCH
NOV19		----	----	-0.1770		UNCH	----	540	UNCH
DEC19		----	----	-0.0780		UNCH	----	558	UNCH
TOTAL	CI FUT						428	50517	- 3481
Z8 FUT		CIG ROCKIES NG INDEX							
AUG16		----	----	0.2121	+	0.0314	----	124	UNCH
TOTAL	Z8 FUT							124	
5Z FUT		COLUMB GULF MAINLINE NG BASIS							
AUG16		----	----	-0.0820		UNCH	----	0	- 2788
SEP16		----	----	-0.0850		UNCH	----	3119	UNCH
OCT16		----	----	-0.0800		UNCH	----	3160	UNCH
NOV16		----	----	-0.0820		UNCH	----	1619	UNCH
DEC16		----	----	-0.0720		UNCH	----	1671	UNCH
JAN17		----	----	-0.0850		UNCH	----	1454	UNCH
FEB17		----	----	-0.0850		UNCH	----	1316	UNCH
MAR17		----	----	-0.0820		UNCH	----	1454	UNCH
APR17		----	----	-0.0780		UNCH	----	1468	UNCH
MAY17		----	----	-0.0780		UNCH	----	1516	UNCH
JUN17		----	----	-0.0800		UNCH	----	1467	UNCH
JUL17		----	----	-0.0820		UNCH	----	1515	UNCH
AUG17		----	----	-0.0820		UNCH	----	1515	UNCH
SEP17		----	----	-0.0800		UNCH	----	1467	UNCH
OCT17		----	----	-0.0800		UNCH	----	1515	UNCH
NOV17		----	----	-0.0650		UNCH	----	657	UNCH
DEC17		----	----	-0.0700		UNCH	----	677	UNCH
JAN18		----	----	-0.0700		UNCH	----	57	UNCH
FEB18		----	----	-0.0700		UNCH	----	54	UNCH
MAR18		----	----	-0.0620		UNCH	----	57	UNCH
APR18		----	----	-0.0680		UNCH	----	86	UNCH
MAY18		----	----	-0.0680		UNCH	----	88	UNCH
JUN18		----	----	-0.0700		UNCH	----	86	UNCH
JUL18		----	----	-0.0720		UNCH	----	87	UNCH
AUG18		----	----	-0.0720		UNCH	----	87	UNCH
SEP18		----	----	-0.0700		UNCH	----	85	UNCH
OCT18		----	----	-0.0700		UNCH	----	87	UNCH
NOV18		----	----	-0.0550		UNCH	----	55	UNCH
DEC18		----	----	-0.0600		UNCH	----	56	UNCH
JAN19		----	----	-0.0600		UNCH	----	25	UNCH
FEB19		----	----	-0.0600		UNCH	----	25	UNCH
MAR19		----	----	-0.0520		UNCH	----	24	UNCH
APR19		----	----	-0.0620		UNCH	----	24	UNCH
MAY19		----	----	-0.0620		UNCH	----	24	UNCH
JUN19		----	----	-0.0650		UNCH	----	24	UNCH
JUL19		----	----	-0.0680		UNCH	----	24	UNCH
AUG19		----	----	-0.0680		UNCH	----	24	UNCH
SEP19		----	----	-0.0650		UNCH	----	24	UNCH
OCT19		----	----	-0.0650		UNCH	----	24	UNCH
NOV19		----	----	-0.0420		UNCH	----	23	UNCH
DEC19		----	----	-0.0480		UNCH	----	23	UNCH
JAN20		----	----	-0.0480		UNCH	----	23	UNCH
FEB20		----	----	-0.0480		UNCH	----	23	UNCH
MAR20		----	----	-0.0400		UNCH	----	23	UNCH
APR20		----	----	-0.0520		UNCH	----	23	UNCH
MAY20		----	----	-0.0520		UNCH	----	23	UNCH
JUN20		----	----	-0.0550		UNCH	----	23	UNCH
JUL20		----	----	-0.0580		UNCH	----	23	UNCH
AUG20		----	----	-0.0580		UNCH	----	22	UNCH
SEP20		----	----	-0.0550		UNCH	----	22	UNCH
OCT20		----	----	-0.0550		UNCH	----	22	UNCH
NOV20		----	----	-0.0400		UNCH	----	22	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					wed, Aug 03, 2016 PG61	
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
5Z FUT	COLUMB GULF MAINLINE NG BASIS							
DEC20	----	----	-0.0400	UNCH	----	----	22	UNCH
TOTAL 5Z FUT							27034	- 2788
CFS FUT	COLUMBIA GAS TCO (IFERC) FIXED							
AUG16	----	----	2.5900	UNCH	----	----	0	- 124
SEP16	----	----	2.6710	+ 0.0970	----	----	120	UNCH
OCT16	----	----	2.7100	+ 0.0920	----	----	124	UNCH
NOV16	----	----	2.8700	+ 0.0900	----	----	120	UNCH
DEC16	----	----	3.1180	+ 0.0750	----	----	124	UNCH
TOTAL CFS FUT							488	- 124
L2 FUT	COLUMBIA GULF MAIN NAT G INDEX							
JUL16	----	----	-0.1397	UNCH	----	----	0	- 372
AUG16	----	----	0.1830	+ 0.0960	----	----	372	UNCH
SEP16	----	----	0.0000	UNCH	----	----	360	UNCH
OCT16	----	----	0.0000	UNCH	----	----	372	UNCH
TOTAL L2 FUT							1104	- 372
GL FUT	COLUMBIA GULF ONSHORE BASIS							
AUG16	----	----	-0.0720	UNCH	----	----	0	- 930
SEP16	----	----	-0.0670	+ 0.0010	----	----	900	UNCH
OCT16	----	----	-0.0650	+ 0.0010	----	----	930	UNCH
NOV16	----	----	-0.0620	UNCH	----	----	960	UNCH
DEC16	----	----	-0.0620	UNCH	----	----	992	UNCH
JAN17	----	----	-0.0500	UNCH	----	----	1457	UNCH
FEB17	----	----	-0.0520	UNCH	----	----	1316	UNCH
MAR17	----	----	-0.0600	UNCH	----	----	1457	UNCH
APR17	----	----	-0.0580	UNCH	----	----	1410	UNCH
MAY17	----	----	-0.0620	UNCH	----	----	1457	UNCH
JUN17	----	----	-0.0680	UNCH	----	----	1410	UNCH
JUL17	----	----	-0.0680	UNCH	----	----	1457	UNCH
AUG17	----	----	-0.0680	UNCH	----	----	1457	UNCH
SEP17	----	----	-0.0680	UNCH	----	----	1410	UNCH
OCT17	----	----	-0.0650	UNCH	----	----	1457	UNCH
NOV17	----	----	-0.0480	UNCH	----	----	1410	UNCH
DEC17	----	----	-0.0480	UNCH	----	----	1457	UNCH
TOTAL GL FUT							20937	- 930
DI FUT	DEMARC INDEX FUTURE							
JUL16	----	----	-0.0203	UNCH	----	----	0	- 620
TOTAL DI FUT							0	- 620
DSF FUT	DOMINION (IFERC) FIXED PRICE							
AUG16	----	----	1.2800	UNCH	----	----	0	- 304
SEP16	----	----	1.3460	+ 0.0580	----	----	300	UNCH
OCT16	----	----	1.4080	+ 0.0550	----	----	304	UNCH
NOV16	----	----	1.7690	+ 0.0510	----	----	300	UNCH
DEC16	----	----	2.1480	+ 0.0530	----	----	304	UNCH
JAN17	----	----	2.3920	+ 0.0770	----	----	180	UNCH
FEB17	----	----	2.3880	+ 0.0540	----	----	180	UNCH
MAR17	----	----	2.3210	+ 0.0470	----	----	180	UNCH
APR17	----	----	2.1960	+ 0.0340	----	----	180	UNCH
MAY17	----	----	2.0990	+ 0.0230	----	----	180	UNCH
JUN17	----	----	2.1040	+ 0.0310	----	----	180	UNCH
JUL17	----	----	2.1230	+ 0.0290	----	----	180	UNCH
AUG17	----	----	2.0690	+ 0.0270	----	----	180	UNCH
SEP17	----	----	1.9550	+ 0.0250	----	----	180	UNCH
TOTAL DSF FUT							2828	- 304
IH FUT	DOMINION TRAN INC - APP INDEX							
JUL16	----	----	-0.5811	UNCH	----	----	0	- 1519
AUG16	----	----	0.1220	+ 0.1300	----	----	1302	UNCH
SEP16	----	----	0.0000	UNCH	----	----	1260	UNCH
OCT16	----	----	0.0000	UNCH	----	----	1302	UNCH
JAN18	----	----	0.0000	UNCH	----	----	248	UNCH
FEB18	----	----	0.0000	UNCH	----	----	224	UNCH
MAR18	----	----	0.0000	UNCH	----	----	248	UNCH
APR18	----	----	0.0000	UNCH	----	----	240	UNCH
MAY18	----	----	0.0000	UNCH	----	----	248	UNCH
JUN18	----	----	0.0000	UNCH	----	----	240	UNCH
JUL18	----	----	0.0000	UNCH	----	----	248	UNCH
AUG18	----	----	0.0000	UNCH	----	----	248	UNCH
SEP18	----	----	0.0000	UNCH	----	----	240	UNCH
OCT18	----	----	0.0000	UNCH	----	----	248	UNCH
NOV18	----	----	0.0000	UNCH	----	----	240	UNCH
DEC18	----	----	0.0000	UNCH	----	----	248	UNCH
TOTAL IH FUT							6784	- 1519
PG FUT	DOMINION TRANSMISSION INC -APPALAC							
AUG16	----	----	-1.3920	UNCH	----	----	0	- 2841
SEP16	----	-1.5135A	-1.4930	- 0.0480	----	----	2577	UNCH
OCT16	----	-1.4975A	-1.4730	- 0.0430	----	----	2833	UNCH
NOV16	----	-1.2775A	-1.2650	- 0.0400	----	----	1789	UNCH
DEC16	----	----	-1.1280	- 0.0240	----	----	3298	UNCH
JAN17	----	----	-1.0000	UNCH	----	----	2584	UNCH
FEB17	----	----	-0.9900	- 0.0200	----	----	1572	UNCH
MAR17	----	----	-1.0070	- 0.0220	----	----	1716	UNCH
APR17	----	----	-0.8760	- 0.0180	----	180	1638	+ 150
MAY17	----	----	-0.9440	- 0.0220	----	186	1716	+ 124
JUN17	----	----	-0.9700	- 0.0100	----	180	1668	+ 120
JUL17	----	----	-0.9800	- 0.0100	----	186	1716	+ 124
AUG17	----	----	-1.0420	- 0.0100	----	186	1716	+ 124
SEP17	----	----	-1.1350	- 0.0100	----	180	1668	+ 120
OCT17	----	----	-1.1080	- 0.0100	----	186	1611	+ 124
NOV17	----	----	-0.7980	UNCH	----	----	1170	UNCH
DEC17	----	----	-0.7620	- 0.0120	----	----	961	UNCH
JAN18	----	----	-0.7000	- 0.0280	----	----	1085	UNCH
FEB18	----	----	-0.6950	- 0.0230	----	----	980	UNCH
MAR18	----	----	-0.7150	- 0.0230	----	----	1085	UNCH
APR18	----	----	-0.6400	- 0.0020	----	180	900	+ 180
MAY18	----	----	-0.6910	- 0.0010	----	186	930	+ 186
JUN18	----	----	-0.6940	- 0.0020	----	180	900	+ 180
JUL18	----	----	-0.7290	- 0.0040	----	186	930	+ 186
AUG18	----	----	-0.7260	- 0.0040	----	186	930	+ 186
SEP18	----	----	-0.8490	- 0.0040	----	180	900	+ 180
OCT18	----	----	-0.8540	- 0.0040	----	186	930	+ 186
NOV18	----	----	-0.7360	+ 0.0050	----	----	390	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					wed, Aug 03, 2016		PG61
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
PG FUT	DOMINION TRANSMISSION INC -APPALAC								
DEC18	----	----	-0.6360	- 0.0050		----	----	403	UNCH
JAN19	----	----	-0.5830	- 0.0190		----	----	682	UNCH
FEB19	----	----	-0.5800	- 0.0140		----	----	616	UNCH
MAR19	----	----	-0.6030	- 0.0140		----	----	682	UNCH
APR19	----	----	-0.4530	- 0.0050		----	----	270	UNCH
MAY19	----	----	-0.4860	- 0.0050		----	----	279	UNCH
JUN19	----	----	-0.5980	- 0.0050		----	----	270	UNCH
JUL19	----	----	-0.6730	- 0.0070		----	----	279	UNCH
AUG19	----	----	-0.7010	- 0.0080		----	----	279	UNCH
SEP19	----	----	-0.8160	- 0.0080		----	----	270	UNCH
OCT19	----	----	-0.8410	- 0.0080		----	----	279	UNCH
NOV19	----	----	-0.6440	+ 0.0060		----	----	270	UNCH
DEC19	----	----	-0.6060	- 0.0040		----	----	279	UNCH
JAN20	----	----	-0.5360	- 0.0190		----	----	186	UNCH
FEB20	----	----	-0.4860	- 0.0140		----	----	174	UNCH
MAR20	----	----	-0.5990	- 0.0150		----	----	186	UNCH
APR20	----	----	-0.2950	- 0.0050		----	----	180	UNCH
MAY20	----	----	-0.3650	- 0.0050		----	----	186	UNCH
JUN20	----	----	-0.5150	- 0.0050		----	----	180	UNCH
JUL20	----	----	-0.6870	- 0.0070		----	----	186	UNCH
AUG20	----	----	-0.6500	- 0.0070		----	----	186	UNCH
SEP20	----	----	-0.8720	- 0.0070		----	----	180	UNCH
OCT20	----	----	-0.9020	- 0.0070		----	----	186	UNCH
NOV20	----	----	-0.5940	+ 0.0060		----	----	180	UNCH
DEC20	----	----	-0.5260	- 0.0040		----	----	186	UNCH
TOTAL PG FUT							2568	47247	- 671
IL FUT	EL PASO PERMIAN INDEX								
JUL16	----	----	0.0285	UNCH		----	----	0	- 620
AUG16	----	----	0.1470	+ 0.1180		----	----	620	UNCH
TOTAL IL FUT								620	- 620
Q9 FUT	FL GAS ZONE 3 NAT GAS INDEX								
JUL16	----	----	-0.1261	UNCH		----	----	0	- 2790
AUG16	----	----	0.1780	+ 0.1030		----	----	1860	UNCH
SEP16	----	----	0.0000	UNCH		----	----	1800	UNCH
OCT16	----	----	0.0000	UNCH		----	----	1860	UNCH
TOTAL Q9 FUT								5520	- 2790
FP FUT	FLORIDA GAS ZONE3 BASIS								
AUG16	----	----	0.0580	UNCH		----	----	0	- 279
SEP16	----	----	0.0390	+ 0.0020		----	----	270	UNCH
OCT16	----	----	0.0240	+ 0.0010		----	----	279	UNCH
NOV16	----	----	0.0210	- 0.0020		----	----	120	UNCH
DEC16	----	----	0.0160	- 0.0020		----	----	124	UNCH
JAN17	----	----	0.0140	- 0.0010		----	----	310	UNCH
FEB17	----	----	0.0180	- 0.0020		----	----	224	UNCH
MAR17	----	----	0.0160	- 0.0020		----	----	186	UNCH
TOTAL FP FUT								1513	- 279
NN FUT	HENRY HUB								
SEP16	2.792	2.863B/2.775A	2.839	+ 0.106		2839	----	65573	- 455
OCT16	2.875	2.875 /2.875	2.881	+ 0.098		2542	----	70203	+ 31
NOV16	----	----	3.034	+ 0.091		1620	----	50618	+ 1170
DEC16	----	----	3.276	+ 0.077		279	----	50492	+ 62
JAN17	----	----	3.392	+ 0.077		----	248	68715	+ 248
FEB17	----	----	3.378	+ 0.074		----	224	38088	+ 224
MAR17	----	----	3.328	+ 0.069		155	248	55970	+ 186
APR17	----	----	3.072	+ 0.052		150	270	55990	+ 270
MAY17	----	----	3.043	+ 0.045		----	279	36449	+ 248
JUN17	----	----	3.074	+ 0.041		----	270	32247	+ 240
JUL17	----	----	3.103	+ 0.039		----	279	33032	+ 124
AUG17	----	----	3.111	+ 0.037		----	279	33455	+ 124
SEP17	----	----	3.090	+ 0.035		----	270	32342	+ 238
OCT17	----	----	3.109	+ 0.034		----	279	45768	+ 248
NOV17	----	----	3.162	+ 0.032		----	270	33220	+ 120
DEC17	----	----	3.292	+ 0.030		----	310	33618	+ 124
JAN18	----	----	3.391	+ 0.029		----	310	26156	+ 186
FEB18	----	----	3.353	+ 0.027		----	280	18756	+ 168
MAR18	----	----	3.263	+ 0.025		----	310	29024	+ 186
APR18	----	----	2.876	+ 0.014		----	300	31179	+ 180
MAY18	----	----	2.837	+ 0.013		----	310	17177	+ 186
JUN18	----	----	2.863	+ 0.013		----	300	16293	+ 180
JUL18	----	----	2.893	+ 0.013		----	310	15957	+ 186
AUG18	----	----	2.901	+ 0.013		----	310	16216	+ 186
SEP18	----	----	2.883	+ 0.012		----	300	15581	+ 180
OCT18	----	----	2.908	+ 0.012		----	310	16214	+ 186
NOV18	----	----	2.971	+ 0.012		----	270	16291	+ 180
DEC18	----	----	3.113	+ 0.009		----	279	18119	+ 186
JAN19	----	----	3.228	+ 0.009		----	----	15429	UNCH
FEB19	----	----	3.196	+ 0.010		----	----	12684	UNCH
MAR19	----	----	3.131	+ 0.012		----	----	14190	UNCH
APR19	----	----	2.851	+ 0.002		----	----	12456	UNCH
MAY19	----	----	2.840	+ 0.002		----	----	12884	UNCH
JUN19	----	----	2.869	+ 0.002		----	----	12589	UNCH
JUL19	----	----	2.904	+ 0.002		----	----	13004	UNCH
AUG19	----	----	2.917	+ 0.002		----	----	12967	UNCH
SEP19	----	----	2.903	+ 0.002		----	----	12543	UNCH
OCT19	----	----	2.920	+ 0.002		----	----	12783	UNCH
NOV19	----	----	2.991	+ 0.002		----	----	12974	UNCH
DEC19	----	----	3.137	+ 0.002		----	----	13930	UNCH
JAN20	----	----	3.259	+ 0.002		----	93	9450	UNCH
FEB20	----	----	3.226	+ 0.002		----	87	8531	UNCH
MAR20	----	----	3.160	+ 0.002		----	93	9133	UNCH
APR20	----	----	2.890	+ 0.002		----	90	8334	UNCH
MAY20	----	----	2.883	+ 0.002		----	93	8623	UNCH
JUN20	----	----	2.915	+ 0.002		----	90	8334	UNCH
JUL20	----	----	2.952	+ 0.002		----	93	8648	UNCH
AUG20	----	----	2.980	+ 0.002		----	93	8648	UNCH
SEP20	----	----	2.981	+ 0.002		----	90	8359	UNCH
OCT20	----	----	3.011	+ 0.002		----	93	8648	UNCH
NOV20	----	----	3.084	+ 0.002		----	90	8691	UNCH
DEC20	----	----	3.232	+ 0.002		----	93	8823	UNCH
JAN21	----	----	3.367	+ 0.002		----	----	4987	UNCH
FEB21	----	----	3.337	+ 0.002		----	----	4599	UNCH
MAR21	----	----	3.272	+ 0.002		----	----	4989	UNCH
APR21	----	----	3.007	+ 0.002		----	----	4563	UNCH



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PRELIMINARY

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						Wed, Aug 03, 2016 PG61	
		GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
NN FUT	HENRY HUB								
MAY21	----	----	3.002 + 0.002	----	----	4695	UNCH		
JUN21	----	----	3.034 + 0.002	----	----	4561	UNCH		
JUL21	----	----	3.071 + 0.002	----	----	4597	UNCH		
AUG21	----	----	3.105 + 0.002	----	----	4598	UNCH		
SEP21	----	----	3.108 + 0.002	----	----	4470	UNCH		
OCT21	----	----	3.144 + 0.002	----	----	4571	UNCH		
NOV21	----	----	3.224 + 0.003	----	----	4474	UNCH		
DEC21	----	----	3.378 + 0.007	----	----	4603	UNCH		
JAN22	----	----	3.527 + 0.011	----	----	2842	UNCH		
FEB22	----	----	3.502 + 0.011	----	----	2556	UNCH		
MAR22	----	----	3.439 + 0.011	----	----	2850	UNCH		
APR22	----	----	3.174 + 0.006	----	----	2729	UNCH		
MAY22	----	----	3.169 + 0.006	----	----	2805	UNCH		
JUN22	----	----	3.201 + 0.006	----	----	2700	UNCH		
JUL22	----	----	3.239 + 0.006	----	----	2777	UNCH		
AUG22	----	----	3.275 + 0.006	----	----	2773	UNCH		
SEP22	----	----	3.280 + 0.006	----	----	2691	UNCH		
OCT22	----	----	3.320 + 0.006	----	----	2799	UNCH		
NOV22	----	----	3.400 + 0.007	----	----	2717	UNCH		
DEC22	----	----	3.554 + 0.011	----	----	2807	UNCH		
JAN23	----	----	3.701 + 0.014	----	----	1694	UNCH		
FEB23	----	----	3.676 + 0.014	----	----	1560	UNCH		
MAR23	----	----	3.614 + 0.014	----	----	1694	UNCH		
APR23	----	----	3.344 - 0.001	----	----	1642	UNCH		
MAY23	----	----	3.339 - 0.001	----	----	1694	UNCH		
JUN23	----	----	3.371 - 0.001	----	----	1642	UNCH		
JUL23	----	----	3.409 - 0.001	----	----	1670	UNCH		
AUG23	----	----	3.445 - 0.001	----	----	1670	UNCH		
SEP23	----	----	3.454 - 0.001	----	----	1618	UNCH		
OCT23	----	----	3.499 - 0.001	----	----	1670	UNCH		
NOV23	----	----	3.579 + 0.001	----	----	1618	UNCH		
DEC23	----	----	3.733 + 0.005	----	----	1670	UNCH		
JAN24	----	----	3.880 + 0.008	----	----	1223	UNCH		
FEB24	----	----	3.855 + 0.008	----	----	1149	UNCH		
MAR24	----	----	3.790 + 0.005	----	----	1223	UNCH		
APR24	----	----	3.530 UNCH	----	----	1186	UNCH		
MAY24	----	----	3.520 UNCH	----	----	1223	UNCH		
JUN24	----	----	3.552 UNCH	----	----	1186	UNCH		
JUL24	----	----	3.597 UNCH	----	----	1223	UNCH		
AUG24	----	----	3.633 UNCH	----	----	1223	UNCH		
SEP24	----	----	3.644 UNCH	----	----	1186	UNCH		
OCT24	----	----	3.694 UNCH	----	----	1223	UNCH		
NOV24	----	----	3.776 UNCH	----	----	1186	UNCH		
DEC24	----	----	3.928 UNCH	----	----	1223	UNCH		
JAN25	----	----	4.070 UNCH	----	----	1154	UNCH		
FEB25	----	----	4.045 UNCH	----	----	1040	UNCH		
MAR25	----	----	3.980 + 0.001	----	----	1154	UNCH		
APR25	----	----	3.705 + 0.001	----	----	1116	UNCH		
MAY25	----	----	3.691 + 0.001	----	----	1154	UNCH		
JUN25	----	----	3.724 + 0.001	----	----	1116	UNCH		
JUL25	----	----	3.766 + 0.001	----	----	1154	UNCH		
AUG25	----	----	3.804 + 0.001	----	----	1154	UNCH		
SEP25	----	----	3.817 + 0.001	----	----	1116	UNCH		
OCT25	----	----	3.872 + 0.001	----	----	1154	UNCH		
NOV25	----	----	3.959 + 0.001	----	----	1116	UNCH		
DEC25	----	----	4.119 + 0.001	----	----	1154	UNCH		
JAN26	----	----	4.261 + 0.001	----	----	403	UNCH		
FEB26	----	----	4.239 + 0.001	----	----	364	UNCH		
MAR26	----	----	4.171 + 0.001	----	----	403	UNCH		
APR26	----	----	3.866 + 0.001	----	----	390	UNCH		
MAY26	----	----	3.851 + 0.001	----	----	403	UNCH		
JUN26	----	----	3.886 + 0.001	----	----	390	UNCH		
JUL26	----	----	3.931 + 0.001	----	----	403	UNCH		
AUG26	----	----	3.971 + 0.001	----	----	403	UNCH		
SEP26	----	----	3.986 + 0.001	----	----	390	UNCH		
OCT26	----	----	4.041 + 0.001	----	----	403	UNCH		
NOV26	----	----	4.134 + 0.001	----	----	390	UNCH		
DEC26	----	----	4.307 + 0.001	----	----	403	UNCH		
TOTAL NN FUT						7585	7913	1376774 +	5392
HB FUT	HENRY HUB BASIS								
AUG16	----	----	-0.0020 UNCH	----	----	0	-	9796	
SEP16	----	----	0.0020 + 0.0010	----	1200	6540	+	1200	
OCT16	----	----	0.0020 UNCH	----	----	4526	UNCH		
NOV16	----	----	0.0020 UNCH	----	----	2280	UNCH		
DEC16	----	----	0.0020 UNCH	----	----	2356	UNCH		
JAN17	----	----	0.0020 UNCH	----	----	2263	UNCH		
FEB17	----	----	0.0020 UNCH	----	----	2044	UNCH		
MAR17	----	----	0.0020 UNCH	----	----	2263	UNCH		
APR17	----	----	-0.0020 UNCH	----	----	2730	UNCH		
MAY17	----	----	-0.0020 UNCH	----	----	2821	UNCH		
JUN17	----	----	-0.0020 UNCH	----	----	2730	UNCH		
JUL17	----	----	-0.0020 UNCH	----	----	2821	UNCH		
AUG17	----	----	-0.0020 UNCH	----	----	2821	UNCH		
SEP17	----	----	-0.0020 UNCH	----	----	2730	UNCH		
OCT17	----	----	-0.0020 UNCH	----	----	2821	UNCH		
NOV17	----	----	-0.0020 UNCH	----	----	1710	UNCH		
DEC17	----	----	-0.0020 UNCH	----	----	1767	UNCH		
JAN18	----	----	-0.0020 UNCH	----	----	124	UNCH		
FEB18	----	----	-0.0020 UNCH	----	----	112	UNCH		
MAR18	----	----	-0.0020 UNCH	----	----	124	UNCH		
APR18	----	----	0.0020 UNCH	----	----	120	UNCH		
MAY18	----	----	0.0020 UNCH	----	----	124	UNCH		
JUN18	----	----	0.0020 UNCH	----	----	120	UNCH		
JUL18	----	----	0.0020 UNCH	----	----	124	UNCH		
AUG18	----	----	0.0020 UNCH	----	----	124	UNCH		
SEP18	----	----	0.0020 UNCH	----	----	120	UNCH		
OCT18	----	----	0.0020 UNCH	----	----	124	UNCH		
NOV18	----	----	-0.0020 UNCH	----	----	120	UNCH		
DEC18	----	----	-0.0020 UNCH	----	----	124	UNCH		
TOTAL HB FUT							1200	46683 -	8596
IN FUT	HENRY HUB INDEX FUTURE								
JUL16	----	----	-0.1360 UNCH	----	----	0	-	5270	
AUG16	----	----	0.2050 + 0.0990	----	----	8122	UNCH		
SEP16	----	----	0.0020 + 0.0020	----	1200	4800	+	1200	
OCT16	----	----	0.0000 UNCH	----	----	2728	UNCH		

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX	LOBEX			LOBEX®	PNT/PIT		
		OPEN	HIGH/LOW	SETT. & PT.	PRICE CHGE	VOLUME	VOLUME	OPEN INTEREST	
IN FUT	HENRY HUB INDEX FUTURE								
NOV16		----	----	0.0000	UNCH	----	----	480	UNCH
DEC16		----	----	0.0000	UNCH	----	----	496	UNCH
JAN17		----	----	0.0000	UNCH	----	----	465	UNCH
FEB17		----	----	0.0000	UNCH	----	----	420	UNCH
MAR17		----	----	0.0000	UNCH	----	----	465	UNCH
APR17		----	----	0.0000	UNCH	----	----	1110	UNCH
MAY17		----	----	0.0000	UNCH	----	----	1147	UNCH
JUN17		----	----	0.0000	UNCH	----	----	1110	UNCH
JUL17		----	----	0.0000	UNCH	----	----	1147	UNCH
AUG17		----	----	0.0000	UNCH	----	----	1147	UNCH
SEP17		----	----	0.0000	UNCH	----	----	1110	UNCH
OCT17		----	----	0.0000	UNCH	----	----	1147	UNCH
NOV17		----	----	0.0000	UNCH	----	----	210	UNCH
DEC17		----	----	0.0000	UNCH	----	----	217	UNCH
TOTAL	IN FUT						1200	26321	- 4070
HH FUT	HENRY HUB NG LAST DAY FINANCIAL								
SEP16		2.789	2.858 /2.774	2.839	+	0.106	1640	1140	19164 - 912
OCT16		2.834	2.894 /2.832	2.881	+	0.098	562	900	30217 + 593
NOV16		----	----	3.034	+	0.091	4	50	15437 - 46
DEC16		----	----	3.276	+	0.077	----	50	24323 + 50
JAN17		3.353	3.385 /3.353	3.392	+	0.077	4	100	31727 UNCH
FEB17		----	----	3.378	+	0.074	----	----	11408 UNCH
MAR17		----	----	3.328	+	0.069	6	----	15590 - 6
APR17		----	----	3.072	+	0.052	7	----	20455 + 7
MAY17		----	----	3.043	+	0.045	1	----	11055 + 1
JUN17		----	----	3.074	+	0.041	1	50	14123 + 1
JUL17		----	----	3.103	+	0.039	----	----	7249 UNCH
AUG17		----	----	3.111	+	0.037	----	----	6740 UNCH
SEP17		----	----	3.090	+	0.035	----	----	4462 UNCH
OCT17		----	----	3.109	+	0.034	----	----	8795 UNCH
NOV17		----	----	3.162	+	0.032	----	----	5060 UNCH
DEC17		----	----	3.292	+	0.030	----	----	4365 UNCH
JAN18		----	----	3.391	+	0.029	----	----	5884 UNCH
FEB18		----	----	3.353	+	0.027	----	----	1876 UNCH
MAR18		----	----	3.263	+	0.025	----	200	3395 UNCH
APR18		----	----	2.876	+	0.014	----	200	5596 - 47
MAY18		----	----	2.837	+	0.013	----	----	1564 UNCH
JUN18		----	----	2.863	+	0.013	----	50	2185 + 50
JUL18		----	----	2.893	+	0.013	----	----	1736 UNCH
AUG18		----	----	2.901	+	0.013	----	----	1375 UNCH
SEP18		----	----	2.883	+	0.012	----	----	1375 UNCH
OCT18		----	----	2.908	+	0.012	----	----	2291 UNCH
NOV18		----	----	2.971	+	0.012	----	----	1188 UNCH
DEC18		----	----	3.113	+	0.009	----	----	1248 UNCH
JAN19		----	----	3.228	+	0.009	----	----	1970 UNCH
FEB19		----	----	3.196	+	0.010	----	----	1062 UNCH
MAR19		----	----	3.131	+	0.012	----	----	1275 UNCH
APR19		----	----	2.851	+	0.002	----	----	1554 UNCH
MAY19		----	----	2.840	+	0.002	----	----	1181 UNCH
JUN19		----	----	2.869	+	0.002	----	----	1121 UNCH
JUL19		----	----	2.904	+	0.002	----	----	1016 UNCH
AUG19		----	----	2.917	+	0.002	----	----	998 UNCH
SEP19		----	----	2.903	+	0.002	----	----	824 UNCH
OCT19		----	----	2.920	+	0.002	----	----	1406 UNCH
NOV19		----	----	2.991	+	0.002	----	----	815 UNCH
DEC19		----	----	3.137	+	0.002	----	----	868 UNCH
JAN20		----	----	3.259	+	0.002	----	----	1185 UNCH
FEB20		----	----	3.226	+	0.002	----	----	271 UNCH
MAR20		----	----	3.160	+	0.002	----	----	222 UNCH
APR20		----	----	2.890	+	0.002	----	----	163 UNCH
MAY20		----	----	2.883	+	0.002	----	----	163 UNCH
JUN20		----	----	2.915	+	0.002	----	----	163 UNCH
JUL20		----	----	2.952	+	0.002	----	----	163 UNCH
AUG20		----	----	2.980	+	0.002	----	----	188 UNCH
SEP20		----	----	2.981	+	0.002	----	----	163 UNCH
OCT20		----	----	3.011	+	0.002	----	----	163 UNCH
NOV20		----	----	3.084	+	0.002	----	----	161 UNCH
DEC20		----	----	3.232	+	0.002	----	----	178 UNCH
JAN21		----	----	3.367	+	0.002	----	----	55 UNCH
FEB21		----	----	3.337	+	0.002	----	----	55 UNCH
MAR21		----	----	3.272	+	0.002	----	----	55 UNCH
APR21		----	----	3.007	+	0.002	----	----	55 UNCH
MAY21		----	----	3.002	+	0.002	----	----	55 UNCH
JUN21		----	----	3.034	+	0.002	----	----	55 UNCH
JUL21		----	----	3.071	+	0.002	----	----	55 UNCH
AUG21		----	----	3.105	+	0.002	----	----	55 UNCH
SEP21		----	----	3.108	+	0.002	----	----	55 UNCH
OCT21		----	----	3.144	+	0.002	----	----	55 UNCH
NOV21		----	----	3.224	+	0.003	----	----	55 UNCH
DEC21		----	----	3.378	+	0.007	----	----	55 UNCH
TOTAL	HH FUT						2225	2740	277816 - 309
NPG FUT	HENRY HUB PENULTIMATE FUT								
SEP16		----	----	2.839	+	0.106	----	1241	32009 + 577
OCT16		----	----	2.881	+	0.098	----	166	31158 + 34
NOV16		----	----	3.034	+	0.091	----	----	19862 UNCH
DEC16		----	----	3.276	+	0.077	----	----	20236 UNCH
JAN17		----	----	3.392	+	0.077	----	198	19495 + 198
FEB17		----	----	3.378	+	0.074	----	----	15758 UNCH
MAR17		----	----	3.328	+	0.069	----	----	16834 UNCH
APR17		----	----	3.072	+	0.052	----	116	9795 UNCH
MAY17		----	----	3.043	+	0.045	----	116	10135 UNCH
JUN17		----	----	3.074	+	0.041	----	138	13327 UNCH
JUL17		----	----	3.103	+	0.039	----	116	10599 UNCH
AUG17		----	----	3.111	+	0.037	----	116	10159 - 58
SEP17		----	----	3.090	+	0.035	----	116	9472 UNCH
OCT17		----	----	3.109	+	0.034	----	116	10145 UNCH
NOV17		----	----	3.162	+	0.032	----	----	9441 UNCH
DEC17		----	----	3.292	+	0.030	----	----	7414 UNCH
JAN18		----	----	3.391	+	0.029	----	----	3245 UNCH
FEB18		----	----	3.353	+	0.027	----	----	3410 UNCH
MAR18		----	----	3.263	+	0.025	----	----	3410 UNCH
APR18		----	----	2.876	+	0.014	----	----	3723 UNCH
MAY18		----	----	2.837	+	0.013	----	----	3277 UNCH
JUN18		----	----	2.863	+	0.013	----	----	3277 UNCH
JUL18		----	----	2.893	+	0.013	----	----	3261 UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME		OPEN INTEREST
NPG FUT	HENRY HUB	PENULTIMATE FUT							
AUG18	----	----	2.901	+	0.013	----	----		3261 UNCH
SEP18	----	----	2.883	+	0.012	----	----		3261 UNCH
OCT18	----	----	2.908	+	0.012	----	----		3261 UNCH
NOV18	----	----	2.971	+	0.012	----	----		3226 UNCH
DEC18	----	----	3.113	+	0.009	----	----		3246 UNCH
JAN19	----	----	3.228	+	0.009	----	----		1554 UNCH
FEB19	----	----	3.196	+	0.010	----	----		1554 UNCH
MAR19	----	----	3.131	+	0.012	----	----		1554 UNCH
APR19	----	----	2.851	+	0.002	----	----		1520 UNCH
MAY19	----	----	2.840	+	0.002	----	----		1520 UNCH
JUN19	----	----	2.869	+	0.002	----	----		1520 UNCH
JUL19	----	----	2.904	+	0.002	----	----		1520 UNCH
AUG19	----	----	2.917	+	0.002	----	----		1520 UNCH
SEP19	----	----	2.903	+	0.002	----	----		1520 UNCH
OCT19	----	----	2.920	+	0.002	----	----		1520 UNCH
NOV19	----	----	2.991	+	0.002	----	----		1520 UNCH
DEC19	----	----	3.137	+	0.002	----	----		1520 UNCH
JAN20	----	----	3.259	+	0.002	----	----		880 UNCH
FEB20	----	----	3.226	+	0.002	----	----		880 UNCH
MAR20	----	----	3.160	+	0.002	----	----		880 UNCH
APR20	----	----	2.890	+	0.002	----	----		880 UNCH
MAY20	----	----	2.883	+	0.002	----	----		880 UNCH
JUN20	----	----	2.915	+	0.002	----	----		880 UNCH
JUL20	----	----	2.952	+	0.002	----	----		880 UNCH
AUG20	----	----	2.980	+	0.002	----	----		880 UNCH
SEP20	----	----	2.981	+	0.002	----	----		880 UNCH
OCT20	----	----	3.011	+	0.002	----	----		880 UNCH
NOV20	----	----	3.084	+	0.002	----	----		880 UNCH
DEC20	----	----	3.232	+	0.002	----	----		880 UNCH
JAN21	----	----	3.367	+	0.002	----	----		30 UNCH
FEB21	----	----	3.337	+	0.002	----	----		30 UNCH
MAR21	----	----	3.272	+	0.002	----	----		30 UNCH
APR21	----	----	3.007	+	0.002	----	----		30 UNCH
MAY21	----	----	3.002	+	0.002	----	----		30 UNCH
JUN21	----	----	3.034	+	0.002	----	----		30 UNCH
JUL21	----	----	3.071	+	0.002	----	----		30 UNCH
AUG21	----	----	3.105	+	0.002	----	----		30 UNCH
SEP21	----	----	3.108	+	0.002	----	----		30 UNCH
OCT21	----	----	3.144	+	0.002	----	----		30 UNCH
NOV21	----	----	3.224	+	0.003	----	----		30 UNCH
DEC21	----	----	3.378	+	0.007	----	----		30 UNCH
TOTAL	NPG FUT						2439		314959 + 751
NHN FUT	HOUSTON SHIP	CHANNEL BASIS							
AUG16	----	----	0.0080		UNCH	----	----		0 - 1302
SEP16	----	-0.0375A	-0.0360	-	0.0040	----	----		960 UNCH
OCT16	----	-0.0525A	-0.0540	-	0.0020	----	----		1085 UNCH
NOV16	----	----	-0.0610		UNCH	----	----		1020 UNCH
DEC16	----	----	-0.0860		UNCH	----	----		1364 UNCH
JAN17	----	----	-0.1090	-	0.0010	----	----		1023 UNCH
FEB17	----	----	-0.1050	-	0.0010	----	----		924 UNCH
MAR17	----	----	-0.0920		UNCH	----	----		1147 UNCH
APR17	----	----	-0.0380		UNCH	----	----		600 UNCH
MAY17	----	----	-0.0380		UNCH	----	----		620 UNCH
JUN17	----	----	-0.0400		UNCH	----	----		600 UNCH
JUL17	----	----	-0.0250		UNCH	----	----		620 UNCH
AUG17	----	----	-0.0150		UNCH	----	----		620 UNCH
SEP17	----	----	-0.0250		UNCH	----	----		600 UNCH
OCT17	----	----	-0.0400		UNCH	----	----		620 UNCH
NOV17	----	----	-0.0510		UNCH	----	----		360 UNCH
DEC17	----	----	-0.0560		UNCH	----	----		248 UNCH
JAN18	----	----	-0.0590	-	0.0010	----	----		527 UNCH
FEB18	----	----	-0.0490	-	0.0010	----	----		476 UNCH
MAR18	----	----	-0.0490	-	0.0010	----	----		527 UNCH
APR18	----	----	-0.0110		UNCH	----	----		420 UNCH
MAY18	----	----	-0.0060		UNCH	----	----		434 UNCH
JUN18	----	----	-0.0030	+	0.0010	----	----		420 UNCH
JUL18	----	----	0.0090		UNCH	----	----		434 UNCH
AUG18	----	----	0.0070	+	0.0010	----	----		434 UNCH
SEP18	----	----	0.0070	+	0.0010	----	----		420 UNCH
OCT18	----	----	-0.0020		UNCH	----	----		434 UNCH
NOV18	----	----	-0.0290		UNCH	----	----		390 UNCH
DEC18	----	----	-0.0320		UNCH	----	----		403 UNCH
JAN19	----	----	-0.0120		UNCH	----	----		527 UNCH
FEB19	----	----	-0.0140		UNCH	----	----		476 UNCH
MAR19	----	----	-0.0140		UNCH	----	----		527 UNCH
APR19	----	----	0.0080		UNCH	----	----		510 UNCH
MAY19	----	----	0.0080		UNCH	----	----		527 UNCH
JUN19	----	----	0.0080		UNCH	----	----		510 UNCH
JUL19	----	----	0.0230		UNCH	----	----		527 UNCH
AUG19	----	----	0.0230		UNCH	----	----		527 UNCH
SEP19	----	----	0.0230		UNCH	----	----		510 UNCH
OCT19	----	----	0.0150		UNCH	----	----		527 UNCH
NOV19	----	----	0.0110		UNCH	----	----		510 UNCH
DEC19	----	----	0.0090		UNCH	----	----		527 UNCH
JAN20	----	----	0.0090		UNCH	----	----		279 UNCH
FEB20	----	----	0.0040		UNCH	----	----		261 UNCH
MAR20	----	----	0.0040		UNCH	----	----		279 UNCH
APR20	----	----	0.0310		UNCH	----	----		270 UNCH
MAY20	----	----	0.0310		UNCH	----	----		279 UNCH
JUN20	----	----	0.0310		UNCH	----	----		270 UNCH
JUL20	----	----	0.0460		UNCH	----	----		279 UNCH
AUG20	----	----	0.0460		UNCH	----	----		279 UNCH
SEP20	----	----	0.0460		UNCH	----	----		270 UNCH
OCT20	----	----	0.0390		UNCH	----	----		279 UNCH
NOV20	----	----	0.0160		UNCH	----	----		270 UNCH
DEC20	----	----	0.0160		UNCH	----	----		279 UNCH
JAN21	----	----	0.0220		UNCH	----	----		155 UNCH
FEB21	----	----	0.0120		UNCH	----	----		140 UNCH
MAR21	----	----	0.0120		UNCH	----	----		155 UNCH
APR21	----	----	0.0700		UNCH	----	----		150 UNCH
MAY21	----	----	0.0700		UNCH	----	----		155 UNCH
JUN21	----	----	0.0700		UNCH	----	----		150 UNCH
JUL21	----	----	0.0800		UNCH	----	----		155 UNCH
AUG21	----	----	0.0800		UNCH	----	----		155 UNCH
SEP21	----	----	0.0800		UNCH	----	----		150 UNCH
OCT21	----	----	0.0720		UNCH	----	----		155 UNCH

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
			GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
NHN FUT			HOUSTON SHIP CHANNEL BASIS						
NOV21			----	----	0.0450	UNCH	----	----	150 UNCH
DEC21			----	----	0.0480	UNCH	----	----	155 UNCH
TOTAL NHN FUT									29054 - 1302
IP FUT			HOUSTON SHIP CHANNEL INDEX						
AUG16			----	----	0.1578	+ 0.0337	----	----	186 UNCH
TOTAL IP FUT									186
XJ FUT			HOUSTON SHIP CHANNEL PIPE						
JAN17			----	----	3.283	+ 0.076	----	----	408 UNCH
FEB17			----	----	3.273	+ 0.073	----	----	400 UNCH
MAR17			----	----	3.236	+ 0.069	----	----	392 UNCH
APR17			----	----	3.034	+ 0.052	----	----	386 UNCH
MAY17			----	----	3.005	+ 0.045	----	----	380 UNCH
JUN17			----	----	3.034	+ 0.041	----	----	372 UNCH
JUL17			----	----	3.078	+ 0.039	----	----	368 UNCH
AUG17			----	----	3.096	+ 0.037	----	----	362 UNCH
SEP17			----	----	3.065	+ 0.035	----	----	357 UNCH
TOTAL XJ FUT									3425
MFS FUT			MICHCON IFERC FIXED PRICE						
AUG16			----	----	2.5900	UNCH	----	----	0 - 124
SEP16			----	----	2.7630	+ 0.1080	----	----	120 UNCH
OCT16			----	----	2.8240	+ 0.0990	----	----	124 UNCH
NOV16			----	----	3.1560	+ 0.0800	----	----	120 UNCH
DEC16			----	----	3.3850	+ 0.0650	----	----	124 UNCH
TOTAL MFS FUT									488 - 124
Y8 FUT			MICHCON NG INDEX						
AUG16			----	----	0.2103	+ 0.0496	----	----	620 UNCH
SEP16			----	----	0.0000	UNCH	----	----	600 UNCH
OCT16			----	----	0.0000	UNCH	----	----	620 UNCH
TOTAL Y8 FUT									1840
NF FUT			MICHIGAN BASIS						
AUG16			----	----	-0.0820	UNCH	----	----	0 - 819
SEP16			----	----	-0.0760	+ 0.0020	----	----	674 UNCH
OCT16			----	----	-0.0570	+ 0.0010	----	----	478 UNCH
NOV16			----	----	0.1220	- 0.0110	----	----	364 UNCH
DEC16			----	----	0.1090	- 0.0120	----	----	345 UNCH
JAN17			----	----	0.0840	- 0.0120	----	----	469 UNCH
FEB17			----	----	0.1220	- 0.0100	----	----	424 UNCH
MAR17			----	----	0.1420	- 0.0040	----	----	469 UNCH
APR17			----	----	0.0790	- 0.0020	----	----	510 UNCH
MAY17			----	----	-0.0210	- 0.0020	----	----	527 UNCH
JUN17			----	----	-0.0640	- 0.0020	----	----	510 UNCH
JUL17			----	----	-0.0690	- 0.0020	----	----	527 UNCH
AUG17			----	----	-0.0860	- 0.0020	----	----	527 UNCH
SEP17			----	----	-0.0610	- 0.0020	----	----	510 UNCH
OCT17			----	----	-0.0510	- 0.0020	----	----	527 UNCH
NOV17			----	----	0.0850	- 0.0180	----	----	360 UNCH
DEC17			----	----	0.0670	- 0.0170	----	----	372 UNCH
JAN18			----	----	0.0850	- 0.0070	----	----	348 UNCH
FEB18			----	----	0.0720	- 0.0180	----	----	324 UNCH
MAR18			----	----	0.0130	- 0.0230	----	----	348 UNCH
APR18			----	----	0.0120	- 0.0170	----	----	100 UNCH
MAY18			----	----	-0.0800	- 0.0200	----	----	100 UNCH
JUN18			----	----	-0.0930	- 0.0170	----	----	100 UNCH
JUL18			----	----	-0.1580	- 0.0230	----	----	100 UNCH
AUG18			----	----	-0.1620	- 0.0220	----	----	100 UNCH
SEP18			----	----	-0.1540	- 0.0240	----	----	100 UNCH
OCT18			----	----	-0.1710	- 0.0270	----	----	100 UNCH
NOV18			----	----	0.0680	- 0.0220	----	----	100 UNCH
DEC18			----	----	0.0590	- 0.0220	----	----	100 UNCH
JAN19			----	----	0.0410	- 0.0220	----	----	31 UNCH
FEB19			----	----	0.0590	- 0.0210	----	----	28 UNCH
MAR19			----	----	0.0530	- 0.0190	----	----	31 UNCH
APR19			----	----	0.0260	- 0.0160	----	----	30 UNCH
MAY19			----	----	-0.0560	- 0.0150	----	----	31 UNCH
JUN19			----	----	-0.0770	- 0.0150	----	----	30 UNCH
JUL19			----	----	-0.0760	- 0.0150	----	----	31 UNCH
AUG19			----	----	-0.0860	- 0.0150	----	----	31 UNCH
SEP19			----	----	-0.0740	- 0.0160	----	----	30 UNCH
OCT19			----	----	-0.0990	- 0.0160	----	----	31 UNCH
NOV19			----	----	0.0830	- 0.0250	----	----	30 UNCH
DEC19			----	----	0.0740	- 0.0240	----	----	31 UNCH
TOTAL NF FUT									9878 - 819
NL FUT			NGPL MID-CONTINENT						
AUG16			----	----	-0.1520	UNCH	----	----	0 - 721
SEP16			----	----	-0.1740	UNCH	----	----	1046 UNCH
OCT16			----	----	-0.1920	- 0.0020	----	----	1483 UNCH
NOV16			----	----	-0.1380	- 0.0020	----	----	701 UNCH
DEC16			----	----	-0.0930	- 0.0020	----	----	723 UNCH
JAN17			----	----	-0.0830	- 0.0040	----	----	1652 UNCH
FEB17			----	----	-0.0830	- 0.0030	----	----	1493 UNCH
MAR17			----	----	-0.1440	- 0.0030	----	----	1652 UNCH
APR17			----	----	-0.1690	- 0.0010	----	----	1200 UNCH
MAY17			----	----	-0.2670	- 0.0010	----	----	1240 UNCH
JUN17			----	----	-0.2320	- 0.0020	----	----	1200 UNCH
JUL17			----	----	-0.2120	- 0.0020	----	----	1240 UNCH
AUG17			----	----	-0.2140	- 0.0010	----	----	1240 UNCH
SEP17			----	----	-0.2300	- 0.0020	----	----	1200 UNCH
OCT17			----	----	-0.2550	- 0.0020	----	----	1240 UNCH
NOV17			----	----	-0.1110	+ 0.0060	----	----	870 UNCH
DEC17			----	----	-0.0850	+ 0.0030	----	----	899 UNCH
JAN18			----	----	-0.0940	+ 0.0020	----	----	620 UNCH
FEB18			----	----	-0.0990	+ 0.0010	----	----	560 UNCH
MAR18			----	----	-0.1300	+ 0.0030	----	----	620 UNCH
APR18			----	----	-0.1810	- 0.0030	----	----	930 UNCH
MAY18			----	----	-0.2640	- 0.0020	----	----	961 UNCH
JUN18			----	----	-0.2380	- 0.0030	----	----	930 UNCH
JUL18			----	----	-0.2250	- 0.0030	----	----	961 UNCH
AUG18			----	----	-0.2280	- 0.0040	----	----	961 UNCH
SEP18			----	----	-0.2370	- 0.0030	----	----	930 UNCH
OCT18			----	----	-0.2580	- 0.0020	----	----	961 UNCH
NOV18			----	----	-0.0870	- 0.0020	----	----	810 UNCH



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PRELIMINARY

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					wed, Aug 03, 2016 PG61	
	GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
NL FUT	NGPL MID-CONTINENT							
DEC18	----	----	-0.0430	- 0.0030	----	----	837	UNCH
JAN19	----	----	-0.0280	- 0.0030	----	----	837	UNCH
FEB19	----	----	-0.0280	- 0.0040	----	----	756	UNCH
MAR19	----	----	-0.0640	- 0.0030	----	----	837	UNCH
APR19	----	----	-0.1210	UNCH	----	----	840	UNCH
MAY19	----	----	-0.2160	UNCH	----	----	868	UNCH
JUN19	----	----	-0.1840	- 0.0010	----	----	840	UNCH
JUL19	----	----	-0.1680	UNCH	----	----	868	UNCH
AUG19	----	----	-0.1710	UNCH	----	----	868	UNCH
SEP19	----	----	-0.1820	UNCH	----	----	840	UNCH
OCT19	----	----	-0.2050	- 0.0010	----	----	868	UNCH
NOV19	----	----	0.0080	- 0.0020	----	----	600	UNCH
DEC19	----	----	-0.0080	- 0.0040	----	----	620	UNCH
JAN20	----	----	0.0000	- 0.0030	----	----	620	UNCH
FEB20	----	----	0.0030	- 0.0040	----	----	580	UNCH
MAR20	----	----	-0.0340	- 0.0040	----	----	620	UNCH
TOTAL NL FUT							40622	- 721
IW FUT	NGPL MIDCONTINENT INDEX							
JUL16	----	----	-0.0318	UNCH	----	----	0	- 1581
AUG16	----	----	0.2090	+ 0.1390	----	----	496	UNCH
SEP16	----	----	0.0000	UNCH	----	----	600	UNCH
OCT16	----	----	0.0000	UNCH	----	----	620	UNCH
TOTAL IW FUT							1716	- 1581
PX FUT	NGPL MIDCONTINENT SWING							
30JUL16	----	----	2.6150	UNCH	----	----	0	- 20
31JUL16	----	----	2.6150	UNCH	----	----	0	- 20
TOTAL PX FUT							0	- 40
PD FUT	NGPL TEX /OK							
AUG16	----	----	-0.0520	UNCH	----	----	0	- 2327
SEP16	----	----	-0.0830	UNCH	----	----	1970	UNCH
OCT16	----	----	-0.0800	+ 0.0010	----	----	2417	UNCH
NOV16	----	----	-0.0760	+ 0.0050	----	----	2706	UNCH
DEC16	----	----	-0.0730	+ 0.0050	----	----	2777	UNCH
JAN17	----	----	-0.0880	+ 0.0020	----	----	2666	UNCH
FEB17	----	----	-0.0860	+ 0.0050	----	----	2408	UNCH
MAR17	----	----	-0.0790	+ 0.0050	----	----	2666	UNCH
APR17	----	----	-0.0470	+ 0.0010	----	----	1260	UNCH
MAY17	----	----	-0.0920	+ 0.0010	----	----	1302	UNCH
JUN17	----	----	-0.0970	+ 0.0010	----	----	1260	UNCH
JUL17	----	----	-0.0750	UNCH	----	----	1302	UNCH
AUG17	----	----	-0.0600	UNCH	----	----	1302	UNCH
SEP17	----	----	-0.0870	+ 0.0010	----	----	1260	UNCH
OCT17	----	----	-0.0920	+ 0.0010	----	----	1302	UNCH
NOV17	----	----	-0.0790	+ 0.0010	----	----	1260	UNCH
DEC17	----	----	-0.0810	+ 0.0010	----	----	1302	UNCH
JAN18	----	----	-0.0790	+ 0.0010	----	----	899	UNCH
FEB18	----	----	-0.0780	+ 0.0030	----	----	812	UNCH
MAR18	----	----	-0.0760	+ 0.0020	----	----	899	UNCH
APR18	----	----	-0.0240	UNCH	----	----	930	UNCH
MAY18	----	----	-0.0580	+ 0.0010	----	----	961	UNCH
JUN18	----	----	-0.0600	UNCH	----	----	930	UNCH
JUL18	----	----	-0.0390	UNCH	----	----	961	UNCH
AUG18	----	----	-0.0260	UNCH	----	----	961	UNCH
SEP18	----	----	-0.0570	UNCH	----	----	930	UNCH
OCT18	----	----	-0.0640	UNCH	----	----	961	UNCH
NOV18	----	----	-0.0410	+ 0.0010	----	----	810	UNCH
DEC18	----	----	-0.0390	+ 0.0010	----	----	837	UNCH
JAN19	----	----	-0.0450	- 0.0020	----	----	651	UNCH
FEB19	----	----	-0.0440	UNCH	----	----	588	UNCH
MAR19	----	----	-0.0400	+ 0.0010	----	----	651	UNCH
APR19	----	----	-0.0150	+ 0.0010	----	----	630	UNCH
MAY19	----	----	-0.0590	+ 0.0010	----	----	651	UNCH
JUN19	----	----	-0.0630	+ 0.0010	----	----	630	UNCH
JUL19	----	----	-0.0400	UNCH	----	----	651	UNCH
AUG19	----	----	-0.0250	UNCH	----	----	651	UNCH
SEP19	----	----	-0.0540	UNCH	----	----	630	UNCH
OCT19	----	----	-0.0600	UNCH	----	----	651	UNCH
NOV19	----	----	-0.0410	UNCH	----	----	630	UNCH
DEC19	----	----	-0.0390	+ 0.0010	----	----	651	UNCH
JAN20	----	----	-0.0450	- 0.0020	----	----	620	UNCH
FEB20	----	----	-0.0420	+ 0.0010	----	----	580	UNCH
MAR20	----	----	-0.0400	+ 0.0010	----	----	620	UNCH
TOTAL PD FUT							49536	- 2327
PE FUT	NORTHEN NATURAL GAS DEMARCATION							
AUG16	----	----	-0.0320	UNCH	----	----	0	- 164
SEP16	----	----	-0.1090	+ 0.0040	----	----	86	UNCH
OCT16	----	----	-0.1210	- 0.0110	----	----	88	UNCH
NOV16	----	----	0.0240	UNCH	----	----	116	UNCH
DEC16	----	----	0.0760	- 0.0020	----	----	493	UNCH
JAN17	----	----	0.2120	- 0.0040	----	----	74	UNCH
FEB17	----	----	0.2120	- 0.0040	----	----	68	UNCH
MAR17	----	----	0.0650	- 0.0010	----	----	74	UNCH
APR17	----	----	-0.0830	- 0.0050	----	----	64	UNCH
MAY17	----	----	-0.2360	- 0.0600	----	----	66	UNCH
JUN17	----	----	-0.2330	- 0.0050	----	----	64	UNCH
JUL17	----	----	-0.2010	+ 0.0370	----	----	62	UNCH
AUG17	----	----	-0.2030	+ 0.0550	----	----	62	UNCH
SEP17	----	----	-0.2030	+ 0.0180	----	----	60	UNCH
OCT17	----	----	-0.1730	- 0.0670	----	----	62	UNCH
NOV17	----	----	-0.0220	UNCH	----	----	8	UNCH
DEC17	----	----	0.0180	UNCH	----	----	8	UNCH
JAN18	----	----	0.1220	UNCH	----	----	8	UNCH
FEB18	----	----	0.1200	UNCH	----	----	8	UNCH
MAR18	----	----	0.1000	UNCH	----	----	8	UNCH
APR18	----	----	-0.0670	- 0.0070	----	----	8	UNCH
MAY18	----	----	-0.2150	- 0.0080	----	----	8	UNCH
JUN18	----	----	-0.2400	- 0.0080	----	----	8	UNCH
JUL18	----	----	-0.2270	- 0.0070	----	----	8	UNCH
AUG18	----	----	-0.2270	- 0.0070	----	----	8	UNCH
SEP18	----	----	-0.2370	- 0.0070	----	----	8	UNCH
OCT18	----	----	-0.2570	- 0.0070	----	----	8	UNCH
NOV18	----	----	0.0450	- 0.0100	----	----	8	UNCH
DEC18	----	----	0.0550	- 0.0100	----	----	8	UNCH



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PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						Wed, Aug 03, 2016 PG61	
		GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
PE FUT	NORTHEN NATURAL GAS DEMARCATION								
APR19		----	----	-0.1220	- 0.0020	----	----	60	UNCH
MAY19		----	----	-0.2080	- 0.0030	----	----	62	UNCH
JUN19		----	----	-0.1800	- 0.0020	----	----	60	UNCH
JUL19		----	----	-0.1620	- 0.0020	----	----	62	UNCH
AUG19		----	----	-0.1600	- 0.0020	----	----	62	UNCH
SEP19		----	----	-0.1780	- 0.0030	----	----	60	UNCH
OCT19		----	----	-0.2000	- 0.0020	----	----	62	UNCH
TOTAL	PE FUT							1979	- 164
PF FUT	NORTHEN NATURAL GAS VENTURA IOWA								
AUG16		----	----	-0.0720	UNCH	----	----	0	- 310
SEP16		----	----	-0.1360	+ 0.0080	----	----	180	UNCH
OCT16		----	----	-0.1250	- 0.0050	----	----	217	UNCH
NOV16		----	----	0.0240	- 0.0020	----	----	360	UNCH
DEC16		----	----	0.1110	- 0.0010	----	----	372	UNCH
JAN17		----	----	0.3290	- 0.0050	----	----	403	UNCH
FEB17		----	----	0.3230	- 0.0020	----	----	364	UNCH
MAR17		----	----	0.0470	UNCH	----	----	403	UNCH
APR17		----	----	-0.0730	+ 0.0030	----	----	360	UNCH
MAY17		----	----	-0.1920	+ 0.0070	----	----	372	UNCH
JUN17		----	----	-0.2510	+ 0.0020	----	----	360	UNCH
JUL17		----	----	-0.2560	+ 0.0020	----	----	372	UNCH
AUG17		----	----	-0.2760	+ 0.0030	----	----	372	UNCH
SEP17		----	----	-0.2410	+ 0.0030	----	----	360	UNCH
OCT17		----	----	-0.1670	+ 0.0010	----	----	372	UNCH
NOV17		----	----	-0.0210	- 0.0060	----	----	180	UNCH
DEC17		----	----	0.0400	- 0.0040	----	----	186	UNCH
JAN18		----	----	0.2190	- 0.0050	----	----	31	UNCH
FEB18		----	----	0.2120	- 0.0040	----	----	28	UNCH
MAR18		----	----	0.0600	- 0.0030	----	----	31	UNCH
TOTAL	PF FUT							5323	- 310
XR FUT	NORTHERN ROCKIES PIPE								
NOV16		----	----	2.920	+ 0.089	----	----	60	UNCH
DEC16		----	----	3.335	+ 0.074	----	----	62	UNCH
JAN17		----	----	3.384	+ 0.075	----	----	31	UNCH
FEB17		----	----	3.353	+ 0.073	----	----	28	UNCH
MAR17		----	----	3.082	+ 0.065	----	----	31	UNCH
APR17		----	----	2.765	+ 0.053	----	----	30	UNCH
MAY17		----	----	2.748	+ 0.043	----	----	31	UNCH
JUN17		----	----	2.782	+ 0.038	----	----	30	UNCH
JUL17		----	----	2.847	+ 0.038	----	----	31	UNCH
AUG17		----	----	2.859	+ 0.036	----	----	31	UNCH
SEP17		----	----	2.833	+ 0.034	----	----	30	UNCH
OCT17		----	----	2.890	+ 0.038	----	----	31	UNCH
NOV17		----	----	3.045	+ 0.031	----	----	30	UNCH
DEC17		----	----	3.261	+ 0.025	----	----	31	UNCH
JAN18		----	----	3.315	+ 0.024	----	----	31	UNCH
FEB18		----	----	3.268	+ 0.022	----	----	28	UNCH
MAR18		----	----	3.114	+ 0.038	----	----	31	UNCH
APR18		----	----	2.620	+ 0.021	----	----	30	UNCH
MAY18		----	----	2.531	+ 0.012	----	----	31	UNCH
JUN18		----	----	2.557	+ 0.013	----	----	30	UNCH
TOTAL	XR FUT							668	
NR FUT	NORTHWEST ROCKIES BASIS FUTURE								
AUG16		----	----	-0.1620	UNCH	----	----	0	- 3026
SEP16		----	-0.2375A	-0.2350	- 0.0110	----	----	2980	UNCH
OCT16		----	-0.2550A	-0.2570	- 0.0140	----	----	3491	UNCH
NOV16		----		-0.1140	- 0.0020	----	----	3810	UNCH
DEC16		----		0.0590	- 0.0030	----	----	4557	UNCH
JAN17		----		-0.0080	- 0.0020	----	----	2883	UNCH
FEB17		----		-0.0250	- 0.0010	----	----	2548	UNCH
MAR17		----		-0.2460	- 0.0040	----	----	2883	UNCH
APR17		----		-0.3070	+ 0.0010	----	150	2940	- 60
MAY17		----		-0.2950	- 0.0020	----	155	2914	- 62
JUN17		----		-0.2920	- 0.0030	----	150	2820	- 60
JUL17		----		-0.2560	- 0.0010	----	155	2697	- 62
AUG17		----		-0.2520	- 0.0010	----	155	2697	- 62
SEP17		----		-0.2570	- 0.0010	----	150	2610	- 60
OCT17		----		-0.2190	+ 0.0040	----	155	2697	- 62
NOV17		----		-0.1170	- 0.0010	----	----	2430	UNCH
DEC17		----		-0.0310	- 0.0050	----	----	2511	UNCH
JAN18		----		-0.0760	- 0.0050	----	----	1612	UNCH
FEB18		----		-0.0850	- 0.0050	----	----	1456	UNCH
MAR18		----		-0.1490	+ 0.0130	----	----	1612	UNCH
APR18		----		-0.2560	+ 0.0070	----	----	1530	UNCH
MAY18		----		-0.3060	- 0.0010	----	----	1581	UNCH
JUN18		----		-0.3060	UNCH	----	----	1530	UNCH
JUL18		----		-0.2800	- 0.0030	----	----	1674	UNCH
AUG18		----		-0.2780	- 0.0020	----	----	1674	UNCH
SEP18		----		-0.2810	- 0.0020	----	----	1620	UNCH
OCT18		----		-0.2640	- 0.0070	----	----	1674	UNCH
NOV18		----		-0.1090	UNCH	----	----	1650	UNCH
DEC18		----		-0.0020	UNCH	----	----	1705	UNCH
JAN19		----		-0.0460	+ 0.0010	----	----	1519	UNCH
FEB19		----		-0.0510	UNCH	----	----	1372	UNCH
MAR19		----		-0.1670	UNCH	----	----	1519	UNCH
APR19		----		-0.2480	+ 0.0010	----	----	1500	UNCH
MAY19		----		-0.2770	- 0.0010	----	----	1550	UNCH
JUN19		----		-0.2780	- 0.0010	----	----	1500	UNCH
JUL19		----		-0.2450	- 0.0010	----	----	1550	UNCH
AUG19		----		-0.2430	- 0.0010	----	----	1550	UNCH
SEP19		----		-0.2480	- 0.0010	----	----	1500	UNCH
OCT19		----		-0.2170	UNCH	----	----	1550	UNCH
NOV19		----		-0.1020	+ 0.0010	----	----	1320	UNCH
DEC19		----		0.0090	UNCH	----	----	1364	UNCH
JAN20		----		-0.0230	UNCH	----	----	124	UNCH
FEB20		----		-0.0280	+ 0.0010	----	----	116	UNCH
MAR20		----		-0.1450	UNCH	----	----	124	UNCH
APR20		----		-0.2100	+ 0.0010	----	----	60	UNCH
MAY20		----		-0.2390	- 0.0010	----	----	62	UNCH
JUN20		----		-0.2400	- 0.0010	----	----	60	UNCH
JUL20		----		-0.2050	UNCH	----	----	62	UNCH
AUG20		----		-0.2030	- 0.0010	----	----	62	UNCH
SEP20		----		-0.2080	UNCH	----	----	60	UNCH
OCT20		----		-0.1770	- 0.0010	----	----	62	UNCH



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PG61 BULLETIN #148@				ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61			
		GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
NR FUT	NORTHWEST ROCKIES BASIS FUTURE										
NOV20		----	----	-0.0870	+	0.0010	----	----	60	UNCH	
DEC20		----	----	0.0280		UNCH	----	----	62	UNCH	
TOTAL	NR FUT							1070	85494	- 3454	
HP FUT	NYMEX NATURAL GAS FUTURES										
SEP16		----	----	2.839	+	0.106	538	591	16946	+ 474	
OCT16		----	----	2.881	+	0.098	----	185	18182	- 30	
NOV16		----	----	3.034	+	0.091	----	667	7766	+ 228	
DEC16		----	----	3.276	+	0.077	----	389	8698	+ 163	
JAN17		----	----	3.392	+	0.077	----	140	7230	+ 90	
FEB17		----	----	3.378	+	0.074	----	4	5322	UNCH	
MAR17		----	----	3.328	+	0.069	----	144	10441	+ 54	
APR17		----	----	3.072	+	0.052	----	295	3203	- 198	
MAY17		----	----	3.043	+	0.045	----	295	3698	- 199	
JUN17		----	----	3.074	+	0.041	----	317	3318	- 205	
JUL17		----	----	3.103	+	0.039	----	295	2903	- 202	
AUG17		----	----	3.111	+	0.037	----	295	2410	- 202	
SEP17		----	----	3.090	+	0.035	----	295	2453	- 202	
OCT17		----	----	3.109	+	0.034	----	295	2808	- 202	
NOV17		----	----	3.162	+	0.032	----	----	1928	UNCH	
DEC17		----	----	3.292	+	0.030	----	----	5134	UNCH	
JAN18		----	----	3.391	+	0.029	----	----	886	UNCH	
FEB18		----	----	3.353	+	0.027	----	75	1040	+ 30	
MAR18		----	----	3.263	+	0.025	----	----	1260	UNCH	
APR18		----	----	2.876	+	0.014	----	----	1000	UNCH	
MAY18		----	----	2.837	+	0.013	----	----	1027	UNCH	
JUN18		----	----	2.863	+	0.013	----	----	1027	UNCH	
JUL18		----	----	2.893	+	0.013	----	----	1027	UNCH	
AUG18		----	----	2.901	+	0.013	----	----	1027	UNCH	
SEP18		----	----	2.883	+	0.012	----	----	1027	UNCH	
OCT18		----	----	2.908	+	0.012	----	----	1042	UNCH	
NOV18		----	----	2.971	+	0.012	----	----	1081	UNCH	
DEC18		----	----	3.113	+	0.009	----	----	1177	UNCH	
JAN19		----	----	3.228	+	0.009	----	----	710	UNCH	
FEB19		----	----	3.196	+	0.010	----	----	710	UNCH	
MAR19		----	----	3.131	+	0.012	----	----	710	UNCH	
APR19		----	----	2.851	+	0.002	----	----	330	UNCH	
MAY19		----	----	2.840	+	0.002	----	----	330	UNCH	
JUN19		----	----	2.869	+	0.002	----	----	330	UNCH	
JUL19		----	----	2.904	+	0.002	----	----	330	UNCH	
AUG19		----	----	2.917	+	0.002	----	----	330	UNCH	
SEP19		----	----	2.903	+	0.002	----	----	330	UNCH	
OCT19		----	----	2.920	+	0.002	----	----	330	UNCH	
NOV19		----	----	2.991	+	0.002	----	----	323	UNCH	
DEC19		----	----	3.137	+	0.002	----	----	271	UNCH	
JAN20		----	----	3.259	+	0.002	----	----	189	UNCH	
FEB20		----	----	3.226	+	0.002	----	----	189	UNCH	
MAR20		----	----	3.160	+	0.002	----	----	189	UNCH	
APR20		----	----	2.890	+	0.002	----	----	189	UNCH	
MAY20		----	----	2.883	+	0.002	----	----	189	UNCH	
JUN20		----	----	2.915	+	0.002	----	----	189	UNCH	
JUL20		----	----	2.952	+	0.002	----	----	189	UNCH	
AUG20		----	----	2.980	+	0.002	----	----	189	UNCH	
SEP20		----	----	2.981	+	0.002	----	----	189	UNCH	
OCT20		----	----	3.011	+	0.002	----	----	189	UNCH	
NOV20		----	----	3.084	+	0.002	----	----	189	UNCH	
DEC20		----	----	3.232	+	0.002	----	----	189	UNCH	
JAN21		----	----	3.367	+	0.002	----	----	42	UNCH	
FEB21		----	----	3.337	+	0.002	----	----	42	UNCH	
MAR21		----	----	3.272	+	0.002	----	----	42	UNCH	
APR21		----	----	3.007	+	0.002	----	----	42	UNCH	
MAY21		----	----	3.002	+	0.002	----	----	42	UNCH	
JUN21		----	----	3.034	+	0.002	----	----	42	UNCH	
JUL21		----	----	3.071	+	0.002	----	----	42	UNCH	
AUG21		----	----	3.105	+	0.002	----	----	42	UNCH	
SEP21		----	----	3.108	+	0.002	----	----	42	UNCH	
OCT21		----	----	3.144	+	0.002	----	----	42	UNCH	
NOV21		----	----	3.224	+	0.003	----	----	42	UNCH	
DEC21		----	----	3.378	+	0.007	----	----	42	UNCH	
TOTAL	HP FUT						538	4282	122867	- 401	
8X FUT	ONEOK OKLAHOMA NG BASIS										
AUG16		----	----	-0.1620		UNCH	----	----	0	- 275	
SEP16		----	----	-0.2240	-	0.0020	----	----	270	UNCH	
OCT16		----	----	-0.2520	+	0.0010	----	----	109	UNCH	
NOV16		----	----	-0.1920		UNCH	----	----	224	UNCH	
DEC16		----	----	-0.1160		UNCH	----	----	230	UNCH	
JAN17		----	----	-0.1090	-	0.0010	----	----	199	UNCH	
FEB17		----	----	-0.1050	-	0.0010	----	----	184	UNCH	
MAR17		----	----	-0.1970	+	0.0010	----	----	199	UNCH	
APR17		----	----	-0.2280	+	0.0020	----	----	30	UNCH	
MAY17		----	----	-0.3130	+	0.0020	----	----	95	UNCH	
JUN17		----	----	-0.2830	+	0.0020	----	----	94	UNCH	
JUL17		----	----	-0.2660	+	0.0020	----	----	95	UNCH	
AUG17		----	----	-0.2660	+	0.0010	----	----	95	UNCH	
SEP17		----	----	-0.2860	+	0.0020	----	----	94	UNCH	
OCT17		----	----	-0.3060	+	0.0010	----	----	31	UNCH	
NOV17		----	----	-0.1590	-	0.0010	----	----	30	UNCH	
DEC17		----	----	-0.1090	-	0.0020	----	----	31	UNCH	
JAN18		----	----	-0.1310	-	0.0050	----	----	62	UNCH	
FEB18		----	----	-0.1300	-	0.0060	----	----	56	UNCH	
MAR18		----	----	-0.1600	+	0.0010	----	----	62	UNCH	
APR18		----	----	-0.2400	-	0.0020	----	----	60	UNCH	
MAY18		----	----	-0.3240	-	0.0010	----	----	62	UNCH	
JUN18		----	----	-0.2960	-	0.0010	----	----	60	UNCH	
JUL18		----	----	-0.2780	-	0.0010	----	----	62	UNCH	
AUG18		----	----	-0.2780	-	0.0010	----	----	62	UNCH	
SEP18		----	----	-0.2960	-	0.0010	----	----	60	UNCH	
OCT18		----	----	-0.3180	-	0.0010	----	----	62	UNCH	
NOV18		----	----	-0.1430	-	0.0120	----	----	60	UNCH	
DEC18		----	----	-0.0860	-	0.0140	----	----	62	UNCH	
TOTAL	8X FUT								2740	- 275	
PH FUT	PANHANDLE BASIS FUTURE										
AUG16		----	----	-0.2420		UNCH	----	----	0	- 2412	
SEP16		----	-0.2275A	-0.2240	-	0.0020	----	60	2747	UNCH	
OCT16		----	----	-0.2520	+	0.0010	----	----	2963	UNCH	

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BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. & PT.	PRICE CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
PH	FUT	PANHANDLE BASIS FUTURE							
	NOV16	-0.1850	-0.1850 /-0.18	-0.1920	UNCH	30	----	2957	UNCH
	DEC16	----	----	-0.1160	UNCH	----	----	3023	UNCH
	JAN17	----	----	-0.1090	- 0.0010	----	----	1537	UNCH
	FEB17	----	----	-0.1050	- 0.0010	----	----	1392	UNCH
	MAR17	----	----	-0.1970	+ 0.0010	----	----	1536	UNCH
	APR17	----	----	-0.2280	+ 0.0020	----	----	1847	UNCH
	MAY17	----	----	-0.3130	+ 0.0020	----	----	1907	UNCH
	JUN17	----	----	-0.2830	+ 0.0020	----	----	1847	UNCH
	JUL17	----	----	-0.2660	+ 0.0020	----	----	1909	UNCH
	AUG17	----	----	-0.2660	+ 0.0010	----	----	1909	UNCH
	SEP17	----	----	-0.2860	+ 0.0020	----	----	1849	UNCH
	OCT17	----	----	-0.3060	+ 0.0010	----	----	1921	UNCH
	NOV17	----	----	-0.1590	- 0.0010	----	540	1320	+ 180
	DEC17	----	----	-0.1090	- 0.0020	----	540	1357	+ 180
	JAN18	----	----	-0.1310	- 0.0050	----	360	923	+ 360
	FEB18	----	----	-0.1300	- 0.0060	----	360	872	+ 360
	MAR18	----	----	-0.1600	+ 0.0010	----	360	922	+ 360
	APR18	----	----	-0.2400	- 0.0020	----	----	780	UNCH
	MAY18	----	----	-0.3240	- 0.0010	----	----	806	UNCH
	JUN18	----	----	-0.2960	- 0.0010	----	----	780	UNCH
	JUL18	----	----	-0.2780	- 0.0010	----	----	806	UNCH
	AUG18	----	----	-0.2780	- 0.0010	----	----	806	UNCH
	SEP18	----	----	-0.2960	- 0.0010	----	----	780	UNCH
	OCT18	----	----	-0.3180	- 0.0010	----	----	806	UNCH
	NOV18	----	----	-0.1430	- 0.0120	----	60	494	+ 60
	DEC18	----	----	-0.0860	- 0.0140	----	62	508	+ 62
	JAN19	----	----	-0.0940	- 0.0140	----	62	251	+ 62
	FEB19	----	----	-0.0920	- 0.0150	----	56	229	+ 56
	MAR19	----	----	-0.1400	- 0.0140	----	62	250	+ 62
	APR19	----	----	-0.2060	- 0.0010	----	----	270	UNCH
	MAY19	----	----	-0.2940	- 0.0010	----	----	279	UNCH
	JUN19	----	----	-0.2630	- 0.0010	----	----	270	UNCH
	JUL19	----	----	-0.2450	UNCH	----	----	279	UNCH
	AUG19	----	----	-0.2450	UNCH	----	----	279	UNCH
	SEP19	----	----	-0.2640	- 0.0010	----	----	270	UNCH
	OCT19	----	----	-0.2860	- 0.0010	----	----	279	UNCH
	NOV19	----	----	-0.1430	- 0.0130	----	----	32	UNCH
	DEC19	----	----	-0.0870	- 0.0140	----	----	32	UNCH
	JAN20	----	----	-0.0970	- 0.0150	----	----	31	UNCH
	FEB20	----	----	-0.0920	- 0.0150	----	----	31	UNCH
	MAR20	----	----	-0.1430	- 0.0150	----	----	31	UNCH
	APR20	----	----	-0.1620	UNCH	----	----	61	UNCH
	MAY20	----	----	-0.2510	UNCH	----	----	62	UNCH
	JUN20	----	----	-0.2200	UNCH	----	----	61	UNCH
	JUL20	----	----	-0.2020	- 0.0010	----	----	61	UNCH
	AUG20	----	----	-0.2020	- 0.0010	----	----	61	UNCH
	SEP20	----	----	-0.2210	UNCH	----	----	60	UNCH
	OCT20	----	----	-0.2430	- 0.0010	----	----	61	UNCH
	NOV20	----	----	-0.1630	- 0.0120	----	----	30	UNCH
	DEC20	----	----	-0.1060	- 0.0140	----	----	30	UNCH
TOTAL	PH FUT					30	2522	44604	- 670
IV	FUT	PANHANDLE INDEX FUTURE							
	JUL16	----	----	-0.1103	UNCH	----	----	0	- 1922
TOTAL	IV FUT							0	- 1922
PM	FUT	PERMIAN BASIS							
	AUG16	----	----	-0.1120	UNCH	----	----	0	- 1040
	SEP16	----	----	-0.1900	- 0.0100	----	----	1218	UNCH
	OCT16	----	----	-0.2130	- 0.0100	----	----	992	UNCH
	NOV16	----	----	-0.1060	- 0.0050	----	----	720	UNCH
	DEC16	----	----	-0.0460	- 0.0020	----	----	744	UNCH
	JAN17	----	----	-0.0320	- 0.0020	----	----	465	UNCH
	FEB17	----	----	-0.0280	+ 0.0010	----	----	420	UNCH
	MAR17	----	----	-0.2610	- 0.0040	----	----	527	UNCH
	APR17	----	----	-0.2460	+ 0.0010	----	----	960	UNCH
	MAY17	----	----	-0.2740	+ 0.0010	----	----	992	UNCH
	JUN17	----	----	-0.2610	+ 0.0010	----	----	960	UNCH
	JUL17	----	----	-0.1610	+ 0.0040	----	----	992	UNCH
	AUG17	----	----	-0.1550	+ 0.0030	----	----	992	UNCH
	SEP17	----	----	-0.2110	+ 0.0020	----	----	960	UNCH
	OCT17	----	----	-0.2520	+ 0.0030	----	----	992	UNCH
	NOV17	----	----	-0.0910	- 0.0010	----	----	480	UNCH
	DEC17	----	----	-0.0580	- 0.0030	----	----	496	UNCH
	JAN18	----	----	-0.0570	- 0.0050	----	----	248	UNCH
	FEB18	----	----	-0.0550	- 0.0060	----	----	224	UNCH
	MAR18	----	----	-0.1190	+ 0.0140	----	----	248	UNCH
	APR18	----	----	-0.1780	- 0.0030	----	----	180	UNCH
	MAY18	----	----	-0.1920	- 0.0010	----	----	186	UNCH
	JUN18	----	----	-0.1850	- 0.0020	----	----	180	UNCH
	JUL18	----	----	-0.1540	- 0.0100	----	----	186	UNCH
	AUG18	----	----	-0.1320	- 0.0080	----	----	186	UNCH
	SEP18	----	----	-0.1560	- 0.0040	----	----	180	UNCH
	OCT18	----	----	-0.1850	- 0.0030	----	----	186	UNCH
	NOV18	----	----	-0.0600	UNCH	----	----	120	UNCH
	DEC18	----	----	-0.0180	UNCH	----	----	124	UNCH
	JAN19	----	----	-0.0150	UNCH	----	----	62	UNCH
	FEB19	----	----	-0.0090	UNCH	----	----	56	UNCH
	MAR19	----	----	-0.1350	- 0.0010	----	----	62	UNCH
	APR19	----	----	-0.1380	+ 0.0010	----	----	60	UNCH
	MAY19	----	----	-0.1580	+ 0.0010	----	----	62	UNCH
	JUN19	----	----	-0.1480	+ 0.0020	----	----	60	UNCH
	JUL19	----	----	-0.0900	+ 0.0020	----	----	62	UNCH
	AUG19	----	----	-0.0720	+ 0.0020	----	----	62	UNCH
	SEP19	----	----	-0.1120	+ 0.0020	----	----	60	UNCH
	OCT19	----	----	-0.1430	+ 0.0010	----	----	62	UNCH
	NOV19	----	----	-0.0660	UNCH	----	----	60	UNCH
	DEC19	----	----	-0.0220	UNCH	----	----	62	UNCH
TOTAL	PM FUT							15888	- 1040
IR	FUT	ROCKIES KERN OPAL - NW INDEX							
	JUL16	----	----	0.0569	UNCH	----	----	0	- 248
	AUG16	----	----	0.1840	+ 0.1540	----	----	310	UNCH
	SEP16	----	----	0.0000	UNCH	----	----	240	UNCH
TOTAL	IR FUT							550	- 248
NJ	FUT	SAN JUAN BASIS							

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
NJ FUT	SAN JUAN BASIS							
AUG16	----	----	-0.1320	UNCH		----	----	0 - 2175
SEP16	----	----	-0.1890	- 0.0080		----	----	1866 UNCH
OCT16	----	----	-0.2180	- 0.0120		----	----	1369 UNCH
NOV16	----	----	-0.0830	- 0.0050		----	----	900 UNCH
DEC16	----	----	0.0620	- 0.0010		----	----	945 UNCH
JAN17	----	----	-0.0090	- 0.0010		----	----	1147 UNCH
FEB17	----	----	-0.0050	- 0.0020		----	----	1120 UNCH
MAR17	----	----	-0.2250	- 0.0030		----	----	1147 UNCH
APR17	----	----	-0.2400	UNCH		----	----	990 UNCH
MAY17	----	----	-0.2970	+ 0.0010		----	----	1023 UNCH
JUN17	----	----	-0.2840	+ 0.0010		----	----	990 UNCH
JUL17	----	----	-0.1390	+ 0.0010		----	----	1209 UNCH
AUG17	----	----	-0.1240	+ 0.0010		----	----	1209 UNCH
SEP17	----	----	-0.1790	+ 0.0010		----	----	1170 UNCH
OCT17	----	----	-0.3020	UNCH		----	----	899 UNCH
NOV17	----	----	-0.0930	- 0.0040		----	----	600 UNCH
DEC17	----	----	-0.0250	- 0.0110		----	----	620 UNCH
JAN18	----	----	-0.0400	- 0.0040		----	----	961 UNCH
FEB18	----	----	-0.0410	- 0.0050		----	----	868 UNCH
MAR18	----	----	-0.0980	+ 0.0120		----	----	961 UNCH
APR18	----	----	-0.2230	- 0.0040		----	----	1020 UNCH
MAY18	----	----	-0.2460	UNCH		----	----	1054 UNCH
JUN18	----	----	-0.2380	UNCH		----	----	1020 UNCH
JUL18	----	----	-0.1660	- 0.0090		----	----	1054 UNCH
AUG18	----	----	-0.1440	- 0.0090		----	----	1054 UNCH
SEP18	----	----	-0.1710	- 0.0050		----	----	1020 UNCH
OCT18	----	----	-0.2370	+ 0.0010		----	----	1302 UNCH
NOV18	----	----	-0.0740	- 0.0030		----	----	960 UNCH
DEC18	----	----	0.0040	UNCH		----	----	992 UNCH
JAN19	----	----	-0.0210	+ 0.0010		----	----	186 UNCH
FEB19	----	----	-0.0170	- 0.0010		----	----	168 UNCH
MAR19	----	----	-0.1300	- 0.0020		----	----	186 UNCH
APR19	----	----	-0.1320	+ 0.0010		----	----	1170 UNCH
MAY19	----	----	-0.1670	+ 0.0010		----	----	1209 UNCH
JUN19	----	----	-0.1570	+ 0.0010		----	----	1170 UNCH
JUL19	----	----	-0.0790	+ 0.0010		----	----	713 UNCH
AUG19	----	----	-0.0590	+ 0.0020		----	----	713 UNCH
SEP19	----	----	-0.0960	+ 0.0020		----	----	690 UNCH
OCT19	----	----	-0.1670	+ 0.0020		----	----	713 UNCH
NOV19	----	----	-0.0320	- 0.0030		----	----	180 UNCH
DEC19	----	----	0.0560	- 0.0010		----	----	186 UNCH
TOTAL NJ FUT								36754 - 2175
XN FUT	SOCAL PIPE							
NOV16	----	----	3.103	+ 0.092		----	----	672 UNCH
DEC16	----	----	3.568	+ 0.079		----	----	672 UNCH
JAN17	----	----	3.628	+ 0.079		----	----	672 UNCH
FEB17	----	----	3.564	+ 0.076		----	----	672 UNCH
MAR17	----	----	3.230	+ 0.067		----	----	672 UNCH
TOTAL XN FUT								3360
SZ FUT	SONAT BASIS FUTURE							
AUG16	----	----	-0.0520	UNCH		----	----	0 - 589
SEP16	----	----	-0.0390	+ 0.0010		----	----	570 UNCH
OCT16	----	----	-0.0390	+ 0.0010		----	----	589 UNCH
NOV16	----	----	-0.0400	- 0.0030		----	----	60 UNCH
DEC16	----	----	-0.0400	- 0.0030		----	----	62 UNCH
JAN17	----	----	-0.0460	- 0.0040		----	----	62 UNCH
FEB17	----	----	-0.0510	- 0.0040		----	----	56 UNCH
MAR17	----	----	-0.0330	- 0.0030		----	----	62 UNCH
APR17	----	----	-0.0400	UNCH		----	----	60 UNCH
MAY17	----	----	-0.0440	+ 0.0010		----	----	62 UNCH
JUN17	----	----	-0.0440	+ 0.0010		----	----	60 UNCH
JUL17	----	----	-0.0440	+ 0.0010		----	----	62 UNCH
AUG17	----	----	-0.0440	+ 0.0010		----	----	62 UNCH
SEP17	----	----	-0.0440	+ 0.0010		----	----	60 UNCH
OCT17	----	----	-0.0400	UNCH		----	----	62 UNCH
NOV17	----	----	-0.0230	- 0.0010		----	----	60 UNCH
DEC17	----	----	-0.0220	- 0.0010		----	----	62 UNCH
TOTAL SZ FUT								2011 - 589
8Z FUT	SOUTH STAR TEX OKLHM KNS NG B							
AUG16	----	----	-0.1820	UNCH		----	----	0 - 496
SEP16	----	----	-0.1990	+ 0.0270		----	----	480 UNCH
OCT16	----	----	-0.2310	+ 0.0220		----	----	496 UNCH
APR17	----	----	-0.1950	+ 0.0030		----	----	16 UNCH
MAY17	----	----	-0.2700	+ 0.0030		----	----	16 UNCH
JUN17	----	----	-0.2470	+ 0.0030		----	----	16 UNCH
JUL17	----	----	-0.2300	+ 0.0030		----	----	16 UNCH
AUG17	----	----	-0.2300	+ 0.0030		----	----	16 UNCH
SEP17	----	----	-0.2500	+ 0.0030		----	----	16 UNCH
OCT17	----	----	-0.2650	+ 0.0030		----	----	16 UNCH
NOV17	----	----	-0.1730	- 0.0020		----	----	16 UNCH
DEC17	----	----	-0.1400	- 0.0010		----	----	16 UNCH
JAN18	----	----	-0.1650	- 0.0010		----	----	10 UNCH
FEB18	----	----	-0.1650	- 0.0010		----	----	10 UNCH
MAR18	----	----	-0.1780	- 0.0020		----	----	10 UNCH
APR18	----	----	-0.2190	+ 0.0010		----	----	10 UNCH
MAY18	----	----	-0.3040	+ 0.0010		----	----	10 UNCH
JUN18	----	----	-0.2770	+ 0.0010		----	----	10 UNCH
JUL18	----	----	-0.2590	+ 0.0010		----	----	10 UNCH
AUG18	----	----	-0.2590	+ 0.0010		----	----	10 UNCH
SEP18	----	----	-0.2770	+ 0.0010		----	----	10 UNCH
OCT18	----	----	-0.2990	+ 0.0010		----	----	10 UNCH
NOV18	----	----	-0.1180	+ 0.0010		----	----	10 UNCH
DEC18	----	----	-0.0830	+ 0.0010		----	----	10 UNCH
TOTAL 8Z FUT								1240 - 496
NK FUT	SUMAS BASIS							
AUG16	----	----	-0.3320	UNCH		----	----	0 - 1492
SEP16	----	----	-0.5010	- 0.0170		----	----	1172 UNCH
OCT16	----	----	-0.3600	- 0.0210		----	----	524 UNCH
NOV16	----	----	0.1020	+ 0.0280		----	----	750 UNCH
DEC16	----	----	0.2920	- 0.0020		----	----	651 UNCH
JAN17	----	----	0.0360	UNCH		----	----	806 UNCH
FEB17	----	----	-0.0510	- 0.0070		----	----	476 UNCH
MAR17	----	----	-0.2860	- 0.0020		----	----	527 UNCH



		LOBEX OPEN	LOBEX HIGH/LOW	SETT. & PT.	PRICE CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
NK FUT	SUMAS BASIS								
APR17	----	----	----	-0.7200	- 0.0150	----	----	610	UNCH
MAY17	----	----	----	-0.7490	- 0.0140	----	----	493	UNCH
JUN17	----	----	----	-0.7740	- 0.0140	----	----	195	UNCH
JUL17	----	----	----	-0.6250	- 0.0160	----	----	248	UNCH
AUG17	----	----	----	-0.5570	- 0.0160	----	----	248	UNCH
SEP17	----	----	----	-0.5050	- 0.0170	----	----	240	UNCH
OCT17	----	----	----	-0.4050	- 0.0180	----	----	196	UNCH
NOV17	----	----	----	0.0870	- 0.0050	----	----	195	UNCH
DEC17	----	----	----	0.2710	- 0.0180	----	----	279	UNCH
JAN18	----	----	----	0.0550	- 0.0120	----	----	279	UNCH
FEB18	----	----	----	-0.0290	- 0.0140	----	----	165	UNCH
MAR18	----	----	----	-0.0830	+ 0.0090	----	----	165	UNCH
APR18	----	----	----	-0.6780	- 0.0040	----	----	165	UNCH
MAY18	----	----	----	-0.7200	- 0.0060	----	----	165	UNCH
JUN18	----	----	----	-0.7540	- 0.0070	----	----	120	UNCH
JUL18	----	----	----	-0.5590	- 0.0030	----	----	124	UNCH
AUG18	----	----	----	-0.5530	- 0.0100	----	----	124	UNCH
SEP18	----	----	----	-0.4980	- 0.0090	----	----	120	UNCH
OCT18	----	----	----	-0.4830	- 0.0200	----	----	124	UNCH
NOV18	----	----	----	0.0850	+ 0.0080	----	----	60	UNCH
DEC18	----	----	----	0.2990	- 0.0090	----	----	62	UNCH
JAN19	----	----	----	0.0070	- 0.0070	----	----	62	UNCH
FEB19	----	----	----	-0.1270	- 0.0100	----	----	56	UNCH
MAR19	----	----	----	-0.2350	- 0.0070	----	----	62	UNCH
APR19	----	----	----	-0.5830	- 0.0150	----	----	30	UNCH
MAY19	----	----	----	-0.6230	- 0.0140	----	----	31	UNCH
JUN19	----	----	----	-0.6560	- 0.0150	----	----	30	UNCH
JUL19	----	----	----	-0.5070	- 0.0150	----	----	31	UNCH
AUG19	----	----	----	-0.4740	- 0.0160	----	----	31	UNCH
SEP19	----	----	----	-0.4200	- 0.0160	----	----	30	UNCH
OCT19	----	----	----	-0.3760	- 0.0160	----	----	31	UNCH
NOV19	----	----	----	0.0750	+ 0.0080	----	----	30	UNCH
DEC19	----	----	----	0.2900	- 0.0090	----	----	31	UNCH
TOTAL NK FUT								9738	- 1492
DVS FUT	SUMAS NAT GAS PLATTS FIXED PRICE								
AUG16	----	----		2.3400	UNCH	----	----	0	- 93
SEP16	----	----		2.3380	+ 0.0890	----	----	90	UNCH
OCT16	----	----		2.5210	+ 0.0770	----	----	155	UNCH
NOV16	----	----		3.1360	+ 0.1190	----	----	90	UNCH
DEC16	----	----		3.5680	+ 0.0750	----	----	62	UNCH
JAN17	----	----		3.4280	+ 0.0770	----	----	93	UNCH
FEB17	----	----		3.3270	+ 0.0670	----	----	56	UNCH
MAR17	----	----		3.0420	+ 0.0670	----	----	62	UNCH
APR17	----	----		2.3520	+ 0.0370	----	----	60	UNCH
MAY17	----	----		2.2940	+ 0.0310	----	----	62	UNCH
JUN17	----	----		2.3000	+ 0.0270	----	----	60	UNCH
JUL17	----	----		2.4780	+ 0.0230	----	----	62	UNCH
AUG17	----	----		2.5540	+ 0.0210	----	----	62	UNCH
SEP17	----	----		2.5850	+ 0.0180	----	----	60	UNCH
OCT17	----	----		2.7040	+ 0.0160	----	----	62	UNCH
NOV17	----	----		3.2490	+ 0.0270	----	----	60	UNCH
DEC17	----	----		3.5630	+ 0.0120	----	----	62	UNCH
TOTAL DVS FUT								1158	- 93
TC FUT	TCO BASIS								
AUG16	----	----		-0.0820	UNCH	----	----	0	- 3895
SEP16	----	----		-0.1680	- 0.0090	----	----	3650	UNCH
OCT16	----	----		-0.1710	- 0.0060	----	----	3523	UNCH
NOV16	----	----		-0.1640	- 0.0010	----	----	2124	UNCH
DEC16	----	----		-0.1580	- 0.0020	----	----	2256	UNCH
JAN17	----	----		-0.1630	- 0.0050	----	----	1357	UNCH
FEB17	----	----		-0.1490	+ 0.0020	----	----	1228	UNCH
MAR17	----	----		-0.1630	- 0.0030	----	----	1357	UNCH
APR17	----	----		-0.1110	- 0.0010	----	----	1074	UNCH
MAY17	----	----		-0.1670	- 0.0020	----	----	1171	UNCH
JUN17	----	----		-0.1700	- 0.0020	----	----	1074	UNCH
JUL17	----	----		-0.1700	- 0.0020	----	----	1109	UNCH
AUG17	----	----		-0.1800	- 0.0020	----	----	1109	UNCH
SEP17	----	----		-0.2570	- 0.0020	----	----	1074	UNCH
OCT17	----	----		-0.2550	- 0.0020	----	----	1109	UNCH
NOV17	----	----		-0.1800	UNCH	----	----	1074	UNCH
DEC17	----	----		-0.1830	- 0.0020	----	----	1109	UNCH
JAN18	----	----		-0.1840	- 0.0010	----	----	186	UNCH
FEB18	----	----		-0.1820	- 0.0020	----	----	168	UNCH
MAR18	----	----		-0.1880	- 0.0020	----	----	186	UNCH
APR18	----	----		-0.1890	+ 0.0070	----	----	180	UNCH
MAY18	----	----		-0.2150	+ 0.0100	----	----	186	UNCH
JUN18	----	----		-0.2240	+ 0.0090	----	----	180	UNCH
JUL18	----	----		-0.2690	+ 0.0050	----	----	186	UNCH
AUG18	----	----		-0.3090	+ 0.0010	----	----	186	UNCH
SEP18	----	----		-0.3760	+ 0.0020	----	----	180	UNCH
OCT18	----	----		-0.3780	+ 0.0010	----	----	186	UNCH
NOV18	----	----		-0.2240	UNCH	----	----	30	UNCH
DEC18	----	----		-0.2200	UNCH	----	----	31	UNCH
APR19	----	----		-0.2260	+ 0.0030	----	----	60	UNCH
MAY19	----	----		-0.2460	+ 0.0030	----	----	62	UNCH
JUN19	----	----		-0.2530	+ 0.0030	----	----	60	UNCH
JUL19	----	----		-0.2810	+ 0.0030	----	----	62	UNCH
AUG19	----	----		-0.3120	+ 0.0020	----	----	62	UNCH
SEP19	----	----		-0.3810	+ 0.0030	----	----	60	UNCH
OCT19	----	----		-0.3810	+ 0.0030	----	----	62	UNCH
TOTAL TC FUT								27711	- 3895
Q1 FUT	TCO NG INDEX								
JUL16	----	----		-0.0913	UNCH	----	----	0	- 248
AUG16	----	----		0.1810	+ 0.0970	----	----	248	UNCH
SEP16	----	----		0.0000	UNCH	----	----	240	UNCH
OCT16	----	----		0.0000	UNCH	----	----	248	UNCH
NOV16	----	----		0.0000	UNCH	----	----	240	UNCH
DEC16	----	----		0.0000	UNCH	----	----	248	UNCH
TOTAL Q1 FUT								1224	- 248
L4 FUT	TENN 800 LEG NAT GAS INDEX								
JUL16	----	----		-0.1489	UNCH	----	----	0	- 248
TOTAL L4 FUT								0	- 248
NM FUT	TENNESSEE 500 LEG BASIS								



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PRELIMINARY



PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
AUG16	----	----	-0.0620	UNCH	----	----	0	248
SEP16	----	----	-0.0680	UNCH	----	----	330	UNCH
OCT16	----	----	-0.0580	+ 0.0020	----	----	248	UNCH
NOV16	----	----	-0.0820	- 0.0070	----	----	570	UNCH
DEC16	----	----	-0.0770	- 0.0050	----	----	93	UNCH
JAN17	----	----	-0.0580	- 0.0060	----	----	93	UNCH
FEB17	----	----	-0.0530	- 0.0040	----	----	84	UNCH
MAR17	----	----	-0.0600	- 0.0050	----	----	93	UNCH
APR17	----	----	-0.0400	UNCH	----	----	120	UNCH
TOTAL NM FUT							1631	- 248
6Z FUT TENNESSEE 800 LEG NG BASIS								
AUG16	----	----	-0.0820	UNCH	----	----	0	186
SEP16	----	----	-0.0690	+ 0.0030	----	----	180	UNCH
OCT16	----	----	-0.0630	+ 0.0030	----	----	186	UNCH
NOV16	----	----	-0.0610	+ 0.0110	----	----	120	UNCH
DEC16	----	----	-0.0560	+ 0.0120	----	----	124	UNCH
TOTAL 6Z FUT							610	- 186
NQ FUT TENNESSEE ZONE 0 BASIS								
AUG16	----	----	-0.1220	UNCH	----	----	0	124
SEP16	----	----	-0.1170	+ 0.0010	----	----	120	UNCH
OCT16	----	----	-0.1060	+ 0.0040	----	----	124	UNCH
NOV16	----	----	-0.0860	+ 0.0090	----	----	240	UNCH
DEC16	----	----	-0.0930	+ 0.0100	----	----	248	UNCH
JAN17	----	----	-0.1180	+ 0.0100	----	----	248	UNCH
FEB17	----	----	-0.1130	+ 0.0090	----	----	224	UNCH
MAR17	----	----	-0.1040	+ 0.0090	----	----	248	UNCH
NOV17	----	----	-0.0740	+ 0.0020	----	----	120	UNCH
DEC17	----	----	-0.0790	+ 0.0030	----	----	124	UNCH
JAN18	----	----	-0.0970	+ 0.0020	----	----	124	UNCH
FEB18	----	----	-0.0890	+ 0.0020	----	----	112	UNCH
MAR18	----	----	-0.0840	+ 0.0030	----	----	124	UNCH
TOTAL NQ FUT							2056	- 124
IX FUT TETCO M-3 INDEX								
JUL16	----	----	-0.6360	UNCH	----	----	0	868
AUG16	----	----	0.1030	+ 0.0990	----	----	1116	UNCH
SEP16	----	----	0.0000	UNCH	----	----	672	UNCH
OCT16	----	----	0.0000	UNCH	----	----	682	UNCH
NOV16	----	----	0.0000	UNCH	----	----	372	UNCH
DEC16	----	----	0.0000	UNCH	----	----	372	UNCH
APR17	----	----	0.0000	UNCH	----	----	840	UNCH
MAY17	----	----	0.0000	UNCH	----	----	868	UNCH
JUN17	----	----	0.0000	UNCH	----	----	840	UNCH
JUL17	----	----	0.0000	UNCH	----	----	868	UNCH
AUG17	----	----	0.0000	UNCH	----	----	868	UNCH
SEP17	----	----	0.0000	UNCH	----	----	840	UNCH
OCT17	----	----	0.0000	UNCH	----	----	868	UNCH
TOTAL IX FUT							9206	- 868
TX FUT TETCO STX BASIS								
AUG16	----	----	-0.0720	UNCH	----	----	0	310
SEP16	----	----	-0.0520	- 0.0010	----	----	300	UNCH
OCT16	----	----	-0.0770	+ 0.0010	----	----	310	UNCH
NOV16	----	----	-0.0630	+ 0.0070	----	----	90	UNCH
DEC16	----	----	-0.0850	+ 0.0080	----	----	93	UNCH
JAN17	----	----	-0.1090	+ 0.0090	----	----	124	UNCH
FEB17	----	----	-0.1050	+ 0.0070	----	----	112	UNCH
MAR17	----	----	-0.0980	+ 0.0070	----	----	124	UNCH
APR17	----	----	-0.0520	+ 0.0030	----	----	90	UNCH
MAY17	----	----	-0.0520	+ 0.0030	----	----	93	UNCH
JUN17	----	----	-0.0540	+ 0.0040	----	----	90	UNCH
JUL17	----	----	-0.0340	+ 0.0030	----	----	93	UNCH
AUG17	----	----	-0.0240	+ 0.0040	----	----	93	UNCH
SEP17	----	----	-0.0340	+ 0.0040	----	----	90	UNCH
OCT17	----	----	-0.0520	+ 0.0030	----	----	93	UNCH
NOV17	----	----	-0.0500	+ 0.0010	----	----	90	UNCH
DEC17	----	----	-0.0620	+ 0.0010	----	----	93	UNCH
JAN18	----	----	-0.0500	+ 0.0010	----	----	62	UNCH
FEB18	----	----	-0.0430	+ 0.0020	----	----	56	UNCH
MAR18	----	----	-0.0370	+ 0.0010	----	----	62	UNCH
APR18	----	----	-0.0100	UNCH	----	----	60	UNCH
MAY18	----	----	-0.0260	UNCH	----	----	62	UNCH
JUN18	----	----	-0.0270	UNCH	----	----	60	UNCH
JUL18	----	----	0.0160	UNCH	----	----	62	UNCH
AUG18	----	----	0.0180	UNCH	----	----	62	UNCH
SEP18	----	----	0.0110	UNCH	----	----	60	UNCH
OCT18	----	----	0.0000	UNCH	----	----	62	UNCH
NOV18	----	----	-0.0150	UNCH	----	----	60	UNCH
DEC18	----	----	-0.0210	UNCH	----	----	62	UNCH
TOTAL TX FUT							2708	- 310
NX FUT TEXAS EASTERN ZONE M-3 BASIS								
AUG16	----	----	-1.2920	UNCH	----	----	0	3937
SEP16	----	----	-1.4250	- 0.0600	----	----	2550	UNCH
OCT16	----	----	-1.3940	- 0.0700	----	----	2604	UNCH
NOV16	----	----	-0.8380	- 0.0080	----	----	1170	UNCH
DEC16	----	----	0.3950	+ 0.0080	----	----	1209	UNCH
JAN17	----	----	2.5880	- 0.0080	----	----	1240	UNCH
FEB17	----	----	2.5300	- 0.0260	----	----	1064	UNCH
MAR17	----	----	0.0900	+ 0.0190	----	----	1178	UNCH
APR17	----	----	-0.7640	- 0.0120	----	----	840	UNCH
MAY17	----	----	-0.8780	- 0.0120	----	----	868	UNCH
JUN17	----	----	-0.8710	- 0.0120	----	----	780	UNCH
JUL17	----	----	-0.7940	- 0.0120	----	----	806	UNCH
AUG17	----	----	-0.8640	- 0.0120	----	----	806	UNCH
SEP17	----	----	-1.0280	- 0.0120	----	----	780	UNCH
OCT17	----	----	-0.9580	- 0.0120	----	----	806	UNCH
NOV17	----	----	-0.7100	- 0.0090	----	----	450	UNCH
DEC17	----	----	0.3610	- 0.0010	----	----	465	UNCH
JAN18	----	----	2.4140	- 0.0100	----	----	341	UNCH
FEB18	----	----	2.3540	- 0.0460	----	----	308	UNCH
MAR18	----	----	-0.0200	+ 0.0050	----	----	341	UNCH
APR18	----	----	-0.4680	- 0.0180	----	----	270	UNCH
MAY18	----	----	-0.6180	- 0.0180	----	----	279	UNCH
JUN18	----	----	-0.6120	- 0.0180	----	----	270	UNCH
JUL18	----	----	-0.4480	- 0.0180	----	----	279	UNCH



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PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
			GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. & PT.	PRICE CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
NX FUT			TEXAS EASTERN ZONE M-3 BASIS						
AUG18			----	----	-0.5240	- 0.0170	----	----	279 UNCH
SEP18			----	----	-0.8350	- 0.0170	----	----	270 UNCH
OCT18			----	----	-0.7500	- 0.0170	----	----	279 UNCH
NOV18			----	----	-0.6980	- 0.0140	----	----	180 UNCH
DEC18			----	----	0.3000	- 0.0110	----	----	186 UNCH
JAN19			----	----	2.3390	- 0.0210	----	----	186 UNCH
FEB19			----	----	2.2500	- 0.0560	----	----	168 UNCH
MAR19			----	----	-0.0780	- 0.0020	----	----	186 UNCH
NOV19			----	----	-0.6545	- 0.0135	----	----	60 UNCH
DEC19			----	----	0.2820	- 0.0110	----	----	62 UNCH
JAN20			----	----	2.3190	- 0.0210	----	----	62 UNCH
FEB20			----	----	2.2140	- 0.0560	----	----	58 UNCH
MAR20			----	----	-0.0900	UNCH	----	----	62 UNCH
TOTAL NX FUT									21742 - 3937
9F FUT			TEXAS GAS ZONE1 NG BASIS						
AUG16			----	----	-0.0920	UNCH	----	----	0 - 155
SEP16			----	----	-0.0830	+ 0.0020	----	----	150 UNCH
OCT16			----	----	-0.0780	+ 0.0100	----	----	155 UNCH
NOV16			----	----	-0.0490	+ 0.0110	----	----	150 UNCH
DEC16			----	----	-0.0450	+ 0.0130	----	----	155 UNCH
JAN17			----	----	-0.0750	+ 0.0130	----	----	688 UNCH
FEB17			----	----	-0.0780	+ 0.0120	----	----	668 UNCH
MAR17			----	----	-0.0760	+ 0.0120	----	----	688 UNCH
APR17			----	----	-0.0750	+ 0.0130	----	----	676 UNCH
MAY17			----	----	-0.0730	+ 0.0120	----	----	688 UNCH
JUN17			----	----	-0.0700	+ 0.0130	----	----	676 UNCH
JUL17			----	----	-0.0650	+ 0.0130	----	----	688 UNCH
AUG17			----	----	-0.0570	+ 0.0130	----	----	688 UNCH
SEP17			----	----	-0.0700	+ 0.0130	----	----	676 UNCH
OCT17			----	----	-0.0830	+ 0.0120	----	----	688 UNCH
NOV17			----	----	-0.0460	+ 0.0020	----	----	676 UNCH
DEC17			----	----	-0.0420	+ 0.0030	----	----	688 UNCH
JAN18			----	----	-0.0710	+ 0.0040	----	----	484 UNCH
FEB18			----	----	-0.0740	+ 0.0030	----	----	468 UNCH
MAR18			----	----	-0.0720	+ 0.0030	----	----	484 UNCH
APR18			----	----	-0.0650	+ 0.0020	----	----	476 UNCH
MAY18			----	----	-0.0620	+ 0.0030	----	----	484 UNCH
JUN18			----	----	-0.0590	+ 0.0030	----	----	476 UNCH
JUL18			----	----	-0.0540	+ 0.0030	----	----	484 UNCH
AUG18			----	----	-0.0460	+ 0.0030	----	----	484 UNCH
SEP18			----	----	-0.0590	+ 0.0030	----	----	476 UNCH
OCT18			----	----	-0.0720	+ 0.0020	----	----	484 UNCH
NOV18			----	----	-0.1350	+ 0.0040	----	----	476 UNCH
DEC18			----	----	-0.1390	+ 0.0050	----	----	484 UNCH
TOTAL 9F FUT									14558 - 155
CZ FUT			TRANSCO ZONE 3 BASIS						
AUG16			----	----	-0.0320	UNCH	----	----	0 - 186
SEP16			----	----	-0.0440	+ 0.0010	----	----	180 UNCH
OCT16			----	----	-0.0320	+ 0.0020	----	----	186 UNCH
JAN17			----	----	-0.0080	UNCH	----	----	341 UNCH
FEB17			----	----	-0.0130	+ 0.0010	----	----	308 UNCH
MAR17			----	----	-0.0260	+ 0.0040	----	----	341 UNCH
APR17			----	----	0.0020	UNCH	----	----	330 UNCH
MAY17			----	----	0.0030	UNCH	----	----	341 UNCH
JUN17			----	----	0.0030	UNCH	----	----	330 UNCH
JUL17			----	----	0.0080	UNCH	----	----	341 UNCH
AUG17			----	----	0.0080	UNCH	----	----	341 UNCH
SEP17			----	----	0.0040	UNCH	----	----	330 UNCH
OCT17			----	----	0.0040	UNCH	----	----	341 UNCH
NOV17			----	----	-0.0130	UNCH	----	----	330 UNCH
DEC17			----	----	-0.0010	UNCH	----	----	341 UNCH
JAN18			----	----	0.0020	+ 0.0010	----	----	279 UNCH
FEB18			----	----	-0.0020	UNCH	----	----	252 UNCH
MAR18			----	----	-0.0150	UNCH	----	----	279 UNCH
APR18			----	----	0.0080	UNCH	----	----	270 UNCH
MAY18			----	----	0.0100	UNCH	----	----	279 UNCH
JUN18			----	----	0.0100	UNCH	----	----	270 UNCH
JUL18			----	----	0.0130	UNCH	----	----	279 UNCH
AUG18			----	----	0.0130	UNCH	----	----	279 UNCH
SEP18			----	----	0.0100	UNCH	----	----	270 UNCH
OCT18			----	----	0.0070	- 0.0010	----	----	279 UNCH
NOV18			----	----	-0.0050	UNCH	----	----	270 UNCH
DEC18			----	----	0.0080	UNCH	----	----	279 UNCH
TOTAL CZ FUT									7666 - 186
B2 FUT			TRANSCO ZONE 4 NAT GAS INDEX						
JUL16			----	----	-0.1368	UNCH	----	----	0 - 217
AUG16			----	----	0.2212	+ 0.0516	----	----	744 UNCH
TOTAL B2 FUT									744 - 217
NZ FUT			TRANSCO ZONE 6 BASIS						
AUG16			----	----	-0.7520	UNCH	----	----	0 - 738
SEP16			----	----	-1.2270	- 0.0330	----	----	560 UNCH
OCT16			----	----	-1.1960	- 0.0420	----	----	512 UNCH
NOV16			----	----	-0.1370	- 0.0100	----	----	338 UNCH
DEC16			----	----	2.2150	- 0.0240	----	----	376 UNCH
JAN17			----	----	6.0460	- 0.0830	----	----	386 UNCH
FEB17			----	----	5.9310	- 0.1470	----	----	356 UNCH
MAR17			----	----	0.7790	+ 0.0030	----	----	417 UNCH
APR17			----	----	-0.3390	- 0.0070	----	----	196 UNCH
MAY17			----	----	-0.5190	- 0.0070	----	----	93 UNCH
JUN17			----	----	-0.5540	- 0.0070	----	----	90 UNCH
JUL17			----	----	-0.4590	- 0.0070	----	----	93 UNCH
AUG17			----	----	-0.5190	- 0.0070	----	----	93 UNCH
SEP17			----	----	-0.7640	- 0.0060	----	----	90 UNCH
OCT17			----	----	-0.7310	- 0.0060	----	----	93 UNCH
NOV17			----	----	0.3580	- 0.0220	----	----	60 UNCH
DEC17			----	----	2.4380	- 0.0050	----	----	62 UNCH
JAN18			----	----	5.6460	- 0.0320	----	----	62 UNCH
FEB18			----	----	5.5980	- 0.0320	----	----	56 UNCH
MAR18			----	----	1.2880	- 0.0320	----	----	62 UNCH
APR18			----	----	-0.1160	- 0.0070	----	----	60 UNCH
MAY18			----	----	-0.3030	- 0.0060	----	----	62 UNCH
JUN18			----	----	-0.3830	- 0.0110	----	----	60 UNCH
JUL18			----	----	-0.3010	- 0.0130	----	----	62 UNCH



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PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
	LOBEX OPEN	LOBEX HIGH/LOW	SETT. & PT.	PRICE CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
NZ FUT	TRANSCO ZONE 6 BASIS								
AUG18	----	----	-0.3620	-	0.0130	----	----	62	UNCH
SEP18	----	----	-0.6560	-	0.0160	----	----	60	UNCH
OCT18	----	----	-0.6300	-	0.0180	----	----	62	UNCH
TOTAL NZ FUT								4423 -	738
TZI FUT	TRANSCO ZONE 6 GAS INDEX								
JUL16	----	----	-0.1345		UNCH	----	----	0 -	124
AUG16	----	----	0.0280	+	0.1160	----	----	186	UNCH
SEP16	----	----	0.0000		UNCH	----	----	150	UNCH
NOV16	----	----	0.0000		UNCH	----	----	360	UNCH
DEC16	----	----	0.0000		UNCH	----	----	372	UNCH
JAN17	----	----	0.0000		UNCH	----	----	372	UNCH
FEB17	----	----	0.0000		UNCH	----	----	336	UNCH
MAR17	----	----	0.0000		UNCH	----	----	372	UNCH
APR17	----	----	0.0200		UNCH	----	----	120	UNCH
MAY17	----	----	0.0200		UNCH	----	----	124	UNCH
JUN17	----	----	0.0200		UNCH	----	----	120	UNCH
JUL17	----	----	0.0200		UNCH	----	----	124	UNCH
AUG17	----	----	0.0000		UNCH	----	----	124	UNCH
SEP17	----	----	0.0200		UNCH	----	----	120	UNCH
OCT17	----	----	0.0200		UNCH	----	----	124	UNCH
TOTAL TZI FUT								3004 -	124
IT FUT	TRANSCO ZONE 6 INDEX								
JUL16	----	----	-0.2484		UNCH	----	----	0 -	310
AUG16	----	----	-0.0740	+	0.0950	----	----	310	UNCH
SEP16	----	----	0.0000		UNCH	----	----	300	UNCH
OCT16	----	----	0.0000		UNCH	----	----	310	UNCH
NOV16	----	----	-0.0250		UNCH	----	----	240	UNCH
DEC16	----	----	-0.0250		UNCH	----	----	248	UNCH
JAN17	----	----	-0.0250		UNCH	----	----	248	UNCH
FEB17	----	----	-0.0250		UNCH	----	----	224	UNCH
MAR17	----	----	-0.0250		UNCH	----	----	248	UNCH
APR17	----	----	0.0000		UNCH	----	----	120	UNCH
MAY17	----	----	0.0000		UNCH	----	----	124	UNCH
JUN17	----	----	0.0000		UNCH	----	----	120	UNCH
JUL17	----	----	0.0000		UNCH	----	----	124	UNCH
AUG17	----	----	0.0000		UNCH	----	----	124	UNCH
SEP17	----	----	0.0000		UNCH	----	----	120	UNCH
OCT17	----	----	0.0000		UNCH	----	----	124	UNCH
TOTAL IT FUT								2984 -	310
TZ6 FUT	TRANSCO ZONE 6 NON NY BASIS								
AUG16	----	----	-0.7420		UNCH	----	----	0 -	682
SEP16	----	----	-1.1410	-	0.0430	----	----	540	UNCH
OCT16	----	----	-1.1120	-	0.0530	----	----	682	UNCH
NOV16	----	----	-0.3420	+	0.0030	----	----	480	UNCH
DEC16	----	----	0.8440	+	0.0130	----	----	682	UNCH
JAN17	----	----	3.6260	+	0.0410	----	----	558	UNCH
FEB17	----	----	3.5960	+	0.0300	----	----	504	UNCH
MAR17	----	----	0.5880	+	0.0210	----	----	527	UNCH
APR17	----	----	-0.3180	-	0.0160	----	----	540	UNCH
MAY17	----	----	-0.4720	-	0.0150	----	----	558	UNCH
JUN17	----	----	-0.5220	-	0.0150	----	----	540	UNCH
JUL17	----	----	-0.4150	-	0.0160	----	----	558	UNCH
AUG17	----	----	-0.5070	-	0.0150	----	----	558	UNCH
SEP17	----	----	-0.7150	-	0.0130	----	----	540	UNCH
OCT17	----	----	-0.6020	-	0.0150	----	----	558	UNCH
NOV17	----	----	-0.3980	+	0.0160	----	----	150	UNCH
DEC17	----	----	0.7260	+	0.0040	----	----	155	UNCH
JAN18	----	----	3.4540	-	0.0200	----	----	279	UNCH
FEB18	----	----	3.4270	-	0.0300	----	----	252	UNCH
MAR18	----	----	0.4620	+	0.0170	----	----	279	UNCH
APR18	----	----	-0.1700	-	0.0180	----	----	210	UNCH
MAY18	----	----	-0.3380	-	0.0170	----	----	217	UNCH
JUN18	----	----	-0.3720	-	0.0170	----	----	210	UNCH
JUL18	----	----	-0.2700	-	0.0170	----	----	217	UNCH
AUG18	----	----	-0.3490	-	0.0170	----	----	217	UNCH
SEP18	----	----	-0.5490	-	0.0170	----	----	210	UNCH
OCT18	----	----	-0.4440	-	0.0170	----	----	217	UNCH
NOV18	----	----	-0.5000	+	0.0080	----	----	210	UNCH
DEC18	----	----	0.5870	-	0.0090	----	----	217	UNCH
JAN19	----	----	3.3260	-	0.0420	----	----	217	UNCH
FEB19	----	----	3.2980	-	0.0520	----	----	196	UNCH
MAR19	----	----	0.3700	+	0.0050	----	----	217	UNCH
APR19	----	----	-0.1390	-	0.0220	----	----	210	UNCH
MAY19	----	----	-0.3070	-	0.0200	----	----	217	UNCH
JUN19	----	----	-0.3410	-	0.0190	----	----	210	UNCH
JUL19	----	----	-0.2390	-	0.0200	----	----	217	UNCH
AUG19	----	----	-0.3180	-	0.0200	----	----	217	UNCH
SEP19	----	----	-0.5180	-	0.0180	----	----	210	UNCH
OCT19	----	----	-0.4140	-	0.0200	----	----	217	UNCH
NOV19	----	----	-0.5190	+	0.0070	----	----	210	UNCH
DEC19	----	----	0.5440	-	0.0080	----	----	217	UNCH
TOTAL TZ6 FUT								13420 -	682
TR FUT	TRANSCO ZONE4 BASIS								
AUG16	----	----	-0.0320		UNCH	----	----	0 -	3183
SEP16	----	----	-0.0280		UNCH	----	----	2956	UNCH
OCT16	----	----	-0.0340	-	0.0020	----	----	2999	UNCH
NOV16	----	----	-0.0300		UNCH	----	----	1242	UNCH
DEC16	----	----	-0.0170		UNCH	----	----	1370	UNCH
JAN17	----	----	-0.0170		UNCH	----	----	1059	UNCH
FEB17	----	----	-0.0200		UNCH	----	----	971	UNCH
MAR17	----	----	-0.0170		UNCH	----	----	1057	UNCH
APR17	----	----	-0.0010		UNCH	----	----	907	UNCH
MAY17	----	----	-0.0140		UNCH	----	----	931	UNCH
JUN17	----	----	-0.0290		UNCH	----	----	906	UNCH
JUL17	----	----	-0.0290		UNCH	----	----	930	UNCH
AUG17	----	----	-0.0260		UNCH	----	----	929	UNCH
SEP17	----	----	-0.0260		UNCH	----	----	903	UNCH
OCT17	----	----	-0.0140		UNCH	----	----	927	UNCH
NOV17	----	----	0.0120		UNCH	----	----	391	UNCH
DEC17	----	----	0.0220		UNCH	----	----	398	UNCH
JAN18	----	----	0.0200		UNCH	----	----	589	UNCH
FEB18	----	----	0.0200		UNCH	----	----	532	UNCH
MAR18	----	----	0.0200		UNCH	----	----	589	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61		
		GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
TR FUT	TRANSCO ZONE4 BASIS								
APR18	----	----	0.0360	UNCH		----	----	390	UNCH
MAY18	----	----	0.0240	UNCH		----	----	403	UNCH
JUN18	----	----	0.0090	UNCH		----	----	390	UNCH
JUL18	----	----	0.0110	UNCH		----	----	403	UNCH
AUG18	----	----	0.0140	UNCH		----	----	403	UNCH
SEP18	----	----	0.0140	UNCH		----	----	390	UNCH
OCT18	----	----	0.0160	UNCH		----	----	403	UNCH
NOV18	----	----	0.0120	UNCH		----	----	330	UNCH
DEC18	----	----	0.0220	UNCH		----	----	341	UNCH
JAN19	----	----	0.0200	UNCH		----	----	140	UNCH
FEB19	----	----	0.0200	UNCH		----	----	139	UNCH
MAR19	----	----	0.0200	UNCH		----	----	139	UNCH
APR19	----	----	0.0280	UNCH		----	----	138	UNCH
MAY19	----	----	0.0150	UNCH		----	----	137	UNCH
JUN19	----	----	0.0000	UNCH		----	----	136	UNCH
JUL19	----	----	0.0000	UNCH		----	----	136	UNCH
AUG19	----	----	0.0020	UNCH		----	----	135	UNCH
SEP19	----	----	0.0020	UNCH		----	----	134	UNCH
OCT19	----	----	0.0050	UNCH		----	----	134	UNCH
NOV19	----	----	0.0200	UNCH		----	----	133	UNCH
DEC19	----	----	0.0300	UNCH		----	----	132	UNCH
JAN20	----	----	0.0180	UNCH		----	----	132	UNCH
FEB20	----	----	0.0180	UNCH		----	----	131	UNCH
MAR20	----	----	0.0180	UNCH		----	----	130	UNCH
APR20	----	----	0.0280	UNCH		----	----	130	UNCH
MAY20	----	----	0.0150	UNCH		----	----	129	UNCH
JUN20	----	----	0.0000	UNCH		----	----	129	UNCH
JUL20	----	----	0.0000	UNCH		----	----	128	UNCH
AUG20	----	----	0.0020	UNCH		----	----	127	UNCH
SEP20	----	----	0.0020	UNCH		----	----	127	UNCH
OCT20	----	----	0.0050	UNCH		----	----	126	UNCH
NOV20	----	----	0.0150	UNCH		----	----	125	UNCH
DEC20	----	----	0.0250	UNCH		----	----	125	UNCH
TOTAL TR FUT								27211	- 3183
NW FUT	WAHA BASIS								
AUG16	----	----	-0.0820	UNCH		----	----	0	- 3889
SEP16	----	----	-0.1330 - 0.0110			----	----	2026	UNCH
OCT16	----	----	-0.1790 - 0.0100			----	----	1438	UNCH
NOV16	----	----	-0.1200 - 0.0010			----	----	794	UNCH
DEC16	----	----	-0.0900 - 0.0010			----	----	837	UNCH
JAN17	----	----	-0.1040 - 0.0030			----	----	713	UNCH
FEB17	----	----	-0.0920 - 0.0020			----	----	644	UNCH
MAR17	----	----	-0.1340 - 0.0020			----	----	713	UNCH
APR17	----	----	-0.1600 - 0.0030			----	----	515	UNCH
MAY17	----	----	-0.1650 - 0.0030			----	----	531	UNCH
JUN17	----	----	-0.1680 - 0.0030			----	----	515	UNCH
JUL17	----	----	-0.1250 - 0.0030			----	----	531	UNCH
AUG17	----	----	-0.1000 - 0.0030			----	----	531	UNCH
SEP17	----	----	-0.1150 - 0.0030			----	----	514	UNCH
OCT17	----	----	-0.1550 - 0.0030			----	----	533	UNCH
NOV17	----	----	-0.0780 - 0.0020			----	----	303	UNCH
DEC17	----	----	-0.0540 - 0.0030			----	----	313	UNCH
JAN18	----	----	-0.0610 - 0.0020			----	----	97	UNCH
FEB18	----	----	-0.0610 - 0.0050			----	----	89	UNCH
MAR18	----	----	-0.0680 + 0.0010			----	----	98	UNCH
APR18	----	----	-0.0720 + 0.0010			----	----	120	UNCH
MAY18	----	----	-0.0790 + 0.0010			----	----	124	UNCH
JUN18	----	----	-0.0760 + 0.0010			----	----	120	UNCH
JUL18	----	----	-0.0640 - 0.0020			----	----	124	UNCH
AUG18	----	----	-0.0360 - 0.0030			----	----	124	UNCH
SEP18	----	----	-0.0510 - 0.0020			----	----	120	UNCH
OCT18	----	----	-0.0800 - 0.0010			----	----	124	UNCH
NOV18	----	----	-0.0540 - 0.0020			----	----	150	UNCH
DEC18	----	----	-0.0180 - 0.0020			----	----	155	UNCH
JAN19	----	----	-0.0320 - 0.0030			----	----	155	UNCH
FEB19	----	----	-0.0230 - 0.0030			----	----	140	UNCH
MAR19	----	----	-0.0470 - 0.0030			----	----	155	UNCH
APR19	----	----	-0.0560 - 0.0010			----	----	95	UNCH
MAY19	----	----	-0.0640 - 0.0010			----	----	97	UNCH
JUN19	----	----	-0.0620 - 0.0010			----	----	95	UNCH
JUL19	----	----	-0.0400 - 0.0010			----	----	98	UNCH
AUG19	----	----	-0.0100 - 0.0010			----	----	36	UNCH
SEP19	----	----	-0.0280 - 0.0010			----	----	34	UNCH
OCT19	----	----	-0.0600 - 0.0010			----	----	37	UNCH
NOV19	----	----	-0.0150 - 0.0020			----	----	33	UNCH
DEC19	----	----	0.0220 - 0.0030			----	----	35	UNCH
JAN20	----	----	0.0090 - 0.0020			----	----	36	UNCH
FEB20	----	----	0.0180 - 0.0020			----	----	33	UNCH
MAR20	----	----	-0.0070 - 0.0030			----	----	36	UNCH
APR20	----	----	-0.0750 - 0.0020			----	----	36	UNCH
MAY20	----	----	-0.0810 - 0.0010			----	----	36	UNCH
JUN20	----	----	-0.0790 - 0.0010			----	----	35	UNCH
JUL20	----	----	-0.0570 - 0.0010			----	----	36	UNCH
AUG20	----	----	-0.0280 - 0.0010			----	----	36	UNCH
SEP20	----	----	-0.0460 - 0.0010			----	----	35	UNCH
TOTAL NW FUT								14225	- 3889
WFS FUT	WAHA IFERC FIXED PRICE								
AUG16	----	----	2.5900	UNCH		----	----	0	- 28
SEP16	----	----	2.7060 + 0.0950			----	----	27	UNCH
OCT16	----	----	2.7020 + 0.0880			----	----	28	UNCH
NOV16	----	----	2.9140 + 0.0900			----	----	27	UNCH
DEC16	----	----	3.1860 + 0.0760			----	----	28	UNCH
TOTAL WFS FUT								110	- 28
IY FUT	WAHA INDEX FUTURE								
JUL16	----	----	0.0821	UNCH		----	----	0	- 1240
AUG16	----	----	0.1470 + 0.0970			----	----	868	UNCH
SEP16	----	----	0.0000	UNCH		----	----	240	UNCH
OCT16	----	----	0.0000	UNCH		----	----	248	UNCH
NOV16	----	----	0.0100	UNCH		----	----	240	UNCH
DEC16	----	----	0.0100	UNCH		----	----	248	UNCH
JAN17	----	----	0.0100	UNCH		----	----	248	UNCH
FEB17	----	----	0.0100	UNCH		----	----	224	UNCH
MAR17	----	----	0.0100	UNCH		----	----	248	UNCH
TOTAL IY FUT								2564	- 1240

PG61	BULLETIN #148@	ENERGY FUTURES PRODUCTS	Wed, Aug 03, 2016	PG61
PETROLEUM FUTURES PRODUCTS				

		1%	FUEL OIL (PLT)	CARG	CIF	Med		SETTL. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
1W FUT													
AUG16			----		----			219.836	+	5.343	----	----	181 UNCH
SEP16			----		----			219.225	+	6.275	----	----	186 UNCH
OCT16			----		----			221.650	+	5.800	----	----	213 UNCH
NOV16			----		----			226.100	+	5.950	----	----	188 UNCH
DEC16			----		----			228.914	+	5.861	----	----	188 UNCH
JAN17			----		----			231.728	+	5.772	----	----	3 UNCH
FEB17			----		----			234.542	+	5.684	----	----	3 UNCH
MAR17			----		----			236.719	+	5.631	----	----	3 UNCH
APR17			----		----			238.896	+	5.579	----	----	10 UNCH
MAY17			----		----			241.073	+	5.527	----	----	10 UNCH
JUN17			----		----			243.250	+	5.475	----	----	10 UNCH
JUL17			----		----			245.427	+	5.423	----	----	3 UNCH
AUG17			----		----			247.604	+	5.371	----	----	3 UNCH
SEP17			----		----			249.781	+	5.318	----	----	3 UNCH
OCT17			----		----			251.958	+	5.266	----	----	3 UNCH
NOV17			----		----			254.135	+	5.214	----	----	3 UNCH
DEC17			----		----			256.312	+	5.162	----	----	3 UNCH
TOTAL 1W FUT													1013
1X FUT													
JUL16			----		----			243.881		UNCH	----	----	12 UNCH
AUG16			----		----			219.131	+	5.183	----	----	12 UNCH
SEP16			----		----			219.225	+	6.275	----	----	12 UNCH
OCT16			----		----			221.650	+	6.050	----	----	12 UNCH
NOV16			----		----			225.100	+	5.950	----	----	12 UNCH
DEC16			----		----			228.414	+	5.945	----	----	12 UNCH
TOTAL 1X FUT													72
33 FUT													
JUL16			----		----			-10.905		UNCH	----	----	0 - 13
AUG16			----		----			-4.314	+	0.053	----	----	28 UNCH
SEP16			----		----			-2.917		UNCH	----	----	13 UNCH
OCT16			----		----			-3.000		UNCH	----	----	13 UNCH
NOV16			----		----			-3.000		UNCH	----	----	13 UNCH
DEC16			----		----			-3.063		UNCH	----	----	13 UNCH
JAN17			----		----			-2.833		UNCH	----	----	11 UNCH
FEB17			----		----			-2.750		UNCH	----	----	11 UNCH
MAR17			----		----			-2.750		UNCH	----	----	11 UNCH
APR17			----		----			-2.750		UNCH	----	----	1 UNCH
MAY17			----		----			-2.750		UNCH	----	----	1 UNCH
JUN17			----		----			-2.750		UNCH	----	----	1 UNCH
JUL17			----		----			-2.750		UNCH	----	----	1 UNCH
AUG17			----		----			-2.750		UNCH	----	----	1 UNCH
SEP17			----		----			-2.750		UNCH	----	----	1 UNCH
OCT17			----		----			-3.000		UNCH	----	----	1 UNCH
NOV17			----		----			-3.000		UNCH	----	----	1 UNCH
DEC17			----		----			-3.000		UNCH	----	----	1 UNCH
TOTAL 33 FUT													122 - 13
BOB FUT													
JUL16			----		----			-11.410		UNCH	----	----	0 - 746
AUG16			----		----			-11.176	-	0.446	----	----	757 UNCH
SEP16			----		----			-12.186	-	0.347	----	20	553 UNCH
OCT16			----		----			-12.753	-	0.297	----	10	529 UNCH
NOV16			----		----			-13.054	-	0.247	----	10	551 UNCH
DEC16			----		----			-13.379	-	0.255	----	10	548 UNCH
JAN17			----		----			-13.294	-	0.207	----	5	129 UNCH
FEB17			----		----			-13.369	-	0.147	----	5	129 UNCH
MAR17			----		----			-13.439	-	0.127	----	5	129 UNCH
APR17			----		----			-13.478	-	0.107	----	5	70 UNCH
MAY17			----		----			-13.518	-	0.086	----	5	70 UNCH
JUN17			----		----			-13.553	-	0.077	----	5	70 UNCH
JUL17			----		----			-13.538	-	0.047	----	5	62 UNCH
AUG17			----		----			-13.551	-	0.028	----	5	62 UNCH
SEP17			----		----			-13.544	-	0.006	----	5	82 UNCH
OCT17			----		----			-13.549	+	0.003	----	5	71 UNCH
NOV17			----		----			-13.603	+	0.023	----	5	71 UNCH
DEC17			----		----			-13.681	+	0.044	----	5	93 UNCH
JAN18			----		----			-13.484	+	0.063	----	----	13 UNCH
FEB18			----		----			-13.471	+	0.043	----	----	13 UNCH
MAR18			----		----			-13.472	+	0.044	----	----	13 UNCH
APR18			----		----			-13.438	+	0.043	----	----	13 UNCH
MAY18			----		----			-13.448	+	0.035	----	----	13 UNCH
JUN18			----		----			-13.422	+	0.025	----	----	13 UNCH
JUL18			----		----			-13.374	+	0.015	----	----	9 UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		GLOBAL EX	OPEN	GLOBAL EX	PRICE		GLOBAL EX®	PNT/PIT	OPEN
				HIGH/LOW	& PT.	CHGE	VOLUME	VOLUME	INTEREST
BOB	FUT	3.5% FUEL OIL (PLATTS)	FOB	RDA					
AUG18		----	----		-13.298	+	0.034	----	9 UNCH
SEP18		----	----		-13.251	+	0.035	----	9 UNCH
OCT18		----	----		-13.186	+	0.055	----	9 UNCH
NOV18		----	----		-13.219	+	0.065	----	9 UNCH
DEC18		----	----		-13.253	+	0.086	----	9 UNCH
JAN19		----	----		-13.051	+	0.105	----	8 UNCH
FEB19		----	----		-13.065	+	0.125	----	8 UNCH
MAR19		----	----		-13.066	+	0.124	----	8 UNCH
APR19		----	----		-13.028	+	0.135	----	8 UNCH
MAY19		----	----		-12.990	+	0.125	----	8 UNCH
JUN19		----	----		-12.955	+	0.136	----	8 UNCH
JUL19		----	----		-12.956	+	0.145	----	8 UNCH
AUG19		----	----		-12.949	+	0.156	----	8 UNCH
SEP19		----	----		-12.940	+	0.175	----	8 UNCH
OCT19		----	----		-12.905	+	0.185	----	8 UNCH
NOV19		----	----		-12.928	+	0.195	----	8 UNCH
DEC19		----	----		-12.959	+	0.206	----	8 UNCH
JAN20		----	----		-12.961	+	0.161	----	3 UNCH
FEB20		----	----		-12.964	+	0.125	----	3 UNCH
MAR20		----	----		-12.965	+	0.088	----	3 UNCH
APR20		----	----		-12.966	+	0.043	----	3 UNCH
MAY20		----	----		-12.938	+	0.006	----	3 UNCH
JUN20		----	----		-12.909	-	0.039	----	3 UNCH
JUL20		----	----		-12.928	-	0.028	----	3 UNCH
AUG20		----	----		-12.965	-	0.007	----	3 UNCH
SEP20		----	----		-12.997	+	0.003	----	3 UNCH
OCT20		----	----		-13.035	+	0.014	----	3 UNCH
NOV20		----	----		-13.065	+	0.015	----	3 UNCH
DEC20		----	----		-13.100	+	0.015	----	3 UNCH
TOTAL	BOB FUT							110	4240 - 746
7D	FUT	3.5% FUEL OIL	CID	MED					
JUL16		----	----		232.821		UNCH	----	0 - 115
AUG16		----	----		206.005	+	4.611	----	123 UNCH
SEP16		----	----		203.313	+	5.681	----	163 UNCH
OCT16		----	----		203.063	+	5.743	----	125 UNCH
NOV16		----	----		204.083	+	5.743	----	145 UNCH
DEC16		----	----		205.083	+	5.493	10	100 + 10
JAN17		----	----		208.625	+	5.618	----	20 UNCH
FEB17		----	----		210.625	+	5.743	----	20 UNCH
MAR17		----	----		212.625	+	5.743	----	20 UNCH
JAN18		----	----		231.625	+	5.493	----	7 UNCH
FEB18		----	----		233.500	+	5.243	----	7 UNCH
MAR18		----	----		235.375	+	5.118	----	7 UNCH
TOTAL	7D FUT							10	737 - 105
63	FUT	3.5% FUEL OIL	RDAM	VS	FOB	MED	BALM		
05JUL16		----	----		1.368		UNCH	----	0 - 60
11JUL16		----	----		1.350		UNCH	----	0 - 35
18JUL16		----	----		1.375		UNCH	----	0 - 5
20JUL16		----	----		0.875		UNCH	----	0 - 30
03AUG16		----	----		-2.621	+	0.046	----	30 UNCH
TOTAL	63 FUT								30 - 130
FCB	FUT	3.5% FUELOIL	FOB	RDAM	CRK	SPD	BALMO		
05JUL16		----	----		-11.242		UNCH	----	0 - 19
03AUG16		----	----		-11.264		NEW	64	64 + 64
TOTAL	FCB FUT							64	64 + 45
EOB	FUT	ARGUS GASOLINE	NWE	CRACK	SPR				
JUL16		----	----		6.368		UNCH	----	0 - 14
AUG16		----	----		8.596	+	0.027	----	14 UNCH
SEP16		----	----		8.278	+	0.380	----	22 UNCH
OCT16		----	----		5.204	+	0.336	----	4 UNCH
NOV16		----	----		4.594	+	0.274	----	4 UNCH
DEC16		----	----		4.089	+	0.247	----	4 UNCH
JUL17		----	----		9.214	+	0.240	----	7 UNCH
AUG17		----	----		8.637	+	0.159	----	7 UNCH
SEP17		----	----		8.129	+	0.280	----	7 UNCH
TOTAL	EOB FUT								69 - 14
4C	FUT	CHICAGO ULSD (PLATTS)							
JUL16		----	----		1.3585		UNCH	----	0 - 3
AUG16		----	----		1.3103	+	0.0313	----	3 UNCH
SEP16		----	----		1.3212	+	0.0297	----	3 UNCH
OCT16		----	----		1.3627	+	0.0307	----	3 UNCH
NOV16		----	----		1.3507	+	0.0316	----	3 UNCH
DEC16		----	----		1.3447	+	0.0321	----	3 UNCH

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		GLOBAL EX	OPEN		GLOBAL EX	HIGH/LOW		SETT. PRICE	& PT. CHGE		GLOBAL EX®	PNT/PIT		VOLUME	OPEN		INTEREST				
TOTAL	4C FUT																15	-	3		
5C FUT	CHICAGO ULSD PL VS HO SPR																				
JUL16		----			----			-0.0265		UNCH	----		----			0	-	210			
AUG16		----			----			0.0253	+	0.0053	----		----			205		UNCH			
SEP16		----			----			0.0110	+	0.0020	----		----			222		UNCH			
OCT16		----			----			0.0310	+	0.0020	----		----			207		UNCH			
NOV16		----			----			0.0000	+	0.0025	----		----			136		UNCH			
DEC16		----			----			-0.0254	+	0.0035	----		----			72		UNCH			
JAN17		----			----			-0.0048	+	0.0025	----		----			36		UNCH			
FEB17		----			----			0.0395		UNCH	----		----			39		UNCH			
MAR17		----			----			0.0252		UNCH	----		----			37		UNCH			
APR17		----			----			0.0277	+	0.0025	----		----			37		UNCH			
MAY17		----			----			0.0535	+	0.0025	----		----			39		UNCH			
JUN17		----			----			0.0525	+	0.0020	----		----			39		UNCH			
JUL17		----			----			0.0273	+	0.0025	----		----			38		UNCH			
AUG17		----			----			0.0273	+	0.0025	----		----			38		UNCH			
SEP17		----			----			0.0273	+	0.0025	----		----			38		UNCH			
OCT17		----			----			0.0183		UNCH	----		----			38		UNCH			
NOV17		----			----			0.0008		UNCH	----		----			36		UNCH			
DEC17		----			----			-0.0156		UNCH	----		----			34		UNCH			
TOTAL	5C FUT																1291	-	210		
3C FUT	CHICAGO UNL GAS PL VS RBOB SPR																				
JUL16		----			----			-0.0439		UNCH	----		----			0	-	3			
AUG16		----			----			0.0948	-	0.0084	----		75			128	+	75			
SEP16		----			----			0.1050		UNCH	----		----			53		UNCH			
OCT16		----			----			-0.0813		UNCH	----		----			3		UNCH			
NOV16		----			----			-0.0813		UNCH	----		----			3		UNCH			
DEC16		----			----			-0.0813		UNCH	----		----			3		UNCH			
JAN17		----			----			-0.1723		UNCH	----		----			3		UNCH			
FEB17		----			----			-0.0821		UNCH	----		----			3		UNCH			
MAR17		----			----			-0.0938		UNCH	----		----			3		UNCH			
APR17		----			----			-0.0950		UNCH	----		----			3		UNCH			
MAY17		----			----			-0.0950		UNCH	----		----			3		UNCH			
JUN17		----			----			-0.0950		UNCH	----		----			3		UNCH			
JUL17		----			----			-0.0788		UNCH	----		----			3		UNCH			
AUG17		----			----			-0.0788		UNCH	----		----			3		UNCH			
SEP17		----			----			-0.0788		UNCH	----		----			3		UNCH			
OCT17		----			----			-0.0763		UNCH	----		----			3		UNCH			
NOV17		----			----			-0.0763		UNCH	----		----			3		UNCH			
DEC17		----			----			-0.0763		UNCH	----		----			3		UNCH			
TOTAL	3C FUT																75		226	+	72
D46 FUT	D4 BIODIESEL RINS (ARGUS) 2016 FUT																				
JUL16		----			----			1.0100		UNCH	----		----			0	-	10			
AUG16		----			----			0.9900	-	0.0200	----		----			10		UNCH			
SEP16		----			----			0.9900	-	0.0200	----		----			10		UNCH			
TOTAL	D46 FUT																20	-	10		
NCP FUT	DALY EUROP NAPHTHA PLTS CIF NWE FUT																				
01AUG16		----			----			333.000		UNCH	----		----			4		UNCH			
02AUG16		----			----			330.750		UNCH	----		----			4		UNCH			
03AUG16		----			----			337.750	+	1.510	----		----			4		UNCH			
04AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
05AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
08AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
09AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
10AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
11AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
12AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
15AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
16AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
17AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
18AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
19AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
22AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
23AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
24AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
25AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
26AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
30AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
31AUG16		----			----			350.138	+	13.898	----		----			4		UNCH			
TOTAL	NCP FUT																88				
GBR FUT	DALY GAS EUROBOB OXY ARGS NWE BRGS																				
01AUG16		----			----			418.500		UNCH	----		----			8		UNCH			
02AUG16		----			----			418.250		UNCH	----		----			8		UNCH			
03AUG16		----			----			416.250	-	3.745	----		----			8		UNCH			

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		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST		
GBR FUT		DALY GAS		EUROBOB	OXY	ARGS	NWE	BRGS							
04AUG16		----				----			431.882	+	11.887	----	----	8	UNCH
05AUG16		----				----			431.882	+	11.887	----	----	8	UNCH
TOTAL GBR FUT														40	
7X FUT		DIESEL		10P BRG	FOB RDM	VS	ICEBL								
03AUG16		----				----			-5.106		NEW	----	10	10	+
TOTAL 7X FUT													10	10	+
EWN FUT		E/W NAPHTHA		JAPAN	CF-CARGOS	CIF	NWE								
JUL16		----				----			10.601		UNCH	----	----	123	UNCH
AUG16		----				----			11.655	-	0.697	----	----	152	UNCH
SEP16		----				----			12.333	-	0.167	----	40	98	+
OCT16		----				----			13.417	+	0.167	----	----	93	UNCH
NOV16		----				----			14.334	+	0.084	----	----	43	UNCH
DEC16		----				----			14.417	-	0.083	----	----	33	UNCH
JAN17		----				----			14.500		UNCH	----	----	5	UNCH
FEB17		----				----			14.334	+	0.084	----	----	5	UNCH
MAR17		----				----			14.416	+	0.291	----	----	20	UNCH
APR17		----				----			14.500	+	0.500	----	----	2	UNCH
MAY17		----				----			14.417	+	0.542	----	----	2	UNCH
JUN17		----				----			14.417	+	0.667	----	----	2	UNCH
JUL17		----				----			14.334	+	0.709	----	----	2	UNCH
AUG17		----				----			14.500	+	1.250	----	----	2	UNCH
SEP17		----				----			14.000	+	0.750	----	----	2	UNCH
OCT17		----				----			13.917	+	0.917	----	----	2	UNCH
NOV17		----				----			13.833	+	0.958	----	----	2	UNCH
DEC17		----				----			13.750	+	1.000	----	----	2	UNCH
TOTAL EWN FUT													40	590	+
EW FUT		EAST/WEST		FUEL OIL	SPREAD										
JUL16		----				----			18.69		UNCH	----	----	0	-
AUG16		----				----			14.76	-	0.11	----	----	107	UNCH
SEP16		----				----			19.50	-	0.13	----	----	75	UNCH
OCT16		----				----			20.50	-	0.75	----	----	35	UNCH
NOV16		----				----			21.25	-	0.50	----	----	35	UNCH
DEC16		----				----			21.50	-	0.25	----	----	35	UNCH
TOTAL EW FUT														287	-
EWG FUT		EAST-WST		GASOLINE	SPREAD	PLATTS/ARG									
JUL16		----				----			-3.482		UNCH	----	----	0	-
AUG16		----				----			-4.238	+	0.309	----	----	679	UNCH
SEP16		----				----			-3.533	+	0.267	----	----	150	UNCH
OCT16		----				----			-0.482	+	0.287	----	150	480	+
NOV16		----				----			0.198	+	0.357	----	----	230	UNCH
DEC16		----				----			0.726	+	0.315	----	----	280	UNCH
TOTAL EWG FUT													150	1819	
A5 FUT		EIA FLAT TAX		ONHWAY	DIESEL										
JUL16		----				----			2.4045		UNCH	----	----	0	-
AUG16		----				----			2.2804	+	0.0264	----	----	700	UNCH
SEP16		----				----			2.2362	+	0.0297	----	----	476	UNCH
OCT16		----				----			2.2696	+	0.0307	----	----	474	UNCH
NOV16		----				----			2.3157	+	0.0316	----	----	417	UNCH
DEC16		----				----			2.3186	+	0.0321	----	----	423	UNCH
JAN17		----				----			2.3679	+	0.0304	----	----	208	UNCH
FEB17		----				----			2.3913	+	0.0271	----	----	210	UNCH
MAR17		----				----			2.4036	+	0.0266	----	----	217	UNCH
APR17		----				----			2.4087	+	0.0282	----	----	151	UNCH
MAY17		----				----			2.4157	+	0.0274	----	----	148	UNCH
JUN17		----				----			2.4250	+	0.0262	----	----	148	UNCH
JUL17		----				----			2.4375	+	0.0262	----	----	153	UNCH
AUG17		----				----			2.4501	+	0.0256	----	----	153	UNCH
SEP17		----				----			2.4625	+	0.0249	----	----	153	UNCH
OCT17		----				----			2.4653	+	0.0218	----	----	153	UNCH
NOV17		----				----			2.4584	+	0.0212	----	----	150	UNCH
DEC17		----				----			2.4544	+	0.0206	----	----	150	UNCH
JAN18		----				----			2.4696	+	0.0231	----	----	31	UNCH
FEB18		----				----			2.4866	+	0.0206	----	----	31	UNCH
MAR18		----				----			2.4949	+	0.0209	----	----	31	UNCH
APR18		----				----			2.5019	+	0.0239	----	----	5	UNCH
MAY18		----				----			2.5074	+	0.0242	----	----	5	UNCH
JUN18		----				----			2.5174	+	0.0237	----	----	5	UNCH
JUL18		----				----			2.5309	+	0.0242	----	----	5	UNCH
AUG18		----				----			2.5449	+	0.0242	----	----	5	UNCH
SEP18		----				----			2.5574	+	0.0237	----	----	5	UNCH
OCT18		----				----			2.5574	+	0.0207	----	----	2	UNCH
TOTAL A5 FUT														4609	-
JE FUT		EIA FLAT TAX		US RETAIL	GASOLINE										

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		GLOBAL EX	OPEN	GLOBAL EX	HIGH/LOW	SETT. PRICE	& PT. CHGE	GLOBAL EX	PNT/PIT	OPEN
								VOLUME	VOLUME	INTEREST
JE FUT	EIA FLAT TAX US RETAIL GASOLINE									
JUL16		----		----		2.2390	UNCH	----	----	0 - 38
AUG16		----		----		2.1357	+ 0.0306	----	----	38 UNCH
SEP16		----		----		2.0336	+ 0.0392	----	----	38 UNCH
OCT16		----		----		2.0177	+ 0.0377	----	----	38 UNCH
NOV16		----		----		2.0083	+ 0.0358	----	----	44 UNCH
DEC16		----		----		2.0145	+ 0.0357	----	----	44 UNCH
TOTAL JE FUT										202 - 38
EFM FUT	EUR 1%FUEL OIL CARGO FOB MED PLATTS									
JUL16		----		----		243.333	UNCH	----	----	0 - 10
AUG16		----		----		213.166	+ 5.377	----	----	175 UNCH
SEP16		----		----		211.975	+ 6.275	----	----	180 UNCH
OCT16		----		----		213.650	+ 6.050	----	----	75 UNCH
NOV16		----		----		216.350	+ 5.950	----	----	50 UNCH
DEC16		----		----		218.914	+ 5.945	----	----	50 UNCH
APR17		----		----		228.521	+ 5.829	----	----	10 UNCH
MAY17		----		----		230.760	+ 5.777	----	----	10 UNCH
JUN17		----		----		233.000	+ 5.725	----	----	10 UNCH
TOTAL EFM FUT										560 - 10
ENS FUT	EUR1%FUEL OIL FOB MED-EUR1% FOB NWE									
AUG16		----		----		4.035	+ 0.239	----	----	199 UNCH
SEP16		----		----		4.500	+ 0.250	----	----	79 UNCH
OCT16		----		----		5.250	UNCH	----	----	69 UNCH
NOV16		----		----		6.250	UNCH	----	----	69 UNCH
DEC16		----		----		7.364	+ 0.295	----	----	69 UNCH
JAN17		----		----		6.166	+ 0.152	----	----	10 UNCH
FEB17		----		----		6.250	UNCH	----	----	10 UNCH
MAR17		----		----		6.156	- 0.094	----	----	10 UNCH
APR17		----		----		6.146	- 0.021	----	----	10 UNCH
MAY17		----		----		6.135	- 0.073	----	----	10 UNCH
JUN17		----		----		6.250	UNCH	----	----	10 UNCH
JUL17		----		----		6.490	- 0.052	----	----	10 UNCH
AUG17		----		----		6.729	- 0.104	----	----	10 UNCH
SEP17		----		----		6.969	- 0.156	----	----	10 UNCH
OCT17		----		----		7.708	- 0.084	----	----	10 UNCH
NOV17		----		----		8.323	- 0.135	----	----	10 UNCH
DEC17		----		----		8.937	- 0.188	----	----	10 UNCH
TOTAL ENS FUT										605
EFF FUT	EUR3.5%FUEL OIL CARGO FOB MED BALMO									
03AUG16		----		----		199.655	NEW	----	10	10 + 10
TOTAL EFF FUT									10	10 + 10
KR FUT	EURO 3.5% FUEL OIL RDM BALMO									
04JUL16		----		----		222.663	UNCH	----	----	0 - 90
05JUL16		----		----		222.000	UNCH	----	----	0 - 37
06JUL16		----		----		221.861	UNCH	----	----	0 - 5
08JUL16		----		----		221.031	UNCH	----	----	0 - 20
25JUL16		----		----		212.650	UNCH	----	----	0 - 20
26JUL16		----		----		212.375	UNCH	----	----	0 - 10
02AUG16		----		----		202.108	+ 4.913	----	----	30 UNCH
03AUG16		----		----		202.276	NEW	----	40	40 + 40
TOTAL KR FUT									40	70 - 142
FK FUT	EURO 3.5% FUEL OIL SPREAD									
AUG16		----		----		-2.64	+ 0.04	----	----	286 UNCH
SEP16		----		----		-2.06	+ 0.06	----	10	116 + 10
OCT16		----		----		-2.19	UNCH	----	----	27 UNCH
NOV16		----		----		-2.17	UNCH	----	----	27 UNCH
DEC16		----		----		-2.17	UNCH	----	----	27 UNCH
JAN17		----		----		-1.88	UNCH	----	----	5 UNCH
FEB17		----		----		-2.00	UNCH	----	----	5 UNCH
MAR17		----		----		-2.00	UNCH	----	----	5 UNCH
JUL17		----		----		-1.50	UNCH	----	----	5 UNCH
AUG17		----		----		-1.50	UNCH	----	----	5 UNCH
SEP17		----		----		-1.50	UNCH	----	----	5 UNCH
TOTAL FK FUT									10	513 + 10
ET FUT	EURO DIESEL 10PPM VS ICE									
AUG16		----		----		-5.08	+ 0.33	----	----	93 UNCH
SEP16		----		----		-4.25	+ 0.21	----	----	81 UNCH
OCT16		----		----		-3.00	UNCH	----	----	97 UNCH
NOV16		----		----		-2.75	+ 0.25	----	----	98 UNCH
DEC16		----		----		-3.00	+ 0.25	----	----	98 UNCH
TOTAL ET FUT										467
EPN FUT	EURO PPNE CIFARG VS NAPHTHA NWE SW									
JUL16		----		----		-92.155	UNCH	----	----	0 - 87
AUG16		----		----		-81.439	- 3.832	----	----	96 UNCH

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GLOBEX OPEN				GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
EPN FUT	EURO	PPNE	CIFARG VS	NAPHTHA	NWE	SW							
SEP16		----		----			-75.733	-	1.733	----	5	64	+
OCT16		----		----			-72.983	-	1.983	----		73	
NOV16		----		----			-69.400	-	1.650	----		73	
DEC16		----		----			-65.983	-	1.733	----		73	
JAN17		----		----			-63.150	-	1.900	----		11	
FEB17		----		----			-68.675	-	3.758	----		11	
MAR17		----		----			-75.300	-	4.633	----		11	
APR17		----		----			-84.050	-	4.467	----		2	
MAY17		----		----			-86.050	-	3.717	----		2	
JUN17		----		----			-83.050	-	2.300	----		2	
JUL17		----		----			-80.050	-	2.383	----		2	
AUG17		----		----			-77.425	-	2.675	----		2	
SEP17		----		----			-73.800	-	2.300	----		2	
OCT17		----		----			-70.175	-	1.758	----		2	
NOV17		----		----			-66.550	-	1.383	----		2	
DEC17		----		----			-63.425	-	1.675	----		2	
TOTAL EPN FUT										5		430	-
43 FUT	EUROP	NAPHTHA	PLATTS	CRCK	SPR	BALMO							
05JUL16		----		----			-3.934		UNCH	----		0	-
13JUL16		----		----			-4.040		UNCH	----		0	-
TOTAL 43 FUT												0	-
UF FUT	EUROPE	1% FUEL	OIL	NWE	CAL								
JUL16		----		----			235.52		UNCH	----		0	-
AUG16		----		----			209.13	+	5.14	----		90	
SEP16		----		----			207.48	+	6.03	----		105	
OCT16		----		----			208.40	+	6.05	----		150	
NOV16		----		----			210.10	+	5.95	----		150	
DEC16		----		----			211.55	+	5.65	----		150	
JAN17		----		----			215.31	+	5.79	----		3	
FEB17		----		----			217.79	+	5.93	----		3	
MAR17		----		----			220.13	+	5.98	----		3	
APR17		----		----			222.38	+	5.85	----		3	
MAY17		----		----			224.63	+	5.85	----		3	
JUN17		----		----			226.75	+	5.73	----		3	
JUL17		----		----			228.75	+	5.73	----		3	
AUG17		----		----			230.75	+	5.73	----		3	
SEP17		----		----			232.75	+	5.73	----		3	
OCT17		----		----			234.25	+	5.60	----		3	
NOV17		----		----			235.88	+	5.60	----		3	
DEC17		----		----			237.50	+	5.60	----		3	
TOTAL UF FUT												681	-
UH FUT	EUROPE	1% FUEL	OIL	RDAM	CAL								
JUL16		----		----			224.62		UNCH	----		0	-
AUG16		----		----			204.82	+	5.19	----		5	
SEP16		----		----			204.56	+	6.03	----		5	
OCT16		----		----			205.40	+	6.05	----		17	
NOV16		----		----			207.10	+	5.95	----		17	
DEC16		----		----			208.49	+	5.65	----		17	
DEC17		----		----			234.50	+	5.60	----		5	
TOTAL UH FUT												66	-
UI FUT	EUROPE	3.5% FUEL	OIL	MED	CAL								
JUL16		----		----			224.71		UNCH	----		0	-
AUG16		----		----			199.55	+	4.73	----		135	
SEP16		----		----			196.81	+	5.79	----		201	
OCT16		----		----			196.56	+	5.85	----		128	
NOV16		----		----			197.58	+	5.85	----		148	
DEC16		----		----			198.58	+	5.60	----	10	103	+
JAN17		----		----			202.13	+	5.73	----		20	
FEB17		----		----			204.13	+	5.85	----		20	
MAR17		----		----			206.13	+	5.85	----		20	
JAN18		----		----			225.13	+	5.60	----		7	
FEB18		----		----			227.00	+	5.35	----		7	
MAR18		----		----			228.88	+	5.23	----		7	
TOTAL UI FUT										10		796	-
JV FUT	EUROPE	3.5% FUEL	OIL	RDAM	CAL								
JUL16		----		----			223.37		UNCH	----		0	-
AUG16		----		----			202.19	+	4.69	----		1191	
SEP16		----		----			198.88	+	5.73	----	43	1255	+
OCT16		----		----			198.75	+	5.85	----		1110	
NOV16		----		----			199.75	+	5.85	----		560	
DEC16		----		----			200.75	+	5.60	----		994	
JAN17		----		----			204.00	+	5.73	----		344	
FEB17		----		----			206.13	+	5.85	----		159	

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ENERGY FUTURES PRODUCTS

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GLOBEX OPEN				GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
UV FUT	EUROPE	3.5% FUEL	OIL	RDAM	CAL							
MAR17	----			----		208.13	+	5.85	----	15		300 + 5
APR17	----			----		210.13	+	5.85	----	----		174 UNCH
MAY17	----			----		212.13	+	5.85	----	10		172 + 3
JUN17	----			----		214.00	+	5.73	----	5		185 UNCH
JUL17	----			----		216.00	+	5.73	----	----		150 UNCH
AUG17	----			----		217.75	+	5.73	----	----		156 UNCH
SEP17	----			----		219.50	+	5.73	----	----		151 UNCH
OCT17	----			----		221.00	+	5.60	----	----		108 UNCH
NOV17	----			----		222.38	+	5.60	----	----		103 UNCH
DEC17	----			----		223.75	+	5.60	----	----		158 UNCH
JAN18	----			----		226.63	+	5.60	----	----		18 UNCH
FEB18	----			----		228.50	+	5.35	----	----		18 UNCH
MAR18	----			----		230.38	+	5.23	----	----		18 UNCH
APR18	----			----		232.25	+	5.10	----	----		29 UNCH
MAY18	----			----		233.88	+	4.98	----	----		29 UNCH
JUN18	----			----		235.38	+	4.85	----	----		29 UNCH
JUL18	----			----		236.88	+	4.73	----	----		21 UNCH
AUG18	----			----		238.38	+	4.73	----	----		21 UNCH
SEP18	----			----		239.63	+	4.60	----	----		21 UNCH
OCT18	----			----		240.88	+	4.60	----	----		24 UNCH
NOV18	----			----		242.00	+	4.60	----	----		24 UNCH
DEC18	----			----		243.13	+	4.60	----	----		24 UNCH
JAN19	----			----		245.63	+	4.60	----	----		2 UNCH
FEB19	----			----		247.25	+	4.60	----	----		2 UNCH
MAR19	----			----		248.75	+	4.48	----	----		2 UNCH
APR19	----			----		250.13	+	4.48	----	----		2 UNCH
MAY19	----			----		251.38	+	4.35	----	----		2 UNCH
JUN19	----			----		252.63	+	4.35	----	----		2 UNCH
JUL19	----			----		253.63	+	4.35	----	----		2 UNCH
AUG19	----			----		254.63	+	4.35	----	----		2 UNCH
SEP19	----			----		255.63	+	4.35	----	----		2 UNCH
OCT19	----			----		256.63	+	4.35	----	----		2 UNCH
NOV19	----			----		257.63	+	4.35	----	----		2 UNCH
DEC19	----			----		258.63	+	4.35	----	----		2 UNCH
TOTAL UV FUT										73		7570 - 1043
UJ FUT	EUROPE	JET	KERO	NWE	CAL							
JUL16	----			----		433.75		UNCH	----	----		0 - 3
AUG16	----			----		394.68	+	4.88	----	----		3 UNCH
SEP16	----			----		401.16	+	4.87	----	----		3 UNCH
OCT16	----			----		406.66	+	4.43	----	----		3 UNCH
NOV16	----			----		411.90	+	4.25	----	----		3 UNCH
DEC16	----			----		416.54	+	4.25	----	----		3 UNCH
TOTAL UJ FUT												15 - 3
UN FUT	EUROPE	NAPHTHA	CAL									
JUL16	----			----		380.16		UNCH	----	----		0 - 464
AUG16	----			----		347.92	+	12.07	----	----		542 UNCH
SEP16	----			----		355.10	+	13.85	----	27		391 - 4
OCT16	----			----		359.29	+	12.84	----	13		152 - 4
NOV16	----			----		362.46	+	12.39	----	8		101 + 8
DEC16	----			----		365.86	+	12.34	----	10		141 + 5
JAN17	----			----		368.73	+	11.91	----	----		25 UNCH
FEB17	----			----		370.18	+	11.36	----	----		25 UNCH
MAR17	----			----		371.19	+	10.96	----	----		27 UNCH
APR17	----			----		372.17	+	10.66	----	----		6 UNCH
MAY17	----			----		373.24	+	10.55	----	----		6 UNCH
JUN17	----			----		374.17	+	10.32	----	----		6 UNCH
JUL17	----			----		375.65	+	10.13	----	----		1 UNCH
AUG17	----			----		377.45	+	9.91	----	----		1 UNCH
SEP17	----			----		379.85	+	10.35	----	----		1 UNCH
OCT17	----			----		381.86	+	10.24	----	----		7 UNCH
NOV17	----			----		383.93	+	10.34	----	----		7 UNCH
DEC17	----			----		386.15	+	10.64	----	----		7 UNCH
TOTAL UN FUT										58		1446 - 459
KZ FUT	EUROPEAN	NAPHTHA	BALMO									
04JUL16	----			----		378.250		UNCH	----	----		0 - 5
05JUL16	----			----		376.197		UNCH	----	----		0 - 25
06JUL16	----			----		374.972		UNCH	----	----		0 - 4
08JUL16	----			----		372.906		UNCH	----	----		0 - 21
11JUL16	----			----		372.183		UNCH	----	----		0 - 5
13JUL16	----			----		370.173		UNCH	----	----		0 - 37
19JUL16	----			----		365.000		UNCH	----	----		0 - 5
22JUL16	----			----		357.458		UNCH	----	----		0 - 26
03AUG16	----			----		349.519		NEW	----	17		17 + 17

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ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
TOTAL	KZ FUT						17	17	- 111
EN FUT	EUROPEAN NAPTHA CRACK SPREAD								
JUL16		----	----	-3.87	UNCH	----	----	0	- 2116
AUG16		----	----	-3.93	+	0.17	----	2083	UNCH
SEP16		----	----	-3.61	+	0.31	----	1357	UNCH
OCT16		----	----	-3.68	+	0.23	25	1104	- 18
NOV16		----	----	-3.79	+	0.22	25	1127	- 25
DEC16		----	----	-3.89	+	0.25	25	1028	- 25
JAN17		----	----	-3.99	+	0.23	----	124	UNCH
FEB17		----	----	-4.24	+	0.21	----	124	UNCH
MAR17		----	----	-4.51	+	0.18	----	124	UNCH
APR17		----	----	-4.75	+	0.17	----	130	UNCH
MAY17		----	----	-4.99	+	0.18	----	80	UNCH
JUN17		----	----	-5.21	+	0.18	----	80	UNCH
JUL17		----	----	-5.35	+	0.19	----	80	UNCH
AUG17		----	----	-5.43	+	0.18	----	80	UNCH
SEP17		----	----	-5.43	+	0.25	----	80	UNCH
OCT17		----	----	-5.45	+	0.27	----	89	UNCH
NOV17		----	----	-5.49	+	0.30	----	89	UNCH
DEC17		----	----	-5.53	+	0.36	----	89	UNCH
TOTAL	EN FUT						75	7868	- 2184
FBT FUT	FAME BIO ARGUS RDM RED VS ICE GAS								
JUL16		----	----	424.524	UNCH	----	----	0	- 20
AUG16		----	----	469.288	+	3.648	----	20	UNCH
SEP16		----	----	442.500	+	2.500	----	50	UNCH
TOTAL	FBT FUT							70	- 20
FS FUT	FUEL OIL CARGOES VS.BARGES								
JUL16		----	----	12.16	UNCH	----	----	0	- 102
AUG16		----	----	6.94	+	0.45	----	228	UNCH
SEP16		----	----	8.60	+	0.30	----	102	UNCH
OCT16		----	----	9.65	+	0.20	----	84	UNCH
NOV16		----	----	10.35	+	0.10	----	77	UNCH
DEC16		----	----	10.80	+	0.05	----	98	UNCH
JAN17		----	----	11.31	+	0.06	----	93	UNCH
FEB17		----	----	11.67	+	0.08	----	93	UNCH
MAR17		----	----	12.00	+	0.13	----	29	UNCH
APR17		----	----	12.25	UNCH	----	----	10	UNCH
MAY17		----	----	12.50	UNCH	----	----	10	UNCH
JUN17		----	----	12.75	UNCH	----	----	10	UNCH
JUL17		----	----	12.75	UNCH	----	----	10	UNCH
AUG17		----	----	13.00	UNCH	----	----	10	UNCH
SEP17		----	----	13.25	UNCH	----	----	10	UNCH
OCT17		----	----	13.25	UNCH	----	----	10	UNCH
NOV17		----	----	13.50	UNCH	----	----	10	UNCH
DEC17		----	----	13.75	UNCH	----	----	10	UNCH
JAN18		----	----	15.25	UNCH	----	----	79	UNCH
FEB18		----	----	15.25	UNCH	----	----	79	UNCH
MAR18		----	----	15.25	UNCH	----	----	1	UNCH
APR18		----	----	15.50	UNCH	----	----	1	UNCH
MAY18		----	----	15.50	UNCH	----	----	1	UNCH
JUN18		----	----	15.50	UNCH	----	----	1	UNCH
JUL18		----	----	15.75	+	0.06	----	1	UNCH
AUG18		----	----	16.00	UNCH	----	----	1	UNCH
SEP18		----	----	15.96	+	0.08	----	1	UNCH
OCT18		----	----	15.92	+	0.04	----	1	UNCH
NOV18		----	----	16.00	UNCH	----	----	1	UNCH
DEC18		----	----	17.04	UNCH	----	----	1	UNCH
TOTAL	FS FUT							1062	- 102
FO FUT	FUEL OIL CRACK VS ICE								
JUL16		----	----	-11.41	UNCH	----	----	0	- 1487
AUG16		----	----	-11.18	-	0.45	----	1658	UNCH
SEP16		----	----	-12.19	-	0.35	96	1548	+ 33
OCT16		----	----	-12.75	-	0.30	----	1371	UNCH
NOV16		----	----	-13.05	-	0.25	----	1371	UNCH
DEC16		----	----	-13.38	-	0.26	----	1469	UNCH
JAN17		----	----	-13.29	-	0.21	5	621	+ 5
FEB17		----	----	-13.37	-	0.15	5	621	+ 5
MAR17		----	----	-13.44	-	0.13	5	621	+ 5
APR17		----	----	-13.48	-	0.11	5	602	+ 5
MAY17		----	----	-13.52	-	0.09	5	602	+ 5
JUN17		----	----	-13.55	-	0.08	5	602	+ 5
JUL17		----	----	-13.54	-	0.05	5	417	+ 5
AUG17		----	----	-13.55	-	0.03	5	417	+ 5
SEP17		----	----	-13.54	-	0.01	5	417	+ 5

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ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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		GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
FO FUT		FUEL	OIL	CRACK	VS ICE						
OCT17			----	----	----	-13.55	+	0.00	----	5	416 + 5
NOV17			----	----	----	-13.60	+	0.02	----	5	416 + 5
DEC17			----	----	----	-13.68	+	0.04	----	5	416 + 5
JAN18			----	----	----	-13.48	+	0.06	----		311 UNCH
FEB18			----	----	----	-13.47	+	0.04	----		311 UNCH
MAR18			----	----	----	-13.47	+	0.04	----		311 UNCH
APR18			----	----	----	-13.44	+	0.04	----		311 UNCH
MAY18			----	----	----	-13.45	+	0.04	----		311 UNCH
JUN18			----	----	----	-13.42	+	0.03	----		311 UNCH
JUL18			----	----	----	-13.37	+	0.02	----		311 UNCH
AUG18			----	----	----	-13.30	+	0.03	----		311 UNCH
SEP18			----	----	----	-13.25	+	0.04	----		311 UNCH
OCT18			----	----	----	-13.19	+	0.06	----		311 UNCH
NOV18			----	----	----	-13.22	+	0.07	----		311 UNCH
DEC18			----	----	----	-13.25	+	0.09	----		311 UNCH
JAN19			----	----	----	-13.05	+	0.11	----		97 UNCH
FEB19			----	----	----	-13.07	+	0.13	----		97 UNCH
MAR19			----	----	----	-13.07	+	0.12	----		97 UNCH
APR19			----	----	----	-13.03	+	0.14	----		97 UNCH
MAY19			----	----	----	-12.99	+	0.13	----		97 UNCH
JUN19			----	----	----	-12.96	+	0.14	----		97 UNCH
JUL19			----	----	----	-12.96	+	0.15	----		97 UNCH
AUG19			----	----	----	-12.95	+	0.16	----		97 UNCH
SEP19			----	----	----	-12.94	+	0.18	----		97 UNCH
OCT19			----	----	----	-12.91	+	0.19	----		97 UNCH
NOV19			----	----	----	-12.93	+	0.20	----		97 UNCH
DEC19			----	----	----	-12.96	+	0.21	----		97 UNCH
JAN20			----	----	----	-12.96	+	0.16	----		25 UNCH
FEB20			----	----	----	-12.96	+	0.13	----		25 UNCH
MAR20			----	----	----	-12.97	+	0.09	----		25 UNCH
APR20			----	----	----	-12.97	+	0.04	----		25 UNCH
MAY20			----	----	----	-12.94	+	0.01	----		25 UNCH
JUN20			----	----	----	-12.91	-	0.04	----		25 UNCH
JUL20			----	----	----	-12.93	-	0.03	----		25 UNCH
AUG20			----	----	----	-12.97	-	0.01	----		25 UNCH
SEP20			----	----	----	-13.00	+	0.00	----		25 UNCH
OCT20			----	----	----	-13.04	+	0.01	----		25 UNCH
NOV20			----	----	----	-13.07	+	0.02	----		25 UNCH
DEC20			----	----	----	-13.10	+	0.02	----		25 UNCH
TOTAL	FO FUT								156	18781 -	1394
FI FUT		FUEL	OIL	NWE	CRACK	VS ICE					
JUL16			----	----	----	-9.50		UNCH	----		0 - 19
AUG16			----	----	----	-10.08	-	0.38	----		19 UNCH
SEP16			----	----	----	-10.83	-	0.30	----		19 UNCH
OCT16			----	----	----	-11.23	-	0.27	----		19 UNCH
NOV16			----	----	----	-11.42	-	0.23	----		19 UNCH
DEC16			----	----	----	-11.68	-	0.25	----		19 UNCH
TOTAL	FI FUT									95 -	19
GCI FUT		G. COAST #6	FUEL	OIL	3.0%	VS BRENT					
JUL16			----	----	----	-12.758		UNCH	----		0 - 407
AUG16			----	----	----	-12.617	-	0.444	----	1143	UNCH
SEP16			----	----	----	-12.880	-	0.299	----	603	UNCH
OCT16			----	----	----	-13.377	-	0.268	----	113	UNCH
NOV16			----	----	----	-13.636	-	0.219	----	113	UNCH
DEC16			----	----	----	-13.818	-	0.187	----	215	UNCH
JAN17			----	----	----	-13.445	-	0.159	----	25	UNCH
FEB17			----	----	----	-13.555	-	0.169	----	25	UNCH
MAR17			----	----	----	-13.640	-	0.149	----	25	UNCH
APR17			----	----	----	-13.694	-	0.129	----	5	UNCH
MAY17			----	----	----	-13.749	-	0.108	----	5	UNCH
JUN17			----	----	----	-13.779	-	0.079	----	5	UNCH
JUL17			----	----	----	-13.779	-	0.049	----	5	UNCH
AUG17			----	----	----	-13.767	-	0.029	----	5	UNCH
SEP17			----	----	----	-13.736	-	0.008	----	5	UNCH
OCT17			----	----	----	-13.677	+	0.021	----	230	UNCH
NOV17			----	----	----	-13.673	+	0.041	----	230	UNCH
DEC17			----	----	----	-13.692	+	0.062	----	230	UNCH
JAN18			----	----	----	-13.598	+	0.081	----	35	UNCH
FEB18			----	----	----	-13.555	+	0.076	----	35	UNCH
MAR18			----	----	----	-13.527	+	0.071	----	35	UNCH
APR18			----	----	----	-13.488	+	0.065	----	35	UNCH
MAY18			----	----	----	-13.454	+	0.051	----	35	UNCH
JUN18			----	----	----	-13.364	+	0.061	----	35	UNCH
JUL18			----	----	----	-13.252	+	0.071	----	35	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						Wed, Aug 03, 2016 PG61			
		GLOBAL EX	OPEN	GLOBAL EX	HIGH/LOW	SETT. PRICE	& PT. CHGE	GLOBAL EX	PNT/PIT	OPEN	
								VOLUME	VOLUME	INTEREST	
GCI FUT	G. COAST #6 FUEL OIL 3.0% VS BRENT										
AUG18		----		----		-13.137	+ 0.090	----	----	35	UNCH
SEP18		----		----		-13.012	+ 0.111	----	----	35	UNCH
OCT18		----		----		-12.894	+ 0.131	----	----	35	UNCH
NOV18		----		----		-12.854	+ 0.141	----	----	35	UNCH
DEC18		----		----		-12.815	+ 0.162	----	----	35	UNCH
TOTAL GCI FUT										3402 -	407
GFC FUT	G.C. NO.6 FUEL PLATTS CRK BALMO										
14JUL16		----		----		-10.506	UNCH	----	----	0 -	104
03AUG16		----		----		-10.605	NEW	----	25	25 +	25
TOTAL GFC FUT									25	25 -	79
7R FUT	GAS EUROBOB (ARGUS) BALMO										
04JUL16		----		----		439.200	UNCH	----	----	0 -	10
05JUL16		----		----		436.987	UNCH	----	----	0 -	4
06JUL16		----		----		435.444	UNCH	----	----	0 -	258
07JUL16		----		----		434.721	UNCH	----	----	0 -	41
08JUL16		----		----		434.031	UNCH	----	----	0 -	15
12JUL16		----		----		434.554	UNCH	----	----	0 -	12
13JUL16		----		----		434.365	UNCH	----	----	0 -	20
14JUL16		----		----		433.792	UNCH	----	----	0 -	23
15JUL16		----		----		433.091	UNCH	----	----	0 -	13
25JUL16		----		----		422.650	UNCH	----	----	0 -	5
02AUG16		----		----		430.489	+ 10.577	----	----	60	UNCH
03AUG16		----		----		431.101	NEW	----	15	15 +	15
04AUG16		----		----		431.882	NEW	----	20	20 +	20
TOTAL 7R FUT									35	95 -	366
7I FUT	GAS EUROBOB (ARGUS) CRK BALMO										
02AUG16		----		----		8.621	+ 0.031	----	----	17	UNCH
TOTAL 7I FUT										17	
7K FUT	GAS EURO-BOB OXY (ARG) CRACK										
JUL16		----		----		6.368	UNCH	----	----	0 -	5485
AUG16		----		----		8.596	+ 0.027	----	----	4444	UNCH
SEP16		----		----		8.278	+ 0.380	----	635	4037 +	195
OCT16		----		----		5.204	+ 0.336	----	150	1924 +	22
NOV16		----		----		4.594	+ 0.274	----	150	1893 +	8
DEC16		----		----		4.089	+ 0.247	----	200	1963 +	61
JAN17		----		----		4.409	+ 0.271	----	----	765	UNCH
FEB17		----		----		4.761	+ 0.288	----	----	765	UNCH
MAR17		----		----		5.179	+ 0.324	----	----	765	UNCH
APR17		----		----		9.663	+ 0.262	----	----	404	UNCH
MAY17		----		----		9.761	+ 0.206	----	----	354	UNCH
JUN17		----		----		9.562	+ 0.245	----	----	354	UNCH
JUL17		----		----		9.214	+ 0.240	----	----	497	UNCH
AUG17		----		----		8.637	+ 0.159	----	----	497	UNCH
SEP17		----		----		8.129	+ 0.280	----	----	497	UNCH
OCT17		----		----		4.989	+ 0.279	----	----	521	UNCH
NOV17		----		----		4.216	+ 0.322	----	----	521	UNCH
DEC17		----		----		3.660	+ 0.338	----	----	521	UNCH
JAN18		----		----		3.903	+ 0.119	----	----	35	UNCH
FEB18		----		----		4.411	+ 0.161	----	----	35	UNCH
MAR18		----		----		4.850	+ 0.096	----	----	35	UNCH
APR18		----		----		9.858	- 0.151	----	----	35	UNCH
MAY18		----		----		9.844	- 0.329	----	----	35	UNCH
JUN18		----		----		9.193	- 0.907	----	----	35	UNCH
JUL18		----		----		12.343	+ 0.369	----	----	35	UNCH
AUG18		----		----		11.301	+ 0.367	----	----	35	UNCH
SEP18		----		----		5.712	+ 0.367	----	----	35	UNCH
OCT18		----		----		4.551	+ 0.366	----	----	35	UNCH
NOV18		----		----		3.732	+ 0.355	----	----	35	UNCH
DEC18		----		----		3.840	+ 0.375	----	----	35	UNCH
TOTAL 7K FUT									1135	21142 -	5199
7H FUT	GAS EURO-BOB OXY (ARG) NEW BRG										
JUL16		----		----		441.107	UNCH	----	----	0 -	1386
AUG16		----		----		429.944	+ 10.096	----	----	1233	UNCH
SEP16		----		----		431.354	+ 13.569	----	53	1400 -	38
OCT16		----		----		410.303	+ 12.946	----	18	416 -	8
NOV16		----		----		409.044	+ 12.022	----	----	184	UNCH
DEC16		----		----		408.849	+ 11.527	----	10	654	UNCH
JAN17		----		----		415.072	+ 11.491	----	----	75	UNCH
FEB17		----		----		421.419	+ 11.300	----	----	29	UNCH
MAR17		----		----		428.108	+ 11.435	----	----	68	UNCH
APR17		----		----		468.412	+ 10.755	----	----	371	UNCH
MAY17		----		----		472.182	+ 10.106	----	----	124	UNCH
JUN17		----		----		473.278	+ 10.197	----	----	119	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						Wed, Aug 03, 2016 PG61	
		GLOBAL EX OPEN	GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
7H FUT	GAS EURO-BOB OXY (ARG) NEW BRG								
JUL17	----	----	472.876	+	9.905	----	----	50	UNCH
AUG17	----	----	470.471	+	9.060	----	----	52	UNCH
SEP17	----	----	468.483	+	9.901	----	----	91	UNCH
OCT17	----	----	444.331	+	9.644	----	----	35	UNCH
NOV17	----	----	440.148	+	9.833	----	----	25	UNCH
DEC17	----	----	437.967	+	9.794	----	----	87	UNCH
APR18	----	----	498.725	+	5.073	----	----	30	UNCH
TOTAL 7H FUT							81	5043	- 1432
GOC FUT	GASOIL (ICE) CRACK SPREAD								
JUL16	----	----	7.872		UNCH	----	----	0	- 10
AUG16	----	----	6.248	-	0.463	----	----	10	UNCH
SEP16	----	----	6.812	-	0.523	----	----	10	UNCH
OCT16	----	----	6.988	-	0.536	----	----	8	UNCH
NOV16	----	----	7.120	-	0.497	----	----	8	UNCH
DEC16	----	----	7.266	-	0.466	----	----	8	UNCH
JAN17	----	----	7.488	-	0.460	----	----	8	UNCH
FEB17	----	----	7.662	-	0.409	----	----	8	UNCH
MAR17	----	----	7.803	-	0.378	----	----	8	UNCH
APR17	----	----	7.868	-	0.379	----	----	4	UNCH
MAY17	----	----	7.980	-	0.370	----	----	4	UNCH
JUN17	----	----	8.225	-	0.341	----	----	4	UNCH
JUL17	----	----	8.475	-	0.289	----	----	4	UNCH
AUG17	----	----	8.693	-	0.258	----	----	4	UNCH
SEP17	----	----	8.880	-	0.215	----	----	4	UNCH
OCT17	----	----	8.924	-	0.195	----	----	4	UNCH
NOV17	----	----	8.840	-	0.211	----	----	4	UNCH
DEC17	----	----	8.883	-	0.201	----	----	4	UNCH
TOTAL GOC FUT								104	- 10
Z4 FUT	GASOIL 0.1 CIF MED								
SEP16	----	----	370.239	+	6.076	----	----	15	UNCH
TOTAL Z4 FUT								15	
WQ FUT	GASOIL 0.1 RDAM BRGS VS ICE								
AUG16	----	----	-6.321	+	0.743	----	----	11	UNCH
SEP16	----	----	-7.625	+	0.584	----	----	6	UNCH
OCT16	----	----	-8.208	+	0.417	----	----	2	UNCH
NOV16	----	----	-8.250	+	0.750	----	----	2	UNCH
DEC16	----	----	-8.250	+	0.333	----	----	2	UNCH
JAN17	----	----	-9.459	+	0.041	----	----	5	UNCH
FEB17	----	----	-9.459	+	0.041	----	----	5	UNCH
MAR17	----	----	-9.459	+	0.041	----	----	5	UNCH
APR17	----	----	-9.417	+	0.250	----	----	5	UNCH
MAY17	----	----	-9.417	+	0.250	----	----	5	UNCH
JUN17	----	----	-9.416	+	0.250	----	----	5	UNCH
TOTAL WQ FUT								53	
Z5 FUT	GASOIL 0.1CIF MED VS ICE GAS								
AUG16	----	----	-4.276	+	0.194	----	----	15	UNCH
SEP16	----	----	-4.625	+	0.667	----	----	10	UNCH
OCT16	----	----	-5.167	+	0.625	----	----	10	UNCH
DEC16	----	----	-5.416	+	0.052	----	----	15	UNCH
TOTAL Z5 FUT								50	
TP FUT	GASOIL 10PPM VS ICE								
AUG16	----	----	3.613	+	0.632	----	----	66	UNCH
SEP16	----	----	3.083	+	0.146	----	----	66	UNCH
OCT16	----	----	3.750	-	0.083	----	----	22	UNCH
NOV16	----	----	3.500		UNCH	----	----	16	UNCH
DEC16	----	----	3.625	+	0.083	----	----	15	UNCH
JAN17	----	----	3.750		UNCH	----	5	35	+
FEB17	----	----	3.750		UNCH	----	5	35	+
MAR17	----	----	3.750		UNCH	----	5	35	+
APR17	----	----	4.000		UNCH	----	5	25	+
MAY17	----	----	4.000		UNCH	----	5	25	+
JUN17	----	----	4.000		UNCH	----	5	25	+
JUL17	----	----	4.000	+	0.187	----	5	25	+
AUG17	----	----	4.000	+	0.188	----	5	25	+
SEP17	----	----	4.000	+	0.188	----	5	25	+
OCT17	----	----	4.437	+	0.125	----	5	25	+
NOV17	----	----	4.438	+	0.126	----	5	25	+
DEC17	----	----	4.437	+	0.125	----	5	25	+
JAN18	----	----	5.969	+	0.011	----	----	1	UNCH
FEB18	----	----	5.969	+	0.011	----	----	1	UNCH
MAR18	----	----	5.968	+	0.010	----	----	1	UNCH
APR18	----	----	5.968	+	0.010	----	----	1	UNCH
MAY18	----	----	5.969	+	0.010	----	----	1	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
TP FUT	GASOIL 10PPM VS ICE										
JUN18		----	----	5.969	+	0.011	----	----	1	UNCH	
JUL18		----	----	5.969	+	0.011	----	----	1	UNCH	
AUG18		----	----	5.969	+	0.010	----	----	1	UNCH	
SEP18		----	----	5.968	+	0.010	----	----	1	UNCH	
OCT18		----	----	5.969	+	0.010	----	----	1	UNCH	
NOV18		----	----	5.969	+	0.010	----	----	1	UNCH	
DEC18		----	----	5.968	+	0.010	----	----	1	UNCH	
TOTAL	TP FUT							60	527	+	60
GX FUT	GASOIL CALENDAR										
AUG16		----	----	367.03	+	5.38	----	----	38	UNCH	
SEP16		----	----	374.86	+	5.41	----	----	27	UNCH	
OCT16		----	----	380.25	+	5.08	----	----	27	UNCH	
NOV16		----	----	384.65	+	5.00	----	----	17	UNCH	
DEC16		----	----	389.33	+	5.00	----	----	32	UNCH	
APR17		----	----	405.55	+	4.84	----	----	5	UNCH	
MAY17		----	----	409.03	+	4.75	----	----	5	UNCH	
JUN17		----	----	413.32	+	4.75	----	----	5	UNCH	
OCT17		----	----	426.71	+	5.09	----	----	5	UNCH	
NOV17		----	----	428.10	+	4.83	----	----	5	UNCH	
DEC17		----	----	430.61	+	4.75	----	----	5	UNCH	
TOTAL	GX FUT									171	
GZ FUT	GASOIL CRACK SPREAD CALENDAR										
JUL16		----	----	7.87		UNCH	----	----	0	-	1704
AUG16		----	----	6.25	-	0.46	----	----	1543		UNCH
SEP16		----	7.72B/7.31A	6.81	-	0.52	----	----	1432		UNCH
OCT16		----	7.82B/7.51A	6.99	-	0.54	----	----	941		UNCH
NOV16		----	7.90B	7.12	-	0.50	----	----	941		UNCH
DEC16		----	----	7.27	-	0.47	----	----	941		UNCH
JAN17		----	----	7.49	-	0.46	----	50	645	-	5
FEB17		----	----	7.66	-	0.41	----	50	645	-	5
MAR17		----	----	7.80	-	0.38	----	50	645	-	5
APR17		----	----	7.87	-	0.38	----	----	773		UNCH
MAY17		----	----	7.98	-	0.37	----	----	773		UNCH
JUN17		----	----	8.23	-	0.34	----	----	773		UNCH
JUL17		----	----	8.48	-	0.29	----	----	430		UNCH
AUG17		----	----	8.69	-	0.26	----	----	430		UNCH
SEP17		----	----	8.88	-	0.22	----	----	430		UNCH
OCT17		----	----	8.92	-	0.20	----	----	648		UNCH
NOV17		----	----	8.84	-	0.21	----	----	648		UNCH
DEC17		----	----	8.88	-	0.20	----	----	648		UNCH
JAN18		----	----	9.06	-	0.20	----	50	79	+	30
FEB18		----	----	9.16	-	0.20	----	50	79	+	30
MAR18		----	----	9.23	-	0.18	----	50	79	+	30
APR18		----	----	9.29	-	0.14	----	----	24		UNCH
MAY18		----	----	9.31	-	0.11	----	----	24		UNCH
JUN18		----	----	9.44	-	0.10	----	----	24		UNCH
JUL18		----	----	9.63	-	0.09	----	----	24		UNCH
AUG18		----	----	9.81	-	0.07	----	----	24		UNCH
SEP18		----	----	9.95	-	0.05	----	----	24		UNCH
OCT18		----	----	10.07	-	0.03	----	----	24		UNCH
NOV18		----	----	10.11	-	0.02	----	----	24		UNCH
DEC18		----	----	10.17	-	0.00	----	----	24		UNCH
TOTAL	GZ FUT							300	13739	-	1629
QA FUT	GASOIL MINI CALENDAR										
AUG16		----	----	367.033	+	5.381	----	----	134		UNCH
SEP16		----	----	374.864	+	5.409	----	----	65		UNCH
OCT16		----	----	380.250	+	5.083	----	----	85		UNCH
NOV16		----	----	384.648	+	5.000	----	----	85		UNCH
DEC16		----	----	389.333	+	5.000	----	----	85		UNCH
JAN17		----	----	394.167	+	4.834	----	----	30		UNCH
FEB17		----	----	398.513	+	4.913	----	----	30		UNCH
MAR17		----	----	402.435	+	5.000	----	----	30		UNCH
TOTAL	QA FUT									544	
A6 FUT	GRP THREE ULSD(PLT)VS HEAT OIL										
JUL16		----	----	0.0034		UNCH	----	----	0	-	910
AUG16		----	----	0.0187	+	0.0115	----	100	840		UNCH
SEP16		----	----	0.0115	+	0.0115	----	----	1050		UNCH
OCT16		----	----	0.0075	+	0.0125	----	125	1452	-	75
NOV16		----	----	-0.0200	+	0.0125	----	----	730		UNCH
DEC16		----	----	-0.0750	+	0.0050	----	----	334		UNCH
JAN17		----	----	-0.0650	+	0.0025	----	----	195		UNCH
FEB17		----	----	-0.0400	+	0.0025	----	----	195		UNCH
MAR17		----	----	-0.0325		UNCH	----	----	195		UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
A6 FUT	GRP THREE ULSD(PLT)VS HEAT OIL								
APR17		----	----	-0.0175	UNCH	----	----	120	UNCH
MAY17		----	----	-0.0175	UNCH	----	----	118	UNCH
JUN17		----	----	-0.0175	UNCH	----	----	118	UNCH
JUL17		----	----	-0.0150	UNCH	----	----	118	UNCH
AUG17		----	----	-0.0150	UNCH	----	----	118	UNCH
SEP17		----	----	-0.0150	UNCH	----	----	118	UNCH
OCT17		----	----	-0.0100	UNCH	----	----	118	UNCH
NOV17		----	----	-0.0350	UNCH	----	----	118	UNCH
DEC17		----	----	-0.0850	UNCH	----	----	118	UNCH
TOTAL	A6 FUT						225	6055	- 985
A8 FUT	GRP THREE UNL GS (PLT) VS RBOB								
JUL16		----	----	-0.0426	UNCH	----	----	0	- 547
AUG16		----	----	0.0355	+ 0.0009	----	----	581	UNCH
SEP16		----	----	0.0650	UNCH	----	----	430	UNCH
OCT16		----	----	0.0300	UNCH	----	----	115	UNCH
NOV16		----	----	-0.0850	UNCH	----	----	102	UNCH
DEC16		----	----	-0.1100	UNCH	----	----	512	UNCH
JAN17		----	----	-0.1250	+ 0.0050	----	----	115	UNCH
FEB17		----	----	-0.1000	+ 0.0050	----	----	105	UNCH
MAR17		----	----	-0.2150	UNCH	----	----	105	UNCH
APR17		----	----	-0.1500	UNCH	----	----	100	UNCH
MAY17		----	----	-0.1400	UNCH	----	----	100	UNCH
JUN17		----	----	-0.1250	UNCH	----	----	100	UNCH
JUL17		----	----	-0.1100	UNCH	----	----	100	UNCH
AUG17		----	----	-0.0650	UNCH	----	----	100	UNCH
SEP17		----	----	0.0050	UNCH	----	----	100	UNCH
OCT17		----	----	-0.0100	UNCH	----	----	100	UNCH
NOV17		----	----	-0.0800	UNCH	----	----	100	UNCH
DEC17		----	----	-0.1450	UNCH	----	----	100	UNCH
TOTAL	A8 FUT							2965	- 547
CRB FUT	GULF CBOB A2 PL VS RBOB SPR F								
JUL16		----	----	-0.0766	UNCH	----	----	0	- 19
AUG16		----	----	-0.0543	- 0.0033	----	----	279	UNCH
SEP16		----	----	-0.0125	- 0.0025	----	----	4	UNCH
OCT16		----	----	-0.0375	- 0.0025	----	----	83	UNCH
NOV16		----	----	-0.0950	+ 0.0025	----	----	48	UNCH
DEC16		----	----	-0.1050	UNCH	----	----	48	UNCH
JAN17		----	----	-0.0950	+ 0.0050	----	----	48	UNCH
FEB17		----	----	-0.0850	+ 0.0025	----	----	33	UNCH
MAR17		----	----	-0.1975	+ 0.0025	----	----	3	UNCH
APR17		----	----	-0.1800	UNCH	----	----	3	UNCH
MAY17		----	----	-0.1750	UNCH	----	----	3	UNCH
JUN17		----	----	-0.1650	UNCH	----	----	3	UNCH
JUL17		----	----	-0.1250	UNCH	----	----	3	UNCH
AUG17		----	----	-0.1400	UNCH	----	----	3	UNCH
SEP17		----	----	-0.0525	UNCH	----	----	3	UNCH
OCT17		----	----	-0.0700	UNCH	----	----	3	UNCH
NOV17		----	----	-0.1125	UNCH	----	----	3	UNCH
DEC17		----	----	-0.1300	UNCH	----	----	3	UNCH
TOTAL	CRB FUT							573	- 19
GCU FUT	GULF CO NO6 FUELOIL 3% V. EURO 3.5%								
JUL16		----	----	-1.348	UNCH	----	----	0	- 2735
AUG16		----	----	-1.436	- 0.042	----	----	3715	UNCH
SEP16		----	----	-0.694	+ 0.048	----	650	2945	+ 455
OCT16		----	----	-0.624	+ 0.029	----	25	1859	+ 6
NOV16		----	----	-0.582	+ 0.028	----	----	1738	UNCH
DEC16		----	----	-0.439	+ 0.068	----	----	1795	UNCH
JAN17		----	----	-0.151	+ 0.048	----	----	1183	UNCH
FEB17		----	----	-0.186	- 0.022	----	----	1183	UNCH
MAR17		----	----	-0.201	- 0.022	----	----	1183	UNCH
APR17		----	----	-0.216	- 0.022	----	----	825	UNCH
MAY17		----	----	-0.231	- 0.022	----	----	825	UNCH
JUN17		----	----	-0.226	- 0.002	----	----	825	UNCH
JUL17		----	----	-0.241	- 0.002	----	----	693	UNCH
AUG17		----	----	-0.216	- 0.001	----	----	693	UNCH
SEP17		----	----	-0.192	- 0.002	----	----	693	UNCH
OCT17		----	----	-0.128	+ 0.018	----	----	625	UNCH
NOV17		----	----	-0.070	+ 0.018	----	----	625	UNCH
DEC17		----	----	-0.011	+ 0.018	----	----	625	UNCH
JAN18		----	----	-0.114	+ 0.018	----	----	185	UNCH
FEB18		----	----	-0.084	+ 0.033	----	----	185	UNCH
MAR18		----	----	-0.055	+ 0.027	----	----	185	UNCH
APR18		----	----	-0.050	+ 0.022	----	----	165	UNCH
MAY18		----	----	-0.006	+ 0.016	----	----	165	UNCH

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BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
GCU FUT		GULF CO NO6 FUELOIL 3% V. EURO 3.5%											
JUN18		----		----		0.058 + 0.036		----		----		165 UNCH	
JUL18		----		----		0.122 + 0.056		----		----		165 UNCH	
AUG18		----		----		0.161 + 0.056		----		----		165 UNCH	
SEP18		----		----		0.239 + 0.076		----		----		165 UNCH	
OCT18		----		----		0.292 + 0.076		----		----		165 UNCH	
NOV18		----		----		0.365 + 0.076		----		----		165 UNCH	
DEC18		----		----		0.438 + 0.076		----		----		165 UNCH	
TOTAL GCU FUT										675		24070 - 2274	
VZ FUT		GULF COAST 3% FUEL OIL BALMO											
05JUL16		----		----		33.701 UNCH		----		----		0 - 143	
07JUL16		----		----		33.569 UNCH		----		----		0 - 25	
11JUL16		----		----		33.532 UNCH		----		----		0 - 74	
02AUG16		----		----		30.424 + 0.774		----		----		60 UNCH	
03AUG16		----		----		30.475 NEW		----		50		50 + 50	
TOTAL VZ FUT										50		110 - 192	
GE FUT		GULF COAST JET FUEL CLNDR											
JUL16		----		----		1.2573 UNCH		----		----		0 - 145	
AUG16		----		----		1.1585 + 0.0395		----		----		115 UNCH	
SEP16		----		----		1.1827 + 0.0452		----		----		70 UNCH	
OCT16		----		----		1.1942 + 0.0437		----		----		39 UNCH	
NOV16		----		----		1.2082 + 0.0441		----		----		39 UNCH	
DEC16		----		----		1.2226 + 0.0436		----		----		39 UNCH	
JAN17		----		----		1.2379 + 0.0354		----		----		74 UNCH	
FEB17		----		----		1.2488 + 0.0346		----		----		74 UNCH	
MAR17		----		----		1.2536 + 0.0341		----		----		74 UNCH	
APR17		----		----		1.2712 + 0.0282		----		----		46 UNCH	
MAY17		----		----		1.2792 + 0.0274		----		----		46 UNCH	
JUN17		----		----		1.2895 + 0.0267		----		----		46 UNCH	
JUL17		----		----		1.3060 + 0.0262		----		----		8 UNCH	
AUG17		----		----		1.3186 + 0.0256		----		----		8 UNCH	
SEP17		----		----		1.3310 + 0.0249		----		----		8 UNCH	
OCT17		----		----		1.3378 + 0.0243		----		----		8 UNCH	
NOV17		----		----		1.3384 + 0.0212		----		----		8 UNCH	
DEC17		----		----		1.3394 + 0.0206		----		----		8 UNCH	
JAN18		----		----		1.3471 + 0.0281		----		----		55 UNCH	
FEB18		----		----		1.3516 + 0.0281		----		----		55 UNCH	
MAR18		----		----		1.3524 + 0.0284		----		----		55 UNCH	
APR18		----		----		1.3694 + 0.0239		----		----		55 UNCH	
MAY18		----		----		1.3759 + 0.0242		----		----		55 UNCH	
JUN18		----		----		1.3869 + 0.0242		----		----		55 UNCH	
TOTAL GE FUT												1040 - 145	
ME FUT		GULF COAST JET VS NYM 2 HO SPRD											
JUL16		----		----		-0.1277 UNCH		----		----		0 - 5926	
AUG16		----		----		-0.1265 + 0.0135		----		----		5701 UNCH	
SEP16		----		----		-0.1275 + 0.0175		----		465		5081 - 140	
OCT16		----		----		-0.1375 + 0.0150		----		465		3296 - 290	
NOV16		----		----		-0.1425 + 0.0150		----		465		3302 - 150	
DEC16		----		----		-0.1475 + 0.0150		----		465		3733 - 150	
JAN17		----		----		-0.1450 + 0.0075		----		80		1237 + 25	
FEB17		----		----		-0.1400 + 0.0075		----		80		1237 + 25	
MAR17		----		----		-0.1350 + 0.0075		----		80		1237 + 25	
APR17		----		----		-0.1225 + 0.0025		----		----		955 UNCH	
MAY17		----		----		-0.1225 + 0.0025		----		----		955 UNCH	
JUN17		----		----		-0.1225 + 0.0025		----		----		955 UNCH	
JUL17		----		----		-0.1175 + 0.0025		----		----		1002 UNCH	
AUG17		----		----		-0.1175 + 0.0025		----		----		1002 UNCH	
SEP17		----		----		-0.1175 + 0.0025		----		----		1002 UNCH	
OCT17		----		----		-0.1225 + 0.0025		----		15		947 + 15	
NOV17		----		----		-0.1325 UNCH		----		15		947 + 15	
DEC17		----		----		-0.1425 UNCH		----		15		947 + 15	
JAN18		----		----		-0.1400 + 0.0075		----		----		169 UNCH	
FEB18		----		----		-0.1350 + 0.0075		----		----		169 UNCH	
MAR18		----		----		-0.1300 + 0.0075		----		----		169 UNCH	
APR18		----		----		-0.1175 + 0.0025		----		----		169 UNCH	
MAY18		----		----		-0.1175 + 0.0025		----		----		169 UNCH	
JUN18		----		----		-0.1175 + 0.0025		----		----		169 UNCH	
JUL18		----		----		-0.1125 + 0.0025		----		----		159 UNCH	
AUG18		----		----		-0.1125 + 0.0025		----		----		159 UNCH	
SEP18		----		----		-0.1125 + 0.0025		----		----		159 UNCH	
OCT18		----		----		-0.1175 + 0.0025		----		----		159 UNCH	
NOV18		----		----		-0.1275 UNCH		----		----		159 UNCH	
DEC18		----		----		-0.1375 UNCH		----		----		159 UNCH	
TOTAL ME FUT										2145		35504 - 6536	

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ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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GLOBEX OPEN				GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
MF FUT	GULF	COAST	NO.6	FUEL OIL	3.0%S								
JUL16		----			----	33.83		UNCH	----	----	0	- 4919	
AUG16		----			----	30.40	+	0.74	----	----	9224	UNCH	
SEP16		----			----	30.63	+	0.95	----	539	7640	- 37	
OCT16		----			----	30.68	+	0.95	----	249	6290	+	150
NOV16		----			----	30.88	+	0.95	----	100	3574	UNCH	
DEC16		----			----	31.18	+	0.95	----	110	6064	+	100
JAN17		----			----	31.98	+	0.95	----	300	5802	-	190
FEB17		----			----	32.28	+	0.90	----	200	1235	+	100
MAR17		----			----	32.58	+	0.90	----	300	1490	+	100
APR17		----			----	32.88	+	0.90	----	----	1025	UNCH	
MAY17		----			----	33.18	+	0.90	----	----	1100	UNCH	
JUN17		----			----	33.48	+	0.90	----	----	1706	UNCH	
JUL17		----			----	33.78	+	0.90	----	200	741	+	200
AUG17		----			----	34.08	+	0.90	----	200	741	+	200
SEP17		----			----	34.38	+	0.90	----	200	741	+	200
OCT17		----			----	34.68	+	0.90	----	----	250	UNCH	
NOV17		----			----	34.95	+	0.90	----	----	250	UNCH	
DEC17		----			----	35.23	+	0.90	----	----	1229	UNCH	
JAN18		----			----	35.58	+	0.90	----	----	168	UNCH	
FEB18		----			----	35.90	+	0.87	----	----	168	UNCH	
MAR18		----			----	36.23	+	0.85	----	----	168	UNCH	
APR18		----			----	36.53	+	0.83	----	----	168	UNCH	
MAY18		----			----	36.83	+	0.80	----	----	168	UNCH	
JUN18		----			----	37.13	+	0.80	----	----	168	UNCH	
JUL18		----			----	37.43	+	0.80	----	----	168	UNCH	
AUG18		----			----	37.70	+	0.80	----	----	168	UNCH	
SEP18		----			----	37.98	+	0.80	----	----	168	UNCH	
OCT18		----			----	38.23	+	0.80	----	----	348	UNCH	
NOV18		----			----	38.48	+	0.80	----	----	348	UNCH	
DEC18		----			----	38.73	+	0.80	----	----	348	UNCH	
JAN19		----			----	39.03	+	0.78	----	----	15	UNCH	
FEB19		----			----	39.25	+	0.75	----	----	15	UNCH	
MAR19		----			----	39.48	+	0.75	----	----	15	UNCH	
APR19		----			----	39.70	+	0.75	----	----	15	UNCH	
MAY19		----			----	39.93	+	0.75	----	----	15	UNCH	
JUN19		----			----	40.15	+	0.75	----	----	15	UNCH	
JUL19		----			----	40.35	+	0.75	----	----	15	UNCH	
AUG19		----			----	40.53	+	0.75	----	----	15	UNCH	
SEP19		----			----	40.70	+	0.75	----	----	15	UNCH	
OCT19		----			----	40.88	+	0.75	----	----	15	UNCH	
NOV19		----			----	41.03	+	0.75	----	----	15	UNCH	
DEC19		----			----	41.18	+	0.75	----	----	15	UNCH	
JAN20		----			----	40.53	+	0.75	----	----	5	UNCH	
FEB20		----			----	40.53	+	0.75	----	----	5	UNCH	
MAR20		----			----	40.53	+	0.75	----	----	5	UNCH	
APR20		----			----	40.53	+	0.75	----	----	5	UNCH	
MAY20		----			----	40.53	+	0.75	----	----	5	UNCH	
JUN20		----			----	40.53	+	0.75	----	----	5	UNCH	
TOTAL	MF FUT									2398	51868	-	4096
MG FUT	GULF	COAST	NO.6	FUEL OIL	CRACK								
JUL16		----			----	-10.97		UNCH	----	----	0	-	905
AUG16		----			----	-10.57	-	0.46	----	----	827	UNCH	
SEP16		----			----	-11.24	-	0.31	----	----	776	UNCH	
OCT16		----			----	-11.92	-	0.26	----	----	609	UNCH	
NOV16		----			----	-12.42	-	0.23	----	----	609	UNCH	
DEC16		----			----	-12.77	-	0.18	----	----	609	UNCH	
JAN17		----			----	-12.50	-	0.14	----	----	235	UNCH	
FEB17		----			----	-12.62	-	0.17	----	----	235	UNCH	
MAR17		----			----	-12.73	-	0.13	----	----	235	UNCH	
APR17		----			----	-12.75	-	0.11	----	----	235	UNCH	
MAY17		----			----	-12.73	-	0.09	----	----	235	UNCH	
JUN17		----			----	-12.72	-	0.07	----	----	235	UNCH	
JUL17		----			----	-12.67	-	0.06	----	----	235	UNCH	
AUG17		----			----	-12.62	-	0.05	----	----	235	UNCH	
SEP17		----			----	-12.59	-	0.03	----	----	235	UNCH	
OCT17		----			----	-12.55	-	0.02	----	----	235	UNCH	
NOV17		----			----	-12.53	-	0.01	----	----	235	UNCH	
DEC17		----			----	-12.45		UNCH	----	----	235	UNCH	
TOTAL	MG FUT										6250	-	905
LY FUT	GULF	COAST	ULSD		CALENDAR								
JUL16		----			----	1.3347		UNCH	----	----	0	-	542
AUG16		----			----	1.2350	+	0.0299	----	----	641	UNCH	
SEP16		----			----	1.2562	+	0.0297	----	----	423	UNCH	
OCT16		----			----	1.2702	+	0.0307	----	----	420	UNCH	

		GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
LY FUT		GULF	COAST	ULSD	CALENDAR						
NOV16			----		----		1.2757 + 0.0316	----	----	360	UNCH
DEC16			----		----		1.2786 + 0.0321	----	----	359	UNCH
JAN17			----		----		1.3054 + 0.0304	----	----	211	UNCH
FEB17			----		----		1.3288 + 0.0271	----	----	176	UNCH
MAR17			----		----		1.3411 + 0.0266	----	----	176	UNCH
APR17			----		----		1.3487 + 0.0282	----	----	120	UNCH
MAY17			----		----		1.3557 + 0.0274	----	----	120	UNCH
JUN17			----		----		1.3650 + 0.0262	----	----	120	UNCH
JUL17			----		----		1.3775 + 0.0262	----	----	127	UNCH
AUG17			----		----		1.3901 + 0.0256	----	----	127	UNCH
SEP17			----		----		1.4025 + 0.0249	----	----	127	UNCH
OCT17			----		----		1.4053 + 0.0218	----	----	127	UNCH
NOV17			----		----		1.3984 + 0.0212	----	----	124	UNCH
DEC17			----		----		1.3944 + 0.0206	----	----	124	UNCH
JAN18			----		----		1.4096 + 0.0231	----	----	2	UNCH
FEB18			----		----		1.4266 + 0.0206	----	----	2	UNCH
MAR18			----		----		1.4349 + 0.0209	----	----	2	UNCH
APR18			----		----		1.4419 + 0.0239	----	----	2	UNCH
MAY18			----		----		1.4474 + 0.0242	----	----	2	UNCH
JUN18			----		----		1.4574 + 0.0237	----	----	2	UNCH
JUL18			----		----		1.4709 + 0.0242	----	----	2	UNCH
AUG18			----		----		1.4849 + 0.0242	----	----	2	UNCH
SEP18			----		----		1.4974 + 0.0237	----	----	2	UNCH
OCT18			----		----		1.4974 + 0.0207	----	----	2	UNCH
TOTAL	LY FUT									3902 -	542
GY FUT		GULF	COAST	ULSD	CRACK		SPREAD				
JUL16			----		----		11.26		UNCH	0 -	572
AUG16			----		----		10.90 + 0.06	----	----	1055	UNCH
SEP16			----		----		10.89 - 0.01	----	----	572	UNCH
OCT16			----		----		10.75 + 0.08	----	----	522	UNCH
NOV16			----		----		10.28 + 0.15	----	----	522	UNCH
DEC16			----		----		9.75 + 0.22	----	----	522	UNCH
JAN17			----		----		10.35 + 0.19	----	----	225	UNCH
FEB17			----		----		10.91 + 0.07	----	----	225	UNCH
MAR17			----		----		11.02 + 0.09	----	----	225	UNCH
APR17			----		----		11.02 + 0.18	----	----	150	UNCH
MAY17			----		----		11.03 + 0.16	----	----	150	UNCH
JUN17			----		----		11.13 + 0.13	----	----	358	UNCH
JUL17			----		----		11.41 + 0.15	----	----	150	UNCH
AUG17			----		----		11.68 + 0.12	----	----	150	UNCH
SEP17			----		----		11.94 + 0.12	----	----	150	UNCH
OCT17			----		----		11.79 - 0.01	----	----	150	UNCH
NOV17			----		----		11.25 - 0.02	----	----	150	UNCH
DEC17			----		----		10.88 - 0.04	----	----	150	UNCH
TOTAL	GY FUT									5426 -	572
GCB FUT		GULF	CST	N06	FO	3%	V	EURO	3.5	BALMO	
02AUG16			----		----		-1.399 - 0.046	----	----	25	UNCH
TOTAL	GCB FUT									25	
GBB FUT		GULF	CST	UNL	87	GAS	M2	V.	RBOB	BLMO	
08JUL16			----		----		-0.0236		UNCH	0 -	30
01AUG16			----		----		-0.0206		NEW	25 +	25
02AUG16			----		----		-0.0216 - 0.0041	----	----	125	UNCH
03AUG16			----		----		-0.0225		NEW	150 +	150
TOTAL	GBB FUT									175	300 + 145
GCM FUT		GULF	UNL87	GAS	M2	PLATTS	F				
JUL16			----		----		1.3517		UNCH	0 -	17
OCT16			----		----		1.2352 + 0.0352	----	----	21	UNCH
TOTAL	GCM FUT									21 -	17
GCC FUT		GULF	UNL87	M2	PL	CRACK	SPRD	F			
AUG16			----		----		14.708 + 0.113	----	----	75	UNCH
DEC16			----		----		4.956 + 0.363	----	----	150	UNCH
TOTAL	GCC FUT									225	
RVG FUT		GULF	UNL87	M2	PL	VS	RBOB	SPR	F		
JUL16			----		----		-0.0287		UNCH	0 -	1780
AUG16			----		----		-0.0206 - 0.0038	----	----	3015	UNCH
SEP16			----		----		0.0250 - 0.0025	----	----	5942	UNCH
OCT16			----		----		-0.0025 - 0.0025	----	----	2090	UNCH
NOV16			----		----		-0.0575 + 0.0025	----	----	1190	UNCH
DEC16			----		----		-0.0700		UNCH	120	2550 + 30
TOTAL	RVG FUT									120	14787 - 1750
1G FUT		HEATING OIL				BALMO	CLNDR				
02AUG16			----		----		1.2862 + 0.0272	----	----	15	UNCH
TOTAL	1G FUT									15	

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ENERGY FUTURES PRODUCTS

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
HOB FUT	HEATING OIL VS. BRENT CRACK SPREAD									
AUG16		----	----	10.952	-	0.093	----	----	811	UNCH
SEP16		----	12.200B/11.530A	11.523	-	0.086	----	----	911	UNCH
OCT16		----	12.480B/11.890A	11.879	-	0.013	----	----	558	UNCH
NOV16		----	12.570B	12.218	+	0.053	----	----	558	UNCH
DEC16		----	----	12.551	+	0.064	----	----	817	UNCH
JAN17		----	----	12.662	+	0.063	----	----	770	UNCH
FEB17		----	----	12.500	+	0.070	----	----	770	UNCH
MAR17		----	----	12.106	+	0.068	----	----	770	UNCH
APR17		----	----	11.966	+	0.050	----	----	800	UNCH
MAY17		----	----	11.947	+	0.037	----	----	800	UNCH
JUN17		----	----	12.050	+	0.037	----	----	800	UNCH
JUL17		----	----	12.233	+	0.046	----	----	773	UNCH
AUG17		----	----	12.474	+	0.041	----	----	773	UNCH
SEP17		----	----	12.726	+	0.033	----	----	773	UNCH
OCT17		----	----	12.981	+	0.037	----	----	763	UNCH
NOV17		----	----	13.155	+	0.032	----	----	763	UNCH
DEC17		----	----	13.323	+	0.027	----	----	763	UNCH
JAN18		----	----	13.285	+	0.046	----	----	95	UNCH
FEB18		----	----	12.982	+	0.066	----	----	95	UNCH
MAR18		----	----	12.509	+	0.099	----	----	95	UNCH
APR18		----	----	12.437	+	0.139	----	----	95	UNCH
MAY18		----	----	12.444	+	0.163	----	----	95	UNCH
JUN18		----	----	12.696	+	0.173	----	----	95	UNCH
JUL18		----	----	13.033	+	0.183	----	----	95	UNCH
AUG18		----	----	13.461	+	0.202	----	----	95	UNCH
SEP18		----	----	13.836	+	0.202	----	----	95	UNCH
OCT18		----	----	14.187	+	0.201	----	----	95	UNCH
NOV18		----	----	14.418	+	0.211	----	----	95	UNCH
DEC18		----	----	14.543	+	0.232	----	----	95	UNCH
TOTAL	HOB FUT								14113	
JA FUT	JAPAN C&F NAPHTHA									
JUL16		----	----	390.76		UNCH	----	----	0	- 507
AUG16		----	----	359.57	+	11.38	----	----	383	UNCH
SEP16		----	----	367.43	+	13.68	----	5	420	- 5
OCT16		----	----	372.71	+	13.01	----	----	171	UNCH
NOV16		----	----	376.80	+	12.48	----	----	154	UNCH
DEC16		----	----	380.28	+	12.26	----	----	154	UNCH
JAN17		----	----	383.23	+	11.91	----	----	32	UNCH
FEB17		----	----	384.52	+	11.45	----	----	32	UNCH
MAR17		----	----	385.61	+	11.25	----	----	32	UNCH
APR17		----	----	386.67	+	11.16	----	----	5	UNCH
MAY17		----	----	387.65	+	11.09	----	----	5	UNCH
JUN17		----	----	388.58	+	10.98	----	----	5	UNCH
JUL17		----	----	389.98	+	10.84	----	----	5	UNCH
AUG17		----	----	391.95	+	11.16	----	----	5	UNCH
SEP17		----	----	393.85	+	11.10	----	----	5	UNCH
OCT17		----	----	395.78	+	11.15	----	----	5	UNCH
NOV17		----	----	397.76	+	11.30	----	----	5	UNCH
DEC17		----	----	399.90	+	11.64	----	----	5	UNCH
TOTAL	JA FUT							5	1423	- 512
JB FUT	JAPAN C&F NAPHTHA CRACK SPREAD									
JUL16		----	----	-2.68		UNCH	----	----	0	- 94
AUG16		----	----	-2.62	+	0.09	----	----	236	UNCH
SEP16		----	----	-2.22	+	0.29	----	----	337	UNCH
OCT16		----	----	-2.18	+	0.24	----	----	52	UNCH
NOV16		----	----	-2.17	+	0.23	----	----	52	UNCH
DEC16		----	----	-2.27	+	0.24	----	----	97	UNCH
JAN17		----	----	-2.36	+	0.23	----	----	5	UNCH
FEB17		----	----	-2.63	+	0.22	----	----	5	UNCH
MAR17		----	----	-2.89	+	0.22	----	----	5	UNCH
TOTAL	JB FUT								789	- 94
E6 FUT	JAPAN NAPHTHA BALMO									
13JUL16		----	----	381.240		UNCH	----	----	5	UNCH
02AUG16		----	----	359.663	+	11.917	----	----	40	UNCH
TOTAL	E6 FUT								45	
1V FUT	JET AVIA FUEL(PLTT) FOB V. ICE									
JUL16		----	----	13.548		UNCH	----	----	19	UNCH
AUG16		----	----	13.644	-	0.504	----	----	9	UNCH
SEP16		----	----	12.291	-	0.542	----	----	4	UNCH
OCT16		----	----	12.406	-	0.656	----	----	4	UNCH
NOV16		----	----	13.250	-	0.750	----	----	4	UNCH
DEC16		----	----	13.209	-	0.750	----	----	4	UNCH
JAN17		----	----	16.062	-	0.751	----	----	1	UNCH

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
1V FUT	JET AVIA FUEL(PLTT) FOB V. ICE								
FEB17		----	----	16.062	- 0.751	----	----	1	UNCH
MAR17		----	----	16.062	- 0.750	----	----	1	UNCH
APR17		----	----	18.875	- 0.375	----	----	1	UNCH
MAY17		----	----	18.875	- 0.375	----	----	1	UNCH
JUN17		----	----	18.875	- 0.375	----	----	1	UNCH
JUL17		----	----	20.041	- 0.272	----	----	3	UNCH
AUG17		----	----	20.041	- 0.271	----	----	3	UNCH
SEP17		----	----	20.042	- 0.270	----	----	3	UNCH
OCT17		----	----	21.375	- 0.375	----	----	3	UNCH
NOV17		----	----	21.375	- 0.375	----	----	3	UNCH
DEC17		----	----	21.375	- 0.375	----	----	3	UNCH
TOTAL	1V FUT							68	
JC FUT	JET CIF NWE VS ICE								
JUL16		----	----	28.04	UNCH	----	----	0 - 38	
AUG16		----	----	27.65	- 0.50	----	----	43	UNCH
SEP16		----	----	26.30	- 0.54	----	----	23	UNCH
OCT16		----	----	26.41	- 0.65	----	----	69	UNCH
NOV16		----	----	27.25	- 0.75	----	----	74	UNCH
DEC16		----	----	27.21	- 0.75	----	----	24	UNCH
JAN17		----	----	30.06	- 0.76	----	----	23	UNCH
FEB17		----	----	30.07	- 0.74	----	----	23	UNCH
MAR17		----	----	30.07	- 0.75	----	----	23	UNCH
APR17		----	----	32.88	- 0.37	----	----	21	UNCH
MAY17		----	----	32.88	- 0.37	----	----	21	UNCH
JUN17		----	----	32.87	- 0.38	----	----	21	UNCH
JUL17		----	----	34.04	- 0.27	----	----	13	UNCH
AUG17		----	----	34.05	- 0.27	----	----	13	UNCH
SEP17		----	----	34.05	- 0.26	----	----	13	UNCH
OCT17		----	----	35.38	- 0.37	----	----	8	UNCH
NOV17		----	----	35.38	- 0.37	----	----	8	UNCH
DEC17		----	----	35.38	- 0.37	----	----	8	UNCH
JAN18		----	----	39.16	- 0.29	----	----	13	UNCH
FEB18		----	----	39.16	- 0.30	----	----	13	UNCH
MAR18		----	----	39.15	- 0.31	----	----	13	UNCH
APR18		----	----	39.15	- 0.31	----	----	3	UNCH
MAY18		----	----	39.15	- 0.31	----	----	3	UNCH
JUN18		----	----	39.16	- 0.30	----	----	3	UNCH
JUL18		----	----	39.16	- 0.30	----	----	3	UNCH
AUG18		----	----	39.16	- 0.30	----	----	3	UNCH
SEP18		----	----	39.16	- 0.30	----	----	3	UNCH
OCT18		----	----	39.16	- 0.30	----	----	3	UNCH
NOV18		----	----	39.16	- 0.30	----	----	3	UNCH
DEC18		----	----	39.16	- 0.30	----	----	3	UNCH
TOTAL	JC FUT							494 - 38	
1M FUT	JET FUEL UP-DOWN BALMO CLNDR S								
05JUL16		----	----	-0.1285	UNCH	----	----	0 - 125	
06JUL16		----	----	-0.1293	UNCH	----	----	0 - 125	
07JUL16		----	----	-0.1308	UNCH	----	----	0 - 25	
08JUL16		----	----	-0.1322	UNCH	----	----	0 - 150	
11JUL16		----	----	-0.1337	UNCH	----	----	0 - 25	
12JUL16		----	----	-0.1351	UNCH	----	----	0 - 475	
14JUL16		----	----	-0.1346	UNCH	----	----	0 - 250	
15JUL16		----	----	-0.1347	UNCH	----	----	0 - 75	
25JUL16		----	----	-0.1302	UNCH	----	----	0 - 90	
02AUG16		----	----	-0.1259	+ 0.0140	----	----	150	UNCH
03AUG16		----	----	-0.1249	+ 0.0150	----	50	400 + 50	
04AUG16		----	----	-0.1249	NEW	----	60	60 + 60	
TOTAL	1M FUT						110	610 - 1230	
KL FUT	LA CARB DIESEL (OPIS)								
JUL16		----	----	-0.0018	UNCH	----	----	0 - 385	
AUG16		----	----	-0.0306	- 0.0005	----	----	285	UNCH
SEP16		----	----	0.0175	UNCH	----	----	260	UNCH
OCT16		----	----	0.0150	UNCH	----	50	70 + 40	
NOV16		----	----	0.0150	UNCH	----	50	70 + 40	
DEC16		----	----	0.0000	UNCH	----	50	50 + 40	
TOTAL	KL FUT						150	735 - 265	
JL FUT	LA CARBOB GASOLINE(OPIS)								
JUL16		----	----	0.0073	UNCH	----	----	0 - 300	
AUG16		----	----	-0.1162	+ 0.0146	----	----	300	UNCH
TOTAL	JL FUT							300 - 300	
JS FUT	LA JET (OPIS)								
JUL16		----	----	-0.0297	UNCH	----	----	0 - 775	
AUG16		----	----	-0.0792	+ 0.0009	----	----	565	UNCH

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
JS FUT	LA JET (OPIS)								
SEP16		----	----	-0.0725	UNCH	----	75	685 +	60
OCT16		----	----	-0.0700	UNCH	----	----	370	UNCH
NOV16		----	----	-0.0700	UNCH	----	----	245	UNCH
DEC16		----	----	-0.0700	UNCH	----	----	245	UNCH
TOTAL JS FUT							75	2110 -	715
MQ FUT	LA JET FUEL VS NYM NO 2 HO SPRD								
JUL16		----	----	-0.0297	UNCH	----	----	0 -	85
AUG16		----	----	-0.0791 +	0.0010	----	----	50	UNCH
SEP16		----	----	-0.0725	UNCH	----	----	35	UNCH
OCT16		----	----	-0.0700	UNCH	----	----	155	UNCH
NOV16		----	----	-0.0700	UNCH	----	----	75	UNCH
DEC16		----	----	-0.0700	UNCH	----	----	45	UNCH
TOTAL MQ FUT								360 -	85
LX FUT	LOS ANGELES CARB DIESEL (OPIS)								
JUL16		----	----	1.3832	UNCH	----	----	0 -	13
AUG16		----	----	1.2544 +	0.0255	----	----	13	UNCH
SEP16		----	----	1.3277 +	0.0277	----	----	13	UNCH
OCT16		----	----	1.3467 +	0.0287	----	----	13	UNCH
NOV16		----	----	1.3657 +	0.0291	----	----	13	UNCH
DEC16		----	----	1.3701 +	0.0286	----	----	13	UNCH
JAN17		----	----	1.5640 +	0.0279	----	----	13	UNCH
FEB17		----	----	1.5679 +	0.0271	----	----	13	UNCH
TOTAL LX FUT								91 -	13
MAS FUT	MIN ARGUS PROPANE SAUDI ARAMCO								
AUG16		----	----	285.000	UNCH	----	----	0 -	55
JAN17		----	----	308.998 +	11.065	----	----	10	UNCH
TOTAL MAS FUT								10 -	55
MNC FUT	MIN EURO NPHTHA CIF NWE								
JUL16		----	----	380.155	UNCH	----	----	0 -	1330
AUG16		----	----	347.915 +	12.072	----	20	2167 -	18
SEP16		----	----	355.098 +	13.850	----	103	903 +	52
OCT16		----	----	359.290 +	12.838	----	6	218 +	6
NOV16		----	----	362.461 +	12.394	----	----	165	UNCH
DEC16		----	----	365.859 +	12.342	----	----	197	UNCH
JAN17		----	----	368.731 +	11.913	----	20	27 +	20
FEB17		----	----	370.181 +	11.363	----	----	7	UNCH
MAR17		----	----	371.194 +	10.959	----	----	1	UNCH
APR17		----	----	372.171 +	10.660	----	----	1	UNCH
MAY17		----	----	373.236 +	10.550	----	----	1	UNCH
JUN17		----	----	374.167 +	10.317	----	----	1	UNCH
JUL17		----	----	375.649 +	10.132	----	----	1	UNCH
AUG17		----	----	377.452 +	9.909	----	----	1	UNCH
SEP17		----	----	379.845 +	10.345	----	----	1	UNCH
OCT17		----	----	381.864 +	10.236	----	----	1	UNCH
NOV17		----	----	383.927 +	10.339	----	----	1	UNCH
DEC17		----	----	386.150 +	10.639	----	----	1	UNCH
JAN18		----	----	386.125 +	8.618	----	----	2	UNCH
FEB18		----	----	387.976 +	8.617	----	----	2	UNCH
MAR18		----	----	389.658 +	8.439	----	----	2	UNCH
APR18		----	----	390.948 +	8.310	----	----	2	UNCH
MAY18		----	----	393.996 +	9.812	----	----	2	UNCH
JUN18		----	----	396.085 +	9.812	----	----	2	UNCH
JUL18		----	----	398.319 +	9.808	----	----	2	UNCH
AUG18		----	----	400.812 +	9.808	----	----	2	UNCH
SEP18		----	----	403.223 +	9.807	----	----	2	UNCH
OCT18		----	----	405.746 +	9.901	----	----	2	UNCH
NOV18		----	----	408.246 +	9.897	----	----	2	UNCH
DEC18		----	----	410.415 +	9.798	----	----	2	UNCH
TOTAL MNC FUT							149	3718 -	1270
MGF FUT	MIN GSL .1 PLTS CRGS CIFNWE VS GSL								
JUL16		----	----	-6.321	UNCH	----	----	0 -	22
AUG16		----	----	-3.697 +	1.068	----	----	22	UNCH
SEP16		----	----	-4.709 +	1.000	----	----	10	UNCH
TOTAL MGF FUT								32 -	22
MJN FUT	MIN JAPAN C&F NAPHTHA PLATTS								
JUL16		----	----	390.756	UNCH	----	----	0 -	535
AUG16		----	----	359.570 +	11.375	----	----	1040	UNCH
SEP16		----	----	367.431 +	13.683	----	40	320 +	30
OCT16		----	----	372.707 +	13.005	----	----	20	UNCH
NOV16		----	----	376.795 +	12.478	----	----	20	UNCH
DEC16		----	----	380.276 +	12.259	----	----	20	UNCH
JAN17		----	----	383.231	NEW	----	10	10 +	10
FEB17		----	----	384.515	NEW	----	10	10 +	10

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
MJN FUT	MIN JAPAN C&F NAPHTHA PLATTS								
MAR17		----	----	385.610	NEW	----	10	10 +	10
TOTAL MJN FUT							70	1450 -	475
MJC FUT	MIN JETKERO CRGOS CIF NWE VS GASOIL								
JUL16		----	----	28.036	UNCH	----	----	0 -	53
AUG16		----	----	27.644	- 0.504	----	----	63	UNCH
SEP16		----	----	26.300	- 0.540	----	----	75	UNCH
OCT16		----	----	26.410	- 0.650	----	----	43	UNCH
NOV16		----	----	27.250	- 0.750	----	----	43	UNCH
DEC16		----	----	27.210	- 0.750	----	----	43	UNCH
JAN17		----	----	30.060	- 0.760	----	----	43	UNCH
FEB17		----	----	30.070	- 0.740	----	----	23	UNCH
MAR17		----	----	30.070	- 0.750	----	----	23	UNCH
JUL17		----	----	34.040	- 0.270	----	----	10	UNCH
AUG17		----	----	34.050	- 0.270	----	----	10	UNCH
SEP17		----	----	34.050	- 0.260	----	----	10	UNCH
JAN18		----	----	39.160	- 0.290	----	----	10	UNCH
FEB18		----	----	39.160	- 0.300	----	----	10	UNCH
MAR18		----	----	39.150	- 0.310	----	----	10	UNCH
TOTAL MJC FUT								416 -	53
MTB FUT	MIN SPORE FUELOIL380CST(PLTS) BALMO								
05JUL16		----	----	233.843	UNCH	----	----	0 -	20
08JUL16		----	----	232.232	UNCH	----	----	0 -	13
12JUL16		----	----	231.046	UNCH	----	----	0 -	15
13JUL16		----	----	230.277	UNCH	----	----	0 -	13
15JUL16		----	----	228.248	UNCH	----	----	0 -	45
20JUL16		----	----	224.024	UNCH	----	----	0 -	40
22JUL16		----	----	220.953	UNCH	----	----	0 -	20
02AUG16		----	----	210.772	+ 4.786	----	----	25	UNCH
03AUG16		----	----	210.976	+ 5.025	----	40	45 +	40
TOTAL MTB FUT							40	70 -	126
UCM FUT	MIN ULSD 10PPM CRGOS CIF MED VS GSL								
JUL16		----	----	4.834	UNCH	----	----	0 -	16
AUG16		----	----	5.063	+ 0.389	----	----	40	UNCH
SEP16		----	----	5.250	+ 0.542	----	----	10	UNCH
OCT16		----	----	5.750	+ 0.167	----	----	15	UNCH
NOV16		----	----	5.500	+ 0.250	----	----	15	UNCH
DEC16		----	----	5.532	- 0.010	----	----	15	UNCH
TOTAL UCM FUT								95 -	16
MGN FUT	MIN ULSD 10PPM CRGS CIF NWE VS GSL								
JUL16		----	----	1.726	UNCH	----	----	0 -	92
AUG16		----	----	3.613	+ 0.632	----	----	121	UNCH
SEP16		----	----	3.083	+ 0.146	----	----	91	UNCH
OCT16		----	----	3.750	- 0.083	----	----	90	UNCH
NOV16		----	----	3.500	UNCH	----	----	80	UNCH
DEC16		----	----	3.625	+ 0.083	----	----	30	UNCH
JAN17		----	----	3.750	UNCH	----	----	20	UNCH
FEB17		----	----	3.750	UNCH	----	----	10	UNCH
APR17		----	----	4.000	UNCH	----	----	10	UNCH
MAY17		----	----	4.000	UNCH	----	----	10	UNCH
JUL17		----	----	4.000	+ 0.187	----	----	10	UNCH
AUG17		----	----	4.000	+ 0.188	----	----	20	UNCH
NOV17		----	----	4.438	+ 0.126	----	----	10	UNCH
TOTAL MGN FUT								502 -	92
MFD FUT	MINI 1% FUEL OIL CAR MED								
JUL16		----	----	243.333	UNCH	----	----	0 -	74
AUG16		----	----	213.166	+ 5.377	----	----	220	UNCH
SEP16		----	----	211.975	+ 6.275	----	----	136	UNCH
TOTAL MFD FUT								356 -	74
MMF FUT	MINI 3.5% FUEL OIL CAR MED								
JUL16		----	----	224.714	UNCH	----	----	0 -	145
AUG16		----	----	199.550	+ 4.731	----	5	25 +	5
SEP16		----	----	196.813	+ 5.788	----	----	15	UNCH
OCT16		----	----	196.563	+ 5.850	----	----	7	UNCH
NOV16		----	----	197.583	+ 5.850	----	----	3	UNCH
DEC16		----	----	198.583	+ 5.600	----	----	3	UNCH
JAN17		----	----	202.125	+ 5.725	----	----	2	UNCH
FEB17		----	----	204.125	+ 5.850	----	----	2	UNCH
MAR17		----	----	206.125	+ 5.850	----	----	2	UNCH
APR17		----	----	208.125	+ 5.850	----	----	3	UNCH
MAY17		----	----	210.875	+ 5.850	----	----	3	UNCH
JUN17		----	----	212.500	+ 5.725	----	----	3	UNCH
JUL17		----	----	214.500	+ 5.725	----	----	3	UNCH
AUG17		----	----	216.250	+ 5.725	----	----	3	UNCH

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	GLOBAL	OPEN	GLOBAL		SETT.	PRICE		GLOBAL		PNT/PIT		OPEN
			HIGH/LOW		&	CHGE		VOLUME		VOLUME		INTEREST
MMF FUT	MINI	3.5% FUEL OIL CAR MED										
SEP17		----	----		218.000	+	5.725	----		----		3 UNCH
OCT17		----	----		219.500	+	5.600	----		----		2 UNCH
NOV17		----	----		220.875	+	5.600	----		----		2 UNCH
DEC17		----	----		222.250	+	5.600	----		----		2 UNCH
TOTAL MMF FUT										5		83 - 140
MFR FUT	MINI	3.5% FUEL OIL FOB CRK SPD FUT										
JUL16		----	----		-11.410		UNCH	----		----		0 - 30
TOTAL MFR FUT												0 - 30
MAE FUT	MINI	ARGUS PROPANE FAR EAST IDX										
JUL16		----	----		305.350		UNCH	----		----		0 - 50
AUG16		----	----		283.317	+	9.058	----		----		50 UNCH
SEP16		----	----		297.470	+	11.637	----		----		20 UNCH
OCT16		----	----		306.410	+	11.543	----		----		10 UNCH
NOV16		----	----		313.285	+	11.048	----		----		10 UNCH
DEC16		----	----		320.005	+	10.318	----		----		10 UNCH
TOTAL MAE FUT												100 - 50
T0 FUT	MINI	EU 1%FO BARGE FOB RDAM FUT										
JUL16		----	----		224.619		UNCH	----		----		0 - 49
AUG16		----	----		204.817	+	5.191	----		----		14 UNCH
SEP16		----	----		204.558	+	6.025	----		----		13 UNCH
OCT16		----	----		205.400	+	6.050	----		----		11 UNCH
NOV16		----	----		207.100	+	5.950	----		----		6 UNCH
DEC16		----	----		208.487	+	5.650	----		----		12 UNCH
JAN17		----	----		212.479	+	5.787	----		----		10 UNCH
FEB17		----	----		215.042	+	5.934	----		----		10 UNCH
MAR17		----	----		217.375	+	5.975	----		----		10 UNCH
APR17		----	----		219.625	+	5.850	----		----		7 UNCH
MAY17		----	----		221.875	+	5.850	----		----		7 UNCH
JUN17		----	----		224.000	+	5.725	----		----		7 UNCH
JUL17		----	----		226.000	+	5.725	----		----		12 UNCH
AUG17		----	----		228.000	+	5.725	----		----		12 UNCH
SEP17		----	----		230.000	+	5.725	----		----		12 UNCH
OCT17		----	----		231.250	+	5.600	----		----		12 UNCH
NOV17		----	----		232.875	+	5.600	----		----		12 UNCH
DEC17		----	----		234.500	+	5.600	----		----		12 UNCH
JAN18		----	----		238.875	+	5.600	----		----		23 UNCH
FEB18		----	----		240.750	+	5.350	----		----		23 UNCH
MAR18		----	----		242.375	+	5.225	----		----		23 UNCH
APR18		----	----		244.500	+	5.100	----		----		7 UNCH
MAY18		----	----		246.125	+	4.975	----		----		7 UNCH
JUN18		----	----		247.625	+	4.850	----		----		7 UNCH
TOTAL T0 FUT												269 - 49
0B FUT	MINI	EU 1%FO CARGO FOB NWE FUT										
AUG16		----	----		209.131	+	5.138	----		----		157 UNCH
SEP16		----	----		207.475	+	6.025	----		----		125 UNCH
OCT16		----	----		208.400	+	6.050	----		----		15 UNCH
TOTAL 0B FUT												297
0E FUT	MINI	EU 3.5%FO BARGE FOB RDAM BALMO										
04JUL16		----	----		222.663		UNCH	----		----		0 - 25
05JUL16		----	----		222.000		UNCH	----		----		0 - 45
06JUL16		----	----		221.861		UNCH	----		----		0 - 84
07JUL16		----	----		221.618		UNCH	----		----		0 - 134
08JUL16		----	----		221.031		UNCH	----		----		0 - 55
11JUL16		----	----		220.800		UNCH	----		----		0 - 40
13JUL16		----	----		219.923		UNCH	----		----		0 - 30
14JUL16		----	----		219.563		UNCH	----		----		0 - 40
21JUL16		----	----		214.750		UNCH	----		----		0 - 20
22JUL16		----	----		213.500		UNCH	----		----		0 - 30
02AUG16		----	----		202.108	+	4.913	----		----		251 UNCH
03AUG16		----	----		202.276	+	5.158	----		139		196 + 114
04AUG16		----	----		202.409		NEW	----		30		30 + 30
TOTAL 0E FUT										169		477 - 359
0D FUT	MINI	EU 3.5%FO BARGE FOB RDAM FUT										
JUL16		----	----		223.369		UNCH	----		----		0 - 1316
AUG16		----	----		202.194	+	4.689	----		----		1545 UNCH
SEP16		----	----		198.875	+	5.725	----		65		564 + 53
OCT16		----	----		198.750	+	5.850	----		----		287 UNCH
NOV16		----	----		199.750	+	5.850	----		----		259 UNCH
DEC16		----	----		200.750	+	5.600	----		----		314 UNCH
JAN17		----	----		204.000	+	5.725	----		----		313 UNCH
FEB17		----	----		206.125	+	5.850	----		----		326 UNCH
MAR17		----	----		208.125	+	5.850	----		----		311 UNCH
APR17		----	----		210.125	+	5.850	----		----		315 UNCH

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BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST		
0D FUT	MINI EU 3.5%FO BARGE FOB RDAM FUT														
MAY17		----		----		212.125	+	5.850	----		----		330	UNCH	
JUN17		----		----		214.000	+	5.725	----		----		311	UNCH	
JUL17		----		----		216.000	+	5.725	----		----		188	UNCH	
AUG17		----		----		217.750	+	5.725	----		----		165	UNCH	
SEP17		----		----		219.500	+	5.725	----		----		194	UNCH	
OCT17		----		----		221.000	+	5.600	----		----		167	UNCH	
NOV17		----		----		222.375	+	5.600	----		----		188	UNCH	
DEC17		----		----		223.750	+	5.600	----		----		167	UNCH	
JAN18		----		----		226.625	+	5.600	----		----		22	UNCH	
FEB18		----		----		228.500	+	5.350	----		----		23	UNCH	
MAR18		----		----		230.375	+	5.225	----		----		22	UNCH	
APR18		----		----		232.250	+	5.100	----		----		31	UNCH	
MAY18		----		----		233.875	+	4.975	----		----		22	UNCH	
JUN18		----		----		235.375	+	4.850	----		----		23	UNCH	
JUL18		----		----		236.875	+	4.725	----		----		18	UNCH	
AUG18		----		----		238.375	+	4.725	----		----		19	UNCH	
SEP18		----		----		239.625	+	4.600	----		----		18	UNCH	
OCT18		----		----		240.875	+	4.600	----		----		27	UNCH	
NOV18		----		----		242.000	+	4.600	----		----		18	UNCH	
DEC18		----		----		243.125	+	4.600	----		----		19	UNCH	
JAN19		----		----		245.625	+	4.600	----		----		15	UNCH	
FEB19		----		----		247.250	+	4.600	----		----		15	UNCH	
MAR19		----		----		248.750	+	4.475	----		----		11	UNCH	
APR19		----		----		250.125	+	4.475	----		----		11	UNCH	
MAY19		----		----		251.375	+	4.350	----		----		11	UNCH	
JUN19		----		----		252.625	+	4.350	----		----		11	UNCH	
JUL19		----		----		253.625	+	4.350	----		----		11	UNCH	
AUG19		----		----		254.625	+	4.350	----		----		11	UNCH	
SEP19		----		----		255.625	+	4.350	----		----		11	UNCH	
OCT19		----		----		256.625	+	4.350	----		----		11	UNCH	
NOV19		----		----		257.625	+	4.350	----		----		11	UNCH	
DEC19		----		----		258.625	+	4.350	----		----		11	UNCH	
TOTAL 0D FUT											65		6346	- 1263	
MUD FUT	MINI EUR DIESEL10PPM VS ICE GS														
JUL16		----		----		-5.154		UNCH	----		----		0	- 81	
AUG16		----		----		-5.083	+	0.334	----		----		84	UNCH	
SEP16		----		----		-4.250	+	0.209	----		----		25	UNCH	
OCT16		----		----		-3.000		UNCH	----		----		15	UNCH	
NOV16		----		----		-2.750	+	0.250	----		----		5	UNCH	
DEC16		----		----		-3.000	+	0.250	----		----		15	UNCH	
TOTAL MUD FUT													144	- 81	
MEN FUT	MINI EURO NAPHTHA BALMO														
04JUL16		----		----		378.250		UNCH	----		----		0	- 6	
05JUL16		----		----		376.197		UNCH	----		----		0	- 153	
06JUL16		----		----		374.972		UNCH	----		----		0	- 110	
07JUL16		----		----		373.985		UNCH	----		----		0	- 132	
08JUL16		----		----		372.906		UNCH	----		----		0	- 50	
11JUL16		----		----		372.183		UNCH	----		----		0	- 5	
12JUL16		----		----		371.554		UNCH	----		----		0	- 30	
13JUL16		----		----		370.173		UNCH	----		----		0	- 65	
14JUL16		----		----		369.792		UNCH	----		----		0	- 30	
15JUL16		----		----		368.568		UNCH	----		----		0	- 20	
18JUL16		----		----		366.625		UNCH	----		----		0	- 65	
19JUL16		----		----		365.000		UNCH	----		----		0	- 20	
21JUL16		----		----		360.179		UNCH	----		----		0	- 20	
22JUL16		----		----		357.458		UNCH	----		----		0	- 20	
02AUG16		----		----		348.625	+	12.647	----		----		64	UNCH	
03AUG16		----		----		349.519		NEW	----		45		45	+	45
16AUG16		----		----		350.138	+	13.898	----		----		65	UNCH	
TOTAL MEN FUT											45		174	- 681	
MEO FUT	MINI GAS EUROBOB OXY BARGES														
JUL16		----		----		441.107		UNCH	----		----		0	- 4171	
AUG16		----		----		429.944	+	10.096	----		----		4850	UNCH	
SEP16		----		----		431.354	+	13.569	----		470		1677	+	124
OCT16		----		----		410.303	+	12.946	----		170		691	+	150
NOV16		----		----		409.044	+	12.022	----		----		327	UNCH	
DEC16		----		----		408.849	+	11.527	----		----		429	UNCH	
JAN17		----		----		415.072	+	11.491	----		----		12	UNCH	
FEB17		----		----		421.419	+	11.300	----		----		12	UNCH	
MAR17		----		----		428.108	+	11.435	----		----		12	UNCH	
APR17		----		----		468.412	+	10.755	----		----		12	UNCH	
MAY17		----		----		472.182	+	10.106	----		----		12	UNCH	
JUN17		----		----		473.278	+	10.197	----		----		12	UNCH	
JUL17		----		----		472.876	+	9.905	----		----		12	UNCH	

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BULLETIN #148@

ENERGY FUTURES PRODUCTS

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		GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
MEO FUT	MINI	GAS	EUROBOB	OXY	BARGES						
AUG17		----		----		470.471	+	9.060	----	12	UNCH
SEP17		----		----		468.483	+	9.901	----	12	UNCH
OCT17		----		----		444.331	+	9.644	----	12	UNCH
NOV17		----		----		440.148	+	9.833	----	12	UNCH
DEC17		----		----		437.967	+	9.794	----	12	UNCH
TOTAL	MEO FUT								640	8118	- 3897
MEB FUT	MINI	GAS	EUROBOB	OXY	NWE ARGS	BALMO					
05JUL16		----		----		436.987		UNCH	----	0	- 16
06JUL16		----		----		435.444		UNCH	----	0	- 95
07JUL16		----		----		434.721		UNCH	----	0	- 50
08JUL16		----		----		434.031		UNCH	----	0	- 72
11JUL16		----		----		434.300		UNCH	----	0	- 10
12JUL16		----		----		434.554		UNCH	----	0	- 10
13JUL16		----		----		434.365		UNCH	----	0	- 30
15JUL16		----		----		433.091		UNCH	----	0	- 38
25JUL16		----		----		422.650		UNCH	----	0	- 20
02AUG16		----		----		430.489	+	10.577	----	82	UNCH
03AUG16		----		----		431.101		NEW	169	169	+ 169
04AUG16		----		----		431.882		NEW	50	50	+ 50
TOTAL	MEB FUT								219	301	- 122
MGB FUT	MINI	GSOIL	.1	PLTTS	VS ICE	GSOIL	SW				
JUL16		----		----		-9.559		UNCH	----	0	- 11
AUG16		----		----		-6.321	+	0.743	----	11	UNCH
SEP16		----		----		-7.625	+	0.584	----	11	UNCH
OCT16		----		----		-8.208	+	0.417	----	11	UNCH
NOV16		----		----		-8.250	+	0.750	----	11	UNCH
DEC16		----		----		-8.250	+	0.333	----	11	UNCH
TOTAL	MGB FUT									55	- 11
MXB FUT	MINI	RBOB	V.	EBOB	(ARGUS)	NWE	BRGS				
JUL16		----		----		0.1196		UNCH	----	0	- 395
AUG16		----		----		0.1173	+	0.0060	----	564	UNCH
SEP16		----		----		0.0207	+	0.0004	----	200	UNCH
OCT16		----		----		0.0649	+	0.0007	----	30	UNCH
NOV16		----		----		0.0591	+	0.0014	----	30	UNCH
DEC16		----		----		0.0659	+	0.0028	40	60	+ 30
JAN17		----		----		0.0632	+	0.0022	----	18	UNCH
FEB17		----		----		0.0703	+	0.0024	----	18	UNCH
MAR17		----		----		0.2436	+	0.0013	----	18	UNCH
APR17		----		----		0.1376	+	0.0018	----	18	UNCH
MAY17		----		----		0.1245	+	0.0024	----	18	UNCH
JUN17		----		----		0.1127	+	0.0010	----	18	UNCH
JUL17		----		----		0.1002	+	0.0009	----	18	UNCH
AUG17		----		----		0.0864	+	0.0023	----	18	UNCH
SEP17		----		----		-0.0279	-	0.0009	----	18	UNCH
OCT17		----		----		0.0184	-	0.0011	----	18	UNCH
NOV17		----		----		0.0170	-	0.0020	----	18	UNCH
DEC17		----		----		0.0284	-	0.0022	----	18	UNCH
TOTAL	MXB FUT								40	1100	- 365
MXR FUT	MINI	RBOB	V.	EBOBARG	NWE	BRGS	BALMO				
06JUL16		----		----		0.1257		UNCH	----	0	- 200
02AUG16		----		----		0.1177	+	0.0063	70	100	+ 70
TOTAL	MXR FUT								70	100	- 130
MTS FUT	MINI	SINGAPORE	380CST	FUEL	OIL						
JUL16		----		----		235.201		UNCH	----	0	- 1631
AUG16		----		----		210.970	+	4.568	----	1579	UNCH
SEP16		----		----		212.875	+	5.433	141	624	- 5
OCT16		----		----		213.500	+	5.250	30	451	+ 16
NOV16		----		----		214.813	+	5.350	20	335	+ 20
DEC16		----		----		216.000	+	5.350	10	257	+ 10
JAN17		----		----		218.000	+	5.225	----	186	UNCH
FEB17		----		----		220.125	+	5.350	----	133	UNCH
MAR17		----		----		222.125	+	5.350	----	193	UNCH
APR17		----		----		224.171	+	5.538	----	181	UNCH
MAY17		----		----		226.216	+	5.725	----	85	UNCH
JUN17		----		----		228.248	+	5.725	----	80	UNCH
JUL17		----		----		230.280	+	5.725	----	78	UNCH
AUG17		----		----		232.313	+	5.725	----	56	UNCH
SEP17		----		----		234.083	+	5.683	----	56	UNCH
OCT17		----		----		235.854	+	5.642	----	51	UNCH
NOV17		----		----		237.625	+	5.600	----	46	UNCH
DEC17		----		----		239.656	+	5.473	----	46	UNCH
JAN18		----		----		241.687	+	5.347	----	31	UNCH
FEB18		----		----		243.718	+	5.220	----	31	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						Wed, Aug 03, 2016 PG61			
		GLOBAL EX	OPEN	GLOBAL EX	HIGH/LOW	SETT. PRICE	& PT. CHGE	GLOBAL EX	PNT/PIT	OPEN	
								VOLUME	VOLUME	INTEREST	
MTS FUT	MINI SINGAPORE 380CST FUEL OIL										
MAR18		----		----		245.749	+ 5.093	----	----	31	UNCH
APR18		----		----		247.780	+ 4.966	----	----	31	UNCH
MAY18		----		----		249.811	+ 4.840	----	----	31	UNCH
JUN18		----		----		251.842	+ 4.713	----	----	31	UNCH
JUL18		----		----		253.251	+ 4.667	----	----	4	UNCH
AUG18		----		----		254.660	+ 4.621	----	----	4	UNCH
SEP18		----		----		256.069	+ 4.575	----	----	4	UNCH
OCT18		----		----		257.478	+ 4.529	----	----	4	UNCH
NOV18		----		----		258.887	+ 4.484	----	----	4	UNCH
DEC18		----		----		260.296	+ 4.438	----	----	4	UNCH
JAN19		----		----		261.705	+ 4.392	----	----	1	UNCH
FEB19		----		----		263.114	+ 4.346	----	----	1	UNCH
MAR19		----		----		264.523	+ 4.300	----	----	1	UNCH
APR19		----		----		265.932	+ 4.254	----	----	1	UNCH
MAY19		----		----		267.341	+ 4.208	----	----	1	UNCH
JUN19		----		----		268.750	+ 4.163	----	----	1	UNCH
JUL19		----		----		269.784	+ 3.986	----	----	1	UNCH
AUG19		----		----		270.818	+ 3.809	----	----	1	UNCH
SEP19		----		----		271.852	+ 3.632	----	----	1	UNCH
OCT19		----		----		272.886	+ 3.456	----	----	1	UNCH
NOV19		----		----		273.920	+ 3.279	----	----	1	UNCH
DEC19		----		----		274.954	+ 3.102	----	----	1	UNCH
TOTAL MTS FUT									201	4659 -	1590
5L FUT	MINI SINGAPORE FO 180 CST BALMO FUT										
04JUL16		----		----		241.473	UNCH	----	----	0 -	72
05JUL16		----		----		240.646	UNCH	----	----	0 -	30
07JUL16		----		----		240.237	UNCH	----	----	0 -	85
08JUL16		----		----		239.343	UNCH	----	----	0 -	85
11JUL16		----		----		238.819	UNCH	----	----	0 -	95
12JUL16		----		----		238.361	UNCH	----	----	0 -	115
13JUL16		----		----		237.672	UNCH	----	----	0 -	115
01AUG16		----		----		216.957	+ 4.577	----	----	20	UNCH
02AUG16		----		----		216.705	+ 4.795	----	----	45	UNCH
TOTAL 5L FUT										65 -	597
OF FUT	MINI SINGAPORE FO 180 CST FUT										
AUG16		----		----		216.957	+ 4.577	----	----	537	UNCH
SEP16		----		----		218.375	+ 5.600	----	10	155 +	10
OCT16		----		----		219.250	+ 5.100	----	----	20	UNCH
NOV16		----		----		221.000	+ 5.350	----	----	20	UNCH
DEC16		----		----		222.250	+ 5.350	----	----	20	UNCH
JAN17		----		----		224.250	+ 5.225	----	----	5	UNCH
FEB17		----		----		226.375	+ 5.350	----	----	5	UNCH
MAR17		----		----		228.375	+ 5.350	----	----	5	UNCH
APR17		----		----		230.688	+ 5.538	----	----	5	UNCH
MAY17		----		----		233.000	+ 5.725	----	----	5	UNCH
JUN17		----		----		235.167	+ 5.725	----	----	5	UNCH
JUL17		----		----		237.333	+ 5.725	----	----	5	UNCH
AUG17		----		----		239.500	+ 5.725	----	----	5	UNCH
SEP17		----		----		241.458	+ 5.683	----	----	5	UNCH
OCT17		----		----		243.417	+ 5.642	----	----	5	UNCH
NOV17		----		----		245.375	+ 5.600	----	----	5	UNCH
DEC17		----		----		247.536	+ 5.493	----	----	5	UNCH
TOTAL OF FUT									10	812 +	10
1N FUT	MOGAS92 UNLEADED (PLATTS)										
JUL16		----		----		49.472	UNCH	----	----	0 -	2052
AUG16		----		----		47.376	+ 1.521	----	----	2328	UNCH
SEP16		----		----		48.250	+ 1.896	----	205	2182 +	30
OCT16		----		----		48.774	+ 1.841	----	75	2076 +	75
NOV16		----		----		49.303	+ 1.800	----	----	1089	UNCH
DEC16		----		----		49.808	+ 1.699	----	----	982	UNCH
JAN17		----		----		50.494	+ 1.754	----	----	27	UNCH
FEB17		----		----		51.146	+ 1.747	----	----	27	UNCH
MAR17		----		----		51.824	+ 1.748	----	----	27	UNCH
APR17		----		----		52.300	+ 1.626	----	----	470	UNCH
MAY17		----		----		52.543	+ 1.479	----	----	100	UNCH
JUN17		----		----		52.764	+ 1.469	----	----	100	UNCH
JUL17		----		----		52.906	+ 1.424	----	----	10	UNCH
AUG17		----		----		52.987	+ 1.397	----	----	10	UNCH
SEP17		----		----		53.239	+ 1.549	----	----	10	UNCH
OCT17		----		----		53.471	+ 1.658	----	----	10	UNCH
NOV17		----		----		53.589	+ 1.631	----	----	10	UNCH
DEC17		----		----		53.657	+ 1.556	----	----	10	UNCH
TOTAL 1N FUT									280	9468 -	1947

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61	
		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
MBL FUT	MT BELVIEU LDH ISO-BUTANE(OPIS)						
JUL16	----	----	0.65938	UNCH	----	----	0 - 14
AUG16	----	----	0.65345	+ 0.01864	----	----	14 UNCH
SEP16	----	----	0.62625	+ 0.01875	----	----	14 UNCH
OCT16	----	----	0.63875	+ 0.01875	----	----	19 UNCH
NOV16	----	----	0.64875	+ 0.01875	----	----	17 UNCH
DEC16	----	----	0.65750	+ 0.01875	----	----	17 UNCH
JAN17	----	----	0.66250	+ 0.01875	----	----	14 UNCH
FEB17	----	----	0.64625	+ 0.01500	----	----	14 UNCH
MAR17	----	----	0.62125	+ 0.01250	----	----	14 UNCH
TOTAL MBL FUT							123 - 14
NOB FUT	NAPHTHA (PLATTS) NWE CRACK						
JUL16	----	----	-3.872	UNCH	----	----	0 - 174
AUG16	----	----	-3.926	+ 0.172	----	----	180 UNCH
SEP16	----	----	-3.606	+ 0.308	----	25	117 UNCH
OCT16	----	----	-3.682	+ 0.225	----	3	91 - 2
NOV16	----	----	-3.785	+ 0.224	----	3	91 - 2
DEC16	----	----	-3.885	+ 0.250	----	3	98 - 2
JAN17	----	----	-3.990	+ 0.229	----	3	64 + 2
FEB17	----	----	-4.237	+ 0.207	----	3	64 + 2
MAR17	----	----	-4.508	+ 0.182	----	3	64 + 2
APR17	----	----	-4.752	+ 0.169	----	----	24 UNCH
MAY17	----	----	-4.987	+ 0.178	----	----	24 UNCH
JUN17	----	----	-5.213	+ 0.180	----	----	24 UNCH
JUL17	----	----	-5.346	+ 0.190	----	----	20 UNCH
AUG17	----	----	-5.432	+ 0.184	----	----	20 UNCH
SEP17	----	----	-5.432	+ 0.254	----	----	20 UNCH
OCT17	----	----	-5.446	+ 0.271	----	----	15 UNCH
NOV17	----	----	-5.485	+ 0.303	----	----	15 UNCH
DEC17	----	----	-5.529	+ 0.358	----	----	15 UNCH
TOTAL NOB FUT						43	946 - 174
NBB FUT	NAPHTHA (PLATTS) NWE CRACK BALMO SW						
04JUL16	----	----	-3.898	UNCH	----	----	0 - 10
05JUL16	----	----	-3.934	UNCH	----	----	0 - 10
11JUL16	----	----	-4.044	UNCH	----	----	0 - 3
02AUG16	----	----	-3.887	+ 0.183	----	----	20 UNCH
03AUG16	----	----	-3.846	NEW	----	35	35 + 35
TOTAL NBB FUT						35	55 + 12
NYH FUT	NEW YORK .3% FUEL OIL HIPR V. NY 1%						
JAN17	----	----	9.800	UNCH	----	----	100 UNCH
FEB17	----	----	9.775	UNCH	----	----	100 UNCH
MAR17	----	----	9.900	UNCH	----	----	100 UNCH
TOTAL NYH FUT							300
NYF FUT	NEW YORK FUEL OIL 1% V. EURO 1% FO						
JUL16	----	----	-0.396	UNCH	----	----	0 - 75
AUG16	----	----	0.149	- 0.066	----	----	50 UNCH
SEP16	----	----	0.323	+ 0.095	----	----	50 UNCH
OCT16	----	----	0.094	- 0.016	----	----	25 UNCH
NOV16	----	----	-0.031	- 0.016	----	----	25 UNCH
DEC16	----	----	-0.018	+ 0.023	----	----	25 UNCH
TOTAL NYF FUT							175 - 75
UT FUT	NO 2 UP-DOWN SPREAD CALENDAR						
JUL16	----	----	-0.1943	UNCH	----	----	0 - 5
AUG16	----	----	-0.1969	- 0.0037	----	----	5 UNCH
SEP16	----	----	-0.1840	+ 0.0020	----	----	6 UNCH
OCT16	----	----	-0.1625	+ 0.0020	----	----	9 UNCH
NOV16	----	----	-0.1760	+ 0.0025	----	----	21 UNCH
DEC16	----	----	-0.1930	+ 0.0035	----	----	36 UNCH
JAN17	----	----	-0.1725	+ 0.0025	----	----	36 UNCH
FEB17	----	----	-0.1675	UNCH	----	----	39 UNCH
MAR17	----	----	-0.1600	UNCH	----	----	23 UNCH
APR17	----	----	-0.1360	+ 0.0025	----	----	7 UNCH
MAY17	----	----	-0.1370	+ 0.0025	----	----	4 UNCH
JUN17	----	----	-0.1380	+ 0.0020	----	----	3 UNCH
JUL17	----	----	-0.1370	+ 0.0025	----	----	2 UNCH
AUG17	----	----	-0.1370	+ 0.0025	----	----	2 UNCH
SEP17	----	----	-0.1370	+ 0.0025	----	----	5 UNCH
TOTAL UT FUT							198 - 5
NFG FUT	NY 1% FUEL OIL VS G.C. 3% FUEL OIL						
03AUG16	----	----	2.775	NEW	----	268	268 + 268
TOTAL NFG FUT						268	268 + 268
Y3 FUT	NY 2.2% FUEL OIL (PLATTS)						
JAN17	----	----	32.950	+ 0.950	----	----	220 UNCH
TOTAL Y3 FUT							220

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		GLOBEX OPEN			GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
FOC FUT	NY 3%	FUEL	OIL V	GULF	COAST NO6	3%						
JUL16		----			----		2.404	UNCH	----	----	0	- 775
AUG16		----			----		1.806	- 0.010	----	----	1200	UNCH
SEP16		----			----		1.675	UNCH	----	----	675	UNCH
OCT16		----			----		1.575	UNCH	----	----	350	UNCH
NOV16		----			----		1.575	UNCH	----	----	350	UNCH
DEC16		----			----		1.575	UNCH	----	----	350	UNCH
JAN17		----			----		1.575	UNCH	----	----	25	UNCH
FEB17		----			----		0.925	UNCH	----	----	25	UNCH
MAR17		----			----		0.925	UNCH	----	----	25	UNCH
APR17		----			----		0.925	UNCH	----	----	25	UNCH
MAY17		----			----		0.925	UNCH	----	----	25	UNCH
JUN17		----			----		0.925	UNCH	----	----	25	UNCH
JUL17		----			----		0.925	UNCH	----	----	25	UNCH
AUG17		----			----		0.925	UNCH	----	----	25	UNCH
SEP17		----			----		0.925	UNCH	----	----	25	UNCH
OCT17		----			----		0.925	UNCH	----	----	25	UNCH
NOV17		----			----		0.950	UNCH	----	----	25	UNCH
DEC17		----			----		0.975	UNCH	----	----	25	UNCH
TOTAL FOC FUT											3225	- 775
H1 FUT	NY 3.0%	FUEL	OIL (PLATTS)									
JUL16		----			----		36.232	UNCH	----	----	0	- 300
AUG16		----			----		32.207	+ 0.731	----	----	100	UNCH
SEP16		----			----		32.300	+ 0.950	----	25	100	+ 25
OCT16		----			----		32.250	+ 0.950	----	----	25	UNCH
NOV16		----			----		32.450	+ 0.950	----	----	25	UNCH
DEC16		----			----		32.750	+ 0.950	----	----	25	UNCH
TOTAL H1 FUT										25	275	- 275
JET FUT	NY BUCKEYE	JET FUEL	VS NY HARB	ULSD								
JUL16		----			----		-0.0734	UNCH	----	----	0	- 955
AUG16		----			----		-0.0910	+ 0.0044	----	150	1955	- 75
SEP16		----			----		-0.0850	+ 0.0125	----	275	1430	+ 150
OCT16		----			----		-0.0825	UNCH	----	----	150	UNCH
NOV16		----			----		-0.0825	UNCH	----	----	150	UNCH
DEC16		----			----		-0.0825	UNCH	----	----	150	UNCH
TOTAL JET FUT										425	3835	- 880
NLS FUT	NY HARBOR	LOW SULPUR	GAS 1000MBBL									
JUL16		----			----		0.0884	UNCH	----	----	0	- 225
AUG16		----			----		0.1120	+ 0.0088	----	----	225	UNCH
SEP16		----			0.1061B/0.1007A		0.1122	+ 0.0104	----	----	225	UNCH
OCT16		----			0.1101B		0.1165	+ 0.0125	----	----	325	UNCH
NOV16		----			0.1108B		0.1214	+ 0.0131	----	----	325	UNCH
DEC16		----			----		0.1258	+ 0.0126	----	----	400	UNCH
JAN17		----			----		0.1232	+ 0.0125	----	----	612	UNCH
FEB17		----			----		0.1152	+ 0.0114	----	----	112	UNCH
MAR17		----			----		0.1025	+ 0.0107	----	----	112	UNCH
APR17		----			----		0.0976	+ 0.0102	----	----	10	UNCH
MAY17		----			----		0.0945	+ 0.0098	----	----	10	UNCH
JUN17		----			----		0.0911	+ 0.0090	----	----	10	UNCH
JUL17		----			----		0.0895	+ 0.0080	----	----	10	UNCH
AUG17		----			----		0.0900	+ 0.0071	----	----	10	UNCH
SEP17		----			----		0.0916	+ 0.0059	----	----	10	UNCH
OCT17		----			----		0.0966	+ 0.0055	----	----	10	UNCH
NOV17		----			----		0.1027	+ 0.0057	----	----	10	UNCH
DEC17		----			----		0.1057	+ 0.0054	----	----	10	UNCH
TOTAL NLS FUT											2426	- 225
MM FUT	NY HARBOR	RESIDUAL FUEL 1.0% S										
JUL16		----			----		36.69	UNCH	----	----	0	- 465
AUG16		----			----		33.22	+ 0.79	----	----	595	UNCH
SEP16		----			----		32.98	+ 0.98	----	50	483	- 50
OCT16		----			----		32.83	+ 0.88	----	73	478	+ 50
NOV16		----			----		33.00	+ 0.87	----	----	1035	UNCH
DEC16		----			----		33.23	+ 0.88	----	----	1128	UNCH
JAN17		----			----		33.68	+ 0.88	----	----	524	UNCH
FEB17		----			----		34.03	+ 0.88	----	----	176	UNCH
MAR17		----			----		34.33	+ 0.85	----	----	340	UNCH
APR17		----			----		34.63	+ 0.85	----	----	50	UNCH
MAY17		----			----		34.95	+ 0.85	----	----	50	UNCH
JUN17		----			----		35.28	+ 0.85	----	----	50	UNCH
TOTAL MM FUT										123	4909	- 465
ULB FUT	NY ULSD	VS HEAT OIL	BALMO									
15JUL16		----			----		-0.0258	UNCH	----	----	0	- 400
TOTAL ULB FUT											0	- 400
7Y FUT	NY ULSD(ARGUS)	VS HO	SPREAD									



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PRELIMINARY



PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
		GLOBAL EX OPEN	GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
7Y FUT	NY ULSD(ARGUS) VS HO SPREAD							
JUL16		----	----	-0.0281	UNCH	----	----	0 - 192
AUG16		----	----	-0.0256	+ 0.0118	----	----	269 UNCH
SEP16		----	----	-0.0225	+ 0.0020	----	----	166 UNCH
OCT16		----	----	-0.0195	+ 0.0020	----	----	82 UNCH
NOV16		----	----	-0.0165	+ 0.0025	----	----	75 UNCH
DEC16		----	----	-0.0135	+ 0.0035	----	----	73 UNCH
JAN17		----	----	-0.0080	+ 0.0025	----	----	51 UNCH
FEB17		----	----	-0.0040	UNCH	----	----	98 UNCH
MAR17		----	----	0.0171	UNCH	----	----	39 UNCH
APR17		----	----	0.0197	+ 0.0025	----	----	24 UNCH
MAY17		----	----	0.0061	+ 0.0025	----	----	23 UNCH
JUN17		----	----	0.0051	+ 0.0020	----	----	27 UNCH
JUL17		----	----	0.0365	+ 0.0025	----	----	17 UNCH
AUG17		----	----	0.0365	+ 0.0025	----	----	18 UNCH
SEP17		----	----	0.0365	+ 0.0025	----	----	16 UNCH
OCT17		----	----	0.0275	UNCH	----	----	15 UNCH
NOV17		----	----	0.0128	UNCH	----	----	11 UNCH
DEC17		----	----	-0.0022	UNCH	----	----	17 UNCH
TOTAL 7Y FUT								1021 - 192
VR FUT	NY1% VS GC SPREAD							
JUL16		----	----	2.866	UNCH	----	----	0 - 1182
AUG16		----	----	2.814	+ 0.044	----	----	1460 UNCH
SEP16		----	----	2.350	+ 0.025	----	50	411 UNCH
OCT16		----	----	2.150	- 0.075	----	----	427 UNCH
NOV16		----	----	2.125	- 0.075	----	----	427 UNCH
DEC16		----	----	2.050	- 0.075	----	----	602 UNCH
JAN17		----	----	1.700	- 0.075	----	----	341 UNCH
FEB17		----	----	1.750	- 0.025	----	----	341 UNCH
MAR17		----	----	1.750	- 0.050	----	----	341 UNCH
APR17		----	----	1.750	- 0.050	----	----	91 UNCH
MAY17		----	----	1.775	- 0.050	----	----	91 UNCH
JUN17		----	----	1.800	- 0.050	----	----	300 UNCH
JUL17		----	----	1.800	- 0.050	----	----	91 UNCH
AUG17		----	----	1.800	- 0.050	----	----	91 UNCH
SEP17		----	----	1.800	- 0.050	----	----	91 UNCH
OCT17		----	----	1.800	- 0.050	----	----	91 UNCH
NOV17		----	----	1.800	- 0.050	----	----	91 UNCH
DEC17		----	----	1.800	- 0.050	----	----	91 UNCH
TOTAL VR FUT							50	5378 - 1182
HK FUT	NYH NO 2 CRACK SPREAD CAL							
AUG16		----	----	13.00	- 0.11	----	----	1061 UNCH
SEP16		----	13.61B/13.14A	13.16	- 0.10	----	----	1022 UNCH
OCT16		----	13.70B/13.28A	13.33	- 0.01	----	----	997 UNCH
NOV16		----	13.74B/13.36A	13.43	+ 0.04	----	----	997 UNCH
DEC16		----	----	13.59	+ 0.07	----	----	1525 UNCH
JAN17		----	----	13.60	+ 0.08	----	----	339 UNCH
FEB17		----	----	13.43	+ 0.07	----	----	339 UNCH
MAR17		----	----	13.01	+ 0.09	----	----	339 UNCH
APR17		----	----	12.91	+ 0.07	----	----	946 UNCH
MAY17		----	----	12.96	+ 0.05	----	----	946 UNCH
JUN17		----	----	13.10	+ 0.04	----	----	946 UNCH
JUL17		----	----	13.34	+ 0.04	----	----	295 UNCH
AUG17		----	----	13.62	+ 0.02	----	----	295 UNCH
SEP17		----	----	13.87	+ 0.01	----	----	295 UNCH
OCT17		----	----	14.10	- 0.01	----	----	899 UNCH
NOV17		----	----	14.30	- 0.02	----	----	899 UNCH
DEC17		----	----	14.56	- 0.03	----	----	899 UNCH
JAN18		----	----	14.60	- 0.02	----	----	33 UNCH
FEB18		----	----	14.40	UNCH	----	----	33 UNCH
MAR18		----	----	14.01	+ 0.01	----	----	33 UNCH
APR18		----	----	14.01	+ 0.04	----	----	33 UNCH
MAY18		----	----	14.10	+ 0.06	----	----	33 UNCH
JUN18		----	----	14.40	+ 0.08	----	----	33 UNCH
JUL18		----	----	14.78	+ 0.10	----	----	33 UNCH
AUG18		----	----	15.20	+ 0.12	----	----	33 UNCH
SEP18		----	----	15.54	+ 0.10	----	----	33 UNCH
OCT18		----	----	15.85	+ 0.10	----	----	33 UNCH
NOV18		----	----	16.11	+ 0.11	----	----	33 UNCH
DEC18		----	----	16.34	+ 0.12	----	----	33 UNCH
TOTAL HK FUT								13435
BH FUT	NYMEX HEATING OIL FUTURES							
SEP16		----	----	1.2875	+ 0.0285	----	----	218 UNCH
OCT16		----	----	1.3102	+ 0.0277	----	----	518 UNCH
NOV16		----	----	1.3317	+ 0.0287	----	----	618 UNCH

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PRELIMINARY

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
			GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
BH FUT	NYMEX HEATING OIL FUTURES								
DEC16		----	----		1.3507 + 0.0291		----	----	528 UNCH
JAN17		----	----		1.3701 + 0.0286		----	----	517 UNCH
FEB17		----	----		1.3829 + 0.0279		----	----	417 UNCH
MAR17		----	----		1.3888 + 0.0271		----	----	317 UNCH
APR17		----	----		1.3886 + 0.0266		----	----	17 UNCH
MAY17		----	----		1.3937 + 0.0257		----	----	17 UNCH
JUN17		----	----		1.4017 + 0.0249		----	----	17 UNCH
JUL17		----	----		1.4120 + 0.0242		----	----	17 UNCH
AUG17		----	----		1.4235 + 0.0237		----	----	17 UNCH
SEP17		----	----		1.4361 + 0.0231		----	----	17 UNCH
OCT17		----	----		1.4485 + 0.0224		----	----	17 UNCH
NOV17		----	----		1.4603 + 0.0218		----	----	17 UNCH
DEC17		----	----		1.4709 + 0.0212		----	----	17 UNCH
JAN18		----	----		1.4819 + 0.0206		----	----	4 UNCH
FEB18		----	----		1.4871 + 0.0206		----	----	4 UNCH
MAR18		----	----		1.4866 + 0.0206		----	----	4 UNCH
APR18		----	----		1.4824 + 0.0209		----	----	4 UNCH
MAY18		----	----		1.4869 + 0.0214		----	----	4 UNCH
JUN18		----	----		1.4934 + 0.0217		----	----	4 UNCH
JUL18		----	----		1.5044 + 0.0217		----	----	4 UNCH
AUG18		----	----		1.5169 + 0.0217		----	----	4 UNCH
SEP18		----	----		1.5309 + 0.0217		----	----	4 UNCH
OCT18		----	----		1.5434 + 0.0212		----	----	4 UNCH
NOV18		----	----		1.5549 + 0.0207		----	----	4 UNCH
DEC18		----	----		1.5654 + 0.0207		----	----	4 UNCH
TOTAL BH FUT									3334
MP FUT	NYMEX NY HARBOR HEAT OIL CLNDR								
AUG16		----	----		1.2850 + 0.0260		----	----	1328 UNCH
SEP16		----	----		1.3102 + 0.0277		----	----	1803 UNCH
OCT16		----	----		1.3317 + 0.0287		----	----	858 UNCH
NOV16		----	----		1.3507 + 0.0291		----	----	831 UNCH
DEC16		----	----		1.3701 + 0.0286		----	----	834 UNCH
JAN17		----	----		1.3829 + 0.0279		----	----	1777 UNCH
FEB17		----	----		1.3888 + 0.0271		----	----	718 UNCH
MAR17		----	----		1.3886 + 0.0266		----	----	722 UNCH
APR17		----	----		1.3937 + 0.0257		----	----	339 UNCH
MAY17		----	----		1.4017 + 0.0249		----	----	336 UNCH
JUN17		----	----		1.4120 + 0.0242		----	----	336 UNCH
JUL17		----	----		1.4235 + 0.0237		----	----	243 UNCH
AUG17		----	----		1.4361 + 0.0231		----	----	243 UNCH
SEP17		----	----		1.4485 + 0.0224		----	----	242 UNCH
OCT17		----	----		1.4603 + 0.0218		----	----	217 UNCH
NOV17		----	----		1.4709 + 0.0212		----	----	217 UNCH
DEC17		----	----		1.4819 + 0.0206		----	----	217 UNCH
JAN18		----	----		1.4871 + 0.0206		----	----	117 UNCH
FEB18		----	----		1.4866 + 0.0206		----	----	117 UNCH
MAR18		----	----		1.4824 + 0.0209		----	----	115 UNCH
APR18		----	----		1.4869 + 0.0214		----	----	121 UNCH
MAY18		----	----		1.4934 + 0.0217		----	----	121 UNCH
JUN18		----	----		1.5044 + 0.0217		----	----	121 UNCH
JUL18		----	----		1.5169 + 0.0217		----	----	55 UNCH
AUG18		----	----		1.5309 + 0.0217		----	----	55 UNCH
SEP18		----	----		1.5434 + 0.0212		----	----	55 UNCH
OCT18		----	----		1.5549 + 0.0207		----	----	55 UNCH
NOV18		----	----		1.5654 + 0.0207		----	----	55 UNCH
DEC18		----	----		1.5734 + 0.0207		----	----	55 UNCH
JAN19		----	----		1.5784 + 0.0207		----	----	43 UNCH
FEB19		----	----		1.5774 + 0.0207		----	----	43 UNCH
MAR19		----	----		1.5729 + 0.0207		----	----	43 UNCH
APR19		----	----		1.5779 + 0.0207		----	----	43 UNCH
MAY19		----	----		1.5859 + 0.0207		----	----	43 UNCH
JUN19		----	----		1.5949 + 0.0207		----	----	43 UNCH
JUL19		----	----		1.6044 + 0.0207		----	----	43 UNCH
AUG19		----	----		1.6144 + 0.0207		----	----	43 UNCH
SEP19		----	----		1.6229 + 0.0207		----	----	43 UNCH
OCT19		----	----		1.6304 + 0.0207		----	----	43 UNCH
NOV19		----	----		1.6364 + 0.0207		----	----	43 UNCH
DEC19		----	----		1.6439 + 0.0207		----	----	43 UNCH
TOTAL MP FUT									12819
RT FUT	NYMEX RBOB GASOLINE FUTURES								
SEP16		----	----		1.3499 + 0.0383		----	----	487 UNCH
OCT16		----	----		1.2536 + 0.0392		----	----	7 UNCH
NOV16		----	----		1.2377 + 0.0377		----	----	255 UNCH
DEC16		----	----		1.2283 + 0.0358		----	----	2241 UNCH

PG61		BULLETIN #148@				ENERGY FUTURES PRODUCTS				wed, Aug 03, 2016				PG61
		GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST					
RT FUT		NYMEX RBOB GASOLINE FUTURES												
JAN17		----	----		1.2345	+	0.0357	----	----		5	UNCH		
FEB17		----	----		1.2496	+	0.0351	----	----		5	UNCH		
MAR17		----	----		1.2748	+	0.0347	----	----		5	UNCH		
APR17		----	----		1.4673	+	0.0340	----	----		5	UNCH		
MAY17		----	----		1.4765	+	0.0326	----	----		5	UNCH		
JUN17		----	----		1.4741	+	0.0313	----	----		5	UNCH		
JUL17		----	----		1.4655	+	0.0302	----	----		5	UNCH		
AUG17		----	----		1.4518	+	0.0292	----	----		5	UNCH		
SEP17		----	----		1.4311	+	0.0282	----	----		5	UNCH		
OCT17		----	----		1.3112	+	0.0274	----	----		5	UNCH		
NOV17		----	----		1.2884	+	0.0264	----	----		5	UNCH		
DEC17		----	----		1.2751	+	0.0261	----	----		5	UNCH		
TOTAL RT FUT											3050			
UY FUT		NYMEX ULSD VS NYMEX HO												
JUL16		----	----		-0.0283		UNCH	----	----		0	-	65	
AUG16		----	----		-0.0439	-	0.0008	----	----		65	UNCH		
SEP16		----	----		-0.0225	+	0.0020	----	----		65	UNCH		
OCT16		----	----		-0.0195	+	0.0020	----	----		30	UNCH		
NOV16		----	----		-0.0165	+	0.0025	----	----		30	UNCH		
DEC16		----	----		-0.0135	+	0.0035	----	----		30	UNCH		
TOTAL UY FUT											220	-	65	
SF3 FUT		NYM-SINGAPORE FUEL OIL 380CST CRK S												
AUG16		----	----		-9.796	-	0.470	----	----		5	UNCH		
SEP16		----	----		-9.986	-	0.394	----	----		5	UNCH		
TOTAL SF3 FUT											10			
7L FUT		PREM UNL GAS 10 PPM (PLTS) RDM												
JUL16		----	----		453.905		UNCH	----	----		0	-	15	
AUG16		----	----		443.726	+	11.442	----	----		45	UNCH		
SEP16		----	----		444.997	+	14.819	----	----		10	UNCH		
TOTAL 7L FUT											55	-	15	
3G FUT		PREMIUM UNLD 10P FOB MED												
AUG16		----	----		426.092	+	11.449	----	----		151	UNCH		
SEP16		----	----		422.354	+	13.569	----	----		20	UNCH		
OCT16		----	----		416.303	+	12.946	----	----		3	UNCH		
NOV16		----	----		415.294	+	11.772	----	----		3	UNCH		
DEC16		----	----		417.599	+	11.777	----	----		8	UNCH		
TOTAL 3G FUT											185			
8G FUT		PREMIUM UNLEAD 10PPM FOB BLMO												
04JUL16		----	----		438.875		UNCH	----	----		0	-	10	
12JUL16		----	----		436.071		UNCH	----	----		0	-	7	
02AUG16		----	----		426.846	+	11.994	----	----		10	UNCH		
TOTAL 8G FUT											10	-	17	
RL FUT		RBOB CALENDAR FUTURE												
AUG16		----	----		1.3462	+	0.0349	----	----		4671	UNCH		
SEP16		----	----		1.2536	+	0.0392	----	----		1304	UNCH		
OCT16		----	----		1.2377	+	0.0377	----	----		1250	UNCH		
NOV16		----	----		1.2283	+	0.0358	----	----		1142	UNCH		
DEC16		----	----		1.2345	+	0.0357	----	----		1179	UNCH		
JAN17		----	----		1.2496	+	0.0351	----	----		317	UNCH		
FEB17		----	----		1.2748	+	0.0347	----	----		182	UNCH		
MAR17		----	----		1.4673	+	0.0340	----	----		28	UNCH		
APR17		----	----		1.4765	+	0.0326	----	----		7	UNCH		
MAY17		----	----		1.4741	+	0.0313	----	----		7	UNCH		
JUN17		----	----		1.4655	+	0.0302	----	----		8	UNCH		
JUL17		----	----		1.4518	+	0.0292	----	----		8	UNCH		
AUG17		----	----		1.4311	+	0.0282	----	----		8	UNCH		
SEP17		----	----		1.3112	+	0.0274	----	----		8	UNCH		
OCT17		----	----		1.2884	+	0.0264	----	----		6	UNCH		
NOV17		----	----		1.2751	+	0.0261	----	----		6	UNCH		
DEC17		----	----		1.2802	+	0.0258	----	----		6	UNCH		
JAN18		----	----		1.2985	+	0.0261	----	----		23	UNCH		
FEB18		----	----		1.3235	+	0.0266	----	----		23	UNCH		
MAR18		----	----		1.5340	+	0.0276	----	----		23	UNCH		
APR18		----	----		1.5460	+	0.0280	----	----		23	UNCH		
MAY18		----	----		1.5505	+	0.0280	----	----		23	UNCH		
JUN18		----	----		1.5415	+	0.0275	----	----		23	UNCH		
JUL18		----	----		1.5275	+	0.0270	----	----		23	UNCH		
AUG18		----	----		1.5065	+	0.0265	----	----		23	UNCH		
SEP18		----	----		1.3770	+	0.0260	----	----		23	UNCH		
OCT18		----	----		1.3525	+	0.0255	----	----		23	UNCH		
NOV18		----	----		1.3380	+	0.0250	----	----		23	UNCH		
DEC18		----	----		1.3456	+	0.0250	----	----		23	UNCH		
TOTAL RL FUT											10413			

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ENERGY FUTURES PRODUCTS

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GLOBEX OPEN				GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
RM FUT	RBOB	CRACK	SPREAD									
AUG16		----		----	15.57	+	0.27	----	----	639	UNCH	
SEP16		----		10.80B/9.91A	10.78	+	0.39	----	----	67	UNCH	
OCT16		----		9.39B/7.79A	9.38	+	0.37	----	----	158	UNCH	
NOV16		----		8.29B/7.63A	8.29	+	0.32	----	----	338	UNCH	
DEC16		----			7.90	+	0.37	----	30	288	+	30
JAN17		----			8.00	+	0.38	----	20	85	+	20
FEB17		----			8.64	+	0.39	----	20	85	+	20
MAR17		----			16.32	+	0.40	----	20	85	+	20
APR17		----			16.38	+	0.36	----	----	65		UNCH
MAY17		----			16.00	+	0.32	----	----	65		UNCH
JUN17		----			15.35	+	0.30	----	----	65		UNCH
JUL17		----			14.53	+	0.27	----	----	65		UNCH
AUG17		----			13.41	+	0.24	----	----	65		UNCH
SEP17		----			8.10	+	0.22	----	----	65		UNCH
OCT17		----			6.88	+	0.19	----	----	65		UNCH
NOV17		----			6.07	+	0.18	----	----	65		UNCH
DEC17		----			6.09	+	0.19	----	----	65		UNCH
JAN18		----			6.68	+	0.21	----	----	40		UNCH
FEB18		----			7.55	+	0.25	----	----	40		UNCH
MAR18		----			16.18	+	0.29	----	----	40		UNCH
APR18		----			16.49	+	0.31	----	----	40		UNCH
MAY18		----			16.50	+	0.32	----	----	40		UNCH
JUN18		----			15.96	+	0.32	----	----	40		UNCH
JUL18		----			15.23	+	0.33	----	----	40		UNCH
AUG18		----			14.17	+	0.32	----	----	40		UNCH
SEP18		----			8.55	+	0.30	----	----	40		UNCH
OCT18		----			7.35	+	0.31	----	----	40		UNCH
NOV18		----			6.56	+	0.29	----	----	40		UNCH
DEC18		----			6.78	+	0.30	----	----	40		UNCH
TOTAL RM FUT									90	2810	+	90
1E FUT	RBOB	CRACK	SPREAD	BALMO								
03AUG16		----		----	15.62		NEW	----	25	25	+	25
TOTAL 1E FUT									25	25	+	25
EXR FUT	RBOB	GAS VS	EUROBOB(ARGUS)	NWE	BRGS							
JUL16		----		----	0.1196		UNCH	----	----	0	-	586
AUG16		----		----	0.1173	+	0.0060	----	----	471		UNCH
SEP16		----		----	0.0207	+	0.0004	----	35	298	+	24
OCT16		----		----	0.0649	+	0.0007	----	15	136	+	15
NOV16		----		----	0.0591	+	0.0014	----	----	81		UNCH
DEC16		----		----	0.0659	+	0.0028	----	8	107		UNCH
JAN17		----		----	0.0632	+	0.0022	----	----	5		UNCH
FEB17		----		----	0.0703	+	0.0024	----	----	5		UNCH
MAR17		----		----	0.2436	+	0.0013	----	----	5		UNCH
TOTAL EXR FUT									58	1108	-	547
RBB FUT	RBOB	GAS VS.	BRENT	CRCK	SPRD							
AUG16		----		----	13.522	+	0.280	----	----	2859		UNCH
SEP16		----		9.160B/8.280A	9.146	+	0.397	----	332	2072	+	314
OCT16		----		7.950B/6.630A	7.931	+	0.365	----	----	1966		UNCH
NOV16		----		7.090B/6.460A	7.078	+	0.335	----	----	1966		UNCH
DEC16		----			6.856	+	0.362	----	----	2016		UNCH
JAN17		----			7.063	+	0.365	----	----	686		UNCH
FEB17		----			7.712	+	0.389	----	----	686		UNCH
MAR17		----			15.412	+	0.379	----	----	686		UNCH
APR17		----			15.444	+	0.340	----	----	386		UNCH
MAY17		----			14.988	+	0.306	----	----	311		UNCH
JUN17		----			14.297	+	0.289	----	----	386		UNCH
JUL17		----			13.422	+	0.278	----	----	451		UNCH
AUG17		----			12.264	+	0.255	----	----	451		UNCH
SEP17		----			6.959	+	0.242	----	----	451		UNCH
OCT17		----			5.761	+	0.230	----	----	376		UNCH
NOV17		----			4.931	+	0.237	----	----	376		UNCH
DEC17		----			4.851	+	0.245	----	----	376		UNCH
JAN18		----			5.364	+	0.277	----	----	86		UNCH
FEB18		----			6.132	+	0.318	----	----	86		UNCH
MAR18		----			14.676	+	0.380	----	----	86		UNCH
APR18		----			14.919	+	0.416	----	----	86		UNCH
MAY18		----			14.842	+	0.427	----	----	86		UNCH
JUN18		----			14.254	+	0.416	----	----	86		UNCH
JUL18		----			13.478	+	0.405	----	----	86		UNCH
AUG18		----			12.436	+	0.403	----	----	86		UNCH
SEP18		----			6.847	+	0.403	----	----	86		UNCH
OCT18		----			5.686	+	0.402	----	----	86		UNCH
NOV18		----			4.867	+	0.391	----	----	86		UNCH
DEC18		----			4.975	+	0.412	----	----	86		UNCH

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ENERGY FUTURES PRODUCTS

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		GLOBAL EX	OPEN	GLOBAL EX	PRICE		GLOBAL EX®	PNT/PIT	OPEN
				HIGH/LOW	& PT.	CHGE	VOLUME	VOLUME	INTEREST
RBB FUT		RBOB GAS VS. BRENT CRCK SPRD							
TOTAL	RBB FUT							332	17533 + 314
1D FUT		RBOB GASOLINE BALMO CLNDR							
02AUG16		----	----		1.3482	+ 0.0366	----	----	273 UNCH
TOTAL	1D FUT								273
RI FUT		RBOB SPREAD (PLATTS)							
JUL16		----	----		-0.0116	UNCH	----	----	0 - 5
AUG16		----	----		-0.0013	+ 0.0008	----	----	5 UNCH
SEP16		----	----		0.0250	UNCH	----	----	5 UNCH
OCT16		----	----		0.0025	UNCH	----	----	6 UNCH
NOV16		----	----		-0.0025	UNCH	----	----	6 UNCH
DEC16		----	----		-0.0150	UNCH	----	----	5 UNCH
JAN17		----	----		-0.0225	UNCH	----	----	3 UNCH
FEB17		----	----		-0.0300	UNCH	----	----	3 UNCH
MAR17		----	----		-0.2000	UNCH	----	----	3 UNCH
APR17		----	----		-0.0175	UNCH	----	----	3 UNCH
MAY17		----	----		-0.0025	UNCH	----	----	2 UNCH
JUN17		----	----		0.0456	+ 0.0011	----	----	3 UNCH
JUL17		----	----		0.0507	+ 0.0010	----	----	3 UNCH
AUG17		----	----		0.0577	+ 0.0010	----	----	3 UNCH
SEP17		----	----		0.1569	+ 0.0008	----	----	3 UNCH
OCT17		----	----		0.0598	+ 0.0010	----	----	3 UNCH
NOV17		----	----		0.0503	+ 0.0003	----	----	2 UNCH
DEC17		----	----		0.0319	+ 0.0003	----	----	2 UNCH
TOTAL	RI FUT								60 - 5
RH FUT		RBOB VS HEATING OIL							
JUL16		----	----		-0.0046	UNCH	----	----	0 - 431
AUG16		----	----		0.0612	+ 0.0089	----	----	740 UNCH
SEP16		----	----		-0.0566	+ 0.0115	----	----	370 UNCH
OCT16		----	----		-0.0940	+ 0.0090	----	50	275 + 50
NOV16		----	----		-0.1224	+ 0.0067	----	50	275 + 50
DEC16		----	----		-0.1356	+ 0.0071	----	50	275 + 50
JAN17		----	----		-0.1333	+ 0.0072	----	----	50 UNCH
FEB17		----	----		-0.1140	+ 0.0076	----	----	50 UNCH
MAR17		----	----		0.0787	+ 0.0074	----	----	50 UNCH
APR17		----	----		0.0828	+ 0.0069	----	50	175 + 50
MAY17		----	----		0.0724	+ 0.0064	----	50	175 + 50
JUN17		----	----		0.0535	+ 0.0060	----	50	175 + 50
JUL17		----	----		0.0283	+ 0.0055	----	----	100 UNCH
AUG17		----	----		-0.0050	+ 0.0051	----	----	100 UNCH
SEP17		----	----		-0.1373	+ 0.0050	----	----	100 UNCH
TOTAL	RH FUT							300	2910 - 131
BFR FUT		RME BIO ARGUS RDM RED VS ICS GAS							
JUL16		----	----		428.334	UNCH	----	----	0 - 5
AUG16		----	----		486.947	+ 3.352	----	----	5 UNCH
SEP16		----	----		486.000	+ 2.500	----	----	5 UNCH
OCT16		----	----		472.500	UNCH	----	----	5 UNCH
NOV16		----	----		470.750	+ 3.750	----	----	5 UNCH
DEC16		----	----		470.750	+ 3.750	----	----	5 UNCH
TOTAL	BFR FUT								25 - 5
MSD FUT		SG VISCOSITY SPREAD BALMO							
04JUL16		----	----		6.780	UNCH	----	----	0 - 5
TOTAL	MSD FUT								0 - 5
EVC FUT		SING 380 FUEL OIL VS FUEL OIL ROTDM							
JUL16		----	----		11.83	UNCH	----	----	0 - 713
AUG16		----	----		8.78	- 0.11	----	----	637 UNCH
SEP16		----	----		14.00	- 0.29	----	----	439 + 3
OCT16		----	----		14.75	- 0.60	----	5	451 + 5
NOV16		----	----		15.06	- 0.50	----	----	361 UNCH
DEC16		----	----		15.25	- 0.25	----	----	549 UNCH
JAN17		----	----		14.00	- 0.50	----	----	468 UNCH
FEB17		----	----		14.00	- 0.50	----	----	200 UNCH
MAR17		----	----		14.00	- 0.50	----	----	199 UNCH
APR17		----	----		14.05	- 0.31	----	----	116 UNCH
MAY17		----	----		14.09	- 0.13	----	----	116 UNCH
JUN17		----	----		14.25	UNCH	----	----	116 UNCH
JUL17		----	----		14.28	UNCH	----	----	46 UNCH
AUG17		----	----		14.56	UNCH	----	----	46 UNCH
SEP17		----	----		14.58	- 0.05	----	----	46 UNCH
OCT17		----	----		14.85	+ 0.04	----	----	23 UNCH
NOV17		----	----		15.25	UNCH	----	----	23 UNCH
DEC17		----	----		15.91	- 0.12	----	----	23 UNCH
JAN18		----	----		15.06	- 0.26	----	----	3 UNCH
FEB18		----	----		15.22	- 0.13	----	----	3 UNCH

PG61 BULLETIN #148@										ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016 PG61									
		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST																	
EVC FUT		SING 380 FUEL OIL VS FUEL OIL ROTDM																											
MAR18		----	----	15.37	-	0.14	----	----	3	UNCH																			
APR18		----	----	15.53	-	0.13	----	----	3	UNCH																			
MAY18		----	----	15.94	-	0.13	----	----	3	UNCH																			
JUN18		----	----	16.47	-	0.13	----	----	3	UNCH																			
JUL18		----	----	16.38	-	0.05	----	----	3	UNCH																			
AUG18		----	----	16.29	-	0.10	----	----	3	UNCH																			
SEP18		----	----	16.44	-	0.03	----	----	3	UNCH																			
OCT18		----	----	16.60	-	0.07	----	----	3	UNCH																			
NOV18		----	----	16.89	-	0.11	----	----	3	UNCH																			
DEC18		----	----	17.17	-	0.16	----	----	3	UNCH																			
JAN19		----	----	16.08	-	0.21	----	----	5	UNCH																			
FEB19		----	----	15.86	-	0.26	----	----	5	UNCH																			
MAR19		----	----	15.77	-	0.18	----	----	5	UNCH																			
APR19		----	----	15.81	-	0.22	----	----	5	UNCH																			
MAY19		----	----	15.97	-	0.14	----	----	5	UNCH																			
JUN19		----	----	16.13	-	0.18	----	----	5	UNCH																			
JUL19		----	----	16.16	-	0.36	----	----	5	UNCH																			
AUG19		----	----	16.19	-	0.54	----	----	5	UNCH																			
SEP19		----	----	16.23	-	0.72	----	----	5	UNCH																			
OCT19		----	----	16.26	-	0.90	----	----	5	UNCH																			
NOV19		----	----	16.30	-	1.07	----	----	5	UNCH																			
DEC19		----	----	16.33	-	1.25	----	----	5	UNCH																			
TOTAL EVC FUT										5	3955	-	705																
BS FUT		SINGAPORE 180CST BALMO																											
05JUL16		----	----	240.646	UNCH	----	----	0	-	5																			
14JUL16		----	----	236.537	UNCH	----	----	0	-	10																			
03AUG16		----	----	216.902	NEW	----	5	5	+	5																			
TOTAL BS FUT										5	5	-	10																
BT FUT		SINGAPORE 380CST BALMO																											
04JUL16		----	----	234.693	UNCH	----	----	0	-	40																			
05JUL16		----	----	233.843	UNCH	----	----	0	-	20																			
07JUL16		----	----	233.302	UNCH	----	----	0	-	15																			
08JUL16		----	----	232.232	UNCH	----	----	0	-	20																			
11JUL16		----	----	231.610	UNCH	----	----	0	-	5																			
13JUL16		----	----	230.277	UNCH	----	----	0	-	15																			
15JUL16		----	----	228.248	UNCH	----	----	0	-	10																			
02AUG16		----	----	210.772	+	4.786	----	5	UNCH																				
03AUG16		----	----	210.976	+	5.025	----	10	65	+	10																		
TOTAL BT FUT										10	70	-	115																
SE FUT		SINGAPORE 380CST FUEL OIL																											
JUL16		----	----	235.20	UNCH	----	----	0	-	1330																			
AUG16		----	----	210.97	+	4.57	----	1537	UNCH																				
SEP16		----	----	212.88	+	5.43	----	355	1611	+	56																		
OCT16		----	----	213.50	+	5.25	----	310	1521	+	65																		
NOV16		----	----	214.81	+	5.35	----	618	UNCH																				
DEC16		----	----	216.00	+	5.35	----	788	UNCH																				
JAN17		----	----	218.00	+	5.23	----	400	UNCH																				
FEB17		----	----	220.13	+	5.35	----	420	UNCH																				
MAR17		----	----	222.13	+	5.35	----	505	UNCH																				
APR17		----	----	224.17	+	5.54	----	15	40	+	5																		
MAY17		----	----	226.22	+	5.73	----	15	85	+	5																		
JUN17		----	----	228.25	+	5.73	----	15	96	+	5																		
JUL17		----	----	230.28	+	5.73	----	15	27	+	15																		
AUG17		----	----	232.31	+	5.73	----	15	27	+	15																		
SEP17		----	----	234.08	+	5.68	----	15	27	+	15																		
DEC17		----	----	239.66	+	5.47	----	80	UNCH																				
TOTAL SE FUT										755	7782	-	1149																
CAL FUT		SINGAPORE FUEL 180CST CAL																											
AUG16		----	----	216.96	+	4.58	----	421	UNCH																				
SEP16		----	----	218.38	+	5.60	----	20	331	+	15																		
OCT16		----	----	219.25	+	5.10	----	10	134	+	10																		
NOV16		----	----	221.00	+	5.35	----	5	49	+	5																		
DEC16		----	----	222.25	+	5.35	----	206	UNCH																				
JAN17		----	----	224.25	+	5.23	----	185	UNCH																				
FEB17		----	----	226.38	+	5.35	----	3	UNCH																				
MAR17		----	----	228.38	+	5.35	----	3	UNCH																				
APR17		----	----	230.69	+	5.54	----	5	UNCH																				
MAY17		----	----	233.00	+	5.73	----	5	UNCH																				
JUN17		----	----	235.17	+	5.73	----	5	UNCH																				
JUL17		----	----	237.33	+	5.73	----	3	UNCH																				
AUG17		----	----	239.50	+	5.73	----	3	UNCH																				
SEP17		----	----	241.46	+	5.68	----	3	UNCH																				
OCT17		----	----	243.42	+	5.64	----	3	UNCH																				

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
UA FUT		SINGAPORE FUEL 180CST CAL									
NOV17		----	----	245.38	+	5.60	----	----	3	UNCH	
DEC17		----	----	247.54	+	5.49	----	----	8	UNCH	
TOTAL UA FUT								35	1370 +	30	
SD FUT		SINGAPORE FUEL OIL SPREAD									
JUL16		----	----	6.85		UNCH	----	----	0 -	437	
AUG16		----	----	5.99	+	0.01	----	----	622	UNCH	
SEP16		----	----	5.50	+	0.17	----	5	215 +	1	
OCT16		----	----	5.75	-	0.15	----	110	237 +	110	
NOV16		----	----	6.19		UNCH	----	----	62	UNCH	
DEC16		----	----	6.25		UNCH	----	----	81	UNCH	
JAN17		----	----	6.25		UNCH	----	----	11	UNCH	
FEB17		----	----	6.25		UNCH	----	----	11	UNCH	
MAR17		----	----	6.25		UNCH	----	----	11	UNCH	
APR17		----	----	6.52		UNCH	----	----	46	UNCH	
MAY17		----	----	6.78		UNCH	----	----	46	UNCH	
JUN17		----	----	6.92		UNCH	----	----	46	UNCH	
JUL17		----	----	7.05		UNCH	----	----	21	UNCH	
AUG17		----	----	7.19		UNCH	----	----	21	UNCH	
SEP17		----	----	7.38		UNCH	----	----	21	UNCH	
OCT17		----	----	7.56		UNCH	----	----	1	UNCH	
NOV17		----	----	7.75		UNCH	----	----	1	UNCH	
DEC17		----	----	7.88	+	0.02	----	----	1	UNCH	
JAN18		----	----	8.01	+	0.04	----	2	3 +	2	
FEB18		----	----	8.14	+	0.06	----	2	3 +	2	
MAR18		----	----	8.27	+	0.08	----	2	3 +	2	
APR18		----	----	8.40	+	0.10	----	2	3 +	2	
MAY18		----	----	8.53	+	0.12	----	2	3 +	2	
JUN18		----	----	8.66	+	0.14	----	2	3 +	2	
JUL18		----	----	8.69	+	0.14	----	2	3 +	2	
AUG18		----	----	8.72	+	0.15	----	2	3 +	2	
SEP18		----	----	8.74	+	0.15	----	2	3 +	2	
OCT18		----	----	8.77	+	0.15	----	2	3 +	2	
NOV18		----	----	8.80	+	0.16	----	2	3 +	2	
DEC18		----	----	8.83	+	0.16	----	2	3 +	2	
TOTAL SD FUT								139	1490 -	302	
SG FUT		SINGAPORE GASOIL									
JUL16		----	----	54.28		UNCH	----	----	0 -	2828	
AUG16		----	----	48.23	+	0.55	----	60	3060	UNCH	
SEP16		----	----	48.62	+	0.61	----	25	2421 +	25	
OCT16		----	----	49.19	+	0.63	----	----	775	UNCH	
NOV16		----	----	49.65	+	0.64	----	----	700	UNCH	
DEC16		----	----	50.10	+	0.65	----	----	675	UNCH	
JAN17		----	----	50.58	+	0.63	----	----	624	UNCH	
FEB17		----	----	51.14	+	0.64	----	----	724	UNCH	
MAR17		----	----	51.66	+	0.66	----	----	708	UNCH	
APR17		----	----	52.08	+	0.66	----	----	309	UNCH	
MAY17		----	----	52.55	+	0.65	----	----	409	UNCH	
JUN17		----	----	53.13	+	0.64	----	----	309	UNCH	
JUL17		----	----	53.48	+	0.67	----	----	209	UNCH	
AUG17		----	----	53.98	+	0.68	----	----	9	UNCH	
SEP17		----	----	54.44	+	0.70	----	----	9	UNCH	
OCT17		----	----	54.59	+	0.69	----	----	9	UNCH	
NOV17		----	----	54.78	+	0.66	----	----	9	UNCH	
DEC17		----	----	55.11	+	0.65	----	----	9	UNCH	
TOTAL SG FUT								85	10968 -	2803	
VU FUT		SINGAPORE GASOIL BALMO									
05JUL16		----	----	53.811		UNCH	----	----	0 -	240	
15JUL16		----	----	52.442		UNCH	----	----	0 -	275	
31AUG16		----	----	48.263	+	0.648	----	----	240	UNCH	
TOTAL VU FUT									240 -	515	
GA FUT		SINGAPORE GASOIL VS ICE									
JUL16		----	----	-0.18		UNCH	----	----	0 -	550	
AUG16		----	----	-1.03	-	0.18	----	----	600	UNCH	
SEP16		----	----	-1.70	-	0.12	----	----	620	UNCH	
OCT16		----	----	-1.86	-	0.05	----	----	925	UNCH	
NOV16		----	----	-1.98	-	0.03	----	----	925	UNCH	
DEC16		----	----	-2.16	-	0.03	----	----	925	UNCH	
JAN17		----	----	-2.33	-	0.02	----	----	560	UNCH	
FEB17		----	----	-2.36	-	0.02	----	----	560	UNCH	
MAR17		----	----	-2.35	-	0.01	----	----	560	UNCH	
APR17		----	----	-2.35	+	0.01	----	25	209 -	25	
MAY17		----	----	-2.35	+	0.01	----	25	209 -	25	
JUN17		----	----	-2.35	+	0.01	----	25	209 -	25	

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
GA FUT		SINGAPORE GASOIL VS ICE									
JUL17		----	----	-2.55	+	0.01	----	----	134	UNCH	
AUG17		----	----	-2.55	+	0.01	----	----	134	UNCH	
SEP17		----	----	-2.55	+	0.01	----	----	134	UNCH	
OCT17		----	----	-2.69	+	0.01	----	----	234	UNCH	
NOV17		----	----	-2.69	+	0.01	----	----	234	UNCH	
DEC17		----	----	-2.69	+	0.01	----	----	234	UNCH	
TOTAL	GA FUT							75	7406	- 625	
RK FUT		SINGAPORE JET KERO GASOIL									
JUL16		----	----	0.105		UNCH	----	----	0	- 250	
AUG16		----	----	0.708	+	0.231	----	----	300	UNCH	
SEP16		----	----	1.050	+	0.200	----	25	350	UNCH	
OCT16		----	----	1.180	+	0.180	----	----	150	UNCH	
NOV16		----	----	1.310	+	0.170	----	----	200	UNCH	
DEC16		----	----	1.390	+	0.150	----	----	350	UNCH	
JAN17		----	----	1.460	+	0.130	----	----	110	UNCH	
FEB17		----	----	1.450	+	0.100	----	----	110	UNCH	
MAR17		----	----	1.450	+	0.100	----	----	110	UNCH	
APR17		----	----	1.380	+	0.030	----	----	10	UNCH	
MAY17		----	----	1.380	+	0.030	----	----	10	UNCH	
JUN17		----	----	1.380	+	0.030	----	----	10	UNCH	
JUL17		----	----	1.710	+	0.010	----	----	10	UNCH	
AUG17		----	----	1.710	+	0.010	----	----	10	UNCH	
SEP17		----	----	1.710	+	0.010	----	----	10	UNCH	
OCT17		----	----	1.890	-	0.010	----	----	60	UNCH	
NOV17		----	----	1.890	-	0.010	----	----	60	UNCH	
DEC17		----	----	1.890	-	0.010	----	----	60	UNCH	
TOTAL	RK FUT							25	1920	- 250	
KS FUT		SINGAPORE JET KEROSENE									
JUL16		----	----	54.39		UNCH	----	----	0	- 115	
AUG16		----	----	48.94	+	0.78	----	----	500	UNCH	
SEP16		----	----	49.67	+	0.81	----	----	530	UNCH	
OCT16		----	----	50.37	+	0.81	----	----	115	UNCH	
NOV16		----	----	50.96	+	0.81	----	----	115	UNCH	
DEC16		----	----	51.49	+	0.80	----	----	65	UNCH	
JAN17		----	----	52.04	+	0.76	----	----	106	UNCH	
FEB17		----	----	52.59	+	0.74	----	----	106	UNCH	
MAR17		----	----	53.11	+	0.76	----	----	6	UNCH	
APR17		----	----	53.46	+	0.69	----	----	6	UNCH	
MAY17		----	----	53.93	+	0.68	----	----	6	UNCH	
JUN17		----	----	54.51	+	0.67	----	----	6	UNCH	
TOTAL	KS FUT								1561	- 115	
V0 FUT		SINGAPORE MOGAS 95									
JUL16		----	----	51.939		UNCH	----	----	25	UNCH	
AUG16		----	----	49.761	+	1.514	----	----	25	UNCH	
SEP16		----	----	50.600	+	1.896	----	----	25	UNCH	
OCT16		----	----	51.124	+	1.841	----	----	25	UNCH	
NOV16		----	----	51.753	+	1.800	----	----	25	UNCH	
DEC16		----	----	52.258	+	1.699	----	----	25	UNCH	
TOTAL	V0 FUT								150		
SMU FUT		SINGAPORE MOGAS95-SINGAPORE MOGAS92									
JUL16		----	----	2.467		UNCH	----	----	40	UNCH	
TOTAL	SMU FUT								40		
STZ FUT		SINGPORE GASOIL 10PPM V GSOLSPD FUT									
JUL16		----	----	0.621		UNCH	----	----	0	- 60	
AUG16		----	----	0.656	+	0.075	----	----	60	UNCH	
SEP16		----	----	0.700	+	0.030	----	----	60	UNCH	
TOTAL	STZ FUT								120	- 60	
1NB FUT		SPORE MOGAS92 UNLD BRENT SPRD									
JUL16		----	----	2.886		UNCH	----	----	0	- 578	
AUG16		----	----	4.358	+	0.336	----	----	489	UNCH	
SEP16		----	----	4.745	+	0.647	----	75	734	+ 75	
OCT16		----	----	4.722	+	0.623	----	75	666	+ 25	
NOV16		----	----	4.792	+	0.631	----	50	654	+ 50	
DEC16		----	----	4.815	+	0.562	----	50	654	+ 50	
JAN17		----	----	5.074		NEW	----	10	10	+ 10	
FEB17		----	----	5.316		NEW	----	10	10	+ 10	
MAR17		----	----	5.609		NEW	----	10	10	+ 10	
APR17		----	----	5.731	+	0.597	----	----	145	UNCH	
MAY17		----	----	5.619	+	0.471	----	----	145	UNCH	
JUN17		----	----	5.510	+	0.490	----	----	145	UNCH	
TOTAL	1NB FUT							280	3662	- 348	
Z7 FUT		ULSD 10PPM CIF MED VS ICE GAS									
AUG16		----	----	5.063	+	0.389	----	----	23	UNCH	

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Z7 FUT		ULSD 10PPM CIF MED VS ICE GAS															
SEP16		----							5.250	+	0.542	----	----			22	UNCH
OCT16		----							5.750	+	0.167	----	----			15	UNCH
NOV16		----							5.500	+	0.250	----	----			15	UNCH
DEC16		----							5.532	-	0.010	----	----			15	UNCH
TOTAL Z7 FUT															90		
1L FUT		ULSD UP-DOWN BALMO															
05JUL16		----							-0.0508		UNCH	----	----			0 -	775
06JUL16		----							-0.0511		UNCH	----	----			0 -	975
07JUL16		----							-0.0516		UNCH	----	----			0 -	903
08JUL16		----							-0.0520		UNCH	----	----			0 -	635
11JUL16		----							-0.0523		UNCH	----	----			0 -	10
13JUL16		----							-0.0526		UNCH	----	----			0 -	1375
14JUL16		----							-0.0523		UNCH	----	----			0 -	1625
15JUL16		----							-0.0518		UNCH	----	----			0 -	650
18JUL16		----							-0.0509		UNCH	----	----			0 -	900
19JUL16		----							-0.0498		UNCH	----	----			0 -	900
20JUL16		----							-0.0483		UNCH	----	----			0 -	200
21JUL16		----							-0.0464		UNCH	----	----			0 -	200
22JUL16		----							-0.0444		UNCH	----	----			0 -	204
26JUL16		----							-0.0399		UNCH	----	----			0 -	250
02AUG16		----							-0.0494	+	0.0041	----	----			1125	UNCH
03AUG16		----							-0.0490	+	0.0045	----	2100			2300 +	2100
04AUG16		----							-0.0490		NEW	----	100			100 +	100
TOTAL 1L FUT													2200			3525 -	7402
LT FUT		UP DOWN GC ULSD VS NMX HO SPRD															
JUL16		----							-0.0503		UNCH	----	----			0 -	13146
AUG16		----							-0.0500	+	0.0039	----	----			13619	UNCH
SEP16		----							-0.0540	+	0.0020	----	1700			12270 +	450
OCT16		----							-0.0615	+	0.0020	----	275			9259 +	147
NOV16		----							-0.0750	+	0.0025	----	----			4156	UNCH
DEC16		----							-0.0915	+	0.0035	----	500			5768 +	252
JAN17		----							-0.0775	+	0.0025	----	----			1243	UNCH
FEB17		----							-0.0600		UNCH	----	----			1342	UNCH
MAR17		----							-0.0475		UNCH	----	250			2176 +	250
APR17		----							-0.0450	+	0.0025	----	50			1256 +	13
MAY17		----							-0.0460	+	0.0025	----	50			721 +	13
JUN17		----							-0.0470	+	0.0020	----	50			865 +	13
JUL17		----							-0.0460	+	0.0025	----	25			575 +	25
AUG17		----							-0.0460	+	0.0025	----	25			571 +	25
SEP17		----							-0.0460	+	0.0025	----	25			569 +	25
OCT17		----							-0.0550		UNCH	----	----			506	UNCH
NOV17		----							-0.0725		UNCH	----	----			558	UNCH
DEC17		----							-0.0875		UNCH	----	----			558	UNCH
JAN18		----							-0.0775	+	0.0025	----	----			29	UNCH
FEB18		----							-0.0600		UNCH	----	----			29	UNCH
MAR18		----							-0.0475		UNCH	----	----			29	UNCH
APR18		----							-0.0450	+	0.0025	----	----			30	UNCH
MAY18		----							-0.0460	+	0.0025	----	----			30	UNCH
JUN18		----							-0.0470	+	0.0020	----	----			30	UNCH
JUL18		----							-0.0460	+	0.0025	----	----			29	UNCH
AUG18		----							-0.0460	+	0.0025	----	----			29	UNCH
SEP18		----							-0.0460	+	0.0025	----	----			29	UNCH
OCT18		----							-0.0575		UNCH	----	----			29	UNCH
NOV18		----							-0.0750		UNCH	----	----			29	UNCH
DEC18		----							-0.0900		UNCH	----	----			29	UNCH
TOTAL LT FUT													2950			56363 -	11933

NGL/PETROCHEM FUTURES PRODUCTS

		GLOBEX OPEN				GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
91 FUT		ARGS	FAR	E	NDX	VS	EUR	CIF ARA								
AUG16			----				----		16.841	+	0.818	----	----		82	UNCH
SEP16			----				----		18.100	-	0.483	----	8		46 +	6
OCT16			----				----		20.100	+	0.683	----	2		59	UNCH
NOV16			----				----		20.225	+	0.308	----	2		56	UNCH
DEC16			----				----		20.125	-	0.292	----	2		56	UNCH
JAN17			----				----		18.875	-	0.708	----	2		6 +	2
FEB17			----				----		20.875	+	2.958	----	2		6 +	2
MAR17			----				----		19.875	+	2.958	----	2		6 +	2
APR17			----				----		20.500	+	4.562	----	----		4	UNCH
MAY17			----				----		20.000	+	4.062	----	----		4	UNCH
JUN17			----				----		19.000	+	0.125	----	----		4	UNCH

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GLOBEX OPEN										GLOBEX HIGH/LOW			SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
91 FUT		ARGS FAR E NDX VS EUR CIF ARA																			
JUL17		----								19.500		+	4.500	----		----		4 UNCH			
AUG17		----								21.000		+	4.000	----		----		4 UNCH			
SEP17		----								23.000		+	2.417	----		----		4 UNCH			
OCT17		----								25.500		+	2.250	----		----		4 UNCH			
NOV17		----								28.000		+	2.083	----		----		4 UNCH			
DEC17		----								30.000		+	1.417	----		----		4 UNCH			
TOTAL 91 FUT																20		353 + 12			
7E FUT		ARGUS PROPAN FAR EST INDEX																			
JUL16		----								305.350		UNCH		----		----		0 - 381			
AUG16		----								283.317		+	9.058	----		----		443 UNCH			
SEP16		----								297.470		+	11.637	----		90		304 + 12			
OCT16		----								306.410		+	11.543	----		62		343 + 34			
NOV16		----								313.285		+	11.048	----		9		283 + 3			
DEC16		----								320.005		+	10.318	----		3		287 + 3			
JAN17		----								324.455		+	9.302	----		2		62 UNCH			
FEB17		----								322.375		+	10.558	----		2		59 UNCH			
MAR17		----								315.765		+	9.278	----		2		52 UNCH			
APR17		----								308.620		+	10.752	----		1		38 UNCH			
MAY17		----								307.190		+	10.892	----		1		38 UNCH			
JUN17		----								310.120		+	8.145	----		1		38 UNCH			
JUL17		----								315.100		+	12.250	----		1		13 + 1			
AUG17		----								321.020		+	11.230	----		1		13 + 1			
SEP17		----								329.050		+	10.467	----		1		13 + 1			
OCT17		----								337.180		+	10.720	----		1		10 + 1			
NOV17		----								345.380		+	11.043	----		1		10 + 1			
DEC17		----								352.720		+	10.377	----		1		10 + 1			
TOTAL 7E FUT																179		2016 - 323			
9N FUT		ARGUS PROPAN(SAUDI ARAMCO)																			
AUG16		----								285.000		UNCH		----		----		0 - 268			
SEP16		----								279.998		+	10.481	----		16		243 UNCH			
OCT16		----								285.998		+	9.731	----		16		177 UNCH			
NOV16		----								293.998		+	10.065	----		20		161 UNCH			
DEC16		----								301.998		+	10.398	----		10		180 UNCH			
JAN17		----								308.998		+	11.065	----		----		54 UNCH			
FEB17		----								308.998		+	12.997	----		----		9 UNCH			
MAR17		----								300.998		+	8.497	----		----		13 UNCH			
TOTAL 9N FUT																62		837 - 268			
22 FUT		ARGUS PROPANE FAR E INDX BALMO																			
08JUL16		----								302.406		UNCH		----		----		0 - 3			
11JUL16		----								301.800		UNCH		----		----		0 - 4			
18JUL16		----								296.800		UNCH		----		----		0 - 3			
20JUL16		----								293.750		UNCH		----		----		0 - 5			
03AUG16		----								284.424		+	9.964	----		----		8 UNCH			
04AUG16		----								284.920		NEW		----		3		3 + 3			
TOTAL 22 FUT																3		11 - 12			
8L FUT		CONWAY NAT GASOLINE																			
JUL16		----								0.94050		UNCH		----		----		103 UNCH			
AUG16		----								0.86451		+	0.01391	----		----		88 UNCH			
SEP16		----								0.88000		+	0.01500	----		----		60 UNCH			
OCT16		----								0.89000		+	0.01500	----		----		114 UNCH			
NOV16		----								0.89750		+	0.01500	----		----		114 UNCH			
DEC16		----								0.90500		+	0.01500	----		----		115 UNCH			
JAN17		----								0.91250		+	0.01750	----		----		35 UNCH			
FEB17		----								0.91750		+	0.01750	----		----		35 UNCH			
MAR17		----								0.91750		+	0.01750	----		----		35 UNCH			
APR17		----								0.93250		+	0.01750	----		----		5 UNCH			
MAY17		----								0.93250		+	0.01750	----		----		5 UNCH			
TOTAL 8L FUT																		709			
8M FUT		CONWAY NORMAL BUTANE																			
JUL16		----								0.57922		UNCH		----		----		15 UNCH			
AUG16		----								0.53185		+	0.00805	----		----		15 UNCH			
SEP16		----								0.54875		+	0.00875	----		----		15 UNCH			
OCT16		----								0.56875		+	0.00875	----		----		10 UNCH			
NOV16		----								0.58500		+	0.00875	----		40		30 + 20			
DEC16		----								0.59750		+	0.00875	----		40		30 + 20			
JAN17		----								0.63500		+	0.01000	----		----		15 UNCH			
FEB17		----								0.61000		+	0.01000	----		----		15 UNCH			
MAR17		----								0.61000		+	0.01000	----		----		15 UNCH			
APR17		----								0.56125		+	0.01500	----		----		15 UNCH			
MAY17		----								0.56125		+	0.01500	----		----		15 UNCH			
JUN17		----								0.56125		+	0.01500	----		----		15 UNCH			
JUL17		----								0.58250		+	0.02125	----		----		15 UNCH			
AUG17		----								0.58250		+	0.02125	----		----		15 UNCH			

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS						wed, Aug 03, 2016 PG61	
		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
8M FUT	CONWAY NORMAL BUTANE								
SEP17	----	----		0.58250	+ 0.02125	----	----	15	UNCH
OCT17	----	----		0.58737	+ 0.01542	----	----	15	UNCH
NOV17	----	----		0.58737	+ 0.01542	----	----	15	UNCH
DEC17	----	----		0.58737	+ 0.01542	----	----	15	UNCH
TOTAL 8M FUT							80	295 +	40
CPB FUT	CONWAY PROPANE (OPIS) BALMO								
07JUL16	----	----		0.41890	UNCH	----	----	0 -	10
12JUL16	----	----		0.41121	UNCH	----	----	0 -	5
02AUG16	----	----		0.36395	+ 0.00645	----	----	150	UNCH
03AUG16	----	----		0.36417	+ 0.00667	----	----	122	UNCH
04AUG16	----	----		0.36417	NEW	----	120	70 +	70
TOTAL CPB FUT							120	342 +	55
8K FUT	CONWAY PROPANE 5 DEC.								
JUL16	----	----		0.42581	UNCH	----	----	0 -	1452
AUG16	----	----		0.36378	+ 0.00617	----	----	1639	UNCH
SEP16	----	----		0.39208	+ 0.00708	----	20	1643	UNCH
OCT16	----	----		0.42042	+ 0.00709	----	7	1023 +	7
NOV16	----	----		0.44750	+ 0.00667	----	7	942 +	7
DEC16	----	----		0.47375	+ 0.00708	----	7	1630 +	5
JAN17	----	----		0.48417	+ 0.00709	----	7	1326 +	7
FEB17	----	----		0.47833	+ 0.00791	----	7	1235 +	7
MAR17	----	----		0.45333	+ 0.00791	----	7	1143 +	5
APR17	----	----		0.43625	+ 0.00750	----	----	297	UNCH
MAY17	----	----		0.43375	+ 0.00750	----	----	299	UNCH
JUN17	----	----		0.43833	+ 0.00791	----	----	299	UNCH
JUL17	----	----		0.45000	+ 0.00792	----	----	244	UNCH
AUG17	----	----		0.46208	+ 0.00791	----	----	244	UNCH
SEP17	----	----		0.47417	+ 0.00792	----	----	256	UNCH
OCT17	----	----		0.48750	+ 0.00792	----	----	296	UNCH
NOV17	----	----		0.50083	+ 0.00791	----	----	308	UNCH
DEC17	----	----		0.51417	+ 0.00792	----	----	338	UNCH
JAN18	----	----		0.52125	+ 0.00750	----	----	71	UNCH
FEB18	----	----		0.51250	+ 0.00750	----	----	64	UNCH
MAR18	----	----		0.47625	+ 0.00750	----	----	40	UNCH
APR18	----	----		0.45000	+ 0.00750	----	----	12	UNCH
MAY18	----	----		0.44625	+ 0.00750	----	----	10	UNCH
JUN18	----	----		0.45125	+ 0.00750	----	----	10	UNCH
JUL18	----	----		0.45875	+ 0.00750	----	----	10	UNCH
AUG18	----	----		0.46875	+ 0.00750	----	----	10	UNCH
SEP18	----	----		0.48000	+ 0.00750	----	----	10	UNCH
OCT18	----	----		0.49250	+ 0.00750	----	----	10	UNCH
NOV18	----	----		0.50500	+ 0.00750	----	----	10	UNCH
DEC18	----	----		0.51750	+ 0.00750	----	----	185	UNCH
TOTAL 8K FUT							62	13604 -	1414
32 FUT	EUR PROPANE CIF ARA ARGUS BALMO								
04JUL16	----	----		287.48	UNCH	----	----	0 -	5
05JUL16	----	----		286.82	UNCH	----	----	0 -	2
07JUL16	----	----		285.94	UNCH	----	----	0 -	7
08JUL16	----	----		285.34	UNCH	----	----	0 -	9
11JUL16	----	----		284.77	UNCH	----	----	0 -	5
13JUL16	----	----		283.19	UNCH	----	----	0 -	3
21JUL16	----	----		277.00	UNCH	----	----	0 -	4
22JUL16	----	----		276.00	UNCH	----	----	0 -	4
25JUL16	----	----		275.50	UNCH	----	----	0 -	6
02AUG16	----	----		266.90	+ 8.63	----	3	7	UNCH
03AUG16	----	----		267.52	+ 9.06	----	7	13 +	7
04AUG16	----	----		267.92	NEW	----	7	7 +	7
TOTAL 32 FUT							17	27 -	31
PS FUT	EURO PROPANE CIF ARA								
JUL16	----	----		288.00	UNCH	----	----	0 -	220
AUG16	----	----		266.48	+ 8.24	----	----	328	UNCH
SEP16	----	----		279.37	+ 12.12	----	26	237 +	12
OCT16	----	----		286.31	+ 10.86	----	15	252 +	10
NOV16	----	----		293.06	+ 10.74	----	----	201	UNCH
DEC16	----	----		299.88	+ 10.61	----	----	217	UNCH
JAN17	----	----		305.58	+ 10.01	----	2	53 -	1
FEB17	----	----		301.50	+ 7.60	----	10	65 +	5
MAR17	----	----		295.89	+ 6.32	----	10	51	UNCH
APR17	----	----		288.12	+ 6.19	----	2	30 +	2
MAY17	----	----		287.19	+ 6.83	----	2	30 +	2
JUN17	----	----		291.12	+ 8.02	----	2	30 +	2
JUL17	----	----		295.60	+ 7.75	----	----	6	UNCH
AUG17	----	----		300.02	+ 7.23	----	----	6	UNCH

PG61 BULLETIN #148@				ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61			
		LOBEX OPEN		LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
PS FUT	EURO PROPANE CIF ARA										
SEP17		----		----	306.05	+ 8.05	----	----	6	UNCH	
OCT17		----		----	311.68	+ 8.47	----	----	8	UNCH	
NOV17		----		----	317.38	+ 8.96	----	----	8	UNCH	
DEC17		----		----	322.72	+ 8.96	----	----	8	UNCH	
JAN18		----		----	331.53	+ 7.77	----	----	2	UNCH	
FEB18		----		----	325.63	+ 7.77	----	----	2	UNCH	
MAR18		----		----	314.81	+ 7.59	----	----	2	UNCH	
APR18		----		----	303.60	+ 7.46	----	----	1	UNCH	
MAY18		----		----	304.90	+ 8.97	----	----	1	UNCH	
JUN18		----		----	306.99	+ 8.97	----	----	1	UNCH	
TOTAL PS FUT								69	1545 -	188	
HPE FUT	HDPE HD POLYETHYLENE (PCW)										
JUL16		----		----	0.46900	UNCH	----	----	0 -	4	
AUG16		----		----	0.46924	+ 0.00799	----	----	4	UNCH	
SEP16		----		----	0.47000	+ 0.00875	----	----	4	UNCH	
OCT16		----		----	0.47000	+ 0.00875	----	----	4	UNCH	
NOV16		----		----	0.47000	+ 0.00875	----	----	4	UNCH	
DEC16		----		----	0.47000	+ 0.00875	----	----	4	UNCH	
TOTAL HPE FUT									20 -	4	
8C FUT	MT BELIVIEU ETHANE BALMO										
05JUL16		----		----	0.19033	UNCH	----	----	0 -	50	
12JUL16		----		----	0.18781	UNCH	----	----	0 -	60	
TOTAL 8C FUT									0 -	110	
80 FUT	MT BELIVIEU LDH PROPANE BALMO										
06JUL16		----		----	0.47444	UNCH	----	----	0 -	368	
07JUL16		----		----	0.47349	UNCH	----	----	0 -	90	
08JUL16		----		----	0.47230	UNCH	----	----	0 -	35	
11JUL16		----		----	0.47108	UNCH	----	----	0 -	125	
12JUL16		----		----	0.46924	UNCH	----	----	0 -	50	
13JUL16		----		----	0.46659	UNCH	----	----	0 -	37	
19JUL16		----		----	0.45729	UNCH	----	----	0 -	60	
02AUG16		----		----	0.43739	+ 0.01531	----	----	81	UNCH	
03AUG16		----		----	0.43792	+ 0.01584	----	----	190	UNCH	
TOTAL 80 FUT									271 -	765	
R0 FUT	MT BELIVIEU NAT GASOLINE BALMO										
06JUL16		----		----	0.93931	UNCH	----	----	0 -	5	
07JUL16		----		----	0.93868	UNCH	----	----	0 -	45	
08JUL16		----		----	0.93801	UNCH	----	----	0 -	22	
12JUL16		----		----	0.93933	UNCH	----	----	0 -	10	
03AUG16		----		----	0.95833	+ 0.05916	----	----	60	UNCH	
04AUG16		----		----	0.95833	NEW	----	78	78 +	78	
TOTAL R0 FUT								78	138 -	4	
8J FUT	MT BELIVIEU NORMAL BUTANE BALM										
05JUL16		----		----	0.61806	UNCH	----	----	0 -	166	
06JUL16		----		----	0.61667	UNCH	----	----	0 -	65	
08JUL16		----		----	0.61449	UNCH	----	----	0 -	120	
11JUL16		----		----	0.61367	UNCH	----	----	0 -	100	
13JUL16		----		----	0.61130	UNCH	----	----	0 -	50	
14JUL16		----		----	0.60984	UNCH	----	----	0 -	30	
18JUL16		----		----	0.60481	UNCH	----	----	0 -	95	
02AUG16		----		----	0.60557	+ 0.01932	----	----	132	UNCH	
04AUG16		----		----	0.60625	NEW	----	15	15 +	15	
TOTAL 8J FUT								15	147 -	611	
C0 FUT	MT BELVIEU ETHANE 5-DCML (OPIS)										
JUL16		----		----	0.19166	UNCH	----	----	0 -	3048	
AUG16		----		----	0.17489	+ 0.00706	----	----	2094	UNCH	
SEP16		----		----	0.19000	+ 0.00792	----	30	2613 +	30	
OCT16		----		----	0.20167	+ 0.00667	----	185	2437 -	20	
NOV16		----		----	0.21292	+ 0.00667	----	185	2487 -	20	
DEC16		----		----	0.22250	+ 0.00625	----	185	2753 -	20	
JAN17		----		----	0.23458	+ 0.00625	----	----	4493	UNCH	
FEB17		----		----	0.24292	+ 0.00584	----	----	4879	UNCH	
MAR17		----		----	0.25125	+ 0.00542	----	----	4864	UNCH	
APR17		----		----	0.25833	+ 0.00458	----	----	3345	UNCH	
MAY17		----		----	0.26542	+ 0.00375	----	----	3570	UNCH	
JUN17		----		----	0.27250	+ 0.00292	----	----	4173	UNCH	
JUL17		----		----	0.27792	+ 0.00292	----	----	1349	UNCH	
AUG17		----		----	0.28333	+ 0.00291	----	----	1349	UNCH	
SEP17		----		----	0.28917	+ 0.00334	----	----	1349	UNCH	
OCT17		----		----	0.29417	+ 0.00334	----	----	1940	UNCH	
NOV17		----		----	0.29917	+ 0.00375	----	----	1940	UNCH	
DEC17		----		----	0.30375	+ 0.00375	----	----	1970	UNCH	
JAN18		----		----	0.30958	+ 0.00375	----	110	1625 +	31	

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
C0 FUT	MT BELVIEU ETHANE 5-DCML (OPIS)							
FEB18	----	----	0.30833	+ 0.00416	----	110	1625 +	31
MAR18	----	----	0.30583	+ 0.00416	----	110	1625 +	31
APR18	----	----	0.30292	+ 0.00417	----	----	1590	UNCH
MAY18	----	----	0.30167	+ 0.00407	----	----	1590	UNCH
JUN18	----	----	0.30417	+ 0.00354	----	----	1590	UNCH
JUL18	----	----	0.30708	+ 0.00458	----	----	1105	UNCH
AUG18	----	----	0.31042	+ 0.00459	----	----	1105	UNCH
SEP18	----	----	0.31375	+ 0.00458	----	----	1105	UNCH
OCT18	----	----	0.31708	+ 0.00458	----	----	1335	UNCH
NOV18	----	----	0.32042	+ 0.00459	----	----	1335	UNCH
DEC18	----	----	0.32375	+ 0.00458	----	----	1335	UNCH
JAN19	----	----	0.33052	+ 0.00484	----	----	855	UNCH
FEB19	----	----	0.32427	+ 0.00484	----	----	855	UNCH
MAR19	----	----	0.31802	+ 0.00484	----	----	855	UNCH
APR19	----	----	0.31177	+ 0.00484	----	----	905	UNCH
MAY19	----	----	0.31052	+ 0.00359	----	----	905	UNCH
JUN19	----	----	0.31302	+ 0.00234	----	----	905	UNCH
JUL19	----	----	0.31552	+ 0.00234	----	----	855	UNCH
AUG19	----	----	0.31802	+ 0.00234	----	----	855	UNCH
SEP19	----	----	0.32052	+ 0.00234	----	----	855	UNCH
OCT19	----	----	0.32302	+ 0.00234	----	----	855	UNCH
NOV19	----	----	0.32552	+ 0.00234	----	----	855	UNCH
DEC19	----	----	0.32802	+ 0.00234	----	----	855	UNCH
JAN20	----	----	0.33349	+ 0.00281	----	----	335	UNCH
FEB20	----	----	0.32724	+ 0.00281	----	----	335	UNCH
MAR20	----	----	0.32099	+ 0.00281	----	----	335	UNCH
APR20	----	----	0.31474	+ 0.00281	----	----	325	UNCH
MAY20	----	----	0.31474	+ 0.00281	----	----	325	UNCH
JUN20	----	----	0.31849	+ 0.00281	----	----	325	UNCH
JUL20	----	----	0.32099	+ 0.00281	----	----	185	UNCH
AUG20	----	----	0.32349	+ 0.00281	----	----	185	UNCH
SEP20	----	----	0.32599	+ 0.00281	----	----	185	UNCH
OCT20	----	----	0.32849	+ 0.00281	----	----	335	UNCH
NOV20	----	----	0.33099	+ 0.00281	----	----	335	UNCH
DEC20	----	----	0.33349	+ 0.00281	----	----	335	UNCH
TOTAL C0 FUT						915	78520 -	2985
MBN FUT	MT BELVIEU ETHYLENE (PCW) FINCL							
AUG16	----	----	0.30902	+ 0.01027	----	----	621	UNCH
SEP16	----	----	0.31375	+ 0.01250	----	----	536	UNCH
OCT16	----	----	0.31125	+ 0.01125	----	40	292 +	10
NOV16	----	----	0.31000	+ 0.01125	----	40	305 +	4
DEC16	----	----	0.30875	+ 0.01125	----	40	312 -	10
JAN17	----	----	0.31250	+ 0.01000	----	----	144	UNCH
FEB17	----	----	0.31375	+ 0.01000	----	----	98	UNCH
MAR17	----	----	0.31500	+ 0.01125	----	----	98	UNCH
APR17	----	----	0.31500	+ 0.01125	----	----	63	UNCH
MAY17	----	----	0.31500	+ 0.01125	----	----	63	UNCH
JUN17	----	----	0.31125	+ 0.01125	----	----	63	UNCH
JUL17	----	----	0.30875	+ 0.01125	----	----	94	UNCH
AUG17	----	----	0.30625	+ 0.01125	----	----	94	UNCH
SEP17	----	----	0.30375	+ 0.01125	----	----	94	UNCH
OCT17	----	----	0.30125	+ 0.01125	----	----	79	UNCH
NOV17	----	----	0.30125	+ 0.01125	----	----	79	UNCH
DEC17	----	----	0.30125	+ 0.01125	----	----	79	UNCH
TOTAL MBN FUT						120	3114 +	4
MBE FUT	MT BELVIEU ETHYLENE IN-WELL (PCW)							
AUG16	----	----	0.31000	+ 0.01125	----	30	650 -	30
SEP16	----	----	0.31375	+ 0.01250	----	----	435	UNCH
OCT16	----	----	0.31125	+ 0.01125	----	----	270	UNCH
NOV16	----	----	0.31000	+ 0.01125	----	30	280	UNCH
DEC16	----	----	0.30875	+ 0.01125	----	----	390	UNCH
JAN17	----	----	0.31250	+ 0.01000	----	10	370 +	10
FEB17	----	----	0.31375	+ 0.01000	----	10	160 +	10
MAR17	----	----	0.31500	+ 0.01125	----	10	150 +	10
APR17	----	----	0.31500	+ 0.01125	----	----	215	UNCH
MAY17	----	----	0.31500	+ 0.01125	----	----	205	UNCH
JUN17	----	----	0.31125	+ 0.01125	----	----	125	UNCH
JUL17	----	----	0.30875	+ 0.01125	----	----	50	UNCH
AUG17	----	----	0.30625	+ 0.01125	----	----	50	UNCH
SEP17	----	----	0.30375	+ 0.01125	----	----	50	UNCH
OCT17	----	----	0.30125	+ 0.01125	----	----	50	UNCH
NOV17	----	----	0.30125	+ 0.01125	----	----	50	UNCH
DEC17	----	----	0.30125	+ 0.01125	----	----	50	UNCH

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BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
TOTAL	MBE FUT						90	3550		
8I FUT		MT BELVIEU ISO BUTANE 5 DEC. S								
AUG16		----	----	0.65802	+ 0.01444	----	----	252	UNCH	
SEP16		----	----	0.63042	+ 0.01875	----	----	247	UNCH	
OCT16		----	----	0.63875	+ 0.01833	----	----	247	UNCH	
NOV16		----	----	0.64875	+ 0.01792	----	----	227	UNCH	
DEC16		----	----	0.65750	+ 0.01750	----	----	227	UNCH	
JAN17		----	----	0.66375	+ 0.01750	----	----	28	UNCH	
FEB17		----	----	0.64875	+ 0.01583	----	----	28	UNCH	
MAR17		----	----	0.62500	+ 0.01417	----	----	28	UNCH	
APR17		----	----	0.61250	+ 0.01187	----	----	3	UNCH	
MAY17		----	----	0.61812	+ 0.01999	----	----	3	UNCH	
JUN17		----	----	0.61750	+ 0.01500	----	----	3	UNCH	
JUL17		----	----	0.62042	+ 0.01250	----	----	3	UNCH	
AUG17		----	----	0.62708	+ 0.01208	----	----	3	UNCH	
SEP17		----	----	0.63750	+ 0.01208	----	----	3	UNCH	
OCT17		----	----	0.64458	+ 0.01208	----	----	11	UNCH	
NOV17		----	----	0.65125	+ 0.01208	----	----	9	UNCH	
DEC17		----	----	0.65792	+ 0.01209	----	----	9	UNCH	
JAN18		----	----	0.66750	+ 0.01437	----	----	7	UNCH	
FEB18		----	----	0.65563	+ 0.01438	----	----	7	UNCH	
MAR18		----	----	0.63250	+ 0.01437	----	----	7	UNCH	
TOTAL	8I FUT							1352		
7Q FUT		MT BELVIEU NAT GAS 5-DCML (OPIS)								
JUL16		----	----	0.94263	UNCH	----	----	0 -	2186	
AUG16		----	----	0.95309	+ 0.05416	----	----	1961	UNCH	
SEP16		----	----	0.90667	+ 0.02584	----	45	1856 +	30	
OCT16		----	----	0.91292	+ 0.02667	----	50	1960 -	5	
NOV16		----	----	0.91917	+ 0.02667	----	5	1238 -	2	
DEC16		----	----	0.92500	+ 0.02667	----	30	1668 -	5	
JAN17		----	----	0.93000	+ 0.02500	----	----	821	UNCH	
FEB17		----	----	0.93302	+ 0.02625	----	----	821	UNCH	
MAR17		----	----	0.92938	+ 0.02750	----	----	831	UNCH	
APR17		----	----	0.92490	+ 0.02625	----	----	714	UNCH	
MAY17		----	----	0.92490	+ 0.02625	----	----	684	UNCH	
JUN17		----	----	0.92813	+ 0.02750	----	----	780	UNCH	
JUL17		----	----	0.93125	+ 0.02750	----	----	526	UNCH	
AUG17		----	----	0.93625	+ 0.02750	----	----	519	UNCH	
SEP17		----	----	0.94313	+ 0.02750	----	----	499	UNCH	
OCT17		----	----	0.94813	+ 0.02750	----	----	494	UNCH	
NOV17		----	----	0.95313	+ 0.02750	----	----	569	UNCH	
DEC17		----	----	0.95813	+ 0.02750	----	----	632	UNCH	
TOTAL	7Q FUT						130	16573 -	2168	
MNB FUT		MT BELVIEU NORMAL BUTANE LDH(OPIS)								
JUL16		----	----	0.54978	UNCH	----	----	0 -	315	
AUG16		----	----	0.53693	+ 0.00810	----	----	308	UNCH	
SEP16		----	----	0.56750	+ 0.01875	----	----	163	UNCH	
OCT16		----	----	0.59250	+ 0.01875	----	79	656 -	22	
NOV16		----	----	0.60500	+ 0.01875	----	14	425 -	14	
DEC16		----	----	0.61375	+ 0.01875	----	----	511	UNCH	
JAN17		----	----	0.63375	+ 0.01875	----	----	532	UNCH	
FEB17		----	----	0.61500	+ 0.01500	----	----	276	UNCH	
MAR17		----	----	0.58875	+ 0.01250	----	----	148	UNCH	
TOTAL	MNB FUT						93	3019 -	351	
D0 FUT		MT BELVIEU NRM BUTANE 5-DCML (OPIS)								
JUL16		----	----	0.62063	UNCH	----	----	0 -	2350	
AUG16		----	----	0.60492	+ 0.01848	----	----	2855	UNCH	
SEP16		----	----	0.61417	+ 0.01875	----	70	1970 -	20	
OCT16		----	----	0.62583	+ 0.01833	----	219	4370 +	65	
NOV16		----	----	0.63583	+ 0.01791	----	164	4405 +	79	
DEC16		----	----	0.64458	+ 0.01750	----	150	5549 +	80	
JAN17		----	----	0.65250	+ 0.01750	----	55	1973	UNCH	
FEB17		----	----	0.63875	+ 0.01625	----	55	1659 +	15	
MAR17		----	----	0.61563	+ 0.01500	----	55	1340 +	15	
APR17		----	----	0.60250	+ 0.01333	----	20	1561 +	15	
MAY17		----	----	0.59668	+ 0.00876	----	20	1273 +	15	
JUN17		----	----	0.61000	+ 0.01750	----	20	1273 +	15	
JUL17		----	----	0.61000	+ 0.01250	----	5	540	UNCH	
AUG17		----	----	0.61625	+ 0.01250	----	5	535 +	5	
SEP17		----	----	0.62500	+ 0.01250	----	5	535 +	5	
OCT17		----	----	0.63188	+ 0.01250	----	5	641 +	5	
NOV17		----	----	0.63875	+ 0.01250	----	5	643 +	5	
DEC17		----	----	0.64563	+ 0.01250	----	5	643 +	5	
JAN18		----	----	0.65379	+ 0.01285	----	----	30	UNCH	



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PG61 BULLETIN #148@ ENERGY FUTURES PRODUCTS Wed, Aug 03, 2016 PG61

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
DO FUT	MT BELVIEU NRM BUTANE 5-DCML (OPIS)							
FEB18	----	----	0.64004	+ 0.01285	----	----	30	UNCH
MAR18	----	----	0.61754	+ 0.01285	----	----	30	UNCH
APR18	----	----	0.60628	+ 0.01285	----	----	15	UNCH
MAY18	----	----	0.60628	+ 0.01285	----	----	15	UNCH
JUN18	----	----	0.60753	+ 0.01285	----	----	15	UNCH
JUL18	----	----	0.61128	+ 0.01285	----	----	15	UNCH
AUG18	----	----	0.61753	+ 0.01285	----	----	15	UNCH
SEP18	----	----	0.62503	+ 0.01285	----	----	15	UNCH
OCT18	----	----	0.63128	+ 0.01284	----	----	15	UNCH
NOV18	----	----	0.63753	+ 0.01284	----	----	15	UNCH
DEC18	----	----	0.64378	+ 0.01284	----	----	15	UNCH
TOTAL DO FUT						858	31990 -	2046
B0 FUT	MT BELVIEU PROPANE 5-DCML (OPIS)							
JUL16	----	----	0.47731	UNCH	----	----	0 -	6059
AUG16	----	----	0.43685	+ 0.01464	----	----	6434	UNCH
SEP16	----	----	0.45625	+ 0.01667	----	1265	8501 -	342
OCT16	----	----	0.47375	+ 0.01667	----	1172	9083 +	147
NOV16	----	----	0.48583	+ 0.01458	----	285	7255 +	60
DEC16	----	----	0.49500	+ 0.01250	----	535	11992 -	235
JAN17	----	----	0.50583	+ 0.01166	----	574	10596 +	495
FEB17	----	----	0.50208	+ 0.01041	----	274	9099 +	112
MAR17	----	----	0.49042	+ 0.00875	----	599	11594 -	112
APR17	----	----	0.48125	+ 0.00833	----	782	3776 -	15
MAY17	----	----	0.47938	+ 0.00521	----	457	4257 -	35
JUN17	----	----	0.48375	+ 0.00583	----	607	5284 -	28
JUL17	----	----	0.48875	+ 0.00458	----	27	2715 -	2
AUG17	----	----	0.49458	+ 0.00416	----	27	3000 +	3
SEP17	----	----	0.50167	+ 0.00334	----	27	4137 +	3
OCT17	----	----	0.50792	+ 0.00292	----	302	3498 +	273
NOV17	----	----	0.51375	+ 0.00208	----	302	3498 +	268
DEC17	----	----	0.51958	+ 0.00125	----	302	4088 +	3
JAN18	----	----	0.52708	+ 0.00125	----	260	2084	UNCH
FEB18	----	----	0.52250	+ 0.00083	----	260	3239 +	260
MAR18	----	----	0.50333	- 0.00084	----	260	2891 +	260
APR18	----	----	0.48917	- 0.00083	----	210	1202 +	210
MAY18	----	----	0.48750	- 0.00042	----	210	1200 +	210
JUN18	----	----	0.49167	+ 0.00042	----	210	1196 +	210
JUL18	----	----	0.49667	+ 0.00042	----	10	1054 +	2
AUG18	----	----	0.50250	UNCH	----	10	1054 +	2
SEP18	----	----	0.50917	- 0.00041	----	10	1059 +	5
OCT18	----	----	0.51458	- 0.00084	----	210	1695 -	5
NOV18	----	----	0.52000	- 0.00125	----	210	1705 +	5
DEC18	----	----	0.52500	- 0.00167	----	210	1735 +	5
JAN19	----	----	0.53255	- 0.00563	----	----	865	UNCH
FEB19	----	----	0.52755	- 0.00313	----	----	854	UNCH
MAR19	----	----	0.50755	- 0.00063	----	----	854	UNCH
APR19	----	----	0.49255	- 0.00063	----	----	853	UNCH
MAY19	----	----	0.49005	+ 0.00062	----	----	867	UNCH
JUN19	----	----	0.49130	- 0.00188	----	----	852	UNCH
JUL19	----	----	0.49630	- 0.00188	----	----	252	UNCH
AUG19	----	----	0.50130	- 0.00188	----	----	242	UNCH
SEP19	----	----	0.50630	- 0.00188	----	----	240	UNCH
OCT19	----	----	0.51255	- 0.00188	----	----	367	UNCH
NOV19	----	----	0.51880	- 0.00188	----	----	370	UNCH
DEC19	----	----	0.52505	- 0.00188	----	----	369	UNCH
JAN20	----	----	0.53240	- 0.00312	----	----	145	UNCH
FEB20	----	----	0.52865	- 0.00312	----	----	145	UNCH
MAR20	----	----	0.50615	- 0.00312	----	----	145	UNCH
APR20	----	----	0.48865	- 0.00312	----	----	345	UNCH
MAY20	----	----	0.48490	- 0.00312	----	----	345	UNCH
JUN20	----	----	0.48865	- 0.00312	----	----	345	UNCH
JUL20	----	----	0.49365	- 0.00312	----	----	70	UNCH
AUG20	----	----	0.49865	- 0.00312	----	----	70	UNCH
SEP20	----	----	0.50365	- 0.00312	----	----	70	UNCH
OCT20	----	----	0.50990	- 0.00312	----	----	145	UNCH
NOV20	----	----	0.51615	- 0.00312	----	----	145	UNCH
DEC20	----	----	0.52240	- 0.00312	----	----	145	UNCH
TOTAL B0 FUT						9607	138021 -	4300
1R FUT	PROPANE NON LDH MT BELVIEU							
JUL16	----	----	0.47175	UNCH	----	----	0 -	4314
AUG16	----	----	0.43631	+ 0.01432	----	----	4264	UNCH
SEP16	----	----	0.45625	+ 0.01667	----	465	4056 +	220
OCT16	----	----	0.47375	+ 0.01667	----	312	1555 +	62
NOV16	----	----	0.48583	+ 0.01458	----	13	1546 +	13

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ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

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GLOBEX OPEN				GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
1R FUT	PROPANE NON LDH MT BELVIEU									
DEC16	----			----	0.49500	+ 0.01250	----	----	1678	UNCH
JAN17	----			----	0.50583	+ 0.01166	----	----	644	UNCH
FEB17	----			----	0.50208	+ 0.01041	----	----	644	UNCH
MAR17	----			----	0.49042	+ 0.00875	----	----	644	UNCH
APR17	----			----	0.48125	+ 0.00833	----	----	462	UNCH
MAY17	----			----	0.47938	+ 0.00521	----	----	462	UNCH
JUN17	----			----	0.48375	+ 0.00583	----	----	462	UNCH
JUL17	----			----	0.48875	+ 0.00458	----	----	812	UNCH
AUG17	----			----	0.49458	+ 0.00416	----	----	812	UNCH
SEP17	----			----	0.50167	+ 0.00334	----	----	812	UNCH
OCT17	----			----	0.50792	+ 0.00292	----	----	812	UNCH
NOV17	----			----	0.51375	+ 0.00208	----	----	812	UNCH
DEC17	----			----	0.51958	+ 0.00125	----	----	840	UNCH
JAN18	----			----	0.52708	+ 0.00125	----	----	180	UNCH
FEB18	----			----	0.52250	+ 0.00083	----	----	180	UNCH
MAR18	----			----	0.50333	- 0.00084	----	----	180	UNCH
APR18	----			----	0.48917	- 0.00083	----	----	375	UNCH
MAY18	----			----	0.48750	- 0.00042	----	----	375	UNCH
JUN18	----			----	0.49167	+ 0.00042	----	----	375	UNCH
JUL18	----			----	0.49667	+ 0.00042	----	----	180	UNCH
AUG18	----			----	0.50250	UNCH	----	----	180	UNCH
SEP18	----			----	0.50917	- 0.00041	----	----	180	UNCH
OCT18	----			----	0.51458	- 0.00084	----	----	180	UNCH
NOV18	----			----	0.52000	- 0.00125	----	----	180	UNCH
DEC18	----			----	0.52500	- 0.00167	----	----	180	UNCH
TOTAL 1R FUT								790	24062	- 4019
1S FUT	PROPANE NON LDH MT BLV BALMO									
11JUL16	----			----	0.46563	UNCH	----	----	0	- 225
03AUG16	----			----	0.43792	+ 0.01584	----	----	160	UNCH
TOTAL 1S FUT									160	- 225

ETHANOL FUTURES PRODUCTS

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
CU FUT	CHICAGO ETHANOL								
JUL16	----	----		1.5226	UNCH	----	----	0	- 8498
AUG16	1.3750	1.3810 /1.3750		1.3800 +	0.0125	10	165	7039	+ 47
SEP16	1.3700	1.3825 /1.3600A		1.3750 +	0.0125	70	1310	8714	+ 142
OCT16	----	1.3575B		1.3600 +	0.0125	5	823	4215	+ 221
NOV16	----	1.3375B		1.3400 +	0.0125	----	388	4868	+ 4
DEC16	----	----		1.3200 +	0.0100	----	558	6696	- 14
JAN17	----	----		1.3100 +	0.0100	5	90	2639	+ 30
FEB17	----	----		1.3175 +	0.0100	5	530	1809	+ 38
MAR17	----	----		1.3375 +	0.0100	----	240	1384	+ 10
APR17	----	----		1.3575 +	0.0100	----	175	1343	- 30
MAY17	----	----		1.3675 +	0.0100	----	50	1489	+ 10
JUN17	----	----		1.3700 +	0.0100	----	97	1138	+ 36
JUL17	----	----		1.3675 +	0.0100	----	55	1250	+ 19
AUG17	----	----		1.3625 +	0.0100	----	30	687	+ 30
SEP17	1.3518	1.3525B/1.3460A		1.3525 +	0.0100	2	130	819	+ 77
OCT17	----	----		1.3400 +	0.0100	----	40	546	+ 5
NOV17	----	----		1.3275 +	0.0100	----	60	542	UNCH
DEC17	----	----		1.3175 +	0.0100	----	70	783	+ 15
JUN18	----	----		1.3099 +	0.0100	----	----	2	UNCH
TOTAL	CU FUT					97	4811	45963	- 7858
Z1 FUT	ETHANOL(PL) T2 FOB RTRDM INCL								
JUL16	----	----		526.988	UNCH	----	----	683	UNCH
AUG16	----	----		505.352 -	3.250	----	55	489	UNCH
SEP16	----	----		491.000 -	2.000	----	60	511	+ 20
OCT16	----	----		479.000 -	2.000	----	----	272	UNCH
NOV16	----	----		469.000 -	2.000	----	----	254	UNCH
DEC16	----	----		459.000	UNCH	----	----	204	UNCH
JAN17	----	----		445.000 +	1.000	----	----	80	UNCH
FEB17	----	----		440.000	UNCH	----	----	80	UNCH
MAR17	----	----		440.000	UNCH	----	----	80	UNCH
TOTAL	Z1 FUT						115	2653	+ 20
EZ FUT	NEW YORK ETHANOL								
JUL16	----	----		1.5760	UNCH	----	----	0	- 400
AUG16	----	----		1.4450 +	0.0125	----	----	400	UNCH
SEP16	----	----		1.4500 +	0.0125	----	----	200	UNCH
DEC16	----	----		1.3950 +	0.0100	----	----	250	UNCH
TOTAL	EZ FUT							850	- 400

ELECTRICITY FUTURES PRODUCTS

GLOBEX OPEN			GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
VD FUT	AEP-DAYTON HUB DAILY								
01AUG16	----		----	38.87	UNCH	----	----	0	- 151
02AUG16	----		----	34.97	- 3.53	----	----	151	UNCH
03AUG16	----		----	38.00	UNCH	----	----	151	UNCH
04AUG16	----		----	38.50	- 0.25	----	----	151	UNCH
05AUG16	----		----	39.50	+ 0.75	----	----	151	UNCH



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GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
VD FUT	AEP-DAYTON HUB	DAILY							
08AUG16	----	----	38.50	+	3.00	----	----	151	UNCH
09AUG16	----	----	38.50	+	3.00	----	----	151	UNCH
10AUG16	----	----	38.50	+	3.00	----	----	151	UNCH
11AUG16	----	----	38.50	+	3.00	----	----	151	UNCH
12AUG16	----	----	38.50	+	3.00	----	----	151	UNCH
15AUG16	----	----	35.50		UNCH	----	----	151	UNCH
16AUG16	----	----	35.50		UNCH	----	----	151	UNCH
17AUG16	----	----	35.50		UNCH	----	----	151	UNCH
18AUG16	----	----	35.50		UNCH	----	----	151	UNCH
19AUG16	----	----	35.50		UNCH	----	----	151	UNCH
22AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
23AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
24AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
25AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
26AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
29AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
30AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
31AUG16	----	----	36.09	-	1.72	----	----	151	UNCH
TOTAL	VD FUT							3322	- 151
VP FUT	AEP-DAYTON HUB	OFF-PEAK MONTHLY							
JUL16	----	----	23.41		UNCH	----	----	67	UNCH
AUG16	----	----	22.80	-	0.03	----	----	67	UNCH
SEP16	----	----	22.11	+	0.25	----	----	67	UNCH
OCT16	----	----	23.25	+	0.37	----	----	67	UNCH
NOV16	----	----	23.75		UNCH	----	----	67	UNCH
DEC16	----	----	27.93		UNCH	----	----	67	UNCH
JAN17	----	----	35.94	+	0.34	----	----	50	UNCH
FEB17	----	----	31.81	+	0.26	----	----	50	UNCH
MAR17	----	----	28.64	+	0.03	----	----	50	UNCH
APR17	----	----	25.11	+	0.47	----	----	50	UNCH
MAY17	----	----	21.00		UNCH	----	----	50	UNCH
JUN17	----	----	21.15		UNCH	----	----	50	UNCH
JUL17	----	----	24.72	+	0.13	----	----	50	UNCH
AUG17	----	----	22.53	+	0.12	----	----	50	UNCH
SEP17	----	----	21.00		UNCH	----	----	50	UNCH
OCT17	----	----	22.24		UNCH	----	----	50	UNCH
NOV17	----	----	22.85		UNCH	----	----	50	UNCH
DEC17	----	----	25.78		UNCH	----	----	50	UNCH
TOTAL	VP FUT							1002	
VM FUT	AER-DAYTON HUB	MTHLY							
AUG16	----	----	36.84	+	0.03	----	----	77	UNCH
SEP16	----	----	32.60	+	0.21	----	----	77	UNCH
OCT16	----	----	32.25	+	0.20	----	----	77	UNCH
NOV16	----	----	33.03	+	0.30	----	----	77	UNCH
DEC16	----	----	35.35	+	0.27	----	----	77	UNCH
JAN17	----	----	45.27	+	0.44	----	----	70	UNCH
FEB17	----	----	45.83	+	0.01	----	----	70	UNCH
MAR17	----	----	35.26	+	0.24	----	----	70	UNCH
APR17	----	----	33.59	+	0.21	----	----	70	UNCH
MAY17	----	----	34.05	+	0.17	----	----	70	UNCH
JUN17	----	----	34.00	+	0.07	----	----	70	UNCH
JUL17	----	----	40.53	+	0.21	----	----	70	UNCH
AUG17	----	----	39.02	+	0.19	----	----	70	UNCH
SEP17	----	----	32.50	+	0.30	----	----	70	UNCH
OCT17	----	----	30.73	-	0.14	----	----	70	UNCH
NOV17	----	----	31.64	+	0.13	----	----	70	UNCH
DEC17	----	----	35.20	-	0.22	----	----	70	UNCH
TOTAL	VM FUT							1225	
K2 FUT	CIN HUB	5MW D AH O PK							
SEP16	----	----	22.84	+	0.11	----	----	9600	UNCH
OCT16	----	----	24.23		UNCH	----	----	13464	UNCH
NOV16	----	----	24.35		UNCH	----	----	12672	UNCH
DEC16	----	----	27.23		UNCH	----	----	13464	UNCH
JAN17	----	----	35.14	+	0.02	----	----	8160	UNCH
FEB17	----	----	30.56	-	0.02	----	----	7040	UNCH
MAR17	----	----	28.75	-	0.22	----	----	7520	UNCH
APR17	----	----	23.20	+	0.22	----	----	8000	UNCH
MAY17	----	----	22.60		UNCH	----	----	7840	UNCH
JUN17	----	----	22.60		UNCH	----	----	7360	UNCH
JUL17	----	----	26.41		UNCH	----	----	8480	UNCH
AUG17	----	----	23.79		UNCH	----	----	7520	UNCH
SEP17	----	----	22.60		UNCH	----	----	8000	UNCH
OCT17	----	----	24.16		UNCH	----	----	7840	UNCH
NOV17	----	----	24.16		UNCH	----	----	7680	UNCH
DEC17	----	----	27.36		UNCH	----	----	8480	UNCH
JAN18	----	----	35.97	+	0.59	----	----	9800	UNCH
FEB18	----	----	32.83	+	0.56	----	----	8800	UNCH
MAR18	----	----	27.80	-	0.08	----	----	9800	UNCH
APR18	----	----	25.85	-	0.08	----	----	9600	UNCH
MAY18	----	----	22.57	-	0.04	----	----	9800	UNCH
JUN18	----	----	23.39	-	0.04	----	----	9600	UNCH
JUL18	----	----	25.80	-	0.08	----	----	10200	UNCH
AUG18	----	----	25.14	-	0.03	----	----	9400	UNCH
SEP18	----	----	23.44	-	0.04	----	----	10400	UNCH
OCT18	----	----	24.16	-	0.04	----	----	9400	UNCH
NOV18	----	----	24.57	-	0.04	----	----	9600	UNCH
DEC18	----	----	26.47	-	0.08	----	----	10600	UNCH
TOTAL	K2 FUT							260120	
H5 FUT	CIN HUB	5MW D AH PK							
SEP16	----	----	34.20	+	0.34	----	----	777	UNCH
OCT16	----	----	33.90	+	0.35	----	----	966	UNCH
NOV16	----	----	34.33	+	0.70	----	----	756	UNCH
DEC16	----	----	35.55	+	0.30	----	----	693	UNCH
JAN17	----	----	44.38	+	0.38	----	----	735	UNCH
FEB17	----	----	42.72	-	0.08	----	----	700	UNCH
MAR17	----	----	36.73	+	0.18	----	----	828	UNCH
APR17	----	----	36.02	+	0.17	----	----	940	UNCH
MAY17	----	----	35.40	+	0.07	----	----	924	UNCH
JUN17	----	----	35.50	+	0.07	----	----	770	UNCH
JUL17	----	----	42.78	+	0.19	----	----	700	UNCH
AUG17	----	----	39.12	+	0.21	----	----	805	UNCH
SEP17	----	----	34.18	+	0.05	----	----	740	UNCH
OCT17	----	----	32.66	-	0.17	----	----	946	UNCH

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61		
			GLOBAL EX	OPEN				GLOBAL EX®	PNT/PIT	OPEN
			HIGH/LOW		SETT. PRICE			VOLUME	VOLUME	INTEREST
					& PT.	CHGE				
H5 FUT	CIN	HUB 5MW D AH PK								
NOV17		----	----		34.02	+	0.10	----	----	756 UNCH
DEC17		----	----		36.22	-	0.23	----	----	700 UNCH
JAN18		----	----		45.91	+	0.25	----	----	550 UNCH
FEB18		----	----		42.74	+	0.22	----	----	500 UNCH
MAR18		----	----		37.53	+	0.02	----	----	550 UNCH
APR18		----	----		33.64	+	0.03	----	----	525 UNCH
MAY18		----	----		35.69	+	0.06	----	----	550 UNCH
JUN18		----	----		36.20	+	0.01	----	----	525 UNCH
JUL18		----	----		43.15	+	0.02	----	----	525 UNCH
AUG18		----	----		38.96	+	0.03	----	----	575 UNCH
SEP18		----	----		34.56	+	0.04	----	----	475 UNCH
OCT18		----	----		33.13	+	0.03	----	----	575 UNCH
NOV18		----	----		33.49	+	0.03	----	----	525 UNCH
DEC18		----	----		36.20	+	0.01	----	----	500 UNCH
TOTAL	H5 FUT									19111
H4 FUT	CIN	HUB 5MW REAL TIME O PK								
SEP16		----	----		22.24	+	0.11	----	----	22272 UNCH
OCT16		----	----		23.63		UNCH	----	----	27744 UNCH
NOV16		----	----		23.75		UNCH	----	----	26112 UNCH
DEC16		----	----		26.63		UNCH	----	----	27744 UNCH
JAN17		----	----		34.54	+	0.02	----	----	20808 UNCH
FEB17		----	----		29.96	-	0.02	----	----	17952 UNCH
MAR17		----	----		28.15	-	0.22	----	----	10528 UNCH
APR17		----	----		22.60	+	0.22	----	----	11200 UNCH
MAY17		----	----		22.00		UNCH	----	----	11368 UNCH
JUN17		----	----		22.00		UNCH	----	----	10672 UNCH
JUL17		----	----		25.81		UNCH	----	----	12296 UNCH
AUG17		----	----		23.19		UNCH	----	----	10904 UNCH
SEP17		----	----		22.00		UNCH	----	----	11600 UNCH
OCT17		----	----		23.56		UNCH	----	----	10584 UNCH
NOV17		----	----		23.56		UNCH	----	----	10368 UNCH
DEC17		----	----		26.76		UNCH	----	----	11448 UNCH
JAN18		----	----		35.37	+	0.59	----	----	16464 UNCH
FEB18		----	----		32.23	+	0.56	----	----	14784 UNCH
MAR18		----	----		27.20	-	0.08	----	----	16464 UNCH
APR18		----	----		25.25	-	0.08	----	----	16128 UNCH
MAY18		----	----		21.97	-	0.04	----	----	16464 UNCH
JUN18		----	----		22.79	-	0.04	----	----	16128 UNCH
JUL18		----	----		25.20	-	0.08	----	----	17136 UNCH
AUG18		----	----		24.54	-	0.03	----	----	15792 UNCH
SEP18		----	----		22.84	-	0.04	----	----	17472 UNCH
OCT18		----	----		23.56	-	0.04	----	----	15792 UNCH
NOV18		----	----		23.97	-	0.04	----	----	16128 UNCH
DEC18		----	----		25.87	-	0.08	----	----	17808 UNCH
JAN19		----	----		33.95	+	0.03	----	----	9800 UNCH
FEB19		----	----		31.68	+	0.06	----	----	8800 UNCH
MAR19		----	----		27.70	+	0.04	----	----	10200 UNCH
APR19		----	----		23.81	+	0.02	----	----	9200 UNCH
MAY19		----	----		23.47	+	0.07	----	----	9800 UNCH
JUN19		----	----		24.01	+	0.07	----	----	10000 UNCH
JUL19		----	----		26.37	+	0.04	----	----	9800 UNCH
AUG19		----	----		24.60	+	0.03	----	----	9800 UNCH
SEP19		----	----		23.66	+	0.07	----	----	10000 UNCH
OCT19		----	----		23.57	+	0.07	----	----	9400 UNCH
NOV19		----	----		24.99	+	0.08	----	----	10000 UNCH
DEC19		----	----		24.80	+	0.03	----	----	10200 UNCH
JAN20		----	----		33.63	-	0.04	----	----	2744 UNCH
FEB20		----	----		32.16		UNCH	----	----	2632 UNCH
MAR20		----	----		27.54	-	0.01	----	----	2744 UNCH
APR20		----	----		23.00	-	0.03	----	----	2576 UNCH
MAY20		----	----		23.54	+	0.03	----	----	2968 UNCH
JUN20		----	----		23.44	+	0.02	----	----	2576 UNCH
JUL20		----	----		26.02	-	0.02	----	----	2632 UNCH
AUG20		----	----		25.29	-	0.02	----	----	2856 UNCH
SEP20		----	----		23.30	+	0.03	----	----	2688 UNCH
OCT20		----	----		23.64	+	0.03	----	----	2744 UNCH
NOV20		----	----		24.17	+	0.02	----	----	2800 UNCH
DEC20		----	----		26.27	-	0.01	----	----	2744 UNCH
TOTAL	H4 FUT									599864
H3 FUT	CIN	HUB 5MW REAL TIME PK								
SEP16		----	----		33.25	+	0.34	----	----	1071 UNCH
OCT16		----	----		32.95	+	0.35	----	----	1071 UNCH
NOV16		----	----		33.38	+	0.70	----	----	1071 UNCH
DEC16		----	----		34.60	+	0.30	----	----	1071 UNCH
JAN17		----	----		43.38	+	0.38	----	----	966 UNCH
FEB17		----	----		41.72	-	0.08	----	----	920 UNCH
MAR17		----	----		35.73	+	0.18	----	----	828 UNCH
APR17		----	----		35.02	+	0.17	----	----	720 UNCH
MAY17		----	----		34.40	+	0.07	----	----	814 UNCH
JUN17		----	----		34.50	+	0.07	----	----	814 UNCH
JUL17		----	----		41.78	+	0.19	----	----	740 UNCH
AUG17		----	----		38.12	+	0.21	----	----	851 UNCH
SEP17		----	----		33.18	+	0.05	----	----	1040 UNCH
OCT17		----	----		31.66	-	0.17	----	----	880 UNCH
NOV17		----	----		33.02	+	0.10	----	----	840 UNCH
DEC17		----	----		35.22	-	0.23	----	----	800 UNCH
JAN18		----	----		44.91	+	0.25	----	----	1276 UNCH
FEB18		----	----		41.74	+	0.22	----	----	1160 UNCH
MAR18		----	----		36.53	+	0.02	----	----	1276 UNCH
APR18		----	----		32.64	+	0.03	----	----	1218 UNCH
MAY18		----	----		34.69	+	0.06	----	----	1276 UNCH
JUN18		----	----		35.20	+	0.01	----	----	1218 UNCH
JUL18		----	----		42.15	+	0.02	----	----	1218 UNCH
AUG18		----	----		37.96	+	0.03	----	----	1334 UNCH
SEP18		----	----		33.56	+	0.04	----	----	1102 UNCH
OCT18		----	----		32.13	+	0.03	----	----	1334 UNCH
NOV18		----	----		32.49	+	0.03	----	----	1218 UNCH
DEC18		----	----		35.20	+	0.01	----	----	1160 UNCH
JAN19		----	----		45.27	+	0.10	----	----	1100 UNCH
FEB19		----	----		41.74	+	0.07	----	----	1000 UNCH
MAR19		----	----		34.57	+	0.10	----	----	1050 UNCH
APR19		----	----		31.46	+	0.08	----	----	1100 UNCH
MAY19		----	----		33.83	+	0.10	----	----	1100 UNCH
JUN19		----	----		34.57	+	0.10	----	----	1000 UNCH
JUL19		----	----		42.69	+	0.13	----	----	1100 UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61	
		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST			
H3 FUT		CIN HUB 5MW REAL TIME PK													
AUG19		----	----			38.58	+	0.09	----	----			1100	UNCH	
SEP19		----	----			33.09	+	0.09	----	----			1000	UNCH	
OCT19		----	----			31.25	+	0.13	----	----			1150	UNCH	
NOV19		----	----			31.46	+	0.13	----	----			1000	UNCH	
DEC19		----	----			34.10	+	0.10	----	----			1050	UNCH	
JAN20		----	----			45.73	+	0.03	----	----			154	UNCH	
FEB20		----	----			41.04	+	0.01	----	----			140	UNCH	
MAR20		----	----			34.99	+	0.07	----	----			154	UNCH	
APR20		----	----			32.12	+	0.05	----	----			154	UNCH	
MAY20		----	----			34.47	+	0.07	----	----			140	UNCH	
JUN20		----	----			34.57	+	0.06	----	----			154	UNCH	
JUL20		----	----			43.18	+	0.07	----	----			161	UNCH	
AUG20		----	----			37.60	+	0.04	----	----			147	UNCH	
SEP20		----	----			32.85	+	0.05	----	----			147	UNCH	
OCT20		----	----			31.55	+	0.05	----	----			154	UNCH	
NOV20		----	----			30.82	+	0.04	----	----			140	UNCH	
DEC20		----	----			35.20	+	0.07	----	----			154	UNCH	
TOTAL		H3 FUT												43836	
EJ FUT		CINERGY HUB OFF-PEAK MONTH													
JUL16		----	----			23.62		UNCH	----	----			44	UNCH	
AUG16		----	----			23.17		UNCH	----	----			44	UNCH	
SEP16		----	----			22.24	+	0.11	----	----			44	UNCH	
OCT16		----	----			23.63		UNCH	----	----			64	UNCH	
NOV16		----	----			23.75		UNCH	----	----			64	UNCH	
DEC16		----	----			26.63		UNCH	----	----			64	UNCH	
JAN17		----	----			34.54	+	0.02	----	----			4	UNCH	
FEB17		----	----			29.96	-	0.02	----	----			4	UNCH	
MAR17		----	----			28.15	-	0.22	----	----			4	UNCH	
APR17		----	----			22.60	+	0.22	----	----			4	UNCH	
MAY17		----	----			22.00		UNCH	----	----			4	UNCH	
JAN18		----	----			35.37	+	0.59	----	----			10	UNCH	
FEB18		----	----			32.23	+	0.56	----	----			10	UNCH	
MAR18		----	----			27.20	-	0.08	----	----			10	UNCH	
APR18		----	----			25.25	-	0.08	----	----			10	UNCH	
MAY18		----	----			21.97	-	0.04	----	----			10	UNCH	
JUN18		----	----			22.79	-	0.04	----	----			10	UNCH	
JUL18		----	----			25.20	-	0.08	----	----			10	UNCH	
AUG18		----	----			24.54	-	0.03	----	----			10	UNCH	
SEP18		----	----			22.84	-	0.04	----	----			10	UNCH	
OCT18		----	----			23.56	-	0.04	----	----			10	UNCH	
NOV18		----	----			23.97	-	0.04	----	----			10	UNCH	
DEC18		----	----			25.87	-	0.08	----	----			10	UNCH	
TOTAL		EJ FUT												464	
EM FUT		CINERGY HUB PEAK MONTH													
JUL16		----	----			37.27		UNCH	----	----			14	UNCH	
AUG16		----	----			37.71	+	0.21	----	----			14	UNCH	
SEP16		----	----			33.25	+	0.34	----	----			14	UNCH	
OCT16		----	----			32.95	+	0.35	----	----			14	UNCH	
NOV16		----	----			33.38	+	0.70	----	----			14	UNCH	
DEC16		----	----			34.60	+	0.30	----	----			14	UNCH	
JAN18		----	----			44.91	+	0.25	----	----			24	UNCH	
FEB18		----	----			41.74	+	0.22	----	----			24	UNCH	
MAR18		----	----			36.53	+	0.02	----	----			24	UNCH	
APR18		----	----			32.64	+	0.03	----	----			24	UNCH	
MAY18		----	----			34.69	+	0.06	----	----			24	UNCH	
JUN18		----	----			35.20	+	0.01	----	----			24	UNCH	
JUL18		----	----			42.15	+	0.02	----	----			24	UNCH	
AUG18		----	----			37.96	+	0.03	----	----			24	UNCH	
SEP18		----	----			33.56	+	0.04	----	----			24	UNCH	
OCT18		----	----			32.13	+	0.03	----	----			24	UNCH	
NOV18		----	----			32.49	+	0.03	----	----			24	UNCH	
DEC18		----	----			35.20	+	0.01	----	----			24	UNCH	
TOTAL		EM FUT												372	
I6 FUT		ERCOT NRTH Z MCPE 5 MW OFFPK S													
SEP16		----	----			22.20	+	0.82	----	----			1920	UNCH	
OCT16		----	----			20.29	+	0.67	----	----			2040	UNCH	
NOV16		----	----			20.92	+	0.60	----	----			1925	UNCH	
DEC16		----	----			22.09	+	0.48	----	----			2040	UNCH	
TOTAL		I6 FUT												7925	
I5 FUT		ERCOT NRTH Z MCPE 5 MW PEAK SW													
SEP16		----	----			32.14	+	1.44	----	----			147	UNCH	
OCT16		----	----			28.22	+	1.16	----	----			147	UNCH	
NOV16		----	----			28.30	+	1.05	----	----			147	UNCH	
DEC16		----	----			28.94	+	1.02	----	----			147	UNCH	
TOTAL		I5 FUT												588	
I8 FUT		ERCOT NRTH Z MCPES OFFPK CLN D													
26JUL16		----	----			19.20		UNCH	----	----			0 - 40		
27JUL16		----	----			19.08		UNCH	----	----			40	UNCH	
28JUL16		----	----			18.13		UNCH	----	----			40	UNCH	
29JUL16		----	----			17.81		UNCH	----	----			40	UNCH	
30JUL16		----	----			24.38		UNCH	----	----			120	UNCH	
31JUL16		----	----			21.65		UNCH	----	----			120	UNCH	
01AUG16		----	----			17.18		UNCH	----	----			40	UNCH	
02AUG16		----	----			18.63	-	0.28	----	----			40	UNCH	
03AUG16		----	----			19.77	-	4.02	----	----			40	UNCH	
04AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
05AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
06AUG16		----	----			23.79		UNCH	----	----			120	UNCH	
07AUG16		----	----			23.79		UNCH	----	----			120	UNCH	
08AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
09AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
10AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
11AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
12AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
13AUG16		----	----			23.79		UNCH	----	----			120	UNCH	
14AUG16		----	----			23.79		UNCH	----	----			120	UNCH	
15AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
16AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
17AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
18AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
19AUG16		----	----			23.79		UNCH	----	----			40	UNCH	
20AUG16		----	----			23.79		UNCH	----	----			120	UNCH	

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61		
			GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE	GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
I8 FUT			ERCOT NRTH Z MCPE5 OFFPK CLN D						
21AUG16	----	----	23.79	UNCH	----	----	120	UNCH	
22AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
23AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
24AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
25AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
26AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
27AUG16	----	----	23.79	UNCH	----	----	120	UNCH	
28AUG16	----	----	23.79	UNCH	----	----	120	UNCH	
29AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
30AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
31AUG16	----	----	23.79	UNCH	----	----	40	UNCH	
TOTAL I8 FUT							2240	- 40	
I7 FUT			ERCOT NRTH Z MCPE5 PEAK CLND D						
26JUL16	----	----	26.14	UNCH	----	----	0	- 7	
27JUL16	----	----	24.81	UNCH	----	----	7	UNCH	
28JUL16	----	----	28.48	UNCH	----	----	7	UNCH	
29JUL16	----	----	26.02	UNCH	----	----	7	UNCH	
01AUG16	----	----	25.93	UNCH	----	----	7	UNCH	
02AUG16	----	----	131.79	+ 105.86	----	----	7	UNCH	
03AUG16	----	----	54.14	+ 5.51	----	----	7	UNCH	
04AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
05AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
08AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
09AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
10AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
11AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
12AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
15AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
16AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
17AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
18AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
19AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
22AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
23AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
24AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
25AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
26AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
29AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
30AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
31AUG16	----	----	48.63	UNCH	----	----	7	UNCH	
TOTAL I7 FUT							182	- 7	
IDO FUT			ISO NEW ENG MASS HUB DA OP DAILY						
27JUL16	----	----	22.81	UNCH	----	----	0	- 456	
28JUL16	----	----	20.54	UNCH	----	----	456	UNCH	
29JUL16	----	----	21.44	UNCH	----	----	456	UNCH	
30JUL16	----	----	29.20	UNCH	----	----	1368	UNCH	
31JUL16	----	----	22.12	UNCH	----	----	1368	UNCH	
01AUG16	----	----	22.78	UNCH	----	----	456	UNCH	
02AUG16	----	----	22.30	UNCH	----	----	456	UNCH	
03AUG16	----	----	18.96	UNCH	----	----	456	UNCH	
04AUG16	----	----	19.33	- 2.82	----	----	456	UNCH	
05AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
06AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
07AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
08AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
09AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
10AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
11AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
12AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
13AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
14AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
15AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
16AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
17AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
18AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
19AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
20AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
21AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
22AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
23AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
24AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
25AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
26AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
27AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
28AUG16	----	----	22.15	UNCH	----	----	1368	UNCH	
29AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
30AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
31AUG16	----	----	22.15	UNCH	----	----	456	UNCH	
TOTAL IDO FUT							25080	- 456	
KI FUT			ISO NEW ENGLAND OFF-PEAK LMP						
JUL16	----	----	22.44	UNCH	----	----	38	UNCH	
AUG16	----	----	22.04	- 0.06	----	----	38	UNCH	
SEP16	----	----	21.00	+ 0.28	----	----	38	UNCH	
OCT16	----	----	21.20	+ 0.47	----	----	38	UNCH	
NOV16	----	----	26.08	+ 0.30	----	----	38	UNCH	
DEC16	----	----	40.13	+ 0.63	----	----	38	UNCH	
JAN17	----	----	57.38	+ 0.80	----	----	14	UNCH	
FEB17	----	----	52.72	+ 0.75	----	----	14	UNCH	
MAR17	----	----	39.95	+ 0.20	----	----	14	UNCH	
APR17	----	----	26.15	+ 0.15	----	----	14	UNCH	
MAY17	----	----	20.85	+ 0.05	----	----	14	UNCH	
JUN17	----	----	20.55	+ 0.05	----	----	14	UNCH	
JUL17	----	----	24.54	+ 0.04	----	----	14	UNCH	
AUG17	----	----	20.26	+ 0.06	----	----	14	UNCH	
SEP17	----	----	19.20	UNCH	----	----	14	UNCH	
OCT17	----	----	20.45	+ 0.05	----	----	14	UNCH	
NOV17	----	----	28.20	- 0.05	----	----	14	UNCH	
DEC17	----	----	38.95	- 0.30	----	----	14	UNCH	
TOTAL KI FUT							396		
NI FUT			ISO NEW ENGLAND PEAK LMP						
JUL16	----	----	42.61	UNCH	----	----	35	UNCH	
AUG16	----	----	36.33	- 0.26	----	----	35	UNCH	
SEP16	----	----	31.45	+ 0.18	----	----	35	UNCH	

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
NI FUT	ISO NEW ENGLAND PEAK LMP								
OCT16	----	----	31.58	+	0.43	----	----	35	UNCH
NOV16	----	----	35.63	+	0.30	----	----	35	UNCH
DEC16	----	----	51.33	+	0.25	----	----	35	UNCH
JAN17	----	----	72.93	+	1.80	----	----	27	UNCH
FEB17	----	----	70.57	+	1.27	----	----	27	UNCH
MAR17	----	----	50.25	+	0.50	----	----	17	UNCH
APR17	----	----	35.25	+	0.40	----	----	17	UNCH
MAY17	----	----	30.40	+	0.25	----	----	17	UNCH
JUN17	----	----	32.75	+	0.45	----	----	17	UNCH
JUL17	----	----	41.39	+	0.07	----	----	17	UNCH
AUG17	----	----	38.61	+	0.08	----	----	17	UNCH
SEP17	----	----	30.75	+	0.15	----	----	17	UNCH
OCT17	----	----	31.40		UNCH	----	----	17	UNCH
NOV17	----	----	37.10	+	0.25	----	----	17	UNCH
DEC17	----	----	51.75	+	0.35	----	----	17	UNCH
TOTAL	NI FUT							434	
HMW FUT	MIDWEST ISO MICHIGAN HUB 5MW PEAK C								
JUL16	----	----	44.03		UNCH	----	----	440	UNCH
AUG16	----	----	41.03	+	0.36	----	----	506	UNCH
SEP16	----	----	36.15	+	0.34	----	----	462	UNCH
OCT16	----	----	35.85	+	0.35	----	----	462	UNCH
NOV16	----	----	36.28	+	0.70	----	----	462	UNCH
DEC16	----	----	37.50	+	0.30	----	----	462	UNCH
JAN17	----	----	46.28	+	0.38	----	----	840	UNCH
FEB17	----	----	44.62	-	0.08	----	----	800	UNCH
MAR17	----	----	38.63	+	0.18	----	----	920	UNCH
APR17	----	----	37.92	+	0.17	----	----	800	UNCH
MAY17	----	----	37.30	+	0.07	----	----	880	UNCH
JUN17	----	----	37.40	+	0.07	----	----	880	UNCH
JUL17	----	----	44.68	+	0.19	----	----	800	UNCH
AUG17	----	----	41.02	+	0.21	----	----	920	UNCH
SEP17	----	----	36.08	+	0.05	----	----	800	UNCH
OCT17	----	----	34.56	-	0.17	----	----	880	UNCH
NOV17	----	----	35.92	+	0.10	----	----	840	UNCH
DEC17	----	----	38.12	-	0.23	----	----	800	UNCH
JAN18	----	----	47.81	+	0.25	----	----	44	UNCH
FEB18	----	----	44.64	+	0.22	----	----	40	UNCH
MAR18	----	----	39.43	+	0.02	----	----	44	UNCH
APR18	----	----	35.54	+	0.03	----	----	42	UNCH
MAY18	----	----	37.59	+	0.06	----	----	44	UNCH
JUN18	----	----	38.10	+	0.01	----	----	42	UNCH
JUL18	----	----	45.05	+	0.02	----	----	42	UNCH
AUG18	----	----	40.86	+	0.03	----	----	46	UNCH
SEP18	----	----	36.46	+	0.04	----	----	38	UNCH
OCT18	----	----	35.03	+	0.03	----	----	46	UNCH
NOV18	----	----	35.39	+	0.03	----	----	42	UNCH
DEC18	----	----	38.10	+	0.01	----	----	40	UNCH
TOTAL	HMW FUT							13464	
FTM FUT	MISO INDIANA HUB 5MW OFPK CAL MO RT								
JUL16	----	----	23.62		UNCH	----	----	4240	UNCH
AUG16	----	----	23.18		UNCH	----	----	3760	UNCH
SEP16	----	----	22.24	+	0.11	----	----	3840	UNCH
OCT16	----	----	23.63		UNCH	----	----	4080	UNCH
NOV16	----	----	23.75		UNCH	----	----	3850	UNCH
DEC16	----	----	26.63		UNCH	----	----	4080	UNCH
TOTAL	FTM FUT							23850	
FAD FUT	MISO INDIANA HUB 5MW OFPK CALDAY DA								
26JUL16	----	----	21.92		UNCH	----	----	0	- 200
27JUL16	----	----	21.62		UNCH	----	----	200	UNCH
28JUL16	----	----	21.65		UNCH	----	----	200	UNCH
29JUL16	----	----	21.28		UNCH	----	----	200	UNCH
30JUL16	----	----	27.03		UNCH	----	----	600	UNCH
31JUL16	----	----	25.36		UNCH	----	----	600	UNCH
01AUG16	----	----	19.53		UNCH	----	----	200	UNCH
02AUG16	----	----	22.23		UNCH	----	----	200	UNCH
03AUG16	----	----	21.39		UNCH	----	----	200	UNCH
04AUG16	----	----	21.59	-	2.21	----	----	200	UNCH
05AUG16	----	----	23.80		UNCH	----	----	200	UNCH
06AUG16	----	----	23.80		UNCH	----	----	600	UNCH
07AUG16	----	----	23.80		UNCH	----	----	600	UNCH
08AUG16	----	----	23.80		UNCH	----	----	200	UNCH
09AUG16	----	----	23.80		UNCH	----	----	200	UNCH
10AUG16	----	----	23.80		UNCH	----	----	200	UNCH
11AUG16	----	----	23.80		UNCH	----	----	200	UNCH
12AUG16	----	----	23.80		UNCH	----	----	200	UNCH
13AUG16	----	----	23.80		UNCH	----	----	600	UNCH
14AUG16	----	----	23.80		UNCH	----	----	600	UNCH
15AUG16	----	----	23.80		UNCH	----	----	200	UNCH
16AUG16	----	----	23.80		UNCH	----	----	200	UNCH
17AUG16	----	----	23.80		UNCH	----	----	200	UNCH
18AUG16	----	----	23.80		UNCH	----	----	200	UNCH
19AUG16	----	----	23.80		UNCH	----	----	200	UNCH
20AUG16	----	----	23.80		UNCH	----	----	600	UNCH
21AUG16	----	----	23.80		UNCH	----	----	600	UNCH
22AUG16	----	----	23.80		UNCH	----	----	200	UNCH
23AUG16	----	----	23.80		UNCH	----	----	200	UNCH
24AUG16	----	----	23.80		UNCH	----	----	200	UNCH
25AUG16	----	----	23.80		UNCH	----	----	200	UNCH
26AUG16	----	----	23.80		UNCH	----	----	200	UNCH
27AUG16	----	----	23.80		UNCH	----	----	600	UNCH
28AUG16	----	----	23.80		UNCH	----	----	600	UNCH
29AUG16	----	----	23.80		UNCH	----	----	200	UNCH
30AUG16	----	----	23.80		UNCH	----	----	200	UNCH
31AUG16	----	----	23.80		UNCH	----	----	200	UNCH
TOTAL	FAD FUT							11200	- 200
FTD FUT	MISO INDIANA HUB 5MW OFPK CALDAY RT								
26JUL16	----	----	21.74		UNCH	----	----	0	- 384
27JUL16	----	----	22.38		UNCH	----	----	384	UNCH
28JUL16	----	----	22.43		UNCH	----	----	384	UNCH
29JUL16	----	----	22.73		UNCH	----	----	384	UNCH
30JUL16	----	----	27.13		UNCH	----	----	1152	UNCH
31JUL16	----	----	25.40		UNCH	----	----	1152	UNCH
01AUG16	----	----	22.11		UNCH	----	----	384	UNCH

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61		
			GLOBAL EX	PRICE		GLOBAL EX®	PNT/PIT	OPEN	
			OPEN	HIGH/LOW	SETT. & PT. CHGE	VOLUME	VOLUME	INTEREST	
FTD FUT	MISO INDIANA HUB 5MW OFPK	CALDAY RT							
02AUG16	----	----		23.17 - 0.03		----	----	384	UNCH
03AUG16	----	----		23.20 UNCH		----	----	384	UNCH
04AUG16	----	----		23.20 UNCH		----	----	384	UNCH
05AUG16	----	----		23.20 UNCH		----	----	384	UNCH
06AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
07AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
08AUG16	----	----		23.20 UNCH		----	----	384	UNCH
09AUG16	----	----		23.20 UNCH		----	----	384	UNCH
10AUG16	----	----		23.20 UNCH		----	----	384	UNCH
11AUG16	----	----		23.20 UNCH		----	----	384	UNCH
12AUG16	----	----		23.20 UNCH		----	----	384	UNCH
13AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
14AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
15AUG16	----	----		23.20 UNCH		----	----	384	UNCH
16AUG16	----	----		23.20 UNCH		----	----	384	UNCH
17AUG16	----	----		23.20 UNCH		----	----	384	UNCH
18AUG16	----	----		23.20 UNCH		----	----	384	UNCH
19AUG16	----	----		23.20 UNCH		----	----	384	UNCH
20AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
21AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
22AUG16	----	----		23.20 UNCH		----	----	384	UNCH
23AUG16	----	----		23.20 UNCH		----	----	384	UNCH
24AUG16	----	----		23.20 UNCH		----	----	384	UNCH
25AUG16	----	----		23.20 UNCH		----	----	384	UNCH
26AUG16	----	----		23.20 UNCH		----	----	384	UNCH
27AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
28AUG16	----	----		23.20 UNCH		----	----	1152	UNCH
29AUG16	----	----		23.20 UNCH		----	----	384	UNCH
30AUG16	----	----		23.20 UNCH		----	----	384	UNCH
31AUG16	----	----		23.20 UNCH		----	----	384	UNCH
TOTAL FTD FUT								21504 -	384
PDD FUT	MISO INDIANA HUB 5MW PK	CALDAYHD							
26JUL16	----	----		44.38 UNCH		----	----	0 -	35
27JUL16	----	----		41.10 UNCH		----	----	35	UNCH
28JUL16	----	----		33.88 UNCH		----	----	35	UNCH
29JUL16	----	----		31.66 UNCH		----	----	35	UNCH
01AUG16	----	----		35.31 UNCH		----	----	35	UNCH
02AUG16	----	----		41.39 UNCH		----	----	35	UNCH
03AUG16	----	----		41.08 UNCH		----	----	35	UNCH
04AUG16	----	----		38.34 - 4.41		----	----	35	UNCH
05AUG16	----	----		40.00 - 2.75		----	----	35	UNCH
08AUG16	----	----		40.75 + 0.75		----	----	35	UNCH
09AUG16	----	----		40.75 + 0.75		----	----	35	UNCH
10AUG16	----	----		40.75 + 0.75		----	----	35	UNCH
11AUG16	----	----		40.75 + 0.75		----	----	35	UNCH
12AUG16	----	----		40.75 + 0.75		----	----	35	UNCH
15AUG16	----	----		36.50 UNCH		----	----	35	UNCH
16AUG16	----	----		36.50 UNCH		----	----	35	UNCH
17AUG16	----	----		36.50 UNCH		----	----	35	UNCH
18AUG16	----	----		36.50 UNCH		----	----	35	UNCH
19AUG16	----	----		36.50 UNCH		----	----	35	UNCH
22AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
23AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
24AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
25AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
26AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
29AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
30AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
31AUG16	----	----		34.59 - 0.04		----	----	35	UNCH
TOTAL PDD FUT								910 -	35
PTD FUT	MISO INDIANA HUB 5MW PK	CAL-DAY RT							
25JUL16	----	----		73.32 UNCH		----	----	0 -	159
26JUL16	----	----		38.75 UNCH		----	----	159	UNCH
27JUL16	----	----		44.44 UNCH		----	----	159	UNCH
28JUL16	----	----		41.20 UNCH		----	----	159	UNCH
29JUL16	----	----		37.80 UNCH		----	----	159	UNCH
01AUG16	----	----		38.31 UNCH		----	----	159	UNCH
02AUG16	----	----		42.21 + 3.96		----	----	159	UNCH
03AUG16	----	----		41.00 UNCH		----	----	159	UNCH
04AUG16	----	----		42.75 UNCH		----	----	159	UNCH
05AUG16	----	----		40.00 - 2.75		----	----	159	UNCH
08AUG16	----	----		40.75 + 0.75		----	----	159	UNCH
09AUG16	----	----		40.75 + 0.75		----	----	159	UNCH
10AUG16	----	----		40.75 + 0.75		----	----	159	UNCH
11AUG16	----	----		40.75 + 0.75		----	----	159	UNCH
12AUG16	----	----		40.75 + 0.75		----	----	159	UNCH
15AUG16	----	----		36.50 UNCH		----	----	159	UNCH
16AUG16	----	----		36.50 UNCH		----	----	159	UNCH
17AUG16	----	----		36.50 UNCH		----	----	159	UNCH
18AUG16	----	----		36.50 UNCH		----	----	159	UNCH
19AUG16	----	----		36.50 UNCH		----	----	159	UNCH
22AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
23AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
24AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
25AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
26AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
29AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
30AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
31AUG16	----	----		34.59 - 0.04		----	----	159	UNCH
TOTAL PTD FUT								4293 -	159
HMO FUT	MISO MICHIGAN HUB OF-PK	DA MONTHLY							
JUL16	----	----		26.49 UNCH		----	----	9328	UNCH
AUG16	----	----		25.58 - 0.04		----	----	8272	UNCH
SEP16	----	----		24.74 + 0.11		----	----	8448	UNCH
OCT16	----	----		26.13 UNCH		----	----	8976	UNCH
NOV16	----	----		26.25 UNCH		----	----	8448	UNCH
DEC16	----	----		29.13 UNCH		----	----	8976	UNCH
JAN17	----	----		37.04 + 0.02		----	----	12240	UNCH
FEB17	----	----		32.46 - 0.02		----	----	10560	UNCH
MAR17	----	----		30.65 - 0.22		----	----	11280	UNCH
APR17	----	----		25.10 + 0.22		----	----	12000	UNCH
MAY17	----	----		24.50 UNCH		----	----	11760	UNCH
JUN17	----	----		24.50 UNCH		----	----	11040	UNCH
JUL17	----	----		28.31 UNCH		----	----	12720	UNCH

		GLOBAL EX	OPEN	HIGH/LOW		SETT. PRICE	& PT. CHGE		GLOBAL EX®	PNT/PIT	OPEN	
									VOLUME	VOLUME	INTEREST	
HMO FUT	MISO MICHIGAN HUB OF-PK DA MONTHLY											
AUG17		----		----		25.69		UNCH	----	----	11280	UNCH
SEP17		----		----		24.50		UNCH	----	----	12000	UNCH
OCT17		----		----		26.06		UNCH	----	----	11760	UNCH
NOV17		----		----		26.06		UNCH	----	----	11520	UNCH
DEC17		----		----		29.26		UNCH	----	----	12720	UNCH
JAN18		----		----		37.87	+	0.59	----	----	784	UNCH
FEB18		----		----		34.73	+	0.56	----	----	704	UNCH
MAR18		----		----		29.70	-	0.08	----	----	784	UNCH
APR18		----		----		27.75	-	0.08	----	----	768	UNCH
MAY18		----		----		24.47	-	0.04	----	----	784	UNCH
JUN18		----		----		25.29	-	0.04	----	----	768	UNCH
JUL18		----		----		27.70	-	0.08	----	----	816	UNCH
AUG18		----		----		27.04	-	0.03	----	----	752	UNCH
SEP18		----		----		25.34	-	0.04	----	----	832	UNCH
OCT18		----		----		26.06	-	0.04	----	----	752	UNCH
NOV18		----		----		26.47	-	0.04	----	----	768	UNCH
DEC18		----		----		28.37	-	0.08	----	----	848	UNCH
TOTAL	HMO FUT										202688	
UD FUT	N ILLINOIS HUB DAILY											
01AUG16		----		----		38.51		UNCH	----	----	0 -	89
02AUG16		----		----		34.78	-	2.22	----	----	89	UNCH
03AUG16		----		----		37.00		UNCH	----	----	89	UNCH
04AUG16		----		----		39.25	+	1.25	----	----	89	UNCH
05AUG16		----		----		38.00		UNCH	----	----	89	UNCH
08AUG16		----		----		35.00		UNCH	----	----	89	UNCH
09AUG16		----		----		35.00		UNCH	----	----	89	UNCH
10AUG16		----		----		35.00		UNCH	----	----	89	UNCH
11AUG16		----		----		35.00		UNCH	----	----	89	UNCH
12AUG16		----		----		35.00		UNCH	----	----	89	UNCH
15AUG16		----		----		36.00		UNCH	----	----	89	UNCH
16AUG16		----		----		36.00		UNCH	----	----	89	UNCH
17AUG16		----		----		36.00		UNCH	----	----	89	UNCH
18AUG16		----		----		36.00		UNCH	----	----	89	UNCH
19AUG16		----		----		36.00		UNCH	----	----	89	UNCH
22AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
23AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
24AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
25AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
26AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
29AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
30AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
31AUG16		----		----		34.00	+	0.37	----	----	89	UNCH
TOTAL	UD FUT										1958 -	89
UM FUT	N ILLINOIS HUB MTHLY											
AUG16		----		----		35.21	+	0.11	----	----	20	UNCH
SEP16		----		----		31.78	+	0.22	----	----	20	UNCH
OCT16		----		----		30.75	+	0.20	----	----	20	UNCH
NOV16		----		----		31.28	+	0.30	----	----	20	UNCH
DEC16		----		----		33.20	+	0.22	----	----	20	UNCH
JAN17		----		----		42.47	+	0.54	----	----	20	UNCH
FEB17		----		----		43.23	+	0.11	----	----	20	UNCH
MAR17		----		----		33.47	+	0.29	----	----	20	UNCH
APR17		----		----		31.98	+	0.26	----	----	20	UNCH
MAY17		----		----		32.35	+	0.17	----	----	20	UNCH
JUN17		----		----		32.25	+	0.07	----	----	20	UNCH
JUL17		----		----		38.98	+	0.21	----	----	20	UNCH
AUG17		----		----		38.57	+	0.19	----	----	20	UNCH
SEP17		----		----		30.75	+	0.30	----	----	20	UNCH
OCT17		----		----		29.52	-	0.01	----	----	20	UNCH
NOV17		----		----		30.22	+	0.25	----	----	20	UNCH
DEC17		----		----		33.34	-	0.08	----	----	20	UNCH
TOTAL	UM FUT										340	
P3 FUT	NEPOOL CNCTCT 5MW D AH O PK											
JUL16		----		----		22.69		UNCH	----	----	2120	UNCH
AUG16		----		----		22.64	-	0.07	----	----	1880	UNCH
SEP16		----		----		21.55	+	0.35	----	----	1920	UNCH
OCT16		----		----		21.20	+	0.35	----	----	2040	UNCH
NOV16		----		----		26.00	+	0.40	----	----	1925	UNCH
DEC16		----		----		40.25	+	0.75	----	----	2040	UNCH
JAN17		----		----		57.48	+	0.80	----	----	408	UNCH
FEB17		----		----		51.52	+	0.70	----	----	352	UNCH
MAR17		----		----		38.44	-	0.31	----	----	375	UNCH
APR17		----		----		26.71	+	0.13	----	----	400	UNCH
MAY17		----		----		20.69	+	0.10	----	----	392	UNCH
JUN17		----		----		22.58	+	0.11	----	----	368	UNCH
JUL17		----		----		24.92	-	0.08	----	----	424	UNCH
AUG17		----		----		20.84	-	0.05	----	----	376	UNCH
SEP17		----		----		19.25	+	0.10	----	----	400	UNCH
OCT17		----		----		19.99	+	0.24	----	----	392	UNCH
NOV17		----		----		28.15	+	0.14	----	----	385	UNCH
DEC17		----		----		37.85	+	0.18	----	----	424	UNCH
TOTAL	P3 FUT										16621	
P2 FUT	NEPOOL CONECTIC 5MW D AH PK											
JUL16		----		----		43.17		UNCH	----	----	100	UNCH
AUG16		----		----		36.86	-	0.28	----	----	115	UNCH
SEP16		----		----		32.05	+	0.20	----	----	105	UNCH
OCT16		----		----		31.90	+	0.40	----	----	105	UNCH
NOV16		----		----		35.70	+	0.25	----	----	105	UNCH
DEC16		----		----		51.40	+	0.60	----	----	105	UNCH
JAN17		----		----		73.42	+	1.72	----	----	21	UNCH
FEB17		----		----		70.08	+	1.18	----	----	20	UNCH
MAR17		----		----		49.28	-	0.20	----	----	23	UNCH
APR17		----		----		35.57	+	0.24	----	----	20	UNCH
MAY17		----		----		30.67	-	0.03	----	----	22	UNCH
JUN17		----		----		34.37	+	0.22	----	----	22	UNCH
JUL17		----		----		42.82	+	0.69	----	----	20	UNCH
AUG17		----		----		39.87	+	0.64	----	----	23	UNCH
SEP17		----		----		30.77	+	0.07	----	----	20	UNCH
OCT17		----		----		31.47	+	0.42	----	----	22	UNCH
NOV17		----		----		36.62	+	0.30	----	----	21	UNCH
DEC17		----		----		50.68	+	0.17	----	----	20	UNCH
TOTAL	P2 FUT										889	
H2 FUT	NEPOOL INTR HUB 5MW D AH O PK											

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
	GLOBAL	OPEN	GLOBAL	SETT.	PRICE	GLOBAL	PNT/PIT	OPEN
			HIGH/LOW	& PT.	CHGE	VOLUME	VOLUME	INTEREST
SEP16	----	----	----	21.00	+ 0.28	----	----	19968 UNCH
OCT16	----	----	----	21.20	+ 0.47	----	----	13056 UNCH
NOV16	----	----	----	26.08	+ 0.30	----	----	12320 UNCH
DEC16	----	----	----	40.13	+ 0.63	----	----	11832 UNCH
JAN17	----	----	----	57.38	+ 0.80	----	----	20808 UNCH
FEB17	----	----	----	52.72	+ 0.75	----	----	17952 UNCH
MAR17	----	----	----	39.95	+ 0.20	----	----	12375 UNCH
APR17	----	----	----	26.15	+ 0.15	----	----	11600 UNCH
MAY17	----	----	----	20.85	+ 0.05	----	----	11368 UNCH
JUN17	----	----	----	20.55	+ 0.05	----	----	10672 UNCH
JUL17	----	----	----	24.54	+ 0.04	----	----	12296 UNCH
AUG17	----	----	----	20.26	+ 0.06	----	----	10904 UNCH
SEP17	----	----	----	19.20	UNCH	----	----	11600 UNCH
OCT17	----	----	----	20.45	+ 0.05	----	----	11368 UNCH
NOV17	----	----	----	28.20	- 0.05	----	----	10010 UNCH
DEC17	----	----	----	38.95	- 0.30	----	----	11024 UNCH
JAN18	----	----	----	57.10	+ 0.82	----	----	3920 UNCH
FEB18	----	----	----	54.40	+ 0.78	----	----	3520 UNCH
MAR18	----	----	----	39.20	+ 0.45	----	----	3910 UNCH
APR18	----	----	----	27.42	- 0.05	----	----	3840 UNCH
MAY18	----	----	----	20.70	- 0.08	----	----	3920 UNCH
JUN18	----	----	----	20.80	- 0.08	----	----	3840 UNCH
JUL18	----	----	----	22.73	- 0.08	----	----	4080 UNCH
AUG18	----	----	----	22.14	- 0.08	----	----	3760 UNCH
SEP18	----	----	----	22.78	- 0.03	----	----	4160 UNCH
OCT18	----	----	----	21.10	- 0.07	----	----	3760 UNCH
NOV18	----	----	----	28.86	- 0.05	----	----	3850 UNCH
DEC18	----	----	----	36.57	- 0.03	----	----	4240 UNCH
JAN19	----	----	----	59.81	- 0.09	----	----	5488 UNCH
FEB19	----	----	----	55.41	- 0.05	----	----	4928 UNCH
MAR19	----	----	----	39.89	- 0.06	----	----	5698 UNCH
APR19	----	----	----	26.71	- 0.07	----	----	5152 UNCH
MAY19	----	----	----	21.47	- 0.02	----	----	5488 UNCH
JUN19	----	----	----	23.06	- 0.03	----	----	5600 UNCH
JUL19	----	----	----	24.61	- 0.08	----	----	5488 UNCH
AUG19	----	----	----	24.01	- 0.08	----	----	5488 UNCH
SEP19	----	----	----	20.42	- 0.03	----	----	5600 UNCH
OCT19	----	----	----	21.92	- 0.02	----	----	5264 UNCH
NOV19	----	----	----	31.70	- 0.02	----	----	5614 UNCH
DEC19	----	----	----	39.19	- 0.06	----	----	5712 UNCH
JAN20	----	----	----	59.81	- 0.28	----	----	1568 UNCH
FEB20	----	----	----	56.88	- 0.21	----	----	1504 UNCH
MAR20	----	----	----	38.59	- 0.18	----	----	1564 UNCH
APR20	----	----	----	29.48	- 0.16	----	----	1472 UNCH
MAY20	----	----	----	22.13	- 0.10	----	----	1696 UNCH
JUN20	----	----	----	22.34	- 0.09	----	----	1472 UNCH
JUL20	----	----	----	24.11	- 0.15	----	----	1504 UNCH
AUG20	----	----	----	23.50	- 0.15	----	----	1632 UNCH
SEP20	----	----	----	24.41	- 0.10	----	----	1536 UNCH
OCT20	----	----	----	22.18	- 0.10	----	----	1568 UNCH
NOV20	----	----	----	30.29	- 0.11	----	----	1604 UNCH
DEC20	----	----	----	38.09	- 0.17	----	----	1568 UNCH
TOTAL H2 FUT								340161
U6 FUT								
NEPOOL INTR HUB 5MW D AH PK								
SEP16	----	----	----	31.45	+ 0.18	----	----	1512 UNCH
OCT16	----	----	----	31.58	+ 0.43	----	----	1155 UNCH
NOV16	----	----	----	35.63	+ 0.30	----	----	945 UNCH
DEC16	----	----	----	51.33	+ 0.25	----	----	945 UNCH
JAN17	----	----	----	72.93	+ 1.80	----	----	861 UNCH
FEB17	----	----	----	70.57	+ 1.27	----	----	820 UNCH
MAR17	----	----	----	50.25	+ 0.50	----	----	943 UNCH
APR17	----	----	----	35.25	+ 0.40	----	----	680 UNCH
MAY17	----	----	----	30.40	+ 0.25	----	----	638 UNCH
JUN17	----	----	----	32.75	+ 0.45	----	----	638 UNCH
JUL17	----	----	----	41.39	+ 0.07	----	----	1180 UNCH
AUG17	----	----	----	38.61	+ 0.08	----	----	1357 UNCH
SEP17	----	----	----	30.75	+ 0.15	----	----	580 UNCH
OCT17	----	----	----	31.40	UNCH	----	----	638 UNCH
NOV17	----	----	----	37.10	+ 0.25	----	----	609 UNCH
DEC17	----	----	----	51.75	+ 0.35	----	----	580 UNCH
JAN18	----	----	----	73.45	+ 1.42	----	----	242 UNCH
FEB18	----	----	----	71.05	+ 1.38	----	----	220 UNCH
MAR18	----	----	----	50.75	+ 0.75	----	----	242 UNCH
APR18	----	----	----	35.59	- 1.08	----	----	231 UNCH
MAY18	----	----	----	29.07	- 0.93	----	----	242 UNCH
JUN18	----	----	----	33.13	- 1.07	----	----	231 UNCH
JUL18	----	----	----	39.75	- 0.48	----	----	231 UNCH
AUG18	----	----	----	37.62	- 0.44	----	----	253 UNCH
SEP18	----	----	----	28.93	- 0.92	----	----	209 UNCH
OCT18	----	----	----	31.34	- 0.98	----	----	253 UNCH
NOV18	----	----	----	38.83	- 1.15	----	----	231 UNCH
DEC18	----	----	----	51.87	- 1.51	----	----	220 UNCH
JAN19	----	----	----	74.06	+ 0.10	----	----	660 UNCH
FEB19	----	----	----	68.62	+ 0.07	----	----	600 UNCH
MAR19	----	----	----	46.90	+ 0.06	----	----	315 UNCH
APR19	----	----	----	40.08	+ 0.02	----	----	330 UNCH
MAY19	----	----	----	30.11	- 0.04	----	----	330 UNCH
JUN19	----	----	----	35.81	- 0.01	----	----	300 UNCH
JUL19	----	----	----	44.05	- 0.01	----	----	330 UNCH
AUG19	----	----	----	38.25	- 0.04	----	----	330 UNCH
SEP19	----	----	----	30.77	- 0.04	----	----	300 UNCH
OCT19	----	----	----	32.15	+ 0.03	----	----	345 UNCH
NOV19	----	----	----	40.74	+ 0.07	----	----	300 UNCH
DEC19	----	----	----	53.05	+ 0.09	----	----	315 UNCH
JAN20	----	----	----	73.72	+ 0.28	----	----	88 UNCH
FEB20	----	----	----	70.03	+ 0.25	----	----	80 UNCH
MAR20	----	----	----	45.75	+ 0.18	----	----	88 UNCH
APR20	----	----	----	41.55	+ 0.15	----	----	88 UNCH
MAY20	----	----	----	31.35	+ 0.07	----	----	80 UNCH
JUN20	----	----	----	36.48	+ 0.12	----	----	88 UNCH
JUL20	----	----	----	43.96	+ 0.12	----	----	92 UNCH
AUG20	----	----	----	38.01	+ 0.07	----	----	84 UNCH
SEP20	----	----	----	30.38	+ 0.07	----	----	84 UNCH
OCT20	----	----	----	32.69	+ 0.09	----	----	88 UNCH
NOV20	----	----	----	40.93	+ 0.14	----	----	80 UNCH
DEC20	----	----	----	53.95	+ 0.24	----	----	88 UNCH
TOTAL U6 FUT								22369



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PRELIMINARY



PG61 BULLETIN #148@				ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61			
GLOBEX OPEN				GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
P7 FUT	NEPOOL NE MASS 5MW D AH PK										
JUL16		----		----		43.90	UNCH	----	----	100	UNCH
AUG16		----		----		37.29	- 0.31	----	----	115	UNCH
SEP16		----		----		32.55	+ 0.20	----	----	105	UNCH
OCT16		----		----		32.40	+ 0.40	----	----	105	UNCH
TOTAL	P7 FUT									425	
U4 FUT	NEPOOL RHD ISLD 5MW D AH PK										
JUL16		----		----		42.19	UNCH	----	----	780	UNCH
AUG16		----		----		36.27	- 0.28	----	----	897	UNCH
SEP16		----		----		31.65	+ 0.20	----	----	819	UNCH
OCT16		----		----		31.85	+ 0.40	----	----	609	UNCH
NOV16		----		----		35.65	+ 0.25	----	----	609	UNCH
DEC16		----		----		51.35	+ 0.60	----	----	609	UNCH
JAN17		----		----		72.26	+ 0.89	----	----	252	UNCH
FEB17		----		----		69.93	+ 0.40	----	----	240	UNCH
MAR17		----		----		50.59	+ 0.03	----	----	276	UNCH
APR17		----		----		35.29	+ 0.38	----	----	100	UNCH
MAY17		----		----		30.64	+ 0.10	----	----	110	UNCH
JUN17		----		----		32.91	+ 0.33	----	----	110	UNCH
JUL17		----		----		42.08	+ 0.86	----	----	100	UNCH
AUG17		----		----		39.24	+ 0.80	----	----	115	UNCH
SEP17		----		----		31.19	+ 0.20	----	----	100	UNCH
OCT17		----		----		31.65	+ 0.56	----	----	110	UNCH
NOV17		----		----		37.22	+ 0.47	----	----	105	UNCH
DEC17		----		----		52.00	+ 0.40	----	----	100	UNCH
TOTAL	U4 FUT									6041	
U5 FUT	NEPOOL RHODE IL 5MW D AH O PK										
JUL16		----		----		22.33	UNCH	----	----	13568	UNCH
AUG16		----		----		22.45	- 0.07	----	----	12032	UNCH
SEP16		----		----		21.60	+ 0.35	----	----	12288	UNCH
OCT16		----		----		21.65	+ 0.35	----	----	8976	UNCH
NOV16		----		----		26.45	+ 0.40	----	----	8470	UNCH
DEC16		----		----		40.70	+ 0.75	----	----	8976	UNCH
JAN17		----		----		57.54	+ 0.03	----	----	4896	UNCH
FEB17		----		----		52.87	+ 0.04	----	----	4224	UNCH
MAR17		----		----		39.96	- 0.09	----	----	4500	UNCH
APR17		----		----		26.89	+ 0.27	----	----	2000	UNCH
MAY17		----		----		20.69	+ 0.21	----	----	1960	UNCH
JUN17		----		----		22.01	+ 0.22	----	----	1840	UNCH
JUL17		----		----		24.76	+ 0.05	----	----	2120	UNCH
AUG17		----		----		20.44	+ 0.06	----	----	1880	UNCH
SEP17		----		----		19.52	+ 0.20	----	----	2000	UNCH
OCT17		----		----		20.49	+ 0.36	----	----	1960	UNCH
NOV17		----		----		29.23	+ 0.30	----	----	1925	UNCH
DEC17		----		----		40.62	+ 0.42	----	----	2120	UNCH
TOTAL	U5 FUT									95735	
L9 FUT	NEPOOL W CNT MASS 5MW D AH O PK										
JUL16		----		----		22.56	UNCH	----	----	8056	UNCH
AUG16		----		----		21.95	- 0.05	----	----	7144	UNCH
SEP16		----		----		21.06	+ 0.55	----	----	5376	UNCH
OCT16		----		----		21.06	+ 0.68	----	----	1632	UNCH
NOV16		----		----		26.48	+ 0.59	----	----	1540	UNCH
DEC16		----		----		40.39	+ 0.29	----	----	1632	UNCH
JAN17		----		----		56.94	+ 0.04	----	----	816	UNCH
FEB17		----		----		52.30	+ 0.03	----	----	704	UNCH
MAR17		----		----		39.52	- 0.09	----	----	750	UNCH
APR17		----		----		26.43	+ 0.27	----	----	800	UNCH
MAY17		----		----		20.22	+ 0.21	----	----	784	UNCH
JUN17		----		----		21.39	+ 0.22	----	----	736	UNCH
JUL17		----		----		24.14	+ 0.05	----	----	848	UNCH
AUG17		----		----		19.81	+ 0.05	----	----	752	UNCH
SEP17		----		----		19.00	+ 0.20	----	----	800	UNCH
OCT17		----		----		19.96	+ 0.35	----	----	784	UNCH
NOV17		----		----		28.72	+ 0.29	----	----	770	UNCH
DEC17		----		----		39.98	+ 0.42	----	----	848	UNCH
TOTAL	L9 FUT									34772	
R6 FUT	NEPOOL W CNTR M 5MW D AH PK										
JUL16		----		----		42.82	UNCH	----	----	700	UNCH
AUG16		----		----		36.64	- 0.27	----	----	575	UNCH
SEP16		----		----		32.00	- 1.40	----	----	420	UNCH
OCT16		----		----		32.00	- 0.99	----	----	210	UNCH
NOV16		----		----		35.77	- 1.89	----	----	210	UNCH
DEC16		----		----		52.09	- 1.97	----	----	210	UNCH
JAN17		----		----		73.58	+ 0.91	----	----	147	UNCH
FEB17		----		----		70.66	+ 0.42	----	----	140	UNCH
MAR17		----		----		43.25	- 0.10	----	----	161	UNCH
APR17		----		----		35.87	+ 0.39	----	----	140	UNCH
MAY17		----		----		31.37	+ 0.11	----	----	44	UNCH
JUN17		----		----		34.59	+ 0.37	----	----	44	UNCH
JUL17		----		----		41.66	+ 0.84	----	----	40	UNCH
AUG17		----		----		40.67	+ 0.82	----	----	46	UNCH
SEP17		----		----		32.46	+ 0.23	----	----	40	UNCH
OCT17		----		----		31.12	+ 0.54	----	----	44	UNCH
NOV17		----		----		38.20	+ 0.48	----	----	42	UNCH
DEC17		----		----		50.97	+ 0.39	----	----	40	UNCH
TOTAL	R6 FUT									3253	
CE FUT	NEW ENGLAND HUB PEAK DAILY										
19JUL16		----		----		33.67	UNCH	----	----	0 -	87
20JUL16		----		----		28.64	UNCH	----	----	87	UNCH
21JUL16		----		----		35.80	UNCH	----	----	87	UNCH
22JUL16		----		----		47.90	UNCH	----	----	87	UNCH
25JUL16		----		----		62.54	UNCH	----	----	87	UNCH
26JUL16		----		----		60.09	UNCH	----	----	87	UNCH
27JUL16		----		----		48.44	UNCH	----	----	87	UNCH
28JUL16		----		----		49.58	UNCH	----	----	87	UNCH
29JUL16		----		----		32.76	UNCH	----	----	87	UNCH
01AUG16		----		----		35.49	UNCH	----	----	77	UNCH
02AUG16		----		----		30.70	UNCH	----	----	77	UNCH
03AUG16		----		----		33.48	UNCH	----	----	77	UNCH
04AUG16		----		----		31.09	- 6.01	----	----	77	UNCH
05AUG16		----		----		37.10	UNCH	----	----	77	UNCH
08AUG16		----		----		37.10	UNCH	----	----	77	UNCH
09AUG16		----		----		37.10	UNCH	----	----	77	UNCH

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
CE FUT		NEW ENGLAND HUB PEAK DAILY						
10AUG16	----	----	37.10	UNCH	----	----	77	UNCH
11AUG16	----	----	37.10	UNCH	----	----	77	UNCH
12AUG16	----	----	37.10	UNCH	----	----	77	UNCH
15AUG16	----	----	37.10	UNCH	----	----	77	UNCH
16AUG16	----	----	37.10	UNCH	----	----	77	UNCH
17AUG16	----	----	37.10	UNCH	----	----	77	UNCH
18AUG16	----	----	37.10	UNCH	----	----	77	UNCH
19AUG16	----	----	37.10	UNCH	----	----	77	UNCH
22AUG16	----	----	37.10	UNCH	----	----	77	UNCH
23AUG16	----	----	37.10	UNCH	----	----	77	UNCH
24AUG16	----	----	37.10	UNCH	----	----	77	UNCH
25AUG16	----	----	37.10	UNCH	----	----	77	UNCH
26AUG16	----	----	37.10	UNCH	----	----	77	UNCH
29AUG16	----	----	37.10	UNCH	----	----	77	UNCH
30AUG16	----	----	37.10	UNCH	----	----	77	UNCH
31AUG16	----	----	37.10	UNCH	----	----	77	UNCH
TOTAL CE FUT							2467	- 87
GN FUT		NEW YORK HUB ZONE G PEAK DAILY						
19JUL16	----	----	39.30	UNCH	----	----	0	- 88
20JUL16	----	----	30.87	UNCH	----	----	88	UNCH
21JUL16	----	----	37.45	UNCH	----	----	88	UNCH
22JUL16	----	----	51.90	UNCH	----	----	88	UNCH
25JUL16	----	----	64.89	UNCH	----	----	88	UNCH
26JUL16	----	----	55.90	UNCH	----	----	88	UNCH
27JUL16	----	----	53.52	UNCH	----	----	88	UNCH
28JUL16	----	----	47.26	UNCH	----	----	88	UNCH
29JUL16	----	----	35.74	UNCH	----	----	88	UNCH
01AUG16	----	----	35.00	UNCH	----	----	93	UNCH
02AUG16	----	----	32.44	UNCH	----	----	93	UNCH
03AUG16	----	----	31.86	UNCH	----	----	93	UNCH
04AUG16	----	----	34.29	- 3.96	----	----	93	UNCH
05AUG16	----	----	38.25	UNCH	----	----	93	UNCH
08AUG16	----	----	38.25	UNCH	----	----	93	UNCH
09AUG16	----	----	38.25	UNCH	----	----	93	UNCH
10AUG16	----	----	38.25	UNCH	----	----	93	UNCH
11AUG16	----	----	38.25	UNCH	----	----	93	UNCH
12AUG16	----	----	38.25	UNCH	----	----	93	UNCH
15AUG16	----	----	38.25	UNCH	----	----	93	UNCH
16AUG16	----	----	38.25	UNCH	----	----	93	UNCH
17AUG16	----	----	38.25	UNCH	----	----	93	UNCH
18AUG16	----	----	38.25	UNCH	----	----	93	UNCH
19AUG16	----	----	38.25	UNCH	----	----	93	UNCH
22AUG16	----	----	38.25	UNCH	----	----	93	UNCH
23AUG16	----	----	38.25	UNCH	----	----	93	UNCH
24AUG16	----	----	38.25	UNCH	----	----	93	UNCH
25AUG16	----	----	38.25	UNCH	----	----	93	UNCH
26AUG16	----	----	38.25	UNCH	----	----	93	UNCH
29AUG16	----	----	38.25	UNCH	----	----	93	UNCH
30AUG16	----	----	38.25	UNCH	----	----	93	UNCH
31AUG16	----	----	38.25	UNCH	----	----	93	UNCH
TOTAL GN FUT							2843	- 88
JN FUT		NEW YORK HUB ZONE J PEAK DAILY						
19JUL16	----	----	43.48	UNCH	----	----	0	- 66
20JUL16	----	----	32.53	UNCH	----	----	66	UNCH
21JUL16	----	----	39.45	UNCH	----	----	66	UNCH
22JUL16	----	----	54.45	UNCH	----	----	66	UNCH
25JUL16	----	----	70.06	UNCH	----	----	66	UNCH
26JUL16	----	----	60.06	UNCH	----	----	66	UNCH
27JUL16	----	----	58.16	UNCH	----	----	66	UNCH
28JUL16	----	----	52.19	UNCH	----	----	66	UNCH
29JUL16	----	----	39.93	UNCH	----	----	66	UNCH
01AUG16	----	----	37.53	UNCH	----	----	66	UNCH
02AUG16	----	----	36.27	UNCH	----	----	66	UNCH
03AUG16	----	----	33.06	UNCH	----	----	66	UNCH
04AUG16	----	----	34.91	- 6.77	----	----	66	UNCH
05AUG16	----	----	41.68	UNCH	----	----	66	UNCH
08AUG16	----	----	41.68	UNCH	----	----	66	UNCH
09AUG16	----	----	41.68	UNCH	----	----	66	UNCH
10AUG16	----	----	41.68	UNCH	----	----	66	UNCH
11AUG16	----	----	41.68	UNCH	----	----	66	UNCH
12AUG16	----	----	41.68	UNCH	----	----	66	UNCH
15AUG16	----	----	41.68	UNCH	----	----	66	UNCH
16AUG16	----	----	41.68	UNCH	----	----	66	UNCH
17AUG16	----	----	41.68	UNCH	----	----	66	UNCH
18AUG16	----	----	41.68	UNCH	----	----	66	UNCH
19AUG16	----	----	41.68	UNCH	----	----	66	UNCH
22AUG16	----	----	41.68	UNCH	----	----	66	UNCH
23AUG16	----	----	41.68	UNCH	----	----	66	UNCH
24AUG16	----	----	41.68	UNCH	----	----	66	UNCH
25AUG16	----	----	41.68	UNCH	----	----	66	UNCH
26AUG16	----	----	41.68	UNCH	----	----	66	UNCH
29AUG16	----	----	41.68	UNCH	----	----	66	UNCH
30AUG16	----	----	41.68	UNCH	----	----	66	UNCH
31AUG16	----	----	41.68	UNCH	----	----	66	UNCH
TOTAL JN FUT							2046	- 66
UO FUT		NORTHERN ILLINOIS OFF-PEAK MONTHLY						
JUL16	----	----	22.08	UNCH	----	----	80	UNCH
AUG16	----	----	21.41	- 0.01	----	----	80	UNCH
SEP16	----	----	19.81	+ 0.25	----	----	80	UNCH
OCT16	----	----	20.55	+ 0.37	----	----	80	UNCH
NOV16	----	----	21.00	UNCH	----	----	80	UNCH
DEC16	----	----	24.43	UNCH	----	----	80	UNCH
TOTAL UO FUT							480	
KA FUT		NYISO A						
JUL16	----	----	58.52	UNCH	----	----	420	UNCH
AUG16	----	----	49.39	+ 0.48	----	----	460	UNCH
SEP16	----	----	36.18	- 0.02	----	----	420	UNCH
OCT16	----	----	35.18	+ 0.68	----	----	420	UNCH
NOV16	----	----	33.08	+ 0.43	----	----	420	UNCH
DEC16	----	----	41.63	+ 0.28	----	----	420	UNCH
TOTAL KA FUT							2560	
KB FUT		NYISO A OFF-PEAK						

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61	
		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
KB FUT	NYISO A OFF-PEAK						
JUL16		----	----	23.56 UNCH	----	----	130 UNCH
AUG16		----	----	21.92 - 0.09	----	----	130 UNCH
SEP16		----	----	18.38 - 0.45	----	----	130 UNCH
OCT16		----	----	17.73 - 0.05	----	----	130 UNCH
NOV16		----	----	20.90 + 0.22	----	----	130 UNCH
DEC16		----	----	29.95 + 0.12	----	----	140 UNCH
TOTAL KB FUT							790
KG FUT	NYISO G						
JUL16		----	----	44.29 UNCH	----	----	40 UNCH
AUG16		----	----	37.41 - 0.17	----	----	46 UNCH
SEP16		----	----	31.98 + 0.23	----	----	42 UNCH
OCT16		----	----	31.28 + 0.20	----	----	42 UNCH
NOV16		----	----	36.10 + 0.35	----	----	42 UNCH
DEC16		----	----	48.38 + 0.03	----	----	42 UNCH
TOTAL KG FUT							254
KH FUT	NYISO G OFF-PEAK						
JUL16		----	----	25.04 UNCH	----	----	30 UNCH
AUG16		----	----	24.08 - 0.11	----	----	30 UNCH
SEP16		----	----	20.63 + 0.21	----	----	30 UNCH
OCT16		----	----	20.73 + 0.25	----	----	20 UNCH
NOV16		----	----	27.03 + 0.18	----	----	20 UNCH
DEC16		----	----	36.23 + 0.08	----	----	20 UNCH
TOTAL KH FUT							150
KJ FUT	NYISO J						
JUL16		----	----	47.35 UNCH	----	----	440 UNCH
AUG16		----	----	40.60 - 0.29	----	----	506 UNCH
SEP16		----	----	34.55 + 0.42	----	----	336 UNCH
OCT16		----	----	32.78 + 0.41	----	----	357 UNCH
NOV16		----	----	37.68 + 0.48	----	----	336 UNCH
DEC16		----	----	50.98 + 0.30	----	----	336 UNCH
JAN17		----	----	79.76 + 1.58	----	----	105 UNCH
FEB17		----	----	73.99 + 0.97	----	----	100 UNCH
MAR17		----	----	50.90 + 0.60	----	----	115 UNCH
APR17		----	----	37.25 + 0.25	----	----	100 UNCH
MAY17		----	----	37.00 + 0.30	----	----	110 UNCH
JUN17		----	----	39.90 + 0.30	----	----	110 UNCH
JUL17		----	----	47.75 + 0.20	----	----	240 UNCH
AUG17		----	----	46.40 + 0.25	----	----	276 UNCH
SEP17		----	----	37.00 + 0.10	----	----	100 UNCH
OCT17		----	----	35.00 + 0.20	----	----	110 UNCH
NOV17		----	----	40.90 UNCH	----	----	105 UNCH
DEC17		----	----	51.15 - 0.05	----	----	100 UNCH
TOTAL KJ FUT							3882
KK FUT	NYISO J OFF-PEAK						
JUL16		----	----	26.43 UNCH	----	----	92 UNCH
AUG16		----	----	25.48 - 0.14	----	----	92 UNCH
SEP16		----	----	22.55 + 1.42	----	----	42 UNCH
OCT16		----	----	22.20 + 0.28	----	----	52 UNCH
NOV16		----	----	28.25 + 0.17	----	----	42 UNCH
DEC16		----	----	36.55 + 0.07	----	----	42 UNCH
JAN17		----	----	56.64 + 0.72	----	----	30 UNCH
FEB17		----	----	52.91 + 0.68	----	----	30 UNCH
MAR17		----	----	39.65 - 0.20	----	----	30 UNCH
APR17		----	----	24.65 - 0.40	----	----	30 UNCH
MAY17		----	----	20.45 - 0.10	----	----	30 UNCH
JUN17		----	----	22.05 - 0.10	----	----	30 UNCH
JUL17		----	----	29.23 - 0.10	----	----	30 UNCH
AUG17		----	----	27.27 - 0.10	----	----	30 UNCH
SEP17		----	----	22.55 - 0.10	----	----	30 UNCH
OCT17		----	----	22.80 - 0.10	----	----	30 UNCH
NOV17		----	----	29.20 - 0.10	----	----	30 UNCH
DEC17		----	----	36.45 - 0.10	----	----	30 UNCH
TOTAL KK FUT							722
LHV FUT	NYISO LOW HUD VAL CAP FUT						
NOV16		----	----	3.89 - 0.04	----	----	9 UNCH
DEC16		----	----	3.89 - 0.04	----	----	9 UNCH
JAN17		----	----	3.89 - 0.04	----	----	9 UNCH
FEB17		----	----	3.89 - 0.04	----	----	9 UNCH
MAR17		----	----	3.89 - 0.04	----	----	9 UNCH
APR17		----	----	3.89 - 0.04	----	----	9 UNCH
MAY17		----	----	8.45 UNCH	----	----	12 UNCH
JUN17		----	----	8.45 UNCH	----	----	12 UNCH
JUL17		----	----	8.45 UNCH	----	----	12 UNCH
AUG17		----	----	8.45 UNCH	----	----	12 UNCH
SEP17		----	----	8.45 UNCH	----	----	12 UNCH
OCT17		----	----	8.45 UNCH	----	----	12 UNCH
TOTAL LHV FUT							126
NNC FUT	NYISO NYC IN-CITY CAPACITY CAL MO						
AUG16		----	----	12.21 UNCH	----	----	200 UNCH
SEP16		----	----	12.02 - 0.16	----	----	200 UNCH
OCT16		----	----	12.02 - 0.16	----	----	200 UNCH
NOV16		----	----	4.21 - 0.04	----	----	209 UNCH
DEC16		----	----	4.21 - 0.17	----	----	209 UNCH
JAN17		----	----	4.21 - 0.04	----	----	176 UNCH
FEB17		----	----	4.21 - 0.04	----	----	176 UNCH
MAR17		----	----	4.21 - 0.04	----	----	176 UNCH
APR17		----	----	4.21 - 0.04	----	----	176 UNCH
MAY17		----	----	13.13 UNCH	----	----	29 UNCH
JUN17		----	----	13.13 UNCH	----	----	29 UNCH
JUL17		----	----	13.13 UNCH	----	----	29 UNCH
AUG17		----	----	13.13 UNCH	----	----	29 UNCH
SEP17		----	----	13.13 UNCH	----	----	29 UNCH
OCT17		----	----	13.13 UNCH	----	----	29 UNCH
NOV17		----	----	4.90 - 0.01	----	----	50 UNCH
DEC17		----	----	4.90 - 0.01	----	----	50 UNCH
JAN18		----	----	4.90 - 0.01	----	----	10 UNCH
FEB18		----	----	4.90 - 0.01	----	----	10 UNCH
MAR18		----	----	4.90 - 0.01	----	----	10 UNCH
APR18		----	----	4.90 - 0.01	----	----	10 UNCH
TOTAL NNC FUT							2036

		GLOBAL EX	OPEN	HIGH/LOW	SETT. PRICE		GLOBAL EX	PNT/PIT	OPEN
					& PT. CHGE		VOLUME	VOLUME	INTEREST
NRS FUT	NYISO REST OF STATE CAPACITY CAL MO								
AUG16		----	----		3.64 UNCH		----	----	236 UNCH
SEP16		----	----		3.68 - 0.05		----	----	236 UNCH
OCT16		----	----		3.68 - 0.05		----	----	225 UNCH
NOV16		----	----		1.27 - 0.01		----	----	197 UNCH
DEC16		----	----		1.27 - 0.01		----	----	197 UNCH
JAN17		----	----		1.27 - 0.01		----	----	174 UNCH
FEB17		----	----		1.27 - 0.01		----	----	174 UNCH
MAR17		----	----		1.27 - 0.01		----	----	174 UNCH
APR17		----	----		1.27 - 0.01		----	----	174 UNCH
MAY17		----	----		5.25 UNCH		----	----	87 UNCH
JUN17		----	----		5.25 UNCH		----	----	87 UNCH
JUL17		----	----		5.25 UNCH		----	----	87 UNCH
AUG17		----	----		5.25 UNCH		----	----	87 UNCH
SEP17		----	----		5.25 UNCH		----	----	87 UNCH
OCT17		----	----		5.25 UNCH		----	----	87 UNCH
NOV17		----	----		1.94 - 0.01		----	----	40 UNCH
DEC17		----	----		1.94 - 0.01		----	----	40 UNCH
JAN18		----	----		1.94 - 0.01		----	----	40 UNCH
FEB18		----	----		1.94 - 0.01		----	----	40 UNCH
MAR18		----	----		1.94 - 0.01		----	----	40 UNCH
APR18		----	----		1.94 - 0.01		----	----	40 UNCH
TOTAL	NRS FUT								2549
K4 FUT	NYISO ZONE A 5MW D AH O PK								
SEP16		----	----		18.38 - 0.45		----	----	24960 UNCH
OCT16		----	----		17.73 - 0.05		----	----	26520 UNCH
NOV16		----	----		20.90 + 0.22		----	----	18095 UNCH
DEC16		----	----		29.95 + 0.12		----	----	19176 UNCH
JAN17		----	----		37.64 + 0.36		----	----	12240 UNCH
FEB17		----	----		33.91 + 0.29		----	----	10560 UNCH
MAR17		----	----		25.15 UNCH		----	----	11250 UNCH
APR17		----	----		16.50 UNCH		----	----	12000 UNCH
MAY17		----	----		16.75 UNCH		----	----	11760 UNCH
JUN17		----	----		17.00 UNCH		----	----	11040 UNCH
JUL17		----	----		23.12 UNCH		----	----	12720 UNCH
AUG17		----	----		21.38 UNCH		----	----	11280 UNCH
SEP17		----	----		16.40 UNCH		----	----	12000 UNCH
OCT17		----	----		19.40 UNCH		----	----	11760 UNCH
NOV17		----	----		21.15 UNCH		----	----	11550 UNCH
DEC17		----	----		26.15 UNCH		----	----	12720 UNCH
JAN18		----	----		34.16 + 0.43		----	----	1960 UNCH
FEB18		----	----		31.10 + 0.43		----	----	1760 UNCH
MAR18		----	----		26.34 - 0.16		----	----	1955 UNCH
APR18		----	----		18.17 - 0.17		----	----	1920 UNCH
MAY18		----	----		17.79 - 0.12		----	----	1960 UNCH
JUN18		----	----		19.10 - 0.12		----	----	1920 UNCH
JUL18		----	----		22.89 - 0.16		----	----	2040 UNCH
AUG18		----	----		22.11 - 0.12		----	----	1880 UNCH
SEP18		----	----		18.71 - 0.12		----	----	2080 UNCH
OCT18		----	----		19.92 - 0.12		----	----	1880 UNCH
NOV18		----	----		20.85 - 0.11		----	----	1925 UNCH
DEC18		----	----		23.96 - 0.16		----	----	2120 UNCH
TOTAL	K4 FUT								253031
K3 FUT	NYISO ZONE A 5MW D AH PK								
SEP16		----	----		36.18 - 0.02		----	----	798 UNCH
OCT16		----	----		35.18 + 0.68		----	----	798 UNCH
NOV16		----	----		33.08 + 0.43		----	----	798 UNCH
DEC16		----	----		41.63 + 0.28		----	----	798 UNCH
JAN17		----	----		55.86 + 0.64		----	----	441 UNCH
FEB17		----	----		53.39 + 0.16		----	----	420 UNCH
MAR17		----	----		37.40 UNCH		----	----	483 UNCH
APR17		----	----		35.90 UNCH		----	----	420 UNCH
MAY17		----	----		35.15 UNCH		----	----	440 UNCH
JUN17		----	----		36.65 UNCH		----	----	440 UNCH
JUL17		----	----		48.20 + 0.06		----	----	500 UNCH
AUG17		----	----		45.45 + 0.04		----	----	575 UNCH
SEP17		----	----		37.15 UNCH		----	----	400 UNCH
OCT17		----	----		34.85 UNCH		----	----	440 UNCH
NOV17		----	----		35.85 UNCH		----	----	420 UNCH
DEC17		----	----		41.10 UNCH		----	----	400 UNCH
JAN18		----	----		55.45 + 0.34		----	----	176 UNCH
FEB18		----	----		51.24 + 0.29		----	----	160 UNCH
MAR18		----	----		38.83 + 0.04		----	----	176 UNCH
APR18		----	----		32.28 + 0.04		----	----	168 UNCH
MAY18		----	----		33.98 + 0.05		----	----	176 UNCH
JUN18		----	----		35.43 + 0.01		----	----	168 UNCH
JUL18		----	----		46.69 + 0.06		----	----	168 UNCH
AUG18		----	----		41.78 + 0.06		----	----	184 UNCH
SEP18		----	----		34.53 + 0.05		----	----	152 UNCH
OCT18		----	----		34.28 + 0.05		----	----	184 UNCH
NOV18		----	----		35.78 + 0.06		----	----	168 UNCH
DEC18		----	----		40.03 + 0.05		----	----	160 UNCH
TOTAL	K3 FUT								10611
ZAO FUT	NYISO ZONE A DA OP DAILY								
27JUL16		----	----		20.88 UNCH		----	----	0 - 520
28JUL16		----	----		20.13 UNCH		----	----	520 UNCH
29JUL16		----	----		20.07 UNCH		----	----	520 UNCH
30JUL16		----	----		21.40 UNCH		----	----	1560 UNCH
31JUL16		----	----		22.87 UNCH		----	----	1560 UNCH
01AUG16		----	----		18.96 UNCH		----	----	520 UNCH
02AUG16		----	----		18.60 UNCH		----	----	520 UNCH
03AUG16		----	----		18.91 UNCH		----	----	520 UNCH
04AUG16		----	----		17.89 - 4.34		----	----	520 UNCH
05AUG16		----	----		22.23 UNCH		----	----	520 UNCH
06AUG16		----	----		22.23 UNCH		----	----	1560 UNCH
07AUG16		----	----		22.23 UNCH		----	----	1560 UNCH
08AUG16		----	----		22.23 UNCH		----	----	520 UNCH
09AUG16		----	----		22.23 UNCH		----	----	520 UNCH
10AUG16		----	----		22.23 UNCH		----	----	520 UNCH
11AUG16		----	----		22.23 UNCH		----	----	520 UNCH
12AUG16		----	----		22.23 UNCH		----	----	520 UNCH
13AUG16		----	----		22.23 UNCH		----	----	1560 UNCH
14AUG16		----	----		22.23 UNCH		----	----	1560 UNCH
15AUG16		----	----		22.23 UNCH		----	----	520 UNCH
16AUG16		----	----		22.23 UNCH		----	----	520 UNCH



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	GLOBAL EX	OPEN	GLOBAL EX	SETT. PRICE		GLOBAL EX®	PNT/PIT		OPEN
			HIGH/LOW	& PT. CHGE		VOLUME	VOLUME		INTEREST
ZAO FUT	NYISO ZONE A DA OP DAILY								
17AUG16		----	----	22.23	UNCH	----	----	520	UNCH
18AUG16		----	----	22.23	UNCH	----	----	520	UNCH
19AUG16		----	----	22.23	UNCH	----	----	520	UNCH
20AUG16		----	----	22.23	UNCH	----	----	1560	UNCH
21AUG16		----	----	22.23	UNCH	----	----	1560	UNCH
22AUG16		----	----	22.23	UNCH	----	----	520	UNCH
23AUG16		----	----	22.23	UNCH	----	----	520	UNCH
24AUG16		----	----	22.23	UNCH	----	----	520	UNCH
25AUG16		----	----	22.23	UNCH	----	----	520	UNCH
26AUG16		----	----	22.23	UNCH	----	----	520	UNCH
27AUG16		----	----	22.23	UNCH	----	----	1560	UNCH
28AUG16		----	----	22.23	UNCH	----	----	1560	UNCH
29AUG16		----	----	22.23	UNCH	----	----	520	UNCH
30AUG16		----	----	22.23	UNCH	----	----	520	UNCH
31AUG16		----	----	22.23	UNCH	----	----	520	UNCH
TOTAL ZAO FUT								28600 -	520
AN FUT	NYISO ZONE A LBMP FUTURE								
19JUL16		----	----	49.15	UNCH	----	----	0 -	43
20JUL16		----	----	33.95	UNCH	----	----	43	UNCH
21JUL16		----	----	72.01	UNCH	----	----	43	UNCH
22JUL16		----	----	67.02	UNCH	----	----	43	UNCH
25JUL16		----	----	76.09	UNCH	----	----	43	UNCH
26JUL16		----	----	62.24	UNCH	----	----	43	UNCH
27JUL16		----	----	70.20	UNCH	----	----	43	UNCH
28JUL16		----	----	57.64	UNCH	----	----	43	UNCH
29JUL16		----	----	45.57	UNCH	----	----	43	UNCH
01AUG16		----	----	49.95	UNCH	----	----	43	UNCH
02AUG16		----	----	53.23	UNCH	----	----	43	UNCH
03AUG16		----	----	53.67	UNCH	----	----	43	UNCH
04AUG16		----	----	59.60 +	11.20	----	----	43	UNCH
05AUG16		----	----	48.40	UNCH	----	----	43	UNCH
08AUG16		----	----	48.40	UNCH	----	----	43	UNCH
09AUG16		----	----	48.40	UNCH	----	----	43	UNCH
10AUG16		----	----	48.40	UNCH	----	----	43	UNCH
11AUG16		----	----	48.40	UNCH	----	----	43	UNCH
12AUG16		----	----	48.40	UNCH	----	----	43	UNCH
15AUG16		----	----	48.40	UNCH	----	----	43	UNCH
16AUG16		----	----	48.40	UNCH	----	----	43	UNCH
17AUG16		----	----	48.40	UNCH	----	----	43	UNCH
18AUG16		----	----	48.40	UNCH	----	----	43	UNCH
19AUG16		----	----	48.40	UNCH	----	----	43	UNCH
22AUG16		----	----	48.40	UNCH	----	----	43	UNCH
23AUG16		----	----	48.40	UNCH	----	----	43	UNCH
24AUG16		----	----	48.40	UNCH	----	----	43	UNCH
25AUG16		----	----	48.40	UNCH	----	----	43	UNCH
26AUG16		----	----	48.40	UNCH	----	----	43	UNCH
29AUG16		----	----	48.40	UNCH	----	----	43	UNCH
30AUG16		----	----	48.40	UNCH	----	----	43	UNCH
31AUG16		----	----	48.40	UNCH	----	----	43	UNCH
TOTAL AN FUT								1333 -	43
A3 FUT	NYISO ZONE C 5MW D AH O PK								
JUL16		----	----	22.18	UNCH	----	----	2120	UNCH
AUG16		----	----	20.62 -	0.07	----	----	1880	UNCH
SEP16		----	----	17.25 -	0.25	----	----	8832	UNCH
OCT16		----	----	17.00 +	0.25	----	----	9384	UNCH
NOV16		----	----	20.50 +	0.25	----	----	8855	UNCH
DEC16		----	----	28.75 +	0.25	----	----	9384	UNCH
TOTAL A3 FUT								40455	
Q5 FUT	NYISO ZONE C 5MW D AH PK								
JUL16		----	----	38.75	UNCH	----	----	100	UNCH
AUG16		----	----	33.66 -	0.03	----	----	115	UNCH
SEP16		----	----	28.60	UNCH	----	----	483	UNCH
OCT16		----	----	30.25 +	0.50	----	----	483	UNCH
NOV16		----	----	28.50 +	0.50	----	----	483	UNCH
DEC16		----	----	36.50 +	0.50	----	----	483	UNCH
TOTAL Q5 FUT								2147	
58 FUT	NYISO ZONE E 5MW DAY AHEAD OFF-PEAK								
JUL16		----	----	22.60	UNCH	----	----	1696	UNCH
AUG16		----	----	22.97 -	0.11	----	----	1504	UNCH
SEP16		----	----	19.50 -	0.12	----	----	1536	UNCH
OCT16		----	----	19.23 +	0.10	----	----	1632	UNCH
NOV16		----	----	23.96 +	0.20	----	----	1540	UNCH
DEC16		----	----	33.09 +	0.10	----	----	1632	UNCH
JAN17		----	----	46.06 +	0.54	----	----	1632	UNCH
FEB17		----	----	42.48 +	0.48	----	----	1408	UNCH
MAR17		----	----	31.65 -	0.10	----	----	1500	UNCH
APR17		----	----	20.00 -	0.20	----	----	1600	UNCH
MAY17		----	----	18.02 -	0.06	----	----	1568	UNCH
JUN17		----	----	18.90 -	0.05	----	----	1472	UNCH
JUL17		----	----	24.84 -	0.05	----	----	1696	UNCH
AUG17		----	----	23.06 -	0.05	----	----	1504	UNCH
SEP17		----	----	18.85 -	0.05	----	----	1600	UNCH
OCT17		----	----	20.40 -	0.05	----	----	1568	UNCH
NOV17		----	----	24.22 -	0.06	----	----	1540	UNCH
DEC17		----	----	30.22 -	0.06	----	----	1696	UNCH
TOTAL 58 FUT								28324	
55 FUT	NYISO ZONE E 5MW DAY AHEAD PEAK								
JUL16		----	----	38.49	UNCH	----	----	80	UNCH
AUG16		----	----	41.30 -	0.45	----	----	92	UNCH
SEP16		----	----	34.08 +	0.10	----	----	84	UNCH
OCT16		----	----	33.23 +	0.44	----	----	84	UNCH
NOV16		----	----	34.59 +	0.39	----	----	84	UNCH
DEC16		----	----	45.00 +	0.15	----	----	84	UNCH
JAN17		----	----	65.26 +	0.79	----	----	84	UNCH
FEB17		----	----	62.36 +	0.28	----	----	80	UNCH
MAR17		----	----	42.65 +	0.25	----	----	92	UNCH
APR17		----	----	35.08 +	0.13	----	----	80	UNCH
MAY17		----	----	34.20 +	0.12	----	----	88	UNCH
JUN17		----	----	35.95 +	0.13	----	----	88	UNCH
JUL17		----	----	45.64 +	0.11	----	----	80	UNCH
AUG17		----	----	43.26 +	0.12	----	----	92	UNCH
SEP17		----	----	35.08	UNCH	----	----	80	UNCH



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PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61		
			GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
55 FUT			NYISO ZONE E 5MW DAY AHEAD PEAK						
OCT17			----	33.50 + 0.08			----	----	88 UNCH
NOV17			----	36.62 - 0.06			----	----	84 UNCH
DEC17			----	44.25 - 0.05			----	----	80 UNCH
TOTAL 55 FUT									1524
4M FUT			NYISO ZONE F 5MW DAY AHEAD OFF-PEAK						
JUL16			----	24.00 UNCH			----	----	2120 UNCH
AUG16			----	22.73 - 0.09			----	----	1880 UNCH
SEP16			----	20.25 + 0.50			----	----	1920 UNCH
OCT16			----	20.65 + 0.15			----	----	2040 UNCH
NOV16			----	28.15 + 0.15			----	----	1925 UNCH
DEC16			----	39.15 + 0.15			----	----	2040 UNCH
TOTAL 4M FUT									11925
4L FUT			NYISO ZONE F 5MW DAY AHEAD PEAK						
JUL16			----	39.72 UNCH			----	----	100 UNCH
AUG16			----	35.03 - 0.09			----	----	115 UNCH
SEP16			----	29.50 + 1.00			----	----	105 UNCH
OCT16			----	28.85 + 0.60			----	----	105 UNCH
NOV16			----	35.45 - 0.15			----	----	105 UNCH
DEC16			----	50.25 - 0.50			----	----	105 UNCH
TOTAL 4L FUT									635
D2 FUT			NYISO ZONE G 5MW D AH O PK						
SEP16			----	20.63 + 0.21			----	----	13056 UNCH
OCT16			----	20.73 + 0.25			----	----	14280 UNCH
NOV16			----	27.03 + 0.18			----	----	7700 UNCH
DEC16			----	36.23 + 0.08			----	----	9384 UNCH
JAN17			----	54.49 + 0.72			----	----	20400 UNCH
FEB17			----	51.06 + 0.68			----	----	17600 UNCH
MAR17			----	38.15 - 0.20			----	----	13125 UNCH
APR17			----	23.50 - 0.40			----	----	14000 UNCH
MAY17			----	19.30 - 0.10			----	----	13720 UNCH
JUN17			----	20.80 - 0.10			----	----	12880 UNCH
JUL17			----	26.56 - 0.10			----	----	14840 UNCH
AUG17			----	24.74 - 0.10			----	----	13160 UNCH
SEP17			----	21.30 - 0.10			----	----	14000 UNCH
OCT17			----	21.40 - 0.10			----	----	13720 UNCH
NOV17			----	27.30 - 0.10			----	----	13475 UNCH
DEC17			----	34.30 - 0.10			----	----	14840 UNCH
JAN18			----	55.99 + 1.28			----	----	14504 UNCH
FEB18			----	51.51 + 1.22			----	----	13024 UNCH
MAR18			----	35.72 - 0.17			----	----	14467 UNCH
APR18			----	22.14 - 0.18			----	----	14208 UNCH
MAY18			----	18.85 - 0.14			----	----	14504 UNCH
JUN18			----	20.59 - 0.14			----	----	14208 UNCH
JUL18			----	26.56 - 0.18			----	----	15096 UNCH
AUG18			----	25.27 - 0.13			----	----	13912 UNCH
SEP18			----	21.29 - 0.13			----	----	15392 UNCH
OCT18			----	22.48 - 0.14			----	----	13912 UNCH
NOV18			----	26.07 - 0.13			----	----	14245 UNCH
DEC18			----	34.72 - 0.17			----	----	15688 UNCH
TOTAL D2 FUT									393340
T3 FUT			NYISO ZONE G 5MW D AH PK						
SEP16			----	31.98 + 0.23			----	----	1428 UNCH
OCT16			----	31.28 + 0.20			----	----	1428 UNCH
NOV16			----	36.10 + 0.35			----	----	1638 UNCH
DEC16			----	48.38 + 0.03			----	----	1428 UNCH
JAN17			----	74.66 + 0.94			----	----	651 UNCH
FEB17			----	71.34 + 0.42			----	----	620 UNCH
MAR17			----	47.90 + 0.50			----	----	713 UNCH
APR17			----	34.25 + 0.25			----	----	620 UNCH
MAY17			----	33.25 + 0.25			----	----	682 UNCH
JUN17			----	35.25 + 0.25			----	----	682 UNCH
JUL17			----	43.08 + 0.16			----	----	440 UNCH
AUG17			----	41.07 + 0.19			----	----	506 UNCH
SEP17			----	33.00 UNCH			----	----	620 UNCH
OCT17			----	32.15 + 0.15			----	----	682 UNCH
NOV17			----	37.40 - 0.10			----	----	651 UNCH
DEC17			----	47.40 - 0.10			----	----	620 UNCH
JAN18			----	74.41 + 1.44			----	----	924 UNCH
FEB18			----	70.09 + 1.36			----	----	840 UNCH
MAR18			----	46.68 - 0.27			----	----	924 UNCH
APR18			----	32.66 - 0.23			----	----	882 UNCH
MAY18			----	33.78 - 0.23			----	----	924 UNCH
JUN18			----	34.64 - 0.28			----	----	882 UNCH
JUL18			----	45.36 - 0.32			----	----	882 UNCH
AUG18			----	42.21 - 0.28			----	----	966 UNCH
SEP18			----	33.17 - 0.23			----	----	798 UNCH
OCT18			----	32.15 - 0.24			----	----	966 UNCH
NOV18			----	37.94 - 0.23			----	----	882 UNCH
DEC18			----	49.12 - 0.27			----	----	840 UNCH
TOTAL T3 FUT									24119
ZGO FUT			NYISO ZONE G DA OP DAILY						
27JUL16			----	23.45 UNCH			----	----	0 - 272
28JUL16			----	22.37 UNCH			----	----	272 UNCH
29JUL16			----	23.12 UNCH			----	----	272 UNCH
30JUL16			----	24.38 UNCH			----	----	816 UNCH
31JUL16			----	23.30 UNCH			----	----	816 UNCH
01AUG16			----	21.21 UNCH			----	----	272 UNCH
02AUG16			----	20.35 UNCH			----	----	272 UNCH
03AUG16			----	20.53 UNCH			----	----	272 UNCH
04AUG16			----	19.17 - 5.26			----	----	272 UNCH
05AUG16			----	24.43 UNCH			----	----	272 UNCH
06AUG16			----	24.43 UNCH			----	----	816 UNCH
07AUG16			----	24.43 UNCH			----	----	816 UNCH
08AUG16			----	24.43 UNCH			----	----	272 UNCH
09AUG16			----	24.43 UNCH			----	----	272 UNCH
10AUG16			----	24.43 UNCH			----	----	272 UNCH
11AUG16			----	24.43 UNCH			----	----	272 UNCH
12AUG16			----	24.43 UNCH			----	----	272 UNCH
13AUG16			----	24.43 UNCH			----	----	816 UNCH
14AUG16			----	24.43 UNCH			----	----	816 UNCH
15AUG16			----	24.43 UNCH			----	----	272 UNCH
16AUG16			----	24.43 UNCH			----	----	272 UNCH



PRELIMINARY



PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS				wed, Aug 03, 2016 PG61			
GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
ZGO FUT		NYISO ZONE G DA OP DAILY							
17AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
18AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
19AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
20AUG16	----	----	24.43	UNCH	----	----	816	UNCH	
21AUG16	----	----	24.43	UNCH	----	----	816	UNCH	
22AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
23AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
24AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
25AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
26AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
27AUG16	----	----	24.43	UNCH	----	----	816	UNCH	
28AUG16	----	----	24.43	UNCH	----	----	816	UNCH	
29AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
30AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
31AUG16	----	----	24.43	UNCH	----	----	272	UNCH	
TOTAL ZGO FUT							14960	- 272	
D4 FUT		NYISO ZONE J 5MW D AH O PK							
OCT16	----	----	22.20	+ 0.28	----	----	2040	UNCH	
NOV16	----	----	28.25	+ 0.17	----	----	1925	UNCH	
DEC16	----	----	36.55	+ 0.07	----	----	2040	UNCH	
JAN17	----	----	56.64	+ 0.72	----	----	2040	UNCH	
FEB17	----	----	52.91	+ 0.68	----	----	1760	UNCH	
MAR17	----	----	39.65	- 0.20	----	----	1875	UNCH	
APR17	----	----	24.65	- 0.40	----	----	2000	UNCH	
MAY17	----	----	20.45	- 0.10	----	----	1960	UNCH	
JUN17	----	----	22.05	- 0.10	----	----	1840	UNCH	
JUL17	----	----	29.23	- 0.10	----	----	2120	UNCH	
AUG17	----	----	27.27	- 0.10	----	----	1880	UNCH	
SEP17	----	----	22.55	- 0.10	----	----	2000	UNCH	
OCT17	----	----	22.80	- 0.10	----	----	1960	UNCH	
NOV17	----	----	29.20	- 0.10	----	----	1925	UNCH	
DEC17	----	----	36.45	- 0.10	----	----	2120	UNCH	
JAN18	----	----	58.76	+ 0.65	----	----	7840	UNCH	
FEB18	----	----	54.49	+ 0.63	----	----	7040	UNCH	
MAR18	----	----	36.60	- 0.05	----	----	7820	UNCH	
APR18	----	----	23.74	- 0.10	----	----	7680	UNCH	
MAY18	----	----	20.08	- 0.07	----	----	7840	UNCH	
JUN18	----	----	22.67	- 0.06	----	----	7680	UNCH	
JUL18	----	----	29.69	- 0.07	----	----	8160	UNCH	
AUG18	----	----	28.72	- 0.03	----	----	7520	UNCH	
SEP18	----	----	21.30	- 0.06	----	----	8320	UNCH	
OCT18	----	----	24.30	- 0.05	----	----	7520	UNCH	
NOV18	----	----	27.81	- 0.03	----	----	7700	UNCH	
DEC18	----	----	36.14	- 0.05	----	----	8480	UNCH	
JAN19	----	----	58.88	+ 0.67	----	----	392	UNCH	
FEB19	----	----	54.60	+ 0.66	----	----	352	UNCH	
MAR19	----	----	37.10	+ 0.41	----	----	407	UNCH	
APR19	----	----	24.14	+ 0.23	----	----	368	UNCH	
MAY19	----	----	20.99	+ 0.24	----	----	392	UNCH	
JUN19	----	----	23.31	+ 0.28	----	----	400	UNCH	
JUL19	----	----	31.24	+ 0.34	----	----	392	UNCH	
AUG19	----	----	31.04	+ 0.33	----	----	392	UNCH	
SEP19	----	----	23.36	+ 0.28	----	----	400	UNCH	
OCT19	----	----	24.39	+ 0.29	----	----	376	UNCH	
NOV19	----	----	29.22	+ 0.36	----	----	401	UNCH	
DEC19	----	----	35.92	+ 0.40	----	----	408	UNCH	
JAN20	----	----	58.16	+ 1.92	----	----	392	UNCH	
FEB20	----	----	54.29	+ 1.83	----	----	376	UNCH	
MAR20	----	----	38.93	+ 1.28	----	----	391	UNCH	
APR20	----	----	23.38	+ 0.74	----	----	368	UNCH	
MAY20	----	----	22.17	+ 0.74	----	----	424	UNCH	
JUN20	----	----	24.63	+ 0.82	----	----	368	UNCH	
JUL20	----	----	31.40	+ 1.02	----	----	376	UNCH	
AUG20	----	----	29.90	+ 0.97	----	----	408	UNCH	
SEP20	----	----	25.07	+ 0.84	----	----	384	UNCH	
OCT20	----	----	25.65	+ 0.86	----	----	392	UNCH	
NOV20	----	----	28.88	+ 0.97	----	----	401	UNCH	
DEC20	----	----	37.14	+ 1.22	----	----	392	UNCH	
TOTAL D4 FUT							132437		
D3 FUT		NYISO ZONE J 5MW D AH PK							
SEP16	----	----	34.55	+ 0.42	----	----	861	UNCH	
OCT16	----	----	32.78	+ 0.41	----	----	861	UNCH	
NOV16	----	----	37.68	+ 0.48	----	----	861	UNCH	
DEC16	----	----	50.98	+ 0.30	----	----	861	UNCH	
JAN17	----	----	79.76	+ 1.58	----	----	126	UNCH	
FEB17	----	----	73.99	+ 0.97	----	----	120	UNCH	
MAR17	----	----	50.90	+ 0.60	----	----	138	UNCH	
APR17	----	----	37.25	+ 0.25	----	----	120	UNCH	
MAY17	----	----	37.00	+ 0.30	----	----	132	UNCH	
JUN17	----	----	39.90	+ 0.30	----	----	132	UNCH	
JUL17	----	----	47.75	+ 0.20	----	----	300	UNCH	
AUG17	----	----	46.40	+ 0.25	----	----	345	UNCH	
SEP17	----	----	37.00	+ 0.10	----	----	120	UNCH	
OCT17	----	----	35.00	+ 0.20	----	----	132	UNCH	
NOV17	----	----	40.90	UNCH	----	----	126	UNCH	
DEC17	----	----	51.15	- 0.05	----	----	120	UNCH	
JAN18	----	----	81.51	+ 0.46	----	----	440	UNCH	
FEB18	----	----	76.72	+ 0.42	----	----	400	UNCH	
MAR18	----	----	49.83	+ 0.07	----	----	440	UNCH	
APR18	----	----	34.69	UNCH	----	----	420	UNCH	
MAY18	----	----	36.68	+ 0.02	----	----	440	UNCH	
JUN18	----	----	38.62	- 0.01	----	----	420	UNCH	
JUL18	----	----	49.47	+ 0.02	----	----	420	UNCH	
AUG18	----	----	47.18	+ 0.05	----	----	460	UNCH	
SEP18	----	----	36.27	+ 0.02	----	----	380	UNCH	
OCT18	----	----	35.15	+ 0.01	----	----	460	UNCH	
NOV18	----	----	41.11	+ 0.05	----	----	420	UNCH	
DEC18	----	----	51.76	+ 0.08	----	----	400	UNCH	
JAN19	----	----	81.70	+ 1.05	----	----	22	UNCH	
FEB19	----	----	75.65	+ 0.95	----	----	20	UNCH	
MAR19	----	----	50.90	+ 0.64	----	----	21	UNCH	
APR19	----	----	36.05	+ 0.40	----	----	22	UNCH	
MAY19	----	----	35.05	+ 0.38	----	----	22	UNCH	
JUN19	----	----	40.15	+ 0.47	----	----	20	UNCH	
JUL19	----	----	52.95	+ 0.63	----	----	22	UNCH	



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GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
D3 FUT	NYISO ZONE J 5MW D AH PK								
AUG19	----	----	50.00	+	0.58	----	----	22	UNCH
SEP19	----	----	38.25	+	0.43	----	----	20	UNCH
OCT19	----	----	37.65	+	0.47	----	----	23	UNCH
NOV19	----	----	41.85	+	0.54	----	----	20	UNCH
DEC19	----	----	50.80	+	0.64	----	----	21	UNCH
JAN20	----	----	83.84	+	0.97	----	----	22	UNCH
FEB20	----	----	77.55	+	0.88	----	----	20	UNCH
MAR20	----	----	52.13	+	0.61	----	----	22	UNCH
APR20	----	----	35.80	+	0.37	----	----	22	UNCH
MAY20	----	----	37.90	+	0.40	----	----	20	UNCH
JUN20	----	----	39.10	+	0.42	----	----	22	UNCH
JUL20	----	----	52.58	+	0.57	----	----	23	UNCH
AUG20	----	----	47.89	+	0.50	----	----	21	UNCH
SEP20	----	----	36.80	+	0.39	----	----	21	UNCH
OCT20	----	----	37.00	+	0.39	----	----	22	UNCH
NOV20	----	----	43.79	+	0.49	----	----	20	UNCH
DEC20	----	----	52.63	+	0.62	----	----	22	UNCH
TOTAL D3 FUT								10967	
Z30 FUT	NYISO ZONE J DA OP DAILY								
27JUL16	----	----	26.19		UNCH	----	----	0 - 40	
28JUL16	----	----	24.19		UNCH	----	----	40	UNCH
29JUL16	----	----	24.88		UNCH	----	----	40	UNCH
30JUL16	----	----	27.25		UNCH	----	----	120	UNCH
31JUL16	----	----	24.82		UNCH	----	----	120	UNCH
01AUG16	----	----	21.98		UNCH	----	----	40	UNCH
02AUG16	----	----	20.61		UNCH	----	----	40	UNCH
03AUG16	----	----	20.76		UNCH	----	----	40	UNCH
04AUG16	----	----	19.34	-	6.59	----	----	40	UNCH
05AUG16	----	----	25.93		UNCH	----	----	40	UNCH
06AUG16	----	----	25.93		UNCH	----	----	120	UNCH
07AUG16	----	----	25.93		UNCH	----	----	120	UNCH
08AUG16	----	----	25.93		UNCH	----	----	40	UNCH
09AUG16	----	----	25.93		UNCH	----	----	40	UNCH
10AUG16	----	----	25.93		UNCH	----	----	40	UNCH
11AUG16	----	----	25.93		UNCH	----	----	40	UNCH
12AUG16	----	----	25.93		UNCH	----	----	40	UNCH
13AUG16	----	----	25.93		UNCH	----	----	120	UNCH
14AUG16	----	----	25.93		UNCH	----	----	120	UNCH
15AUG16	----	----	25.93		UNCH	----	----	40	UNCH
16AUG16	----	----	25.93		UNCH	----	----	40	UNCH
17AUG16	----	----	25.93		UNCH	----	----	40	UNCH
18AUG16	----	----	25.93		UNCH	----	----	40	UNCH
19AUG16	----	----	25.93		UNCH	----	----	40	UNCH
20AUG16	----	----	25.93		UNCH	----	----	120	UNCH
21AUG16	----	----	25.93		UNCH	----	----	120	UNCH
22AUG16	----	----	25.93		UNCH	----	----	40	UNCH
23AUG16	----	----	25.93		UNCH	----	----	40	UNCH
24AUG16	----	----	25.93		UNCH	----	----	40	UNCH
25AUG16	----	----	25.93		UNCH	----	----	40	UNCH
26AUG16	----	----	25.93		UNCH	----	----	40	UNCH
27AUG16	----	----	25.93		UNCH	----	----	120	UNCH
28AUG16	----	----	25.93		UNCH	----	----	120	UNCH
29AUG16	----	----	25.93		UNCH	----	----	40	UNCH
30AUG16	----	----	25.93		UNCH	----	----	40	UNCH
31AUG16	----	----	25.93		UNCH	----	----	40	UNCH
TOTAL Z30 FUT								2200 - 40	
OFD FUT	ONTARIO OFF-PK CALENDAR DAY FUT								
26JUL16	----	----	9.47		UNCH	----	----	0 - 184	
27JUL16	----	----	17.24		UNCH	----	----	184	UNCH
28JUL16	----	----	24.68		UNCH	----	----	184	UNCH
29JUL16	----	----	14.50		UNCH	----	----	184	UNCH
30JUL16	----	----	11.63		UNCH	----	----	552	UNCH
31JUL16	----	----	14.54		UNCH	----	----	552	UNCH
01AUG16	----	----	11.33		UNCH	----	----	184	UNCH
02AUG16	----	----	19.29	+	2.02	----	----	184	UNCH
03AUG16	----	----	19.04	+	5.66	----	----	184	UNCH
04AUG16	----	----	13.38		UNCH	----	----	184	UNCH
05AUG16	----	----	13.38		UNCH	----	----	184	UNCH
06AUG16	----	----	13.38		UNCH	----	----	552	UNCH
07AUG16	----	----	13.38		UNCH	----	----	552	UNCH
08AUG16	----	----	13.38		UNCH	----	----	184	UNCH
09AUG16	----	----	13.38		UNCH	----	----	184	UNCH
10AUG16	----	----	13.38		UNCH	----	----	184	UNCH
11AUG16	----	----	13.38		UNCH	----	----	184	UNCH
12AUG16	----	----	13.38		UNCH	----	----	184	UNCH
13AUG16	----	----	13.38		UNCH	----	----	552	UNCH
14AUG16	----	----	13.38		UNCH	----	----	552	UNCH
15AUG16	----	----	13.38		UNCH	----	----	184	UNCH
16AUG16	----	----	13.38		UNCH	----	----	184	UNCH
17AUG16	----	----	13.38		UNCH	----	----	184	UNCH
18AUG16	----	----	13.38		UNCH	----	----	184	UNCH
19AUG16	----	----	13.38		UNCH	----	----	184	UNCH
20AUG16	----	----	13.38		UNCH	----	----	552	UNCH
21AUG16	----	----	13.38		UNCH	----	----	552	UNCH
22AUG16	----	----	13.38		UNCH	----	----	184	UNCH
23AUG16	----	----	13.38		UNCH	----	----	184	UNCH
24AUG16	----	----	13.38		UNCH	----	----	184	UNCH
25AUG16	----	----	13.38		UNCH	----	----	184	UNCH
26AUG16	----	----	13.38		UNCH	----	----	184	UNCH
27AUG16	----	----	13.38		UNCH	----	----	552	UNCH
28AUG16	----	----	13.38		UNCH	----	----	552	UNCH
29AUG16	----	----	13.38		UNCH	----	----	184	UNCH
30AUG16	----	----	13.38		UNCH	----	----	184	UNCH
31AUG16	----	----	13.38		UNCH	----	----	184	UNCH
TOTAL OFD FUT								10304 - 184	
OFM FUT	ONTARIO OFF-PK CAL-MO FUT								
SEP16	----	----	9.61	+	0.24	----	----	8832	UNCH
OCT16	----	----	8.15	-	0.24	----	----	9384	UNCH
NOV16	----	----	9.66	+	0.40	----	----	8855	UNCH
DEC16	----	----	13.06	+	0.47	----	----	9384	UNCH
JAN17	----	----	26.75	+	0.92	----	----	4080	UNCH
FEB17	----	----	26.75	+	0.92	----	----	3520	UNCH
MAR17	----	----	16.62	+	0.53	----	----	3750	UNCH
APR17	----	----	12.88	+	0.26	----	----	4000	UNCH

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61		
GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
OFM FUT	ONTARIO OFF-PK CAL-MO FUT								
MAY17	----	----	8.03	+ 0.12	----	----	3920	UNCH	
JUN17	----	----	10.70	+ 0.15	----	----	3680	UNCH	
JUL17	----	----	13.76	+ 0.17	----	----	4240	UNCH	
AUG17	----	----	13.75	+ 0.16	----	----	3760	UNCH	
SEP17	----	----	9.61	+ 0.11	----	----	4000	UNCH	
OCT17	----	----	8.27	+ 0.10	----	----	3920	UNCH	
NOV17	----	----	9.73	+ 0.11	----	----	3850	UNCH	
DEC17	----	----	12.25	+ 0.12	----	----	4240	UNCH	
TOTAL OFM FUT							83415		
OPD FUT	ONTARIO PEAK CAL-DAY FUT								
26JUL16	----	----	35.62	UNCH	----	----	0	- 20	
27JUL16	----	----	34.41	UNCH	----	----	20	UNCH	
28JUL16	----	----	44.04	UNCH	----	----	20	UNCH	
29JUL16	----	----	27.61	UNCH	----	----	20	UNCH	
01AUG16	----	----	28.02	UNCH	----	----	20	UNCH	
02AUG16	----	----	57.76	+ 24.24	----	----	20	UNCH	
03AUG16	----	----	44.25	+ 16.25	----	10	30	+ 10	
04AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
05AUG16	----	----	28.00	UNCH	----	10	30	+ 10	
08AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
09AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
10AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
11AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
12AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
15AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
16AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
17AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
18AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
19AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
22AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
23AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
24AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
25AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
26AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
29AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
30AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
31AUG16	----	----	28.00	UNCH	----	----	20	UNCH	
TOTAL OPD FUT						20	540		
OPM FUT	ONTARIO PEAK CAL-MONTH FUT								
SEP16	----	----	18.70	+ 0.95	----	----	420	UNCH	
OCT16	----	----	14.23	+ 0.77	----	----	420	UNCH	
NOV16	----	----	18.81	+ 0.79	----	----	420	UNCH	
DEC16	----	----	26.11	+ 0.92	----	----	420	UNCH	
JAN17	----	----	34.78	+ 1.20	----	----	105	UNCH	
FEB17	----	----	34.78	+ 1.20	----	----	100	UNCH	
MAR17	----	----	24.46	+ 0.63	----	----	115	UNCH	
APR17	----	----	24.46	+ 0.63	----	----	100	UNCH	
MAY17	----	----	15.23	+ 0.25	----	----	110	UNCH	
JUN17	----	----	20.27	+ 0.28	----	----	110	UNCH	
JUL17	----	----	26.07	+ 0.31	----	----	100	UNCH	
AUG17	----	----	26.07	+ 0.31	----	----	115	UNCH	
SEP17	----	----	18.21	+ 0.20	----	----	100	UNCH	
OCT17	----	----	15.67	+ 0.19	----	----	110	UNCH	
NOV17	----	----	18.44	+ 0.21	----	----	105	UNCH	
DEC17	----	----	23.21	+ 0.23	----	----	100	UNCH	
TOTAL OPM FUT							2950		
V3 FUT	PJM AD HUB 5MW REAL TIME O PK								
SEP16	----	----	22.11	+ 0.25	----	----	34944	UNCH	
OCT16	----	----	23.25	+ 0.37	----	----	44064	UNCH	
NOV16	----	----	23.75	UNCH	----	----	41580	UNCH	
DEC16	----	----	27.93	UNCH	----	----	44064	UNCH	
JAN17	----	----	35.94	+ 0.34	----	----	43656	UNCH	
FEB17	----	----	31.81	+ 0.26	----	----	37664	UNCH	
MAR17	----	----	28.64	+ 0.03	----	----	40125	UNCH	
APR17	----	----	25.11	+ 0.47	----	----	42800	UNCH	
MAY17	----	----	21.00	UNCH	----	----	39984	UNCH	
JUN17	----	----	21.15	UNCH	----	----	37536	UNCH	
JUL17	----	----	24.72	+ 0.13	----	----	43248	UNCH	
AUG17	----	----	22.53	+ 0.12	----	----	38352	UNCH	
SEP17	----	----	21.00	UNCH	----	----	40800	UNCH	
OCT17	----	----	22.24	UNCH	----	----	39984	UNCH	
NOV17	----	----	22.85	UNCH	----	----	39270	UNCH	
DEC17	----	----	25.78	UNCH	----	----	43248	UNCH	
JAN18	----	----	36.41	+ 0.66	----	----	14896	UNCH	
FEB18	----	----	33.23	+ 0.64	----	----	13376	UNCH	
MAR18	----	----	27.65	- 0.01	----	----	14858	UNCH	
APR18	----	----	25.35	- 0.02	----	----	14592	UNCH	
MAY18	----	----	20.33	- 0.01	----	----	14896	UNCH	
JUN18	----	----	21.20	UNCH	----	----	14592	UNCH	
JUL18	----	----	23.45	- 0.04	----	----	15504	UNCH	
AUG18	----	----	22.84	+ 0.01	----	----	14288	UNCH	
SEP18	----	----	21.00	UNCH	----	----	15808	UNCH	
OCT18	----	----	21.97	UNCH	----	----	14288	UNCH	
NOV18	----	----	22.12	UNCH	----	----	14630	UNCH	
DEC18	----	----	25.19	- 0.03	----	----	16112	UNCH	
JAN19	----	----	34.43	+ 0.03	----	----	13720	UNCH	
FEB19	----	----	32.32	+ 0.07	----	----	12320	UNCH	
MAR19	----	----	28.36	+ 0.06	----	----	14245	UNCH	
APR19	----	----	23.93	+ 0.03	----	----	12880	UNCH	
MAY19	----	----	22.33	+ 0.06	----	----	13720	UNCH	
JUN19	----	----	22.23	+ 0.07	----	----	12000	UNCH	
JUL19	----	----	23.98	+ 0.03	----	----	11760	UNCH	
AUG19	----	----	23.42	+ 0.03	----	----	11760	UNCH	
SEP19	----	----	21.77	+ 0.07	----	----	12000	UNCH	
OCT19	----	----	21.61	+ 0.06	----	----	11280	UNCH	
NOV19	----	----	22.80	+ 0.07	----	----	12030	UNCH	
DEC19	----	----	23.88	+ 0.03	----	----	12240	UNCH	
JAN20	----	----	34.18	+ 0.04	----	----	2744	UNCH	
FEB20	----	----	31.87	+ 0.07	----	----	2632	UNCH	
MAR20	----	----	28.69	+ 0.05	----	----	2737	UNCH	
APR20	----	----	23.72	+ 0.02	----	----	2576	UNCH	
MAY20	----	----	21.78	+ 0.07	----	----	2968	UNCH	
JUN20	----	----	22.95	+ 0.07	----	----	2576	UNCH	
JUL20	----	----	22.95	+ 0.02	----	----	2632	UNCH	

		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
V3 FUT		PJM	AD	HUB	5MW	REAL	TIME	O	PK					
AUG20				----		----				22.49	+	0.02	----	2856 UNCH
SEP20				----		----				20.60	+	0.06	----	2688 UNCH
OCT20				----		----				22.44	+	0.07	----	2744 UNCH
NOV20				----		----				22.75	+	0.07	----	2807 UNCH
DEC20				----		----				25.87	+	0.03	----	2744 UNCH
JAN21				----		----				34.84	+	0.04	----	848 UNCH
FEB21				----		----				32.07	+	0.07	----	704 UNCH
MAR21				----		----				28.18	+	0.05	----	750 UNCH
APR21				----		----				23.62	+	0.03	----	736 UNCH
MAY21				----		----				22.03	+	0.07	----	848 UNCH
JUN21				----		----				22.29	+	0.07	----	736 UNCH
JUL21				----		----				23.67	+	0.03	----	816 UNCH
AUG21				----		----				23.41	+	0.02	----	784 UNCH
SEP21				----		----				20.29	+	0.06	----	768 UNCH
OCT21				----		----				22.39	+	0.07	----	816 UNCH
NOV21				----		----				22.85	+	0.07	----	770 UNCH
DEC21				----		----				25.51	+	0.03	----	752 UNCH
TOTAL	V3 FUT													1021146
Z9 FUT		PJM	AD	HUB	5MW	REAL	TIME		PK					
SEP16				----		----				32.60	+	0.21	----	3906 UNCH
OCT16				----		----				32.25	+	0.20	----	2814 UNCH
NOV16				----		----				33.03	+	0.30	----	2394 UNCH
DEC16				----		----				35.35	+	0.27	----	2814 UNCH
JAN17				----		----				45.27	+	0.44	----	2226 - 210
FEB17				----		----				45.83	+	0.01	----	2120 - 200
MAR17				----		----				35.26	+	0.24	----	1495 - 230
APR17				----		----				33.59	+	0.21	----	1300 - 200
MAY17				----		----				34.05	+	0.17	----	1210 - 220
JUN17				----		----				34.00	+	0.07	----	1518 UNCH
JUL17				----		----				40.53	+	0.21	----	1380 UNCH
AUG17				----		----				39.02	+	0.19	----	1587 UNCH
SEP17				----		----				32.50	+	0.30	----	1380 UNCH
OCT17				----		----				30.73	-	0.14	----	1474 UNCH
NOV17				----		----				31.64	+	0.13	----	1407 UNCH
DEC17				----		----				35.20	-	0.22	----	1340 UNCH
JAN18				----		----				46.49	+	0.20	----	880 UNCH
FEB18				----		----				42.63	+	0.17	----	800 UNCH
MAR18				----		----				35.68	-	0.03	----	880 UNCH
APR18				----		----				31.38	-	0.01	----	840 UNCH
MAY18				----		----				32.83		UNCH	----	880 UNCH
JUN18				----		----				33.73	-	0.04	----	840 UNCH
JUL18				----		----				41.58	-	0.04	----	840 UNCH
AUG18				----		----				36.48	-	0.02	----	920 UNCH
SEP18				----		----				31.68		UNCH	----	760 UNCH
OCT18				----		----				30.27	-	0.02	----	920 UNCH
NOV18				----		----				30.17	-	0.02	----	840 UNCH
DEC18				----		----				33.98	-	0.04	----	800 UNCH
JAN19				----		----				46.27	+	0.12	----	550 UNCH
FEB19				----		----				42.76	+	0.09	----	500 UNCH
MAR19				----		----				33.72	+	0.10	----	525 UNCH
APR19				----		----				30.81	+	0.08	----	550 UNCH
MAY19				----		----				31.50	+	0.08	----	550 UNCH
JUN19				----		----				33.23	+	0.10	----	400 UNCH
JUL19				----		----				42.27	+	0.13	----	440 UNCH
AUG19				----		----				37.18	+	0.09	----	440 UNCH
SEP19				----		----				31.90	+	0.09	----	400 UNCH
OCT19				----		----				28.94	+	0.12	----	460 UNCH
NOV19				----		----				29.48	+	0.12	----	400 UNCH
DEC19				----		----				32.24	+	0.09	----	420 UNCH
JAN20				----		----				45.54	+	0.05	----	484 UNCH
FEB20				----		----				41.65	+	0.02	----	440 UNCH
MAR20				----		----				33.96	+	0.07	----	484 UNCH
APR20				----		----				30.75	+	0.04	----	484 UNCH
MAY20				----		----				31.99	+	0.06	----	440 UNCH
JUN20				----		----				32.82	+	0.06	----	484 UNCH
JUL20				----		----				41.10	+	0.06	----	506 UNCH
AUG20				----		----				37.01	+	0.04	----	462 UNCH
SEP20				----		----				30.66	+	0.05	----	462 UNCH
OCT20				----		----				29.37	+	0.04	----	484 UNCH
NOV20				----		----				29.72	+	0.04	----	440 UNCH
DEC20				----		----				32.73	+	0.07	----	484 UNCH
JAN21				----		----				43.57	+	0.08	----	40 UNCH
FEB21				----		----				40.07	+	0.10	----	40 UNCH
MAR21				----		----				34.11	+	0.07	----	46 UNCH
APR21				----		----				31.35	+	0.10	----	44 UNCH
MAY21				----		----				31.69	+	0.10	----	40 UNCH
JUN21				----		----				33.52	+	0.12	----	44 UNCH
JUL21				----		----				42.74	+	0.13	----	42 UNCH
AUG21				----		----				38.05	+	0.09	----	44 UNCH
SEP21				----		----				31.60	+	0.11	----	42 UNCH
OCT21				----		----				30.91	+	0.10	----	42 UNCH
NOV21				----		----				30.61	+	0.10	----	42 UNCH
DEC21				----		----				32.73	+	0.11	----	46 UNCH
TOTAL	Z9 FUT											3048	52366 -	1060
X1 FUT		PJM	AECO	DA		OFF-PEAK								
JUL16				----		----				23.41		UNCH	----	3816 UNCH
AUG16				----		----				19.60	-	0.08	----	3384 UNCH
SEP16				----		----				17.97	+	0.39	----	3456 UNCH
OCT16				----		----				19.17	-	0.02	----	3672 UNCH
NOV16				----		----				19.86	+	0.01	----	3465 UNCH
DEC16				----		----				27.94	+	0.43	----	3672 UNCH
JAN17				----		----				44.83	+	0.02	----	3672 UNCH
FEB17				----		----				40.78	+	0.11	----	3168 UNCH
MAR17				----		----				26.35	-	0.26	----	3375 UNCH
APR17				----		----				21.97	+	0.26	----	3600 UNCH
MAY17				----		----				18.37	+	0.17	----	3528 UNCH
TOTAL	X1 FUT													38808
Y1 FUT		PJM	AECO	DA		PEAK								
JUL16				----		----				46.70		UNCH	----	180 UNCH
AUG16				----		----				34.50	-	0.27	----	207 UNCH
SEP16				----		----				29.33	-	0.04	----	189 UNCH
OCT16				----		----				28.29	+	0.12	----	189 UNCH
NOV16				----		----				29.73	+	0.18	----	189 UNCH
DEC16				----		----				38.08	-	0.06	----	189 UNCH



PRELIMINARY

PG61 BULLETIN #148@ ENERGY FUTURES PRODUCTS Wed, Aug 03, 2016 PG61

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
Y1 FUT	PJM AECO DA PEAK								
JAN17	----	----	60.68	+	0.20	----	----	189	UNCH
FEB17	----	----	59.13	-	0.30	----	----	180	UNCH
MAR17	----	----	35.54	+	0.10	----	----	207	UNCH
APR17	----	----	29.38	+	0.01	----	----	180	UNCH
MAY17	----	----	29.13	+	0.01	----	----	198	UNCH
TOTAL Y1 FUT								2097	
PWO FUT	PJM AEP DAYTON HUB DA OP DAILY								
27JUL16	----	----	21.58		UNCH	----	----	0 - 360	
28JUL16	----	----	21.15		UNCH	----	----	360	UNCH
29JUL16	----	----	21.69		UNCH	----	----	360	UNCH
30JUL16	----	----	27.14		UNCH	----	----	1080	UNCH
31JUL16	----	----	24.56		UNCH	----	----	1080	UNCH
01AUG16	----	----	20.96		UNCH	----	----	360	UNCH
02AUG16	----	----	20.73		UNCH	----	----	360	UNCH
03AUG16	----	----	21.54		UNCH	----	----	360	UNCH
04AUG16	----	----	20.45	-	2.41	----	----	360	UNCH
05AUG16	----	----	22.86		UNCH	----	----	360	UNCH
06AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
07AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
08AUG16	----	----	22.86		UNCH	----	----	360	UNCH
09AUG16	----	----	22.86		UNCH	----	----	360	UNCH
10AUG16	----	----	22.86		UNCH	----	----	360	UNCH
11AUG16	----	----	22.86		UNCH	----	----	360	UNCH
12AUG16	----	----	22.86		UNCH	----	----	360	UNCH
13AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
14AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
15AUG16	----	----	22.86		UNCH	----	----	360	UNCH
16AUG16	----	----	22.86		UNCH	----	----	360	UNCH
17AUG16	----	----	22.86		UNCH	----	----	360	UNCH
18AUG16	----	----	22.86		UNCH	----	----	360	UNCH
19AUG16	----	----	22.86		UNCH	----	----	360	UNCH
20AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
21AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
22AUG16	----	----	22.86		UNCH	----	----	360	UNCH
23AUG16	----	----	22.86		UNCH	----	----	360	UNCH
24AUG16	----	----	22.86		UNCH	----	----	360	UNCH
25AUG16	----	----	22.86		UNCH	----	----	360	UNCH
26AUG16	----	----	22.86		UNCH	----	----	360	UNCH
27AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
28AUG16	----	----	22.86		UNCH	----	----	1080	UNCH
29AUG16	----	----	22.86		UNCH	----	----	360	UNCH
30AUG16	----	----	22.86		UNCH	----	----	360	UNCH
31AUG16	----	----	22.86		UNCH	----	----	360	UNCH
TOTAL PWO FUT								19800 - 360	
PAP FUT	PJM AEP DAYTON HUB DA PEAK DAILY								
27JUL16	----	----	40.99		UNCH	----	----	0 - 35	
28JUL16	----	----	39.88		UNCH	----	----	35	UNCH
29JUL16	----	----	33.07		UNCH	----	----	35	UNCH
01AUG16	----	----	38.44		UNCH	----	----	35	UNCH
02AUG16	----	----	37.46		UNCH	----	----	35	UNCH
03AUG16	----	----	37.59		UNCH	----	----	35	UNCH
04AUG16	----	----	39.83	+	1.08	----	----	35	UNCH
05AUG16	----	----	39.50	+	0.75	----	----	35	UNCH
08AUG16	----	----	38.50	+	3.00	----	----	35	UNCH
09AUG16	----	----	38.50	+	3.00	----	----	35	UNCH
10AUG16	----	----	38.50	+	3.00	----	----	35	UNCH
11AUG16	----	----	38.50	+	3.00	----	----	35	UNCH
12AUG16	----	----	38.50	+	3.00	----	----	35	UNCH
15AUG16	----	----	35.50		UNCH	----	----	35	UNCH
16AUG16	----	----	35.50		UNCH	----	----	35	UNCH
17AUG16	----	----	35.50		UNCH	----	----	35	UNCH
18AUG16	----	----	35.50		UNCH	----	----	35	UNCH
19AUG16	----	----	35.50		UNCH	----	----	35	UNCH
22AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
23AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
24AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
25AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
26AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
29AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
30AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
31AUG16	----	----	36.09	-	1.72	----	----	35	UNCH
TOTAL PAP FUT								875 - 35	
AOR FUT	PJM AEP DAYTON HUB RT OP DAILY								
26JUL16	----	----	22.49		UNCH	----	----	0 - 784	
27JUL16	----	----	21.65		UNCH	----	----	784	UNCH
28JUL16	----	----	23.43		UNCH	----	----	784	UNCH
29JUL16	----	----	23.41		UNCH	----	----	784	UNCH
30JUL16	----	----	26.98		UNCH	----	----	2352	UNCH
31JUL16	----	----	35.11		UNCH	----	----	2352	UNCH
01AUG16	----	----	21.63		UNCH	----	----	784	UNCH
02AUG16	----	----	21.26	-	1.60	----	----	784	UNCH
03AUG16	----	----	22.86		UNCH	----	----	784	UNCH
04AUG16	----	----	22.86		UNCH	----	----	784	UNCH
05AUG16	----	----	22.86		UNCH	----	----	784	UNCH
06AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
07AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
08AUG16	----	----	22.86		UNCH	----	----	784	UNCH
09AUG16	----	----	22.86		UNCH	----	----	784	UNCH
10AUG16	----	----	22.86		UNCH	----	----	784	UNCH
11AUG16	----	----	22.86		UNCH	----	----	784	UNCH
12AUG16	----	----	22.86		UNCH	----	----	784	UNCH
13AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
14AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
15AUG16	----	----	22.86		UNCH	----	----	784	UNCH
16AUG16	----	----	22.86		UNCH	----	----	784	UNCH
17AUG16	----	----	22.86		UNCH	----	----	784	UNCH
18AUG16	----	----	22.86		UNCH	----	----	784	UNCH
19AUG16	----	----	22.86		UNCH	----	----	784	UNCH
20AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
21AUG16	----	----	22.86		UNCH	----	----	2352	UNCH
22AUG16	----	----	22.86		UNCH	----	----	784	UNCH
23AUG16	----	----	22.86		UNCH	----	----	784	UNCH
24AUG16	----	----	22.86		UNCH	----	----	784	UNCH
25AUG16	----	----	22.86		UNCH	----	----	784	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		GLOBAL	OPEN	GLOBEX		SETT. PRICE	GLOBEX®		PNT/PIT	OPEN	
				HIGH/LOW		& PT. CHGE	VOLUME		VOLUME	INTEREST	
AOR FUT	PJM AEP DAYTON HUB RT OP DAILY										
26AUG16		----		----		22.86 UNCH	----		----	784	UNCH
27AUG16		----		----		22.86 UNCH	----		----	2352	UNCH
28AUG16		----		----		22.86 UNCH	----		----	2352	UNCH
29AUG16		----		----		22.86 UNCH	----		----	784	UNCH
30AUG16		----		----		22.86 UNCH	----		----	784	UNCH
31AUG16		----		----		22.86 UNCH	----		----	784	UNCH
TOTAL AOR FUT										43904 -	784
W4 FUT	PJM APS ZONE DA OFF-PEAK										
JUL16		----		----		23.84 UNCH	----		----	1272	UNCH
AUG16		----		----		22.58 - 0.06	----		----	1128	UNCH
SEP16		----		----		22.33 + 0.46	----		----	1152	UNCH
OCT16		----		----		22.95 + 0.04	----		----	1224	UNCH
NOV16		----		----		23.54 + 0.06	----		----	1155	UNCH
DEC16		----		----		28.99 + 0.44	----		----	1224	UNCH
TOTAL W4 FUT										7155	
S4 FUT	PJM APS ZONE DA PEAK										
JUL16		----		----		43.18 UNCH	----		----	60	UNCH
AUG16		----		----		38.14 - 0.18	----		----	69	UNCH
SEP16		----		----		34.09 + 0.03	----		----	63	UNCH
OCT16		----		----		32.62 + 0.18	----		----	63	UNCH
NOV16		----		----		33.66 + 0.23	----		----	63	UNCH
DEC16		----		----		38.13 - 0.06	----		----	63	UNCH
TOTAL S4 FUT										381	
MOD FUT	PJM ASTI ZONE PEAK DA MO										
JUL16		----		----		23.70 UNCH	----		----	2120	UNCH
AUG16		----		----		23.93 - 0.09	----		----	1880	UNCH
SEP16		----		----		23.44 + 0.27	----		----	1920	UNCH
OCT16		----		----		24.64 + 0.39	----		----	2040	UNCH
NOV16		----		----		25.18 UNCH	----		----	1925	UNCH
DEC16		----		----		29.61 UNCH	----		----	2040	UNCH
JAN17		----		----		38.10 + 0.36	----		----	2040	UNCH
FEB17		----		----		33.72 + 0.28	----		----	1760	UNCH
MAR17		----		----		30.36 + 0.03	----		----	1875	UNCH
APR17		----		----		26.62 + 0.50	----		----	2000	UNCH
MAY17		----		----		22.26 UNCH	----		----	1960	UNCH
TOTAL MOD FUT										21560	
MPD FUT	PJM ATSI ZONE MONTHLY DAILY										
JUL16		----		----		43.04 UNCH	----		----	100	UNCH
AUG16		----		----		36.94 + 0.08	----		----	115	UNCH
SEP16		----		----		32.93 + 0.22	----		----	105	UNCH
OCT16		----		----		32.57 + 0.20	----		----	105	UNCH
NOV16		----		----		33.36 + 0.30	----		----	105	UNCH
DEC16		----		----		35.70 + 0.27	----		----	105	UNCH
JAN17		----		----		45.72 + 0.44	----		----	105	UNCH
FEB17		----		----		46.29 + 0.01	----		----	100	UNCH
MAR17		----		----		35.61 + 0.24	----		----	115	UNCH
APR17		----		----		33.93 + 0.22	----		----	100	UNCH
MAY17		----		----		34.39 + 0.17	----		----	110	UNCH
TOTAL MPD FUT										1165	
R3 FUT	PJM BGE DA OFF-PEAK										
JUL16		----		----		29.80 UNCH	----		----	424	UNCH
AUG16		----		----		30.89 - 0.09	----		----	376	UNCH
SEP16		----		----		28.23 + 0.54	----		----	384	UNCH
OCT16		----		----		28.95 + 0.14	----		----	408	UNCH
NOV16		----		----		29.84 + 0.14	----		----	385	UNCH
DEC16		----		----		36.17 + 0.51	----		----	408	UNCH
JAN17		----		----		52.10 + 0.08	----		----	408	UNCH
FEB17		----		----		47.94 + 0.10	----		----	352	UNCH
MAR17		----		----		37.34 - 0.08	----		----	375	UNCH
APR17		----		----		32.43 + 0.32	----		----	400	UNCH
MAY17		----		----		28.38 + 0.21	----		----	392	UNCH
JUN17		----		----		26.72 + 0.38	----		----	1840	UNCH
JUL17		----		----		31.45 + 0.24	----		----	2120	UNCH
AUG17		----		----		29.30 + 0.22	----		----	1880	UNCH
SEP17		----		----		26.94 + 0.37	----		----	2000	UNCH
OCT17		----		----		27.32 + 0.28	----		----	1960	UNCH
NOV17		----		----		27.79 + 0.26	----		----	1925	UNCH
DEC17		----		----		30.88 + 0.35	----		----	2120	UNCH
JAN18		----		----		53.95 + 0.71	----		----	2744	UNCH
FEB18		----		----		50.30 + 0.69	----		----	2464	UNCH
MAR18		----		----		34.96 + 0.14	----		----	2737	UNCH
APR18		----		----		31.09 + 0.09	----		----	2688	UNCH
MAY18		----		----		26.02 - 0.06	----		----	2744	UNCH
JUN18		----		----		25.70 + 0.14	----		----	768	UNCH
JUL18		----		----		29.69 + 0.26	----		----	816	UNCH
AUG18		----		----		29.22 + 0.28	----		----	752	UNCH
SEP18		----		----		24.96 - 0.15	----		----	832	UNCH
OCT18		----		----		26.14 + 0.12	----		----	752	UNCH
NOV18		----		----		26.30 + 0.14	----		----	770	UNCH
DEC18		----		----		30.78 + 0.13	----		----	848	UNCH
TOTAL R3 FUT										37072	
E3 FUT	PJM BGE DA PEAK										
JUL16		----		----		53.46 UNCH	----		----	20	UNCH
AUG16		----		----		48.80 - 0.04	----		----	23	UNCH
SEP16		----		----		42.85 + 0.16	----		----	21	UNCH
OCT16		----		----		42.19 + 0.32	----		----	21	UNCH
NOV16		----		----		43.48 + 0.36	----		----	21	UNCH
DEC16		----		----		49.67 + 0.05	----		----	21	UNCH
JAN17		----		----		69.70 + 0.26	----		----	21	UNCH
FEB17		----		----		67.38 - 0.31	----		----	20	UNCH
MAR17		----		----		47.18 + 0.28	----		----	23	UNCH
APR17		----		----		42.79 + 0.07	----		----	20	UNCH
MAY17		----		----		43.30 + 0.08	----		----	22	UNCH
JUN17		----		----		45.13 + 0.17	----		----	110	UNCH
JUL17		----		----		56.38 + 0.02	----		----	100	UNCH
AUG17		----		----		52.98 - 0.02	----		----	115	UNCH
SEP17		----		----		41.54 + 0.03	----		----	100	UNCH
OCT17		----		----		39.74 - 0.31	----		----	110	UNCH
NOV17		----		----		40.84 - 0.04	----		----	105	UNCH
DEC17		----		----		45.45 - 0.45	----		----	100	UNCH
JAN18		----		----		64.03 + 0.20	----		----	154	UNCH



PRELIMINARY

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					wed, Aug 03, 2016 PG61	
		GLOBAL EX OPEN	GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE	GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
E3 FUT	PJM BGE DA PEAK							
FEB18	----	----	59.87 + 0.17	----	----	----	140	UNCH
MAR18	----	----	41.87 + 0.08	----	----	----	154	UNCH
APR18	----	----	36.20 + 0.08	----	----	----	147	UNCH
MAY18	----	----	37.16 - 0.17	----	----	----	154	UNCH
JUN18	----	----	41.40 + 0.18	----	----	----	42	UNCH
JUL18	----	----	53.82 + 0.31	----	----	----	42	UNCH
AUG18	----	----	49.89 + 0.31	----	----	----	46	UNCH
SEP18	----	----	37.39 - 0.32	----	----	----	38	UNCH
OCT18	----	----	35.21 + 0.06	----	----	----	46	UNCH
NOV18	----	----	36.17 + 0.08	----	----	----	42	UNCH
DEC18	----	----	41.10 + 0.07	----	----	----	40	UNCH
TOTAL E3 FUT							2018	
D9 FUT	PJM COMED 5MW D AH O PK							
JUL16	----	----	22.90 UNCH	----	----	----	25440	UNCH
AUG16	----	----	21.43 - 0.03	----	----	----	22560	UNCH
SEP16	----	----	19.87 + 0.32	----	----	----	23040	UNCH
OCT16	----	----	20.23 UNCH	----	----	----	24480	UNCH
NOV16	----	----	21.12 + 0.03	----	----	----	23100	UNCH
DEC16	----	----	24.98 + 0.65	----	----	----	24480	UNCH
JAN17	----	----	33.40 - 0.06	----	----	----	16320	UNCH
FEB17	----	----	28.65 + 0.12	----	----	----	14080	UNCH
MAR17	----	----	25.95 - 0.26	----	----	----	15000	UNCH
APR17	----	----	22.07 + 0.26	----	----	----	16000	UNCH
MAY17	----	----	18.62 + 0.17	----	----	----	15680	UNCH
JUN17	----	----	20.54 + 0.34	----	----	----	1840	UNCH
JUL17	----	----	21.45 + 0.19	----	----	----	2120	UNCH
AUG17	----	----	20.42 + 0.21	----	----	----	1880	UNCH
SEP17	----	----	20.04 + 0.34	----	----	----	2000	UNCH
OCT17	----	----	19.28 + 0.38	----	----	----	1960	UNCH
NOV17	----	----	19.99 + 0.30	----	----	----	1925	UNCH
DEC17	----	----	22.86 + 0.47	----	----	----	2120	UNCH
TOTAL D9 FUT							234025	
D8 FUT	PJM COMED 5MW D AH PK							
JUL16	----	----	41.56 UNCH	----	----	----	1600	UNCH
AUG16	----	----	35.98 + 0.21	----	----	----	1840	UNCH
SEP16	----	----	32.09 + 0.60	----	----	----	1680	UNCH
OCT16	----	----	30.36 + 0.65	----	----	----	1260	UNCH
NOV16	----	----	30.94 + 0.70	----	----	----	1260	UNCH
DEC16	----	----	33.91 + 0.39	----	----	----	1260	UNCH
JAN17	----	----	42.58 - 0.14	----	----	----	840	UNCH
FEB17	----	----	43.47 - 0.49	----	----	----	800	UNCH
MAR17	----	----	33.18 - 0.09	----	----	----	920	UNCH
APR17	----	----	31.78 - 0.13	----	----	----	800	UNCH
MAY17	----	----	32.34 - 0.17	----	----	----	880	UNCH
JUN17	----	----	33.19 - 0.03	----	----	----	110	UNCH
JUL17	----	----	39.84 + 0.21	----	----	----	100	UNCH
AUG17	----	----	39.49 + 0.19	----	----	----	115	UNCH
SEP17	----	----	32.09 - 0.16	----	----	----	100	UNCH
OCT17	----	----	29.56 - 0.39	----	----	----	110	UNCH
NOV17	----	----	30.29 - 0.15	----	----	----	105	UNCH
DEC17	----	----	33.41 - 0.48	----	----	----	100	UNCH
TOTAL D8 FUT							13880	
JD FUT	PJM DAILY							
01AUG16	----	----	38.51 UNCH	----	----	----	0 - 403	
02AUG16	----	----	33.23 - 5.40	----	----	----	403	UNCH
03AUG16	----	----	34.50 UNCH	----	----	----	403	UNCH
04AUG16	----	----	33.13 - 4.87	----	----	----	403	UNCH
05AUG16	----	----	35.88 - 2.12	----	----	----	403	UNCH
08AUG16	----	----	38.38 + 1.00	----	----	----	403	UNCH
09AUG16	----	----	38.38 + 1.00	----	----	----	403	UNCH
10AUG16	----	----	38.38 + 1.00	----	----	----	403	UNCH
11AUG16	----	----	38.38 + 1.00	----	----	----	403	UNCH
12AUG16	----	----	38.38 + 1.00	----	----	----	403	UNCH
15AUG16	----	----	36.50 - 1.50	----	----	----	403	UNCH
16AUG16	----	----	36.50 - 1.50	----	----	----	403	UNCH
17AUG16	----	----	36.50 - 1.50	----	----	----	403	UNCH
18AUG16	----	----	36.50 - 1.50	----	----	----	403	UNCH
19AUG16	----	----	36.50 - 1.50	----	----	----	403	UNCH
22AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
23AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
24AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
25AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
26AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
29AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
30AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
31AUG16	----	----	37.19 - 0.26	----	----	----	403	UNCH
TOTAL JD FUT							8866 - 403	
R7 FUT	PJM DAYTON DA OFF-PEAK							
SEP16	----	----	22.11 + 0.25	----	----	----	13440	UNCH
OCT16	----	----	23.25 + 0.37	----	----	----	14280	UNCH
NOV16	----	----	23.75 UNCH	----	----	----	13475	UNCH
DEC16	----	----	27.93 UNCH	----	----	----	14280	UNCH
JAN17	----	----	35.94 + 0.34	----	----	----	2040	UNCH
FEB17	----	----	31.81 + 0.26	----	----	----	1760	UNCH
MAR17	----	----	28.64 + 0.03	----	----	----	1875	UNCH
APR17	----	----	25.11 + 0.47	----	----	----	2000	UNCH
MAY17	----	----	21.00 UNCH	----	----	----	1960	UNCH
JAN18	----	----	36.41 + 0.66	----	----	----	1960	UNCH
FEB18	----	----	33.23 + 0.64	----	----	----	1760	UNCH
MAR18	----	----	27.65 - 0.01	----	----	----	1955	UNCH
APR18	----	----	25.35 - 0.02	----	----	----	1920	UNCH
MAY18	----	----	20.33 - 0.01	----	----	----	1960	UNCH
JAN19	----	----	34.43 + 0.03	----	----	----	1960	UNCH
FEB19	----	----	32.32 + 0.07	----	----	----	1760	UNCH
MAR19	----	----	28.36 + 0.06	----	----	----	2035	UNCH
APR19	----	----	23.93 + 0.03	----	----	----	1840	UNCH
MAY19	----	----	22.33 + 0.06	----	----	----	1960	UNCH
JUN19	----	----	22.23 + 0.07	----	----	----	2000	UNCH
JUL19	----	----	23.98 + 0.03	----	----	----	1960	UNCH
AUG19	----	----	23.42 + 0.03	----	----	----	1960	UNCH
SEP19	----	----	21.77 + 0.07	----	----	----	2000	UNCH
OCT19	----	----	21.61 + 0.06	----	----	----	1880	UNCH
NOV19	----	----	22.80 + 0.07	----	----	----	2005	UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
R7 FUT	PJM DAYTON DA OFF-PEAK							
DEC19		----	----	23.88 + 0.03	----	----	2040	UNCH
JAN20		----	----	34.18 + 0.04	----	----	3920	UNCH
FEB20		----	----	31.87 + 0.07	----	----	3760	UNCH
MAR20		----	----	28.69 + 0.05	----	----	3910	UNCH
APR20		----	----	23.72 + 0.02	----	----	3680	UNCH
MAY20		----	----	21.78 + 0.07	----	----	4240	UNCH
JUN20		----	----	22.95 + 0.07	----	----	3680	UNCH
JUL20		----	----	22.95 + 0.02	----	----	3760	UNCH
AUG20		----	----	22.49 + 0.02	----	----	4080	UNCH
SEP20		----	----	20.60 + 0.06	----	----	3840	UNCH
OCT20		----	----	22.44 + 0.07	----	----	3920	UNCH
NOV20		----	----	22.75 + 0.07	----	----	4010	UNCH
DEC20		----	----	25.87 + 0.03	----	----	3920	UNCH
TOTAL R7 FUT							144785	
D7 FUT	PJM DAYTON DA PEAK							
SEP16		----	----	32.70 + 0.21	----	----	735	UNCH
OCT16		----	----	32.35 + 0.20	----	----	735	UNCH
NOV16		----	----	33.13 + 0.30	----	----	735	UNCH
DEC16		----	----	35.45 + 0.27	----	----	735	UNCH
JAN17		----	----	45.37 + 0.44	----	252	987 + 252	
FEB17		----	----	45.93 + 0.01	----	240	940 + 240	
MAR17		----	----	35.36 + 0.24	----	276	1081 + 276	
APR17		----	----	33.69 + 0.21	----	240	1300 + 200	
MAY17		----	----	34.15 + 0.17	----	264	1430 + 220	
JUN17		----	----	34.10 + 0.07	----	264	1430 + 220	
JUL17		----	----	40.63 + 0.21	----	240	1300 + 200	
AUG17		----	----	39.12 + 0.19	----	276	1495 + 230	
SEP17		----	----	32.60 + 0.30	----	240	1300 + 200	
OCT17		----	----	30.83 - 0.14	----	264	1430 + 220	
NOV17		----	----	31.74 + 0.13	----	252	987 + 252	
DEC17		----	----	35.30 - 0.22	----	240	940 + 240	
JAN18		----	----	46.59 + 0.20	----	----	660	UNCH
FEB18		----	----	42.73 + 0.17	----	----	600	UNCH
MAR18		----	----	35.78 - 0.03	----	----	660	UNCH
APR18		----	----	31.48 - 0.01	----	----	630	UNCH
MAY18		----	----	32.93 UNCH	----	----	660	UNCH
JUN18		----	----	33.83 - 0.04	----	----	525	UNCH
JUL18		----	----	41.68 - 0.04	----	----	525	UNCH
AUG18		----	----	36.58 - 0.02	----	----	575	UNCH
SEP18		----	----	31.78 UNCH	----	----	475	UNCH
OCT18		----	----	30.37 - 0.02	----	----	575	UNCH
NOV18		----	----	30.27 - 0.02	----	----	525	UNCH
DEC18		----	----	34.08 - 0.04	----	----	500	UNCH
JAN19		----	----	46.37 + 0.12	----	----	110	UNCH
FEB19		----	----	42.86 + 0.09	----	----	100	UNCH
MAR19		----	----	33.82 + 0.10	----	----	105	UNCH
APR19		----	----	30.91 + 0.08	----	----	110	UNCH
MAY19		----	----	31.60 + 0.08	----	----	110	UNCH
JUN19		----	----	33.33 + 0.10	----	----	100	UNCH
JUL19		----	----	42.37 + 0.13	----	----	110	UNCH
AUG19		----	----	37.28 + 0.09	----	----	110	UNCH
SEP19		----	----	32.00 + 0.09	----	----	100	UNCH
OCT19		----	----	29.04 + 0.12	----	----	115	UNCH
NOV19		----	----	29.58 + 0.12	----	----	100	UNCH
DEC19		----	----	32.34 + 0.09	----	----	105	UNCH
JAN20		----	----	45.64 + 0.05	----	----	220	UNCH
FEB20		----	----	41.75 + 0.02	----	----	200	UNCH
MAR20		----	----	34.06 + 0.07	----	----	220	UNCH
APR20		----	----	30.85 + 0.04	----	----	220	UNCH
MAY20		----	----	32.09 + 0.06	----	----	200	UNCH
JUN20		----	----	32.92 + 0.06	----	----	220	UNCH
JUL20		----	----	41.20 + 0.06	----	----	230	UNCH
AUG20		----	----	37.11 + 0.04	----	----	210	UNCH
SEP20		----	----	30.76 + 0.05	----	----	210	UNCH
OCT20		----	----	29.47 + 0.04	----	----	220	UNCH
NOV20		----	----	29.82 + 0.04	----	----	200	UNCH
DEC20		----	----	32.83 + 0.07	----	----	220	UNCH
TOTAL D7 FUT						3048	28315 + 2750	
F2 FUT	PJM JCPL DA OFF-PEAK							
JUL16		----	----	22.18 UNCH	----	----	4240	UNCH
AUG16		----	----	21.55 - 0.13	----	----	3760	UNCH
SEP16		----	----	16.72 + 0.37	----	----	3840	UNCH
OCT16		----	----	18.47 - 0.02	----	----	4080	UNCH
NOV16		----	----	18.91 UNCH	----	----	3850	UNCH
DEC16		----	----	27.14 + 0.43	----	----	4080	UNCH
JAN17		----	----	45.69 + 0.04	----	----	4080	UNCH
FEB17		----	----	41.03 + 0.11	----	----	3520	UNCH
MAR17		----	----	27.61 - 0.23	----	----	3750	UNCH
APR17		----	----	21.57 + 0.26	----	----	4000	UNCH
MAY17		----	----	17.97 + 0.17	----	----	3920	UNCH
TOTAL F2 FUT							43120	
J2 FUT	PJM JCPL DA PEAK							
JUL16		----	----	43.42 UNCH	----	----	200	UNCH
AUG16		----	----	34.71 - 0.30	----	----	230	UNCH
SEP16		----	----	28.73 - 0.05	----	----	210	UNCH
OCT16		----	----	26.63 + 0.10	----	----	210	UNCH
NOV16		----	----	27.87 + 0.16	----	----	210	UNCH
DEC16		----	----	36.27 - 0.08	----	----	210	UNCH
JAN17		----	----	62.03 + 0.20	----	----	210	UNCH
FEB17		----	----	60.67 - 0.31	----	----	200	UNCH
MAR17		----	----	37.19 + 0.12	----	----	230	UNCH
APR17		----	----	30.48 + 0.01	----	----	200	UNCH
MAY17		----	----	30.89 + 0.03	----	----	220	UNCH
TOTAL J2 FUT							2330	
46 FUT	PJM METED ZONE OFFPK CAL LMP							
JAN17		----	----	45.28 + 0.03	----	----	2040	UNCH
FEB17		----	----	41.18 + 0.11	----	----	1760	UNCH
MAR17		----	----	26.80 - 0.25	----	----	1875	UNCH
APR17		----	----	21.37 + 0.26	----	----	2000	UNCH
MAY17		----	----	18.52 + 0.17	----	----	1960	UNCH
JUN17		----	----	19.79 + 0.34	----	----	1840	UNCH
JUL17		----	----	22.95 + 0.20	----	----	2120	UNCH
AUG17		----	----	20.81 + 0.20	----	----	1880	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. & PT.	PRICE CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
46	FUT	PJM METED ZONE OFFPK CAL LMP							
	SEP17	----	----	18.84	+	0.33	----	2000	UNCH
	OCT17	----	----	19.92	+	0.37	----	1960	UNCH
	NOV17	----	----	20.39	+	0.30	----	1925	UNCH
	DEC17	----	----	25.14	+	0.44	----	2120	UNCH
	JAN18	----	----	45.42	+	0.67	----	784	UNCH
	FEB18	----	----	42.93	+	0.66	----	704	UNCH
	MAR18	----	----	26.50	+	0.09	----	782	UNCH
	APR18	----	----	22.22	+	0.03	----	768	UNCH
	MAY18	----	----	17.51	-	0.06	----	784	UNCH
	JUN18	----	----	19.74	+	0.08	----	768	UNCH
	JUL18	----	----	22.91	+	0.21	----	816	UNCH
	AUG18	----	----	22.33	+	0.16	----	752	UNCH
	SEP18	----	----	19.75	-	0.13	----	832	UNCH
	OCT18	----	----	20.89	+	0.11	----	752	UNCH
	NOV18	----	----	21.09	+	0.11	----	770	UNCH
	DEC18	----	----	25.48	+	0.12	----	848	UNCH
	JAN19	----	----	44.72	+	0.21	----	784	UNCH
	FEB19	----	----	42.61	+	0.25	----	704	UNCH
	MAR19	----	----	28.29	+	0.13	----	814	UNCH
	APR19	----	----	22.73	+	0.09	----	736	UNCH
	MAY19	----	----	19.97	+	0.11	----	784	UNCH
	JUN19	----	----	20.82	+	0.12	----	800	UNCH
	JUL19	----	----	23.35	+	0.10	----	784	UNCH
	AUG19	----	----	22.74	+	0.10	----	784	UNCH
	SEP19	----	----	19.82	+	0.11	----	800	UNCH
	OCT19	----	----	19.90	+	0.09	----	752	UNCH
	NOV19	----	----	21.40	+	0.11	----	802	UNCH
	DEC19	----	----	24.48	+	0.10	----	816	UNCH
	JAN20	----	----	45.79	+	0.25	----	784	UNCH
	FEB20	----	----	43.31	+	0.28	----	752	UNCH
	MAR20	----	----	29.37	+	0.15	----	782	UNCH
	APR20	----	----	23.38	+	0.09	----	736	UNCH
	MAY20	----	----	20.47	+	0.10	----	848	UNCH
	JUN20	----	----	21.47	+	0.10	----	736	UNCH
	JUL20	----	----	23.81	+	0.06	----	752	UNCH
	AUG20	----	----	24.01	+	0.09	----	816	UNCH
	SEP20	----	----	20.06	+	0.09	----	768	UNCH
	OCT20	----	----	20.51	+	0.10	----	784	UNCH
	NOV20	----	----	21.52	+	0.12	----	802	UNCH
	DEC20	----	----	26.55	+	0.12	----	784	UNCH
TOTAL	46 FUT							51544	
47	FUT	PJM METED ZONE PEAK CAL LMP							
	JAN17	----	----	57.97	+	0.17	----	105	UNCH
	FEB17	----	----	56.69	-	0.30	----	100	UNCH
	MAR17	----	----	34.18	+	0.07	----	115	UNCH
	APR17	----	----	28.52	-	0.01	----	100	UNCH
	MAY17	----	----	28.93	+	0.01	----	110	UNCH
	JUN17	----	----	32.09	+	0.11	----	110	UNCH
	JUL17	----	----	40.09	-	0.04	----	100	UNCH
	AUG17	----	----	37.14	-	0.06	----	115	UNCH
	SEP17	----	----	29.89	-	0.02	----	100	UNCH
	OCT17	----	----	28.12	-	0.17	----	110	UNCH
	NOV17	----	----	29.34	+	0.01	----	105	UNCH
	DEC17	----	----	35.69	-	0.31	----	100	UNCH
	JAN18	----	----	59.31	+	0.18	----	44	UNCH
	FEB18	----	----	55.61	+	0.16	----	40	UNCH
	MAR18	----	----	34.81	+	0.04	----	44	UNCH
	APR18	----	----	28.28	+	0.02	----	42	UNCH
	MAY18	----	----	29.20	-	0.17	----	44	UNCH
	JUN18	----	----	32.07	+	0.07	----	42	UNCH
	JUL18	----	----	42.11	+	0.21	----	42	UNCH
	AUG18	----	----	37.47	+	0.20	----	46	UNCH
	SEP18	----	----	29.96	-	0.28	----	38	UNCH
	OCT18	----	----	28.00	+	0.03	----	46	UNCH
	NOV18	----	----	29.01	+	0.05	----	42	UNCH
	DEC18	----	----	34.89	+	0.05	----	40	UNCH
	JAN19	----	----	59.25	+	0.17	----	44	UNCH
	FEB19	----	----	55.18	+	0.14	----	40	UNCH
	MAR19	----	----	34.86	+	0.08	----	42	UNCH
	APR19	----	----	28.44	+	0.03	----	44	UNCH
	MAY19	----	----	28.64	+	0.03	----	44	UNCH
	JUN19	----	----	32.00	+	0.06	----	40	UNCH
	JUL19	----	----	43.19	+	0.09	----	44	UNCH
	AUG19	----	----	38.43	+	0.07	----	44	UNCH
	SEP19	----	----	29.64	+	0.04	----	40	UNCH
	OCT19	----	----	27.02	+	0.06	----	46	UNCH
	NOV19	----	----	27.52	+	0.07	----	40	UNCH
	DEC19	----	----	33.60	+	0.07	----	42	UNCH
	JAN20	----	----	60.25	+	0.32	----	44	UNCH
	FEB20	----	----	54.85	+	0.25	----	40	UNCH
	MAR20	----	----	35.60	+	0.18	----	44	UNCH
	APR20	----	----	28.76	+	0.11	----	44	UNCH
	MAY20	----	----	30.01	+	0.11	----	40	UNCH
	JUN20	----	----	32.27	+	0.14	----	44	UNCH
	JUL20	----	----	43.61	+	0.20	----	46	UNCH
	AUG20	----	----	39.02	+	0.16	----	42	UNCH
	SEP20	----	----	29.25	+	0.10	----	42	UNCH
	OCT20	----	----	27.24	+	0.09	----	44	UNCH
	NOV20	----	----	27.64	+	0.09	----	40	UNCH
	DEC20	----	----	33.83	+	0.16	----	44	UNCH
TOTAL	47 FUT							2804	
JM	FUT	PJM MONTHLY							
	AUG16	----	----	37.04	-	0.44	----	898	UNCH
	SEP16	----	----	34.49	+	0.04	----	738	UNCH
	OCT16	----	----	33.58	+	0.25	----	698	UNCH
	NOV16	----	----	34.62	+	0.25	----	732	UNCH
	DEC16	----	----	38.88	+	0.14	----	718	UNCH
	JAN17	----	----	54.81	+	0.15	----	224	UNCH
	FEB17	----	----	53.56	-	0.30	----	224	UNCH
	MAR17	----	----	39.00	+	0.15	----	244	UNCH
	APR17	----	----	34.88	+	0.03	----	244	UNCH
	MAY17	----	----	35.09	+	0.04	----	204	UNCH
	JUN17	----	----	36.15	+	0.13	----	194	UNCH
	JUL17	----	----	43.79	-	0.02	----	194	UNCH
	AUG17	----	----	40.89	-	0.05	----	194	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		GLOBAL EX		GLOBAL EX		GLOBAL EX®		PNT/PIT		OPEN	
		OPEN		HIGH/LOW		VOLUME		VOLUME		INTEREST	
					SETT. PRICE						
					& PT. CHGE						
JM FUT	PJM MONTHLY										
SEP17	----	----			34.09 UNCH	----		----		194 UNCH	
OCT17	----	----			32.19 - 0.22	----		----		254 UNCH	
NOV17	----	----			33.24 - 0.01	----		----		194 UNCH	
DEC17	----	----			37.03 - 0.33	----		----		236 UNCH	
JAN18	----	----			54.60 + 0.16	----		----		34 UNCH	
FEB18	----	----			50.90 + 0.14	----		----		34 UNCH	
MAR18	----	----			37.71 + 0.05	----		----		34 UNCH	
APR18	----	----			32.49 + 0.05	----		----		34 UNCH	
MAY18	----	----			33.33 - 0.17	----		----		34 UNCH	
JUN18	----	----			34.43 + 0.10	----		----		34 UNCH	
JUL18	----	----			44.37 + 0.23	----		----		114 UNCH	
AUG18	----	----			39.63 + 0.22	----		----		114 UNCH	
SEP18	----	----			32.29 - 0.29	----		----		192 UNCH	
OCT18	----	----			30.40 + 0.04	----		----		72 UNCH	
NOV18	----	----			31.31 + 0.06	----		----		72 UNCH	
DEC18	----	----			35.04 + 0.05	----		----		72 UNCH	
JAN19	----	----			53.64 + 0.13	----		----		40 UNCH	
FEB19	----	----			49.47 + 0.10	----		----		40 UNCH	
MAR19	----	----			35.86 + 0.09	----		----		40 UNCH	
APR19	----	----			31.44 + 0.05	----		----		40 UNCH	
MAY19	----	----			31.64 + 0.05	----		----		40 UNCH	
JUN19	----	----			34.20 + 0.07	----		----		40 UNCH	
JUL19	----	----			45.45 + 0.11	----		----		40 UNCH	
AUG19	----	----			40.58 + 0.08	----		----		40 UNCH	
SEP19	----	----			31.94 + 0.05	----		----		40 UNCH	
OCT19	----	----			29.38 + 0.08	----		----		40 UNCH	
NOV19	----	----			29.93 + 0.09	----		----		40 UNCH	
DEC19	----	----			33.85 + 0.07	----		----		40 UNCH	
TOTAL	JM FUT									7704	
B6 FUT	PJM NI HUB 5MW REAL TIME O PK										
SEP16	----	----			19.81 + 0.25	----		----		50304 UNCH	
OCT16	----	----			20.55 + 0.37	----		----		73848 UNCH	
NOV16	----	----			21.00 UNCH	----		----		69685 UNCH	
DEC16	----	----			24.43 UNCH	----		----		73848 UNCH	
JAN17	----	----			32.33 + 0.42	----		----		39576 UNCH	
FEB17	----	----			29.02 + 0.38	----		----		34144 UNCH	
MAR17	----	----			25.36 + 0.25	----		----		28875 UNCH	
APR17	----	----			22.39 + 0.25	----		----		30800 UNCH	
MAY17	----	----			18.25 UNCH	----		----		30184 UNCH	
JUN17	----	----			18.40 UNCH	----		----		24656 UNCH	
JUL17	----	----			21.55 + 0.13	----		----		27136 UNCH	
AUG17	----	----			21.20 + 0.12	----		----		24064 UNCH	
SEP17	----	----			18.25 UNCH	----		----		26800 UNCH	
OCT17	----	----			18.98 - 0.02	----		----		28224 UNCH	
NOV17	----	----			19.64 - 0.01	----		----		27720 UNCH	
DEC17	----	----			23.55 + 0.03	----		----		30528 UNCH	
JAN18	----	----			34.94 + 0.18	----		----		25872 UNCH	
FEB18	----	----			31.58 + 0.19	----		----		23232 UNCH	
MAR18	----	----			26.57 + 0.14	----		----		25806 UNCH	
APR18	----	----			23.66 + 0.10	----		----		25344 UNCH	
MAY18	----	----			18.85 + 0.10	----		----		25872 UNCH	
JUN18	----	----			19.25 + 0.11	----		----		25344 UNCH	
JUL18	----	----			22.36 + 0.14	----		----		26928 UNCH	
AUG18	----	----			21.66 + 0.14	----		----		24816 UNCH	
SEP18	----	----			19.50 + 0.11	----		----		27456 UNCH	
OCT18	----	----			17.70 + 0.09	----		----		24816 UNCH	
NOV18	----	----			17.85 + 0.10	----		----		25410 UNCH	
DEC18	----	----			21.05 + 0.12	----		----		27984 UNCH	
JAN19	----	----			35.70 + 0.18	----		----		2744 UNCH	
FEB19	----	----			32.91 + 0.17	----		----		2464 UNCH	
MAR19	----	----			26.61 + 0.12	----		----		2849 UNCH	
APR19	----	----			22.62 + 0.10	----		----		2576 UNCH	
MAY19	----	----			19.77 + 0.07	----		----		2744 UNCH	
JUN19	----	----			19.67 + 0.07	----		----		2800 UNCH	
JUL19	----	----			22.42 + 0.09	----		----		2744 UNCH	
AUG19	----	----			21.97 + 0.09	----		----		2744 UNCH	
SEP19	----	----			19.47 + 0.07	----		----		2800 UNCH	
OCT19	----	----			18.48 + 0.07	----		----		2632 UNCH	
NOV19	----	----			18.68 + 0.08	----		----		2807 UNCH	
DEC19	----	----			19.82 + 0.07	----		----		2856 UNCH	
TOTAL	B6 FUT									962032	
B3 FUT	PJM NI HUB 5MW REAL TIME PK										
SEP16	----	----			31.78 + 0.22	----		----		2289 UNCH	
OCT16	----	----			30.75 + 0.20	----		----		1869 UNCH	
NOV16	----	----			31.28 + 0.30	----		----		2079 UNCH	
DEC16	----	----			33.20 + 0.22	----		----		2289 UNCH	
JAN17	----	----			42.47 + 0.54	----		----		1722 UNCH	
FEB17	----	----			43.23 + 0.11	----		----		1640 UNCH	
MAR17	----	----			33.47 + 0.29	----		----		1886 UNCH	
APR17	----	----			31.98 + 0.26	----		----		1640 UNCH	
MAY17	----	----			32.35 + 0.17	----		----		1804 UNCH	
JUN17	----	----			32.25 + 0.07	----		----		1342 UNCH	
JUL17	----	----			38.98 + 0.21	----		----		1220 UNCH	
AUG17	----	----			38.57 + 0.19	----		----		1403 UNCH	
SEP17	----	----			30.75 + 0.30	----		----		1220 UNCH	
OCT17	----	----			29.52 - 0.01	----		----		1342 UNCH	
NOV17	----	----			30.22 + 0.25	----		----		1281 UNCH	
DEC17	----	----			33.34 - 0.08	----		----		1220 UNCH	
JAN18	----	----			45.01 + 0.20	----		----		1100 UNCH	
FEB18	----	----			40.96 + 0.17	----		----		1000 UNCH	
MAR18	----	----			34.29 - 0.03	----		----		1100 UNCH	
APR18	----	----			30.34 - 0.02	----		----		1050 UNCH	
MAY18	----	----			32.21 UNCH	----		----		1100 UNCH	
JUN18	----	----			33.58 - 0.04	----		----		1050 UNCH	
JUL18	----	----			40.46 - 0.03	----		----		1050 UNCH	
AUG18	----	----			35.45 - 0.02	----		----		1150 UNCH	
SEP18	----	----			30.75 - 0.01	----		----		950 UNCH	
OCT18	----	----			29.13 - 0.02	----		----		1150 UNCH	
NOV18	----	----			29.33 - 0.02	----		----		1050 UNCH	
DEC18	----	----			33.38 - 0.04	----		----		1000 UNCH	
JAN19	----	----			45.06 + 0.12	----		----		330 UNCH	
FEB19	----	----			41.34 + 0.09	----		----		300 UNCH	
MAR19	----	----			33.34 + 0.11	----		----		315 UNCH	
APR19	----	----			29.97 + 0.08	----		----		330 UNCH	
MAY19	----	----			30.88 + 0.09	----		----		330 UNCH	

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		GLOBAL EX		SETT. PRICE		GLOBAL EX®	PNT/PIT	OPEN	
		OPEN	HIGH/LOW	& PT.	CHGE	VOLUME	VOLUME	INTEREST	
B3 FUT	PJM NI HUB 5MW REAL TIME PK								
JUN19		----	----	32.44	+	0.10	----	----	300 UNCH
JUL19		----	----	42.44	+	0.14	----	----	330 UNCH
AUG19		----	----	37.06	+	0.09	----	----	330 UNCH
SEP19		----	----	30.98	+	0.09	----	----	300 UNCH
OCT19		----	----	27.86	+	0.11	----	----	345 UNCH
NOV19		----	----	28.41	+	0.11	----	----	300 UNCH
DEC19		----	----	31.53	+	0.09	----	----	315 UNCH
TOTAL	B3 FUT								42821
L3 FUT	PJM NILL DA OFF-PEAK								
SEP16		----	----	19.86	+	0.25	----	----	41472 UNCH
OCT16		----	----	20.60	+	0.37	----	----	30600 UNCH
NOV16		----	----	21.05		UNCH	----	----	29260 UNCH
DEC16		----	----	24.48		UNCH	----	----	29376 UNCH
JAN17		----	----	32.38	+	0.42	----	----	48144 UNCH
FEB17		----	----	29.07	+	0.38	----	----	42240 UNCH
MAR17		----	----	25.41	+	0.25	----	----	44250 UNCH
APR17		----	----	22.44	+	0.25	----	----	47200 UNCH
MAY17		----	----	18.30		UNCH	----	----	46648 UNCH
JUN17		----	----	18.45		UNCH	----	----	29440 UNCH
JUL17		----	----	21.60	+	0.13	----	----	34344 UNCH
AUG17		----	----	21.25	+	0.12	----	----	30456 UNCH
SEP17		----	----	18.30		UNCH	----	----	32800 UNCH
OCT17		----	----	19.03	-	0.02	----	----	30576 UNCH
NOV17		----	----	19.69	-	0.01	----	----	29260 UNCH
DEC17		----	----	23.60	+	0.03	----	----	32224 UNCH
JAN18		----	----	34.99	+	0.18	----	----	5880 UNCH
FEB18		----	----	31.63	+	0.19	----	----	5280 UNCH
MAR18		----	----	26.62	+	0.14	----	----	5865 UNCH
APR18		----	----	23.71	+	0.10	----	----	5760 UNCH
MAY18		----	----	18.90	+	0.10	----	----	5880 UNCH
JUN18		----	----	19.30	+	0.11	----	----	5760 UNCH
JUL18		----	----	22.41	+	0.14	----	----	6120 UNCH
AUG18		----	----	21.71	+	0.14	----	----	5640 UNCH
SEP18		----	----	19.55	+	0.11	----	----	6240 UNCH
OCT18		----	----	17.75	+	0.09	----	----	5640 UNCH
NOV18		----	----	17.90	+	0.10	----	----	5775 UNCH
DEC18		----	----	21.10	+	0.12	----	----	6360 UNCH
JAN19		----	----	35.75	+	0.18	----	----	3920 UNCH
FEB19		----	----	32.96	+	0.17	----	----	3520 UNCH
MAR19		----	----	26.66	+	0.12	----	----	4070 UNCH
APR19		----	----	22.67	+	0.10	----	----	3680 UNCH
MAY19		----	----	19.82	+	0.07	----	----	3920 UNCH
JUN19		----	----	19.72	+	0.07	----	----	4000 UNCH
JUL19		----	----	22.47	+	0.09	----	----	3920 UNCH
AUG19		----	----	22.02	+	0.09	----	----	3920 UNCH
SEP19		----	----	19.52	+	0.07	----	----	4000 UNCH
OCT19		----	----	18.53	+	0.07	----	----	3760 UNCH
NOV19		----	----	18.73	+	0.08	----	----	4010 UNCH
DEC19		----	----	19.87	+	0.07	----	----	4080 UNCH
TOTAL	L3 FUT								695290
N3 FUT	PJM NILL DA PEAK								
SEP16		----	----	31.78	+	0.22	----	----	2058 UNCH
OCT16		----	----	30.75	+	0.20	----	----	1554 UNCH
NOV16		----	----	31.28	+	0.30	----	----	1764 UNCH
DEC16		----	----	33.20	+	0.22	----	----	1533 UNCH
JAN17		----	----	42.47	+	0.54	----	----	2478 UNCH
FEB17		----	----	43.23	+	0.11	----	----	2360 UNCH
MAR17		----	----	33.47	+	0.29	----	----	2714 UNCH
APR17		----	----	31.98	+	0.26	----	----	2340 UNCH
MAY17		----	----	32.35	+	0.17	----	----	2618 UNCH
JUN17		----	----	32.25	+	0.07	----	----	1760 UNCH
JUL17		----	----	38.98	+	0.21	----	----	1580 UNCH
AUG17		----	----	38.57	+	0.19	----	----	1817 UNCH
SEP17		----	----	30.75	+	0.30	----	----	1600 UNCH
OCT17		----	----	29.52	-	0.01	----	----	1738 UNCH
NOV17		----	----	30.22	+	0.25	----	----	1638 UNCH
DEC17		----	----	33.34	-	0.08	----	----	1560 UNCH
JAN18		----	----	45.01	+	0.20	----	----	330 UNCH
FEB18		----	----	40.96	+	0.17	----	----	300 UNCH
MAR18		----	----	34.29	-	0.03	----	----	330 UNCH
APR18		----	----	30.34	-	0.02	----	----	315 UNCH
MAY18		----	----	32.21		UNCH	----	----	330 UNCH
JUN18		----	----	33.58	-	0.04	----	----	315 UNCH
JUL18		----	----	40.46	-	0.03	----	----	315 UNCH
AUG18		----	----	35.45	-	0.02	----	----	345 UNCH
SEP18		----	----	30.75	-	0.01	----	----	285 UNCH
OCT18		----	----	29.13	-	0.02	----	----	345 UNCH
NOV18		----	----	29.33	-	0.02	----	----	315 UNCH
DEC18		----	----	33.38	-	0.04	----	----	300 UNCH
JAN19		----	----	45.06	+	0.12	----	----	220 UNCH
FEB19		----	----	41.34	+	0.09	----	----	200 UNCH
MAR19		----	----	33.34	+	0.11	----	----	210 UNCH
APR19		----	----	29.97	+	0.08	----	----	220 UNCH
MAY19		----	----	30.88	+	0.09	----	----	220 UNCH
JUN19		----	----	32.44	+	0.10	----	----	200 UNCH
JUL19		----	----	42.44	+	0.14	----	----	220 UNCH
AUG19		----	----	37.06	+	0.09	----	----	220 UNCH
SEP19		----	----	30.98	+	0.09	----	----	200 UNCH
OCT19		----	----	27.86	+	0.11	----	----	230 UNCH
NOV19		----	----	28.41	+	0.11	----	----	200 UNCH
DEC19		----	----	31.53	+	0.09	----	----	210 UNCH
TOTAL	N3 FUT								37487
PNO FUT	PJM NORTERN ILL HUB DA OP DAILY								
27JUL16		----	----	20.79		UNCH	----	----	0 - 944
28JUL16		----	----	20.44		UNCH	----	----	944 UNCH
29JUL16		----	----	21.20		UNCH	----	----	944 UNCH
30JUL16		----	----	26.30		UNCH	----	----	2832 UNCH
31JUL16		----	----	23.51		UNCH	----	----	2832 UNCH
01AUG16		----	----	20.11		UNCH	----	----	968 UNCH
02AUG16		----	----	20.09		UNCH	----	----	968 UNCH
03AUG16		----	----	21.05		UNCH	----	----	968 UNCH
04AUG16		----	----	20.10	-	1.38	----	----	968 UNCH
05AUG16		----	----	21.48		UNCH	----	----	968 UNCH
06AUG16		----	----	21.48		UNCH	----	----	2904 UNCH



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PRELIMINARY

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61	
			GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
PNO FUT	PJM NORTERN ILL HUB DA OP DAILY							
07AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
08AUG16	----	----		21.48 UNCH		----	----	968 UNCH
09AUG16	----	----		21.48 UNCH		----	----	968 UNCH
10AUG16	----	----		21.48 UNCH		----	----	968 UNCH
11AUG16	----	----		21.48 UNCH		----	----	968 UNCH
12AUG16	----	----		21.48 UNCH		----	----	968 UNCH
13AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
14AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
15AUG16	----	----		21.48 UNCH		----	----	968 UNCH
16AUG16	----	----		21.48 UNCH		----	----	968 UNCH
17AUG16	----	----		21.48 UNCH		----	----	968 UNCH
18AUG16	----	----		21.48 UNCH		----	----	968 UNCH
19AUG16	----	----		21.48 UNCH		----	----	968 UNCH
20AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
21AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
22AUG16	----	----		21.48 UNCH		----	----	968 UNCH
23AUG16	----	----		21.48 UNCH		----	----	968 UNCH
24AUG16	----	----		21.48 UNCH		----	----	968 UNCH
25AUG16	----	----		21.48 UNCH		----	----	968 UNCH
26AUG16	----	----		21.48 UNCH		----	----	968 UNCH
27AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
28AUG16	----	----		21.48 UNCH		----	----	2904 UNCH
29AUG16	----	----		21.48 UNCH		----	----	968 UNCH
30AUG16	----	----		21.48 UNCH		----	----	968 UNCH
31AUG16	----	----		21.48 UNCH		----	----	968 UNCH
TOTAL PNO FUT								53048 - 944
PNP FUT	PJM NORTERN ILL HUB DA PEAK DAILY							
27JUL16	----	----		38.32 UNCH		----	----	0 - 109
28JUL16	----	----		38.16 UNCH		----	----	109 UNCH
29JUL16	----	----		32.47 UNCH		----	----	109 UNCH
01AUG16	----	----		37.12 UNCH		----	----	108 UNCH
02AUG16	----	----		36.47 UNCH		----	----	108 UNCH
03AUG16	----	----		37.19 UNCH		----	----	108 UNCH
04AUG16	----	----		39.33 + 1.33		----	----	108 UNCH
05AUG16	----	----		38.00 UNCH		----	----	108 UNCH
08AUG16	----	----		35.00 UNCH		----	----	108 UNCH
09AUG16	----	----		35.00 UNCH		----	----	108 UNCH
10AUG16	----	----		35.00 UNCH		----	----	108 UNCH
11AUG16	----	----		35.00 UNCH		----	----	108 UNCH
12AUG16	----	----		35.00 UNCH		----	----	108 UNCH
15AUG16	----	----		36.00 UNCH		----	----	108 UNCH
16AUG16	----	----		36.00 UNCH		----	----	108 UNCH
17AUG16	----	----		36.00 UNCH		----	----	108 UNCH
18AUG16	----	----		36.00 UNCH		----	----	108 UNCH
19AUG16	----	----		36.00 UNCH		----	----	108 UNCH
22AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
23AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
24AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
25AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
26AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
29AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
30AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
31AUG16	----	----		34.00 + 0.37		----	----	108 UNCH
TOTAL PNP FUT								2702 - 109
NOC FUT	PJM NORTERN ILL HUB RT OP DAILY							
26JUL16	----	----		21.93 UNCH		----	----	0 - 1128
27JUL16	----	----		20.72 UNCH		----	----	1128 UNCH
28JUL16	----	----		22.82 UNCH		----	----	1128 UNCH
29JUL16	----	----		22.20 UNCH		----	----	1128 UNCH
30JUL16	----	----		25.83 UNCH		----	----	3384 UNCH
31JUL16	----	----		33.83 UNCH		----	----	3384 UNCH
01AUG16	----	----		21.09 UNCH		----	----	1288 UNCH
02AUG16	----	----		20.78 - 0.65		----	----	1288 UNCH
03AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
04AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
05AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
06AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
07AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
08AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
09AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
10AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
11AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
12AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
13AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
14AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
15AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
16AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
17AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
18AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
19AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
20AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
21AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
22AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
23AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
24AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
25AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
26AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
27AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
28AUG16	----	----		21.43 UNCH		----	----	3864 UNCH
29AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
30AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
31AUG16	----	----		21.43 UNCH		----	----	1288 UNCH
TOTAL NOC FUT								70688 - 1128
JP FUT	PJM OFF-PEAK LMP FUTURE							
JUL16	----	----		23.83 UNCH		----	----	244 UNCH
AUG16	----	----		23.14 - 0.04		----	----	244 UNCH
SEP16	----	----		22.48 + 0.23		----	----	264 UNCH
OCT16	----	----		23.64 + 0.12		----	----	244 UNCH
NOV16	----	----		24.58 + 0.03		----	----	244 UNCH
DEC16	----	----		29.76 + 0.02		----	----	244 UNCH
JAN17	----	----		43.14 + 0.16		----	----	46 UNCH
FEB17	----	----		38.92 + 0.11		----	----	46 UNCH
MAR17	----	----		30.37 - 0.11		----	----	66 UNCH
APR17	----	----		25.58 + 0.33		----	----	66 UNCH

PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
		GLOBAL EX	OPEN	GLOBAL EX	PRICE	GLOBAL EX®	PNT/PIT	OPEN
				HIGH/LOW	& PT. CHGE	VOLUME	VOLUME	INTEREST
JP FUT	PJM OFF-PEAK LMP FUTURE							
MAY17		----		----	21.73 + 0.09	----	----	46 UNCH
JUN17		----		----	21.71 + 0.05	----	----	46 UNCH
JUL17		----		----	25.50 + 0.11	----	----	46 UNCH
AUG17		----		----	23.34 + 0.10	----	----	46 UNCH
SEP17		----		----	21.71 + 0.07	----	----	46 UNCH
OCT17		----		----	22.97 + 0.03	----	----	42 UNCH
NOV17		----		----	23.58 + 0.04	----	----	42 UNCH
DEC17		----		----	26.39 + 0.04	----	----	42 UNCH
JAN18		----		----	43.15 + 0.63	----	----	42 UNCH
FEB18		----		----	39.55 + 0.62	----	----	42 UNCH
MAR18		----		----	28.24 - 0.22	----	----	42 UNCH
APR18		----		----	25.02 - 0.22	----	----	42 UNCH
MAY18		----		----	20.60 + 0.36	----	----	42 UNCH
JUN18		----		----	21.15 + 0.38	----	----	42 UNCH
JUL18		----		----	23.53 - 0.27	----	----	42 UNCH
AUG18		----		----	22.98 - 0.22	----	----	42 UNCH
SEP18		----		----	21.19 + 0.37	----	----	40 UNCH
OCT18		----		----	22.14 - 0.23	----	----	40 UNCH
NOV18		----		----	22.29 - 0.23	----	----	40 UNCH
DEC18		----		----	25.17 - 0.29	----	----	40 UNCH
TOTAL JP FUT								2560
50 FUT	PJM PANELEC ZONE OFFPK CAL LMP							
JUL16		----		----	22.99 UNCH	----	----	2120 UNCH
AUG16		----		----	22.31 - 0.10	----	----	1880 UNCH
SEP16		----		----	20.47 + 0.42	----	----	1920 UNCH
OCT16		----		----	22.25 + 0.04	----	----	2040 UNCH
NOV16		----		----	23.04 + 0.06	----	----	1925 UNCH
DEC16		----		----	28.04 + 0.43	----	----	2040 UNCH
TOTAL 50 FUT								11925
49 FUT	PJM PANELEC ZONE PEAK CAL LMP							
JUL16		----		----	42.32 UNCH	----	----	100 UNCH
AUG16		----		----	36.27 - 0.21	----	----	115 UNCH
SEP16		----		----	32.39 + 0.01	----	----	105 UNCH
OCT16		----		----	31.92 + 0.18	----	----	105 UNCH
NOV16		----		----	33.06 + 0.23	----	----	105 UNCH
DEC16		----		----	37.58 - 0.07	----	----	105 UNCH
TOTAL 49 FUT								635
F5 FUT	PJM PPL DA OFF-PEAK							
JUL16		----		----	21.68 UNCH	----	----	5512 UNCH
AUG16		----		----	20.56 - 0.12	----	----	4888 UNCH
SEP16		----		----	16.82 + 0.37	----	----	4992 UNCH
OCT16		----		----	18.27 - 0.02	----	----	5304 UNCH
NOV16		----		----	18.96 UNCH	----	----	5005 UNCH
DEC16		----		----	27.04 + 0.42	----	----	5304 UNCH
TOTAL F5 FUT								31005
L5 FUT	PJM PPL DA PEAK							
JUL16		----		----	42.11 UNCH	----	----	260 UNCH
AUG16		----		----	33.92 - 0.25	----	----	299 UNCH
SEP16		----		----	28.63 - 0.05	----	----	273 UNCH
OCT16		----		----	27.69 + 0.12	----	----	273 UNCH
NOV16		----		----	28.93 + 0.18	----	----	273 UNCH
DEC16		----		----	36.32 - 0.08	----	----	273 UNCH
TOTAL L5 FUT								1651
W6 FUT	PJM PSEG DA OFF-PEAK							
JUL16		----		----	22.29 UNCH	----	----	2120 UNCH
AUG16		----		----	21.33 - 0.12	----	----	1880 UNCH
SEP16		----		----	18.92 + 0.40	----	----	1920 UNCH
OCT16		----		----	19.07 - 0.02	----	----	2040 UNCH
NOV16		----		----	19.81 + 0.01	----	----	1925 UNCH
DEC16		----		----	29.80 + 0.45	----	----	2040 UNCH
JAN17		----		----	48.64 + 0.05	----	----	2040 UNCH
FEB17		----		----	44.11 + 0.10	----	----	1760 UNCH
MAR17		----		----	29.21 - 0.21	----	----	1875 UNCH
APR17		----		----	22.17 + 0.26	----	----	2000 UNCH
MAY17		----		----	18.52 + 0.17	----	----	1960 UNCH
JUN17		----		----	19.14 + 0.34	----	----	7360 UNCH
JUL17		----		----	23.05 + 0.20	----	----	8480 UNCH
AUG17		----		----	20.56 + 0.20	----	----	7520 UNCH
SEP17		----		----	19.84 + 0.34	----	----	8000 UNCH
OCT17		----		----	20.87 + 0.37	----	----	7840 UNCH
NOV17		----		----	21.64 + 0.29	----	----	7700 UNCH
DEC17		----		----	27.37 + 0.41	----	----	8480 UNCH
JAN18		----		----	50.34 + 0.69	----	----	7840 UNCH
FEB18		----		----	46.34 + 0.67	----	----	7040 UNCH
MAR18		----		----	29.10 + 0.10	----	----	7820 UNCH
APR18		----		----	23.18 + 0.04	----	----	7680 UNCH
MAY18		----		----	18.85 - 0.07	----	----	7840 UNCH
JUN18		----		----	18.78 + 0.06	----	----	1920 UNCH
JUL18		----		----	21.75 + 0.20	----	----	2040 UNCH
AUG18		----		----	21.23 + 0.21	----	----	1880 UNCH
SEP18		----		----	20.00 - 0.13	----	----	2080 UNCH
OCT18		----		----	20.34 + 0.11	----	----	1880 UNCH
NOV18		----		----	20.84 + 0.11	----	----	1925 UNCH
DEC18		----		----	27.43 + 0.12	----	----	2120 UNCH
JAN19		----		----	48.93 + 0.24	----	----	1960 UNCH
FEB19		----		----	45.81 + 0.27	----	----	1760 UNCH
MAR19		----		----	30.05 + 0.15	----	----	2035 UNCH
APR19		----		----	23.23 + 0.09	----	----	1840 UNCH
MAY19		----		----	20.32 + 0.12	----	----	1960 UNCH
TOTAL W6 FUT								138560
L6 FUT	PJM PSEG DA PEAK							
JUN17		----		----	33.09 + 0.11	----	----	440 UNCH
JUL17		----		----	41.79 - 0.03	----	----	400 UNCH
AUG17		----		----	38.59 - 0.06	----	----	460 UNCH
SEP17		----		----	30.59 - 0.02	----	----	400 UNCH
OCT17		----		----	30.30 - 0.20	----	----	440 UNCH
NOV17		----		----	31.89 UNCH	----	----	420 UNCH
DEC17		----		----	39.85 - 0.37	----	----	400 UNCH
JAN18		----		----	64.28 + 0.20	----	----	440 UNCH
FEB18		----		----	59.97 + 0.17	----	----	400 UNCH
MAR18		----		----	38.71 + 0.05	----	----	440 UNCH

PG61 BULLETIN #148@			ENERGY FUTURES PRODUCTS				Wed, Aug 03, 2016 PG61		
		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
L6 FUT	PJM PSEG DA PEAK								
APR18		----	----	30.54	+ 0.04	----	----	420	UNCH
MAY18		----	----	30.59	- 0.17	----	----	440	UNCH
TOTAL	L6 FUT							5100	
PWO FUT	PJM WESTERN HUB DA OP DAILY FUT								
27JUL16		----	----	21.64	UNCH	----	----	0 -	1312
28JUL16		----	----	22.84	UNCH	----	----	1312	UNCH
29JUL16		----	----	22.33	UNCH	----	----	1312	UNCH
30JUL16		----	----	27.65	UNCH	----	----	3936	UNCH
31JUL16		----	----	26.77	UNCH	----	----	3936	UNCH
01AUG16		----	----	21.61	UNCH	----	----	1312	UNCH
02AUG16		----	----	21.24	UNCH	----	----	1312	UNCH
03AUG16		----	----	21.83	UNCH	----	----	1312	UNCH
04AUG16		----	----	20.25	- 2.97	----	----	1312	UNCH
05AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
06AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
07AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
08AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
09AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
10AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
11AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
12AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
13AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
14AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
15AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
16AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
17AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
18AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
19AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
20AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
21AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
22AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
23AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
24AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
25AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
26AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
27AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
28AUG16		----	----	23.22	UNCH	----	----	3936	UNCH
29AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
30AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
31AUG16		----	----	23.22	UNCH	----	----	1312	UNCH
TOTAL	PWO FUT							72160 -	1312
PWP FUT	PJM WESTERN HUB DA PEAK DAILY								
27JUL16		----	----	40.91	UNCH	----	----	0 -	175
28JUL16		----	----	41.70	UNCH	----	----	175	UNCH
29JUL16		----	----	34.72	UNCH	----	----	175	UNCH
01AUG16		----	----	40.66	UNCH	----	----	175	UNCH
02AUG16		----	----	37.86	UNCH	----	----	175	UNCH
03AUG16		----	----	35.87	UNCH	----	----	175	UNCH
04AUG16		----	----	34.31	- 3.69	----	----	175	UNCH
05AUG16		----	----	35.88	- 2.12	----	----	175	UNCH
08AUG16		----	----	38.38	+ 1.00	----	----	175	UNCH
09AUG16		----	----	38.38	+ 1.00	----	----	175	UNCH
10AUG16		----	----	38.38	+ 1.00	----	----	175	UNCH
11AUG16		----	----	38.38	+ 1.00	----	----	175	UNCH
12AUG16		----	----	38.38	+ 1.00	----	----	175	UNCH
15AUG16		----	----	36.50	- 1.50	----	----	175	UNCH
16AUG16		----	----	36.50	- 1.50	----	----	175	UNCH
17AUG16		----	----	36.50	- 1.50	----	----	175	UNCH
18AUG16		----	----	36.50	- 1.50	----	----	175	UNCH
19AUG16		----	----	36.50	- 1.50	----	----	175	UNCH
22AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
23AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
24AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
25AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
26AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
29AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
30AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
31AUG16		----	----	37.19	- 0.26	----	----	175	UNCH
TOTAL	PWP FUT							4375 -	175
WOR FUT	PJM WESTERN HUB RT OP DAILY								
26JUL16		----	----	22.47	UNCH	----	----	0 -	4576
27JUL16		----	----	26.21	UNCH	----	----	4576	UNCH
28JUL16		----	----	24.21	UNCH	----	----	4576	UNCH
29JUL16		----	----	23.13	UNCH	----	----	4576	UNCH
30JUL16		----	----	28.26	UNCH	----	----	13728	UNCH
31JUL16		----	----	37.33	UNCH	----	----	13728	UNCH
01AUG16		----	----	21.62	UNCH	----	----	4336	UNCH
02AUG16		----	----	21.59	- 1.62	----	----	4336	UNCH
03AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
04AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
05AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
06AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
07AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
08AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
09AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
10AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
11AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
12AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
13AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
14AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
15AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
16AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
17AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
18AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
19AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
20AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
21AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
22AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
23AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
24AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
25AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
26AUG16		----	----	23.21	UNCH	----	----	4336	UNCH
27AUG16		----	----	23.21	UNCH	----	----	13008	UNCH
28AUG16		----	----	23.21	UNCH	----	----	13008	UNCH



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PRELIMINARY



PG61 BULLETIN #148@		ENERGY FUTURES PRODUCTS					Wed, Aug 03, 2016 PG61	
		GLOBAL EX OPEN	GLOBAL EX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL EX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST
WOR FUT	PJM WESTERN HUB RT OP DAILY							
29AUG16		----	----	23.21	UNCH	----	----	4336 UNCH
30AUG16		----	----	23.21	UNCH	----	----	4336 UNCH
31AUG16		----	----	23.21	UNCH	----	----	4336 UNCH
TOTAL WOR FUT								244976 - 4576
E4 FUT	PJM WESTH DA OFF-PEAK							
SEP16		----	----	22.53	+ 0.23	----	----	45696 UNCH
OCT16		----	----	23.69	+ 0.12	----	----	48552 UNCH
NOV16		----	----	24.63	+ 0.03	----	----	53515 UNCH
DEC16		----	----	29.81	+ 0.02	----	----	56712 UNCH
JAN17		----	----	43.19	+ 0.16	----	----	71400 UNCH
FEB17		----	----	38.97	+ 0.11	----	----	61600 UNCH
MAR17		----	----	30.42	- 0.11	----	----	65625 UNCH
APR17		----	----	25.63	+ 0.33	----	----	70000 UNCH
MAY17		----	----	21.78	+ 0.09	----	----	68600 UNCH
JUN17		----	----	21.76	+ 0.05	----	----	60720 UNCH
JUL17		----	----	25.55	+ 0.11	----	----	69960 UNCH
AUG17		----	----	23.39	+ 0.10	----	----	62040 UNCH
SEP17		----	----	21.76	+ 0.07	----	----	66000 UNCH
OCT17		----	----	23.02	+ 0.03	----	----	64680 UNCH
NOV17		----	----	23.63	+ 0.04	----	----	63525 UNCH
DEC17		----	----	26.44	+ 0.04	----	----	69960 UNCH
JAN18		----	----	43.20	+ 0.63	----	----	9800 UNCH
FEB18		----	----	39.60	+ 0.62	----	----	8800 UNCH
MAR18		----	----	28.29	- 0.22	----	----	9775 UNCH
APR18		----	----	25.07	- 0.22	----	----	9600 UNCH
MAY18		----	----	20.65	+ 0.36	----	----	9800 UNCH
JUN18		----	----	21.20	+ 0.38	----	----	6528 UNCH
JUL18		----	----	23.58	- 0.27	----	----	6936 UNCH
AUG18		----	----	23.03	- 0.22	----	----	6392 UNCH
SEP18		----	----	21.24	+ 0.37	----	----	7072 UNCH
OCT18		----	----	22.19	- 0.23	----	----	6392 UNCH
NOV18		----	----	22.34	- 0.23	----	----	6545 UNCH
DEC18		----	----	25.22	- 0.29	----	----	7208 UNCH
JAN19		----	----	40.45	+ 0.06	----	----	2744 UNCH
FEB19		----	----	38.11	+ 0.10	----	----	2464 UNCH
MAR19		----	----	28.72	+ 0.05	----	----	2849 UNCH
APR19		----	----	24.37	+ 0.02	----	----	2576 UNCH
MAY19		----	----	22.13	+ 0.07	----	----	2744 UNCH
JUN19		----	----	21.98	+ 0.07	----	----	800 UNCH
JUL19		----	----	24.72	+ 0.03	----	----	784 UNCH
AUG19		----	----	24.12	+ 0.02	----	----	784 UNCH
SEP19		----	----	21.48	+ 0.07	----	----	800 UNCH
OCT19		----	----	21.73	+ 0.07	----	----	752 UNCH
NOV19		----	----	22.87	+ 0.06	----	----	802 UNCH
DEC19		----	----	23.82	+ 0.02	----	----	816 UNCH
JAN20		----	----	40.31	- 0.09	----	----	784 UNCH
FEB20		----	----	37.81	- 0.04	----	----	752 UNCH
MAR20		----	----	29.01	- 0.05	----	----	782 UNCH
APR20		----	----	23.91	- 0.06	----	----	736 UNCH
MAY20		----	----	22.16	- 0.01	----	----	848 UNCH
JUN20		----	----	22.16	- 0.01	----	----	736 UNCH
JUL20		----	----	23.86	- 0.06	----	----	752 UNCH
AUG20		----	----	23.46	- 0.06	----	----	816 UNCH
SEP20		----	----	20.46	- 0.01	----	----	768 UNCH
OCT20		----	----	22.06	- 0.01	----	----	784 UNCH
NOV20		----	----	22.26	- 0.01	----	----	802 UNCH
DEC20		----	----	25.46	- 0.06	----	----	784 UNCH
TOTAL E4 FUT								1121692
N9 FUT	PJM WESTH RT OFF-PEAK							
SEP16		----	----	22.48	+ 0.23	----	----	135936 UNCH
OCT16		----	----	23.64	+ 0.12	----	----	197472 UNCH
NOV16		----	----	24.58	+ 0.03	----	----	190190 UNCH
DEC16		----	----	29.76	+ 0.02	----	----	209712 UNCH
JAN17		----	----	43.14	+ 0.16	----	1632	102000 UNCH
FEB17		----	----	38.92	+ 0.11	----	1408	88000 UNCH
MAR17		----	----	30.37	- 0.11	----	1500	96000 - 1500
APR17		----	----	25.58	+ 0.33	----	1600	72000 - 1600
MAY17		----	----	21.73	+ 0.09	----	1568	72520 - 1568
JUN17		----	----	21.71	+ 0.05	----	1472	76912 - 1472
JUL17		----	----	25.50	+ 0.11	----	1696	84376 - 1696
AUG17		----	----	23.34	+ 0.10	----	1504	74824 - 1504
SEP17		----	----	21.71	+ 0.07	----	1600	83600 - 1600
OCT17		----	----	22.97	+ 0.03	----	1568	85848 - 1568
NOV17		----	----	23.58	+ 0.04	----	1540	84315 - 1540
DEC17		----	----	26.39	+ 0.04	----	1696	92856 - 1696
JAN18		----	----	43.15	+ 0.63	----	----	63504 UNCH
FEB18		----	----	39.55	+ 0.62	----	----	57024 UNCH
MAR18		----	----	28.24	- 0.22	----	----	51612 UNCH
APR18		----	----	25.02	- 0.22	----	----	50688 UNCH
MAY18		----	----	20.60	+ 0.36	----	----	51744 UNCH
JUN18		----	----	21.15	+ 0.38	----	----	43392 UNCH
JUL18		----	----	23.53	- 0.27	----	----	46104 UNCH
AUG18		----	----	22.98	- 0.22	----	----	42488 UNCH
SEP18		----	----	21.19	+ 0.37	----	----	47008 UNCH
OCT18		----	----	22.14	- 0.23	----	----	42488 UNCH
NOV18		----	----	22.29	- 0.23	----	----	43505 UNCH
DEC18		----	----	25.17	- 0.29	----	----	47912 UNCH
JAN19		----	----	40.40	+ 0.06	----	----	44688 UNCH
FEB19		----	----	38.06	+ 0.10	----	----	40128 UNCH
MAR19		----	----	28.67	+ 0.05	----	----	50468 UNCH
APR19		----	----	24.32	+ 0.02	----	----	45632 UNCH
MAY19		----	----	22.08	+ 0.07	----	----	48608 UNCH
JUN19		----	----	21.93	+ 0.07	----	----	28400 UNCH
JUL19		----	----	24.67	+ 0.03	----	----	27832 UNCH
AUG19		----	----	24.07	+ 0.02	----	----	27832 UNCH
SEP19		----	----	21.43	+ 0.07	----	----	28400 UNCH
OCT19		----	----	21.68	+ 0.07	----	----	26696 UNCH
NOV19		----	----	22.82	+ 0.06	----	----	28471 UNCH
DEC19		----	----	23.77	+ 0.02	----	----	28968 UNCH
JAN20		----	----	40.26	- 0.09	----	----	7840 UNCH
FEB20		----	----	37.76	- 0.04	----	----	7520 UNCH
MAR20		----	----	28.96	- 0.05	----	----	7820 UNCH
APR20		----	----	23.86	- 0.06	----	----	7360 UNCH
MAY20		----	----	22.11	- 0.01	----	----	8480 UNCH
JUN20		----	----	22.11	- 0.01	----	----	7360 UNCH



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PRELIMINARY



PG61 BULLETIN #148@ ENERGY FUTURES PRODUCTS Wed, Aug 03, 2016 PG61

GLOBEX OPEN		GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
N9 FUT	PJM WESTH RT OFF-PEAK								
JUL20	----	----	23.81	-	0.06	----	----	7520	UNCH
AUG20	----	----	23.41	-	0.06	----	----	8160	UNCH
SEP20	----	----	20.41	-	0.01	----	----	7680	UNCH
OCT20	----	----	22.01	-	0.01	----	----	7840	UNCH
NOV20	----	----	22.21	-	0.01	----	----	8020	UNCH
DEC20	----	----	25.41	-	0.06	----	----	7840	UNCH
JAN21	----	----	40.78	-	0.73	----	----	8480	UNCH
FEB21	----	----	37.79	-	0.63	----	----	7040	UNCH
MAR21	----	----	28.80	-	0.51	----	----	7500	UNCH
APR21	----	----	23.71	-	0.44	----	----	7360	UNCH
MAY21	----	----	21.92	-	0.35	----	----	8480	UNCH
JUN21	----	----	21.92	-	0.35	----	----	7360	UNCH
JUL21	----	----	24.11	-	0.44	----	----	8160	UNCH
AUG21	----	----	23.61	-	0.43	----	----	7840	UNCH
SEP21	----	----	21.07	-	0.34	----	----	7680	UNCH
OCT21	----	----	21.96	-	0.36	----	----	8160	UNCH
NOV21	----	----	22.31	-	0.37	----	----	7700	UNCH
DEC21	----	----	25.21	-	0.45	----	----	7520	UNCH
TOTAL N9 FUT							18784	2946873 - 15744	
L1 FUT	PJM WESTH RT PEAK								
SEP16	----	----	34.49	+	0.04	----	----	11004	UNCH
OCT16	----	----	33.58	+	0.25	----	----	7497	UNCH
NOV16	----	----	34.62	+	0.25	----	----	7266	UNCH
DEC16	----	----	38.88	+	0.14	----	----	8127	UNCH
JAN17	----	----	54.81	+	0.15	----	----	6048	UNCH
FEB17	----	----	53.56	-	0.30	----	----	5760	UNCH
MAR17	----	----	39.00	+	0.15	----	----	4830	UNCH
APR17	----	----	34.88	+	0.03	----	----	4200	UNCH
MAY17	----	----	35.09	+	0.04	----	----	4576	UNCH
JUN17	----	----	36.15	+	0.13	----	----	5412	UNCH
JUL17	----	----	43.79	-	0.02	----	----	3720	UNCH
AUG17	----	----	40.89	-	0.05	----	----	4278	UNCH
SEP17	----	----	34.09	UNCH		----	----	4100	UNCH
OCT17	----	----	32.19	-	0.22	----	----	5654	UNCH
NOV17	----	----	33.24	-	0.01	----	----	5544	UNCH
DEC17	----	----	37.03	-	0.33	----	----	4620	UNCH
JAN18	----	----	54.60	+	0.16	----	----	3014	UNCH
FEB18	----	----	50.90	+	0.14	----	----	2740	UNCH
MAR18	----	----	37.71	+	0.05	----	----	3278	UNCH
APR18	----	----	32.49	+	0.05	----	----	3129	UNCH
MAY18	----	----	33.33	-	0.17	----	----	3014	UNCH
JUN18	----	----	34.43	+	0.10	----	----	2814	UNCH
JUL18	----	----	44.37	+	0.23	----	----	2646	UNCH
AUG18	----	----	39.63	+	0.22	----	----	2898	UNCH
SEP18	----	----	32.29	-	0.29	----	----	2736	UNCH
OCT18	----	----	30.40	+	0.04	----	----	6992	UNCH
NOV18	----	----	31.31	+	0.06	----	----	6384	UNCH
DEC18	----	----	35.04	+	0.05	----	----	6080	UNCH
JAN19	----	----	53.64	+	0.13	----	----	2068	UNCH
FEB19	----	----	49.47	+	0.10	----	----	1880	UNCH
MAR19	----	----	35.86	+	0.09	----	----	2184	UNCH
APR19	----	----	31.44	+	0.05	----	----	2288	UNCH
MAY19	----	----	31.64	+	0.05	----	----	2288	UNCH
JUN19	----	----	34.20	+	0.07	----	----	1180	UNCH
JUL19	----	----	45.45	+	0.11	----	----	1342	UNCH
AUG19	----	----	40.58	+	0.08	----	----	1342	UNCH
SEP19	----	----	31.94	+	0.05	----	----	1180	UNCH
OCT19	----	----	29.38	+	0.08	----	----	1357	UNCH
NOV19	----	----	29.93	+	0.09	----	----	1180	UNCH
DEC19	----	----	33.85	+	0.07	----	----	1239	UNCH
JAN20	----	----	53.42	+	0.24	----	----	968	UNCH
FEB20	----	----	48.58	+	0.19	----	----	880	UNCH
MAR20	----	----	36.20	+	0.18	----	----	968	UNCH
APR20	----	----	31.42	+	0.14	----	----	968	UNCH
MAY20	----	----	32.72	+	0.14	----	----	880	UNCH
JUN20	----	----	34.08	+	0.16	----	----	968	UNCH
JUL20	----	----	44.56	+	0.21	----	----	1012	UNCH
AUG20	----	----	39.42	+	0.16	----	----	924	UNCH
SEP20	----	----	31.26	+	0.13	----	----	924	UNCH
OCT20	----	----	29.30	+	0.12	----	----	968	UNCH
NOV20	----	----	29.75	+	0.12	----	----	880	UNCH
DEC20	----	----	33.73	+	0.16	----	----	968	UNCH
JAN21	----	----	52.37	-	0.24	----	----	40	UNCH
FEB21	----	----	46.90	-	0.18	----	----	40	UNCH
MAR21	----	----	36.10	-	0.18	----	----	46	UNCH
APR21	----	----	32.19	-	0.12	----	----	44	UNCH
MAY21	----	----	32.89	-	0.12	----	----	40	UNCH
JUN21	----	----	34.70	-	0.12	----	----	44	UNCH
JUL21	----	----	46.14	-	0.19	----	----	42	UNCH
AUG21	----	----	40.72	-	0.18	----	----	44	UNCH
SEP21	----	----	32.39	-	0.12	----	----	42	UNCH
OCT21	----	----	30.53	-	0.12	----	----	42	UNCH
NOV21	----	----	31.13	-	0.12	----	----	42	UNCH
DEC21	----	----	33.94	-	0.13	----	----	46	UNCH
TOTAL L1 FUT								169709	
J4 FUT	PJM WESTHDA PEAK								
SEP16	----	----	34.49	+	0.04	----	----	2919	UNCH
OCT16	----	----	33.58	+	0.25	----	----	2499	UNCH
NOV16	----	----	34.62	+	0.25	----	----	2499	UNCH
DEC16	----	----	38.88	+	0.14	----	----	2499	UNCH
JAN17	----	----	54.81	+	0.15	----	----	3696	UNCH
FEB17	----	----	53.56	-	0.30	----	----	3520	UNCH
MAR17	----	----	39.00	+	0.15	----	----	4048	UNCH
APR17	----	----	34.88	+	0.03	----	----	3520	UNCH
MAY17	----	----	35.09	+	0.04	----	----	3872	UNCH
JUN17	----	----	36.15	+	0.13	----	----	3872	UNCH
JUL17	----	----	43.79	-	0.02	----	----	3520	UNCH
AUG17	----	----	40.89	-	0.05	----	----	4048	UNCH
SEP17	----	----	34.09	UNCH		----	----	3520	UNCH
OCT17	----	----	32.19	-	0.22	----	----	3872	UNCH
NOV17	----	----	33.24	-	0.01	----	----	3696	UNCH
DEC17	----	----	37.03	-	0.33	----	----	3520	UNCH
JAN18	----	----	54.60	+	0.16	----	----	550	UNCH
FEB18	----	----	50.90	+	0.14	----	----	500	UNCH
MAR18	----	----	37.71	+	0.05	----	----	550	UNCH

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
J4 FUT	PJM WESTHDA PEAK							
APR18		----	----	32.49 + 0.05	----	----	525	UNCH
MAY18		----	----	33.33 - 0.17	----	----	550	UNCH
JUN18		----	----	34.43 + 0.10	----	----	252	UNCH
JUL18		----	----	44.37 + 0.23	----	----	252	UNCH
AUG18		----	----	39.63 + 0.22	----	----	276	UNCH
SEP18		----	----	32.29 - 0.29	----	----	228	UNCH
OCT18		----	----	30.40 + 0.04	----	----	276	UNCH
NOV18		----	----	31.31 + 0.06	----	----	252	UNCH
DEC18		----	----	35.04 + 0.05	----	----	240	UNCH
JAN19		----	----	53.64 + 0.13	----	----	44	UNCH
FEB19		----	----	49.47 + 0.10	----	----	40	UNCH
MAR19		----	----	35.86 + 0.09	----	----	42	UNCH
APR19		----	----	31.44 + 0.05	----	----	44	UNCH
MAY19		----	----	31.64 + 0.05	----	----	44	UNCH
JUN19		----	----	34.20 + 0.07	----	----	40	UNCH
JUL19		----	----	45.45 + 0.11	----	----	44	UNCH
AUG19		----	----	40.58 + 0.08	----	----	44	UNCH
SEP19		----	----	31.94 + 0.05	----	----	40	UNCH
OCT19		----	----	29.38 + 0.08	----	----	46	UNCH
NOV19		----	----	29.93 + 0.09	----	----	40	UNCH
DEC19		----	----	33.85 + 0.07	----	----	42	UNCH
JAN20		----	----	53.42 + 0.24	----	----	44	UNCH
FEB20		----	----	48.58 + 0.19	----	----	40	UNCH
MAR20		----	----	36.20 + 0.18	----	----	44	UNCH
APR20		----	----	31.42 + 0.14	----	----	44	UNCH
MAY20		----	----	32.72 + 0.14	----	----	40	UNCH
JUN20		----	----	34.08 + 0.16	----	----	44	UNCH
JUL20		----	----	44.56 + 0.21	----	----	46	UNCH
AUG20		----	----	39.42 + 0.16	----	----	42	UNCH
SEP20		----	----	31.26 + 0.13	----	----	42	UNCH
OCT20		----	----	29.30 + 0.12	----	----	44	UNCH
NOV20		----	----	29.75 + 0.12	----	----	40	UNCH
DEC20		----	----	33.73 + 0.16	----	----	44	UNCH
TOTAL	J4 FUT						60595	

COAL FUTURES PRODUCTS

		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
ALW FUT	AUSTRALIAN COKING (PLATTS) LOW VOL							
JUL16		----	----	96.20 UNCH	----	----	54	UNCH
AUG16		----	----	105.38 + 1.63	----	----	59	UNCH
SEP16		----	----	106.00 + 0.62	----	----	59	UNCH
OCT16		----	----	108.50 + 1.00	----	----	45	UNCH
NOV16		----	----	108.13 + 1.38	----	----	45	UNCH
DEC16		----	----	108.13 + 1.38	----	----	45	UNCH
JAN17		----	----	109.50 + 1.25	----	----	53	UNCH
FEB17		----	----	109.50 + 1.25	----	----	53	UNCH
MAR17		----	----	109.50 + 1.25	----	----	53	UNCH
APR17		----	----	110.25 + 1.25	----	2	38	UNCH
MAY17		----	----	110.25 + 1.25	----	2	38	UNCH
JUN17		----	----	110.25 + 1.25	----	2	38	UNCH
JUL17		----	----	107.50 UNCH	----	----	26	UNCH
AUG17		----	----	107.50 UNCH	----	----	26	UNCH
SEP17		----	----	107.50 UNCH	----	----	26	UNCH
OCT17		----	----	111.75 + 2.50	----	----	26	UNCH
NOV17		----	----	111.75 + 2.50	----	----	26	UNCH
DEC17		----	----	111.75 + 2.50	----	----	26	UNCH
JAN18		----	----	111.25 + 1.25	----	----	22	UNCH
FEB18		----	----	111.25 + 1.25	----	----	22	UNCH
MAR18		----	----	111.25 + 1.25	----	----	22	UNCH
APR18		----	----	111.25 + 1.25	----	----	22	UNCH
MAY18		----	----	111.25 + 1.25	----	----	22	UNCH
JUN18		----	----	111.25 + 1.25	----	----	22	UNCH
JUL18		----	----	111.25 + 1.25	----	----	22	UNCH
AUG18		----	----	111.25 + 1.25	----	----	22	UNCH
SEP18		----	----	111.25 + 1.25	----	----	22	UNCH
OCT18		----	----	111.25 + 1.25	----	----	22	UNCH
NOV18		----	----	111.25 + 1.25	----	----	22	UNCH
DEC18		----	----	111.25 + 1.25	----	----	22	UNCH
TOTAL	ALW FUT					6	1000	
SSI FUT	COAL API 8 CFR SOUTH CHINA							
JUL16		----	----	54.68 UNCH	----	----	0 -	10
AUG16		----	----	52.50 - 8.75	----	----	5	UNCH
SEP16		----	----	52.75 - 8.65	----	----	5	UNCH
OCT16		----	----	53.00 - 8.60	----	----	10	UNCH
NOV16		----	----	53.00 - 8.70	----	----	10	UNCH
DEC16		----	----	53.00 - 8.80	----	----	10	UNCH
TOTAL	SSI FUT						40 -	10
MTF FUT	COAL API2 CIF ARA ARG-MCCLOSKY							
JUL16		----	----	57.03 UNCH	----	----	0 -	8366
AUG16		----	----	61.20 - 0.45	----	90	9425 -	55
SEP16		----	----	62.05 - 0.50	----	175	9310 +	5
OCT16		----	----	62.35 - 0.55	----	223	8851 +	68
NOV16		----	----	62.35 - 0.55	----	138	8197 +	63
DEC16		----	----	62.35 - 0.55	----	138	8636 +	63
JAN17		----	----	61.10 - 0.60	----	117	3329 +	19
FEB17		----	----	61.10 - 0.60	----	117	3179 +	19
MAR17		----	----	61.10 - 0.60	----	117	3179 +	19
APR17		----	----	60.20 - 0.55	----	112	3967 +	20
MAY17		----	----	60.20 - 0.55	----	112	3967 +	20
JUN17		----	----	60.20 - 0.55	----	112	3967 +	20
JUL17		----	----	59.75 - 0.50	----	112	4072 +	20
AUG17		----	----	59.75 - 0.50	----	112	4088 +	20
SEP17		----	----	59.75 - 0.50	----	112	4088 +	20
OCT17		----	----	59.40 - 0.50	----	112	3963 +	20
NOV17		----	----	59.40 - 0.50	----	112	3963 +	20
DEC17		----	----	59.40 - 0.50	----	112	3963 +	20
JAN18		----	----	59.30 - 0.50	----	20	1049 +	20
FEB18		----	----	59.30 - 0.50	----	20	1049 +	20
MAR18		----	----	59.30 - 0.50	----	20	1049 +	20



PG61 BULLETIN #148@				ENERGY FUTURES PRODUCTS				wed, Aug 03, 2016 PG61					
		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE		GLOBEX® VOLUME		PNT/PIT VOLUME		OPEN INTEREST	
MTF FUT		COAL API2 CIF ARA		ARG-MCCLOSKEY									
APR18		----		----		59.30 - 0.50		----		20		1049 + 20	
MAY18		----		----		59.30 - 0.50		----		20		1049 + 20	
JUN18		----		----		59.30 - 0.50		----		20		1049 + 20	
JUL18		----		----		59.30 - 0.50		----		20		1049 + 20	
AUG18		----		----		59.30 - 0.50		----		20		1049 + 20	
SEP18		----		----		59.30 - 0.50		----		20		1049 + 20	
OCT18		----		----		59.30 - 0.50		----		20		1049 + 20	
NOV18		----		----		59.30 - 0.50		----		20		1049 + 20	
DEC18		----		----		59.30 - 0.50		----		20		1049 + 20	
JAN19		----		----		59.15 - 0.55		----		----		208 UNCH	
FEB19		----		----		59.15 - 0.55		----		----		208 UNCH	
MAR19		----		----		59.15 - 0.55		----		----		208 UNCH	
APR19		----		----		59.15 - 0.55		----		----		208 UNCH	
MAY19		----		----		59.15 - 0.55		----		----		208 UNCH	
JUN19		----		----		59.15 - 0.55		----		----		208 UNCH	
JUL19		----		----		59.15 - 0.55		----		----		208 UNCH	
AUG19		----		----		59.15 - 0.55		----		----		208 UNCH	
SEP19		----		----		59.15 - 0.55		----		----		208 UNCH	
OCT19		----		----		59.15 - 0.55		----		----		208 UNCH	
NOV19		----		----		59.15 - 0.55		----		----		208 UNCH	
DEC19		----		----		59.15 - 0.55		----		----		208 UNCH	
TOTAL MTF FUT										2363		105228 - 7745	
MFF FUT		COAL API4 RCH BAY ARGS		MCCLOSKEY SW									
JUL16		----		----		61.88 UNCH		----		----		0 - 1650	
AUG16		----		----		66.00 - 0.25		----		25		1494 - 20	
SEP16		----		----		66.30 - 0.25		----		75		1555 + 60	
OCT16		----		----		66.35 - 0.30		----		5		1658 UNCH	
NOV16		----		----		66.30 - 0.35		----		5		1653 UNCH	
DEC16		----		----		66.30 - 0.35		----		5		1653 UNCH	
JAN17		----		----		65.20 - 0.60		----		----		656 UNCH	
FEB17		----		----		65.20 - 0.60		----		----		656 UNCH	
MAR17		----		----		65.20 - 0.60		----		----		656 UNCH	
APR17		----		----		64.20 - 0.55		----		----		721 UNCH	
MAY17		----		----		64.20 - 0.55		----		----		786 UNCH	
JUN17		----		----		64.20 - 0.55		----		----		721 UNCH	
JUL17		----		----		63.55 - 0.60		----		----		702 UNCH	
AUG17		----		----		63.55 - 0.60		----		----		702 UNCH	
SEP17		----		----		63.55 - 0.60		----		----		702 UNCH	
OCT17		----		----		63.25 - 0.40		----		----		697 UNCH	
NOV17		----		----		63.25 - 0.40		----		----		697 UNCH	
DEC17		----		----		63.25 - 0.40		----		----		697 UNCH	
JAN18		----		----		62.95 - 0.55		----		----		65 UNCH	
FEB18		----		----		62.95 - 0.55		----		----		65 UNCH	
MAR18		----		----		62.95 - 0.55		----		----		65 UNCH	
APR18		----		----		62.95 - 0.55		----		----		65 UNCH	
MAY18		----		----		62.95 - 0.55		----		----		65 UNCH	
JUN18		----		----		62.95 - 0.55		----		----		65 UNCH	
JUL18		----		----		62.95 - 0.55		----		----		65 UNCH	
AUG18		----		----		62.95 - 0.55		----		----		65 UNCH	
SEP18		----		----		62.95 - 0.55		----		----		65 UNCH	
OCT18		----		----		62.95 - 0.55		----		----		65 UNCH	
NOV18		----		----		62.95 - 0.55		----		----		65 UNCH	
DEC18		----		----		62.95 - 0.55		----		----		65 UNCH	
JAN19		----		----		62.70 - 0.55		----		----		10 UNCH	
FEB19		----		----		62.70 - 0.55		----		----		10 UNCH	
MAR19		----		----		62.70 - 0.55		----		----		10 UNCH	
APR19		----		----		62.70 - 0.55		----		----		10 UNCH	
MAY19		----		----		62.70 - 0.55		----		----		10 UNCH	
JUN19		----		----		62.70 - 0.55		----		----		10 UNCH	
JUL19		----		----		62.70 - 0.55		----		----		10 UNCH	
AUG19		----		----		62.70 - 0.55		----		----		10 UNCH	
SEP19		----		----		62.70 - 0.55		----		----		10 UNCH	
OCT19		----		----		62.70 - 0.55		----		----		10 UNCH	
NOV19		----		----		62.70 - 0.55		----		----		10 UNCH	
DEC19		----		----		62.70 - 0.55		----		----		10 UNCH	
TOTAL MFF FUT										115		17306 - 1610	
ACM FUT		COAL API5 FOB NEWCASTLE		ARG/MC FUT									
JUL16		----		----		49.06 UNCH		----		----		0 - 25	
AUG16		----		----		52.10 - 3.60		----		----		50 UNCH	
SEP16		----		----		52.00 - 3.65		----		----		25 UNCH	
OCT16		----		----		52.10 - 3.65		----		----		5 UNCH	
NOV16		----		----		52.15 - 3.60		----		----		5 UNCH	
DEC16		----		----		52.15 - 3.60		----		----		5 UNCH	
TOTAL ACM FUT												90 - 25	
QX FUT		EASTERN RAIL DELIVERY		CSX COAL									
SEP16		----		----		43.90 + 0.22		----		----		135 UNCH	
OCT16		----		----		45.00 UNCH		----		----		230 UNCH	
NOV16		----		----		45.00 UNCH		----		----		230 UNCH	
DEC16		----		----		45.00 UNCH		----		----		230 UNCH	
JAN17		----		----		45.90 + 0.02		----		----		145 UNCH	
FEB17		----		----		45.90 + 0.02		----		----		145 UNCH	
MAR17		----		----		45.90 + 0.02		----		----		145 UNCH	
APR17		----		----		46.75 + 0.07		----		----		75 UNCH	
MAY17		----		----		46.75 + 0.07		----		----		75 UNCH	
JUN17		----		----		46.75 + 0.07		----		----		75 UNCH	
JUL17		----		----		47.50 + 0.08		----		----		100 UNCH	
AUG17		----		----		47.50 + 0.08		----		----		100 UNCH	
SEP17		----		----		47.50 + 0.08		----		----		100 UNCH	
OCT17		----		----		48.00 + 0.02		----		----		115 UNCH	
NOV17		----		----		48.00 + 0.02		----		----		115 UNCH	
DEC17		----		----		48.00 + 0.02		----		----		115 UNCH	
JAN18		----		----		49.50 + 0.05		----		----		5 UNCH	
FEB18		----		----		49.50 + 0.05		----		----		5 UNCH	
MAR18		----		----		49.50 + 0.05		----		----		5 UNCH	
APR18		----		----		50.95 + 0.37		----		----		5 UNCH	
MAY18		----		----		50.95 + 0.37		----		----		5 UNCH	
JUN18		----		----		50.95 + 0.37		----		----		5 UNCH	
JUL18		----		----		51.60 + 0.30		----		----		5 UNCH	
AUG18		----		----		51.60 + 0.30		----		----		5 UNCH	
SEP18		----		----		51.60 + 0.30		----		----		5 UNCH	
OCT18		----		----		51.80 UNCH		----		----		5 UNCH	
NOV18		----		----		51.80 UNCH		----		----		5 UNCH	
DEC18		----		----		51.80 UNCH		----		----		5 UNCH	
TOTAL QX FUT												2190	

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PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
MCCFUT	INDONESIAN COAL MCCLOSKEY SUBBIT.							
JUL16	----	----	41.92 UNCH		----	----	0 - 10	
AUG16	----	----	42.25 - 5.75		----	----	10 UNCH	
SEP16	----	----	42.25 - 7.50		----	----	10 UNCH	
OCT16	----	----	42.50 - 7.25		----	----	10 UNCH	
NOV16	----	----	42.50 - 7.25		----	----	10 UNCH	
DEC16	----	----	42.50 - 7.25		----	----	10 UNCH	
TOTAL MCCFUT							50 - 10	
QLD FUT	NYMEX APPALACHIAN COAL (PHYSICAL)							
SEP16	----	----	39.50 UNCH		----	----	5 UNCH	
OCT16	----	----	39.75 - 0.13		----	----	5 UNCH	
NOV16	----	----	39.75 - 0.13		----	----	5 UNCH	
DEC16	----	----	39.75 - 0.13		----	----	5 UNCH	
TOTAL QLD FUT							20	
QP FUT	WESTERN RAIL DELIVERY PRB COAL							
SEP16	----	----	9.78 - 0.02		----	----	395 UNCH	
OCT16	----	----	10.00 - 0.02		----	----	470 UNCH	
NOV16	----	----	10.00 - 0.02		----	----	470 UNCH	
DEC16	----	----	10.00 - 0.02		----	----	470 UNCH	
JAN17	----	----	10.20 - 0.13		----	----	95 UNCH	
FEB17	----	----	10.20 - 0.13		----	----	95 UNCH	
MAR17	----	----	10.20 - 0.13		----	----	95 UNCH	
APR17	----	----	10.63 - 0.04		----	----	95 UNCH	
MAY17	----	----	10.63 - 0.04		----	----	95 UNCH	
JUN17	----	----	10.63 - 0.04		----	----	95 UNCH	
JUL17	----	----	11.05 + 0.02		----	----	95 UNCH	
AUG17	----	----	11.05 + 0.02		----	----	95 UNCH	
SEP17	----	----	11.05 + 0.02		----	----	95 UNCH	
OCT17	----	----	11.50 + 0.15		----	----	95 UNCH	
NOV17	----	----	11.50 + 0.15		----	----	95 UNCH	
DEC17	----	----	11.50 + 0.15		----	----	95 UNCH	
JAN18	----	----	11.50 + 0.05		----	----	10 UNCH	
FEB18	----	----	11.50 + 0.05		----	----	10 UNCH	
MAR18	----	----	11.50 + 0.05		----	----	10 UNCH	
APR18	----	----	11.55 - 0.03		----	----	10 UNCH	
MAY18	----	----	11.55 - 0.03		----	----	10 UNCH	
JUN18	----	----	11.55 - 0.03		----	----	10 UNCH	
JUL18	----	----	11.65 - 0.08		----	----	10 UNCH	
AUG18	----	----	11.65 - 0.08		----	----	10 UNCH	
SEP18	----	----	11.65 - 0.08		----	----	10 UNCH	
OCT18	----	----	12.15 + 0.07		----	----	10 UNCH	
NOV18	----	----	12.15 + 0.07		----	----	10 UNCH	
DEC18	----	----	12.15 + 0.07		----	----	10 UNCH	
TOTAL QP FUT							3065	

FREIGHT FUTURES PRODUCTS

	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
FLP FUT	FREIGHT ROUTE LIQUID PETROLEUM GAS							
JUL16	----	----	24.263 UNCH		----	----	0 - 62	
AUG16	----	----	22.555 - 0.200		----	----	57 UNCH	
SEP16	----	----	21.000 UNCH		----	----	45 UNCH	
OCT16	----	----	21.000 UNCH		----	----	78 UNCH	
NOV16	----	----	20.505 - 0.165		----	----	90 UNCH	
DEC16	----	----	21.660 - 0.165		----	----	78 UNCH	
JAN17	----	----	21.660 UNCH		----	----	54 UNCH	
FEB17	----	----	24.885 UNCH		----	----	54 UNCH	
MAR17	----	----	24.885 UNCH		----	----	54 UNCH	
APR17	----	----	24.990 UNCH		----	----	49 UNCH	
MAY17	----	----	24.990 UNCH		----	----	49 UNCH	
JUN17	----	----	24.990 UNCH		----	----	49 UNCH	
JUL17	----	----	25.995 UNCH		----	----	49 UNCH	
AUG17	----	----	25.995 UNCH		----	----	49 UNCH	
SEP17	----	----	25.995 UNCH		----	----	49 UNCH	
OCT17	----	----	26.330 UNCH		----	----	49 UNCH	
NOV17	----	----	26.330 UNCH		----	----	49 UNCH	
DEC17	----	----	26.330 UNCH		----	----	49 UNCH	
TOTAL FLP FUT							951 - 62	

PLASTICS FUTURES PRODUCTS

	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
PGP FUT	PGP POLYMER GRD PROPYLENE CAL							
JUL16	----	----	0.31325 UNCH		----	----	0 - 181	
AUG16	----	----	0.33728 +0.00228		----	----	189 UNCH	
SEP16	----	----	0.33000 +0.00250		----	----	186 UNCH	
OCT16	----	----	0.32500 +0.00250		----	20	148 + 5	
NOV16	----	----	0.32000 +0.00250		----	20	143 UNCH	
DEC16	----	----	0.31500 +0.00250		----	20	143 UNCH	
JAN17	----	----	0.31875 +0.00250		----	5	86 UNCH	
FEB17	----	----	0.32375 +0.00250		----	5	86 UNCH	
MAR17	----	----	0.32875 +0.00250		----	5	86 UNCH	
APR17	----	----	0.32875 +0.00250		----	5	40 UNCH	
MAY17	----	----	0.32875 +0.00250		----	5	40 UNCH	
JUN17	----	----	0.32875 +0.00250		----	5	40 UNCH	
JUL17	----	----	0.32875 +0.00250		----	5	40 UNCH	
AUG17	----	----	0.32875 +0.00250		----	5	40 UNCH	
SEP17	----	----	0.32875 +0.00250		----	5	40 UNCH	
OCT17	----	----	0.32875 +0.00250		----	5	40 UNCH	
NOV17	----	----	0.32875 +0.00250		----	5	40 UNCH	
DEC17	----	----	0.32875 +0.00250		----	5	40 UNCH	
TOTAL PGP FUT						120	1427 - 176	

EMISSIONS FUTURES PRODUCTS

		GLOBEX OPEN		GLOBEX HIGH/LOW		SETT. PRICE & PT. CHGE			GLOBEX® VOLUME		PNT VOLUME	OPEN INTEREST	
6T FUT	NYMEX	IN	DELIVRY MTH	EUA	(EURO)	FUT							
DEC16		----			----		4.64	+	0.22	----	----	37752	UNCH
DEC17		----			----		4.68	+	0.23	----	----	7300	UNCH
DEC18		----			----		4.72	+	0.22	----	----	3798	UNCH
TOTAL	6T FUT											48850	

CORE EX-PIT BREAKDOWN

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
NYMEX CRUDE OIL (PHYSICAL)												
SEP16	---	---	---	---	---	---	---	---	8932	---		24019
OCT16	---	---	---	---	---	---	---	---	4493	---		6288
NOV16	---	---	---	---	---	---	---	---	150	---		3012
DEC16	---	---	---	---	---	---	---	---	1176	---		1036
JAN17	---	---	---	---	---	---	---	---	400	---		---
MAR17	---	---	---	---	---	---	---	---	380	---		---
JUN17	---	---	---	---	---	---	---	---	1132	---		---
DEC17	---	---	---	---	---	---	---	---	658	---		---
JAN18	---	---	---	---	---	---	---	---	200	---		---
DEC18	---	---	---	---	---	---	---	---	150	---		---
DEC19	---	---	---	---	---	---	---	---	819	---		---
Total									18490			34355

NYMEX HEATING OIL (PHYSICAL)												
AUG16	---	680	---	---	---	---	---	---	---	---		---
SEP16	---	---	3557	---	---	---	---	---	1734	200		7823
OCT16	---	---	75	---	---	---	---	---	1269	---		2089
NOV16	---	---	---	---	---	---	---	---	887	---		292
DEC16	---	---	---	---	---	---	---	---	2024	---		67
JAN17	---	---	---	---	---	---	---	---	100	---		---
MAR17	---	---	---	---	---	---	---	---	100	---		---
JUN17	---	---	---	---	---	---	---	---	584	---		---
AUG17	---	---	---	---	---	---	---	---	50	---		---
OCT17	---	---	---	---	---	---	---	---	50	---		---
NOV17	---	---	---	---	---	---	---	---	50	---		---
DEC17	---	---	---	---	---	---	---	---	1180	---		---
DEC18	---	---	---	---	---	---	---	---	35	---		---
Total		680	3632						8063	200		10271

NYMEX NY HARBOR GAS (RBOB) (PHY)												
AUG16	---	676	---	---	---	---	---	---	---	---		---
SEP16	---	---	10753	---	---	---	---	---	662	588		7034
OCT16	---	---	50	---	---	---	---	---	1123	---		1435
NOV16	---	---	---	---	---	---	---	---	314	---		653
DEC16	---	---	---	---	---	---	---	---	997	---		124
JAN17	---	---	---	---	---	---	---	---	114	---		---
MAR17	---	---	---	---	---	---	---	---	25	---		---
APR17	---	---	---	---	---	---	---	---	575	---		---
JUN17	---	---	---	---	---	---	---	---	250	---		---
SEP17	---	---	---	---	---	---	---	---	500	---		---
DEC17	---	---	---	---	---	---	---	---	475	---		---
JUN18	---	---	---	---	---	---	---	---	100	---		---
DEC18	---	---	---	---	---	---	---	---	100	---		---
JUN19	---	---	---	---	---	---	---	---	100	---		---
Total		676	10803						5335	588		9246

NATURAL GAS HENRY HUB (PHYSICAL)												
SEP16	---	---	---	---	---	---	---	---	381	---		10156
OCT16	---	---	---	---	---	---	---	---	2000	---		2885
NOV16	---	---	---	---	---	---	---	---	300	---		2514
DEC16	---	---	---	---	---	---	---	---	50	350		574
JAN17	---	---	---	---	---	---	---	---	66	---		---
FEB17	---	---	---	---	---	---	---	---	16	---		---
MAR17	---	---	---	---	---	---	---	---	216	---		---
APR17	---	---	---	---	---	---	---	---	1216	---		---
MAY17	---	---	---	---	---	---	---	---	16	---		---
JUN17	---	---	---	---	---	---	---	---	16	---		---
JUL17	---	---	---	---	---	---	---	---	16	---		---
AUG17	---	---	---	---	---	---	---	---	16	---		---
SEP17	---	---	---	---	---	---	---	---	16	---		---
OCT17	---	---	---	---	---	---	---	---	16	---		---
NOV17	---	---	---	---	---	---	---	---	16	---		---
DEC17	---	---	---	---	---	---	---	---	16	---		---
Total									4373	350		16129

NYMEX BRENT OIL LAST DAY FUTURES												
OCT16	---	---	---	---	---	---	---	---	352	---		109
NOV16	---	---	---	---	---	---	---	---	---	---		18
SEP17	---	---	---	---	---	---	---	---	94	---		---
Total									446			127

EUROPEAN GASOIL ICE FUTURE

E-MINI CRUDE OIL FUTURES

E-MINI HEATING OIL FUTURES

E-MINI GASOLINE FUTURES

E-MINI NATURAL GAS

CRUDE OIL EX-PIT BREAKDOWN

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
ARGUS LLS VS. WTI (ARG) TRD M												
BRENT BALMO												
BRENT CALENDAR												
CANADIAN HEAVY CRUDE(NET ENRGY) FUT												
OCT16	---	---	---	---	---	---	---	---	75	---		---
NOV16	---	---	---	---	---	---	---	---	75	---		---
DEC16	---	---	---	---	---	---	---	---	75	---		---

[illegible]

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL
NORTHWEST ROCKIES BASIS FUTURE												
APR17	---	---	---	---	---	---	---	---	150	---	---	---
MAY17	---	---	---	---	---	---	---	---	155	---	---	---
JUN17	---	---	---	---	---	---	---	---	150	---	---	---
JUL17	---	---	---	---	---	---	---	---	155	---	---	---
AUG17	---	---	---	---	---	---	---	---	155	---	---	---
SEP17	---	---	---	---	---	---	---	---	150	---	---	---
OCT17	---	---	---	---	---	---	---	---	155	---	---	---
									1070			
NYMEX NATURAL GAS FUTURES												
SEP16	---	---	---	---	---	---	---	---	591	---	---	---
OCT16	---	---	---	---	---	---	---	---	185	---	---	---
NOV16	---	---	---	---	---	---	---	---	667	---	---	---
DEC16	---	---	---	---	---	---	---	---	389	---	---	---
JAN17	---	---	---	---	---	---	---	---	140	---	---	---
FEB17	---	---	---	---	---	---	---	---	4	---	---	---
MAR17	---	---	---	---	---	---	---	---	144	---	---	---
APR17	---	---	---	---	---	---	---	---	295	---	---	---
MAY17	---	---	---	---	---	---	---	---	295	---	---	---
JUN17	---	---	---	---	---	---	---	---	317	---	---	---
JUL17	---	---	---	---	---	---	---	---	295	---	---	---
AUG17	---	---	---	---	---	---	---	---	295	---	---	---
SEP17	---	---	---	---	---	---	---	---	295	---	---	---
OCT17	---	---	---	---	---	---	---	---	295	---	---	---
FEB18	---	---	---	---	---	---	---	---	75	---	---	---
									4282			
ONEOK OKLAHOMA NG BASIS												
PANHANDLE BASIS FUTURE												
SEP16	---	---	---	---	---	---	---	---	60	---	---	---
NOV17	---	---	---	---	---	---	---	---	540	---	---	---
DEC17	---	---	---	---	---	---	---	---	540	---	---	---
JAN18	---	---	---	---	---	---	---	---	360	---	---	---
FEB18	---	---	---	---	---	---	---	---	360	---	---	---
MAR18	---	---	---	---	---	---	---	---	360	---	---	---
NOV18	---	---	---	---	---	---	---	---	60	---	---	---
DEC18	---	---	---	---	---	---	---	---	62	---	---	---
JAN19	---	---	---	---	---	---	---	---	62	---	---	---
FEB19	---	---	---	---	---	---	---	---	56	---	---	---
MAR19	---	---	---	---	---	---	---	---	62	---	---	---
									2522			
PANHANDLE INDEX FUTURE												
PERMIAN BASIS												
ROCKIES KERN OPAL - NW INDEX												
SAN JUAN BASIS												
SOCAL PIPE												
SONAT BASIS FUTURE												
SOUTH STAR TEX OKLHM KNS NG B												
SUMAS BASIS												
SUMAS NAT GAS PLATTS FIXED PRICE												
TCO BASIS												
TCO NG INDEX												
TENN 800 LEG NAT GAS INDEX												
TENNESSEE 500 LEG BASIS												
TENNESSEE 800 LEG NG BASIS												
TENNESSEE ZONE 0 BASIS												
TETCO M-3 INDEX												
TETCO STX BASIS												
TEXAS EASTERN ZONE M-3 BASIS												
TEXAS GAS ZONE1 NG BASIS												
TRANSCO ZONE 3 BASIS												
TRANSCO ZONE 4 NAT GAS INDEX												
TRANSCO ZONE 6 BASIS												
TRANSCO ZONE 6 GAS INDEX												
TRANSCO ZONE 6 INDEX												
TRANSCO ZONE 6 NON NY BASIS												
TRANSCO ZONE4 BASIS												
WAHA BASIS												
WAHA IFERC FIXED PRICE												
WAHA INDEX FUTURE												

PETROLEUM EX-PIT BREAKDOWN												
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL
1% FUEL OIL (PLT) CARG CIF MED												
1% FUEL OIL (PLT) CARG CIF NWE												
1% FUEL OIL RDM VS 1% OIL NWE PLTS												
3.5% FUEL OIL (PLATTS) FOB RDA												
SEP16	---	---	---	---	---	---	---	---	20	---	---	---
OCT16	---	---	---	---	---	---	---	---	10	---	---	---
NOV16	---	---	---	---	---	---	---	---	10	---	---	---
DEC16	---	---	---	---	---	---	---	---	10	---	---	---
JAN17	---	---	---	---	---	---	---	---	5	---	---	---
FEB17	---	---	---	---	---	---	---	---	5	---	---	---
MAR17	---	---	---	---	---	---	---	---	5	---	---	---
APR17	---	---	---	---	---	---	---	---	5	---	---	---
MAY17	---	---	---	---	---	---	---	---	5	---	---	---
JUN17	---	---	---	---	---	---	---	---	5	---	---	---

PG61	BULLETIN #148@ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL	
									85				
3.5% FUEL OIL CID MED													
DEC16	---	---	---	---	---	---	---	---	10	---	---		
									10				
3.5% FUEL OIL RDAM VS FOB MED BALM													
3.5% FUELOIL FOB RDAM CRK SPD BALMO													
03AUG16	---	---	---	---	---	---	---	---	64	---	---		
									64				
ARGUS GASOLINE NWE CRACK SPR													
CHICAGO ULSD (PLATTS)													
CHICAGO ULSD PL VS HO SPR													
CHICAGO UNL GAS PL VS RBOB SPR													
AUG16	---	---	---	---	---	---	---	---	75	---	---		
									75				
D4 BIODIESEL RINS (ARGUS) 2016 FUT													
DALY EUROP NAPHTHA PLTS CIF NWE FUT													
DALY GAS EUROBOB OXY ARGS NWE BRGS													
DIESEL 10P BRG FOB RDM VS ICEBL													
03AUG16	---	---	---	---	---	---	---	---	10	---	---		
									10				
E/W NAPHTHA JAPAN CF-CARGOS CIF NWE													
SEP16	---	---	---	---	---	---	---	---	40	---	---		
									40				
EAST/WEST FUEL OIL SPREAD													
EAST-WST GASOLINE SPREAD PLATTS/ARG													
OCT16	---	---	---	---	---	---	---	---	150	---	---		
									150				
EIA FLAT TAX ONHWAY DIESEL													
EIA FLAT TAX US RETAIL GASOLINE													
EUR 1%FUEL OIL CARGO FOB MED PLATTS													
EUR1%FUEL OIL FOB MED-EUR1% FOB NWE													
EUR3.5%FUEL OIL CARGO FOB MED BALMO													
03AUG16	---	---	---	---	---	---	---	---	10	---	---		
									10				
EURO 3.5% FUEL OIL RDAM BALMO													
03AUG16	---	---	---	---	---	---	---	---	40	---	---		
									40				
EURO 3.5% FUEL OIL SPREAD													
SEP16	---	---	---	---	---	---	---	---	10	---	---		
									10				
EURO DIESEL 10PPM VS ICE													
EURO PPNE CIFARG VS NAPHTHA NWE SW													
SEP16	---	---	---	---	---	---	---	---	5	---	---		
									5				
EUROP NAPHTHA PLATTS CRCK SPR BALMO													
EUROPE 1% FUEL OIL NWE CAL													
EUROPE 1% FUEL OIL RDAM CAL													
EUROPE 3.5% FUEL OIL MED CAL													
DEC16	---	---	---	---	---	---	---	---	10	---	---		
									10				
EUROPE 3.5% FUEL OIL RDAM CAL													
SEP16	---	---	---	---	---	---	---	---	43	---	---		
MAR17	---	---	---	---	---	---	---	---	15	---	---		
MAY17	---	---	---	---	---	---	---	---	10	---	---		
JUN17	---	---	---	---	---	---	---	---	5	---	---		
									73				
EUROPE JET KERO NWE CAL													
EUROPE NAPHTHA CAL													
SEP16	---	---	---	---	---	---	---	---	27	---	---		
OCT16	---	---	---	---	---	---	---	---	13	---	---		
NOV16	---	---	---	---	---	---	---	---	8	---	---		
DEC16	---	---	---	---	---	---	---	---	10	---	---		
									58				
EUROPEAN NAPHTHA BALMO													
03AUG16	---	---	---	---	---	---	---	---	17	---	---		
									17				
EUROPEAN NAPTHA CRACK SPREAD													
OCT16	---	---	---	---	---	---	---	---	25	---	---		
NOV16	---	---	---	---	---	---	---	---	25	---	---		
DEC16	---	---	---	---	---	---	---	---	25	---	---		
									75				
FAME BIO ARGUS RDM RED VS ICE GAS													
FUEL OIL CARGOES VS.BARGES													
FUEL OIL CRACK VS ICE													
SEP16	---	---	---	---	---	---	---	---	96	---	---		
JAN17	---	---	---	---	---	---	---	---	5	---	---		
FEB17	---	---	---	---	---	---	---	---	5	---	---		
MAR17	---	---	---	---	---	---	---	---	5	---	---		
APR17	---	---	---	---	---	---	---	---	5	---	---		
MAY17	---	---	---	---	---	---	---	---	5	---	---		
JUN17	---	---	---	---	---	---	---	---	5	---	---		
JUL17	---	---	---	---	---	---	---	---	5	---	---		
AUG17	---	---	---	---	---	---	---	---	5	---	---		
SEP17	---	---	---	---	---	---	---	---	5	---	---		
OCT17	---	---	---	---	---	---	---	---	5	---	---		

PG61	BULLETIN #148@ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61
	DELIVERY CASH OR SETTLED	----- PHY MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL	
GASOIL 0.1 CIF MED													
									151				
GASOIL 0.1 RDAM BRGS VS ICE													
GASOIL 0.1CIF MED VS ICE GAS													
GASOIL 10PPM VS ICE													
JAN17	---	---	---	---	---	---	---	---	5		---	---	
FEB17	---	---	---	---	---	---	---	---	5		---	---	
MAR17	---	---	---	---	---	---	---	---	5		---	---	
APR17	---	---	---	---	---	---	---	---	5		---	---	
MAY17	---	---	---	---	---	---	---	---	5		---	---	
JUN17	---	---	---	---	---	---	---	---	5		---	---	
JUL17	---	---	---	---	---	---	---	---	5		---	---	
AUG17	---	---	---	---	---	---	---	---	5		---	---	
SEP17	---	---	---	---	---	---	---	---	5		---	---	
OCT17	---	---	---	---	---	---	---	---	5		---	---	
NOV17	---	---	---	---	---	---	---	---	5		---	---	
DEC17	---	---	---	---	---	---	---	---	5		---	---	
									60				
GASOIL CALENDAR													
GASOIL CRACK SPREAD CALENDAR													
JAN17	---	---	---	---	---	---	---	---	50		---	---	
FEB17	---	---	---	---	---	---	---	---	50		---	---	
MAR17	---	---	---	---	---	---	---	---	50		---	---	
JAN18	---	---	---	---	---	---	---	---	50		---	---	
FEB18	---	---	---	---	---	---	---	---	50		---	---	
MAR18	---	---	---	---	---	---	---	---	50		---	---	
									300				
GASOIL MINI CALENDAR													
GRP THREE ULSD(PLT)VS HEAT OIL													
AUG16	---	---	---	---	---	---	---	---	100		---	---	
OCT16	---	---	---	---	---	---	---	---	125		---	---	
									225				
GRP THREE UNL GS (PLT) VS RBOB													
GULF CBOB A2 PL VS RBOB SPR F													
GULF CO NO6 FUELOIL 3% V. EURO 3.5%													
SEP16	---	---	---	---	---	---	---	---	650		---	---	
OCT16	---	---	---	---	---	---	---	---	25		---	---	
									675				
GULF COAST 3% FUEL OIL BALMO													
03AUG16	---	---	---	---	---	---	---	---	50		---	---	
									50				
GULF COAST JET FUEL CLNDR													
GULF COAST JET VS NYM 2 HO SPRD													
SEP16	---	---	---	---	---	---	---	---	465		---	---	
OCT16	---	---	---	---	---	---	---	---	465		---	---	
NOV16	---	---	---	---	---	---	---	---	465		---	---	
DEC16	---	---	---	---	---	---	---	---	465		---	---	
JAN17	---	---	---	---	---	---	---	---	80		---	---	
FEB17	---	---	---	---	---	---	---	---	80		---	---	
MAR17	---	---	---	---	---	---	---	---	80		---	---	
OCT17	---	---	---	---	---	---	---	---	15		---	---	
NOV17	---	---	---	---	---	---	---	---	15		---	---	
DEC17	---	---	---	---	---	---	---	---	15		---	---	
									2145				
GULF COAST NO.6 FUEL OIL 3.0%S													
SEP16	---	---	---	---	---	---	---	---	539		---	---	
OCT16	---	---	---	---	---	---	---	---	249		---	---	
NOV16	---	---	---	---	---	---	---	---	100		---	---	
DEC16	---	---	---	---	---	---	---	---	110		---	---	
JAN17	---	---	---	---	---	---	---	---	300		---	---	
FEB17	---	---	---	---	---	---	---	---	200		---	---	
MAR17	---	---	---	---	---	---	---	---	300		---	---	
JUL17	---	---	---	---	---	---	---	---	200		---	---	
AUG17	---	---	---	---	---	---	---	---	200		---	---	
SEP17	---	---	---	---	---	---	---	---	200		---	---	
									2398				
GULF COAST NO.6 FUEL OIL CRACK													
GULF COAST ULSD CALENDAR													
GULF COAST ULSD CRACK SPREAD													
GULF CST NO6 FO 3% V EURO 3.5 BALMO													
GULF CST UNL 87 GAS M2 V. RBOB BLMO													
01AUG16	---	---	---	---	---	---	---	---	25		---	---	
03AUG16	---	---	---	---	---	---	---	---	150		---	---	
									175				
GULF UNL87 GAS M2 PLATTS F													
GULF UNL87 M2 PL CRACK SPRD F													
GULF UNL87 M2 PL VS RBOB SPR F													
DEC16	---	---	---	---	---	---	---	---	120		---	---	
									120				
HEATING OIL BALMO CLNDR													
HEATING OIL VS. BRENT CRACK SPREAD													
JAPAN C&F NAPHTHA													
SEP16	---	---	---	---	---	---	---	---	5		---	---	
									5				
JAPAN C&F NAPHTHA CRACK SPREAD													
JAPAN NAPHTHA BALMO													
JET AVIA FUEL(PLTT) FOB V. ICE													
JET CIF NWE VS ICE													
JET FUEL UP-DOWN BALMO CLNDR S													
03AUG16	---	---	---	---	---	---	---	---	50		---	---	

PG61	BULLETIN #148@ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61
	DELIVERY CASH OR SETTLED	PHY MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL	
SEP16	---	---	---	---	---	---	---	---	103	---	---	---	
OCT16	---	---	---	---	---	---	---	---	6	---	---	---	
JAN17	---	---	---	---	---	---	---	---	20	---	---	---	
									136				
MIN GSL .1 PLTS CRGS CIFNWE VS GSL													
MIN JAPAN C&F NAPHTHA PLATTS													
SEP16	---	---	---	---	---	---	---	---	40	---	---	---	
JAN17	---	---	---	---	---	---	---	---	10	---	---	---	
FEB17	---	---	---	---	---	---	---	---	10	---	---	---	
MAR17	---	---	---	---	---	---	---	---	10	---	---	---	
									70				
MIN JETKERO CRGOS CIF NWE VS GASOIL													
MIN SPORE FUELOIL380CST(PLTS) BALMO													
03AUG16	---	---	---	---	---	---	---	---	40	---	---	---	
									40				
MIN ULSD 10PPM CRGOS CIF MED VS GSL													
MIN ULSD 10PPM CRGS CIF NWE VS GSL													
MINI 1% FUEL OIL CAR MED													
MINI 3.5% FUEL OIL CAR MED													
AUG16	---	---	---	---	---	---	---	---	5	---	---	---	
									5				
MINI 3.5% FUEL OIL FOB CRK SPD FUT													
MINI ARGUS PROPANE FAR EAST IDX													
MINI EU 1%FO BARGE FOB RDAM FUT													
MINI EU 1%FO CARGO FOB NWE FUT													
MINI EU 3.5%FO BARGE FOB RDAM BALMO													
03AUG16	---	---	---	---	---	---	---	---	139	---	---	---	
04AUG16	---	---	---	---	---	---	---	---	30	---	---	---	
									169				
MINI EU 3.5%FO BARGE FOB RDAM FUT													
SEP16	---	---	---	---	---	---	---	---	65	---	---	---	
									65				
MINI EUR DIESEL10PPM VS ICE GS													
MINI EURO NAPHTHA BALMO													
03AUG16	---	---	---	---	---	---	---	---	45	---	---	---	
									45				
MINI GAS EUROBOB OXY BARGES													
SEP16	---	---	---	---	---	---	---	---	470	---	---	---	
OCT16	---	---	---	---	---	---	---	---	170	---	---	---	
									640				
MINI GAS EUROBOB OXY NWE ARGs BALMO													
03AUG16	---	---	---	---	---	---	---	---	169	---	---	---	
04AUG16	---	---	---	---	---	---	---	---	50	---	---	---	
									219				
MINI GSOIL .1 PLTTS VS ICE GSOIL SW													
MINI RBOB V. EBOB(ARGUS) NWE BRGS													
DEC16	---	---	---	---	---	---	---	---	40	---	---	---	
									40				
MINI RBOB V. EBOBARG NWE BRGS BALMO													
02AUG16	---	---	---	---	---	---	---	---	70	---	---	---	
									70				
MINI SINGAPORE 380CST FUEL OIL													
SEP16	---	---	---	---	---	---	---	---	141	---	---	---	
OCT16	---	---	---	---	---	---	---	---	30	---	---	---	
NOV16	---	---	---	---	---	---	---	---	20	---	---	---	
DEC16	---	---	---	---	---	---	---	---	10	---	---	---	
									201				
MINI SINGAPORE FO 180 CST BALMO FUT													
MINI SINGAPORE FO 180 CST FUT													
SEP16	---	---	---	---	---	---	---	---	10	---	---	---	
									10				
MOGAS92 UNLEADED (PLATTS)													
SEP16	---	---	---	---	---	---	---	---	205	---	---	---	
OCT16	---	---	---	---	---	---	---	---	75	---	---	---	
									280				
MT BELVIEU LDH ISO-BUTANE(OPIS)													
NAPHTHA (PLATTS) NWE CRACK													
SEP16	---	---	---	---	---	---	---	---	25	---	---	---	
OCT16	---	---	---	---	---	---	---	---	3	---	---	---	
NOV16	---	---	---	---	---	---	---	---	3	---	---	---	
DEC16	---	---	---	---	---	---	---	---	3	---	---	---	
JAN17	---	---	---	---	---	---	---	---	3	---	---	---	
FEB17	---	---	---	---	---	---	---	---	3	---	---	---	
MAR17	---	---	---	---	---	---	---	---	3	---	---	---	
									43				
NAPHTHA (PLATTS) NWE CRACK BALMO SW													
03AUG16	---	---	---	---	---	---	---	---	35	---	---	---	
									35				
NEW YORK .3% FUEL OIL HIPR V. NY 1%													
NEW YORK FUEL OIL 1% V. EURO 1% FO													
NO 2 UP-DOWN SPREAD CALENDAR													
NY 1% FUEL OIL VS G.C. 3% FUEL OIL													
03AUG16	---	---	---	---	---	---	---	---	268	---	---	---	
									268				
NY 2.2% FUEL OIL (PLATTS)													

PG61	BULLETIN #148@ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61
	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL	
PREM UNL GAS 10 PPM (PLTS) RDM													
PREMIUM UNLD 10P FOB MED													
PREMIUM UNLEAD 10PPM FOB BLMO													
RBOB CALENDAR FUTURE													
RBOB CRACK SPREAD													
DEC16	---	---	---	---	---	---	---	---	30	---	---	---	
JAN17	---	---	---	---	---	---	---	---	20	---	---	---	
FEB17	---	---	---	---	---	---	---	---	20	---	---	---	
MAR17	---	---	---	---	---	---	---	---	20	---	---	---	
									90				
RBOB CRACK SPREAD BALMO													
03AUG16	---	---	---	---	---	---	---	---	25	---	---	---	
									25				
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS													
SEP16	---	---	---	---	---	---	---	---	35	---	---	---	
OCT16	---	---	---	---	---	---	---	---	15	---	---	---	
DEC16	---	---	---	---	---	---	---	---	8	---	---	---	
									58				
RBOB GAS VS. BRENT CRCK SPRD													
SEP16	---	---	---	---	---	---	---	---	332	---	---	---	
									332				
RBOB GASOLINE BALMO CLNDR													
RBOB SPREAD (PLATTS)													
RBOB VS HEATING OIL													
OCT16	---	---	---	---	---	---	---	---	50	---	---	---	
NOV16	---	---	---	---	---	---	---	---	50	---	---	---	
DEC16	---	---	---	---	---	---	---	---	50	---	---	---	
APR17	---	---	---	---	---	---	---	---	50	---	---	---	
MAY17	---	---	---	---	---	---	---	---	50	---	---	---	
JUN17	---	---	---	---	---	---	---	---	50	---	---	---	
									300				
RME BIO ARGUS RDM RED VS ICS GAS													
SG VISCOSITY SPREAD BALMO													
SING 380 FUEL OIL VS FUEL OIL ROTDM													
OCT16	---	---	---	---	---	---	---	---	5	---	---	---	
									5				
SINGAPORE 180CST BALMO													
03AUG16	---	---	---	---	---	---	---	---	5	---	---	---	
									5				
SINGAPORE 380CST BALMO													
03AUG16	---	---	---	---	---	---	---	---	10	---	---	---	
									10				
SINGAPORE 380CST FUEL OIL													
SEP16	---	---	---	---	---	---	---	---	355	---	---	---	
OCT16	---	---	---	---	---	---	---	---	310	---	---	---	
APR17	---	---	---	---	---	---	---	---	15	---	---	---	
MAY17	---	---	---	---	---	---	---	---	15	---	---	---	
JUN17	---	---	---	---	---	---	---	---	15	---	---	---	
JUL17	---	---	---	---	---	---	---	---	15	---	---	---	
AUG17	---	---	---	---	---	---	---	---	15	---	---	---	
SEP17	---	---	---	---	---	---	---	---	15	---	---	---	
									755				
SINGAPORE FUEL 180CST CAL													
SEP16	---	---	---	---	---	---	---	---	20	---	---	---	
OCT16	---	---	---	---	---	---	---	---	10	---	---	---	
NOV16	---	---	---	---	---	---	---	---	5	---	---	---	
									35				
SINGAPORE FUEL OIL SPREAD													
SEP16	---	---	---	---	---	---	---	---	5	---	---	---	
OCT16	---	---	---	---	---	---	---	---	110	---	---	---	
JAN18	---	---	---	---	---	---	---	---	2	---	---	---	
FEB18	---	---	---	---	---	---	---	---	2	---	---	---	
MAR18	---	---	---	---	---	---	---	---	2	---	---	---	
APR18	---	---	---	---	---	---	---	---	2	---	---	---	
MAY18	---	---	---	---	---	---	---	---	2	---	---	---	
JUN18	---	---	---	---	---	---	---	---	2	---	---	---	
JUL18	---	---	---	---	---	---	---	---	2	---	---	---	
AUG18	---	---	---	---	---	---	---	---	2	---	---	---	
SEP18	---	---	---	---	---	---	---	---	2	---	---	---	
OCT18	---	---	---	---	---	---	---	---	2	---	---	---	
NOV18	---	---	---	---	---	---	---	---	2	---	---	---	
DEC18	---	---	---	---	---	---	---	---	2	---	---	---	
									139				
SINGAPORE GASOIL													
AUG16	---	---	---	---	---	---	---	---	60	---	---	---	
SEP16	---	---	---	---	---	---	---	---	25	---	---	---	
									85				
SINGAPORE GASOIL BALMO													
SINGAPORE GASOIL VS ICE													
APR17	---	---	---	---	---	---	---	---	25	---	---	---	
MAY17	---	---	---	---	---	---	---	---	25	---	---	---	
JUN17	---	---	---	---	---	---	---	---	25	---	---	---	
									75				
SINGAPORE JET KERO GASOIL													
SEP16	---	---	---	---	---	---	---	---	25	---	---	---	
									25				
SINGAPORE JET KEROSENE													
SINGAPORE MOGAS 95													
SINGAPORE MOGAS95-SINGAPORE MOGAS92													
SINGPORE GASOIL 10PPM V GSOLSPD FUT													

PG61	BULLETIN #148@ENERGY FUTURES PRODUCTS										Wed, Aug 03, 2016		PG61
	DELIVERY CASH OR SETTLED	PHY	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
JUN17	---		---	---	---	---	---	---	---	50		---	---
JUL17	---		---	---	---	---	---	---	---	25		---	---
AUG17	---		---	---	---	---	---	---	---	25		---	---
SEP17	---		---	---	---	---	---	---	---	25		---	---
										75			

NGL PETROCHEM EX-PIT BREAKDOWN													
	DELIVERY CASH OR SETTLED	PHY	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS	TAS DAILY TOTAL
ARGS FAR E NDX VS EUR CIF ARA													
SEP16		---	---	---	---	---	---	---	---	8		---	---
OCT16		---	---	---	---	---	---	---	---	2		---	---
NOV16		---	---	---	---	---	---	---	---	2		---	---
DEC16		---	---	---	---	---	---	---	---	2		---	---
JAN17		---	---	---	---	---	---	---	---	2		---	---
FEB17		---	---	---	---	---	---	---	---	2		---	---
MAR17		---	---	---	---	---	---	---	---	2		---	---
										20			
ARGUS PROPAN FAR EST INDEX													
SEP16		---	---	---	---	---	---	---	---	90		---	---
OCT16		---	---	---	---	---	---	---	---	62		---	---
NOV16		---	---	---	---	---	---	---	---	9		---	---
DEC16		---	---	---	---	---	---	---	---	3		---	---
JAN17		---	---	---	---	---	---	---	---	2		---	---
FEB17		---	---	---	---	---	---	---	---	2		---	---
MAR17		---	---	---	---	---	---	---	---	2		---	---
APR17		---	---	---	---	---	---	---	---	1		---	---
MAY17		---	---	---	---	---	---	---	---	1		---	---
JUN17		---	---	---	---	---	---	---	---	1		---	---
JUL17		---	---	---	---	---	---	---	---	1		---	---
AUG17		---	---	---	---	---	---	---	---	1		---	---
SEP17		---	---	---	---	---	---	---	---	1		---	---
OCT17		---	---	---	---	---	---	---	---	1		---	---
NOV17		---	---	---	---	---	---	---	---	1		---	---
DEC17		---	---	---	---	---	---	---	---	1		---	---
										179			
ARGUS PROPAN(SAUDI ARAMCO)													
SEP16		---	---	---	---	---	---	---	---	16		---	---
OCT16		---	---	---	---	---	---	---	---	16		---	---
NOV16		---	---	---	---	---	---	---	---	20		---	---
DEC16		---	---	---	---	---	---	---	---	10		---	---
										62			
ARGUS PROPANE FAR E INDX BALMO													
04AUG16		---	---	---	---	---	---	---	---	3		---	---
										3			
CONWAY NAT GASOLINE													
CONWAY NORMAL BUTANE													
NOV16		---	---	---	---	---	---	---	---	40		---	---
DEC16		---	---	---	---	---	---	---	---	40		---	---
										80			
CONWAY PROPANE (OPIS) BALMO													
04AUG16		---	---	---	---	---	---	---	---	120		---	---
										120			
CONWAY PROPANE 5 DEC.													
SEP16		---	---	---	---	---	---	---	---	20		---	---
OCT16		---	---	---	---	---	---	---	---	7		---	---
NOV16		---	---	---	---	---	---	---	---	7		---	---
DEC16		---	---	---	---	---	---	---	---	7		---	---
JAN17		---	---	---	---	---	---	---	---	7		---	---
FEB17		---	---	---	---	---	---	---	---	7		---	---
MAR17		---	---	---	---	---	---	---	---	7		---	---
										62			
EUR PROPANE CIF ARA ARGUS BALMO													
02AUG16		---	---	---	---	---	---	---	---	3		---	---
03AUG16		---	---	---	---	---	---	---	---	7		---	---
04AUG16		---	---	---	---	---	---	---	---	7		---	---
										17			
EURO PROPANE CIF ARA													
SEP16		---	---	---	---	---	---	---	---	26		---	---
OCT16		---	---	---	---	---	---	---	---	15		---	---
JAN17		---	---	---	---	---	---	---	---	2		---	---
FEB17		---	---	---	---	---	---	---	---	10		---	---
MAR17		---	---	---	---	---	---	---	---	10		---	---
APR17		---	---	---	---	---	---	---	---	2		---	---
MAY17		---	---	---	---	---	---	---	---	2		---	---
JUN17		---	---	---	---	---	---	---	---	2		---	---
										69			
HDPE HD POLYETHYLENE (PCW)													
MT BELIVIEU ETHANE BALMO													
MT BELIVIEU LDH PROPANE BALMO													
MT BELIVIEU NAT GASOLINE BALMO													
04AUG16		---	---	---	---	---	---	---	---	78		---	---
										78			
MT BELIVIEU NORMAL BUTANE BALM													
04AUG16		---	---	---	---	---	---	---	---	15		---	---
										15			
MT BELVIEU ETHANE 5-DCML (OPIS)													
SEP16		---	---	---	---	---	---	---	---	30		---	---
OCT16		---	---	---	---	---	---	---	---	185		---	---
NOV16		---	---	---	---	---	---	---	---	185		---	---
DEC16		---	---	---	---	---	---	---	---	185		---	---
JAN18		---	---	---	---	---	---	---	---	110		---	---
FEB18		---	---	---	---	---	---	---	---	110		---	---
MAR18		---	---	---	---	---	---	---	---	110		---	---

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	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL
									915			
MT BELVIEU NORMAL BUTANE LDH(OPIS)												
OCT16	---	---	---	---	---	---	---	---	79	---	---	---
NOV16	---	---	---	---	---	---	---	---	14	---	---	---
									93			
MT BELVIEU NRM BUTANE 5-DCML (OPIS)												
SEP16	---	---	---	---	---	---	---	---	70	---	---	---
OCT16	---	---	---	---	---	---	---	---	219	---	---	---
NOV16	---	---	---	---	---	---	---	---	164	---	---	---
DEC16	---	---	---	---	---	---	---	---	150	---	---	---
JAN17	---	---	---	---	---	---	---	---	55	---	---	---
FEB17	---	---	---	---	---	---	---	---	55	---	---	---
MAR17	---	---	---	---	---	---	---	---	55	---	---	---
APR17	---	---	---	---	---	---	---	---	20	---	---	---
MAY17	---	---	---	---	---	---	---	---	20	---	---	---
JUN17	---	---	---	---	---	---	---	---	20	---	---	---
JUL17	---	---	---	---	---	---	---	---	5	---	---	---
AUG17	---	---	---	---	---	---	---	---	5	---	---	---
SEP17	---	---	---	---	---	---	---	---	5	---	---	---
OCT17	---	---	---	---	---	---	---	---	5	---	---	---
NOV17	---	---	---	---	---	---	---	---	5	---	---	---
DEC17	---	---	---	---	---	---	---	---	5	---	---	---
									858			
MT BELVIEU PROPANE 5-DCML (OPIS)												
SEP16	---	---	---	---	---	---	---	---	1265	---	---	---
OCT16	---	---	---	---	---	---	---	---	1172	---	---	---
NOV16	---	---	---	---	---	---	---	---	285	---	---	---
DEC16	---	---	---	---	---	---	---	---	535	---	---	---
JAN17	---	---	---	---	---	---	---	---	574	---	---	---
FEB17	---	---	---	---	---	---	---	---	274	---	---	---
MAR17	---	---	---	---	---	---	---	---	599	---	---	---
APR17	---	---	---	---	---	---	---	---	782	---	---	---
MAY17	---	---	---	---	---	---	---	---	457	---	---	---
JUN17	---	---	---	---	---	---	---	---	607	---	---	---
JUL17	---	---	---	---	---	---	---	---	27	---	---	---
AUG17	---	---	---	---	---	---	---	---	27	---	---	---
SEP17	---	---	---	---	---	---	---	---	27	---	---	---
OCT17	---	---	---	---	---	---	---	---	302	---	---	---
NOV17	---	---	---	---	---	---	---	---	302	---	---	---
DEC17	---	---	---	---	---	---	---	---	302	---	---	---
JAN18	---	---	---	---	---	---	---	---	260	---	---	---
FEB18	---	---	---	---	---	---	---	---	260	---	---	---
MAR18	---	---	---	---	---	---	---	---	260	---	---	---
APR18	---	---	---	---	---	---	---	---	210	---	---	---
MAY18	---	---	---	---	---	---	---	---	210	---	---	---
JUN18	---	---	---	---	---	---	---	---	210	---	---	---
JUL18	---	---	---	---	---	---	---	---	10	---	---	---
AUG18	---	---	---	---	---	---	---	---	10	---	---	---
SEP18	---	---	---	---	---	---	---	---	10	---	---	---
OCT18	---	---	---	---	---	---	---	---	210	---	---	---
NOV18	---	---	---	---	---	---	---	---	210	---	---	---
DEC18	---	---	---	---	---	---	---	---	210	---	---	---
									9607			
PROPANE NON LDH MT BELVIEU												
SEP16	---	---	---	---	---	---	---	---	465	---	---	---
OCT16	---	---	---	---	---	---	---	---	312	---	---	---
NOV16	---	---	---	---	---	---	---	---	13	---	---	---
									790			

PROPANE NON LDH MT BLV BALMO

ETHANOL EX-PIT BREAKDOWN												
	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL
CHICAGO ETHANOL												
AUG16	---	---	---	---	---	---	---	---	165	---	---	---
SEP16	---	---	---	---	---	---	---	---	1310	---	---	---
OCT16	---	---	---	---	---	---	---	---	823	---	---	---
NOV16	---	---	---	---	---	---	---	---	388	---	---	---
DEC16	---	---	---	---	---	---	---	---	558	---	---	---
JAN17	---	---	---	---	---	---	---	---	90	---	---	---
FEB17	---	---	---	---	---	---	---	---	530	---	---	---
MAR17	---	---	---	---	---	---	---	---	240	---	---	---
APR17	---	---	---	---	---	---	---	---	175	---	---	---
MAY17	---	---	---	---	---	---	---	---	50	---	---	---
JUN17	---	---	---	---	---	---	---	---	97	---	---	---
JUL17	---	---	---	---	---	---	---	---	55	---	---	---
AUG17	---	---	---	---	---	---	---	---	30	---	---	---
SEP17	---	---	---	---	---	---	---	---	130	---	---	---
OCT17	---	---	---	---	---	---	---	---	40	---	---	---
NOV17	---	---	---	---	---	---	---	---	60	---	---	---
DEC17	---	---	---	---	---	---	---	---	70	---	---	---
									4811			
ETHANOL(PL) T2 FOB RTRDM INCL												
AUG16	---	---	---	---	---	---	---	---	55	---	---	---
SEP16	---	---	---	---	---	---	---	---	60	---	---	---
									115			
NEW YORK ETHANOL												

ELECTRICITY EX-PIT BREAKDOWN												
	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK DAILY TOTAL	TAS DAILY TOTAL	TAS DAILY TOTAL
AEP-DAYTON HUB DAILY												
AEP-DAYTON HUB OFF-PEAK MONTHLY												
AER-DAYTON HUB MTHLY												
CIN HUB 5MW D AH O PK												
CIN HUB 5MW D AH PK												

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	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
ERCOT NRTH Z MCPE5 PEAK CLND D											
ISO NEW ENG MASS HUB DA OP DAILY											
ISO NEW ENGLAND OFF-PEAK LMP											
ISO NEW ENGLAND PEAK LMP											
MIDWEST ISO MICHIGAN HUB 5MW PEAK C											
MISO INDIANA HUB 5MW OFPK CAL MO RT											
MISO INDIANA HUB 5MW OFPK CALDAY DA											
MISO INDIANA HUB 5MW OFPK CALDAY RT											
MISO INDIANA HUB 5MW PK CAL DAYHD											
MISO INDIANA HUB 5MW PK CAL-DAY RT											
MISO MICHIGAN HUB OF-PK DA MONTHLY											
N ILLINOIS HUB DAILY											
N ILLINOIS HUB MTHLY											
NEPOOL CNCTCT 5MW D AH O PK											
NEPOOL CONECTIC 5MW D AH PK											
NEPOOL INTR HUB 5MW D AH O PK											
NEPOOL INTR HUB 5MW D AH PK											
NEPOOL NE MASS 5MW D AH PK											
NEPOOL RHD ISLD 5MW D AH PK											
NEPOOL RHODE IL 5MW D AH O PK											
NEPOOL W CNT MASS 5MW D AH O PK											
NEPOOL W CNTR M 5MW D AH PK											
NEW ENGLAND HUB PEAK DAILY											
NEW YORK HUB ZONE G PEAK DAILY											
NEW YORK HUB ZONE J PEAK DAILY											
NORTHERN ILLINOIS OFF-PEAK MONTHLY											
NYISO A											
NYISO A OFF-PEAK											
NYISO G											
NYISO G OFF-PEAK											
NYISO J											
NYISO J OFF-PEAK											
NYISO LOW HUD VAL CAP FUT											
NYISO NYC IN-CITY CAPACITY CAL MO											
NYISO REST OF STATE CAPACITY CAL MO											
NYISO ZONE A 5MW D AH O PK											
NYISO ZONE A 5MW D AH PK											
NYISO ZONE A DA OP DAILY											
NYISO ZONE A LBMP FUTURE											
NYISO ZONE C 5MW D AH O PK											
NYISO ZONE C 5MW D AH PK											
NYISO ZONE E 5MW DAY AHEAD OFF-PEAK											
NYISO ZONE E 5MW DAY AHEAD PEAK											
NYISO ZONE F 5MW DAY AHEAD OFF-PEAK											
NYISO ZONE F 5MW DAY AHEAD PEAK											
NYISO ZONE G 5MW D AH O PK											
NYISO ZONE G 5MW D AH PK											
NYISO ZONE G DA OP DAILY											
NYISO ZONE J 5MW D AH O PK											
NYISO ZONE J 5MW D AH PK											
NYISO ZONE J DA OP DAILY											
ONTARIO OFF-PK CALENDAR DAY FUT											
ONTARIO OFF-PK CAL-MO FUT											
ONTARIO PEAK CAL-DAY FUT											
03AUG16	---	---	---	---	---	---	---	---	10	---	---
05AUG16	---	---	---	---	---	---	---	---	10	---	---
									20		
ONTARIO PEAK CAL-MONTH FUT											
PJM AD HUB 5MW REAL TIME O PK											
PJM AD HUB 5MW REAL TIME PK											
JAN17	---	---	---	---	---	---	---	---	252	---	---
FEB17	---	---	---	---	---	---	---	---	240	---	---
MAR17	---	---	---	---	---	---	---	---	276	---	---
APR17	---	---	---	---	---	---	---	---	240	---	---
MAY17	---	---	---	---	---	---	---	---	264	---	---
JUN17	---	---	---	---	---	---	---	---	264	---	---
JUL17	---	---	---	---	---	---	---	---	240	---	---
AUG17	---	---	---	---	---	---	---	---	276	---	---
SEP17	---	---	---	---	---	---	---	---	240	---	---
OCT17	---	---	---	---	---	---	---	---	264	---	---
NOV17	---	---	---	---	---	---	---	---	252	---	---
DEC17	---	---	---	---	---	---	---	---	240	---	---
									3048		
PJM AECO DA OFF-PEAK											
PJM AECO DA PEAK											
PJM AEP DAYTON HUB DA OP DAILY											
PJM AEP DAYTON HUB DA PEAK DAILY											
PJM AEP DAYTON HUB RT OP DAILY											
PJM APS ZONE DA OFF-PEAK											

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
PJM ATSI ZONE MONTHLY DAILY											
PJM BGE DA OFF-PEAK											
PJM BGE DA PEAK											
PJM COMED 5MW D AH O PK											
PJM COMED 5MW D AH PK											
PJM DAILY											
PJM DAYTON DA OFF-PEAK											
PJM DAYTON DA PEAK											
JAN17	---	---	---	---	---	---	---	---	252	---	---
FEB17	---	---	---	---	---	---	---	---	240	---	---
MAR17	---	---	---	---	---	---	---	---	276	---	---
APR17	---	---	---	---	---	---	---	---	240	---	---
MAY17	---	---	---	---	---	---	---	---	264	---	---
JUN17	---	---	---	---	---	---	---	---	264	---	---
JUL17	---	---	---	---	---	---	---	---	240	---	---
AUG17	---	---	---	---	---	---	---	---	276	---	---
SEP17	---	---	---	---	---	---	---	---	240	---	---
OCT17	---	---	---	---	---	---	---	---	264	---	---
NOV17	---	---	---	---	---	---	---	---	252	---	---
DEC17	---	---	---	---	---	---	---	---	240	---	---
									3048		
PJM JCPL DA OFF-PEAK											
PJM JCPL DA PEAK											
PJM METED ZONE OFFPK CAL LMP											
PJM METED ZONE PEAK CAL LMP											
PJM MONTHLY											
PJM NI HUB 5MW REAL TIME O PK											
PJM NI HUB 5MW REAL TIME PK											
PJM NILL DA OFF-PEAK											
PJM NILL DA PEAK											
PJM NORTERN ILL HUB DA OP DAILY											
PJM NORTERN ILL HUB DA PEAK DAILY											
PJM NORTERN ILL HUB RT OP DAILY											
PJM OFF-PEAK LMP FUTURE											
PJM PANELEC ZONE OFFPK CAL LMP											
PJM PANELEC ZONE PEAK CAL LMP											
PJM PPL DA OFF-PEAK											
PJM PPL DA PEAK											
PJM PSEG DA OFF-PEAK											
PJM PSEG DA PEAK											
PJM WESTERN HUB DA OP DAILY FUT											
PJM WESTERN HUB DA PEAK DAILY											
PJM WESTERN HUB RT OP DAILY											
PJM WESTH DA OFF-PEAK											
PJM WESTH RT OFF-PEAK											
JAN17	---	---	---	---	---	---	---	---	1632	---	---
FEB17	---	---	---	---	---	---	---	---	1408	---	---
MAR17	---	---	---	---	---	---	---	---	1500	---	---
APR17	---	---	---	---	---	---	---	---	1600	---	---
MAY17	---	---	---	---	---	---	---	---	1568	---	---
JUN17	---	---	---	---	---	---	---	---	1472	---	---
JUL17	---	---	---	---	---	---	---	---	1696	---	---
AUG17	---	---	---	---	---	---	---	---	1504	---	---
SEP17	---	---	---	---	---	---	---	---	1600	---	---
OCT17	---	---	---	---	---	---	---	---	1568	---	---
NOV17	---	---	---	---	---	---	---	---	1540	---	---
DEC17	---	---	---	---	---	---	---	---	1696	---	---
									18784		
PJM WESTH RT PEAK											
PJM WESTHDA PEAK											

COAL EX-PIT BREAKDOWN

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
AUSTRALIAN COKING (PLATTS) LOW VOL											
APR17	---	---	---	---	---	---	---	---	2	---	---
MAY17	---	---	---	---	---	---	---	---	2	---	---
JUN17	---	---	---	---	---	---	---	---	2	---	---
									6		
COAL API 8 CFR SOUTH CHINA											
COAL API2 CIF ARA ARG-MCCLOSKY											
AUG16	---	---	---	---	---	---	---	---	90	---	---
SEP16	---	---	---	---	---	---	---	---	175	---	---
OCT16	---	---	---	---	---	---	---	---	223	---	---
NOV16	---	---	---	---	---	---	---	---	138	---	---
DEC16	---	---	---	---	---	---	---	---	138	---	---
JAN17	---	---	---	---	---	---	---	---	117	---	---
FEB17	---	---	---	---	---	---	---	---	117	---	---
MAR17	---	---	---	---	---	---	---	---	117	---	---
APR17	---	---	---	---	---	---	---	---	112	---	---
MAY17	---	---	---	---	---	---	---	---	112	---	---
JUN17	---	---	---	---	---	---	---	---	112	---	---
JUL17	---	---	---	---	---	---	---	---	112	---	---
AUG17	---	---	---	---	---	---	---	---	112	---	---
SEP17	---	---	---	---	---	---	---	---	112	---	---
OCT17	---	---	---	---	---	---	---	---	112	---	---
NOV17	---	---	---	---	---	---	---	---	112	---	---
DEC17	---	---	---	---	---	---	---	---	112	---	---
JAN18	---	---	---	---	---	---	---	---	20	---	---

PG61

BULLETIN #148@

ENERGY FUTURES PRODUCTS

Wed, Aug 03, 2016

PG61

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
JUL18	---	---	---	---	---	---	---	---	20	---	---
AUG18	---	---	---	---	---	---	---	---	20	---	---
SEP18	---	---	---	---	---	---	---	---	20	---	---
OCT18	---	---	---	---	---	---	---	---	20	---	---
NOV18	---	---	---	---	---	---	---	---	20	---	---
DEC18	---	---	---	---	---	---	---	---	20	---	---
									2263		
COAL API4 RCH BAY ARGS MCCLOSKEY SW											
AUG16	---	---	---	---	---	---	---	---	25	---	---
SEP16	---	---	---	---	---	---	---	---	75	---	---
OCT16	---	---	---	---	---	---	---	---	5	---	---
NOV16	---	---	---	---	---	---	---	---	5	---	---
DEC16	---	---	---	---	---	---	---	---	5	---	---
									115		
COAL API5 FOB NEWCASTLE ARG/MC FUT											
EASTERN RAIL DELIVERY CSX COAL											
INDONESIAN COAL MCCLOSKEY SUBBIT.											
NYMEX APPALACHIAN COAL (PHYSICAL)											
WESTERN RAIL DELIVERY PRB COAL											

FREIGHT EX-PIT BREAKDOWN

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
FREIGHT ROUTE LIQUID PETROLEUM GAS											

PLASTICS EX-PIT BREAKDOWN

	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL
PGP POLYMER GRD PROPYLENE CAL											
OCT16	---	---	---	---	---	---	---	---	20	---	---
NOV16	---	---	---	---	---	---	---	---	20	---	---
DEC16	---	---	---	---	---	---	---	---	20	---	---
JAN17	---	---	---	---	---	---	---	---	5	---	---
FEB17	---	---	---	---	---	---	---	---	5	---	---
MAR17	---	---	---	---	---	---	---	---	5	---	---
APR17	---	---	---	---	---	---	---	---	5	---	---
MAY17	---	---	---	---	---	---	---	---	5	---	---
JUN17	---	---	---	---	---	---	---	---	5	---	---
JUL17	---	---	---	---	---	---	---	---	5	---	---
AUG17	---	---	---	---	---	---	---	---	5	---	---
SEP17	---	---	---	---	---	---	---	---	5	---	---
OCT17	---	---	---	---	---	---	---	---	5	---	---
NOV17	---	---	---	---	---	---	---	---	5	---	---
DEC17	---	---	---	---	---	---	---	---	5	---	---
									120		

TRADE AT MARKER PRODUCTS

			VOLUME	BLOCK VOL	MARKER PRICE
BZL	BZL	BRENT CRUDE TAM LONDON			
OCT16			----	----	41.95
NOV16			----	----	42.35
DEC16			----	----	42.90
TOTAL	BRENT CRUDE TAM LONDON		----	----	
BZS	BZS	BRENT CRUDE TAM SINGAPORE			
OCT16			----	----	41.95
NOV16			----	----	42.35
DEC16			----	----	42.90
TOTAL	BRENT CRUDE TAM SINGAPORE		----	----	
CLL	CLL	CRUDE OIL TRADE AT MARKER LONDON			
SEP16			----	----	39.69
OCT16			----	----	40.46
NOV16			----	----	41.26
TOTAL	CRUDE OIL TRADE AT MARKER LONDON		----	----	
CLS	CLS	CRUDE OIL TRADE AT MARKER SINGAPORE			
SEP16			----	----	39.69
OCT16			----	----	40.46
NOV16			----	----	41.26
TOTAL	CRUDE OIL TRADE AT MARKER SINGAPORE		----	----	
HOL	HOL	HEATING OIL TAM AT LONDON			
SEP16			----	----	1.2765
OCT16			----	----	1.2986
NOV16			----	----	1.3192
TOTAL	HEATING OIL TAM AT LONDON		----	----	
RBL	RBL	RBOB GASOLINE TAM LONDON			
SEP16			----	----	1.3334
OCT16			----	----	1.2347
NOV16			----	----	1.2188
TOTAL	RBOB GASOLINE TAM LONDON		----	----	

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BULLETIN #148@

METAL FUTURES PRODUCTS

Wed, Aug 03, 2016

PG62

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DII NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

FUTURES PRODUCTS									
		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
A38 FUT	ALUMINUM A-380 ALLOY PLATTS FUTURES								
AUG16		----	----	0.83250	UNCH	----	----	10	UNCH
SEP16		----	----	0.86000	UNCH	----	----	10	UNCH
OCT16		----	----	0.86000	UNCH	----	----	10	UNCH
NOV16		----	----	0.86000	UNCH	----	----	10	UNCH
DEC16		----	----	0.86000	UNCH	----	----	10	UNCH
TOTAL	A38 FUT					0		50	
AEP FUT	ALUMINIUM EURO PREM METAL BULLETIN								
AUG16		----	----	68.48 -	0.17	----	----	687	UNCH
SEP16		----	----	69.00	UNCH	----	----	754	UNCH
OCT16		----	----	69.00	UNCH	----	----	849	UNCH
NOV16		----	----	69.00	UNCH	----	----	853	UNCH
DEC16		----	----	69.00	UNCH	----	----	764	UNCH
JAN17		----	----	71.00	UNCH	----	----	225	UNCH
FEB17		----	----	71.00	UNCH	----	----	225	UNCH
MAR17		----	----	71.00	UNCH	----	----	225	UNCH
APR17		----	----	71.00	UNCH	----	----	205	UNCH
MAY17		----	----	71.00	UNCH	----	----	205	UNCH
JUN17		----	----	71.00	UNCH	----	----	205	UNCH
JUL17		----	----	71.00	UNCH	----	----	185	UNCH
AUG17		----	----	71.00	UNCH	----	----	185	UNCH
SEP17		----	----	71.00	UNCH	----	----	185	UNCH
OCT17		----	----	71.00	UNCH	----	----	195	UNCH
NOV17		----	----	71.00	UNCH	----	----	195	UNCH
DEC17		----	----	71.00	UNCH	----	----	195	UNCH
TOTAL	AEP FUT					0		6337	
ALI FUT	COMEX PHYSICAL ALUMINUM FUTURES								
AUG16		----	1655.75A	1673.75 +	12.75	----	----	7	UNCH
SEP16		1680.75	1687.25B/1656.75A	1680.75 +	12.75	17	----	97 -	15
OCT16		----	1661.75A	1682.75 +	15.75	15	----	45	UNCH
NOV16		1684.75	1684.75 /1684.75	1684.75 +	13.75	2	----	23	UNCH
TOTAL	ALI FUT					34		172 -	15
AUP FUT	ALUMINUM MW TRANS PREM PLATTS SWAPS								
AUG16		0.06500	0.06500 /0.06500	0.06500 -	0.00191	8	----	3021 +	8
SEP16		----	----	0.06850	UNCH	----	50	2981 -	40
OCT16		----	----	0.06850	UNCH	----	50	2305 -	40
NOV16		----	----	0.06850	UNCH	----	50	2152 -	40
DEC16		----	----	0.06850	UNCH	----	50	1865 -	40
JAN17		----	----	0.07000 -	0.00100	----	----	2039	UNCH
FEB17		----	----	0.07000 -	0.00100	----	----	1890	UNCH
MAR17		----	----	0.07000 -	0.00100	----	----	1888	UNCH
APR17		----	----	0.07100	UNCH	----	----	1548	UNCH
MAY17		----	----	0.07100	UNCH	----	----	1419	UNCH
JUN17		----	----	0.07100	UNCH	----	----	1417	UNCH
JUL17		----	----	0.07100	UNCH	----	----	695	UNCH
AUG17		----	----	0.07100	UNCH	----	----	705	UNCH
SEP17		----	----	0.07100	UNCH	----	----	701	UNCH
OCT17		----	----	0.07100	UNCH	----	----	638	UNCH
NOV17		----	----	0.07100	UNCH	----	----	633	UNCH
DEC17		----	----	0.07100	UNCH	----	----	606	UNCH
JAN18		----	----	0.07100	UNCH	----	----	187	UNCH
FEB18		----	----	0.07100	UNCH	----	----	179	UNCH
MAR18		----	----	0.07100	UNCH	----	----	161	UNCH
APR18		----	----	0.07100	UNCH	----	----	161	UNCH
MAY18		----	----	0.07100	UNCH	----	----	161	UNCH
JUN18		----	----	0.07100	UNCH	----	----	161	UNCH
JUL18		----	----	0.07150	UNCH	----	----	91	UNCH
AUG18		----	----	0.07150	UNCH	----	----	91	UNCH
SEP18		----	----	0.07150	UNCH	----	----	91	UNCH
OCT18		----	----	0.07150	UNCH	----	----	91	UNCH
NOV18		----	----	0.07150	UNCH	----	----	91	UNCH
DEC18		----	----	0.07150	UNCH	----	----	91	UNCH
TOTAL	AUP FUT					8	200	28059 -	152
EDP FUT	ALUMINIUM EURO PREM DUTY-PAID FUT								
AUG16		----	----	117.50 -	1.50	----	----	70	UNCH
SEP16		----	----	119.00	UNCH	----	----	70	UNCH
OCT16		----	----	119.00	UNCH	----	----	70	UNCH
NOV16		----	----	119.00	UNCH	----	----	70	UNCH
DEC16		----	----	119.00	UNCH	----	----	46	UNCH
JAN17		----	----	120.00	UNCH	----	----	127	UNCH
FEB17		----	----	120.00	UNCH	----	----	127	UNCH
MAR17		----	----	120.00	UNCH	----	----	127	UNCH
APR17		----	----	120.00	UNCH	----	----	122	UNCH
MAY17		----	----	120.00	UNCH	----	----	122	UNCH
JUN17		----	----	120.00	UNCH	----	----	122	UNCH
JUL17		----	----	120.00	UNCH	----	----	122	UNCH
AUG17		----	----	120.00	UNCH	----	----	122	UNCH
SEP17		----	----	120.00	UNCH	----	----	122	UNCH
OCT17		----	----	120.00	UNCH	----	----	122	UNCH
NOV17		----	----	120.00	UNCH	----	----	122	UNCH
DEC17		----	----	120.00	UNCH	----	----	122	UNCH
TOTAL	EDP FUT					0		1805	
GC FUT	COMEX GOLD FUTURES								
AUG16		1362.40	1364.70 /1353.30	1356.10 -	8.30	715	----	3268 -	886
SEP16		1363.20	1366.20 /1353.80	1357.00 -	8.70	2495	500	9362 -	260
OCT16		1366.60	1368.70 /1356.20	1360.20 -	8.00	6047	5	46818 +	834
DEC16		1370.50	1373.40 /1360.60	1364.70 -	7.90	131574	7014	453104 +	1715
FEB17		1374.20	1377.40 /1364.90	1368.90 -	7.70	3872	514	25407 +	2008
APR17		1377.00	1378.30 /1369.40	1372.40 -	7.50	900	18	8207 +	94
JUN17		1377.60	1377.60 /1373.40	1375.70 -	7.20	1771	640	14627 +	210
AUG17		1378.40	1378.70 /1378.40	1378.90 -	7.00	2497	1100	5164 +	1501
OCT17		1389.40	1389.40 /1389.40	1382.00 -	6.70	50	23	867 +	4

PG62

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METAL FUTURES PRODUCTS

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		LOBEX OPEN	LOBEX HIGH/LOW	SETT. PRICE & PT. CHGE		LOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST	
GC FUT	COMEX GOLD FUTURES								
DEC17		1390.00	1390.00 /1383.30	1385.00 -	6.40	458	40	11079 +	130
FEB18		1397.90	1397.90 /1397.90	1387.60 -	6.20	11	----	55 +	10
APR18		----	----	1390.20 -	6.00	----	----	3	UNCH
JUN18		----	----	1392.70 -	5.80	292	396	4134 -	25
DEC18		----	----	1398.00 -	5.50	45	----	1109 +	45
JUN19		----	----	1403.80 -	5.50	----	----	260	UNCH
DEC19		1414.20	1414.20 /1414.20	1410.00 -	5.50	3	----	3038 -	2
JUN20		----	----	1416.00 -	5.50	----	----	252	UNCH
DEC20		----	----	1423.90 -	5.50	----	----	824	UNCH
JUN21		----	----	1435.90 -	5.50	----	----	11	UNCH
TOTAL	GC FUT					150730	10250	587589 +	5378
GCK FUT	KILO GOLD FUTURES								
AUG16		----	----	1354.00 -	8.50	----	----	1	UNCH
DEC16		1368.50	1371.10 /1358.70A	1362.60 -	8.10	86	----	158 +	2
FEB17		----	----	1366.70 -	8.00	----	----	16	UNCH
TOTAL	GCK FUT					86		175 +	2
HG FUT	COMEX COPPER FUTURES								
AUG16		2.2040	2.2040 /2.1750	2.1960 -	0.0105	355	30	1250 -	135
SEP16		2.2085	2.2145 /2.1720	2.1985 -	0.0105	70916	----	96225 +	558
OCT16		2.1855	2.2035 /2.1850	2.2035 -	0.0105	578	----	1648 +	498
NOV16		2.2050	2.2070 /2.2030	2.2070 -	0.0105	37	----	673 -	15
DEC16		2.2205	2.2255B/2.1840	2.2105 -	0.0105	10628	----	59840 +	1258
JAN17		2.2125	2.2200 /2.1900	2.2145 -	0.0105	16	----	540 +	10
FEB17		----	----	2.2180 -	0.0100	----	----	468	UNCH
MAR17		2.2300	2.2335B/2.1940A	2.2205 -	0.0100	1911	36	20989 +	244
APR17		----	----	2.2250 -	0.0095	1	----	258	UNCH
MAY17		2.2205	2.2315 /2.2015	2.2270 -	0.0095	977	----	4902 +	320
JUN17		----	----	2.2310 -	0.0095	----	----	252	UNCH
JUL17		----	----	2.2330 -	0.0095	13	36	834 +	34
AUG17		----	----	2.2360 -	0.0095	----	----	248	UNCH
SEP17		----	----	2.2365 -	0.0095	158	----	840 -	4
OCT17		----	----	2.2395 -	0.0095	----	----	383	UNCH
NOV17		----	----	2.2405 -	0.0095	----	----	332	UNCH
DEC17		----	----	2.2410 -	0.0095	132	----	1562 +	96
JAN18		----	----	2.2425 -	0.0095	----	----	173	UNCH
FEB18		----	----	2.2440 -	0.0095	----	----	62	UNCH
MAR18		----	----	2.2445 -	0.0095	----	----	66	UNCH
APR18		----	----	2.2445 -	0.0095	----	----	35	UNCH
MAY18		----	----	2.2445 -	0.0095	----	----	82	UNCH
JUL18		----	----	2.2450 -	0.0095	----	----	2	UNCH
SEP18		----	----	2.2455 -	0.0095	----	----	1	UNCH
DEC18		----	----	2.2465 -	0.0095	----	----	3	UNCH
MAR21		----	----	2.2535 -	0.0095	----	----	1	UNCH
TOTAL	HG FUT					85722	102	191669 +	2864
HGS FUT	COMEX COPPER SWAP FUTURES								
AUG16		----	----	2.1967 -	0.0096	----	----	754	UNCH
SEP16		----	----	2.1990 -	0.0105	----	----	428	UNCH
OCT16		----	----	2.2038 -	0.0105	----	----	428	UNCH
NOV16		----	----	2.2073 -	0.0105	----	----	242	UNCH
DEC16		----	----	2.2109 -	0.0105	----	----	238	UNCH
JAN17		----	----	2.2149 -	0.0104	----	----	232	UNCH
FEB17		----	----	2.2183 -	0.0100	----	----	89	UNCH
MAR17		----	----	2.2209 -	0.0099	----	----	89	UNCH
APR17		----	----	2.2252 -	0.0095	----	----	89	UNCH
MAY17		----	----	2.2274 -	0.0095	----	----	89	UNCH
JUN17		----	----	2.2312 -	0.0095	----	----	89	UNCH
JUL17		----	----	2.2333 -	0.0095	----	----	88	UNCH
AUG17		----	----	2.2360 -	0.0095	----	----	88	UNCH
SEP17		----	----	2.2368 -	0.0095	----	----	88	UNCH
OCT17		----	----	2.2396 -	0.0095	----	----	88	UNCH
NOV17		----	----	2.2405 -	0.0095	----	----	88	UNCH
DEC17		----	----	2.2412 -	0.0095	----	----	88	UNCH
JAN18		----	----	2.2426 -	0.0095	----	----	88	UNCH
TOTAL	HGS FUT					0		3383	
MGC FUT	10 TROY OZ GOLD FUTURES								
AUG16		1363.50	1363.50 /1360.20	1356.10 -	8.30	4	----	355 -	3
OCT16		1365.80	1369.00 /1356.30	1360.20 -	8.00	614	----	700 +	54
DEC16		1370.10	1373.60 /1360.70	1364.70 -	7.90	2253	----	1297 +	77
FEB17		1373.50	1374.50 /1367.30	1368.90 -	7.70	19	----	50 +	3
APR17		1369.50	1372.10 /1369.50	1372.40 -	7.50	3	----	28 +	3
JUN17		1374.00	1374.00 /1372.60	1375.70 -	7.20	6	----	11 +	1
AUG17		1383.40	1383.40 /1383.40	1378.90 -	7.00	13	----	9	UNCH
DEC17		----	----	1385.00 -	6.40	----	----	2	UNCH
FEB18		----	----	1387.60 -	6.20	----	----	1	UNCH
APR18		----	----	1390.20 -	6.00	----	----	1	UNCH
TOTAL	MGC FUT					2912		2454 +	135
MJP FUT	ALUMINUM JAPAN PREMIUM (PLATTS) FUT								
JUL16		----	----	80.40	UNCH	----	----	0 -	217
AUG16		----	----	79.52 -	0.16	----	----	196	UNCH
SEP16		----	----	83.00	UNCH	----	----	215	UNCH
OCT16		----	----	84.00	UNCH	----	----	225	UNCH
NOV16		----	----	77.00	UNCH	----	----	280	UNCH
DEC16		----	----	77.00	UNCH	----	----	280	UNCH
JAN17		----	----	75.00	UNCH	----	----	112	UNCH
FEB17		----	----	75.00	UNCH	----	----	82	UNCH
MAR17		----	----	75.00	UNCH	----	----	92	UNCH
APR17		----	----	74.00	UNCH	----	----	90	UNCH
MAY17		----	----	74.00	UNCH	----	----	90	UNCH
JUN17		----	----	74.00	UNCH	----	----	90	UNCH
JUL17		----	----	72.00	UNCH	----	----	80	UNCH
AUG17		----	----	72.00	UNCH	----	----	80	UNCH
SEP17		----	----	72.00	UNCH	----	----	100	UNCH
OCT17		----	----	72.00	UNCH	----	----	80	UNCH
NOV17		----	----	72.00	UNCH	----	----	100	UNCH
DEC17		----	----	72.00	UNCH	----	----	130	UNCH
TOTAL	MJP FUT					0		2322 -	217
OC FUT	COMEX E-MINI COPPER FUTURES								
SEP16		2.2140	2.2140 /2.1640	2.1985 -	0.0105	6	----	55 -	1
DEC16		2.2320	2.2320 /2.2320	2.2105 -	0.0105	1	----	8 +	1
TOTAL	QC FUT					7		63	
QI FUT	E-MINI SILVER FUTURES								

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BULLETIN #148@

METAL FUTURES PRODUCTS

Wed, Aug 03, 2016

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		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE	GLOBEX® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
QI FUT	E-MINI SILVER FUTURES								
SEP16		20.6875	20.7500 /20.4125	20.4710 - 0.2300	43	----	132	+	2
DEC16		20.8000	20.8000 /20.5500	20.5800 - 0.2300	4	----	22	+	2
MAR17		20.7875	20.7875 /20.7875	20.6830 - 0.2320	1	----	1	-	1
MAY17		----	----	20.7410 - 0.2320	----	----	1		UNCH
TOTAL	QI FUT				48		156	+	3
QO FUT	E-MINI GOLD FUTURES								
OCT16		1365.50	1368.00 /1356.50	1360.20 - 8.00	67	----	2034	-	5
DEC16		1370.25	1373.00 /1360.75A	1364.70 - 7.90	216	----	487	+	19
FEB17		----	1370.25A	1368.90 - 7.70	----	----	4		UNCH
JUN17		----	----	1375.70 - 7.20	----	----	1		UNCH
DEC17		----	----	1385.00 - 6.40	----	----	2		UNCH
JUN18		----	----	1392.70 - 5.80	----	----	1		UNCH
TOTAL	QO FUT				283		2529	+	14
SI FUT	COMEX SILVER FUTURES								
AUG16		20.625	20.645 /20.405	20.436 - 0.230	22	----	289	-	14
SEP16		20.675	20.770 /20.405	20.471 - 0.230	45490	246	149689	-	328
OCT16		20.625	20.635 /20.480	20.511 - 0.234	32	----	61	+	22
DEC16		20.780	20.875 /20.520	20.580 - 0.230	4402	----	56573	+	56
JAN17		20.805	20.870B/20.580	20.619 - 0.231	174	----	2681	-	7
MAR17		20.895	20.895 /20.665	20.683 - 0.232	431	----	9321	+	36
MAY17		20.945	20.945 /20.740A	20.741 - 0.232	45	----	505	-	27
JUL17		----	20.805A	20.798 - 0.231	7	20	2480	-	19
SEP17		----	20.865A	20.863 - 0.231	2	----	402	+	1
DEC17		----	20.945A	20.952 - 0.231	3	9	1942		UNCH
JAN18		----	----	20.973 - 0.231	----	----	1		UNCH
MAR18		----	----	21.013 - 0.231	----	----	2		UNCH
JUL18		----	----	21.065 - 0.231	----	----	40		UNCH
DEC18		21.080	21.080 /21.080	21.147 - 0.231	1	----	180	-	1
DEC19		----	----	21.363 - 0.231	----	----	71		UNCH
DEC20		----	----	21.687 - 0.231	----	----	22		UNCH
TOTAL	SI FUT				50609	275	224259	-	281
SIL FUT	1000 OZ SILVER FUTURES								
AUG16		20.480	20.480 /20.480	20.436 - 0.230	3	----	10	-	3
SEP16		20.670	20.760B/20.410	20.471 - 0.230	223	----	662	+	15
DEC16		20.830	20.830 /20.560	20.580 - 0.230	23	----	164	+	2
JAN17		----	----	20.619 - 0.231	----	----	14		UNCH
MAR17		20.700	20.700 /20.670	20.683 - 0.232	3	----	4	-	1
MAY17		----	----	20.741 - 0.232	----	----	3		UNCH
TOTAL	SIL FUT				252		857	+	13
ZNC FUT	ZINC FUTURES								
AUG16		----	2261.0A	2285.0 - 2.5	----	----	20		UNCH
SEP16		----	2263.0A	2287.0 - 2.5	----	----	15		UNCH
TOTAL	ZNC FUT				0		35		



PG62 BULLETIN #148@		METAL FUTURES PRODUCTS				Wed, Aug 03, 2016		PG62	
NYMEX METAL FUTURES PRODUCTS									
		GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE	GLOBAL® VOLUME	PNT/PIT VOLUME	OPEN INTEREST		
BUS FUT		U.S. MIDWEST BUSHELING SCRAP							
AUG16		----	----	260.00 - 10.00	----	----	45	UNCH	
SEP16		----	----	260.00 - 10.00	----	----	45	UNCH	
OCT16		----	----	260.00 UNCH	----	----	60	UNCH	
NOV16		----	----	260.00 UNCH	----	----	60	UNCH	
DEC16		----	----	260.00 UNCH	----	----	60	UNCH	
JAN17		----	----	265.00 UNCH	----	----	15	UNCH	
FEB17		----	----	265.00 UNCH	----	----	15	UNCH	
MAR17		----	----	265.00 UNCH	----	----	15	UNCH	
APR17		----	----	265.00 UNCH	----	----	15	UNCH	
MAY17		----	----	265.00 UNCH	----	----	15	UNCH	
JUN17		----	----	265.00 UNCH	----	----	15	UNCH	
TOTAL BUS FUT							360		
HRC FUT		HOT ROLLED COIL STEEL (CRU) FUTURES							
AUG16		----	----	596.00 UNCH	----	----	1999	UNCH	
SEP16		----	----	584.00 UNCH	----	----	1907	UNCH	
OCT16		----	565.00A	565.00 - 4.00	----	----	2286	UNCH	
NOV16		----	565.00A	564.00 - 2.00	----	----	1858	UNCH	
DEC16		----	----	561.00 - 1.00	----	----	1666	UNCH	
JAN17		----	----	559.00 - 1.00	----	25	1166 + 25		
FEB17		----	----	558.00 UNCH	----	25	1166 + 25		
MAR17		----	----	556.00 UNCH	----	25	991 + 25		
APR17		----	----	554.00 UNCH	----	25	731 + 3		
MAY17		----	----	552.00 UNCH	----	25	731 + 25		
JUN17		----	----	550.00 UNCH	----	25	781 + 25		
JUL17		----	----	548.00 - 2.00	----	25	614 + 25		
AUG17		----	----	548.00 - 2.00	----	25	589 + 25		
SEP17		----	----	548.00 - 2.00	----	25	589 + 25		
OCT17		----	----	542.00 UNCH	----	25	464 + 25		
NOV17		----	----	542.00 UNCH	----	25	429 + 25		
DEC17		----	----	542.00 UNCH	----	25	389 + 25		
TOTAL HRC FUT						300	18356 + 278		
PA FUT		NYMEX PALLADIUM FUTURES							
AUG16		----	----	712.55 - 3.85	----	----	0	UNCH	
SEP16		718.10	718.10 /705.00	713.85 - 3.85	5181	110	27015 + 56		
DEC16		718.00	719.05 /707.15	715.25 - 3.80	498	----	2666 + 378		
MAR17		----	----	716.15 - 3.80	----	----	40	UNCH	
TOTAL PA FUT					5679	110	29721 + 434		
PIO FUT		IRON ORE 62 CHINA (PLATTS) FUTURES							
AUG16		----	----	59.54 - 0.39	----	----	60	UNCH	
SEP16		----	----	57.71 - 0.56	----	----	60	UNCH	
OCT16		----	----	56.00 - 0.39	----	----	60	UNCH	
NOV16		----	----	54.52 - 0.50	----	----	60	UNCH	
DEC16		----	----	53.22 - 0.41	----	----	60	UNCH	
JAN17		----	----	52.23 - 0.34	----	----	60	UNCH	
FEB17		----	----	51.37 - 0.41	----	----	60	UNCH	
MAR17		----	----	50.70 - 0.52	----	----	60	UNCH	
APR17		----	----	49.57 - 0.52	----	----	60	UNCH	
MAY17		----	----	48.97 - 0.24	----	----	60	UNCH	
JUN17		----	----	48.37 - 0.15	----	----	60	UNCH	
JUL17		----	----	47.49 - 0.43	----	----	60	UNCH	
AUG17		----	----	46.79 - 0.38	----	----	60	UNCH	
SEP17		----	----	46.24 - 0.38	----	----	60	UNCH	
OCT17		----	----	45.33 - 0.36	----	----	60	UNCH	
NOV17		----	----	44.79 - 0.25	----	----	60	UNCH	
DEC17		----	----	44.24 - 0.21	----	----	60	UNCH	
TOTAL PIO FUT							1020		
PL FUT		NYMEX PLATINUM FUTURES							
AUG16		----	----	1166.90 - 1.90	----	----	23	UNCH	
SEP16		1160.00	1168.80 /1160.00	1168.70 - 1.90	5	----	37 + 5		
OCT16		1172.90	1174.20 /1160.30	1169.60 - 2.50	9216	306	75731 + 463		
JAN17		1173.00	1173.50 /1163.60	1171.60 - 2.70	278	----	4158 + 62		
APR17		----	----	1173.70 - 2.70	----	----	108	UNCH	
JUL17		----	----	1175.40 - 2.70	----	----	14	UNCH	
TOTAL PL FUT					9499	306	80071 + 530		
TIO FUT		IRON ORE 62 CHINA (TSI) FUTURES							
AUG16		----	59.45A	59.48 - 0.40	----	40	2135 + 31		
SEP16		----	57.77A	57.71 - 0.56	----	70	2909 - 4		
OCT16		----	56.51B/56.18A	56.00 - 0.39	----	50	1809 - 17		
NOV16		----	54.71A	54.52 - 0.50	2	50	1713 - 1		
DEC16		----	53.44A	53.22 - 0.41	2	50	1586 + 2		
JAN17		----	52.44A	52.23 - 0.34	----	----	911	UNCH	
FEB17		----	51.59A	51.37 - 0.41	----	----	796	UNCH	
MAR17		----	----	50.70 - 0.52	----	----	806	UNCH	
APR17		----	----	49.57 - 0.52	----	----	559 - 20		
MAY17		----	----	48.97 - 0.24	----	40	809 - 20		
JUN17		----	----	48.37 - 0.15	----	40	559 - 20		
JUL17		----	----	47.49 - 0.43	----	----	546	UNCH	
AUG17		----	----	46.79 - 0.38	----	----	546	UNCH	
SEP17		----	----	46.24 - 0.38	----	----	546	UNCH	
OCT17		----	----	45.33 - 0.36	----	----	506	UNCH	
NOV17		----	----	44.79 - 0.25	----	----	506	UNCH	
DEC17		----	----	44.24 - 0.21	----	----	506	UNCH	
JAN18		----	----	43.23 - 0.39	----	----	120	UNCH	
FEB18		----	----	43.23 - 0.39	----	----	120	UNCH	
MAR18		----	----	43.23 - 0.39	----	----	120	UNCH	
APR18		----	----	43.08 - 0.37	----	----	126	UNCH	
MAY18		----	----	43.08 - 0.37	----	----	126	UNCH	
JUN18		----	----	43.08 - 0.37	----	----	126	UNCH	
JUL18		----	----	43.08 - 0.40	----	----	120	UNCH	
AUG18		----	----	43.08 - 0.40	----	----	120	UNCH	
SEP18		----	----	43.08 - 0.40	----	----	120	UNCH	
OCT18		----	----	43.08 - 0.40	----	----	120	UNCH	
NOV18		----	----	43.08 - 0.40	----	----	120	UNCH	
DEC18		----	----	43.08 - 0.40	----	----	120	UNCH	
TOTAL TIO FUT					4	380	19206 - 49		
UX FUT		NYMEX URANIUM							
JUL16		----	----	25.00 UNCH	----	----	700	UNCH	
SEP16		----	----	26.70 + 0.05	----	----	100	UNCH	
OCT16		----	----	26.75 + 0.05	----	----	400	UNCH	
NOV16		----	----	26.80 + 0.10	----	----	300	UNCH	

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG62	BULLETIN #148@		METAL FUTURES PRODUCTS						wed, Aug 03, 2016					PG62
DEC16		----	----			26.90	+	0.05		----	----		546	UNCH
JAN17		----	----			26.90	+	0.05		----	----		133	UNCH
FEB17		----	----			26.95	+	0.05		----	----		133	UNCH
MAR17		----	----			27.05	+	0.05		----	----		733	UNCH
APR17		----	----			27.15	+	0.10		----	----		200	UNCH
MAY17		----	----			27.15		UNCH		----	----		133	UNCH
JUN17		----	----			27.35	+	0.05		----	----		633	UNCH
JAN18		----	----			28.10		UNCH		----	----		800	UNCH
MAR18		----	----			28.25	-	0.05		----	----		100	UNCH
NOV18		----	----			29.55		UNCH		----	----		640	UNCH
TOTAL	UX FUT												5551	

METALS CONTRACTS LAST TRADE DATES														
EXPIRATION:	JUL16	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
A38 FUT		08/31	09/30	10/31	11/30	12/30								
AEP FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
ALI FUT		08/29	09/28	10/27	11/28									
AUP FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
BUS FUT		08/10	09/12	10/10	11/10	12/12	01/10	02/10	03/10	04/10	05/10	06/12		
EDP FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
GC FUT		08/29	09/28	10/27		12/28		02/24		04/26		06/28		08/29
GCK FUT		08/12				12/16		02/10						
HG FUT		08/29	09/28	10/27	11/28	12/28	01/27	02/24	03/29	04/26	05/26	06/28	07/27	08/29
HGS FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
HRC FUT		08/30	09/27	10/25	11/29	12/27	01/24	02/21	03/28	04/25	05/30	06/27	07/25	08/29
MGC FUT		08/29		10/27		12/28		02/24		04/26		06/28		08/29
MJP FUT	07/29	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
PA FUT		08/29	09/28			12/28		03/29						
PIO FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
PL FUT		08/29	09/28	10/27			01/27			04/26			07/27	
QC FUT			08/29			11/28								
QI FUT			08/29			11/28			02/24		04/26			
QO FUT						11/28		01/27				05/26		
SI FUT		08/29	09/28	10/27		12/28	01/27		03/29		05/26		07/27	
SIL FUT		08/29	09/28			12/28	01/27		03/29		05/26			
TIO FUT		08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
UX FUT	07/25		09/26	10/31	11/28	12/23	01/30	02/27	03/27	04/24	05/26	06/26		
ZNC FUT		08/29	09/28											

PG62

BULLETIN #148@

METAL FUTURES PRODUCTS

Wed, Aug 03, 2016

PG62

EX-PIT & OTHER BREAKDOWN												
	DELIVERY----- CASH OR PHY SETTLED	MONTH- TO-DATE	EFP DAILY TOTALS	EFS DAILY TOTALS	SUBS DAILY TOTALS	EFM DAILY TOTALS	EFR DAILY TOTALS	EFB DAILY TOTALS	BLOCKS DAILY TOTAL	BLOCK TAS DAILY TOTAL	TAS DAILY TOTAL	
COMEX GOLD FUTURES												
AUG16	732	4629	---	---	---	---	---	---	---	---	---	---
SEP16	---	---	---	---	---	---	---	---	500	---	---	---
OCT16	---	---	---	---	---	---	---	---	5	---	---	---
DEC16	---	---	4956	---	---	---	---	---	1896	---	451	---
FEB17	---	---	---	---	---	---	---	---	514	---	---	---
APR17	---	---	---	---	---	---	---	---	18	---	---	---
JUN17	---	---	---	---	---	---	---	---	640	---	---	---
AUG17	---	---	---	---	---	---	---	---	1100	---	---	---
OCT17	---	---	---	---	---	---	---	---	23	---	---	---
DEC17	---	---	---	---	---	---	---	---	40	---	---	---
JUN18	---	---	---	---	---	---	---	---	396	---	---	---
	732	4629	4956								451	
NYMEX PLATINUM FUTURES												
OCT16	---	---	306	---	---	---	---	---	---	---	---	---
			306									
COMEX SILVER FUTURES												
AUG16	19	140	---	---	---	---	---	---	---	---	---	---
SEP16	---	---	72	---	---	---	---	---	174	---	373	---
	19	140	72								373	
NYMEX PALLADIUM FUTURES												
AUG16	---	1	---	---	---	---	---	---	---	---	---	---
SEP16	---	---	50	---	---	---	---	---	60	---	---	---
		1	50									
COMEX COPPER FUTURES												
AUG16	34	40	30	---	---	---	---	---	---	---	198	---
SEP16	---	---	---	---	---	---	---	---	---	---	1215	---
DEC16	---	---	---	---	---	---	---	---	---	---	257	---
MAR17	---	---	---	---	---	---	---	---	36	---	---	---
JUL17	---	---	---	---	---	---	---	---	36	---	---	---
	34	40	30								1670	
ALUMINUM A-380 ALLOY PLATTS FUTURES												
ALUMINIUM EURO PREM METAL BULLETIN												
COMEX PHYSICAL ALUMINUM FUTURES												
AUG16	---	119	---	---	---	---	---	---	---	---	---	---
		119										
ALUMINUM MW TRANS PREM PLATTS SWAPS												
SEP16	---	---	---	---	---	---	---	---	50	---	---	---
OCT16	---	---	---	---	---	---	---	---	50	---	---	---
NOV16	---	---	---	---	---	---	---	---	50	---	---	---
DEC16	---	---	---	---	---	---	---	---	50	---	---	---
U.S. MIDWEST BUSHELING SCRAP												
ALUMINIUM EURO PREM DUTY-PAID FUT												
KILO GOLD FUTURES												
COMEX COPPER SWAP FUTURES												
HOT ROLLED COIL STEEL (CRU) FUTURES												
JAN17	---	---	---	---	---	---	---	---	25	---	---	---
FEB17	---	---	---	---	---	---	---	---	25	---	---	---
MAR17	---	---	---	---	---	---	---	---	25	---	---	---
APR17	---	---	---	---	---	---	---	---	25	---	---	---
MAY17	---	---	---	---	---	---	---	---	25	---	---	---
JUN17	---	---	---	---	---	---	---	---	25	---	---	---
JUL17	---	---	---	---	---	---	---	---	25	---	---	---
AUG17	---	---	---	---	---	---	---	---	25	---	---	---
SEP17	---	---	---	---	---	---	---	---	25	---	---	---
OCT17	---	---	---	---	---	---	---	---	25	---	---	---
NOV17	---	---	---	---	---	---	---	---	25	---	---	---
DEC17	---	---	---	---	---	---	---	---	25	---	---	---
10 TROY OZ GOLD FUTURES												
ALUMINUM JAPAN PREMIUM (PLATTS) FUT												
IRON ORE 62 CHINA (PLATTS) FUTURES												
COMEX E-MINI COPPER FUTURES												
E-MINI SILVER FUTURES												
E-MINI GOLD FUTURES												
1000 OZ SILVER FUTURES												
IRON ORE 62 CHINA (TSI) FUTURES												
AUG16	---	---	---	---	---	---	---	---	40	---	---	---
SEP16	---	---	---	---	---	---	---	---	70	---	---	---
OCT16	---	---	---	---	---	---	---	---	50	---	---	---
NOV16	---	---	---	---	---	---	---	---	50	---	---	---
DEC16	---	---	---	---	---	---	---	---	50	---	---	---
APR17	---	---	---	---	---	---	---	---	40	---	---	---
MAY17	---	---	---	---	---	---	---	---	40	---	---	---
JUN17	---	---	---	---	---	---	---	---	40	---	---	---
NYMEX URANIUM												
ZINC FUTURES												

2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

ENERGY OPTIONS ON FUTURES															
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
GXA PUT															
1 MO GASOIL CAL SPREAD OPT															
NOV16															
- 450	----			----	----	----		0.98 - 0.01	.4637	----	----	----	----	50	UNCH
TOTAL														50	
DEC16															
- 450	----			----	----	----		1.17 UNCH	.5882	----	----	----	----	50	UNCH
TOTAL														50	
BA CALL															
BRENT AVERAGE PRICE OPTION															
AUG16															
5000	----			----	----	----		0.02 + 0.01	.0168	----	----	----	----	330	UNCH
6300	----			----	----	----		0.01 UNCH	.0046	----	----	----	----	25	UNCH
6500	----			----	----	----		0.01 UNCH	.0023	----	----	----	----	45	UNCH
7175	----			----	----	----		0.01 UNCH	.0002	----	----	----	----	100	UNCH
8000	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	30	UNCH
9300	----			----	----	----		0.01 UNCH	----	----	----	----	----	20	UNCH
9350	----			----	----	----		0.01 UNCH	----	----	----	----	----	40	UNCH
9400	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
9550	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
9750	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
9800	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
10000	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10100	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10150	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
10200	----			----	----	----		0.01 UNCH	----	----	----	----	----	25	UNCH
10250	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10500	----			----	----	----		0.01 UNCH	----	----	----	----	----	90	UNCH
10800	----			----	----	----		0.01 UNCH	----	----	----	----	----	90	UNCH
11300	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
11350	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
11500	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
12000	----			----	----	----		0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----			----	----	----		0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----			----	----	----		0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL														1950	
SEP16															
5000	----			----	----	----		0.51 + 0.17	.1685	----	----	----	----	330	UNCH
6300	----			----	----	----		0.02 UNCH	.0088	----	----	----	----	25	UNCH
6500	----			----	----	----		0.01 UNCH	.0047	----	----	----	----	45	UNCH
8000	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	30	UNCH
9300	----			----	----	----		0.01 UNCH	----	----	----	----	----	20	UNCH
9350	----			----	----	----		0.01 UNCH	----	----	----	----	----	40	UNCH
9400	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
9550	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
9750	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
9800	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
10000	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10100	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10150	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
10200	----			----	----	----		0.01 UNCH	----	----	----	----	----	25	UNCH
10250	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
10500	----			----	----	----		0.01 UNCH	----	----	----	----	----	90	UNCH
10800	----			----	----	----		0.01 UNCH	----	----	----	----	----	90	UNCH
11300	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
11350	----			----	----	----		0.01 UNCH	----	----	----	----	----	50	UNCH
11500	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
12000	----			----	----	----		0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----			----	----	----		0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----			----	----	----		0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL														1850	
OCT16															
5000	----			----	----	----		1.26 + 0.29	.2744	----	----	----	----	80	UNCH
6300	----			----	----	----		0.12 + 0.03	.0371	----	----	----	----	25	UNCH
6500	----			----	----	----		0.08 + 0.02	.0258	----	----	----	----	45	UNCH
8000	----			----	----	----		0.01 UNCH	.0034	----	----	----	----	30	UNCH
9300	----			----	----	----		0.01 UNCH	.0003	----	----	----	----	20	UNCH
9350	----			----	----	----		0.01 UNCH	.0003	----	----	----	----	40	UNCH
9400	----			----	----	----		0.01 UNCH	.0002	----	----	----	----	75	UNCH
9550	----			----	----	----		0.01 UNCH	.0002	----	----	----	----	10	UNCH
9750	----			----	----	----		0.01 UNCH	.0001	----	----	----	----	10	UNCH
9800	----			----	----	----		0.01 UNCH	.0001	----	----	----	----	75	UNCH
10000	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	50	UNCH
10100	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	50	UNCH
10150	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	75	UNCH
10200	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	25	UNCH
10250	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	50	UNCH
10500	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	90	UNCH
10800	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	90	UNCH
11300	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	50	UNCH
11350	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	50	UNCH
11500	----			----	----	----		0.01 UNCH	.0000	----	----	----	----	75	UNCH
12000	----			----	----	----		0.01 UNCH	----	----	----	----	----	325	UNCH
12500	----			----	----	----		0.01 UNCH	----	----	----	----	----	25	UNCH
13000	----			----	----	----		0.01 UNCH	----	----	----	----	----	75	UNCH
13500	----			----	----	----		0.01 UNCH	----	----	----	----	----	10	UNCH
16000	----			----	----	----		0.01 UNCH	----	----	----	----	----	150	UNCH
TOTAL														1600	
NOV16															
5000	----			----	----	----		1.91 + 0.34	.3336	----	----	----	----	80	UNCH
6300	----			----	----	----		0.27 + 0.05	.0676	----	----	----	----	25	UNCH
6500	----			----	----	----		0.20 + 0.04	.0519	----	----	----	----	45	UNCH
8000	----			----	----	----		0.02 + 0.01	.0063	----	----	----	----	30	UNCH
9300	----			----	----	----		0.01 UNCH	.0029	----	----	----	----	20	UNCH
9350	----			----	----	----		0.01 UNCH	.0028	----	----	----	----	40	UNCH
9400	----			----	----	----		0.01 UNCH	.0026	----	----	----	----	75	UNCH
9550	----			----	----	----		0.01 UNCH	.0021	----	----	----	----	10	UNCH
9750	----			----	----	----		0.01 UNCH	.0016	----	----	----	----	10	UNCH
9800	----			----	----	----		0.01 UNCH	.0015	----	----	----	----	75	UNCH
10000	----			----	----	----		0.01 UNCH	.0012	----	----	----	----	50	UNCH
10100	----			----	----	----		0.01 UNCH	.0010	----	----	----	----	50	UNCH
10150	----			----	----	----		0.01 UNCH	.0010	----	----	----	----	75	UNCH
10200	----			----	----	----		0.01 UNCH	.0009	----	----	----	----	25	UNCH
10250	----			----	----	----		0.01 UNCH	.0008	----	----	----	----	50	UNCH
10500	----			----	----	----		0.01 UNCH	.0006	----	----	----	----	90	UNCH
10800	----			----	----	----		0.01 UNCH	.0004	----	----	----	----	90	UNCH
11300	----			----	----	----		0.01 UNCH	.0002	----	----	----	----	50	UNCH
11350	----</														

PG63 BULLETIN #148@ ENERGY OPTIONS										Wed, Aug 03, 2016 PG63									
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																			
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																			
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
BA CALL		BRENT AVERAGE		PRICE OPTION													1600		
TOTAL																	3600		
DEC16																			
5000	----	----		----		----		----		2.58	+	0.38	.3798	----	----	----	2080	UNCH	
6300	----	----		----		----		----		0.48	+	0.08	.1012	----	----	----	25	UNCH	
6500	----	----		----		----		----		0.38	+	0.07	.0824	----	----	----	45	UNCH	
8000	----	----		----		----		----		0.05	+	0.01	.0135	----	----	----	30	UNCH	
9300	----	----		----		----		----		0.01		UNCH	.0030	----	----	----	20	UNCH	
9350	----	----		----		----		----		0.01		UNCH	.0028	----	----	----	40	UNCH	
9400	----	----		----		----		----		0.01		UNCH	.0026	----	----	----	75	UNCH	
9550	----	----		----		----		----		0.01		UNCH	.0021	----	----	----	10	UNCH	
9750	----	----		----		----		----		0.01		UNCH	.0016	----	----	----	10	UNCH	
9800	----	----		----		----		----		0.01		UNCH	.0015	----	----	----	75	UNCH	
10000	----	----		----		----		----		0.01		UNCH	.0012	----	----	----	50	UNCH	
10100	----	----		----		----		----		0.01		UNCH	.0010	----	----	----	50	UNCH	
10150	----	----		----		----		----		0.01		UNCH	.0009	----	----	----	75	UNCH	
10200	----	----		----		----		----		0.01		UNCH	.0009	----	----	----	25	UNCH	
10250	----	----		----		----		----		0.01		UNCH	.0008	----	----	----	50	UNCH	
10500	----	----		----		----		----		0.01		UNCH	.0006	----	----	----	90	UNCH	
10800	----	----		----		----		----		0.01		UNCH	.0004	----	----	----	90	UNCH	
11300	----	----		----		----		----		0.01		UNCH	.0002	----	----	----	50	UNCH	
11350	----	----		----		----		----		0.01		UNCH	.0002	----	----	----	50	UNCH	
11500	----	----		----		----		----		0.01		UNCH	.0001	----	----	----	75	UNCH	
12000	----	----		----		----		----		0.01		UNCH	.0000	----	----	----	325	UNCH	
12500	----	----		----		----		----		0.01		UNCH	.0000	----	----	----	25	UNCH	
13000	----	----		----		----		----		0.01		UNCH	.0000	----	----	----	75	UNCH	
13500	----	----		----		----		----		0.01		UNCH	.0000	----	----	----	10	UNCH	
16000	----	----		----		----		----		0.01		UNCH	----	----	----	----	150	UNCH	
TOTAL																	3600		
JAN17																			
4550	----	----		----		----		----		5.06	+	0.56	.5534	----	----	----	96	UNCH	
5250	----	----		----		----		----		2.46	+	0.34	.3438	----	----	----	127	UNCH	
6000	----	----		----		----		----		1.04	+	0.16	.1784	----	----	----	32	UNCH	
10500	----	----		----		----		----		0.01		UNCH	.0026	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.01		UNCH	.0016	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.01		UNCH	.0009	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.01		UNCH	.0005	----	----	----	50	UNCH	
TOTAL																	580		
FEB17																			
4550	----	----		----		----		----		5.70	+	0.61	.5698	----	----	----	96	UNCH	
5250	----	----		----		----		----		2.97	+	0.37	.3740	----	----	----	127	UNCH	
6000	----	----		----		----		----		1.38	+	0.19	.2109	----	----	----	32	UNCH	
10500	----	----		----		----		----		0.02	+	0.01	.0048	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.01		UNCH	.0026	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.01		UNCH	.0016	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.01		UNCH	.0010	----	----	----	50	UNCH	
TOTAL																	580		
MAR17																			
4550	----	----		----		----		----		6.22	+	0.54	.5828	----	----	----	96	UNCH	
5250	----	----		----		----		----		3.42	+	0.36	.3976	----	----	----	127	UNCH	
6000	----	----		----		----		----		1.69	+	0.19	.2370	----	----	----	32	UNCH	
10500	----	----		----		----		----		0.03		UNCH	.0068	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.02		UNCH	.0046	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.01		UNCH	.0025	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.01		UNCH	.0016	----	----	----	50	UNCH	
TOTAL																	580		
APR17																			
4550	----	----		----		----		----		6.78	+	0.57	.5942	----	----	----	96	UNCH	
5250	----	----		----		----		----		3.87	+	0.39	.4184	----	----	----	127	UNCH	
6000	----	----		----		----		----		1.99	+	0.21	.2594	----	----	----	32	UNCH	
8000	----	----		----		----		----		0.36	+	0.05	.0622	----	----	----	25	UNCH	
10500	----	----		----		----		----		0.05	+	0.01	.0104	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.03		UNCH	.0065	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.02		UNCH	.0045	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.01		UNCH	.0024	----	----	----	50	UNCH	
TOTAL																	605		
MAY17																			
4550	----	----		----		----		----		7.30	+	0.58	.6043	----	----	----	96	UNCH	
5250	----	----		----		----		----		4.30	+	0.41	.4365	----	----	----	127	UNCH	
6000	----	----		----		----		----		2.31	+	0.23	.2811	----	----	----	32	UNCH	
8000	----	----		----		----		----		0.49	+	0.03	.0777	----	----	----	25	UNCH	
10500	----	----		----		----		----		0.07	+	0.01	.0137	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.05	+	0.01	.0100	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.03	+	0.01	.0063	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.02	+	0.01	.0043	----	----	----	50	UNCH	
TOTAL																	605		
JUN17																			
4550	----	----		----		----		----		7.68	+	0.59	.6127	----	----	----	96	UNCH	
5250	----	----		----		----		----		4.63	+	0.40	.4501	----	----	----	127	UNCH	
6000	----	----		----		----		----		2.55	+	0.23	.2964	----	----	----	32	UNCH	
8000	----	----		----		----		----		0.61	+	0.05	.0906	----	----	----	25	UNCH	
10500	----	----		----		----		----		0.11	+	0.01	.0197	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.08	+	0.01	.0147	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.06	+	0.01	.0112	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.04		UNCH	.0078	----	----	----	50	UNCH	
TOTAL																	605		
JUL17																			
4550	----	----		----		----		----		8.13	+	0.56	.6203	----	----	----	96	UNCH	
6000	----	----		----		----		----		2.86	+	0.23	.3142	----	----	----	32	UNCH	
10500	----	----		----		----		----		0.18	+	0.01	.0290	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.14	+	0.01	.0230	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.10		UNCH	.0170	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.08	+	0.01	.0138	----	----	----	50	UNCH	
TOTAL																	453		
AUG17																			
4550	----	----		----		----		----		8.50	+	0.56	.6270	----	----	----	96	UNCH	
6000	----	----		----		----		----		3.10	+	0.24	.3274	----	----	----	32	UNCH	
10500	----	----		----		----		----		0.23	+	0.02	.0350	----	----	----	75	UNCH	
11000	----	----		----		----		----		0.17	+	0.01	.0268	----	----	----	100	UNCH	
11500	----	----		----		----		----		0.13	+	0.01	.0210	----	----	----	100	UNCH	
12000	----	----		----		----		----		0.10	+	0.01	.0165						

PG63 BULLETIN #148@										ENERGY OPTIONS										Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																						
PRICE INDICATOR KEY																						
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																						
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
BA CALL		BRENT AVERAGE PRICE OPTION																				
NOV17																						
4550	----	----	----	----	----	----	----	----	9.38	+	0.53	.6432	----	----	----	----	96	UNCH				
6000	----	----	----	----	----	----	----	----	3.74	+	0.27	.3596	----	----	----	----	32	UNCH				
10500	----	----	----	----	----	----	----	----	0.30	+	0.06	.0430	----	----	----	----	75	UNCH				
11000	----	----	----	----	----	----	----	----	0.23	+	0.05	.0339	----	----	----	----	100	UNCH				
11500	----	----	----	----	----	----	----	----	0.18	+	0.04	.0271	----	----	----	----	100	UNCH				
12000	----	----	----	----	----	----	----	----	0.14	+	0.03	.0216	----	----	----	----	50	UNCH				
TOTAL		453																				
DEC17																						
4550	----	----	----	----	----	----	----	----	9.70	+	0.54	.6490	----	----	----	----	96	UNCH				
6000	----	----	----	----	----	----	----	----	3.94	+	0.29	.3691	----	----	----	----	32	UNCH				
10500	----	----	----	----	----	----	----	----	0.33	+	0.06	.0462	----	----	----	----	75	UNCH				
11000	----	----	----	----	----	----	----	----	0.26	+	0.06	.0372	----	----	----	----	100	UNCH				
11500	----	----	----	----	----	----	----	----	0.20	+	0.04	.0294	----	----	----	----	100	UNCH				
12000	----	----	----	----	----	----	----	----	0.16	+	0.04	.0240	----	----	----	----	50	UNCH				
TOTAL		453																				
JAN18																						
6500	----	----	----	----	----	----	----	----	2.98	+	0.22	.2984	----	----	----	----	25	UNCH				
TOTAL		25																				
FEB18																						
6500	----	----	----	----	----	----	----	----	3.12	+	0.24	.3061	----	----	----	----	25	UNCH				
TOTAL		25																				
MAR18																						
6500	----	----	----	----	----	----	----	----	3.25	+	0.25	.3133	----	----	----	----	25	UNCH				
TOTAL		25																				
APR18																						
6800	----	----	----	----	----	----	----	----	2.82	+	0.22	.2792	----	----	----	----	25	UNCH				
TOTAL		25																				
MAY18																						
6800	----	----	----	----	----	----	----	----	2.94	+	0.20	.2860	----	----	----	----	25	UNCH				
TOTAL		25																				
JUN18																						
6800	----	----	----	----	----	----	----	----	3.04	+	0.19	.2915	----	----	----	----	25	UNCH				
TOTAL		25																				
JUL18																						
6900	----	----	----	----	----	----	----	----	2.94	+	0.16	.2829	----	----	----	----	25	UNCH				
TOTAL		25																				
AUG18																						
6900	----	----	----	----	----	----	----	----	3.01	+	0.15	.2867	----	----	----	----	25	UNCH				
TOTAL		25																				
SEP18																						
6900	----	----	----	----	----	----	----	----	3.08	+	0.12	.2905	----	----	----	----	25	UNCH				
TOTAL		25																				
JAN19																						
9750	----	----	----	----	----	----	----	----	0.98	+	0.04	.1073	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	0.95	+	0.04	.1042	----	----	----	----	25	UNCH				
TOTAL		100																				
FEB19																						
9750	----	----	----	----	----	----	----	----	1.01	+	0.03	.1096	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	0.97	+	0.03	.1057	----	----	----	----	25	UNCH				
TOTAL		100																				
MAR19																						
9750	----	----	----	----	----	----	----	----	1.03	+	0.03	.1111	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.00	+	0.03	.1080	----	----	----	----	25	UNCH				
TOTAL		100																				
APR19																						
9750	----	----	----	----	----	----	----	----	0.97	+	0.04	.1067	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	0.94	+	0.04	.1036	----	----	----	----	25	UNCH				
TOTAL		100																				
MAY19																						
9750	----	----	----	----	----	----	----	----	1.02	+	0.05	.1105	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	0.98	+	0.04	.1066	----	----	----	----	25	UNCH				
TOTAL		100																				
JUN19																						
9750	----	----	----	----	----	----	----	----	1.07	+	0.06	.1141	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.03	+	0.06	.1103	----	----	----	----	25	UNCH				
TOTAL		100																				
JUL19																						
9750	----	----	----	----	----	----	----	----	1.10	+	0.07	.1163	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.06	+	0.06	.1125	----	----	----	----	25	UNCH				
TOTAL		100																				
AUG19																						
9750	----	----	----	----	----	----	----	----	1.14	+	0.08	.1192	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.10	+	0.07	.1154	----	----	----	----	25	UNCH				
TOTAL		100																				
SEP19																						
9750	----	----	----	----	----	----	----	----	1.19	+	0.09	.1227	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.14	+	0.08	.1183	----	----	----	----	25	UNCH				
TOTAL		100																				
OCT19																						
9750	----	----	----	----	----	----	----	----	1.21	+	0.04	.1241	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.16	+	0.03	.1197	----	----	----	----	25	UNCH				
TOTAL		100																				
NOV19																						
9750	----	----	----	----	----	----	----	----	1.44	+	0.05	.1392	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.41	+	0.05	.1362	----	----	----	----	25	UNCH				
TOTAL		100																				
DEC19																						
9750	----	----	----	----	----	----	----	----	1.50	+	0.05	.1430	----	----	----	----	75	UNCH				
9850	----	----	----	----	----	----	----	----	1.47	+	0.05	.1400	----	----	----	----	25	UNCH				
TOTAL		100																				
BA PUT		BRENT AVERAGE PRICE OPTION																				
AUG16																						
4500	----	----	----	----	----	----	----	----	2.41	-	1.01	.7451	----	----	----	----	250	UNCH				
4700	----	----	----	----	----	----	----	----	4.10	-	1.14	.9102	----	----	----	----	45	UNCH				
5500	----	----	----	----	----	----	----	----	11.98	-	1.19	.9931	----	----	----	----	3	UNCH				
6000	----	----	----	----	----	----	----	----	16.97	-	1.19	.9951	----	----	----	----	30	UNCH				
6200	----	----	----	----	----	----	----	----	18.97	-	1.19	.9953	----	----	----	----	11	UNCH				
7000	----	----	----	----	----	----	----	----	26.97	-	1.19	.9995	----	----	----	----	318	UNCH				
8000	----	----	----	----	----	----	----	----	36.97	-	1.19	.9999	----	----	----	----	300	UNCH				
8300	----	----	----	----	----	----	----	----	39.97	-	1.19	1.0000	----	----	----	----	50	UNCH				
8500	----	----	----	----	----	----	----	----	41.97	-	1.19	1.0000	----	----	----	----	100	UNCH				
8900	----	----	----	----	----	----	----	----	45.97	-	1.18	1.0000	----	----	----	----	50	UNCH				
9000	----	----	----	----	----	----	----	----	46.97	-	1.18	1.0000	----	----	----	----	25	UNCH				
9150	----	----	----	----	----	----	----	----	48.47	-	1.18	1.0000	----	----	----	----	50	UNCH				
9400	----	----	----	----	----	----	----	----	50.97	-	1.18	1.0000	----	----	----	----	102	UNCH				
9800	----	----	----	----	----	----	----	----	54.97	-	1.19	1.0000	----	----	----	----	25	UNCH				

PG63 BULLETIN #148@ ENERGY OPTIONS										Wed, Aug 03, 2016 PG63					
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
BA PUT BRENT AVERAGE PRICE OPTION															
TOTAL 1359															
SEP16															
4500	----	----	----	----	----	----	----	----	3.28 - 0.77	.5689	----	----	----	----	250 UNCH
4700	----	----	----	----	----	----	----	----	4.60 - 0.92	.6911	----	----	----	----	45 UNCH
5500	----	----	----	----	----	----	----	----	11.61 - 1.21	.9509	----	----	----	----	3 UNCH
6000	----	----	----	----	----	----	----	----	16.52 - 1.24	.9863	----	----	----	----	30 UNCH
6200	----	----	----	----	----	----	----	----	18.50 - 1.25	.9948	----	----	----	----	11 UNCH
7000	----	----	----	----	----	----	----	----	26.48 - 1.24	.9990	----	----	----	----	318 UNCH
8000	----	----	----	----	----	----	----	----	36.47 - 1.25	.9999	----	----	----	----	300 UNCH
8300	----	----	----	----	----	----	----	----	39.46 - 1.25	.9999	----	----	----	----	50 UNCH
8500	----	----	----	----	----	----	----	----	41.46 - 1.25	.9999	----	----	----	----	100 UNCH
8900	----	----	----	----	----	----	----	----	45.46 - 1.25	1.0000	----	----	----	----	50 UNCH
9000	----	----	----	----	----	----	----	----	46.46 - 1.25	1.0000	----	----	----	----	25 UNCH
9150	----	----	----	----	----	----	----	----	47.96 - 1.25	1.0000	----	----	----	----	50 UNCH
9400	----	----	----	----	----	----	----	----	50.46 - 1.25	1.0000	----	----	----	----	102 UNCH
9800	----	----	----	----	----	----	----	----	54.45 - 1.25	1.0000	----	----	----	----	25 UNCH
TOTAL 1359															
OCT16															
4000	----	----	----	----	----	----	----	----	1.70 - 0.39	.2793	----	----	----	----	30 UNCH
4500	----	----	----	----	----	----	----	----	3.87 - 0.68	.5072	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	----	----	5.07 - 0.79	.6007	----	----	----	----	45 UNCH
5500	----	----	----	----	----	----	----	----	11.43 - 1.09	.8722	----	----	----	----	3 UNCH
6000	----	----	----	----	----	----	----	----	16.13 - 1.17	.9451	----	----	----	----	30 UNCH
6200	----	----	----	----	----	----	----	----	18.08 - 1.18	.9594	----	----	----	----	11 UNCH
7000	----	----	----	----	----	----	----	----	25.96 - 1.21	.9957	----	----	----	----	318 UNCH
8000	----	----	----	----	----	----	----	----	35.92 - 1.22	.9965	----	----	----	----	300 UNCH
8300	----	----	----	----	----	----	----	----	38.91 - 1.22	.9979	----	----	----	----	50 UNCH
8500	----	----	----	----	----	----	----	----	40.91 - 1.22	.9985	----	----	----	----	100 UNCH
8900	----	----	----	----	----	----	----	----	44.90 - 1.22	.9993	----	----	----	----	50 UNCH
9000	----	----	----	----	----	----	----	----	45.90 - 1.22	.9994	----	----	----	----	25 UNCH
9150	----	----	----	----	----	----	----	----	47.40 - 1.22	.9995	----	----	----	----	50 UNCH
9400	----	----	----	----	----	----	----	----	49.90 - 1.22	.9997	----	----	----	----	102 UNCH
9800	----	----	----	----	----	----	----	----	53.89 - 1.22	.9998	----	----	----	----	25 UNCH
TOTAL 1169															
NOV16															
4000	----	----	----	----	----	----	----	----	2.12 - 0.38	.2839	----	----	----	----	30 UNCH
4500	----	----	----	----	----	----	----	----	4.27 - 0.61	.4746	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	----	----	5.41 - 0.70	.5539	----	----	----	----	45 UNCH
5500	----	----	----	----	----	----	----	----	11.37 - 0.99	.8143	----	----	----	----	3 UNCH
6000	----	----	----	----	----	----	----	----	15.88 - 1.09	.9051	----	----	----	----	30 UNCH
6200	----	----	----	----	----	----	----	----	17.78 - 1.10	.9268	----	----	----	----	11 UNCH
7000	----	----	----	----	----	----	----	----	25.55 - 1.15	.9814	----	----	----	----	318 UNCH
8000	----	----	----	----	----	----	----	----	35.46 - 1.16	.9936	----	----	----	----	300 UNCH
8300	----	----	----	----	----	----	----	----	38.45 - 1.16	.9948	----	----	----	----	50 UNCH
8500	----	----	----	----	----	----	----	----	40.44 - 1.17	.9954	----	----	----	----	100 UNCH
8900	----	----	----	----	----	----	----	----	44.43 - 1.17	.9964	----	----	----	----	50 UNCH
9000	----	----	----	----	----	----	----	----	45.43 - 1.17	.9965	----	----	----	----	25 UNCH
9150	----	----	----	----	----	----	----	----	46.93 - 1.17	.9968	----	----	----	----	50 UNCH
9400	----	----	----	----	----	----	----	----	49.42 - 1.17	.9973	----	----	----	----	102 UNCH
9800	----	----	----	----	----	----	----	----	53.42 - 1.16	.9984	----	----	----	----	25 UNCH
TOTAL 1169															
DEC16															
4000	----	----	----	----	----	----	----	----	2.44 - 0.38	.2825	----	----	----	----	2030 UNCH
4500	----	----	----	----	----	----	----	----	4.59 - 0.56	.4495	----	----	----	----	30 UNCH
4700	----	----	----	----	----	----	----	----	5.69 - 0.63	.5191	----	----	----	----	45 UNCH
5500	----	----	----	----	----	----	----	----	11.36 - 0.90	.7632	----	----	----	----	3 UNCH
6000	----	----	----	----	----	----	----	----	15.69 - 1.00	.8628	----	----	----	----	30 UNCH
6200	----	----	----	----	----	----	----	----	17.53 - 1.03	.8904	----	----	----	----	11 UNCH
7000	----	----	----	----	----	----	----	----	25.17 - 1.09	.9602	----	----	----	----	318 UNCH
8000	----	----	----	----	----	----	----	----	35.00 - 1.12	.9864	----	----	----	----	300 UNCH
8300	----	----	----	----	----	----	----	----	37.98 - 1.12	.9904	----	----	----	----	50 UNCH
8500	----	----	----	----	----	----	----	----	39.97 - 1.12	.9924	----	----	----	----	100 UNCH
8900	----	----	----	----	----	----	----	----	43.95 - 1.12	.9952	----	----	----	----	50 UNCH
9000	----	----	----	----	----	----	----	----	44.94 - 1.13	.9957	----	----	----	----	25 UNCH
9150	----	----	----	----	----	----	----	----	46.44 - 1.13	.9964	----	----	----	----	50 UNCH
9400	----	----	----	----	----	----	----	----	48.93 - 1.13	.9973	----	----	----	----	102 UNCH
9800	----	----	----	----	----	----	----	----	52.92 - 1.13	.9984	----	----	----	----	25 UNCH
TOTAL 3169															
JAN17															
7500	----	----	----	----	----	----	----	----	29.71 - 1.08	.9584	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	34.61 - 1.09	.9746	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	39.55 - 1.10	.9853	----	----	----	----	75 UNCH
TOTAL 350															
FEB17															
7500	----	----	----	----	----	----	----	----	29.43 - 1.00	.9474	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	34.29 - 1.02	.9727	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	39.20 - 1.03	.9915	----	----	----	----	75 UNCH
TOTAL 350															
MAR17															
7500	----	----	----	----	----	----	----	----	29.12 - 1.00	.9359	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	33.96 - 1.01	.9627	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	38.84 - 1.03	.9851	----	----	----	----	75 UNCH
TOTAL 350															
APR17															
6725	----	----	----	----	----	----	----	----	21.65 - 0.92	.8514	----	----	----	----	25 UNCH
7500	----	----	----	----	----	----	----	----	28.87 - 0.98	.9228	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	33.68 - 0.98	.9377	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	38.54 - 0.99	.9760	----	----	----	----	75 UNCH
TOTAL 375															
MAY17															
6725	----	----	----	----	----	----	----	----	21.53 - 0.88	.8301	----	----	----	----	25 UNCH
7500	----	----	----	----	----	----	----	----	28.67 - 0.94	.9052	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	33.44 - 0.97	.9222	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	38.27 - 1.00	.9634	----	----	----	----	75 UNCH
TOTAL 375															
JUN17															
6725	----	----	----	----	----	----	----	----	21.37 - 0.85	.8155	----	----	----	----	25 UNCH
7500	----	----	----	----	----	----	----	----	28.47 - 0.90	.8913	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	33.22 - 0.92	.9093	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	38.04 - 0.92	.9497	----	----	----	----	75 UNCH
TOTAL 375															
JUL17															
7500	----	----	----	----	----	----	----	----	28.31 - 0.87	.8775	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	33.03 - 0.90	.9121	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	37.83 - 0.92	.9387	----	----	----	----	75 UNCH
TOTAL 350															
AUG17															
7500	----	----	----	----	----	----	----	----	28.12 - 0.85	.8682	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	32.82 - 0.88	.9038	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	37.61 - 0.90	.9306	----	----	----	----	75 UNCH
TOTAL 350															
SEP17															
7500	----	----	----	----	----	----	----	----	27.95 - 0.83	.8592	----	----	----	----	100 UNCH
8000	----	----	----	----	----	----	----	----	32.63 - 0.85	.8959	----	----	----	----	175 UNCH
8500	----	----	----	----	----	----	----	----	37.40 - 0.88	.9241	----	----	----	----	75 UNCH
TOTAL 350															

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
BA PUT			BRENT AVERAGE	PRICE	OPTION										
OCT17															
7500	----			----				27.75 - 0.78	.8555	----	----	----	----	100	UNCH
8000	----			----				32.37 - 0.81	.8975	----	----	----	----	175	UNCH
8500	----			----				37.11 - 0.83	.9293	----	----	----	----	75	UNCH
TOTAL														350	
NOV17															
7500	----			----				27.58 - 0.74	.8471	----	----	----	----	100	UNCH
8000	----			----				32.18 - 0.77	.8898	----	----	----	----	175	UNCH
8500	----			----				36.90 - 0.79	.9228	----	----	----	----	75	UNCH
TOTAL														350	
DEC17															
7500	----			----				27.37 - 0.71	.8397	----	----	----	----	100	UNCH
8000	----			----				31.94 - 0.75	.8842	----	----	----	----	175	UNCH
8500	----			----				36.64 - 0.77	.9185	----	----	----	----	75	UNCH
TOTAL														350	
JAN18															
4995	----			----				8.53 - 0.36	.4329	----	----	----	----	25	UNCH
TOTAL														25	
FEB18															
4995	----			----				8.50 - 0.30	.4262	----	----	----	----	25	UNCH
TOTAL														25	
MAR18															
4995	----			----				8.43 - 0.29	.4202	----	----	----	----	25	UNCH
TOTAL														25	
APR18															
5420	----			----				10.81 - 0.30	.4948	----	----	----	----	25	UNCH
TOTAL														25	
MAY18															
5420	----			----				10.75 - 0.31	.4883	----	----	----	----	25	UNCH
TOTAL														25	
JUN18															
5420	----			----				10.70 - 0.32	.4833	----	----	----	----	25	UNCH
TOTAL														25	
JUL18															
5500	----			----				11.13 - 0.35	.4937	----	----	----	----	25	UNCH
TOTAL														25	
AUG18															
5500	----			----				11.10 - 0.34	.4898	----	----	----	----	25	UNCH
TOTAL														25	
SEP18															
5500	----			----				11.06 - 0.37	.4864	----	----	----	----	25	UNCH
TOTAL														25	

BZ0 CALL			BRENT CRUDE OIL	FUT	MARGIN	OPT									
OCT16															
4150	----			2.93B/----				2.75 + 0.74	.6582	----	----	----	----	15	UNCH
4300	----			2.04B/1.30A				1.87 NEW	.5295	----	----	----	200	200 +	200
4450	----			1.32B/0.80A				1.23 + 0.40	.3984	----	----	----		15	UNCH
4500	----			1.13B/0.67A				1.05 + 0.35	.3564	----	----	----		200	UNCH
4600	----			0.81B/0.47A				0.76 + 0.27	.2796	----	----	----		100	UNCH
4700	----			0.57B/----				0.53 + 0.20	.2115	----	----	----		9	UNCH
4800	----			0.39B/----				0.38 + 0.15	.1596	----	----	----		53	UNCH
4900	----			0.27B/*0.16A				0.27 + 0.10	.1186	----	----	----		111	UNCH
5000	----			0.19B/0.12A				0.19 + 0.06	.0868	----	----	----		1226	UNCH
5050	0.15			0.16B/*0.10A				0.16 NEW	.0742	----		5	----	5 +	5
5200	----			0.09B/0.07A				0.11 + 0.03	.0510	----	----	----		300	UNCH
5300	----			0.07B/----				0.09 + 0.03	.0412	----	----	----		15	UNCH
5350	----			0.06B/----				0.08 + 0.03	.0366	----	----	----		30	UNCH
5450	----			0.05B/----				0.06 + 0.02	.0277	----	----	----		14	UNCH
5500	----							0.06 + 0.02	.0270	----	----	----		2450	UNCH
5750	----							0.04 + 0.01	.0173	----	----	----		15	UNCH
5900	----							0.02 UNCH	.0092	----	----	----		18	UNCH
6350	----							0.01 UNCH	.0022	----	----	----		31	UNCH
7000	----							0.01 UNCH	.0001	----	----	----		600	UNCH
TOTAL												5	200	5407 +	205
NOV16															
4200	----			3.82B/----				3.70 + 0.73	.6139	----	----	----	----	8	UNCH
4450	----			2.53B/1.87A				2.43 + 0.55	.4766	----	----	----	----	41	UNCH
4500	----			2.31B/1.68A				2.22 + 0.51	.4492	----	----	----	----	36	UNCH
4550	----			2.10B/1.52A				2.02 + 0.48	.4220	----	----	----	----	14	UNCH
4800	----			1.27B/0.88A				1.21 + 0.32	.2945	----	----	----	----	56	UNCH
4850	----			1.14B/0.79A				1.09 + 0.29	.2722	----	----	----	----	8	UNCH
5000	----			0.82B/0.56A				0.80 + 0.23	.2133	----	----	----	----	100	UNCH
5200	----			0.52B/----				0.52 + 0.16	.1500	----	----	----	----	15	UNCH
5250	----			0.47B/0.32A				0.46 + 0.13	.1358	----	----	----	----	20	UNCH
5400	----			0.33B/----				0.33 + 0.09	.1023	----	----	----	----	10	UNCH
5500	----			0.27B/0.19A				0.27 + 0.07	.0856	----	----	----	----	450	UNCH
5850	----			0.13B/----				0.14 + 0.03	.0468	----	----	----	----	92	UNCH
6150	----			0.08B/----				0.09 + 0.02	.0303	----	----	----	----	20	UNCH
7500	----							0.01 UNCH	.0024	----	----	----	----	600	UNCH
TOTAL														1470	
DEC16															
4400	----			3.82B/3.02A				3.66 NEW	.5424	----	----	----	100	100 +	100
4650	----			2.69B/2.06A				2.58 + 0.48	.4336	----	----	----	----	15	UNCH
4900	----			1.83B/1.36A				1.75 + 0.36	.3315	----	----	----	----	150	UNCH
5000	----			1.56B/1.14A				1.50 + 0.33	.2955	----	----	----	----	2300	UNCH
5100	----			1.32B/0.96A				1.28 + 0.30	.2618	----	----	----	----	400	UNCH
5150	----			1.21B/0.88A				1.18 + 0.28	.2459	----	----	----	----	100	UNCH
5250	----			1.02B/0.74A				1.00 + 0.24	.2161	----	----	----	----	15	UNCH
5300	----			0.94B/0.68A				0.92 + 0.22	.2023	----	----	----	----	1500	UNCH
5500	----			0.67B/0.48A				0.66 + 0.17	.1544	----	----	----	----	800	UNCH
5750	----			0.44B/0.32A				0.43 + 0.10	.1078	----	----	----	----	10	UNCH
5800	----			0.40B/0.29A				0.40 + 0.09	.1011	----	----	----	----	1900	UNCH
6000	----			0.29B/----				0.29 + 0.07	.0763	----	----	----	----	2500	UNCH
6500	----			0.14B/0.11A				0.14 + 0.02	.0393	----	----	----	----	1050	UNCH
7000	----			0.07B/----				0.08 + 0.02	.0228	----	----	----	----	400	UNCH
TOTAL													100	11240 +	100
JAN17															
4750	----			3.07B/2.49A				2.99 + 0.47	.4363	----	----	----	----	115	UNCH
7000	----			#0.14B/----				0.15 + 0.03	.0374	----	----	----	----	200	UNCH
TOTAL														315	
MAR17															
5000	----			3.47B/2.95A				3.42 + 0.43	.4221	----	----	----	----	200	UNCH
5050	----			3.30B/2.79A				3.25 + 0.41	.4078	----	----	----	----	100	UNCH
5100	----			3.13B/2.65A				3.08 + 0.39	.3935	----	----	----	----	200	UNCH
5200	----			2.82B/2.37A				2.79 + 0.38	.3668	----	----	----	----	500	UNCH
5250	----			2.67B/2.24A				2.64 + 0.35	.3531	----	----	----	----	100	UNCH
5300	----			2.53B/2.12A				2.50 + 0.33	.3398	----	----	----	----	100	UNCH
5500	----			2.03B/1.70A				2.02 + 0.28	.2908	----	----	----	----	200	UNCH
6000	----			1.16B/0.98A				1.18 + 0.18	.1915	----	----	----	----	300	UNCH
6500	----			0.67B/0.58A				0.69 + 0.10	.1231	----	----	----	----	500	UNCH
7000	----			0.39B/----				0.42 + 0.07	.0800	----	----	----	----	500	UNCH

PG63 BULLETIN #148@						ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
B3ZO CALL BRENT CRUDE OIL FUT MARGIN OPT																	
TOTAL														2700			
JUN17																	
4750	----	----	----	----	----	----	5.99 + 0.51	.5453	----	----	----	----	150	UNCH			
4950	----	----	----	----	----	----	5.13 + 0.46	.4958	----	----	----	----	100	UNCH			
5000	----	----	----	----	----	----	4.94 + 0.45	.4838	----	----	----	----	100	UNCH			
5050	----	----	----	----	----	----	4.74 + 0.43	.4714	----	----	----	----	150	UNCH			
5250	----	----	----	----	----	----	4.03 + 0.39	.4237	----	----	----	----	150	UNCH			
5300	----	----	----	----	----	----	3.87 + 0.38	.4121	----	----	----	----	100	UNCH			
5500	----	----	----	----	----	----	3.27 + 0.32	.3670	----	----	----	----	100	UNCH			
6500	----	----	#1.29B/----	----	----	----	1.37 + 0.13	.1904	----	----	----	----	100	UNCH			
8000	----	----	----	----	----	----	0.41 + 0.05	.0683	----	----	----	----	300	UNCH			
8500	----	----	----	----	----	----	0.28 + 0.04	.0486	----	----	----	----	1750	UNCH			
10000	----	----	----	----	----	----	0.09 + 0.02	.0174	----	----	----	----	1750	UNCH			
TOTAL														4750			
AUG17																	
5200	----	----	----	----	----	----	5.00 + 0.45	.4663	----	----	----	----	150	UNCH			
TOTAL														150			
SEP17																	
4700	----	----	----	----	----	----	7.54	NEW	.5882	----	----	150	150 +	150			
TOTAL														150			
DEC17																	
4950	----	----	----	----	----	----	7.30 + 0.45	.5573	----	----	----	----	150	UNCH			
5300	----	----	----	----	----	----	5.85 + 0.38	.4864	----	----	----	----	150	UNCH			
TOTAL														300			
JUN18																	
5400	----	----	----	----	----	----	6.88 + 0.45	.5121	----	----	----	----	100	UNCH			
10000	----	----	----	----	----	----	0.53 + 0.01	.0681	----	----	----	----	500	UNCH			
TOTAL														600			
B3ZO PUT BRENT CRUDE OIL FUT MARGIN OPT																	
OCT16																	
3500	----	----	----/0.10A	----	----	----	0.11 - 0.09	.0426	----	----	----	----	20	UNCH			
3550	0.14	----	0.14/0.12A	----	----	----	0.13	NEW	.0504	----	62	----	62 +	62			
3650	0.28	----	0.28/0.18A	----	----	----	0.20	NEW	.0749	----	25	----	25 +	25			
3750	0.26	----	0.26/0.26	----	----	----	0.29	NEW	.1059	----	5	----	5 +	5			
3800	----	----	----/0.31A	----	----	----	0.35 - 0.24	.1254	----	----	----	----	200	UNCH			
3900	----	----	----/0.45A	----	----	----	0.50 - 0.32	.1722	----	----	----	----	38	UNCH			
4000	----	----	----/0.64A	----	----	----	0.71 - 0.41	.2317	----	----	----	----	900	UNCH			
4100	----	----	----/0.89A	----	----	----	0.99 - 0.50	.3029	----	----	----	----	1700	UNCH			
4300	----	----	----/1.63A	----	----	----	1.77 - 0.76	.4704	----	----	100	----	117 +	100			
4400	----	----	----/2.13A	----	----	----	2.32 - 0.86	.5589	----	----	----	----	15	UNCH			
4500	----	----	----	----	----	----	2.95 - 0.95	.6436	----	----	----	----	525	UNCH			
4600	----	----	----	----	----	----	3.66 - 1.03	.7203	----	----	----	----	514	UNCH			
4650	----	----	----	----	----	----	4.04 - 1.06	.7551	----	----	----	----	15	UNCH			
4700	----	----	----	----	----	----	4.43 - 1.10	.7884	----	----	----	----	100	UNCH			
4850	----	----	----	----	----	----	5.72 - 1.18	.8623	----	----	----	----	1	UNCH			
5000	----	----	----	----	----	----	7.09 - 1.24	.9131	----	----	----	----	278	UNCH			
5350	----	----	----	----	----	----	10.48 - 1.27	.9633	----	----	----	----	10	UNCH			
TOTAL														4525 +		192	
												92	100				
NOV16																	
4100	----	----	----/1.72A	----	----	----	1.83 - 0.45	.3339	----	----	----	----	15	UNCH			
4150	----	----	----/1.90A	----	----	----	2.02 - 0.48	.3597	----	----	----	----	15	UNCH			
4200	----	----	----/2.09A	----	----	----	2.22 - 0.52	.3860	----	----	----	----	13	UNCH			
4350	----	----	----/2.78A	----	----	----	2.91 - 0.64	.4680	----	----	----	----	14	UNCH			
4500	4.05	----	4.20B/3.55A	----	----	----	3.74 - 0.74	.5507	----	----	4	----	505 -	4			
4600	----	----	----/4.96A	----	----	----	4.35 - 0.81	.6049	----	----	----	----	10	UNCH			
4650	4.91	----	4.91/4.70A	----	----	----	4.68 - 0.84	.6309	----	----	10	----	171	UNCH			
4800	----	----	----/6.44A	----	----	----	5.73 - 0.93	.7054	----	----	----	----	10	UNCH			
4950	----	----	----	----	----	----	6.91 - 1.00	.7679	----	----	----	----	6	UNCH			
5000	----	----	----	----	----	----	7.32 - 1.02	.7866	----	----	----	----	310	UNCH			
TOTAL														1069 -		4	
												14					
DEC16																	
3000	----	----	----/0.21A	----	----	----	0.21 - 0.07	.0431	----	----	----	----	100	UNCH			
3500	----	----	----/0.70A	----	----	----	0.74 - 0.19	.1306	----	----	----	----	100	UNCH			
4000	----	----	----/1.87A	----	----	----	1.97 - 0.39	.2904	----	----	----	----	250	UNCH			
4400	----	----	----/3.50A	----	----	----	3.63	NEW	.4575	----	100	----	100 +	100			
4500	----	----	----/4.02A	----	----	----	4.17 - 0.66	.5013	----	----	----	----	1100	UNCH			
4600	----	----	----/4.58A	----	----	----	4.75 - 0.71	.5447	----	----	----	----	300	UNCH			
5000	----	----	----	----	----	----	7.47 - 0.89	.7045	----	----	----	----	100	UNCH			
TOTAL														2050 +		100	
JAN17																	
3650	----	----	----/1.33A	----	----	----	1.36 - 0.24	.1866	----	----	----	----	15	UNCH			
4500	----	----	----/4.42A	----	----	----	4.56 - 0.59	.4709	----	----	----	----	15	UNCH			
4600	----	----	----	----	----	----	5.10 - 0.64	.5085	----	----	----	----	15	UNCH			
TOTAL														45			
MAR17																	
3000	----	----	----/0.61A	----	----	----	0.64 - 0.10	.0798	----	----	----	----	200	UNCH			
3500	----	----	----/1.44A	----	----	----	1.49 - 0.21	.1649	----	----	----	----	100	UNCH			
4000	----	----	----/2.88A	----	----	----	2.95 - 0.35	.2856	----	----	----	----	775	UNCH			
4500	----	----	----/5.01A	----	----	----	5.11 - 0.52	.4296	----	----	----	----	100	UNCH			
5000	----	----	----/7.86A	----	----	----	8.02 - 0.68	.5779	----	----	----	----	200	UNCH			
TOTAL														1375			
APR17																	
3750	----	----	----	----	----	----	2.38 - 0.26	.2231	----	----	----	----	650	UNCH			
4250	----	----	----	----	----	----	4.17 - 0.38	.3468	----	----	----	----	650	UNCH			
TOTAL														1300			
JUN17																	
2500	----	----	----	----	----	----	0.39 - 0.07	.0424	----	----	----	----	300	UNCH			
3000	----	----	----/1.05A	----	----	----	0.97 - 0.15	.0945	----	----	----	----	3000	UNCH			
3500	----	----	----/2.05A	----	----	----	1.98 - 0.23	.1729	----	----	----	----	600	UNCH			
4000	----	----	----/3.59A	----	----	----	3.52 - 0.33	.2748	----	----	----	----	500	UNCH			
4500	----	----	----/5.70A	----	----	----	5.66 - 0.44	.3927	----	----	----	----	300	UNCH			
4800	----	----	----	----	----	----	7.22 - 0.52	.4669	----	----	----	----	250	UNCH			
5000	----	----	----	----	----	----	8.39 - 0.58	.5162	----	----	----	----	100	UNCH			
6000	----	----	----	----	----	----	15.57 - 0.81	.7323	----	----	----	----	1000	UNCH			
TOTAL														6050			
B3OS CALL BRENT CRUDE OIL OPTIONS																	
OCT16																	
3300	----	----	----	----	----	----	10.15 + 1.25	.9803	----	----	----	----	4	UNCH			
5100	----	----	----	----	----	----	0.14 + 0.05	.0651	----	----	----	----	4	UNCH			
TOTAL														8			
NOV16																	
3400	----	----	----	----	----	----	9.81 + 1.13	.9186	----	----	----	----	4	UNCH			
5200	----	----	----	----	----	----	0.52 + 0.15	.1500	----	----	----	----	4	UNCH			
TOTAL														8			
DEC16																	
3400	----	----	----	----	----	----	10.61 + 1.05	.8924	----	----	----	----	4	UNCH			
5200	----	----	----	----	----	----	1.09 + 0.26	.2310	----	----	----	----	4	UNCH			
5800	----	----	----	----	----	----	0.40 + 0.10	.1011	----	----	----	----	294	UNCH			
6800	----	----	----	----	----	----	0.10 + 0.02	.0283	----	----	----	----	1785	UNCH			
7300	----	----	----	----	----	----	0.05 + 0.02	.0148	----	----	----	----	875	UNCH			
9300	----	----	----	----	----	----	0.01	UNCH	.0002	----	----	----	4000	UNCH			

PG63 BULLETIN #148@							ENERGY OPTIONS					Wed, Aug 03, 2016					PG63												
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																													
PRICE INDICATOR KEY																													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																													
GLOBEX OPEN		OPEN OPEN		OUTCRY RANGE		GLOBEX HIGH/LOW		OPEN HIGH/LOW		OUTCRY CLOSE		OUTCRY RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST			
OS CALL BRENT CRUDE OIL OPTIONS																													
TOTAL																												6962	
JAN17		----		----		----		----		----		----		3.59 + 0.52		.4915		----		----		----		----		4		UNCH	
4600		----		----		----		----		----		----														4			
TOTAL																													
FEB17		----		----		----		----		----		----		4.29 + 0.54		.5178		----		----		----		----		4		UNCH	
4600		----		----		----		----		----		----														4			
TOTAL																													
DEC17		----		----		----		----		----		----		0.73 + 0.05		.0974		----		----		----		----		35		UNCH	
8500		----		----		----		----		----		----		0.63 + 0.05		.0852		----		----		----		----		35		UNCH	
8800		----		----		----		----		----		----		0.52 + 0.04		.0716		----		----		----		----		3000		UNCH	
9200		----		----		----		----		----		----		0.36 + 0.05		.0511		----		----		----		----		4250		UNCH	
10000		----		----		----		----		----		----		0.22 + 0.04		.0327		----		----		----		----		1000		UNCH	
11000		----		----		----		----		----		----		0.13 + 0.03		.0203		----		----		----		----		40		UNCH	
12000		----		----		----		----		----		----		0.08 + 0.02		.0130		----		----		----		----		3000		UNCH	
13000		----		----		----		----		----		----														11360			
TOTAL																													
OS PUT BRENT CRUDE OIL OPTIONS																													
DEC16		----		----		----		----		----		----		0.21 - 0.07		.0431		----		----		----		----		200		UNCH	
3000		----		----		----		----		----		----		0.74 - 0.20		.1306		----		----		----		----		200		UNCH	
3500		----		----		----		----		----		----		1.97 - 0.40		.2904		----		----		----		----		3850		UNCH	
4000		----		----		----		----		----		----		7.46 - 0.90		.7045		----		----		----		----		1500		UNCH	
5000		----		----		----		----		----		----		9.88 - 1.00		.7976		----		----		----		----		50		UNCH	
5300		----		----		----		----		----		----		16.25 - 1.15		.9236		----		----		----		----		750		UNCH	
6000		----		----		----		----		----		----		19.15 - 1.18		.9462		----		----		----		----		50		UNCH	
6300		----		----		----		----		----		----		26.03 - 1.20		.9771		----		----		----		----		200		UNCH	
7000		----		----		----		----		----		----		35.97 - 1.22		.9967		----		----		----		----		200		UNCH	
8000		----		----		----		----		----		----		48.97 - 1.22		.9997		----		----		----		----		4000		UNCH	
9300		----		----		----		----		----		----														11000			
TOTAL																													
MAR17		----		----		----		----		----		----		5.10 - 0.53		.4297		----		----		----		----		200		UNCH	
4500		----		----		----		----		----		----														200			
TOTAL																													
JUN17		----		----		----		----		----		----		0.96 - 0.15		.0940		----		----		----		----		24		UNCH	
3000		----		----		----		----		----		----														24			
TOTAL																													
DEC17		----		----		----		----		----		----		1.41 - 0.14		.1050		----		----		----		----		24		UNCH	
3000		----		----		----		----		----		----		32.50 - 0.81		.8752		----		----		----		----		3250		UNCH	
8000		----		----		----		----		----		----		37.25 - 0.83		.9025		----		----		----		----		35		UNCH	
8500		----		----		----		----		----		----		40.14 - 0.83		.9147		----		----		----		----		35		UNCH	
8800		----		----		----		----		----		----		44.02 - 0.84		.9283		----		----		----		----		3000		UNCH	
9200		----		----		----		----		----		----		51.86 - 0.84		.9488		----		----		----		----		2500		UNCH	
10000		----		----		----		----		----		----														8844			
TOTAL																													
BE CALL BRENT EURO STYLE OPTION																													
DEC16		----		----		----		----		----		----		0.65 + 0.16		.1530		----		----		----		----		3500		UNCH	
5500		----		----		----		----		----		----		0.01		UNCH		----		----		----		----		2000		UNCH	
12500		----		----		----		----		----		----														5500			
TOTAL																													
JUN17		----		----		----		----		----		----		1.37 + 0.14		.1904		----		----		----		----		22		UNCH	
6500		----		----		----		----		----		----														22			
TOTAL																													
DEC18		----		----		----		----		----		----		0.67 - 0.02		.0777		----		----		----		----		653		UNCH	
10500		----		----		----		----		----		----														653			
TOTAL																													
DEC19		----		----		----		----		----		----		1.65 + 0.09		.1618		----		----		----		----		40		UNCH	
9000		----		----		----		----		----		----		0.74 - 0.11		.0807		----		----		----		----		125		UNCH	
11000		----		----		----		----		----		----														165			
TOTAL																													
BE PUT BRENT EURO STYLE OPTION																													
NOV16		----		----		----		----		----		----		0.01		UNCH		.0022		----		----		----		15		UNCH	
2000		----		----		----		----		----		----		0.10		- 0.04		.0264		----		----		----		55		UNCH	
3000		----		----		----		----		----		----														70			
TOTAL																													
DEC16		----		----		----		----		----		----		0.36 - 0.11		.0699		----		----		----		----		175		UNCH	
3200		----		----		----		----		----		----		2.72 - 0.50		.3711		----		----		----		----		175		UNCH	
4200		----		----		----		----		----		----		4.17 - 0.66		.5013		----		----		----		----		390		UNCH	
4500		----		----		----		----		----		----		9.88 - 1.00		.7976		----		----		----		----		50		UNCH	
5300		----		----		----		----		----		----		11.61 - 1.06		.8469		----		----		----		----		170		UNCH	
5500		----		----		----		----		----		----		19.15 - 1.17		.9462		----		----		----		----		50		UNCH	
6300		----		----		----		----		----		----		21.09 - 1.19		.9607		----		----		----		----		300		UNCH	
6500		----		----		----		----		----		----		45.93 - 1.21		.9994		----		----		----		----		14		UNCH	
9000		----		----		----		----		----		----														1324			
TOTAL																													
FEB17		----		----		----		----		----		----		2.63 - 0.38		.2879		----		----		----		----		20		UNCH	
4000		----		----		----		----		----		----														20			
TOTAL																													
JUN17		----		----		----		----		----		----		5.64 - 0.44		.3928		----		----		----		----		17		UNCH	
4500		----		----		----		----		----		----														17			
TOTAL																													
AUG17		----		----		----		----		----		----		3.78 - 0.28		.2677		----		----		----		----		30		UNCH	
4000		----		----		----		----		----		----		8.50 - 0.49		.4893		----		----		----		----		30		UNCH	
5000		----		----		----		----		----		----														60			
TOTAL																													
SEP17		----		----		----		----		----		----		3.93 - 0.28		.2652		----		----		----		----		66		UNCH	
4000		----		----		----		----		----		----														66			
TOTAL																													
DEC17		----		----		----		----		----		----		5.70 - 0.33		.3321		----		----		----		----		349		UNCH	
4400		----		----		----		----		----		----		11.72 - 0.54		.5536		----		----		----		----		237		UNCH	
5500		----		----		----		----		----		----		13.08 - 0.57		.5918		----		----		----		----		230		UNCH	
5700		----		----		----		----		----		----		15.24 - 0.62		.6456		----		----		----		----		199		UNCH	
6000		----		----		----		----		----		----		17.55 - 0.66		.6943		----		----		----		----		479		UNCH	
6300		----		----		----		----		----		----		19.15 - 0.70		.7245		----		----		----		----		100		UNCH	
6500		----		----		----		----		----		----														1594			
TOTAL																													
JUN18		----		----		----		----		----		----		11.39 - 0.31		.5071		----		----		----		----		18		UNCH	
5500		----		----		----		----		----		----														18</			

PG63 BULLETIN #148@						ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.													
PRICE INDICATOR KEY													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.													
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
CVR CALL CHICAGO ETHANOL(PLATTS) APO													
AUG16							0.0068 UNCH	.1743	----	----	----	----	170 UNCH
14500	----	----	----	----	----		0.0029 + 0.0001	.0774	----	----	----	----	240 UNCH
15000	----	----	----	----	----		0.0009 - 0.0001	.0266	----	----	----	----	138 UNCH
15500	----	----	----	----	----		0.0003 UNCH	.0093	----	----	----	----	160 UNCH
16000	----	----	----	----	----		0.0001 UNCH	.0031	----	----	----	----	204 UNCH
16500	----	----	----	----	----		0.0001 UNCH	.0007	----	----	----	----	352 UNCH
17000	----	----	----	----	----		0.0001 UNCH	.0001	----	----	----	----	700 UNCH
17500	----	----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	85 UNCH
18000	----	----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	2079
TOTAL													
SEP16							0.0341 + 0.0042	.4285	----	----	----	70	325 + 70
14000	----	----	----	----	----		0.0193 + 0.0025	.2776	----	----	----	----	135 UNCH
14500	----	----	----	----	----		0.0106 + 0.0013	.1689	----	----	----	----	345 UNCH
15000	----	----	----	----	----		0.0058 + 0.0007	.0995	----	----	----	----	195 UNCH
15500	----	----	----	----	----		0.0032 + 0.0004	.0579	----	----	----	----	185 UNCH
16000	----	----	----	----	----		0.0018 + 0.0002	.0337	----	----	----	----	223 UNCH
16500	----	----	----	----	----		0.0010 UNCH	.0194	----	----	----	----	130 UNCH
17000	----	----	----	----	----		0.0007 + 0.0001	.0133	----	----	----	----	163 UNCH
17500	----	----	----	----	----		0.0005 + 0.0001	.0093	----	----	----	----	75 UNCH
18000	----	----	----	----	----		0.0003 UNCH	.0057	----	----	----	----	25 UNCH
18500	----	----	----	----	----							70	1801 + 70
TOTAL													
OCT16							0.0380 + 0.0023	.4061	----	----	----	----	120 UNCH
14000	----	----	----	----	----		0.0243 + 0.0012	.2866	----	----	----	----	190 UNCH
14500	----	----	----	----	----		0.0153 + 0.0006	.1954	----	----	----	25	425 UNCH
15000	----	----	----	----	----		0.0096 + 0.0002	.1306	----	----	----	----	100 UNCH
15500	----	----	----	----	----		0.0060 UNCH	.0860	----	----	----	----	195 UNCH
16000	----	----	----	----	----		0.0038 UNCH	.0566	----	----	----	----	25 UNCH
16500	----	----	----	----	----							25	1055
TOTAL													
NOV16							0.0375 + 0.0026	.3730	----	----	----	----	120 UNCH
14000	----	----	----	----	----		0.0246 + 0.0016	.2693	----	----	----	----	190 UNCH
14500	----	----	----	----	----		0.0159 + 0.0009	.1886	----	----	----	----	125 UNCH
15000	----	----	----	----	----		0.0102 + 0.0005	.1292	----	----	----	----	60 UNCH
15500	----	----	----	----	----		0.0065 + 0.0002	.0871	----	----	----	----	50 UNCH
16000	----	----	----	----	----		0.0042 + 0.0001	.0587	----	----	----	----	25 UNCH
16500	----	----	----	----	----								570
TOTAL													
DEC16							0.0373 + 0.0008	.3477	----	----	----	----	120 UNCH
14000	----	----	----	----	----		0.0256 + 0.0002	.2586	----	----	----	----	190 UNCH
14500	----	----	----	----	----		0.0175 - 0.0001	.1888	----	----	----	25	150 + 25
15000	----	----	----	----	----		0.0119 - 0.0003	.1359	----	----	----	----	25 UNCH
15500	----	----	----	----	----		0.0081 - 0.0003	.0969	----	----	----	----	50 UNCH
16000	----	----	----	----	----		0.0056 - 0.0003	.0695	----	----	----	----	25 UNCH
16500	----	----	----	----	----							25	560 + 25
TOTAL													
MAR17							0.0512 + 0.0038	.4028	----	----	----	----	25 UNCH
14000	----	----	----	----	----		0.0077 + 0.0006	.0820	----	----	----	----	50 UNCH
17000	----	----	----	----	----								75
TOTAL													
CVR PUT CHICAGO ETHANOL(PLATTS) APO													
JUL16							0.0274 UNCH	1.0000	----	----	----	----	0 UNCH
15500	----	----	----	----	----		0.0774 UNCH	1.0000	20	----	----	----	0 - 20
16000	----	----	----	----	----		0.1274 UNCH	1.0000	----	----	----	----	0 UNCH
16500	----	----	----	----	----		0.1774 UNCH	1.0000	----	----	----	----	0 UNCH
17000	----	----	----	----	----								0 - 20
TOTAL													
AUG16							0.0023 - 0.0020	.0789	----	----	----	----	145 UNCH
13000	----	----	----	----	----		0.0108 - 0.0055	.2891	----	----	----	----	165 UNCH
13500	----	----	----	----	----		0.0358 - 0.0108	.6213	----	----	----	----	190 UNCH
14000	----	----	----	----	----		0.0768 - 0.0124	.8256	----	----	----	----	55 UNCH
14500	----	----	----	----	----		0.1228 - 0.0125	.9225	----	----	----	----	146 UNCH
15000	----	----	----	----	----		0.1709 - 0.0125	.9733	----	----	----	----	224 UNCH
15500	----	----	----	----	----		0.2202 - 0.0126	.9906	----	----	----	----	80 UNCH
16000	----	----	----	----	----		0.2700 - 0.0125	.9968	----	----	----	----	30 UNCH
16500	----	----	----	----	----		0.3199 - 0.0125	.9992	----	----	----	----	10 UNCH
17000	----	----	----	----	----								1045
TOTAL													
SEP16							0.0198 - 0.0026	.2517	----	----	----	70	220 UNCH
13000	----	----	----	----	----		0.0339 - 0.0051	.3962	----	----	----	----	205 UNCH
13500	----	----	----	----	----		0.0591 - 0.0082	.5714	----	----	----	----	211 UNCH
14000	----	----	----	----	----		0.0942 - 0.0100	.7223	----	----	----	----	112 UNCH
14500	----	----	----	----	----		0.1355 - 0.0112	.8310	----	----	----	----	55 UNCH
15000	----	----	----	----	----		0.1807 - 0.0118	.9004	----	----	----	----	175 UNCH
15500	----	----	----	----	----		0.2280 - 0.0122	.9421	----	----	----	----	80 UNCH
16000	----	----	----	----	----		0.2766 - 0.0123	.9662	----	----	----	----	28 UNCH
16500	----	----	----	----	----							70	1086
TOTAL													
OCT16							0.0078 NEW	.1067	----	----	----	50	50 + 50
12000	----	----	----	----	----		0.0290 - 0.0058	.3092	----	----	----	75	270 - 25
13000	----	----	----	----	----		0.0487 - 0.0079	.4506	----	----	----	----	95 UNCH
13500	----	----	----	----	----		0.0780 - 0.0101	.5938	----	----	----	----	105 UNCH
14000	----	----	----	----	----		0.1142 - 0.0113	.7133	----	----	----	----	75 UNCH
14500	----	----	----	----	----		0.1551 - 0.0120	.8045	----	----	----	----	20 UNCH
15000	----	----	----	----	----							125	615 + 25
TOTAL													
NOV16							0.0148 NEW	.1631	----	----	----	50	50 + 50
12000	----	----	----	----	----		0.0266 - 0.0050	.2590	----	----	----	----	25 UNCH
12500	----	----	----	----	----		0.0432 - 0.0059	.3745	----	----	----	75	245 - 25
13000	----	----	----	----	----		0.0659 - 0.0084	.5037	----	----	----	----	105 UNCH
13500	----	----	----	----	----		0.0975 - 0.0098	.6269	----	----	----	----	85 UNCH
14000	----	----	----	----	----		0.1344 - 0.0109	.7306	----	----	----	----	75 UNCH
14500	----	----	----	----	----		0.1757 - 0.0116	.8113	----	----	----	----	20 UNCH
15000	----	----	----	----	----							125	605 + 25
TOTAL													
DEC16							0.0226 NEW	.2138	----	----	----	50	50 + 50
12000	----	----	----	----	----		0.0567 - 0.0066	.4270	----	----	----	75	245 - 25
13000	----	----	----	----	----		0.0836 - 0.0084	.5455	----	----	----	----	95 UNCH
13500	----	----	----	----	----		0.1172 - 0.0092	.6522	----	----	----	----	60 UNCH
14000	----	----	----	----	----		0.1553 - 0.0098	.7413	----	----	----	----	75 UNCH
14500	----	----	----	----	----		0.1972 - 0.0101	.8111	----	----	----	----	20 UNCH
15000	----	----	----	----	----							125	545 + 25
TOTAL													
JAN17							0.0611 - 0.0057	.4507	----	----	----	----	20 UNCH
13000	----	----	----	----	----		0.0891 - 0.0068	.5691	----	----	----	----	40 UNCH
13500	----	----	----	----	----								60
TOTAL													
FEB17							0.0624 - 0.0055	.4339	----	----	----	----	20 UNCH
13000	----	----	----	----	----		0.0895 - 0.0066	.5447	----	----	----	----	40 UNCH
13500	----	----	----	----	----								60
TOTAL													
MAR17							0.0585 - 0.0040	.3937	----	----	----	----	20 UNCH
13000	----	----	----	----	----		0.0834 - 0.0052	.4972	----	----	----	----	40 UNCH
13500	----	----	----	----	----								60
TOTAL													



PG63 BULLETIN #148@			ENERGY OPTIONS										Wed, Aug 03, 2016 PG63					
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY																		
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CVR PUT CHICAGO ETHANOL(PLATTS) APO																		
JUL17																		
13500		----	----	----	----	----		0.0884	NEW	.4358	----	----	----		10		10 +	10
TOTAL															10		10 +	10
AUG17																		
13500		----	----	----	----	----		0.0947	NEW	.4432	----	----	----		10		10 +	10
TOTAL															10		10 +	10
SEP17																		
13500		----	----	----	----	----		0.1030	NEW	.4576	----	----	----		10		10 +	10
TOTAL															10		10 +	10
OCT17																		
13000		----	----	----	----	----		0.0729	- 0.0042	.3969	----	----	----				25	UNCH
13500		----	----	----	----	----		0.0982	- 0.0050	.4824	----	----	----				35	UNCH
TOTAL																	60	
NOV17																		
13000		----	----	----	----	----		0.0810	- 0.0043	.4182	----	----	----				25	UNCH
13500		----	----	----	----	----		0.1074	- 0.0051	.5016	----	----	----				35	UNCH
TOTAL																	60	
DEC17																		
13000		----	----	----	----	----		0.0881	- 0.0045	.4345	----	----	----				25	UNCH
13500		----	----	----	----	----		0.1153	- 0.0053	.5158	----	----	----				35	UNCH
TOTAL																	60	
MTC OOC		COAL (API 2) CIF ARA SHORT DATED OP																
OCT16																		
4700		----	----	----	----	----		13.11	- 0.54	.9999	----	----	----				150	UNCH
TOTAL																	150	
CQA CALL		COAL API2 ARGUS/MCCLOS QTRT OPT																
OCT16																		
4000		----	----	----	----	----		22.36	- 0.55	.9973	----	----	----				1300	UNCH
4100		----	----	----	----	----		21.36	- 0.55	.9950	----	----	----				200	UNCH
4200		----	----	----	----	----		20.36	- 0.56	.9947	----	----	----				500	UNCH
4400		----	----	----	----	----		18.38	- 0.55	.9918	----	----	----				300	UNCH
4500		----	----	----	----	----		17.39	- 0.55	.9892	----	----	----				2250	UNCH
4700		----	----	----	----	----		15.41	- 0.55	.9833	----	----	----				850	UNCH
4800		----	----	----	----	----		14.42	- 0.55	.9779	----	----	----				700	UNCH
4900		----	----	----	----	----		13.44	- 0.55	.9742	----	----	----				2000	UNCH
5000		----	----	----	----	----		12.46	- 0.55	.9659	----	----	----				1300	UNCH
5200		----	----	----	----	----		10.52	- 0.55	.9496	----	----	----				500	UNCH
5300		----	----	----	----	----		9.57	- 0.54	.9352	----	----	----				200	UNCH
5600		----	----	----	----	----		6.76	- 0.54	.8742	----	----	----				300	UNCH
5700		----	----	----	----	----		5.87	- 0.52	.8436	----	----	----				300	UNCH
6200		----	----	----	----	----		2.06	- 0.38	.5449	----	----	----				300	UNCH
TOTAL																	11000	
CQA PUT		COAL API2 ARGUS/MCCLOS QTRT OPT																
OCT16																		
3000		----	----	----	----	----		0.01	UNCH	----	----	----	----				2200	UNCH
3200		----	----	----	----	----		0.01	UNCH	.0000	----	----	----				500	UNCH
3300		----	----	----	----	----		0.01	UNCH	.0000	----	----	----				1300	UNCH
3400		----	----	----	----	----		0.01	UNCH	.0000	----	----	----				800	UNCH
3500		----	----	----	----	----		0.01	UNCH	.0001	----	----	----				2100	UNCH
3600		----	----	----	----	----		0.01	UNCH	.0003	----	----	----				50	UNCH
3700		----	----	----	----	----		0.01	UNCH	.0005	----	----	----				1200	UNCH
3800		----	----	----	----	----		0.01	UNCH	.0009	----	----	----				1750	UNCH
3900		----	----	----	----	----		0.01	UNCH	.0016	----	----	----				500	UNCH
4000		----	----	----	----	----		0.01	- 0.01	.0026	----	----	----				2300	UNCH
4100		----	----	----	----	----		0.02	UNCH	.0049	----	----	----				900	UNCH
4200		----	----	----	----	----		0.02	UNCH	.0052	----	----	----				800	UNCH
4300		----	----	----	----	----		0.03	UNCH	.0076	----	----	----				1500	UNCH
4400		----	----	----	----	----		0.03	- 0.01	.0081	----	----	----				1500	UNCH
4500		----	----	----	----	----		0.04	UNCH	.0108	----	----	----				1525	UNCH
4600		----	----	----	----	----		0.05	UNCH	.0136	----	----	----				1500	UNCH
4700		----	----	----	----	----		0.06	- 0.01	.0166	----	----	----				1200	UNCH
4800		----	----	----	----	----		0.08	UNCH	.0221	----	----	----				1000	UNCH
5000		----	----	----	----	----		0.12	UNCH	.0340	----	----	----				100	UNCH
5100		----	----	----	----	----		0.14	UNCH	.0407	----	----	----				400	UNCH
5600		----	----	----	----	----		0.42	+	0.02	.1257	----	----				300	UNCH
6200		----	----	----	----	----		1.71	+	0.17	.4551	----	----				200	UNCH
TOTAL																	23625	
CLA CALL		COAL API2 ARGUS/MCCLOS CALNDR OPT																
JAN17																		
3700		----	----	----	----	----		23.09	- 0.54	.9950	----	----	----				500	UNCH
3800		----	----	----	----	----		22.10	- 0.54	.9928	----	----	----				250	UNCH
3900		----	----	----	----	----		21.11	- 0.54	.9925	----	----	----				250	UNCH
4000		----	----	----	----	----		20.12	- 0.54	.9901	----	----	----				675	UNCH
4100		----	----	----	----	----		19.14	- 0.54	.9857	----	----	----				225	UNCH
4200		----	----	----	----	----		18.15	- 0.54	.9831	----	----	----				300	UNCH
4300		----	----	----	----	----		17.18	- 0.53	.9785	----	----	----				700	UNCH
4400		----	----	----	----	----		16.20	- 0.54	.9720	----	----	----				250	UNCH
4500		----	----	----	----	----		15.23	- 0.54	.9652	----	----	----				1212	UNCH
4600		----	----	----	----	----		14.27	- 0.53	.9581	----	----	----				175	UNCH
4700		----	----	----	----	----		13.32	- 0.53	.9474	----	----	----				200	UNCH
4800		----	----	----	----	----		12.39	- 0.51	.9335	----	----	----				1200	UNCH
5000		----	----	----	----	----		10.61	- 0.50	.8942	----	----	----				1125	UNCH
5100		----	----	----	----	----		9.76	- 0.49	.8696	----	----	----				50	UNCH
5200		----	----	----	----	----		8.95	- 0.46	.8419	----	----	----				55	UNCH
5300		----	----	----	----	----		8.16	- 0.45	.8114	----	----	----				175	UNCH
5400		----	----	----	----	----		7.41	- 0.44	.7777	----	----	----				275	UNCH
5500		----	----	----	----	----		6.70	- 0.42	.7413	----	----	----				1025	UNCH
5600		----	----	----	----	----		6.03	- 0.40	.7027	----	----	----				125	UNCH
5700		----	----	----	----	----		5.41	- 0.37	.6624	----	----	----				100	UNCH
6000		----	----	----	----	----		3.79	- 0.31	.5356	----	----	----				350	UNCH
6100		----	----	----	----	----		3.34	- 0.28	.4933	----	----	----				25	UNCH
6200		----	----	----	----	----		2.94	- 0.26	.4520	----	----	----				300	UNCH
6500		----	----	----	----	----		1.98	- 0.20	.3387	----	----	----			50	340 -	12
7500		----	----	----	----	----		0.47	- 0.07	.1043	----	----	----			100	250 +	100
TOTAL															150		10132 +	88
CLA PUT		COAL API2 ARGUS/MCCLOS CALNDR OPT																
JAN17																		
3000		----	----	----	----	----		0.01	UNCH	.0000	----	----	----				650	UNCH
3200		----	----	----	----	----		0.01	UNCH	.0003	----	----	----				50	UNCH
3300		----	----	----	----	----		0.01	UNCH	.0005	----	----	----				1850	UNCH
3400		----	----	----	----	----		0.01	UNCH	.0010	----	----	----				425	UNCH
3500		----	----	----	----	----		0.01	UNCH	.0016	----	----	----				875	UNCH
3600		----	----	----	----	----		0.01	UNCH	.0026	----	----	----				875	UNCH
3700		----	----	----	----	----		0.02	UNCH	.0049	----	----	----				1625	UNCH
3800		----	----	----	----	----		0.03	+	0.01	.0071	----	----	----			405	UNCH
3900		----	----	----	----	----		0.03	UNCH	.0075	----	----	----				500	UNCH
4000		----	----	----	----	----		0.04	UNCH	.0098	----	----	----				1150	UNCH
4100		----	----	----	----	----		0.06	+	0.01	.0142	----	----	----			900	UNCH
4200		----	----	----	----	----		0.07	UNCH	.0168	----	----	----				475	UNCH
4300		----	----	----	----	----		0.09	UNCH	.0214	----	----	----				100	UNCH
4400		----	----	----	----	----		0.12	+	0.01	.0280	----	----	----			300	UNCH

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW		OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CLA	PUT	COAL	API2	ARGUS/MCCLOS	CALNDR	OPT											
JAN17																	
4500	----	----		----		----	----	----	0.15 + 0.01	.0347	----	----	----	----	----	1000	UNCH
4600	----	----		----		----	----	----	0.18 + 0.01	.0418	----	----	----	----	----	250	UNCH
4700	----	----		----		----	----	----	0.23 + 0.01	.0525	----	----	----	----	----	10	UNCH
4800	----	----		----		----	----	----	0.30 + 0.03	.0664	----	----	----	----	----	900	UNCH
4900	----	----		----		----	----	----	0.40 + 0.04	.0848	----	----	----	----	----	25	UNCH
5000	----	----		----		----	----	----	0.52 + 0.05	.1058	----	----	----	----	----	650	UNCH
5100	----	----		----		----	----	----	0.67 + 0.06	.1303	----	----	----	----	----	275	UNCH
5200	----	----		----		----	----	----	0.85 + 0.07	.1580	----	----	----	----	----	150	UNCH
5300	----	----		----		----	----	----	1.06 + 0.09	.1885	----	----	----	----	----	200	UNCH
5400	----	----		----		----	----	----	1.31 + 0.10	.2222	----	----	----	----	----	100	UNCH
5500	----	----		----		----	----	----	1.60 + 0.12	.2586	----	----	----	----	----	1140	UNCH
5600	----	----		----		----	----	----	1.93 + 0.14	.2972	----	----	----	----	----	225	UNCH
6100	----	----		----		----	----	----	4.23 + 0.26	.5066	----	----	----	----	----	25	UNCH
TOTAL																15170	
MTD	CALL	COAL	API2	CIF	ARA	ARGSMCCLOS	KEY	OP									
AUG16																	
6500	----	----			----		----	----	0.16 - 0.11	.1085	----	----	----	----	----	5	UNCH
TOTAL																5	
SEP16																	
6500	----	----			----		----	----	1.35 - 0.20	.3397	----	----	----	----	----	5	UNCH
TOTAL																5	
OCT16																	
6500	----	----			----		----	----	2.14 - 0.24	.3983	----	----	----	----	----	5	UNCH
TOTAL																5	
NOV16																	
5300	----	----			----		----	----	9.96 - 0.49	.8775	----	----	----	----	----	50	UNCH
6500	----	----			----		----	----	2.72 - 0.24	.4226	----	----	----	----	----	5	UNCH
TOTAL																55	
DEC16																	
6500	----	----			----		----	----	3.24 - 0.25	.4398	----	----	----	----	----	5	UNCH
TOTAL																5	
JAN18																	
4500	----	----			----		----	----	14.23 - 0.48	.9326	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.27 - 0.32	.6404	----	----	----	----	----	5	UNCH
TOTAL																25	
FEB18																	
4500	----	----			----		----	----	14.23 - 0.48	.9304	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.41 - 0.32	.6392	----	----	----	----	----	5	UNCH
TOTAL																25	
MAR18																	
4500	----	----			----		----	----	14.23 - 0.48	.9282	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.55 - 0.32	.6382	----	----	----	----	----	5	UNCH
TOTAL																25	
APR18																	
4500	----	----			----		----	----	14.24 - 0.47	.9258	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.69 - 0.33	.6373	----	----	----	----	----	5	UNCH
TOTAL																25	
MAY18																	
4500	----	----			----		----	----	14.24 - 0.47	.9238	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.82 - 0.33	.6365	----	----	----	----	----	5	UNCH
TOTAL																25	
JUN18																	
4500	----	----			----		----	----	14.24 - 0.47	.9216	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	7.96 - 0.32	.6358	----	----	----	----	----	5	UNCH
TOTAL																25	
JUL18																	
4500	----	----			----		----	----	14.25 - 0.46	.9194	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.09 - 0.32	.6352	----	----	----	----	----	5	UNCH
TOTAL																25	
AUG18																	
4500	----	----			----		----	----	14.25 - 0.46	.9175	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.22 - 0.32	.6347	----	----	----	----	----	5	UNCH
TOTAL																25	
SEP18																	
4500	----	----			----		----	----	14.26 - 0.45	.9153	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.35 - 0.32	.6342	----	----	----	----	----	5	UNCH
TOTAL																25	
OCT18																	
4500	----	----			----		----	----	14.26 - 0.45	.9136	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.46 - 0.32	.6339	----	----	----	----	----	5	UNCH
TOTAL																25	
NOV18																	
4500	----	----			----		----	----	14.27 - 0.44	.9118	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.58 - 0.32	.6335	----	----	----	----	----	5	UNCH
TOTAL																25	
DEC18																	
4500	----	----			----		----	----	14.27 - 0.45	.9100	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	8.70 - 0.32	.6332	----	----	----	----	----	5	UNCH
TOTAL																25	
MTD	PUT	COAL	API2	CIF	ARA	ARGSMCCLOS	KEY	OP									
OCT16																	
5400	----	----			----		----	----	0.48 + 0.05	.1156	----	----	----	----	----	20	UNCH
5900	----	----			----		----	----	1.69 + 0.14	.3087	----	----	----	----	----	10	UNCH
TOTAL																30	
NOV16																	
4800	----	----			----		----	----	0.14 + 0.02	.0349	----	----	----	----	----	50	UNCH
5050	----	----			----		----	----	0.31 + 0.03	.0694	----	----	----	----	----	50	UNCH
5400	----	----			----		----	----	0.80 + 0.07	.1514	----	----	----	----	----	20	UNCH
5900	----	----			----		----	----	2.22 + 0.16	.3291	----	----	----	----	----	10	UNCH
TOTAL																130	
DEC16																	
5400	----	----			----		----	----	1.12 + 0.08	.1774	----	----	----	----	----	20	UNCH
5900	----	----			----		----	----	2.69 + 0.16	.3415	----	----	----	----	----	10	UNCH
TOTAL																30	
JAN17																	
5100	----	----			----		----	----	0.93 + 0.08	.1445	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	2.28 + 0.16	.2876	----	----	----	----	----	10	UNCH
TOTAL																30	
FEB17																	
5100	----	----			----		----	----	1.15 + 0.08	.1599	----	----	----	----	----	20	UNCH
5600	----	----			----		----	----	2.61 + 0.17	.2974	----	----	----	----	----	10	UNCH
TOTAL																30	
MAR17																	
5100	----	----			----		----	----	1.39 + 0.10	.1740	----	----	----	----	----	20	UNCH

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
MTD	PUT		COAL	API2	CIF	ARA	ARGSMCCLOSKEY	OP								
MAR17																
5600	----		----			----	----	----		2.93 + 0.17	.3052	----	----	----	----	10 UNCH
TOTAL																30
JAN18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
FEB18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
MAR18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
APR18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
MAY18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
JUN18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
JUL18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
AUG18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
SEP18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
OCT18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
NOV18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
DEC18										0.01	UNCH	.0031	----	----	----	20 UNCH
3800	----		----			----	----	----								20
TOTAL																20
MFD	CALL		COAL	API4	FOB	RCH	RDS	BAY	ARG	MCCL	O					
JUL16																
5100	----		----			----	----	----		10.88	UNCH	1.0000	----	----	----	0 UNCH
5550	----		----			----	----	----		6.38	UNCH	1.0000	----	----	----	0 UNCH
5750	----		----			----	----	----		4.38	UNCH	1.0000	----	----	----	0 UNCH
TOTAL																0
AUG16										15.00 - 0.25	1.0000	----	----	----	----	25 UNCH
5100	----		----			----	----	----		12.50 - 0.25	1.0000	----	----	----	----	150 UNCH
5350	----		----			----	----	----		11.00 - 0.25	1.0000	----	----	----	----	150 UNCH
5500	----		----			----	----	----		10.50 - 0.25	.9999	----	----	----	----	40 UNCH
5550	----		----			----	----	----		8.50 - 0.25	.9996	----	----	----	----	40 UNCH
5750	----		----			----	----	----								405
TOTAL																405
SEP16										15.29 - 0.25	.9967	----	----	----	----	25 UNCH
5100	----		----			----	----	----		10.79 - 0.25	.9905	----	----	----	----	40 UNCH
5550	----		----			----	----	----		8.80 - 0.25	.9854	----	----	----	----	40 UNCH
5750	----		----			----	----	----								105
TOTAL																105
OCT16										10.34 - 0.30	.9871	----	----	----	----	25 UNCH
5600	----		----			----	----	----								25
TOTAL																25
NOV16										10.30 - 0.34	.9843	----	----	----	----	25 UNCH
5600	----		----			----	----	----								25
TOTAL																25
DEC16										10.30 - 0.34	.9828	----	----	----	----	25 UNCH
5600	----		----			----	----	----								25
TOTAL																25
MFD	PUT		COAL	API4	FOB	RCH	RDS	BAY	ARG	MCCL	O					
AUG16																
4500	----		----			----	----	----		0.01	UNCH	----	----	----	----	25 UNCH
4850	----		----			----	----	----		0.01	UNCH	----	----	----	----	25 UNCH
4950	----		----			----	----	----		0.01	UNCH	----	----	----	----	150 UNCH
5150	----		----			----	----	----		0.01	UNCH	----	----	----	----	40 UNCH
TOTAL																240
SEP16										0.01	UNCH	.0000	----	----	----	25 UNCH
4500	----		----			----	----	----		0.01	UNCH	.0006	----	----	----	25 UNCH
4850	----		----			----	----	----		0.01	UNCH	.0044	----	----	----	40 UNCH
5150	----		----			----	----	----								90
TOTAL																90
OCT16										0.01	UNCH	.0006	----	----	----	25 UNCH
5000	----		----			----	----	----		0.01	UNCH	.0049	----	----	----	25 UNCH
5300	----		----			----	----	----								25
TOTAL																50
NOV16										0.01	UNCH	.0006	----	----	----	25 UNCH
5000	----		----			----	----	----		0.01	UNCH	.0050	----	----	----	25 UNCH
5300	----		----			----	----	----								25
TOTAL																50
DEC16										0.01	UNCH	.0006	----	----	----	25 UNCH
5000	----		----			----	----	----		0.01	UNCH	.0050	----	----	----	25 UNCH
5300	----		----			----	----	----								25
TOTAL																50
RLA	CALL		COAL	API4	R	BAY	ARG	US/MCK	CAL							
JAN17																
4300	----		----			----	----	----		21.02 - 0.54	.9999	----	----	----	----	25 UNCH
4600	----		----			----	----	----		18.02 - 0.54	.9998	----	----	----	----	25 UNCH
5300	----		----			----	----	----		11.09 - 0.53	.9823	----	----	----	----	50 UNCH
TOTAL																100
RQA	CALL		COAL	API4	R	BAY	ARG	US/MCK	QRT							
JAN17																

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BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO CALL														
SEP16														
4550	----	----	----	----	----	----	----	1.02 + 0.31	.2959	----	----	----	----	2 UNCH
4600	----	----	----	----	----	----	----	0.89 + 0.28	.2677	----	----	----	----	6 UNCH
4650	----	----	----	----	----	----	----	0.78 + 0.25	.2419	----	----	----	----	8 UNCH
4700	----	----	----	----	----	----	----	0.68 + 0.22	.2176	----	----	----	----	331 UNCH
4750	----	----	----	----	----	----	----	0.59 + 0.20	.1947	----	----	----	----	8 UNCH
4800	----	----	----	----	----	----	----	0.51 + 0.17	.1734	----	----	----	----	5 UNCH
4825	----	----	----	----	----	----	----	0.48 + 0.16	.1647	----	----	----	----	10 UNCH
4900	----	----	----	----	----	----	----	0.39 + 0.14	.1386	----	----	----	----	108 UNCH
4950	----	----	----	----	----	----	----	0.33 + 0.11	.1212	----	----	----	----	1 UNCH
5000	----	----	----	----	----	----	----	0.29 + 0.10	.1082	----	----	----	----	1608 UNCH
5025	----	----	----	----	----	----	----	0.27 + 0.09	.1018	----	----	----	----	19 UNCH
5050	----	----	----	----	----	----	----	0.25 + 0.08	.0954	----	----	----	----	1 UNCH
5100	----	----	----	----	----	----	----	0.22 + 0.08	.0851	----	----	----	----	236 UNCH
5125	----	----	----	----	----	----	----	0.20 + 0.07	.0787	----	----	----	----	4 UNCH
5150	----	----	----	----	----	----	----	0.19 + 0.07	.0749	----	----	----	----	1 UNCH
5200	----	----	----	----	----	----	----	0.16 + 0.05	.0647	----	----	----	----	379 UNCH
5250	----	----	----	----	----	----	----	0.14 + 0.05	.0574	----	----	----	----	4 UNCH
5300	----	----	----	----	----	----	----	0.12 + 0.04	.0501	----	----	----	----	55 UNCH
5320	----	----	----	----	----	----	----	0.12 + 0.04	.0496	----	----	----	----	25 UNCH
5350	----	----	----	----	----	----	----	0.11 + 0.04	.0458	----	----	----	----	26 UNCH
5400	----	----	----	----	----	----	----	0.09 + 0.03	.0386	----	----	----	----	165 UNCH
5425	----	----	----	----	----	----	----	0.09 + 0.03	.0381	----	----	----	----	9 UNCH
5450	----	----	----	----	----	----	----	0.08 + 0.02	.0345	----	----	----	----	61 UNCH
5500	----	----	----	----	----	----	----	0.07 + 0.02	.0305	----	----	----	----	696 UNCH
5525	----	----	----	----	----	----	----	0.07 + 0.02	.0302	----	----	----	----	50 UNCH
5575	----	----	----	----	----	----	----	0.06 + 0.02	.0262	----	----	----	----	25 UNCH
5600	----	----	----	----	----	----	----	0.06 + 0.02	.0260	----	----	----	----	87 UNCH
5700	----	----	----	----	----	----	----	0.04 + 0.01	.0182	----	----	----	----	39 UNCH
5750	----	----	----	----	----	----	----	0.04 + 0.01	.0178	----	----	----	----	428 UNCH
5800	----	----	----	----	----	----	----	0.03 UNCH	.0139	----	----	----	----	95 UNCH
6000	----	----	----	----	----	----	----	0.02 UNCH	.0093	----	----	----	----	1427 UNCH
6050	----	----	----	----	----	----	----	0.02 + 0.01	.0091	----	----	----	----	3 UNCH
6100	----	----	----	----	----	----	----	0.02 + 0.01	.0090	----	----	----	----	85 UNCH
6200	----	----	----	----	----	----	----	0.01 UNCH	.0049	----	----	----	----	93 UNCH
6250	----	----	----	----	----	----	----	0.01 UNCH	.0042	----	----	----	----	106 UNCH
6300	----	----	----	----	----	----	----	0.01 UNCH	.0035	----	----	----	----	206 UNCH
6350	----	----	----	----	----	----	----	0.01 UNCH	.0030	----	----	----	----	400 UNCH
6400	----	----	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	330 UNCH
6500	----	----	----	----	----	----	----	0.01 UNCH	.0018	----	----	----	----	1220 UNCH
6600	----	----	----	----	----	----	----	0.01 UNCH	.0013	----	----	----	----	8 UNCH
6700	----	----	----	----	----	----	----	0.01 UNCH	.0009	----	----	----	----	110 UNCH
6750	----	----	----	----	----	----	----	0.01 UNCH	.0008	----	----	----	----	50 UNCH
6800	----	----	----	----	----	----	----	0.01 UNCH	.0006	----	----	----	----	125 UNCH
7000	----	----	----	----	----	----	----	0.01 UNCH	.0003	----	----	----	----	1528 UNCH
7100	----	----	----	----	----	----	----	0.01 UNCH	.0002	----	----	----	----	45 UNCH
7200	----	----	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	225 UNCH
7300	----	----	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	10 UNCH
7400	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	1 UNCH
7500	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	1244 UNCH
7550	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	1 UNCH
7700	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	20 UNCH
7900	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	70 UNCH
8000	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	764 UNCH
8100	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	55 UNCH
8200	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50 UNCH
8250	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50 UNCH
8300	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125 UNCH
8400	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125 UNCH
8450	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	2 UNCH
8500	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	620 UNCH
8600	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50 UNCH
8700	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125 UNCH
9000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	768 UNCH
9150	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	75 UNCH
9200	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	195 UNCH
9300	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	225 UNCH
9400	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25 UNCH
9500	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	462 UNCH
9600	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	25 UNCH
10000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	590 UNCH
10500	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	225 UNCH
11000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	345 UNCH
12000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	240 UNCH
13500	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	200 UNCH
20000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50 UNCH
TOTAL														18253
OCT16														
4000	----	----	----	----	----	----	----	4.71 + 0.77	.6623	----	----	----	----	62 UNCH
4125	----	----	----	----	----	----	----	3.97 + 0.70	.6037	----	----	----	----	20 UNCH
4175	----	----	----	----	----	----	----	3.69 + 0.67	.5796	----	----	----	----	1 UNCH
4250	----	----	----	----	----	----	----	3.30 + 0.62	.5428	----	----	----	----	4 UNCH
4500	----	----	----	----	----	----	----	2.21 + 0.47	.4204	----	----	----	----	360 UNCH
4550	----	----	----	----	----	----	----	2.03 + 0.45	.3968	----	----	----	----	1 UNCH
4700	----	----	----	----	----	----	----	1.54 + 0.36	.3279	----	----	----	----	33 UNCH
4725	----	----	----	----	----	----	----	1.47 + 0.35	.3171	----	----	----	----	3 UNCH
4750	----	----	----	----	----	----	----	1.40 + 0.33	.3062	----	----	----	----	8 UNCH
4800	----	----	----	----	----	----	----	1.28 + 0.32	.2862	----	----	----	----	5 UNCH
4825	----	----	----	----	----	----	----	1.22 + 0.30	.2762	----	----	----	----	9 UNCH
4900	----	----	----	----	----	----	----	1.05 + 0.26	.2470	----	----	----	----	18 UNCH
4950	----	----	----	----	----	----	----	0.95 + 0.24	.2288	----	----	----	----	1 UNCH
5000	----	----	----	----	----	----	----	0.86 + 0.22	.2118	----	----	----	----	960 UNCH
5025	----	----	----	----	----	----	----	0.82 + 0.21	.2039	----	----	----	----	18 UNCH
5050	----	----	----	----	----	----	----	0.78 + 0.20	.1960	----	----	----	----	1 UNCH
5100	----	----	----	----	----	----	----	0.70 + 0.18	.1802	----	----	----	----	279 UNCH
5125	----	----	----	----	----	----	----	0.67 + 0.18	.1736	----	----	----	----	4 UNCH
5150	----	----	----	----	----	----	----	0.64 + 0.17	.1671	----				

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO CALL														
OCT16														
7200	----			----	----			0.02	UNCH	.0070	----	----	----	425
7300	----							0.02	UNCH	.0069	----	----	----	10
7400	----							0.02	+	0.01	.0068	----	----	1
7500	----							0.01	UNCH	.0037	----	----	----	716
7550	----							0.01	UNCH	.0033	----	----	----	1
7700	----							0.01	UNCH	.0025	----	----	----	50
7900	----							0.01	UNCH	.0017	----	----	----	70
8000	----							0.01	UNCH	.0013	----	----	----	714
8100	----							0.01	UNCH	.0011	----	----	----	55
8200	----							0.01	UNCH	.0009	----	----	----	70
8250	----							0.01	UNCH	.0008	----	----	----	50
8300	----							0.01	UNCH	.0007	----	----	----	125
8400	----							0.01	UNCH	.0006	----	----	----	125
8450	----							0.01	UNCH	.0005	----	----	----	2
8500	----							0.01	UNCH	.0005	----	----	----	470
8600	----							0.01	UNCH	.0004	----	----	----	50
8700	----							0.01	UNCH	.0003	----	----	----	75
9000	----							0.01	UNCH	.0001	----	----	----	818
9150	----							0.01	UNCH	.0001	----	----	----	75
9200	----							0.01	UNCH	.0001	----	----	----	195
9300	----							0.01	UNCH	.0001	----	----	----	225
9400	----							0.01	UNCH	.0000	----	----	----	25
9500	----							0.01	UNCH	.0000	----	----	----	462
9600	----							0.01	UNCH	.0000	----	----	----	25
10000	----							0.01	UNCH	.0000	----	----	----	590
10500	----							0.01	UNCH	.0000	----	----	----	225
11000	----							0.01	UNCH	----	----	----	----	370
12000	----							0.01	UNCH	----	----	----	----	240
13500	----							0.01	UNCH	----	----	----	----	200
20000	----							0.01	UNCH	----	----	----	----	50
TOTAL														16586
NOV16														
4000	----			----	----			5.75	+	0.77	.6760	----	----	60
4125	----							5.00	+	0.71	.6277	----	----	20
4175	----							4.72	+	0.69	.6078	----	----	1
4250	----							4.31	+	0.65	.5775	----	----	4
4500	----							3.13	+	0.53	.4752	----	----	360
4550	----							2.92	+	0.50	.4547	----	----	1
4700	----							2.36	+	0.43	.3948	----	----	32
4725	----							2.28	+	0.42	.3853	----	----	3
4750	----							2.20	+	0.42	.3759	----	----	8
4800	----							2.04	+	0.39	.3568	----	----	5
4825	----							1.96	+	0.38	.3472	----	----	9
4900	----							1.75	+	0.35	.3201	----	----	13
4950	----							1.62	+	0.33	.3027	----	----	1
5000	----							1.50	+	0.31	.2860	----	----	1015
5025	----							1.45	+	0.31	.2784	----	----	18
5050	----							1.39	+	0.30	.2700	----	----	1
5100	----							1.29	+	0.28	.2549	----	----	279
5125	----							1.24	+	0.28	.2474	----	----	4
5150	----							1.19	+	0.26	.2398	----	----	151
5175	----							1.14	+	0.25	.2322	----	----	1
5200	----							1.09	+	0.24	.2246	----	----	133
5250	----							1.01	+	0.23	.2114	----	----	4
5300	----							0.93	+	0.21	.1982	----	----	205
5350	----							0.85	+	0.19	.1849	----	----	27
5400	----							0.79	+	0.18	.1740	----	----	168
5425	----							0.76	+	0.18	.1686	----	----	9
5450	----							0.73	+	0.17	.1631	----	----	64
5500	----							0.67	+	0.15	.1522	----	----	1030
5550	----							0.62	+	0.14	.1427	----	----	3
5600	----							0.57	+	0.13	.1332	----	----	88
5650	----							0.53	+	0.13	.1251	----	----	1
5700	----							0.49	+	0.12	.1171	----	----	38
5750	----							0.45	+	0.11	.1090	----	----	53
5800	----							0.41	+	0.09	.1010	----	----	246
5850	----							0.38	+	0.09	.0945	----	----	3
6000	----							0.30	+	0.06	.0770	----	----	2409
6050	----							0.28	+	0.06	.0723	----	----	4
6100	----							0.26	+	0.05	.0677	----	----	85
6125	----							0.25	+	0.05	.0654	----	----	10
6200	----							0.22	+	0.04	.0585	----	----	93
6250	----							0.21	+	0.04	.0558	----	----	106
6300	----							0.19	+	0.03	.0513	----	----	283
6400	----							0.17	+	0.03	.0461	----	----	5
6500	----							0.15	+	0.03	.0410	----	----	1515
6600	----							0.13	+	0.02	.0360	----	----	4
6700	----							0.11	+	0.02	.0310	----	----	110
6750	----							0.10	+	0.01	.0285	----	----	50
6800	----							0.10	+	0.02	.0282	----	----	125
7000	----							0.08	+	0.02	.0228	----	----	1231
7100	----							0.07	+	0.01	.0201	----	----	45
7200	----							0.06	+	0.01	.0175	----	----	425
7300	----							0.05	UNCH	.0148	----	----	10	
7400	----							0.05	+	0.01	.0145	----	----	1
7500	----							0.04	UNCH	.0119	----	----	716	
7550	----							0.04	+	0.01	.0118	----	----	1
7700	----							0.04	+	0.01	.0115	----	----	50
7900	----							0.03	+	0.01	.0088	----	----	70
8000	----							0.03	+	0.01	.0087	----	----	714
8100	----							0.02	UNCH	.0061	----	----	55	
8200	----							0.02	UNCH	.0060	----	----	70	
8250	----							0.02	UNCH	.0060	----	----	50	
8300	----							0.02	UNCH	.0060	----	----	125	
8400	----							0.02	UNCH	.0059	----	----	125	
8450	----							0.02	UNCH	.0058	----	----	2	
8500	----							0.02	+	0.01	.0058	----	----	470
8600	----							0.02	+	0.01	.0057	----	----	50
8700	----							0.01	UNCH	.0031	----	----	75	
9000	----							0.01	UNCH	.0020	----	----	818	
9150	----							0.01	UNCH	.0016	----	----	75	
9200	----							0.01	UNCH	.0015	----	----	195	
9300	----							0.01	UNCH	.0013	----	----	225	
9400	----							0.01	UNCH	.0011	----	----	25	
9500	----							0.01	UNCH	.0010	----	----	462	
9600	----							0.01	UNCH	.0008	----	----	25	
10000	----							0.01	UNCH	.0004	----	----	590	
10500	----							0.01	UNCH	.0002	----	----	225	
11000	----							0.01	UNCH	.0001	----	----	370	
12000	----							0.01	UNCH	.0000	----			

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL															
DEC16															
4900	----			----	----			2.45 + 0.39	.3736	----	----	----	----	13	UNCH
4950	----			----	----			2.29 + 0.37	.3568	----	----	----	----	1	UNCH
5000	----			----	----			2.15 + 0.36	.3410	----	----	----	----	991	UNCH
5025	----			----	----			2.07 + 0.34	.3325	----	----	----	----	18	UNCH
5050	----			----	----			2.01 + 0.34	.3252	----	----	----	----	1	UNCH
5100	----			----	----			1.88 + 0.32	.3099	----	----	----	----	279	UNCH
5125	----			----	----			1.82 + 0.32	.3026	----	----	----	----	4	UNCH
5150	----			----	----			1.76 + 0.31	.2952	----	----	----	----	151	UNCH
5175	----			----	----			1.70 + 0.30	.2879	----	----	----	----	1	UNCH
5200	----			----	----			1.65 + 0.30	.2812	----	----	----	----	133	UNCH
5250	----			----	----			1.54 + 0.28	.2672	----	----	----	----	4	UNCH
5300	----			----	----			1.44 + 0.26	.2539	----	----	----	----	205	UNCH
5350	----			----	----			1.34 + 0.24	.2406	----	----	----	----	27	UNCH
5400	----			----	----			1.25 + 0.23	.2281	----	----	----	----	168	UNCH
5425	----			----	----			1.21 + 0.22	.2213	----	----	----	----	9	UNCH
5450	----			----	----			1.16 + 0.21	.2155	----	----	----	----	64	UNCH
5500	----			----	----			1.08 + 0.19	.2039	----	----	----	----	1130	UNCH
5550	----			----	----			1.01 + 0.18	.1933	----	----	----	----	3	UNCH
5600	----			----	----			0.94 + 0.17	.1826	----	----	----	----	88	UNCH
5650	----			----	----			0.87 + 0.15	.1719	----	----	----	----	1	UNCH
5700	----			----	----			0.82 + 0.15	.1634	----	----	----	----	38	UNCH
5750	----			----	----			0.76 + 0.14	.1538	----	----	----	----	53	UNCH
5800	----			----	----			0.71 + 0.13	.1454	----	----	----	----	246	UNCH
5850	----			----	----			0.67 + 0.13	.1383	----	----	----	----	3	UNCH
6000	----			----	----			0.54 + 0.10	.1156	----	----	----	----	2409	UNCH
6050	----			----	----			0.51 + 0.10	.1099	----	----	----	----	4	UNCH
6100	----			----	----			0.47 + 0.08	.1028	----	----	----	----	85	UNCH
6125	----			----	----			0.46 + 0.09	.1007	----	----	----	----	10	UNCH
6200	----			----	----			0.41 + 0.07	.0915	----	----	----	----	93	UNCH
6250	----			----	----			0.38 + 0.06	.0858	----	----	----	----	106	UNCH
6300	----			----	----			0.36 + 0.06	.0816	----	----	----	----	283	UNCH
6400	----			----	----			0.32 + 0.06	.0735	----	----	----	----	5	UNCH
6500	----			----	----			0.28 + 0.05	.0653	----	----	----	----	1515	UNCH
6600	----			----	----			0.25 + 0.04	.0589	----	----	----	----	4	UNCH
6700	----			----	----			0.22 + 0.04	.0526	----	----	----	----	110	UNCH
6750	----			----	----			0.20 + 0.03	.0485	----	----	----	----	50	UNCH
6800	----			----	----			0.19 + 0.03	.0463	----	----	----	----	125	UNCH
7000	----			----	----			0.15 + 0.02	.0373	----	----	----	----	1231	UNCH
7100	----			----	----			0.14 + 0.02	.0347	----	----	----	----	46	UNCH
7200	----			----	----			0.12 + 0.02	.0303	----	----	----	----	425	UNCH
7300	----			----	----			0.11 + 0.02	.0278	----	----	----	----	10	UNCH
7400	----			----	----			0.10 + 0.02	.0254	----	----	----	----	1	UNCH
7500	----			----	----			0.09 + 0.01	.0230	----	----	----	----	795	UNCH
7550	----			----	----			0.09 + 0.02	.0228	----	----	----	----	1	UNCH
7700	----			----	----			0.07 + 0.01	.0183	----	----	----	----	50	UNCH
7900	----			----	----			0.06 + 0.01	.0157	----	----	----	----	70	UNCH
8000	----			----	----			0.06 + 0.01	.0155	----	----	----	----	714	UNCH
8100	----			----	----			0.05 + 0.01	.0132	----	----	----	----	55	UNCH
8200	----			----	----			0.05 + 0.01	.0130	----	----	----	----	70	UNCH
8250	----			----	----			0.04 UNCH	.0108	----	----	----	----	50	UNCH
8300	----			----	----			0.04 UNCH	.0107	----	----	----	----	125	UNCH
8400	----			----	----			0.04 + 0.01	.0105	----	----	----	----	125	UNCH
8450	----			----	----			0.04 + 0.01	.0105	----	----	----	----	2	UNCH
8500	----			----	----			0.04 + 0.01	.0104	----	----	----	----	470	UNCH
8600	----			----	----			0.03 UNCH	.0081	----	----	----	----	50	UNCH
8700	----			----	----			0.03 UNCH	.0080	----	----	----	----	75	UNCH
9000	----			----	----			0.02 UNCH	.0055	----	----	----	----	818	UNCH
9150	----			----	----			0.02 UNCH	.0054	----	----	----	----	75	UNCH
9200	----			----	----			0.02 UNCH	.0054	----	----	----	----	195	UNCH
9300	----			----	----			0.02 UNCH	.0053	----	----	----	----	225	UNCH
9400	----			----	----			0.02 UNCH	.0053	----	----	----	----	25	UNCH
9500	----			----	----			0.02 + 0.01	.0052	----	----	----	----	462	UNCH
9600	----			----	----			0.02 + 0.01	.0052	----	----	----	----	25	UNCH
10000	----			----	----			0.01 UNCH	.0028	----	----	----	----	590	UNCH
10500	----			----	----			0.01 UNCH	.0016	----	----	----	----	225	UNCH
11000	----			----	----			0.01 UNCH	.0009	----	----	----	----	370	UNCH
12000	----			----	----			0.01 UNCH	.0003	----	----	----	----	240	UNCH
13500	----			----	----			0.01 UNCH	.0000	----	----	----	----	200	UNCH
20000	----			----	----			0.01 UNCH	----	----	----	----	----	50	UNCH
TOTAL														17001	
JAN17															
4000	----			----	----			7.47 + 0.71	.6947	----	----	----	----	175	UNCH
4150	----			----	----			6.57 + 0.67	.6497	----	----	----	----	25	UNCH
4200	----			----	----			6.28 + 0.65	.6343	----	----	----	----	85	UNCH
4250	----			----	----			6.00 + 0.63	.6187	----	----	----	----	2	UNCH
4300	----			----	----			5.73 + 0.61	.6030	----	----	----	----	45	UNCH
4350	----			----	----			5.47 + 0.60	.5871	----	----	----	----	2	UNCH
4450	----			----	----			4.97 NEW	----	----	----	----	75	75 + 75	
4500	----			----	----			4.73 + 0.54	.5390	----	----	----	----	225	UNCH
4550	----			----	----			4.50 + 0.52	.5230	----	----	----	----	50	UNCH
4650	----			----	----			4.07 + 0.49	.4910	----	----	----	----	3	UNCH
4850	----			----	----			3.28 + 0.41	.4276	----	----	----	----	1	UNCH
4900	----			----	----			3.11 + 0.40	.4124	----	----	----	----	1	UNCH
5000	----			----	----			2.77 + 0.36	.3817	----	----	----	----	340	UNCH
5025	----			----	----			2.69 + 0.35	.3742	----	----	----	----	3	UNCH
5050	----			----	----			2.62 + 0.35	.3671	----	----	----	----	1	UNCH
5100	----			----	----			2.47 + 0.34	.3525	----	----	----	----	327	UNCH
5125	----			----	----			2.40 + 0.33	.3454	----	----	----	----	4	UNCH
5150	----			----	----			2.33 + 0.33	.3382	----	----	----	----	102	UNCH
5175	----			----	----			2.26 + 0.32	.3311	----	----	----	----	1	UNCH
5200	----			----	----			2.20 + 0.31	.3245	----	----	----	----	21	UNCH
5250	----			----	----			2.07 + 0.29	.3107	----	----	----	----	42	UNCH
5300	----			----	----			1.95 + 0.28	.2975	----	----	----	----	20	UNCH
5350	----			----	----			1.84 + 0.26	.2849	----	----	----			

BULLETIN #148@										ENERGY OPTIONS										wed, Aug 03, 2016 PG63									
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GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST							
AO CALL		CRUDE OIL APO		OPTIONS																									
JAN17																													
10500		----		----		----		----		0.01 UNCH		.0026		----		----		----		----		225 UNCH							
11500		----		----		----		----		0.01 UNCH		.0009		----		----		----		----		200 UNCH							
TOTAL																				75		7372 + 75							
FEB17																													
4000		----		----		----		----		8.12 + 0.70		.6999		----		----		----		----		175 UNCH							
4150		----		----		----		----		7.22 + 0.66		.6586		----		----		----		----		25 UNCH							
4200		----		----		----		----		6.93 + 0.64		.6444		----		----		----		----		85 UNCH							
4250		----		----		----		----		6.65 + 0.63		.6301		----		----		----		----		2 UNCH							
4300		----		----		----		----		6.38 + 0.61		.6157		----		----		----		----		45 UNCH							
4350		----		----		----		----		6.11 + 0.59		.6012		----		----		----		----		2 UNCH							
4450		----		----		----		----		5.60 NEW		----		----		----		----		75		75 + 75							
4500		----		----		----		----		5.35 + 0.53		.5570		----		----		----		----		225 UNCH							
4550		----		----		----		----		5.12 + 0.52		.5422		----		----		----		----		50 UNCH							
4650		----		----		----		----		4.67 + 0.49		.5127		----		----		----		----		3 UNCH							
4850		----		----		----		----		3.85 + 0.41		.4539		----		----		----		----		1 UNCH							
4900		----		----		----		----		3.66 + 0.40		.4393		----		----		----		----		1 UNCH							
5000		----		----		----		----		3.31 + 0.37		.4109		----		----		----		----		340 UNCH							
5025		----		----		----		----		3.23 + 0.37		.4040		----		----		----		----		3 UNCH							
5050		----		----		----		----		3.14 + 0.35		.3967		----		----		----		----		1 UNCH							
5100		----		----		----		----		2.98 + 0.34		.3829		----		----		----		----		327 UNCH							
5125		----		----		----		----		2.91 + 0.34		.3764		----		----		----		----		4 UNCH							
5150		----		----		----		----		2.83 + 0.33		.3694		----		----		----		----		102 UNCH							
5175		----		----		----		----		2.75 + 0.32		.3624		----		----		----		----		1 UNCH							
5200		----		----		----		----		2.68 + 0.31		.3558		----		----		----		----		21 UNCH							
5250		----		----		----		----		2.55 + 0.31		.3432		----		----		----		----		42 UNCH							
5300		----		----		----		----		2.42 + 0.30		.3305		----		----		----		----		20 UNCH							
5350		----		----		----		----		2.29 + 0.28		.3178		----		----		----		----		10 UNCH							
5400		----		----		----		----		2.17 + 0.27		.3056		----		----		----		----		7 UNCH							
5450		----		----		----		----		2.06 + 0.26		.2940		----		----		----		----		201 UNCH							
5500		----		----		----		----		1.95 + 0.25		.2823		----		----		----		----		487 UNCH							
5550		----		----		----		----		1.84 + 0.23		.2706		----		----		----		----		88 UNCH							
5600		----		----		----		----		1.74 + 0.21		.2596		----		----		----		----		125 UNCH							
5700		----		----		----		----		1.55 + 0.18		.2380		----		----		----		----		1 UNCH							
5750		----		----		----		----		1.47 + 0.17		.2283		----		----		----		----		30 UNCH							
5800		----		----		----		----		1.39 + 0.16		.2186		----		----		----		----		3 UNCH							
5850		----		----		----		----		1.31 + 0.15		.2089		----		----		----		----		3 UNCH							
5900		----		----		----		----		1.24 + 0.15		.2000		----		----		----		----		2 UNCH							
5950		----		----		----		----		1.17 + 0.14		.1911		----		----		----		----		3 UNCH							
6000		----		----		----		----		1.10 + 0.12		.1822		----		----		----		----		1111 UNCH							
6050		----		----		----		----		1.04 + 0.12		.1742		----		----		----		----		2 UNCH							
6125		----		----		----		----		0.96 + 0.11		.1631		----		----		----		----		10 UNCH							
6200		----		----		----		----		0.89 + 0.11		.1531		----		----		----		----		3 UNCH							
6300		----		----		----		----		0.79 + 0.08		.1391		----		----		----		----		3 UNCH							
6330		----		----		----		----		0.75 + 0.08		.1331		----		----		----		----		100 UNCH							
6450		----		----		----		----		0.68 + 0.08		.1224		----		----		----		----		75 UNCH							
6500		----		----		----		----		0.64 + 0.07		.1164		----		----		----		----		400 UNCH							
6600		----		----		----		----		0.58 + 0.06		.1069		----		----		----		----		5 UNCH							
6700		----		----		----		----		0.52 + 0.05		.0974		----		----		----		----		45 UNCH							
6800		----		----		----		----		0.47 + 0.05		.0892		----		----		----		----		30 UNCH							
7000		----		----		----		----		0.38 + 0.04		.0742		----		----		----		----		562 UNCH							
7500		----		----		----		----		0.24 + 0.02		.0491		----		----		----		----		607 UNCH							
7900		----		----		----		----		0.16 + 0.01		.0341		----		----		----		----		25 UNCH							
8000		----		----		----		----		0.15 + 0.01		.0320		----		----		----		----		305 UNCH							
8400		----		----		----		----		0.11 + 0.01		.0239		----		----		----		----		50 UNCH							
8500		----		----		----		----		0.10 + 0.01		.0219		----		----		----		----		602 UNCH							
8900		----		----		----		----		0.07 UNCH		.0158		----		----		----		----		25 UNCH							
9000		----		----		----		----		0.07 + 0.01		.0156		----		----		----		----		10 UNCH							
9500		----		----		----		----		0.05 + 0.01		.0113		----		----		----		----		190 UNCH							
10000		----		----		----		----		0.03 UNCH		.0071		----		----		----		----		262 UNCH							
10500		----		----		----		----		0.03 + 0.01		.0068		----		----		----		----		225 UNCH							
11500		----		----		----		----		0.01 UNCH		.0025		----		----		----		----		200 UNCH							
TOTAL																				75		7357 + 75							
MAR17																													
4000		----		----		----		----		8.69 + 0.65		.7054		----		----		----		----		175 UNCH							
4150		----		----		----		----		7.79 + 0.61		.6669		----		----		----		----		25 UNCH							
4200		----		----		----		----		7.50 + 0.60		.6536		----		----		----		----		85 UNCH							
4250		----		----		----		----		7.22 + 0.59		.6403		----		----		----		----		2 UNCH							
4300		----		----		----		----		6.95 + 0.58		.6268		----		----		----		----		45 UNCH							
4350		----		----		----		----		6.68 + 0.57		.6132		----		----		----		----		2 UNCH							
4450		----		----		----		----		6.16 NEW		----		----		----		----		75		75 + 75							
4500		----		----		----		----		5.91 + 0.52		.5720		----		----		----		----		225 UNCH							
4550		----		----		----		----		5.67 + 0.50		.5581		----		----		----		----		50 UNCH							
4650		----		----		----		----		5.21 + 0.47		.5304		----		----		----		----		3 UNCH							
4850		----		----		----		----		4.36 + 0.40		.4750		----		----		----		----		1 UNCH							
4900		----		----		----		----		4.17 + 0.39		.4615		----		----		----		----		1 UNCH							
5000		----		----		----		----		3.79 + 0.35		.4340		----		----		----		----		340 UNCH							
5025		----		----		----		----		3.71 + 0.35		.4276		----		----		----		----		3 UNCH							
5050		----		----		----		----		3.62 + 0.34		.4209		----		----		----		----		1 UNCH							
5100		----		----		----		----		3.46 + 0.34		.4080		----		----		----		----		327 UNCH							
5125		----		----		----		----		3.38 + 0.34		.4015		----		----		----		----		4 UNCH							
5150		----		----		----		----		3.30 + 0.33		.3951		----		----		----		----		102 UNCH							
5175		----		----		----		----		3.22 + 0.33		.3886		----		----		----		----		1 UNCH							
5200		----		----		----		----		3.15 + 0.33		.3825		----		----		----		----		21 UNCH							
5250		----		----		----		----		3.00 + 0.32		.3698		----		----		----		----		42 UNCH							
5300		----		----		----		----		2.86 + 0.31		.3576		----		----		----		----		20 UNCH							
5350		----		----		----		----		2.72 + 0.30		.3453		----		----		----		----		10 UNCH							
5400		----		----		----		----		2.59 + 0.30		.3334		----		----		----		----		7 UNCH							
5450		----		----		----		----		2.46 + 0.29		.3215		----		----		----		----		201 UNCH							
5500		----		----		----		----		2.34 + 0.28		.3100		----		----		----		----		482 UNCH							
5550		----		----		----		----		2.23 + 0.27		.2991		----		----		----		----		88 UNCH							
5600		----		----		----		----		2.12 + 0.26		.2882		----		----		----		----		125 UNCH							
5700		----		----		----		----		1.91 + 0.23		.2669		----		----		----		----		1 UNCH							
5750		----		----		----		----		1.81 + 0.21		.2564		----		----		----		----		30 UNCH							
5800		----		----		----		----		1.72 + 0.20		.2467		----		----		----		----		3 UNCH							
5850		----		----		----		----		1.63 + 0.19		.2369		----		----		----		----		3 UNCH							
5900		----		----		----		----		1.55 + 0.18		.2278		----		----		----		----		2 UNCH							
5950		----</																											

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
AO CALL		CRUDE OIL APO OPTIONS															
APR17																	
4250	----	----		----					7.73 + 0.58	.6474	----	----	----	----	2		UNCH
4300	----	----		----					7.45 + 0.57	.6347	----	----	----	----	45		UNCH
4450	----	----		----					6.66 + 0.53	.5961	----	----	----	----	2		UNCH
4500	----	----		----					6.41 + 0.52	.5832	----	----	----	----	54		UNCH
4750	----	----		----					5.25 + 0.44	.5177	----	----	----	----	1		UNCH
4800	----	----		----					5.04 + 0.43	.5047	----	----	----	----	1		UNCH
4825	----	----		----					4.93 + 0.41	.4981	----	----	----	----	1		UNCH
4900	----	----		----					4.63 + 0.40	.4786	----	----	----	----	1		UNCH
5000	----	----		----					4.24 + 0.36	.4527	----	----	----	----	240		UNCH
5025	----	----		----					4.15 + 0.36	.4463	----	----	----	----	3		UNCH
5050	----	----		----					4.06 + 0.35	.4400	----	----	----	----	1		UNCH
5100	----	----		----					3.88 + 0.34	.4272	----	----	----	----	326		UNCH
5125	----	----		----					3.80 + 0.34	.4211	----	----	----	----	4		UNCH
5150	----	----		----					3.71 + 0.33	.4147	----	----	----	----	100		UNCH
5200	----	----		----					3.55 + 0.32	.4024	----	----	----	----	11		UNCH
5250	----	----		----					3.39 + 0.31	.3901	----	----	----	----	41		UNCH
5300	----	----		----					3.24 + 0.30	.3781	----	----	----	----	20		UNCH
5350	----	----		----					3.09 + 0.29	.3661	----	----	----	----	10		UNCH
5400	----	----		----					2.95 + 0.28	.3544	----	----	----	----	4		UNCH
5450	----	----		----					2.81 + 0.27	.3427	----	----	----	----	201		UNCH
5500	----	----		----					2.68 + 0.26	.3314	----	----	----	----	632		UNCH
5550	----	----		----					2.56 + 0.25	.3205	----	----	----	----	85		UNCH
5600	----	----		----					2.44 + 0.24	.3096	----	----	----	----	125		UNCH
5700	----	----		----					2.22 + 0.22	.2889	----	----	----	----	1		UNCH
5750	----	----		----					2.12 + 0.21	.2790	----	----	----	----	1		UNCH
5800	----	----		----					2.02 + 0.20	.2692	----	----	----	----	1		UNCH
6000	----	----		----					1.67 + 0.17	.2328	----	----	----	----	898		UNCH
6050	----	----		----					1.59 + 0.16	.2242	----	----	----	----	1		UNCH
6125	----	----		----					1.48 + 0.15	.2120	----	----	----	----	10		UNCH
6200	----	----		----					1.38 + 0.14	.2005	----	----	----	----	3		UNCH
6350	----	----		----					1.20 + 0.13	.1792	----	----	----	----	100		UNCH
6400	----	----		----					1.14 + 0.12	.1721	----	----	----	----	2		UNCH
6450	----	----		----					1.09 + 0.12	.1659	----	----	----	----	75		UNCH
6500	----	----		----					1.04 + 0.11	.1596	----	----	----	----	400		UNCH
6600	----	----		----					0.95 + 0.10	.1481	----	----	----	----	5		UNCH
6675	----	----		----					0.89 + 0.09	.1402	----	----	----	----	70		UNCH
6700	----	----		----					0.87 + 0.09	.1376	----	----	----	----	45		UNCH
6800	----	----		----					0.79 + 0.08	.1270	----	----	----	----	30		UNCH
7000	----	----		----					0.66 + 0.06	.1091	----	----	----	----	512		UNCH
7500	----	----		----					0.43 + 0.04	.0752	----	----	----	----	463		UNCH
7900	----	----		----					0.31 + 0.02	.0562	----	----	----	----	25		UNCH
8000	----	----		----					0.29 + 0.03	.0528	----	----	----	----	245		UNCH
8400	----	----		----					0.22 + 0.02	.0409	----	----	----	----	50		UNCH
8500	----	----		----					0.20 + 0.02	.0376	----	----	----	----	602		UNCH
8900	----	----		----					0.16 + 0.02	.0304	----	----	----	----	25		UNCH
9000	----	----		----					0.15 + 0.02	.0286	----	----	----	----	10		UNCH
9500	----	----		----					0.11 + 0.02	.0213	----	----	----	----	190		UNCH
10000	----	----		----					0.08 + 0.01	.0158	----	----	----	----	247		UNCH
10500	----	----		----					0.06 + 0.01	.0120	----	----	----	----	225		UNCH
11500	----	----		----					0.03 + UNCH	.0063	----	----	----	----	100		UNCH
TOTAL		6306															
MAY17																	
4000	----	----		----					9.63 + 0.62	.7119	----	----	----	----	50		UNCH
4200	----	----		----					8.44 + 0.57	.6653	----	----	----	----	10		UNCH
4250	----	----		----					8.16 + 0.56	.6533	----	----	----	----	2		UNCH
4300	----	----		----					7.88 + 0.55	.6412	----	----	----	----	45		UNCH
4450	----	----		----					7.09 + 0.52	.6045	----	----	----	----	2		UNCH
4500	----	----		----					6.84 + 0.52	.5921	----	----	----	----	54		UNCH
4750	----	----		----					5.66 + 0.44	.5297	----	----	----	----	1		UNCH
4800	----	----		----					5.44 + 0.43	.5171	----	----	----	----	1		UNCH
4825	----	----		----					5.34 + 0.43	.5110	----	----	----	----	1		UNCH
4900	----	----		----					5.03 + 0.41	.4923	----	----	----	----	1		UNCH
5000	----	----		----					4.63 + 0.37	.4674	----	----	----	----	240		UNCH
5025	----	----		----					4.54 + 0.37	.4614	----	----	----	----	3		UNCH
5050	----	----		----					4.44 + 0.36	.4551	----	----	----	----	1		UNCH
5100	----	----		----					4.26 + 0.35	.4429	----	----	----	----	326		UNCH
5125	----	----		----					4.17 + 0.34	.4368	----	----	----	----	4		UNCH
5150	----	----		----					4.08 + 0.33	.4307	----	----	----	----	100		UNCH
5200	----	----		----					3.91 + 0.32	.4187	----	----	----	----	11		UNCH
5250	----	----		----					3.74 + 0.31	.4067	----	----	----	----	41		UNCH
5300	----	----		----					3.59 + 0.31	.3953	----	----	----	----	20		UNCH
5350	----	----		----					3.44 + 0.30	.3839	----	----	----	----	10		UNCH
5400	----	----		----					3.29 + 0.29	.3724	----	----	----	----	4		UNCH
5450	----	----		----					3.15 + 0.29	.3612	----	----	----	----	201		UNCH
5500	----	----		----					3.02 + 0.28	.3505	----	----	----	----	632		UNCH
5550	----	----		----					2.89 + 0.27	.3397	----	----	----	----	85		UNCH
5600	----	----		----					2.76 + 0.25	.3289	----	----	----	----	125		UNCH
5700	----	----		----					2.52 + 0.22	.3081	----	----	----	----	1		UNCH
5750	----	----		----					2.41 + 0.21	.2982	----	----	----	----	1		UNCH
5800	----	----		----					2.30 + 0.20	.2882	----	----	----	----	1		UNCH
6000	----	----		----					1.92 + 0.17	.2516	----	----	----	----	898		UNCH
6050	----	----		----					1.84 + 0.16	.2434	----	----	----	----	1		UNCH
6125	----	----		----					1.72 + 0.16	.2311	----	----	----	----	10		UNCH
6200	----	----		----					1.60 + 0.14	.2187	----	----	----	----	3		UNCH
6350	----	----		----					1.40 + 0.13	.1968	----	----	----	----	100		UNCH
6400	----	----		----					1.34 + 0.13	.1900	----	----	----	----	2		UNCH

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY RANGE	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
AO CALL CRUDE OIL APO OPTIONS																
JUN17																
5350	----	----	----	----	----	----	----	3.77 + 0.32	.3995	----	----	----	----	10	UNCH	
5400	----	----	----	----	----	----	----	3.62 + 0.31	.3886	----	----	----	----	4	UNCH	
5450	----	----	----	----	----	----	----	3.47 + 0.30	.3775	----	----	----	----	201	UNCH	
5500	----	----	----	----	----	----	----	3.33 + 0.30	.3668	----	----	----	----	632	UNCH	
5550	----	----	----	----	----	----	----	3.19 + 0.28	.3561	----	----	----	----	85	UNCH	
5600	----	----	----	----	----	----	----	3.06 + 0.27	.3457	----	----	----	----	125	UNCH	
5700	----	----	----	----	----	----	----	2.81 + 0.25	.3253	----	----	----	----	1	UNCH	
5750	----	----	----	----	----	----	----	2.69 + 0.24	.3153	----	----	----	----	1	UNCH	
5800	----	----	----	----	----	----	----	2.58 + 0.24	.3058	----	----	----	----	1	UNCH	
6000	----	----	----	----	----	----	----	2.16 + 0.20	.2685	----	----	----	----	898	UNCH	
6050	----	----	----	----	----	----	----	2.07 + 0.19	.2599	----	----	----	----	1	UNCH	
6350	----	----	----	----	----	----	----	1.61 + 0.16	.2138	----	----	----	----	100	UNCH	
6400	----	----	----	----	----	----	----	1.54 + 0.15	.2065	----	----	----	----	2	UNCH	
6450	----	----	----	----	----	----	----	1.47 + 0.14	.1992	----	----	----	----	75	UNCH	
6500	----	----	----	----	----	----	----	1.41 + 0.13	.1927	----	----	----	----	400	UNCH	
6600	----	----	----	----	----	----	----	1.30 + 0.12	.1804	----	----	----	----	5	UNCH	
6675	----	----	----	----	----	----	----	1.22 + 0.11	.1714	----	----	----	----	70	UNCH	
6700	----	----	----	----	----	----	----	1.19 + 0.10	.1681	----	----	----	----	45	UNCH	
6800	----	----	----	----	----	----	----	1.09 + 0.09	.1566	----	----	----	----	30	UNCH	
7000	----	----	----	----	----	----	----	0.92 + 0.07	.1362	----	----	----	----	512	UNCH	
7500	----	----	----	----	----	----	----	0.63 + 0.05	.0983	----	----	----	----	463	UNCH	
7900	----	----	----	----	----	----	----	0.47 + 0.04	.0761	----	----	----	----	25	UNCH	
8000	----	----	----	----	----	----	----	0.43 + 0.04	.0705	----	----	----	----	245	UNCH	
8400	----	----	----	----	----	----	----	0.33 + 0.03	.0555	----	----	----	----	50	UNCH	
8500	----	----	----	----	----	----	----	0.31 + 0.03	.0524	----	----	----	----	602	UNCH	
8900	----	----	----	----	----	----	----	0.24 + 0.03	.0415	----	----	----	----	25	UNCH	
9000	----	----	----	----	----	----	----	0.23 + 0.03	.0398	----	----	----	----	10	UNCH	
9500	----	----	----	----	----	----	----	0.17 + 0.02	.0301	----	----	----	----	190	UNCH	
10000	----	----	----	----	----	----	----	0.13 + 0.02	.0234	----	----	----	----	247	UNCH	
10500	----	----	----	----	----	----	----	0.10 + 0.02	.0182	----	----	----	----	225	UNCH	
11500	----	----	----	----	----	----	----	0.06 + 0.01	.0112	----	----	----	----	100	UNCH	
TOTAL														6293		
JUL17																
4200	----	----	----	----	----	----	----	9.22 + 0.58	.6750	----	----	----	----	10	UNCH	
4500	----	----	----	----	----	----	----	7.60 + 0.51	.6075	----	----	----	----	54	UNCH	
4550	----	----	----	----	----	----	----	7.35 + 0.50	.5959	----	----	----	----	2	UNCH	
4900	----	----	----	----	----	----	----	5.76 + 0.44	.5151	----	----	----	----	21	UNCH	
4925	----	----	----	----	----	----	----	5.65 + 0.43	.5093	----	----	----	----	1	UNCH	
5000	----	----	----	----	----	----	----	5.35 + 0.42	.4921	----	----	----	----	140	UNCH	
5025	----	----	----	----	----	----	----	5.25 + 0.41	.4863	----	----	----	----	3	UNCH	
5050	----	----	----	----	----	----	----	5.15 + 0.41	.4805	----	----	----	----	1	UNCH	
5100	----	----	----	----	----	----	----	4.96 + 0.40	.4692	----	----	----	----	1	UNCH	
5125	----	----	----	----	----	----	----	4.87 + 0.39	.4636	----	----	----	----	4	UNCH	
5200	----	----	----	----	----	----	----	4.60 + 0.38	.4467	----	----	----	----	11	UNCH	
5250	----	----	----	----	----	----	----	4.42 + 0.37	.4354	----	----	----	----	130	UNCH	
5300	----	----	----	----	----	----	----	4.26 + 0.36	.4246	----	----	----	----	15	UNCH	
5350	----	----	----	----	----	----	----	4.09 + 0.34	.4134	----	----	----	----	10	UNCH	
5400	----	----	----	----	----	----	----	3.93 + 0.33	.4025	----	----	----	----	3	UNCH	
5450	----	----	----	----	----	----	----	3.78 + 0.32	.3919	----	----	----	----	101	UNCH	
5500	----	----	----	----	----	----	----	3.63 + 0.30	.3813	----	----	----	----	681	UNCH	
5550	----	----	----	----	----	----	----	3.49 + 0.30	.3710	----	----	----	----	85	UNCH	
5600	----	----	----	----	----	----	----	3.35 + 0.28	.3606	----	----	----	----	125	UNCH	
5650	----	----	----	----	----	----	----	3.21 + 0.27	.3502	----	----	----	----	1	UNCH	
5700	----	----	----	----	----	----	----	3.08 + 0.26	.3402	----	----	----	----	1	UNCH	
5800	----	----	----	----	----	----	----	2.83 + 0.24	.3204	----	----	----	----	1	UNCH	
5900	----	----	----	----	----	----	----	2.60 + 0.22	.3014	----	----	----	----	1	UNCH	
5950	----	----	----	----	----	----	----	2.49 + 0.21	.2922	----	----	----	----	1	UNCH	
6000	----	----	----	----	----	----	----	2.39 + 0.21	.2834	----	----	----	----	895	UNCH	
6300	----	----	----	----	----	----	----	1.87 + 0.16	.2351	----	----	----	----	1	UNCH	
6350	----	----	----	----	----	----	----	1.79 + 0.15	.2274	----	----	----	----	100	UNCH	
6450	----	----	----	----	----	----	----	1.65 + 0.14	.2134	----	----	----	----	75	UNCH	
6500	----	----	----	----	----	----	----	1.58 + 0.14	.2063	----	----	----	----	490	UNCH	
6600	----	----	----	----	----	----	----	1.46 + 0.13	.1937	----	----	----	----	1	UNCH	
6700	----	----	----	----	----	----	----	1.35 + 0.12	.1818	----	----	----	----	45	UNCH	
7000	----	----	----	----	----	----	----	1.06 + 0.09	.1493	----	----	----	----	402	UNCH	
7500	----	----	----	----	----	----	----	0.73 + 0.07	.1088	----	----	----	----	363	UNCH	
7900	----	----	----	----	----	----	----	0.55 + 0.06	.0850	----	----	----	----	25	UNCH	
8000	----	----	----	----	----	----	----	0.51 + 0.05	.0797	----	----	----	----	170	UNCH	
8500	----	----	----	----	----	----	----	0.37 + 0.05	.0597	----	----	----	----	492	UNCH	
8900	----	----	----	----	----	----	----	0.29 + 0.04	.0478	----	----	----	----	25	UNCH	
9000	----	----	----	----	----	----	----	0.27 + 0.03	.0449	----	----	----	----	10	UNCH	
9500	----	----	----	----	----	----	----	0.21 + 0.03	.0354	----	----	----	----	30	UNCH	
10000	----	----	----	----	----	----	----	0.16 + 0.03	.0275	----	----	----	----	287	UNCH	
10500	----	----	----	----	----	----	----	0.12 + 0.02	.0211	----	----	----	----	225	UNCH	
TOTAL														5039		
AUG17																
4200	----	----	----	----	----	----	----	9.57 + 0.59	.6792	----	----	----	----	10	UNCH	
4500	----	----	----	----	----	----	----	7.94 + 0.52	.6139	----	----	----	----	54	UNCH	
4550	----	----	----	----	----	----	----	7.69 + 0.51	.6028	----	----	----	----	2	UNCH	
4900	----	----	----	----	----	----	----	6.07 + 0.43	.5243	----	----	----	----	21	UNCH	
4925	----	----	----	----	----	----	----	5.97 + 0.43	.5188	----	----	----	----	1	UNCH	
5000	----	----	----	----	----	----	----	5.66 + 0.42	.5020	----	----	----	----	140	UNCH	
5025	----	----	----	----	----	----	----	5.56 + 0.41	.4964	----	----	----	----	3	UNCH	
5050	----	----	----	----	----	----	----	5.46 + 0.40	.4908	----	----	----	----	1	UNCH	
5100	----	----	----	----	----	----	----	5.27 + 0.39	.4798	----	----	----	----	1	UNCH	
5125	----	----	----	----	----	----	----	5.18 + 0.39	.4744	----	----	----	----	4	UNCH	
5200	----	----	----	----	----	----	----	4.91 + 0.37	.4582	----	----	----	----	11	UNCH	
5250	----	----	----	----	----	----	----	4.73 + 0.36	.4472	----	----	----	----	130	UNCH	
5300	----	----	----	----	----	----	----	4.56 + 0.35	.4365	----	----	----	----	15		

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016 PG63				
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																			
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																			
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
AO CALL		CRUDE OIL APO OPTIONS																	
SEP17																			
5000	----	----	----	----	----	----	----	----	5.95 + 0.40	.5112	----	----	----	----	140	UNCH			
5025	----	----	----	----	----	----	----	----	5.85 + 0.40	.5058	----	----	----	----	3	UNCH			
5050	----	----	----	----	----	----	----	----	5.75 + 0.39	.5003	----	----	----	----	1	UNCH			
5100	----	----	----	----	----	----	----	----	5.55 + 0.38	.4894	----	----	----	----	1	UNCH			
5125	----	----	----	----	----	----	----	----	5.45 + 0.37	.4840	----	----	----	----	4	UNCH			
5200	----	----	----	----	----	----	----	----	5.17 + 0.35	.4679	----	----	----	----	11	UNCH			
5250	----	----	----	----	----	----	----	----	4.98 + 0.34	.4570	----	----	----	----	130	UNCH			
5300	----	----	----	----	----	----	----	----	4.81 + 0.33	.4466	----	----	----	----	15	UNCH			
5350	----	----	----	----	----	----	----	----	4.64 + 0.32	.4361	----	----	----	----	10	UNCH			
5400	----	----	----	----	----	----	----	----	4.47 + 0.31	.4256	----	----	----	----	3	UNCH			
5450	----	----	----	----	----	----	----	----	4.30 + 0.29	.4150	----	----	----	----	101	UNCH			
5500	----	----	----	----	----	----	----	----	4.15 + 0.29	.4050	----	----	----	----	681	UNCH			
5550	----	----	----	----	----	----	----	----	3.99 + 0.28	.3946	----	----	----	----	85	UNCH			
5600	----	----	----	----	----	----	----	----	3.84 + 0.27	.3844	----	----	----	----	125	UNCH			
5650	----	----	----	----	----	----	----	----	3.69 + 0.25	.3743	----	----	----	----	1	UNCH			
5700	----	----	----	----	----	----	----	----	3.55 + 0.24	.3644	----	----	----	----	1	UNCH			
5800	----	----	----	----	----	----	----	----	3.28 + 0.22	.3450	----	----	----	----	1	UNCH			
5900	----	----	----	----	----	----	----	----	3.03 + 0.20	.3262	----	----	----	----	1	UNCH			
5950	----	----	----	----	----	----	----	----	2.91 + 0.19	.3170	----	----	----	----	1	UNCH			
6000	----	----	----	----	----	----	----	----	2.79 + 0.18	.3077	----	----	----	----	895	UNCH			
6300	----	----	----	----	----	----	----	----	2.22 + 0.14	.2592	----	----	----	----	1	UNCH			
6350	----	----	----	----	----	----	----	----	2.14 + 0.14	.2520	----	----	----	----	100	UNCH			
6450	----	----	----	----	----	----	----	----	1.99 + 0.14	.2380	----	----	----	----	75	UNCH			
6500	----	----	----	----	----	----	----	----	1.91 + 0.12	.2308	----	----	----	----	490	UNCH			
6600	----	----	----	----	----	----	----	----	1.77 + 0.11	.2174	----	----	----	----	1	UNCH			
6700	----	----	----	----	----	----	----	----	1.64 + 0.11	.2047	----	----	----	----	45	UNCH			
7000	----	----	----	----	----	----	----	----	1.29 + 0.07	.1693	----	----	----	----	377	UNCH			
7500	----	----	----	----	----	----	----	----	1.90 + 0.05	.1254	----	----	----	----	363	UNCH			
7900	----	----	----	----	----	----	----	----	0.68 + 0.03	.0987	----	----	----	----	25	UNCH			
8000	----	----	----	----	----	----	----	----	0.64 + 0.03	.0936	----	----	----	----	170	UNCH			
8500	----	----	----	----	----	----	----	----	0.46 + 0.02	.0701	----	----	----	----	492	UNCH			
8900	----	----	----	----	----	----	----	----	0.36 + 0.02	.0563	----	----	----	----	25	UNCH			
9000	----	----	----	----	----	----	----	----	0.34 + 0.02	.0534	----	----	----	----	10	UNCH			
9500	----	----	----	----	----	----	----	----	0.26 + 0.02	.0417	----	----	----	----	30	UNCH			
10000	----	----	----	----	----	----	----	----	0.20 + 0.01	.0327	----	----	----	----	287	UNCH			
10500	----	----	----	----	----	----	----	----	0.16 + 0.02	.0265	----	----	----	----	225	UNCH			
TOTAL															5014				
OCT17																			
4200	----	----	----	----	----	----	----	----	10.19 + 0.57	.6881	----	----	----	----	10	UNCH			
4500	----	----	----	----	----	----	----	----	8.55 + 0.52	.6261	----	----	----	----	54	UNCH			
4650	----	----	----	----	----	----	----	----	7.79 + 0.49	.5942	----	----	----	----	2	UNCH			
4900	----	----	----	----	----	----	----	----	6.64 + 0.44	.5408	----	----	----	----	20	UNCH			
5000	----	----	----	----	----	----	----	----	6.21 + 0.42	.5193	----	----	----	----	140	UNCH			
5025	----	----	----	----	----	----	----	----	6.10 + 0.41	.5138	----	----	----	----	3	UNCH			
5050	----	----	----	----	----	----	----	----	6.00 + 0.41	.5085	----	----	----	----	1	UNCH			
5075	----	----	----	----	----	----	----	----	5.90 + 0.41	.5032	----	----	----	----	1	UNCH			
5100	----	----	----	----	----	----	----	----	5.80 + 0.40	.4979	----	----	----	----	1	UNCH			
5125	----	----	----	----	----	----	----	----	5.70 + 0.39	.4925	----	----	----	----	4	UNCH			
5200	----	----	----	----	----	----	----	----	5.41 + 0.38	.4766	----	----	----	----	11	UNCH			
5250	----	----	----	----	----	----	----	----	5.22 + 0.36	.4660	----	----	----	----	130	UNCH			
5300	----	----	----	----	----	----	----	----	5.04 + 0.35	.4555	----	----	----	----	15	UNCH			
5350	----	----	----	----	----	----	----	----	4.86 + 0.34	.4450	----	----	----	----	10	UNCH			
5400	----	----	----	----	----	----	----	----	4.69 + 0.33	.4347	----	----	----	----	3	UNCH			
5450	----	----	----	----	----	----	----	----	4.53 + 0.33	.4247	----	----	----	----	101	UNCH			
5500	----	----	----	----	----	----	----	----	4.37 + 0.32	.4146	----	----	----	----	381	UNCH			
5550	----	----	----	----	----	----	----	----	4.21 + 0.31	.4044	----	----	----	----	85	UNCH			
5600	----	----	----	----	----	----	----	----	4.06 + 0.30	.3946	----	----	----	----	125	UNCH			
5650	----	----	----	----	----	----	----	----	3.91 + 0.29	.3847	----	----	----	----	1	UNCH			
5700	----	----	----	----	----	----	----	----	3.77 + 0.28	.3751	----	----	----	----	1	UNCH			
5800	----	----	----	----	----	----	----	----	3.50 + 0.25	.3561	----	----	----	----	1	UNCH			
5900	----	----	----	----	----	----	----	----	3.25 + 0.23	.3379	----	----	----	----	1	UNCH			
6000	----	----	----	----	----	----	----	----	3.01 + 0.21	.3199	----	----	----	----	895	UNCH			
6200	----	----	----	----	----	----	----	----	2.59 + 0.18	.2865	----	----	----	----	1	UNCH			
6300	----	----	----	----	----	----	----	----	2.40 + 0.17	.2707	----	----	----	----	1	UNCH			
6350	----	----	----	----	----	----	----	----	2.31 + 0.16	.2631	----	----	----	----	100	UNCH			
6400	----	----	----	----	----	----	----	----	2.23 + 0.16	.2560	----	----	----	----	1	UNCH			
6450	----	----	----	----	----	----	----	----	2.15 + 0.16	.2489	----	----	----	----	75	UNCH			
6500	----	----	----	----	----	----	----	----	2.07 + 0.15	.2418	----	----	----	----	490	UNCH			
6600	----	----	----	----	----	----	----	----	1.92 + 0.13	.2281	----	----	----	----	1	UNCH			
6625	----	----	----	----	----	----	----	----	1.88 + 0.12	.2246	----	----	----	----	8	UNCH			
6700	----	----	----	----	----	----	----	----	1.78 + 0.11	.2151	----	----	----	----	45	UNCH			
7000	----	----	----	----	----	----	----	----	1.42 + 0.08	.1798	----	----	----	----	277	UNCH			
7500	----	----	----	----	----	----	----	----	1.00 + 0.06	.1346	----	----	----	----	363	UNCH			
7900	----	----	----	----	----	----	----	----	0.76 + 0.04	.1066	----	----	----	----	25	UNCH			
8000	----	----	----	----	----	----	----	----	0.71 + 0.03	.1006	----	----	----	----	295	UNCH			
8500	----	----	----	----	----	----	----	----	0.52 + 0.03	.0765	----	----	----	----	492	UNCH			
8900	----	----	----	----	----	----	----	----	0.42 + 0.03	.0630	----	----	----	----	25	UNCH			
9000	----	----	----	----	----	----	----	----	0.39 + 0.02	.0591	----	----	----	----	10	UNCH			
9500	----	----	----	----	----	----	----	----	0.30 + 0.02	.0465	----	----	----	----	30	UNCH			
10000	----	----	----	----	----	----	----	----	0.23 + 0.01	.0365	----	----	----	----	87	UNCH			
10500	----	----	----	----	----	----	----	----	0.18 + 0.01	.0290	----	----	----	----	225	UNCH			
TOTAL															4547				
NOV17																			
4200	----	----	----	----	----	----	----	----	10.47 + 0.56	.6921	----	----	----	----	10	UNCH			
4500	----	----	----	----	----	----	----												

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016 PG63						
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																					
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																					
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
AO CALL		CRUDE OIL APO OPTIONS																			
JUL18																					
10000		----	----	----	----	----	----	----	----	0.43	+	0.03	.0584	----	----	----	----	91	UNCH		
TOTAL																				447	
AUG18																					
5000		----	----	----	----	----	----	----	----	8.02	+	0.38	.5688	----	----	----	----	40	UNCH		
5500		----	----	----	----	----	----	----	----	5.98	+	0.30	.4750	----	----	----	----	45	UNCH		
6000		----	----	----	----	----	----	----	----	4.35	+	0.23	.3852	----	----	----	----	80	UNCH		
6500		----	----	----	----	----	----	----	----	3.15	+	0.21	.3062	----	----	----	----	55	UNCH		
7000		----	----	----	----	----	----	----	----	2.29	+	0.15	.2406	----	----	----	----	21	UNCH		
7500		----	----	----	----	----	----	----	----	1.66	+	0.09	.1869	----	----	----	----	25	UNCH		
10000		----	----	----	----	----	----	----	----	0.44	+	0.03	.0594	----	----	----	----	91	UNCH		
TOTAL																				357	
SEP18																					
5000		----	----	----	----	----	----	----	----	8.19	+	0.39	.5729	----	----	----	----	40	UNCH		
5500		----	----	----	----	----	----	----	----	6.12	+	0.34	.4797	----	----	----	----	45	UNCH		
6000		----	----	----	----	----	----	----	----	4.50	+	0.29	.3914	----	----	----	----	80	UNCH		
6500		----	----	----	----	----	----	----	----	3.28	+	0.21	.3128	----	----	----	----	55	UNCH		
7000		----	----	----	----	----	----	----	----	2.38	+	0.15	.2461	----	----	----	----	21	UNCH		
7500		----	----	----	----	----	----	----	----	1.75	+	0.09	.1931	----	----	----	----	25	UNCH		
10000		----	----	----	----	----	----	----	----	0.46	+	0.01	.0614	----	----	----	----	91	UNCH		
TOTAL																				357	
OCT18																					
5000		----	----	----	----	----	----	----	----	8.35	+	0.41	.5769	----	----	----	----	40	UNCH		
5500		----	----	----	----	----	----	----	----	6.28	+	0.35	.4848	----	----	----	----	45	UNCH		
6000		----	----	----	----	----	----	----	----	4.65	+	0.29	.3975	----	----	----	----	80	UNCH		
6500		----	----	----	----	----	----	----	----	3.39	+	0.19	.3184	----	----	----	----	55	UNCH		
7000		----	----	----	----	----	----	----	----	2.46	+	0.12	.2510	----	----	----	----	21	UNCH		
7500		----	----	----	----	----	----	----	----	1.82	+	0.08	.1979	----	----	----	----	25	UNCH		
10000		----	----	----	----	----	----	----	----	0.48	-	0.02	.0634	----	----	----	----	91	UNCH		
TOTAL																				357	
NOV18																					
5000		----	----	----	----	----	----	----	----	8.49	+	0.38	.5805	----	----	----	----	40	UNCH		
5500		----	----	----	----	----	----	----	----	6.40	+	0.32	.4889	----	----	----	----	45	UNCH		
6000		----	----	----	----	----	----	----	----	4.75	+	0.25	.4018	----	----	----	----	80	UNCH		
6500		----	----	----	----	----	----	----	----	3.47	+	0.13	.3226	----	----	----	----	55	UNCH		
7000		----	----	----	----	----	----	----	----	2.54	+	0.08	.2557	----	----	----	----	21	UNCH		
7500		----	----	----	----	----	----	----	----	1.89	+	0.07	.2026	----	----	----	----	25	UNCH		
10000		----	----	----	----	----	----	----	----	0.52	-	0.02	.0672	----	----	----	----	91	UNCH		
TOTAL																				357	
DEC18																					
5000		----	----	----	----	----	----	----	----	8.61	+	0.37	.5829	----	----	----	----	40	UNCH		
5500		----	----	----	----	----	----	----	----	6.51	+	0.31	.4921	----	----	----	----	45	UNCH		
6000		----	----	----	----	----	----	----	----	4.84	+	0.22	.4052	----	----	----	----	80	UNCH		
6500		----	----	----	----	----	----	----	----	3.58	+	0.16	.3276	----	----	----	----	55	UNCH		
7000		----	----	----	----	----	----	----	----	2.63	+	0.10	.2607	----	----	----	----	21	UNCH		
7500		----	----	----	----	----	----	----	----	1.98	+	0.07	.2083	----	----	----	----	25	UNCH		
10000		----	----	----	----	----	----	----	----	0.56	-	0.02	.0709	----	----	----	----	91	UNCH		
TOTAL																				357	
JAN19																					
7000		----	----	----	----	----	----	----	----	2.72	+	0.13	.2656	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.13	+	0.03	.1301	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.60		UNCH	.0745	----	----	----	----	1	UNCH		
TOTAL																				52	
FEB19																					
7000		----	----	----	----	----	----	----	----	2.77	+	0.10	.2684	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.16	+	0.02	.1324	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.63		UNCH	.0771	----	----	----	----	1	UNCH		
TOTAL																				52	
MAR19																					
7000		----	----	----	----	----	----	----	----	2.83	+	0.08	.2717	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.18	+	0.01	.1339	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.65		UNCH	.0789	----	----	----	----	1	UNCH		
TOTAL																				52	
APR19																					
7000		----	----	----	----	----	----	----	----	2.91	+	0.06	.2759	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.22		UNCH	.1370	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.68	-	0.01	.0814	----	----	----	----	1	UNCH		
TOTAL																				52	
MAY19																					
7000		----	----	----	----	----	----	----	----	2.98	+	0.07	.2797	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.25		UNCH	.1392	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.69	-	0.01	.0823	----	----	----	----	1	UNCH		
TOTAL																				52	
JUN19																					
7000		----	----	----	----	----	----	----	----	3.05	+	0.09	.2832	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.29	+	0.01	.1421	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.72		UNCH	.0848	----	----	----	----	1	UNCH		
TOTAL																				52	
JUL19																					
7000		----	----	----	----	----	----	----	----	3.16	+	0.09	.2886	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.37	+	0.03	.1477	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.77	+	0.01	.0889	----	----	----	----	1	UNCH		
TOTAL																				52	
AUG19																					
7000		----	----	----	----	----	----	----	----	3.26	+	0.10	.2935	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.43	+	0.04	.1519	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.81	+	0.01	.0921	----	----	----	----	1	UNCH		
TOTAL																				52	
SEP19																					
7000		----	----	----	----	----	----	----	----	3.36	+	0.11	.2983	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.48	+	0.04	.1553	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.84	+	0.02	.0945	----	----	----	----	1	UNCH		
TOTAL																				52	
OCT19																					
7000		----	----	----	----	----	----	----	----	3.44	+	0.13	.3022	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.54	+	0.05	.1594	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.87	+	0.02	.0969	----	----	----	----	1	UNCH		
TOTAL																				52	
NOV19																					
7000		----	----	----	----	----	----	----	----	3.50	+	0.13	.3052	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.60	+	0.06	.1633	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.92	+	0.03	.1007	----	----	----	----	1	UNCH		
TOTAL																				52	
DEC19																					
7000		----	----	----	----	----	----	----	----	3.56	+	0.14	.3080	----	----	----	----	1	UNCH		
8600		----	----	----	----	----	----	----	----	1.59	+	0.06	.1628	----	----	----	----	50	UNCH		
10000		----	----	----	----	----	----	----	----	0.90	+	0.03	.0992	----	----	----	----	1	UNCH		
TOTAL																				52	
JAN20																					
7000		----	----	----	----	----	----	----	----	3.66	+	0.13	.3124	----	----	----	----	1	UNCH		
10000		----	----	----	----	----	----	----	----	0.94	+	0.02	.1022	----	----	----	----	1	UNCH		
TOTAL																				2	

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO CALL				CRUDE	OIL	APO	OPTIONS								
FEB20															
7000	----							3.77 + 0.13	.3171	----	----	----	----	1	UNCH
10000	----	----						0.99 + 0.02	.1059	----	----	----	----	1	UNCH
TOTAL														2	
MAR20															
7000	----							3.81 + 0.12	.3190	----	----	----	----	1	UNCH
10000	----	----						1.01 + 0.03	.1074	----	----	----	----	1	UNCH
TOTAL														2	
APR20															
7000	----							3.87 + 0.12	.3218	----	----	----	----	1	UNCH
10000	----	----						1.02 + 0.05	.1082	----	----	----	----	1	UNCH
TOTAL														2	
MAY20															
7000	----							3.93 + 0.11	.3244	----	----	----	----	1	UNCH
10000	----	----						1.02 + 0.02	.1082	----	----	----	----	1	UNCH
TOTAL														2	
JUN20															
7000	----							4.00 + 0.12	.3272	----	----	----	----	1	UNCH
10000	----	----						1.05 + 0.02	.1103	----	----	----	----	1	UNCH
TOTAL														2	
JUL20															
7000	----							4.05 + 0.10	.3293	----	----	----	----	1	UNCH
10000	----	----						1.07 + 0.02	.1118	----	----	----	----	1	UNCH
TOTAL														2	
AUG20															
7000	----							4.14 + 0.10	.3330	----	----	----	----	1	UNCH
10000	----	----						1.10 + 0.01	.1139	----	----	----	----	1	UNCH
TOTAL														2	
SEP20															
7000	----							4.20 + 0.10	.3356	----	----	----	----	1	UNCH
10000	----	----						1.12 + 0.01	.1153	----	----	----	----	1	UNCH
TOTAL														2	
OCT20															
7000	----							4.30 + 0.10	.3397	----	----	----	----	1	UNCH
10000	----	----						1.17 + 0.02	.1188	----	----	----	----	1	UNCH
TOTAL														2	
NOV20															
7000	----							4.40 + 0.07	.3437	----	----	----	----	1	UNCH
10000	----	----						1.24 + 0.01	.1235	----	----	----	----	1	UNCH
TOTAL														2	
DEC20															
7000	----							4.38 + 0.04	.3431	----	----	----	----	1	UNCH
10000	----	----						1.21 - 0.01	.1215	----	----	----	----	1	UNCH
TOTAL														2	
AO PUT				CRUDE	OIL	APO	OPTIONS								
AUG16															
2800	----							0.01 UNCH	.0000	----	----	----	----	1	UNCH
2850	----							0.01 UNCH	.0000	----	----	----	----	2	UNCH
3000	----							0.01 UNCH	.0002	----	----	----	----	16	UNCH
3200	----							0.01 - 0.01	.0025	----	----	----	----	21	UNCH
3250	----							0.01 - 0.01	.0043	----	----	----	----	6	UNCH
3300	----							0.01 - 0.02	.0070	----	----	----	----	1	UNCH
3500	----							0.03 - 0.07	.0216	----	----	----	----	376	UNCH
3600	----							0.06 - 0.12	.0419	----	----	----	----	5	UNCH
3700	----							0.12 - 0.19	.0790	----	----	----	----	9	UNCH
3800	----							0.23 - 0.30	.1402	----	----	----	----	49	UNCH
3900	----							0.42 - 0.44	.2316	----	----	----	----	100	UNCH
3950	----	0.72						0.55 NEW	----	----	15	----	----	15 +	
4000	----							0.71 - 0.60	.3508	----	----	----	----	1259	UNCH
4100	----							1.14 - 0.77	.4908	----	----	----	----	3	UNCH
4200	----							1.72 - 0.91	.6315	----	----	----	----	70	UNCH
4250	----							2.06 - 0.98	.6963	----	----	----	----	1	UNCH
4300	----							2.43 - 1.03	.7550	----	----	----	----	190	UNCH
4400	----							3.25 - 1.11	.8490	----	----	----	----	5	UNCH
4500	----							4.15 - 1.16	.9107	----	----	----	----	1026	UNCH
4600	----							5.09 - 1.18	.9516	----	----	----	----	50	UNCH
4700	----							6.06 - 1.20	.9743	----	----	----	----	251	UNCH
4750	----							6.55 - 1.20	.9757	----	----	----	----	50	UNCH
4800	----							7.05 - 1.19	.9832	----	----	----	----	125	UNCH
5000	----							9.03 - 1.20	.9959	----	----	----	----	1054	UNCH
5050	----							9.53 - 1.20	.9973	----	----	----	----	116	UNCH
5100	----							10.03 - 1.20	.9982	----	----	----	----	50	UNCH
5150	----							10.53 - 1.20	.9988	----	----	----	----	52	UNCH
5300	----							12.03 - 1.20	.9997	----	----	----	----	40	UNCH
5500	----							14.03 - 1.20	.9999	----	----	----	----	1273	UNCH
5700	----							16.03 - 1.20	.9999	----	----	----	----	176	UNCH
5800	----							17.03 - 1.20	1.0000	----	----	----	----	100	UNCH
6000	----							19.02 - 1.20	1.0000	----	----	----	----	1526	UNCH
6500	----							24.02 - 1.20	1.0000	----	----	----	----	480	UNCH
7000	----							29.02 - 1.20	1.0000	----	----	----	----	680	UNCH
7300	----							32.02 - 1.20	1.0000	----	----	----	----	25	UNCH
7500	----							34.02 - 1.20	1.0000	----	----	----	----	500	UNCH
7700	----							36.02 - 1.20	1.0000	----	----	----	----	22	UNCH
8000	----							39.02 - 1.20	1.0000	----	----	----	----	430	UNCH
8400	----							43.02 - 1.20	1.0000	----	----	----	----	26	UNCH
8500	----							44.02 - 1.20	1.0000	----	----	----	----	510	UNCH
9000	----							49.02 - 1.19	1.0000	----	----	----	----	530	UNCH
TOTAL											15			11221 +	15
SEP16															
2850	----							0.04 - 0.02	.0133	----	----	----	----	2	UNCH
3000	----							0.07 - 0.03	.0229	----	----	----	----	15	UNCH
3200	----							0.14 - 0.07	.0443	----	----	----	----	21	UNCH
3250	----							0.17 - 0.08	.0527	----	----	----	----	6	UNCH
3300	----							0.20 - 0.10	.0613	----	----	----	----	1	UNCH
3500	----							0.39 - 0.18	.1112	----	----	----	----	376	UNCH
3600	----							0.54 - 0.22	.1466	----	----	----	----	5	UNCH
3700	----							0.72 - 0.28	.1873	----	----	----	----	9	UNCH
3800	----							0.95 - 0.35	.2352	----	----	----	----	48	UNCH
4000	----							1.58 - 0.50	.3496	----	----	----	----	1360	UNCH
4100	----							1.99 - 0.58	.4138	----	----	----	----	3	UNCH
4200	----							2.46 - 0.68	.4803	----	----	----	----	59	UNCH
4250	----							2.72 - 0.72	.5141	----	----	----	----	1	UNCH
4300	----							3.00 - 0.77	.5476	----	----	----	----	90	UNCH
4400	----							3.61 - 0.85	.6133	----	----	----	----	3	UNCH
4500	----							4.28 - 0.92	.6759	----	----	----	----	1046	UNCH
4600	----							5.02 - 0.98	.7322	----	----	----	----	50	UNCH
4700	----							5.81 - 1.03	.7823	----	----	----	----	251	UNCH
4750	----							6.22 - 1.06	.8052	----	----	----	----	50	UNCH
4800	----							6.64 - 1.09	.8265	----	----	----	----	125	UNCH
4825	----							6.85 - 1.10	.8352	----	----	----	----	25	UNCH
4850	----							7.07 - 1.11	.8459	----	----	----	----	25	UNCH
4900	----							7.51 - 1.13	.8613	----	----	----	----	50	UNCH
5000	----							8.41 - 1.16	.8917	----	----	----	----	1128	UNCH
5050	----							8.87 - 1.18	.9045	----	----	----	----	116	UNCH
5100	----							9.34 - 1.19	.9148	----	----	----	----	50	UNCH
5150	----							9.81 - 1.20	.9250	----	----	----	----	52	UNCH
5300	----							11.25 - 1.21	.9498	----	----	----	----	40	UNCH
5500	----							13.19 - 1.24	.9694	----	----	----	----	1273	UNCH

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO PUT			CRUDE OIL APO	OPTIONS												
SEP16																
5700	----	----		----	----	----		15.16	- 1.25	.9817	----	----	----	----	----	176 UNCH
5800	----	----		----	----	----		16.15	- 1.25	.9860	----	----	----	----	----	100 UNCH
6000	----	----		----	----	----		18.14	- 1.25	.9906	----	----	----	----	----	1526 UNCH
6500	----	----		----	----	----		23.12	- 1.26	.9981	----	----	----	----	----	480 UNCH
7000	----	----		----	----	----		28.11	- 1.26	.9996	----	----	----	----	----	680 UNCH
7300	----	----		----	----	----		31.11	- 1.26	.9998	----	----	----	----	----	25 UNCH
7500	----	----		----	----	----		33.11	- 1.26	.9999	----	----	----	----	----	500 UNCH
7700	----	----		----	----	----		35.11	- 1.26	.9999	----	----	----	----	----	22 UNCH
8000	----	----		----	----	----		38.11	- 1.25	.9999	----	----	----	----	----	430 UNCH
8400	----	----		----	----	----		42.10	- 1.26	1.0000	----	----	----	----	----	26 UNCH
8500	----	----		----	----	----		43.10	- 1.26	1.0000	----	----	----	----	----	510 UNCH
9000	----	----		----	----	----		48.10	- 1.26	1.0000	----	----	----	----	----	530 UNCH
TOTAL																11285
OCT16																
2850	----	----		----	----	----		0.13	- 0.04	.0306	----	----	----	----	----	2 UNCH
3000	----	----		----	----	----		0.20	- 0.07	.0458	----	----	----	----	----	125 UNCH
3200	----	----		----	----	----		0.36	- 0.10	.0772	----	----	----	----	----	18 UNCH
3250	----	----		----	----	----		0.41	- 0.12	.0866	----	----	----	----	----	5 UNCH
3300	----	----		----	----	----		0.46	- 0.14	.0963	----	----	----	----	----	1 UNCH
3500	----	----		----	----	----		0.76	- 0.20	.1479	----	----	----	----	----	276 UNCH
3600	----	----		----	----	----		0.95	- 0.24	.1786	----	----	----	----	----	3 UNCH
3700	----	----		----	----	----		1.18	- 0.29	.2135	----	----	----	----	----	9 UNCH
3750	----	----		----	----	----		1.31	- 0.31	.2323	----	----	----	----	----	15 UNCH
3800	----	----		----	----	----		1.45	- 0.33	.2519	----	----	----	----	----	49 UNCH
4000	----	----		----	----	----		2.11	- 0.44	.3376	----	----	----	----	1259 UNCH	
4100	----	----		----	----	----		2.51	- 0.49	.3842	----	----	----	----	----	3 UNCH
4200	----	----		----	----	----		2.96	- 0.55	.4325	----	----	----	----	----	52 UNCH
4250	----	----		----	----	----		3.20	- 0.59	.4571	----	----	----	----	----	1 UNCH
4400	----	----		----	----	----		4.01	- 0.68	.5310	----	----	----	----	----	3 UNCH
4500	----	----		----	----	----		4.61	- 0.73	.5795	----	----	----	----	----	1866 UNCH
4600	----	----		----	----	----		5.25	- 0.79	.6270	----	----	----	----	----	50 UNCH
4700	----	----		----	----	----		5.94	- 0.84	.6720	----	----	----	----	----	152 UNCH
4750	----	----		----	----	----		6.30	- 0.87	.6937	----	----	----	----	----	150 UNCH
4800	----	----		----	----	----		6.67	- 0.90	.7137	----	----	----	----	----	125 UNCH
5000	----	----		----	----	----		8.26	- 0.98	.7881	----	----	----	----	----	778 UNCH
5050	----	----		----	----	----		8.67	- 1.01	.8039	----	----	----	----	----	116 UNCH
5100	----	----		----	----	----		9.09	- 1.03	.8197	----	----	----	----	----	50 UNCH
5150	----	----		----	----	----		9.53	- 1.04	.8328	----	----	----	----	----	52 UNCH
5300	----	----		----	----	----		10.86	- 1.08	.8701	----	----	----	----	----	40 UNCH
5500	----	----		----	----	----		12.70	- 1.13	.9066	----	----	----	----	----	1553 UNCH
5700	----	----		----	----	----		14.60	- 1.16	.9350	----	----	----	----	----	176 UNCH
5800	----	----		----	----	----		15.56	- 1.17	.9438	----	----	----	----	----	100 UNCH
6000	----	----		----	----	----		17.51	- 1.18	.9608	----	----	----	----	----	1625 UNCH
6500	----	----		----	----	----		22.43	- 1.20	.9826	----	----	----	----	----	480 UNCH
7000	----	----		----	----	----		27.40	- 1.20	.9897	----	----	----	----	----	1360 UNCH
7300	----	----		----	----	----		30.39	- 1.20	.9930	----	----	----	----	----	25 UNCH
7500	----	----		----	----	----		32.38	- 1.21	.9962	----	----	----	----	----	500 UNCH
7700	----	----		----	----	----		34.38	- 1.20	.9974	----	----	----	----	----	22 UNCH
8000	----	----		----	----	----		37.37	- 1.21	.9986	----	----	----	----	----	405 UNCH
8400	----	----		----	----	----		41.36	- 1.21	.9993	----	----	----	----	----	26 UNCH
8500	----	----		----	----	----		42.36	- 1.21	.9995	----	----	----	----	----	160 UNCH
9000	----	----		----	----	----		47.35	- 1.21	.9998	----	----	----	----	----	400 UNCH
TOTAL																12032
NOV16																
3000	----	----		----	----	----		0.34	- 0.09	.0617	----	----	----	----	----	125 UNCH
3200	----	----		----	----	----		0.55	- 0.13	.0942	----	----	----	----	----	18 UNCH
3250	----	----		----	----	----		0.61	- 0.14	.1034	----	----	----	----	----	5 UNCH
3300	----	----		----	----	----		0.68	- 0.16	.1136	----	----	----	----	----	1 UNCH
3500	----	----		----	----	----		1.03	- 0.22	.1614	----	----	----	----	----	276 UNCH
3600	----	----		----	----	----		1.25	- 0.25	.1894	----	----	----	----	----	3 UNCH
3700	----	----		----	----	----		1.50	- 0.29	.2198	----	----	----	----	----	9 UNCH
3750	----	----		----	----	----		1.64	- 0.30	.2359	----	----	----	----	----	15 UNCH
3800	----	----		----	----	----		1.78	- 0.33	.2523	----	----	----	----	----	48 UNCH
4000	----	----		----	----	----		2.45	- 0.42	.3239	----	----	----	----	1255 UNCH	
4100	----	----		----	----	----		2.85	- 0.46	.3625	----	----	----	----	----	3 UNCH
4200	----	----		----	----	----		3.28	- 0.50	.4022	----	----	----	----	----	52 UNCH
4250	----	----		----	----	----		3.51	- 0.53	.4224	----	----	----	----	----	1 UNCH
4400	----	----		----	----	----		4.27	- 0.60	.4838	----	----	----	----	----	1 UNCH
4500	----	----		----	----	----		4.82	- 0.66	.5248	----	----	----	----	----	1926 UNCH
4600	----	----		----	----	----		5.42	- 0.70	.5656	----	----	----	----	----	50 UNCH
4700	----	----		----	----	----		6.06	- 0.74	.6051	----	----	----	----	----	152 UNCH
4750	----	----		----	----	----		6.39	- 0.77	.6241	----	----	----	----	----	150 UNCH
4800	----	----		----	----	----		6.73	- 0.79	.6431	----	----	----	----	----	125 UNCH
5000	----	----		----	----	----		8.19	- 0.86	.7139	----	----	----	----	----	777 UNCH
5050	----	----		----	----	----		8.58	- 0.88	.7299	----	----	----	----	----	116 UNCH
5100	----	----		----	----	----		8.97	- 0.90	.7450	----	----	----	----	----	50 UNCH
5150	----	----		----	----	----		9.38	- 0.91	.7601	----	----	----	----	----	52 UNCH
5300	----	----		----	----	----		10.61	- 0.98	.8017	----	----	----	----	----	40 UNCH
5500	----	----		----	----	----		12.36	- 1.02	.8477	----	----	----	----	----	1553 UNCH
5700	----	----		----	----	----		14.17	- 1.06	.8829	----	----	----	----	----	176 UNCH
5800	----	----		----	----	----		15.09	- 1.09	.8989	----	----	----	----	----	100 UNCH
6000	----	----		----	----	----		16.98	- 1.11	.9229	----	----	----	----	----	1625 UNCH
6500	----	----		----	----	----		21.82	- 1.15	.9589	----	----	----	----	----	480 UNCH
7000	----	----		----	----	----		26.74	- 1.17	.9772	----	----	----	----	----	1360 UNCH
7300	----	----		----	----	----		29.71	- 1.17	.9851	----	----	----	----	----	25 UNCH
7500	----	----		----	----	----		31.70	- 1.17	.9880	----	----	----	----	----	500 UNCH
7700	----	----		----	----	----		33.69	- 1.17	.9884	----	----	----	----	----	22 UNCH
8000	----	----		----	----	----		36.68	- 1.17	.9912	----	----	----	----	----	

PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AO PUT	CRUDE OIL APO OPTIONS													
DEC16														
7500	----	----		----	----	----		31.09 - 1.11	.9769	----	----	----	----	500 UNCH
7700	----	----		----	----	----		33.07 - 1.11	.9816	----	----	----	----	22 UNCH
8000	----	----		----	----	----		36.04 - 1.12	.9845	----	----	----	----	405 UNCH
8400	----	----		----	----	----		40.02 - 1.12	.9894	----	----	----	----	26 UNCH
8500	----	----		----	----	----		41.01 - 1.13	.9895	----	----	----	----	160 UNCH
9000	----	----		----	----	----		45.99 - 1.13	.9944	----	----	----	----	400 UNCH
TOTAL														12041
JAN17														
2500	----	----		----	----	----		0.20 - 0.04	.0300	----	----	----	----	70 UNCH
3000	----	----		----	----	----		0.62 - 0.11	.0824	----	----	----	----	172 UNCH
3250	----	----		----	----	----		0.99 - 0.16	.1234	----	----	----	----	1 UNCH
3500	----	----		----	----	----		1.50 - 0.22	.1748	----	----	----	----	247 UNCH
3700	----	----		----	----	----		2.02 - 0.27	.2229	----	----	----	----	4 UNCH
3750	----	----		----	----	----		2.16 - 0.29	.2357	----	----	----	----	6 UNCH
3800	----	----		----	----	----		2.32 - 0.30	.2492	----	----	----	----	16 UNCH
4000	----	----		----	----	----		3.00 - 0.37	.3052	----	----	----	----	2094 UNCH
4100	----	----		----	----	----		3.39 - 0.40	.3350	----	----	----	----	3 UNCH
4200	----	----		----	----	----		3.81 - 0.44	.3656	----	----	----	----	4 UNCH
4250	----	----		----	----	----		4.03 - 0.45	.3812	----	----	----	----	195 UNCH
4400	----	----		----	----	----		4.74 - 0.51	.4287	----	----	----	----	1 UNCH
4500	----	----		----	----	----		5.25 - 0.55	.4609	----	----	----	----	825 UNCH
4800	----	----		----	----	----		6.98 - 0.66	.5568	----	----	----	----	1 UNCH
4900	----	----		----	----	----		7.62 - 0.69	.5875	----	----	----	----	30 UNCH
5000	----	----		----	----	----		8.28 - 0.73	.6182	----	----	----	----	334 UNCH
5500	----	----		----	----	----		12.03 - 0.87	.7516	----	----	----	----	295 UNCH
6000	----	----		----	----	----		16.31 - 0.97	.8469	----	----	----	----	415 UNCH
6500	----	----		----	----	----		20.93 - 1.03	.9070	----	----	----	----	105 UNCH
7000	----	----		----	----	----		25.73 - 1.05	.9436	----	----	----	----	60 UNCH
7500	----	----		----	----	----		30.61 - 1.07	.9638	----	----	----	----	160 UNCH
8000	----	----		----	----	----		35.54 - 1.08	.9766	----	----	----	----	225 UNCH
8300	----	----		----	----	----		38.51 - 1.08	.9811	----	----	----	----	10 UNCH
TOTAL														5273
FEB17														
2500	----	----		----	----	----		0.26 - 0.05	.0351	----	----	----	----	70 UNCH
3000	----	----		----	----	----		0.74 - 0.13	.0889	----	----	----	----	172 UNCH
3250	----	----		----	----	----		1.15 - 0.17	.1294	----	----	----	----	1 UNCH
3500	----	----		----	----	----		1.69 - 0.23	.1785	----	----	----	----	247 UNCH
3700	----	----		----	----	----		2.23 - 0.28	.2237	----	----	----	----	4 UNCH
3750	----	----		----	----	----		2.38 - 0.29	.2358	----	----	----	----	6 UNCH
3800	----	----		----	----	----		2.54 - 0.31	.2482	----	----	----	----	16 UNCH
4000	----	----		----	----	----		3.23 - 0.37	.3001	----	----	----	----	2094 UNCH
4100	----	----		----	----	----		3.62 - 0.40	.3274	----	----	----	----	3 UNCH
4200	----	----		----	----	----		4.04 - 0.42	.3555	----	----	----	----	4 UNCH
4250	----	----		----	----	----		4.26 - 0.44	.3698	----	----	----	----	180 UNCH
4400	----	----		----	----	----		4.95 - 0.49	.4134	----	----	----	----	1 UNCH
4500	----	----		----	----	----		5.45 - 0.53	.4429	----	----	----	----	825 UNCH
4800	----	----		----	----	----		7.14 - 0.63	.5316	----	----	----	----	1 UNCH
4900	----	----		----	----	----		7.75 - 0.67	.5606	----	----	----	----	30 UNCH
5000	----	----		----	----	----		8.40 - 0.70	.5890	----	----	----	----	319 UNCH
5500	----	----		----	----	----		12.02 - 0.83	.7176	----	----	----	----	295 UNCH
6000	----	----		----	----	----		16.16 - 0.95	.8177	----	----	----	----	415 UNCH
6500	----	----		----	----	----		20.69 - 1.00	.8835	----	----	----	----	105 UNCH
7000	----	----		----	----	----		25.42 - 1.03	.9257	----	----	----	----	60 UNCH
7500	----	----		----	----	----		30.26 - 1.05	.9509	----	----	----	----	160 UNCH
8000	----	----		----	----	----		35.16 - 1.06	.9679	----	----	----	----	225 UNCH
8300	----	----		----	----	----		38.12 - 1.06	.9938	----	----	----	----	10 UNCH
TOTAL														5243
MAR17														
2500	----	----		----	----	----		0.31 - 0.06	.0387	----	----	----	----	70 UNCH
3000	----	----		----	----	----		0.85 - 0.14	.0937	----	----	----	----	172 UNCH
3250	----	----		----	----	----		1.28 - 0.19	.1329	----	----	----	----	1 UNCH
3500	----	----		----	----	----		1.84 - 0.25	.1800	----	----	----	----	247 UNCH
3700	----	----		----	----	----		2.39 - 0.30	.2228	----	----	----	----	4 UNCH
3750	----	----		----	----	----		2.54 - 0.31	.2341	----	----	----	----	6 UNCH
3800	----	----		----	----	----		2.70 - 0.32	.2457	----	----	----	----	1 UNCH
4000	----	----		----	----	----		3.40 - 0.37	.2945	----	----	----	----	2093 UNCH
4100	----	----		----	----	----		3.79 - 0.40	.3201	----	----	----	----	3 UNCH
4200	----	----		----	----	----		4.20 - 0.43	.3463	----	----	----	----	4 UNCH
4250	----	----		----	----	----		4.42 - 0.44	.3597	----	----	----	----	195 UNCH
4400	----	----		----	----	----		5.11 - 0.48	.4003	----	----	----	----	1 UNCH
4500	----	----		----	----	----		5.60 - 0.51	.4279	----	----	----	----	825 UNCH
4800	----	----		----	----	----		7.25 - 0.60	.5112	----	----	----	----	1 UNCH
4900	----	----		----	----	----		7.84 - 0.64	.5385	----	----	----	----	30 UNCH
5000	----	----		----	----	----		8.47 - 0.67	.5659	----	----	----	----	334 UNCH
5500	----	----		----	----	----		12.00 - 0.75	.6899	----	----	----	----	295 UNCH
6000	----	----		----	----	----		16.04 - 0.86	.7903	----	----	----	----	415 UNCH
6500	----	----		----	----	----		20.47 - 0.93	.8606	----	----	----	----	105 UNCH
7000	----	----		----	----	----		25.14 - 0.97	.9073	----	----	----	----	60 UNCH
7500	----	----		----	----	----		29.93 - 1.00	.9378	----	----	----	----	160 UNCH
8000	----	----		----	----	----		34.81 - 1.00	.9570	----	----	----	----	225 UNCH
8300	----	----		----	----	----		37.75 - 1.01	.9848	----	----	----	----	10 UNCH
TOTAL														5257
APR17														
2500	----	----		----	----	----		0.37 - 0.08	.0427	----	----	----	----	40 UNCH
3000	----	----		----	----	----		0.96 - 0.15	.0983	----	----	----	----	83 UNCH
3500	----	----		----	----	----		2.01 - 0.24	.1825	----	----	----	----	273 UNCH
3700	----	----		----	----	----		2.57 - 0.29	.2233	----	----	----	----	7 UNCH
3750	----	----		----	----	----		2.72 - 0.31	.2339	----	----	----	----	6 UNCH
4000	----	----		----	----	----		3.59 - 0.37	.2911	----	----	----	----	2077 UNCH
4100	----	----		----	----	----		3.98 - 0.39	.3152	----	----	----	----	3 UNCH
4200	----	----		----	----	----		4.39 - 0.42	.3399	----	----	----	----	1 UNCH
4250	----	----		----	----	----		4.61 - 0.43	.3525	----	----	----	----	40 UNCH
4400	----	----		----	----	----		5.29 - 0.47	.3908	----	----	----	----	1 UNCH
4500	----	----		----	----	----		5.78 - 0.49	.4168	----	----	----	----	668 UNCH
4800	----	----		----	----	----		7.40 - 0.58	.4952	----	----	----	----	1 UNCH
4900	----	----		----	----	----		7.99 - 0.61	.5213	----	----	----	----	30 UNCH
5000	----	----		----	----	----		8.60 - 0.64	.5472	----	----	----	----	246 UNCH
5500	----	----		----	----	----		12.02 - 0.74	.6686	----	----	----	----	295 UNCH
6000	----	----		----	----	----		15.99 - 0.84	.7671	----	----	----	----	360 UNCH
6500	----	----		----	----	----		20.34 - 0.90	.8403	----				

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016 PG63				
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																			
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																			
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
AO PUT		CRUDE OIL APO OPTIONS																	
MAY17																			
6500		----	----	----	----	----	----	----	----	20.24 - 0.87	.8227	----	----	----	----		105	UNCH	
7000		----	----	----	----	----	----	----	----	24.79 - 0.93	.8768	----	----	----	----		60	UNCH	
7500		----	----	----	----	----	----	----	----	29.51 - 0.94	.9127	----	----	----	----		160	UNCH	
8000		----	----	----	----	----	----	----	----	34.32 - 0.96	.9380	----	----	----	----		225	UNCH	
8300		----	----	----	----	----	----	----	----	37.24 - 0.96	.9688	----	----	----	----		10	UNCH	
TOTAL																			
JUN17																			
2500		----	----	----	----	----	----	----	----	0.49 - 0.07	.0496	----	----	----	----		40	UNCH	
3000		----	----	----	----	----	----	----	----	1.15 - 0.15	.1047	----	----	----	----		83	UNCH	
3500		----	----	----	----	----	----	----	----	2.25 - 0.25	.1842	----	----	----	----		273	UNCH	
3700		----	----	----	----	----	----	----	----	2.84 - 0.28	.2223	----	----	----	----		7	UNCH	
3750		----	----	----	----	----	----	----	----	3.00 - 0.29	.2323	----	----	----	----		6	UNCH	
4000		----	----	----	----	----	----	----	----	3.87 - 0.35	.2847	----	----	----	----	2076	UNCH		
4200		----	----	----	----	----	----	----	----	4.68 - 0.38	.3293	----	----	----	----		1	UNCH	
4250		----	----	----	----	----	----	----	----	4.89 - 0.40	.3408	----	----	----	----		40	UNCH	
4400		----	----	----	----	----	----	----	----	5.57 - 0.43	.3757	----	----	----	----		1	UNCH	
4500		----	----	----	----	----	----	----	----	6.05 - 0.45	.3993	----	----	----	----		673	UNCH	
4800		----	----	----	----	----	----	----	----	7.63 - 0.51	.4711	----	----	----	----		1	UNCH	
4900		----	----	----	----	----	----	----	----	8.20 - 0.54	.4952	----	----	----	----		30	UNCH	
5000		----	----	----	----	----	----	----	----	8.79 - 0.57	.5190	----	----	----	----		246	UNCH	
5500		----	----	----	----	----	----	----	----	12.09 - 0.67	.6331	----	----	----	----		315	UNCH	
6000		----	----	----	----	----	----	----	----	15.91 - 0.76	.7314	----	----	----	----		360	UNCH	
6500		----	----	----	----	----	----	----	----	20.13 - 0.83	.8072	----	----	----	----		105	UNCH	
7000		----	----	----	----	----	----	----	----	24.62 - 0.90	.8637	----	----	----	----		60	UNCH	
7500		----	----	----	----	----	----	----	----	29.30 - 0.92	.9016	----	----	----	----		160	UNCH	
8000		----	----	----	----	----	----	----	----	34.09 - 0.93	.9294	----	----	----	----		230	UNCH	
8300		----	----	----	----	----	----	----	----	37.00 - 0.93	.9611	----	----	----	----		10	UNCH	
TOTAL																			
JUL17																			
3000		----	----	----	----	----	----	----	----	1.23 - 0.15	.1069	----	----	----	----		92	UNCH	
3500		----	----	----	----	----	----	----	----	2.36 - 0.24	.1848	----	----	----	----		392	UNCH	
3700		----	----	----	----	----	----	----	----	2.95 - 0.27	.2216	----	----	----	----		7	UNCH	
3750		----	----	----	----	----	----	----	----	3.11 - 0.28	.2313	----	----	----	----		5	UNCH	
4000		----	----	----	----	----	----	----	----	3.99 - 0.33	.2819	----	----	----	250	1162 +	139		
4200		----	----	----	----	----	----	----	----	4.79 - 0.38	.3250	----	----	----	----		1	UNCH	
4250		----	----	----	----	----	----	----	----	5.00 - 0.39	.3360	----	----	----	----		40	UNCH	
4400		----	----	----	----	----	----	----	----	5.68 - 0.42	.3696	----	----	----	----		1	UNCH	
4500		----	----	----	----	----	----	----	----	6.16 - 0.44	.3924	----	----	----	----		971	UNCH	
4800		----	----	----	----	----	----	----	----	7.73 - 0.50	.4618	----	----	----	----		1	UNCH	
4900		----	----	----	----	----	----	----	----	8.30 - 0.51	.4848	----	----	----	----		30	UNCH	
5000		----	----	----	----	----	----	----	----	8.88 - 0.54	.5078	----	----	----	----		344	UNCH	
5500		----	----	----	----	----	----	----	----	12.14 - 0.65	.6186	----	----	----	----		315	UNCH	
6000		----	----	----	----	----	----	----	----	15.88 - 0.74	.7165	----	----	----	----		130	UNCH	
6500		----	----	----	----	----	----	----	----	20.04 - 0.82	.7936	----	----	----	----		55	UNCH	
7000		----	----	----	----	----	----	----	----	24.50 - 0.87	.8506	----	----	----	----		25	UNCH	
7500		----	----	----	----	----	----	----	----	29.15 - 0.89	.8911	----	----	----	----		35	UNCH	
8000		----	----	----	----	----	----	----	----	33.90 - 0.91	.9202	----	----	----	----		225	UNCH	
TOTAL																			
AUG17																			
3000		----	----	----	----	----	----	----	----	1.30 - 0.15	.1085	----	----	----	----		92	UNCH	
3500		----	----	----	----	----	----	----	----	2.45 - 0.23	.1847	----	----	----	----		392	UNCH	
3700		----	----	----	----	----	----	----	----	3.05 - 0.26	.2207	----	----	----	----		7	UNCH	
3750		----	----	----	----	----	----	----	----	3.21 - 0.27	.2300	----	----	----	----		5	UNCH	
4000		----	----	----	----	----	----	----	----	4.09 - 0.32	.2791	----	----	----	250	1162 +	139		
4200		----	----	----	----	----	----	----	----	4.89 - 0.36	.3207	----	----	----	----		1	UNCH	
4250		----	----	----	----	----	----	----	----	5.11 - 0.37	.3314	----	----	----	----		40	UNCH	
4400		----	----	----	----	----	----	----	----	5.78 - 0.40	.3639	----	----	----	----		1	UNCH	
4500		----	----	----	----	----	----	----	----	6.25 - 0.42	.3860	----	----	----	----		971	UNCH	
4800		----	----	----	----	----	----	----	----	7.80 - 0.49	.4533	----	----	----	----		1	UNCH	
4900		----	----	----	----	----	----	----	----	8.36 - 0.51	.4757	----	----	----	----		30	UNCH	
5000		----	----	----	----	----	----	----	----	8.94 - 0.53	.4979	----	----	----	----		344	UNCH	
5500		----	----	----	----	----	----	----	----	12.17 - 0.65	.6058	----	----	----	----		315	UNCH	
6000		----	----	----	----	----	----	----	----	15.83 - 0.75	.7036	----	----	----	----		130	UNCH	
6500		----	----	----	----	----	----	----	----	19.95 - 0.82	.7807	----	----	----	----		55	UNCH	
7000		----	----	----	----	----	----	----	----	24.36 - 0.86	.8400	----	----	----	----		25	UNCH	
7500		----	----	----	----	----	----	----	----	28.98 - 0.88	.8821	----	----	----	----		35	UNCH	
8000		----	----	----	----	----	----	----	----	33.71 - 0.90	.9126	----	----	----	----		225	UNCH	
TOTAL																			
SEP17																			
3000		----	----	----	----	----	----	----	----	1.35 - 0.16	.1091	----	----	----	----		92	UNCH	
3500		----	----	----	----	----	----	----	----	2.52 - 0.23	.1840	----	----	----	----		392	UNCH	
3700		----	----	----	----	----	----	----	----	3.11 - 0.26	.2187	----	----	----	----		7	UNCH	
3750		----	----	----	----	----	----	----	----	3.28 - 0.26	.2280	----	----	----	----		5	UNCH	
4000		----	----	----	----	----	----	----	----	4.16 - 0.30	.2757	----	----	----	250	1162 +	139		
4200		----	----	----	----	----	----	----	----	4.95 - 0.35	.3161	----	----	----	----		1	UNCH	
4250		----	----	----	----	----	----	----	----	5.16 - 0.36	.3265	----	----	----	----		40	UNCH	
4400		----	----	----	----	----	----	----	----	5.83 - 0.38	.3581	----	----	----	----		1	UNCH	
4500		----	----	----	----	----	----	----	----	6.29 - 0.41	.3796	----	----	----	----		971	UNCH	
4800		----	----	----	----	----	----	----	----	7.83 - 0.48	.4452	----	----	----	----		1	UNCH	
4900		----	----	----	----	----	----	----	----	8.39 - 0.50	.4669	----	----	----	----		30	UNCH	
5000		----	----	----	----	----	----	----	----	8.96 - 0.52	.4887	----	----	----	----		344	UNCH	
5500		----	----	----	----	----	----	----	----	12.13 - 0.64	.5949	----	----	----	----		295	UNCH	
6000		----	----	----	----	----	----	----	----	15.75 - 0.74	.6922	----	----	----	----		130	UNCH	
6500		----	----	----	----	----	----	----	----	19.84 - 0.80	.7692	----	----	----	----		55	UNCH	
7000		----	----	----	----	----	----	----	----	24.20 - 0.85	.8306	----	----	----	----		25	UNCH	
7500		----	----	----	----	----	----	----	----	28.78 - 0.87	.8745	----	----	----	----		35	UNCH	
8000		----	----	----	----	----	----	----	----	33.48 - 0.90	.9063	----	----	----	----		225	UNCH	
TOTAL																			
OCT17																			
3000		----	----	----	----	----	----	----	----	1.41 - 0.14	.1101	----	----	----	----		92	UNCH	
3500		----	----	----	----	----	----	----	----	2.58 - 0.22	.1831	----	----	----	----		391	UNCH	
3700		----	----	----	----	----	----	----	----	3.17 - 0.26	.2170	----	----	----	----		4	UNCH	
3750		----	----	----	----	----	----	----	----	3.33 - 0.27	.2259	----	----	----	----		5	UNCH	
4000		----	----	----	----	----	----	----	----	4.21 - 0.31	.2725	----	----	----	250	1162 +	139		
4200		----	----	----	----	----	----	----	----	4.99 - 0.35	.3118	----	----	----	----		1	UNCH	
4250		----	----	----	----	----	----	----	----	5.20 - 0.36	.3219	----	----	----	----		40	UNCH	
4400		----	----	----	----	----	----	----	----	5.87 - 0.38	.3528	----	----	----	----		1	UNCH	
4500		----	----	----	----	----	----	----	----	6.33 - 0.40	.3738	----	----	----	----		1151	UNCH	
4800		----	----	----	----	----	----	----	----	7.85 - 0.45	.4378	----	----	----	----		1	UNCH	
4900		----	----	----	----	----	----	----	----	8.40 - 0.47	.4592	----	----	----	----		30	UNCH	
5000		----	----	----	----	----	----	----	----	8.96 - 0.50	.4806	----	----	----	----		344	UNCH	
5500		----	----	----	----	----	----	----	----	12.09 - 0.60	.5853	----	----	----	----		295	UNCH	

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016 PG63												
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																											
PRICE INDICATOR KEY																											
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																											
GLOBEX OPEN		OPEN OPEN		OUTCRY RANGE		GLOBEX HIGH/LOW		OPEN HIGH/LOW		OUTCRY CLOSE		OUTCRY RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST	
AO PUT		CRUDE OIL APO OPTIONS																									
NOV17																											
6000		----	----			----		----		15.65	-	0.67		.6693	----	----	----	----	----	----	----	----	----	130		UNCH	
6500		----	----			----		----		19.63	-	0.72		.7482	----	----	----	----	----	----	----	----	----	55		UNCH	
7000		----	----			----		----		23.93	-	0.78		.8100	----	----	----	----	----	----	----	----	----	25		UNCH	
7500		----	----			----		----		28.44	-	0.82		.8566	----	----	----	----	----	----	----	----	----	35		UNCH	
8000		----	----			----		----		33.10	-	0.85		.8916	----	----	----	----	----	----	----	----	250	3787 +	139		
TOTAL																											
DEC17																											
3000		----	----			----		----		1.47	-	0.14		.1100	----	----	----	----	----	----	----	----	92		UNCH		
3500		----	----			----		----		2.65	-	0.20		.1808	----	----	----	----	----	----	----	----	391		UNCH		
3700		----	----			----		----		3.24	-	0.24		.2135	----	----	----	----	----	----	----	----	4		UNCH		
3750		----	----			----		----		3.40	-	0.24		.2220	----	----	----	----	----	----	----	----	5		UNCH		
4000		----	----			----		----		4.26	-	0.29		.2667	----	----	----	----	----	----	250	1162 +	139				
4200		----	----			----		----		5.03	-	0.34		.3046	----	----	----	----	----	----	----	----	1		UNCH		
4250		----	----			----		----		5.24	-	0.35		.3144	----	----	----	----	----	----	----	----	40		UNCH		
4400		----	----			----		----		5.89	-	0.37		.3441	----	----	----	----	----	----	----	----	1		UNCH		
4500		----	----			----		----		6.35	-	0.39		.3643	----	----	----	----	----	----	----	----	1151		UNCH		
4800		----	----			----		----		7.85	-	0.44		.4261	----	----	----	----	----	----	----	----	1		UNCH		
4900		----	----			----		----		8.39	-	0.45		.4468	----	----	----	----	----	----	----	----	30		UNCH		
5000		----	----			----		----		8.95	-	0.47		.4675	----	----	----	----	----	----	----	----	349		UNCH		
5500		----	----			----		----		12.03	-	0.57		.5689	----	----	----	----	----	----	----	----	295		UNCH		
6000		----	----			----		----		15.58	-	0.65		.6624	----	----	----	----	----	----	----	----	130		UNCH		
6500		----	----			----		----		19.52	-	0.71		.7417	----	----	----	----	----	----	----	----	55		UNCH		
7000		----	----			----		----		23.81	-	0.76		.8033	----	----	----	----	----	----	----	----	25		UNCH		
7500		----	----			----		----		28.29	-	0.80		.8515	----	----	----	----	----	----	----	----	35		UNCH		
8000		----	----			----		----		32.93	-	0.83		.8878	----	----	----	----	----	----	----	----	25		UNCH		
TOTAL																											
JAN18																											
3000		----	----			----		----		1.51	-	0.14		.1106	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.31	-	0.29		.2648	----	----	----	----	----	----	----	----	77		UNCH		
4200		----	----			----		----		5.08	-	0.34		.3020	----	----	----	----	----	----	----	----	1		UNCH		
4400		----	----			----		----		5.93	-	0.37		.3407	----	----	----	----	----	----	----	----	1		UNCH		
4500		----	----			----		----		6.39	-	0.39		.3606	----	----	----	----	----	----	----	----	20		UNCH		
4800		----	----			----		----		7.88	-	0.43		.4213	----	----	----	----	----	----	----	----	1		UNCH		
5000		----	----			----		----		8.98	-	0.45		.4621	----	----	----	----	----	----	----	----	86		UNCH		
TOTAL																											
FEB18																											
3000		----	----			----		----		1.52	-	0.15		.1101	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.33	-	0.30		.2626	----	----	----	----	----	----	----	----	77		UNCH		
4200		----	----			----		----		5.10	-	0.33		.2993	----	----	----	----	----	----	----	----	1		UNCH		
4400		----	----			----		----		5.94	-	0.38		.3375	----	----	----	----	----	----	----	----	1		UNCH		
4500		----	----			----		----		6.40	-	0.39		.3570	----	----	----	----	----	----	----	----	20		UNCH		
4800		----	----			----		----		7.89	-	0.42		.4169	----	----	----	----	----	----	----	----	1		UNCH		
5000		----	----			----		----		8.98	-	0.44		.4571	----	----	----	----	----	----	----	----	86		UNCH		
TOTAL																											
MAR18																											
3000		----	----			----		----		1.57	-	0.14		.1107	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.34	-	0.30		.2600	----	----	----	----	----	----	----	----	77		UNCH		
4200		----	----			----		----		5.11	-	0.33		.2961	----	----	----	----	----	----	----	----	1		UNCH		
4400		----	----			----		----		5.95	-	0.37		.3338	----	----	----	----	----	----	----	----	1		UNCH		
4500		----	----			----		----		6.41	-	0.38		.3530	----	----	----	----	----	----	----	----	20		UNCH		
4800		----	----			----		----		7.88	-	0.42		.4120	----	----	----	----	----	----	----	----	1		UNCH		
5000		----	----			----		----		8.95	-	0.46		.4518	----	----	----	----	----	----	----	----	86		UNCH		
TOTAL																											
APR18																											
3000		----	----			----		----		1.60	-	0.13		.1108	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.39	-	0.27		.2581	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.35		.3494	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.97	-	0.43		.4465	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
MAY18																											
3000		----	----			----		----		1.60	-	0.13		.1100	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.41	-	0.27		.2560	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.35		.3461	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.96	-	0.43		.4421	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
JUN18																											
3000		----	----			----		----		1.63	-	0.15		.1102	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.41	-	0.30		.2541	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.36		.3433	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.94	-	0.43		.4384	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
JUL18																											
3000		----	----			----		----		1.63	-	0.16		.1095	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.42	-	0.29		.2524	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.46	-	0.35		.3406	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.94	-	0.40		.4348	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
AUG18																											
3000		----	----			----		----		1.63	-	0.15		.1088	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.43	-	0.28		.2505	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.35		.3377	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.91	-	0.40		.4311	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
SEP18																											
3000		----	----			----		----		1.64	-	0.13		.1083	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.43	-	0.27		.2484	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.34		.3347	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.90	-	0.39		.4270	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
OCT18																											
3000		----	----			----		----		1.67	-	0.11		.1084	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.46	-	0.23		.2467	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.46	-	0.29		.3317	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----			----		----		8.89	-	0.35		.4231	----	----	----	----	----	----	----	----	85		UNCH		
TOTAL																											
NOV18																											
3000		----	----			----		----		1.69	-	0.11		.1082	----	----	----	----	----	----	----	----	31		UNCH		
4000		----	----			----		----		4.46	-	0.24		.2446	----	----	----	----	----	----	----	----	75		UNCH		
4500		----	----			----		----		6.45	-	0.30		.3287	----	----	----	----	----	----	----	----	20		UNCH		
5000		----	----</																								

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AO PUT			CRUDE OIL APO	OPTIONS											
MAR19 3000 TOTAL	----	----		----	----	----	----	1.73 - 0.14	.1076	----	----	----	----	1 1	UNCH
APR19 3000 TOTAL	----	----		----	----	----	----	1.76 - 0.12	.1078	----	----	----	----	1 1	UNCH
MAY19 3000 TOTAL	----	----		----	----	----	----	1.78 - 0.11	.1078	----	----	----	----	1 1	UNCH
JUN19 3000 TOTAL	----	----		----	----	----	----	1.79 - 0.11	.1078	----	----	----	----	1 1	UNCH
JUL19 3000 TOTAL	----	----		----	----	----	----	1.80 - 0.12	.1076	----	----	----	----	1 1	UNCH
AUG19 3000 TOTAL	----	----		----	----	----	----	1.80 - 0.11	.1070	----	----	----	----	1 1	UNCH
SEP19 3000 TOTAL	----	----		----	----	----	----	1.81 - 0.10	.1067	----	----	----	----	1 1	UNCH
OCT19 3000 TOTAL	----	----		----	----	----	----	1.83 - 0.09	.1066	----	----	----	----	1 1	UNCH
NOV19 3000 TOTAL	----	----		----	----	----	----	1.84 - 0.08	.1063	----	----	----	----	1 1	UNCH
DEC19 3000 TOTAL	----	----		----	----	----	----	1.83 - 0.10	.1057	----	----	----	----	1 1	UNCH
JAN20 3000 TOTAL	----	----		----	----	----	----	1.83 - 0.09	.1054	----	----	----	----	1 1	UNCH
FEB20 3000 TOTAL	----	----		----	----	----	----	1.86 - 0.06	.1058	----	----	----	----	1 1	UNCH
MAR20 3000 TOTAL	----	----		----	----	----	----	1.85 - 0.08	.1052	----	----	----	----	1 1	UNCH
APR20 3000 TOTAL	----	----		----	----	----	----	1.86 - 0.07	.1049	----	----	----	----	1 1	UNCH
MAY20 3000 TOTAL	----	----		----	----	----	----	1.86 - 0.07	.1045	----	----	----	----	1 1	UNCH
JUN20 3000 TOTAL	----	----		----	----	----	----	1.87 - 0.06	.1047	----	----	----	----	1 1	UNCH
JUL20 3000 TOTAL	----	----		----	----	----	----	1.88 - 0.06	.1047	----	----	----	----	1 1	UNCH
AUG20 3000 TOTAL	----	----		----	----	----	----	1.89 - 0.06	.1046	----	----	----	----	1 1	UNCH
SEP20 3000 TOTAL	----	----		----	----	----	----	1.89 - 0.07	.1042	----	----	----	----	1 1	UNCH
OCT20 3000 TOTAL	----	----		----	----	----	----	1.89 - 0.07	.1036	----	----	----	----	1 1	UNCH
NOV20 3000 TOTAL	----	----		----	----	----	----	1.89 - 0.08	.1032	----	----	----	----	1 1	UNCH
DEC20 3000 TOTAL	----	----		----	----	----	----	1.94 - 0.07	.1041	----	----	----	----	1 1	UNCH

L01 CALL		CRUDE OIL OPTIONS														
AUG16																
3950	0.93	----		#1.74/0.75A	----	----	----	----	1.52 + 0.77	.8453	----	----	9	----	19 -	3
4000	0.63	----		1.28B/*0.48	----	----	----	----	1.15 + 0.63	.7381	----	----	37	----	20 +	7
4050	0.40	----		1.00/0.35A	----	----	----	----	0.83 + 0.48	.6040	----	----	16	----	23 +	2
4100	0.27	----		0.65/0.23A	----	----	----	----	0.56 + 0.34	.4548	----	----	13	----	42 +	5
4150	0.27	----		0.40B/0.27	----	----	----	----	0.37 + 0.24	.3132	----	----	2	----	13 +	2
4200	0.09	----		0.24B/*0.09	----	----	----	----	0.22 + 0.14	.1911	----	----	49	----	170 +	30
4250	0.07	----		0.13B/*0.04	----	----	----	----	0.13 + 0.09	.1079	----	----	15	----	104	UNCH
4300	0.07	----		0.07/0.07	----	----	----	----	0.07 + 0.05	.0536	----	----	1	----	61 +	1
4350	0.03	----		0.03/0.03	----	----	----	----	0.03 + 0.02	.0202	----	----	3	----	200	UNCH
4400	0.02	----		0.03/0.02	----	----	----	----	0.02 + 0.01	.0113	----	----	43	----	47 +	37
4450	----	----		----	----	----	----	----	0.01 UNCH	.0046	----	----	----	----	401	UNCH
4500	0.02	----		0.02/0.02	----	----	----	----	0.01 UNCH	.0016	----	----	11	----	174 -	8
4550	0.02	----		0.02/0.02	----	----	----	----	0.01 UNCH	.0005	----	----	30	----	389 -	4
4600	0.01	----		0.01/*0.01	----	----	----	----	0.01 UNCH	.0001	----	----	21	----	35 +	20
4650	0.01	----		0.01/*0.01	----	----	----	----	0.01 UNCH	.0000	----	----	10	----	13	UNCH
4700	----	----		----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	14	UNCH
4750	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	2	UNCH
4800	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	3	UNCH
4850	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	11	UNCH
4950	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	1	UNCH
5000	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	11	UNCH
TOTAL													260		1753 +	89
L01 PUT		CRUDE OIL OPTIONS														
AUG16																
3200	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	3	UNCH
3250	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	125	UNCH
3300	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	21	UNCH
3350	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	21	UNCH
3400	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	147	UNCH
3450	----	----		----	----	----	----	----	0.01 UNCH	----	----	----	----	----	102	UNCH
3500	0.02	----		0.03/0.02	----	----	----	----	0.01 UNCH	.0000	----	----	30	----	121 +	23
3550	0.04	----		0.04/*0.01A	----	----	----	----	0.01 - 0.01	.0000	----	----	36	----	52 +	34
3600	0.03	----		0.05/*0.01A	----	----	----	----	0.01 - 0.02	.0003	----	----	17	----	22 +	8
3650	----	----		----/*0.02A	----	----	----	----	0.01 - 0.04	.0012	----	----	----	----	7	UNCH
3700	0.08	----		0.10/*0.02A	----	----	----	----	0.01 - 0.08	.0039	----	----	39	----	48 +	19
3750	0.04	----		0.04/*0.02	----	----	----	----	0.02 - 0.13	.0098	----	----	35	----	281 +	31
3800	0.18	----		0.18/*0.05	----	----	----	----	0.03 - 0.21	.0176	----	----	31	----	87 +	22



PRELIMINARY

PG63 BULLETIN #148@ ENERGY OPTIONS												Wed, Aug 03, 2016		PG63		
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO1 PUT CRUDE OIL OPTIONS																
AUG16																
3850	0.22	----	----	0.22/*0.07A	----	----	----	----	0.06 - 0.30	.0410	----	----	46	----	25 +	14
3900	0.32	----	----	0.32/*0.09A	----	----	----	----	0.11 - 0.41	.0838	----	----	719	----	357 +	216
3950	0.63	----	----	0.63/*0.13A	----	----	----	----	0.19 - 0.55	.1546	----	----	105	----	89 +	51
4000	0.75	----	----	0.75/0.22	----	----	----	----	0.32 - 0.69	.2618	----	----	454	----	458 +	7
4050	0.50	----	----	0.50/0.35A	----	----	----	----	0.50 - 0.84	.3959	----	----	11	----	33 +	6
4100	1.43	----	----	1.43/0.49	----	----	----	----	0.73 - 0.98	.5451	----	----	222	----	217 +	16
4150	1.26	----	----	1.26/0.79A	----	----	----	----	1.04 - 1.08	.6867	----	----	3	----	13 +	2
4200	2.29	----	----	2.39B/1.17A	----	----	----	----	1.39 - 1.18	.8088	----	----	4	----	12 -	3
4250	----	----	----	----/1.55A	----	----	----	----	1.80 - 1.23	.8920	----	----	----	----	2	UNCH
4300	3.40	----	----	3.40/1.99A	----	----	----	----	2.24 - 1.27	.9464	----	----	1	----	6	UNCH
4350	----	----	----	----	----	----	----	----	2.70 - 1.30	.9797	----	----	----	----	3	UNCH
4400	----	----	----	----	----	----	----	----	3.19 - 1.31	.9886	----	----	----	----	16	UNCH
4450	----	----	----	----	----	----	----	----	3.68 - 1.31	.9953	----	----	----	----	2	UNCH
4500	----	----	----	----	----	----	----	----	4.17 - 1.32	.9983	----	----	----	----	1	UNCH
4750	----	----	----	----	----	----	----	----	6.67 - 1.32	1.0000	----	----	----	----	3	UNCH
TOTAL													1753		2274 +	446
LO2 CALL CRUDE OIL OPTIONS																
AUG16																
3900	1.73	----	----	#2.50B/1.71A	----	----	----	----	2.33 + 0.82	.7508	----	----	3	----	4 +	1
4000	----	----	----	#1.76B/----	----	----	----	----	1.65 + 0.65	.6287	----	----	2	----	4	UNCH
4050	----	----	----	#1.47B/----	----	----	----	----	1.36 + 0.57	.5602	----	----	----	----	4	UNCH
4100	0.74	----	----	#1.20B/0.70A	----	----	----	----	1.09 + 0.47	.4893	----	----	1	----	7 +	1
4150	----	----	----	0.95B/----	----	----	----	----	0.87 + 0.39	.4184	----	----	----	----	1	UNCH
4200	0.45	----	----	0.74B/0.42A	----	----	----	----	0.69 + 0.33	.3514	----	----	1	----	3 +	1
4300	0.23	----	----	0.45/0.23	----	----	----	----	0.40 + 0.19	.2300	----	----	8	----	38 +	8
4400	----	----	----	#0.23B/----	----	----	----	----	0.23 + 0.10	.1422	----	----	----	----	3	UNCH
4500	0.12	----	----	0.13/0.12	----	----	----	----	0.13 + 0.05	.0841	----	----	3	----	29 +	3
4550	----	----	----	0.09B/----	----	----	----	----	0.10 + 0.04	.0651	----	----	----	----	1	UNCH
4600	----	----	----	0.07B/----	----	----	----	----	0.07 + 0.02	.0468	----	----	----	----	4	UNCH
4650	----	----	----	0.05B/----	----	----	----	----	0.06 + 0.02	.0391	----	----	----	----	1	UNCH
4850	----	----	----	----	----	----	----	----	0.02 UNCH	.0129	----	----	----	----	2	UNCH
5000	----	----	----	----	----	----	----	----	0.01 UNCH	.0061	----	----	----	----	4	UNCH
5100	----	----	----	----	----	----	----	----	0.01 UNCH	.0029	----	----	----	----	2	UNCH
5200	----	----	----	----	----	----	----	----	0.01 UNCH	.0013	----	----	----	----	1	UNCH
TOTAL													18		108 +	14
LO2 PUT CRUDE OIL OPTIONS																
AUG16																
3400	----	----	----	----/0.06A	----	----	----	----	0.04 - 0.05	.0204	----	----	----	----	2	UNCH
3500	----	----	----	----/0.08A	----	----	----	----	0.06 - 0.09	.0322	----	----	----	----	7	UNCH
3600	----	----	----	----/0.11A	----	----	----	----	0.10 - 0.15	.0547	----	----	----	----	1	UNCH
3700	0.30	----	----	0.30/*0.12	----	----	----	----	0.17 - 0.24	.0931	----	----	46	----	28 +	23
3750	----	----	----	----/*0.20A	----	----	----	----	0.22 - 0.30	.1198	----	----	----	----	7	UNCH
3800	0.28	----	----	#0.29B/*0.25A	----	----	----	----	0.30 NEW	.1576	----	----	2	----	1 +	1
3850	----	----	----	----/*0.33A	----	----	----	----	0.39 - 0.42	.1999	----	----	----	----	32	UNCH
3900	0.42	----	----	0.42/0.42	----	----	----	----	0.50 - 0.50	.2491	----	----	8	----	13 +	8
3950	----	----	----	----/*0.55A	----	----	----	----	0.65 - 0.57	.3079	----	----	7	----	7	UNCH
4000	----	----	----	----/0.70A	----	----	----	----	0.82 - 0.67	.3712	----	----	----	----	5	UNCH
4050	----	----	----	----/0.88A	----	----	----	----	1.03 - 0.75	.4397	----	----	----	----	1	UNCH
4100	1.27	----	----	1.29B/1.09A	----	----	----	----	1.26 - 0.85	.5107	----	----	1	----	4 +	1
4150	----	----	----	----/1.35A	----	----	----	----	1.54 - 0.93	.5815	----	----	----	----	1	UNCH
TOTAL													64		109 +	33
LO3 CALL CRUDE OIL OPTIONS																
AUG16																
4100	----	----	----	#1.97B/----	----	----	----	----	1.87 + 0.62	.5787	----	----	----	----	3	UNCH
4150	----	----	----	#1.71B/----	----	----	----	----	1.60 + 0.55	.5266	----	----	1	----	2 +	1
4200	----	----	----	#1.44B/----	----	----	----	----	1.36 + 0.49	.4740	----	----	----	----	1	UNCH
4500	0.30	----	----	#0.42B/*0.29A	----	----	----	----	0.41 NEW	.1952	----	----	2	----	2 +	2
TOTAL													3		8 +	3
LO3 PUT CRUDE OIL OPTIONS																
AUG16																
3500	----	----	----	0.21B/*0.15A	----	----	----	----	0.08 - 0.09	.0391	----	----	----	----	2	UNCH
3700	----	----	----	----/*0.27A	----	----	----	----	0.24 + 0.21	.1066	----	----	----	----	1	UNCH
3800	0.45	----	----	0.45/*0.37	----	----	----	----	0.39 - 0.30	.1625	----	----	4	----	5 +	3
3850	----	----	----	----/*0.47A	----	----	----	----	0.49 - 0.35	.1969	----	----	----	----	1	UNCH
3900	----	----	----	----/*0.57A	----	----	----	----	0.61 - 0.40	.2355	----	----	----	----	1	UNCH
TOTAL													4		10 +	3
LO4 CALL CRUDE OIL OPTIONS																
AUG16																
4100	2.05	----	----	#2.27B/*2.05	----	----	----	----	2.17 NEW	.5722	----	----	1	----	1 +	1
4200	1.55	----	----	#1.73B/*1.55	----	----	----	----	1.65 NEW	.4848	----	----	1	----	1 +	1
TOTAL													2		2 +	2
LO4 PUT CRUDE OIL OPTIONS																
AUG16																
3850	----	----	----	----/*0.71A	----	----	----	----	0.72 - 0.38	.2332	----	----	----	----	10	UNCH
3900	1.03	----	----	#1.07B/*0.83A	----	----	----	----	0.86 NEW	.2683	----	----	1	----	1 +	1
TOTAL													1		11 +	1
CPF CALL CSX COAL OPT ON QTRLY FUT STRP																
OCT16																
4000	----	----	----	----	----	----	----	----	5.00 UNCH	.9980	----	----	----	----	120	UNCH
4250	----	----	----	----	----	----	----	----	2.56 UNCH	.9204	----	----	----	----	45	UNCH
4500	----	----	----	----	----	----	----	----	0.72 - 0.01	.5082	----	----	----	----	100	UNCH
4750	----	----	----	----	----	----	----	----	0.12 - 0.01	.0982	----	----	----	----	100	UNCH
TOTAL															365	
JAN17 CSX COAL OPT ON QTRLY FUT STRP																
4250																
TOTAL															20	UNCH
CPF PUT CSX COAL OPT ON QTRLY FUT STRP																
OCT16																
4500	----	----	----	----	----	----	----	----	0.72 - 0.01	.4917	----	----	----	----	40	UNCH
TOTAL															40	
DBP CALL DATED BRENT(PLATTS) APO																
AUG16																
10800	----	----	----	----	----	----	----	----	0.01 UNCH	.0023	----	----	----	----	30	UNCH
12500	----	----	----	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	50	UNCH
TOTAL															80	
SEP16 DATED BRENT(PLATTS) APO																
10800																
12500	----	----	----	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30	UNCH
TOTAL															80	
OCT16 DATED BRENT(PLATTS) APO																
10800																
12500	----	----	----	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30	UNCH
TOTAL															80	
NOV16 DATED BRENT(PLATTS) APO																
10800																
12500	----	----	----	----	----	----	----	----	0.01 UNCH	.0025	----	----	----	----	30	UNCH
TOTAL															80	
DEC16 DATED BRENT(PLATTS) APO																
10800																
10800	----	----	----	----	----	----	----	----	0.01 UNCH	.0026	----	----	----	----	30	UNCH

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BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

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PRICE INDICATOR KEY

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LB PUT															
EURO HEATING OIL															65
TOTAL															
JAN17															
11500	----		----	----	----	0.0500N		0.0430 - 0.0083	.2012	----	----	----	----	58	UNCH
11900	----		----	----	----	0.0600N		0.0539 - 0.0097	.2410	----	----	----	----	5	UNCH
13900	----		----	----	----	0.1500N		0.1369 - 0.0174	.4791	----	----	----	----	5	UNCH
TOTAL															68
FEB17															
11500	----		----	----	----	0.0600N		0.0505 - 0.0081	.2072	----	----	----	----	58	UNCH
12000	----		----	----	----	0.0700N		0.0651 - 0.0097	.2534	----	----	----	----	5	UNCH
TOTAL															63
MAR17															
11500	----		----	----	----	0.0700N		0.0571 - 0.0084	.2134	----	----	----	----	72	UNCH
12000	----		----	----	----	0.0800N		0.0722 - 0.0101	.2570	----	----	----	----	5	UNCH
TOTAL															77
APR17															
11500	----		----	----	----	0.0700N		0.0644 - 0.0077	.2219	----	----	----	----	7	UNCH
TOTAL															7
MAY17															
11500	----		----	----	----	0.0800N		0.0687 - 0.0076	.2240	----	----	----	----	7	UNCH
TOTAL															7
JUN17															
11500	----		----	----	----	0.0800N		0.0738 - 0.0071	.2252	----	----	----	----	7	UNCH
TOTAL															7
JUL17															
11500	----		----	----	----	0.0800N		0.0726 - 0.0075	.2198	----	----	----	----	7	UNCH
TOTAL															7
AUG17															
11500	----		----	----	----	0.0800N		0.0724 - 0.0067	.2149	----	----	----	----	7	UNCH
TOTAL															7
SEP17															
11500	----		----	----	----	0.0800N		0.0723 - 0.0067	.2099	----	----	----	----	7	UNCH
TOTAL															7
OCT17															
11500	----		----	----	----	0.0800N		0.0726 - 0.0058	.2056	----	----	----	----	7	UNCH
TOTAL															7
NOV17															
11500	----		----	----	----	0.0800N		0.0728 - 0.0056	.2016	----	----	----	----	7	UNCH
TOTAL															7
DEC17															
11500	----		----	----	----	0.0800N		0.0733 - 0.0054	.1984	----	----	----	----	7	UNCH
TOTAL															7
GCE OFF															
GASOIL EURO BOB CRACK SPREAD APO															
DEC16															
7000	----		----	----	----	----		0.133 + 0.035	.1127	----	----	----	----	416	UNCH
10000	----		----	----	----	----		0.024 + 0.007	.0216	----	----	----	----	40	UNCH
TOTAL															456
GVR CALL															
GULF COAST JET FUEL(PLATTS)APO															
AUG16															
13200	----		----	----	----	----		0.0006 + 0.0003	.0204	----	----	----	----	100	UNCH
14700	----		----	----	----	----		0.0001 UNCH	.0029	----	----	----	----	25	UNCH
15000	----		----	----	----	----		0.0001 UNCH	.0013	----	----	----	----	100	UNCH
17000	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	20	UNCH
20800	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	7	UNCH
26000	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	25	UNCH
31000	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL															352
SEP16															
14700	----		----	----	----	----		0.0048 + 0.0015	.0675	----	----	----	----	25	UNCH
15000	----		----	----	----	----		0.0037 + 0.0011	.0531	----	----	----	----	100	UNCH
17000	----		----	----	----	----		0.0007 + 0.0002	.0110	----	----	----	----	20	UNCH
20800	----		----	----	----	----		0.0001 UNCH	.0015	----	----	----	----	7	UNCH
26000	----		----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	25	UNCH
31000	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL															252
OCT16															
14700	----		----	----	----	----		0.0106 + 0.0041	.1166	----	----	----	----	25	UNCH
20800	----		----	----	----	----		0.0001 UNCH	.0015	----	----	----	----	7	UNCH
26000	----		----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	25	UNCH
31000	----		----	----	----	----		0.0001 UNCH	----	----	----	----	----	75	UNCH
TOTAL															132
NOV16															
14700	----		----	----	----	----		0.0212 + 0.0067	.1799	----	----	----	----	25	UNCH
20800	----		----	----	----	----		0.0002 + 0.0001	.0029	----	----	----	----	7	UNCH
26000	----		----	----	----	----		0.0001 UNCH	.0012	----	----	----	----	25	UNCH
31000	----		----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	75	UNCH
TOTAL															132
DEC16															
14700	----		----	----	----	----		0.0336 + 0.0090	.2344	----	----	----	----	25	UNCH
20800	----		----	----	----	----		0.0010 + 0.0004	.0112	----	----	----	----	7	UNCH
26000	----		----	----	----	----		0.0001 UNCH	.0012	----	----	----	----	25	UNCH
31000	----		----	----	----	----		0.0001 UNCH	.0000	----	----	----	----	75	UNCH
TOTAL															132
JAN17															
12800	----		----	----	----	----		0.1006 + 0.0162	.4922	----	----	----	----	14	UNCH
16500	----		----	----	----	----		0.0195 + 0.0044	.1409	----	----	----	----	100	UNCH
TOTAL															114
FEB17															
12800	----		----	----	----	----		0.1160 + 0.0167	.5139	----	----	----	----	14	UNCH
16500	----		----	----	----	----		0.0272 + 0.0054	.1734	----	----	----	----	100	UNCH
TOTAL															114
MAR17															
12800	----		----	----	----	----		0.1282 + 0.0169	.5259	----	----	----	----	14	UNCH
16500	----		----	----	----	----		0.0347 + 0.0062	.1999	----	----	----	----	100	UNCH
TOTAL															114
APR17															
12800	----		----	----	----	----		0.1487 + 0.0164	.5508	----	----	----	----	14	UNCH
15500	----		----	----	----	----		0.0635 + 0.0080	.3034	----	----	----	----	55	UNCH
TOTAL															69
MAY17															
12800	----		----	----	----	----		0.1617 + 0.0147	.5624	----	----	----	----	14	UNCH
15500	----		----	----	----	----		0.0736 + 0.0083	.3259	----	----	----	----	55	UNCH
TOTAL															69

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BULLETIN #148@

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
GVR CALL															
GULF															
COAST															
JET															
FUEL (PLATTS)															
APO															
JUN17															
12800	----							0.1761 + 0.0147	.5752	----	----	----	----	14	UNCH
15500	----							0.0850 + 0.0088	.3491	----	----	----	----	55	UNCH
TOTAL														69	
JUL17															
12800	----							0.1870 + 0.0149	.5903	----	----	----	----	14	UNCH
TOTAL														14	
AUG17															
12800	----							0.2018 + 0.0149	.6027	----	----	----	----	14	UNCH
TOTAL														14	
SEP17															
12800	----							0.2161 + 0.0147	.6139	----	----	----	----	14	UNCH
TOTAL														14	
OCT17															
12800	----							0.2274 + 0.0145	.6202	----	----	----	----	14	UNCH
TOTAL														14	
NOV17															
12800	----							0.2341 + 0.0127	.6216	----	----	----	----	14	UNCH
TOTAL														14	
DEC17															
12800	----							0.2409 + 0.0124	.6233	----	----	----	----	14	UNCH
TOTAL														14	
JAN18															
12700	----							0.2417 + 0.0172	.6352	----	----	----	----	50	UNCH
13600	----							0.2018 + 0.0153	.5671	----	----	----	----	25	UNCH
15300	----							0.1419 + 0.0120	.4468	----	----	----	----	15	UNCH
TOTAL														90	
FEB18															
12700	----							0.2498 + 0.0173	.6388	----	----	----	----	50	UNCH
13600	----							0.2098 + 0.0155	.5727	----	----	----	----	25	UNCH
15300	----							0.1495 + 0.0123	.4556	----	----	----	----	15	UNCH
TOTAL														90	
MAR18															
12700	----							0.2554 + 0.0176	.6398	----	----	----	----	50	UNCH
13600	----							0.2156 + 0.0158	.5754	----	----	----	----	25	UNCH
15300	----							0.1553 + 0.0126	.4613	----	----	----	----	15	UNCH
TOTAL														90	
APR18															
12700	----							0.2717 + 0.0151	.6514	----	----	----	----	50	UNCH
13600	----							0.2312 + 0.0136	.5893	----	----	----	----	25	UNCH
15300	----							0.1691 + 0.0110	.4783	----	----	----	----	15	UNCH
TOTAL														90	
MAY18															
12700	----							0.2807 + 0.0153	.6558	----	----	----	----	50	UNCH
13600	----							0.2401 + 0.0139	.5953	----	----	----	----	25	UNCH
15300	----							0.1775 + 0.0113	.4870	----	----	----	----	15	UNCH
TOTAL														90	
JUN18															
12700	----							0.2929 + 0.0156	.6627	----	----	----	----	50	UNCH
13600	----							0.2519 + 0.0142	.6039	----	----	----	----	25	UNCH
15300	----							0.1883 + 0.0116	.4983	----	----	----	----	15	UNCH
TOTAL														90	
GVR PUT															
GULF															
COAST															
JET															
FUEL (PLATTS)															
APO															
JUL16															
15200	----							0.2627 UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL														0	
AUG16															
12500	----							0.0951 - 0.0376	.8944	----	----	----	----	5	UNCH
15200	----							0.3614 - 0.0395	.9991	----	----	----	----	20	UNCH
TOTAL														25	
SEP16															
12500	----							0.1003 - 0.0347	.6489	----	----	----	----	5	UNCH
15200	----							0.3402 - 0.0442	.9569	----	----	----	----	20	UNCH
TOTAL														25	
OCT16															
12500	----							0.1108 - 0.0276	.5787	----	----	----	----	5	UNCH
TOTAL														5	
NOV16															
12500	----							0.1174 - 0.0255	.5315	----	----	----	----	5	UNCH
TOTAL														5	
DEC16															
12500	----							0.1231 - 0.0234	.4961	----	----	----	----	5	UNCH
TOTAL														5	
JAN17															
13500	----							0.1876 - 0.0221	.5954	----	----	----	----	100	UNCH
TOTAL														100	
FEB17															
13500	----							0.1910 - 0.0206	.5677	----	----	----	----	100	UNCH
TOTAL														100	
MAR17															
13500	----							0.1979 - 0.0196	.5501	----	----	----	----	100	UNCH
TOTAL														100	
APR17															
13500	----							0.1979 - 0.0154	.5209	----	----	----	----	55	UNCH
TOTAL														55	
MAY17															
13500	----							0.2024 - 0.0144	.5055	----	----	----	----	55	UNCH
TOTAL														55	
JUN17															
13500	----							0.2058 - 0.0136	.4891	----	----	----	----	55	UNCH
TOTAL														55	
AT CALL															
HEATING OIL APO (AVG PRICE) OPTIONS															
AUG16															
10700	----						0.1900N	0.2150 + 0.0258	.9979	----	----	----	----	75	UNCH
11500	----						0.1100N	0.1362 + 0.0237	.9659	----	----	----	----	25	UNCH
11600	----						0.1000N	0.1267 + 0.0232	.9536	----	----	----	----	50	UNCH
11700	----						0.0900N	0.1173 + 0.0225	.9393	----	----	----	----	100	UNCH
11800	----						0.0900N	0.1081 + 0.0217	.9212	----	----	----	----	50	UNCH
12000	----						0.0700N	0.0904 + 0.0199	.8736	----	----	----	----	71	UNCH
12500	----						0.0400N	0.0518 + 0.0139	.6862	----	----	----	----	75	UNCH
12600	----						0.0300N	0.0453 + 0.0126	.6388	----	----	----	----	18	UNCH
12800	----						0.0200N	0.0339 + 0.0100	.5377	----	----	----	----	51	UNCH
12900	----						0.0200N	0.0290 + 0.0088	.4862	----	----	----	----	63	UNCH
13000	----						0.0200N	0.0245 + 0.0076	.4349	----	----	----	----	25	UNCH

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BULLETIN #148@

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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL													
AUG16													
13100	----	----	----	----	0.0100N	0.0206 + 0.0065	.3851	----	----	----	----	25	UNCH
13500	----	----	----	----	0.0100N	0.0093 + 0.0032	.2115	----	----	----	----	131	UNCH
13600	----	----	----	----	0.0000N	0.0075 + 0.0026	.1777	----	----	----	----	10	UNCH
14000	----	----	----	----	0.0000N	0.0028 + 0.0010	.0777	----	----	----	----	50	UNCH
14500	----	----	----	----	0.0000N	0.0006 + 0.0002	.0199	----	----	----	----	150	UNCH
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0037	----	----	----	----	143	UNCH
15100	----	----	----	----	0.0000N	0.0001 UNCH	.0026	----	----	----	----	2	UNCH
15200	----	----	----	----	0.0000N	0.0001 UNCH	.0018	----	----	----	----	30	UNCH
15300	----	----	----	----	0.0000N	0.0001 UNCH	.0012	----	----	----	----	25	UNCH
15400	----	----	----	----	0.0000N	0.0001 UNCH	.0008	----	----	----	----	4	UNCH
15500	----	----	----	----	0.0000N	0.0001 UNCH	.0005	----	----	----	----	176	UNCH
15600	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	26	UNCH
15900	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	85	UNCH
16100	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	84	UNCH
16200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	50	UNCH
16500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	80	UNCH
16600	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	122	UNCH
16900	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	26	UNCH
17000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	278	UNCH
17100	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	5	UNCH
17200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	94	UNCH
17300	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	45	UNCH
17500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	50	UNCH
17800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	71	UNCH
18100	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	111	UNCH
18200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	10	UNCH
18400	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	86	UNCH
18500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	76	UNCH
18800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	27	UNCH
19300	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19700	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	6	UNCH
19800	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	60	UNCH
19900	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	145	UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	376	UNCH
20100	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	55	UNCH
20200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	55	UNCH
20300	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	50	UNCH
20400	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	275	UNCH
20500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	5	UNCH
21500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	110	UNCH
22000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	75	UNCH
22300	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	4	UNCH
22500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	300	UNCH
23000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	8	UNCH
24000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	10	UNCH
24500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
TOTAL												4592	
SEP16													
10700	----	----	----	----	0.2200N	0.2444 + 0.0257	.9468	----	----	----	----	75	UNCH
11500	----	----	----	----	0.1500N	0.1731 + 0.0227	.8607	----	----	----	----	25	UNCH
11600	----	----	----	----	0.1400N	0.1648 + 0.0223	.8457	----	----	----	----	50	UNCH
11700	----	----	----	----	0.1300N	0.1567 + 0.0218	.8296	----	----	----	----	100	UNCH
11800	----	----	----	----	0.1300N	0.1487 + 0.0212	.8128	----	----	----	----	50	UNCH
12000	----	----	----	----	0.1100N	0.1334 + 0.0202	.7756	----	----	----	----	71	UNCH
12400	----	----	----	----	0.0900N	0.1051 + 0.0177	.6927	----	----	----	----	2	UNCH
12500	----	----	----	----	0.0800N	0.0986 + 0.0171	.6700	----	----	----	----	75	UNCH
12600	----	----	----	----	0.0800N	0.0923 + 0.0164	.6469	----	----	----	----	18	UNCH
12800	----	----	----	----	0.0700N	0.0804 + 0.0150	.5990	----	----	----	----	50	UNCH
13000	----	----	----	----	0.0600N	0.0695 + 0.0136	.5497	----	----	----	----	25	UNCH
13100	----	----	----	----	0.0500N	0.0644 + 0.0128	.5248	----	----	----	----	25	UNCH
13500	----	----	----	----	0.0400N	0.0467 + 0.0102	.4258	----	----	----	----	131	UNCH
13600	----	----	----	----	0.0300N	0.0428 + 0.0095	.4015	----	----	----	----	10	UNCH
14000	----	----	----	----	0.0200N	0.0297 + 0.0072	.3098	----	----	----	----	50	UNCH
14500	----	----	----	----	0.0100N	0.0178 + 0.0048	.2108	----	----	----	----	150	UNCH
14900	----	----	----	----	0.0100N	0.0113 + 0.0032	.1473	----	----	----	----	1	UNCH
15000	----	----	----	----	0.0100N	0.0101 + 0.0029	.1343	----	----	----	----	144	UNCH
15100	----	----	----	----	0.0100N	0.0089 + 0.0025	.1212	----	----	----	----	2	UNCH
15200	----	----	----	----	0.0100N	0.0079 + 0.0022	.1098	----	----	----	----	30	UNCH
15300	----	----	----	----	0.0100N	0.0070 + 0.0020	.0992	----	----	----	----	25	UNCH
15400	----	----	----	----	0.0000N	0.0063 + 0.0019	.0905	----	----	----	----	3	UNCH
15500	----	----	----	----	0.0000N	0.0055 + 0.0016	.0808	----	----	----	----	176	UNCH
15600	----	----	----	----	0.0000N	0.0049 + 0.0015	.0731	----	----	----	----	28	UNCH
15700	----	----	----	----	0.0000N	0.0043 + 0.0013	.0654	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0000N	0.0033 + 0.0010	.0520	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0000N	0.0029 + 0.0009	.0464	----	----	----	----	85	UNCH
16100	----	----	----	----	0.0000N	0.0026 + 0.0008	.0420	----	----	----	----	84	UNCH
16200	----	----	----	----	0.0000N	0.0022 + 0.0007	.0364	----	----	----	----	50	UNCH
16500	----	----	----	----	0.0000N	0.0015 + 0.0005	.0258	----	----	----	----	80	UNCH
16600	----	----	----	----	0.0000N	0.0013 + 0.0004	.0227	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0000N	0.0011 + 0.0003	.0196	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0000N	0.0010 + 0.0003	.0178	----	----	----	----	122	UNCH

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016 PG63									
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY																	
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
AT CALL HEATING OIL APO (AVG PRICE) OPTIONS																	
SEP16																	
28200	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1				
TOTAL													4530				
OCT16																	
10700	----	----	----	----	0.2500N		0.2730 + 0.0258	.9068	----	----	----	----	75				
11000	----	----	----	----	0.2200N		0.2470 + 0.0250	.8796	----	----	----	----	29				
11900	----	----	----	----	0.1500N		0.1754 + 0.0219	.7704	----	----	----	----	6				
12000	----	----	----	----	0.1500N		0.1681 + 0.0214	.7557	----	----	----	----	70				
12100	----	----	----	----	0.1400N		0.1610 + 0.0210	.7409	----	----	----	----	1				
12300	----	----	----	----	0.1300N		0.1472 + 0.0200	.7098	----	----	----	----	10				
12400	----	----	----	----	0.1200N		0.1406 + 0.0196	.6936	----	----	----	----	3				
12500	----	----	----	----	0.1200N		0.1341 + 0.0191	.6771	----	----	----	----	2				
12800	----	----	----	----	0.1000N		0.1158 + 0.0176	.6256	----	----	----	----	51				
13000	----	----	----	----	0.0900N		0.1044 + 0.0166	.5902	----	----	----	----	11				
13100	----	----	----	----	0.0800N		0.0990 + 0.0160	.5722	----	----	----	----	1				
13200	----	----	----	----	0.0800N		0.0937 + 0.0154	.5540	----	----	----	----	1				
13500	----	----	----	----	0.0700N		0.0792 + 0.0137	.4994	----	----	----	----	164				
13600	----	----	----	----	0.0600N		0.0748 + 0.0132	.4813	----	----	----	----	18				
14200	----	----	----	----	0.0400N		0.0517 + 0.0103	.3756	----	----	----	----	110				
14500	----	----	----	----	0.0300N		0.0423 + 0.0088	.3259	----	----	----	----	1				
14600	----	----	----	----	0.0300N		0.0395 + 0.0084	.3102	----	----	----	----	51				
14900	----	----	----	----	0.0200N		0.0319 + 0.0072	.2650	----	----	----	----	2				
15000	----	----	----	----	0.0200N		0.0296 + 0.0067	.2506	----	----	----	----	194				
15100	----	----	----	----	0.0200N		0.0275 + 0.0063	.2370	----	----	----	----	62				
15200	----	----	----	----	0.0200N		0.0255 + 0.0058	.2237	----	----	----	----	4				
15300	----	----	----	----	0.0200N		0.0236 + 0.0054	.2108	----	----	----	----	35				
15400	----	----	----	----	0.0200N		0.0219 + 0.0050	.1988	----	----	----	----	1				
15500	----	----	----	----	0.0200N		0.0203 + 0.0047	.1872	----	----	----	----	1				
15600	----	----	----	----	0.0100N		0.0189 + 0.0045	.1766	----	----	----	----	28				
15800	----	----	----	----	0.0100N		0.0162 + 0.0039	.1560	----	----	----	----	1				
15900	----	----	----	----	0.0100N		0.0150 + 0.0037	.1465	----	----	----	----	25				
16000	----	----	----	----	0.0100N		0.0138 + 0.0034	.1369	----	----	----	----	65				
16100	----	----	----	----	0.0100N		0.0128 + 0.0032	.1286	----	----	----	----	27				
16500	----	----	----	----	0.0100N		0.0092 + 0.0024	.0977	----	----	----	----	125				
16600	----	----	----	----	0.0100N		0.0085 + 0.0022	.0913	----	----	----	----	25				
16700	----	----	----	----	0.0100N		0.0078 + 0.0020	.0850	----	----	----	----	25				
16800	----	----	----	----	0.0100N		0.0072 + 0.0019	.0793	----	----	----	----	170				
16900	----	----	----	----	0.0000N		0.0066 + 0.0017	.0736	----	----	----	----	76				
17000	----	----	----	----	0.0000N		0.0061 + 0.0015	.0687	----	----	----	----	415				
17100	----	----	----	----	0.0000N		0.0057 + 0.0015	.0646	----	----	----	----	79				
17300	----	----	----	----	0.0000N		0.0048 + 0.0012	.0557	----	----	----	----	53				
17400	----	----	----	----	0.0000N		0.0045 + 0.0012	.0525	----	----	----	----	16				
17500	----	----	----	----	0.0000N		0.0041 + 0.0011	.0484	----	----	----	----	110				
17800	----	----	----	----	0.0000N		0.0032 + 0.0008	.0388	----	----	----	----	25				
18000	----	----	----	----	0.0000N		0.0028 + 0.0008	.0343	----	----	----	----	52				
18100	----	----	----	----	0.0000N		0.0025 + 0.0007	.0311	----	----	----	----	61				
18400	----	----	----	----	0.0000N		0.0020 + 0.0006	.0253	----	----	----	----	86				
18800	----	----	----	----	0.0000N		0.0014 + 0.0004	.0184	----	----	----	----	20				
18900	----	----	----	----	0.0000N		0.0013 + 0.0004	.0171	----	----	----	----	60				
19000	----	----	----	----	0.0000N		0.0012 + 0.0003	.0159	----	----	----	----	37				
19100	----	----	----	----	0.0000N		0.0011 + 0.0003	.0147	----	----	----	----	10				
19500	----	----	----	----	0.0000N		0.0008 + 0.0002	.0109	----	----	----	----	1				
19800	----	----	----	----	0.0000N		0.0006 + 0.0002	.0084	----	----	----	----	60				
20000	----	----	----	----	0.0000N		0.0005 + 0.0001	.0071	----	----	----	----	78				
20100	----	----	----	----	0.0000N		0.0005 + 0.0002	.0070	----	----	----	----	55				
20400	----	----	----	----	0.0000N		0.0004 + 0.0001	.0057	----	----	----	----	225				
20500	----	----	----	----	0.0000N		0.0004 + 0.0002	.0056	----	----	----	----	100				
21000	----	----	----	----	0.0000N		0.0002 UNCH	.0030	----	----	----	----	100				
21500	----	----	----	----	0.0000N		0.0002 + 0.0001	.0029	----	----	----	----	100				
22000	----	----	----	----	0.0000N		0.0001 UNCH	.0015	----	----	----	----	25				
22500	----	----	----	----	0.0000N		0.0001 UNCH	.0009	----	----	----	----	405				
24500	----	----	----	----	0.0000N		0.0001 UNCH	.0001	----	----	----	----	25				
25000	----	----	----	----	0.0000N		0.0001 UNCH	.0001	----	----	----	----	100				
26500	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	50				
27500	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	25				
28200	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1				
TOTAL													3844				
NOV16																	
10700	----	----	----	----	0.2700N		0.2988 + 0.0260	.8845	----	----	----	----	75				
11000	----	----	----	----	0.2500N		0.2736 + 0.0252	.8579	----	----	----	----	29				
11500	----	----	----	----	0.2100N		0.2338 + 0.0239	.8093	----	----	----	----	1				
11900	----	----	----	----	0.1800N		0.2039 + 0.0226	.7636	----	----	----	----	6				
12000	----	----	----	----	0.1700N		0.1968 + 0.0223	.7509	----	----	----	----	70				
12300	----	----	----	----	0.1500N		0.1761 + 0.0212	.7129	----	----	----	----	10				
12400	----	----	----	----	0.1500N		0.1694 + 0.0207	.6996	----	----	----	----	2				
12500	----	----	----	----	0.1400N		0.1629 + 0.0204	.6860	----	----	----	----	1				
12800	----	----	----	----	0.1300N		0.1443 + 0.0192	.6438	----	----	----	----	51				
13000	----	----	----	----	0.1100N		0.1325 + 0.0183	.6148	----	----	----	----	12				
13300	----	----	----	----	0.1000N		0.1160 + 0.0169	.5701	----	----	----	----	1				
13500	----	----	----	----	0.0900N		0.1057 + 0.0157	.5399	----	----	----	----	131				
13600	----	----	----	----	0.0900N		0.1009 + 0.0153	.5247	----	----	----	----	22				
13800	----	----	----	----	0.0800N		0.0918 + 0.0144	.4944	----	----	----	----	1				
14000	----	----	----	----	0.0700N		0.0833 + 0.0136	.4644	----	----	----	----	1				
14100	----	----	----	----	0.0700N		0.0792 + 0.0131	.4494	----	----	----	----	1				
14200	----	----	----	----	0.0600N		0.0753 + 0.0127	.4346	----	----	----	----	110				
14500	----	----	----	----	0.0500N		0.0644 + 0.0114	.3910	----	----	----	----	4				
14600	----	----															

PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL													
NOV16													
22500	----	----	----	----	0.0000N	0.0005 + 0.0001	.0059	----	----	----	----	404	UNCH
24500	----	----	----	----	0.0000N	0.0002 + 0.0001	.0024	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	0.0001 UNCH	.0013	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	1	UNCH
TOTAL												3826	
DEC16													
10700	----	----	----	----	0.3000N	0.3215 + 0.0232	.8794	----	----	----	----	75	UNCH
11000	----	----	----	----	0.2700N	0.2968 + 0.0223	.8551	----	----	----	----	29	UNCH
11500	----	----	----	----	0.2400N	0.2574 + 0.0206	.8087	----	----	----	----	1	UNCH
11900	----	----	----	----	0.2100N	0.2279 + 0.0192	.7679	----	----	----	----	6	UNCH
12000	----	----	----	----	0.2000N	0.2208 + 0.0188	.7565	----	----	----	----	70	UNCH
12300	----	----	----	----	0.1800N	0.2002 + 0.0176	.7223	----	----	----	----	10	UNCH
12400	----	----	----	----	0.1800N	0.1936 + 0.0173	.7108	----	----	----	----	2	UNCH
12500	----	----	----	----	0.1700N	0.1871 + 0.0169	.6985	----	----	----	----	6	UNCH
12800	----	----	----	----	0.1500N	0.1684 + 0.0157	.6615	----	----	----	----	52	UNCH
13000	----	----	----	----	0.1400N	0.1565 + 0.0148	.6359	----	----	----	----	13	UNCH
13400	----	----	----	----	0.1200N	0.1344 + 0.0133	.5835	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1292 + 0.0128	.5702	----	----	----	----	131	UNCH
13600	----	----	----	----	0.1100N	0.1241 + 0.0123	.5568	----	----	----	----	22	UNCH
13700	----	----	----	----	0.1100N	0.1192 + 0.0119	.5434	----	----	----	----	3	UNCH
13800	----	----	----	----	0.1000N	0.1145 + 0.0115	.5301	----	----	----	----	1	UNCH
14000	----	----	----	----	0.0900N	0.1054 + 0.0107	.5033	----	----	----	----	2	UNCH
14100	----	----	----	----	0.0900N	0.1011 + 0.0104	.4901	----	----	----	----	1	UNCH
14200	----	----	----	----	0.0900N	0.0969 + 0.0100	.4768	----	----	----	----	110	UNCH
14300	----	----	----	----	0.0800N	0.0928 + 0.0096	.4636	----	----	----	----	8	UNCH
14500	----	----	----	----	0.0800N	0.0850 + 0.0089	.4375	----	----	----	----	5	UNCH
14600	----	----	----	----	0.0700N	0.0813 + 0.0086	.4247	----	----	----	----	54	UNCH
14900	----	----	----	----	0.0600N	0.0709 + 0.0077	.3868	----	----	----	----	1	UNCH
15000	----	----	----	----	0.0600N	0.0676 + 0.0073	.3743	----	----	----	----	196	UNCH
15100	----	----	----	----	0.0600N	0.0645 + 0.0070	.3622	----	----	----	----	61	UNCH
15200	----	----	----	----	0.0500N	0.0615 + 0.0068	.3502	----	----	----	----	5	UNCH
15300	----	----	----	----	0.0500N	0.0586 + 0.0065	.3384	----	----	----	----	38	UNCH
15400	----	----	----	----	0.0500N	0.0557 + 0.0061	.3265	----	----	----	----	3	UNCH
15500	----	----	----	----	0.0500N	0.0530 + 0.0057	.3150	----	----	----	----	3	UNCH
15600	----	----	----	----	0.0500N	0.0504 + 0.0053	.3037	----	----	----	----	32	UNCH
15700	----	----	----	----	0.0400N	0.0479 + 0.0049	.2927	----	----	----	----	1	UNCH
15800	----	----	----	----	0.0400N	0.0457 + 0.0048	.2824	----	----	----	----	1	UNCH
15900	----	----	----	----	0.0400N	0.0435 + 0.0045	.2721	----	----	----	----	25	UNCH
16000	----	----	----	----	0.0400N	0.0414 + 0.0043	.2620	----	----	----	----	68	UNCH
16100	----	----	----	----	0.0400N	0.0394 + 0.0041	.2523	----	----	----	----	25	UNCH
16500	----	----	----	----	0.0300N	0.0322 + 0.0033	.2157	----	----	----	----	127	UNCH
16600	----	----	----	----	0.0300N	0.0306 + 0.0032	.2072	----	----	----	----	25	UNCH
16700	----	----	----	----	0.0300N	0.0290 + 0.0029	.1987	----	----	----	----	25	UNCH
16800	----	----	----	----	0.0200N	0.0276 + 0.0029	.1909	----	----	----	----	170	UNCH
16900	----	----	----	----	0.0200N	0.0262 + 0.0027	.1831	----	----	----	----	76	UNCH
17000	----	----	----	----	0.0200N	0.0248 + 0.0024	.1754	----	----	----	----	418	UNCH
17100	----	----	----	----	0.0200N	0.0235 + 0.0022	.1680	----	----	----	----	79	UNCH
17300	----	----	----	----	0.0200N	0.0212 + 0.0019	.1544	----	----	----	----	50	UNCH
17400	----	----	----	----	0.0200N	0.0202 + 0.0019	.1482	----	----	----	----	16	UNCH
17500	----	----	----	----	0.0200N	0.0192 + 0.0018	.1421	----	----	----	----	110	UNCH
17700	----	----	----	----	0.0200N	0.0173 + 0.0015	.1303	----	----	----	----	2	UNCH
17800	----	----	----	----	0.0200N	0.0164 + 0.0014	.1247	----	----	----	----	25	UNCH
18000	----	----	----	----	0.0100N	0.0148 + 0.0012	.1143	----	----	----	----	52	UNCH
18100	----	----	----	----	0.0100N	0.0141 + 0.0012	.1097	----	----	----	----	61	UNCH
18400	----	----	----	----	0.0100N	0.0121 + 0.0010	.0962	----	----	----	----	86	UNCH
18800	----	----	----	----	0.0100N	0.0098 + 0.0008	.0803	----	----	----	----	20	UNCH
18900	----	----	----	----	0.0100N	0.0093 + 0.0007	.0767	----	----	----	----	60	UNCH
19000	----	----	----	----	0.0100N	0.0088 + 0.0006	.0732	----	----	----	----	37	UNCH
19100	----	----	----	----	0.0100N	0.0084 + 0.0007	.0702	----	----	----	----	10	UNCH
19500	----	----	----	----	0.0100N	0.0068 + 0.0005	.0583	----	----	----	----	1	UNCH
19800	----	----	----	----	0.0100N	0.0058 + 0.0004	.0507	----	----	----	----	60	UNCH
20000	----	----	----	----	0.0000N	0.0052 + 0.0003	.0461	----	----	----	----	78	UNCH
20100	----	----	----	----	0.0000N	0.0049 + 0.0003	.0437	----	----	----	----	55	UNCH
20400	----	----	----	----	0.0000N	0.0042 + 0.0002	.0381	----	----	----	----	225	UNCH
20500	----	----	----	----	0.0000N	0.0040 + 0.0002	.0364	----	----	----	----	100	UNCH
21000	----	----	----	----	0.0000N	0.0031 + 0.0002	.0289	----	----	----	----	100	UNCH
21500	----	----	----	----	0.0000N	0.0024 + 0.0001	.0229	----	----	----	----	100	UNCH
22000	----	----	----	----	0.0000N	UNCH	.0177	----	----	----	----	25	UNCH
22500	----	----	----	----	0.0000N	UNCH	.0140	----	----	----	----	395	UNCH
22600	----	----	----	----	0.0000N	UNCH	.0131	----	----	----	----	9	UNCH
24500	----	----	----	----	0.0000N	UNCH	.0054	----	----	----	----	25	UNCH
25000	----	----	----	----	0.0000N	UNCH	.0043	----	----	----	----	100	UNCH
26500	----	----	----	----	0.0000N	UNCH	.0022	----	----	----	----	50	UNCH
27500	----	----	----	----	0.0000N	UNCH	.0009	----	----	----	----	25	UNCH
28200	----	----	----	----	0.0000N	UNCH	.0006	----	----	----	----	1	UNCH
TOTAL												3859	
JAN17													
12400	----	----	----	----	0.2000N	0.2163 + 0.0170	.7110	----	----	----	----	2	UNCH
12500	----	----	----	----	0.1900N	0.2099 + 0.0166	.7001	----	----	----	----	127	UNCH
12800	----	----	----	----	0.1800N	0.1915 + 0.0157	.6674	----	----	----	----	2	UNCH
12900	----	----	----	----	0.1700N	0.1855 + 0.0153	.6562	----	----	----	----	75	UNCH
13000	----	----	----	----	0.1600N	0.1797 + 0.0150	.6450	----	----	----	----	52	UNCH
13200	----	----	----	----	0.1500N	0.1684 + 0.0144	.6222	----	----	----	----	76	UNCH
13400	----	----	----	----	0.1400N	0.1575 + 0.0136	.5991	----	----	----	----	9	UNCH
13500	----	----	----	----	0.1400N	0.1523 + 0.0134	.5874	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1300N	0.1471 + 0.0129	.5758	----	----	----	----	9	UNCH
13800	----	----	----	----	0.1300N	0.1372 + 0.0121	.5523	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1200N	0.1278 + 0.0114	.5289	----	----	----	----	207	UNCH
14100	----	----	----	----									

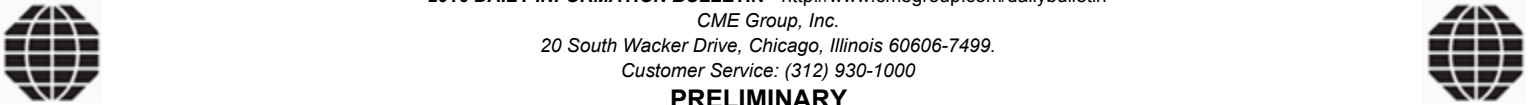
2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
AT CALL HEATING OIL APO (AVG PRICE) OPTIONS																
APR17																
17600	----	----	----	----	----	0.0500N		0.0542 + 0.0041	.2550	----	----	----	----	12		UNCH
17900	----	----	----	----	----	0.0500N		0.0492 + 0.0038	.2365	----	----	----	----	13		UNCH
18500	----	----	----	----	----	0.0400N		0.0404 + 0.0030	.2025	----	----	----	----	36		UNCH
20000	----	----	----	----	----	0.0200N		0.0249 + 0.0018	.1362	----	----	----	----	335		UNCH
21000	----	----	----	----	----	0.0200N		0.0181 + 0.0012	.1039	----	----	----	----	105		UNCH
22500	----	----	----	----	----	0.0100N		0.0115 + 0.0007	.0699	----	----	----	----	50		UNCH
22900	----	----	----	----	----	0.0100N		0.0102 + 0.0006	.0629	----	----	----	----	4		UNCH
25000	----	----	----	----	----	0.0100N		0.0055 + 0.0003	.0362	----	----	----	----	120		UNCH
TOTAL														1248		
MAY17																
12900	----	----	----	----	----	0.2200N		0.2327 + 0.0143	.6625	----	----	----	----	65		UNCH
13000	----	----	----	----	----	0.2100N		0.2271 + 0.0141	.6537	----	----	----	----	27		UNCH
13900	----	----	----	----	----	0.1700N		0.1806 + 0.0119	.5729	----	----	----	----	1		UNCH
14000	----	----	----	----	----	0.1600N		0.1759 + 0.0115	.5639	----	----	----	----	30		UNCH
14700	----	----	----	----	----	0.1400N		0.1462 + 0.0100	.5014	----	----	----	----	2		UNCH
14800	----	----	----	----	----	0.1300N		0.1423 + 0.0097	.4926	----	----	----	----	12		UNCH
14900	----	----	----	----	----	0.1300N		0.1385 + 0.0096	.4839	----	----	----	----	6		UNCH
15000	----	----	----	----	----	0.1300N		0.1347 + 0.0093	.4751	----	----	----	----	22		UNCH
15200	----	----	----	----	----	0.1200N		0.1275 + 0.0089	.4579	----	----	----	----	8		UNCH
15400	----	----	----	----	----	0.1100N		0.1205 + 0.0085	.4409	----	----	----	----	10		UNCH
15500	----	----	----	----	----	0.1100N		0.1172 + 0.0083	.4326	----	----	----	----	35		UNCH
15600	----	----	----	----	----	0.1100N		0.1139 + 0.0081	.4242	----	----	----	----	1		UNCH
15700	----	----	----	----	----	0.1000N		0.1107 + 0.0079	.4159	----	----	----	----	25		UNCH
15800	----	----	----	----	----	0.1000N		0.1076 + 0.0078	.4078	----	----	----	----	32		UNCH
16000	----	----	----	----	----	0.0900N		0.1015 + 0.0074	.3916	----	----	----	----	111		UNCH
16100	----	----	----	----	----	0.0900N		0.0986 + 0.0072	.3837	----	----	----	----	40		UNCH
16200	----	----	----	----	----	0.0900N		0.0957 + 0.0070	.3757	----	----	----	----	1		UNCH
16800	----	----	----	----	----	0.0700N		0.0800 + 0.0060	.3303	----	----	----	----	25		UNCH
17000	----	----	----	----	----	0.0700N		0.0752 + 0.0054	.3158	----	----	----	----	82		UNCH
17500	----	----	----	----	----	0.0600N		0.0649 + 0.0048	.2825	----	----	----	----	40		UNCH
17600	----	----	----	----	----	0.0600N		0.0630 + 0.0046	.2762	----	----	----	----	12		UNCH
17900	----	----	----	----	----	0.0500N		0.0576 + 0.0043	.2578	----	----	----	----	13		UNCH
18500	----	----	----	----	----	0.0400N		0.0480 + 0.0035	.2236	----	----	----	----	36		UNCH
20000	----	----	----	----	----	0.0300N		0.0306 + 0.0022	.1553	----	----	----	----	335		UNCH
21000	----	----	----	----	----	0.0200N		0.0229 + 0.0016	.1217	----	----	----	----	105		UNCH
22500	----	----	----	----	----	0.0100N		0.0151 + 0.0010	.0848	----	----	----	----	50		UNCH
22900	----	----	----	----	----	0.0100N		0.0135 + 0.0009	.0769	----	----	----	----	4		UNCH
25000	----	----	----	----	----	0.0100N		0.0077 + 0.0005	.0466	----	----	----	----	120		UNCH
TOTAL														1250		
JUN17																
12900	----	----	----	----	----	0.2300N		0.2419 + 0.0135	.6702	----	----	----	----	65		UNCH
13000	----	----	----	----	----	0.2200N		0.2362 + 0.0132	.6617	----	----	----	----	27		UNCH
14000	----	----	----	----	----	0.1700N		0.1849 + 0.0109	.5739	----	----	----	----	30		UNCH
14800	----	----	----	----	----	0.1400N		0.1505 + 0.0092	.5041	----	----	----	----	12		UNCH
14900	----	----	----	----	----	0.1400N		0.1466 + 0.0090	.4955	----	----	----	----	4		UNCH
15000	----	----	----	----	----	0.1300N		0.1427 + 0.0087	.4869	----	----	----	----	23		UNCH
15200	----	----	----	----	----	0.1300N		0.1353 + 0.0084	.4700	----	----	----	----	8		UNCH
15400	----	----	----	----	----	0.1200N		0.1282 + 0.0080	.4533	----	----	----	----	10		UNCH
15500	----	----	----	----	----	0.1200N		0.1247 + 0.0078	.4450	----	----	----	----	35		UNCH
15700	----	----	----	----	----	0.1100N		0.1180 + 0.0074	.4286	----	----	----	----	25		UNCH
15800	----	----	----	----	----	0.1100N		0.1148 + 0.0073	.4205	----	----	----	----	31		UNCH
16000	----	----	----	----	----	0.1000N		0.1085 + 0.0069	.4045	----	----	----	----	111		UNCH
16100	----	----	----	----	----	0.1000N		0.1055 + 0.0067	.3966	----	----	----	----	40		UNCH
16800	----	----	----	----	----	0.0800N		0.0862 + 0.0056	.3436	----	----	----	----	25		UNCH
17000	----	----	----	----	----	0.0800N		0.0812 + 0.0052	.3291	----	----	----	----	82		UNCH
17500	----	----	----	----	----	0.0700N		0.0703 + 0.0044	.2955	----	----	----	----	30		UNCH
17600	----	----	----	----	----	0.0600N		0.0683 + 0.0043	.2891	----	----	----	----	12		UNCH
17900	----	----	----	----	----	0.0600N		0.0626 + 0.0039	.2705	----	----	----	----	11		UNCH
18000	----	----	----	----	----	0.0600N		0.0608 + 0.0038	.2645	----	----	----	----	10		UNCH
18100	----	----	----	----	----	0.0600N		0.0590 + 0.0037	.2585	----	----	----	----	2		UNCH
18500	----	----	----	----	----	0.0500N		0.0524 + 0.0032	.2358	----	----	----	----	36		UNCH
20000	----	----	----	----	----	0.0300N		0.0340 + 0.0020	.1663	----	----	----	----	335		UNCH
21000	----	----	----	----	----	0.0200N		0.0256 + 0.0013	.1313	----	----	----	----	105		UNCH
22500	----	----	----	----	----	0.0200N		0.0171 + 0.0008	.0927	----	----	----	----	50		UNCH
23000	----	----	----	----	----	0.0100N		0.0150 + 0.0007	.0826	----	----	----	----	4		UNCH
25000	----	----	----	----	----	0.0100N		0.0090 + 0.0004	.0525	----	----	----	----	120		UNCH
TOTAL														1243		
JUL17																
12900	----	----	----	----	----	0.2400N		0.2534 + 0.0140	.6782	----	----	----	----	5		UNCH
13000	----	----	----	----	----	0.2300N		0.2478 + 0.0138	.6698	----	----	----	----	10		UNCH
14000	----	----	----	----	----	0.1800N		0.1959 + 0.0117	.5849	----	----	----	----	30		UNCH
14800	----	----	----	----	----	0.1500N		0.1609 + 0.0099	.5171	----	----	----	----	12		UNCH
15000	----	----	----	----	----	0.1400N		0.1530 + 0.0096	.5004	----	----	----	----	20		UNCH
15200	----	----	----	----	----	0.1400N		0.1454 + 0.0092	.4839	----	----	----	----	8		UNCH
15400	----	----	----	----	----	0.1300N		0.1381 + 0.0088	.4676	----	----	----	----	10		UNCH
15500	----	----	----	----	----	0.1300N		0.1345 + 0.0086	.4595	----	----	----	----	10		UNCH
15800	----	----	----	----	----	0.1200N		0.1243 + 0.0080	.4356	----	----	----	----	21		UNCH
15900	----	----	----	----	----	0.1100N		0.1211 + 0.0079	.4278	----	----	----	----	5		UNCH
16000	----	----	----	----	----	0.1100N		0.1179 + 0.0077	.4200	----	----	----	----	1		UNCH
16100	----	----	----	----	----	0.1100N		0.1148 + 0.0076	.4123	----	----	----	----	15		UNCH
16500	----	----	----	----	----	0.1000N		0.1030 + 0.0069	.3821	----	----	----	----	130		UNCH
16900	----	----	----	----	----	0.0900N		0.0922 + 0.0063	.3531	----	----	----	----	2		UNCH
17000	----	----	----	----	----	0.0800N		0.0896 + 0.0061	.3459	----	----	----	----	147		UNCH
17500	----	----	----	----	----	0.0700N		0.0781 + 0.0053	.3125	----	----	----	----	80		UNCH
17600	----	----	----	----	----	0.0700N		0.0759 + 0.0051	.3060	----	----	----	----	12		UNCH
17900	----	----	----	----	----	0.0700N		0.0699 + 0.0047	.2875	----	----	----	----	11		UNCH
18000	----	----	----	----	----	0.0600N		0.0680 + 0.0046	.2815	----	----	----	----	10		UNCH
18200	----	----	----	----	----	0.0600N		0.0643 + 0.0044	.2697	----	----	----	----	3		UNCH
18500	----	----	----	----	----	0.0600N		0.0591 + 0.0040								

PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.													
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.													
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AT CALL HEATING OIL APO (AVG PRICE) OPTIONS													875
TOTAL													
SEP17													
12900	----	----	----	----	0.2600N		0.2766 + 0.0139	.6946	----	----	----	----	5 UNCH
13000	----	----	----	----	0.2600N		0.2708 + 0.0137	.6867	----	----	----	----	10 UNCH
14000	----	----	----	----	0.2100N		0.2172 + 0.0118	.6064	----	----	----	----	30 UNCH
14800	----	----	----	----	0.1700N		0.1805 + 0.0101	.5415	----	----	----	----	12 UNCH
15000	----	----	----	----	0.1600N		0.1722 + 0.0097	.5255	----	----	----	----	20 UNCH
15200	----	----	----	----	0.1500N		0.1642 + 0.0093	.5096	----	----	----	----	8 UNCH
15400	----	----	----	----	0.1500N		0.1566 + 0.0091	.4939	----	----	----	----	10 UNCH
15500	----	----	----	----	0.1400N		0.1529 + 0.0089	.4861	----	----	----	----	10 UNCH
15800	----	----	----	----	0.1300N		0.1421 + 0.0084	.4629	----	----	----	----	21 UNCH
15900	----	----	----	----	0.1300N		0.1387 + 0.0082	.4554	----	----	----	----	5 UNCH
16000	----	----	----	----	0.1300N		0.1353 + 0.0081	.4478	----	----	----	----	1 UNCH
16100	----	----	----	----	0.1200N		0.1320 + 0.0079	.4403	----	----	----	----	17 UNCH
16500	----	----	----	----	0.1100N		0.1194 + 0.0073	.4108	----	----	----	----	130 UNCH
16900	----	----	----	----	0.1000N		0.1078 + 0.0067	.3823	----	----	----	----	2 UNCH
17000	----	----	----	----	0.1000N		0.1050 + 0.0065	.3753	----	----	----	----	147 UNCH
17500	----	----	----	----	0.0900N		0.0922 + 0.0057	.3417	----	----	----	----	80 UNCH
17600	----	----	----	----	0.0800N		0.0899 + 0.0056	.3354	----	----	----	----	12 UNCH
17900	----	----	----	----	0.0800N		0.0832 + 0.0052	.3166	----	----	----	----	11 UNCH
18000	----	----	----	----	0.0800N		0.0811 + 0.0051	.3106	----	----	----	----	10 UNCH
18500	----	----	----	----	0.0700N		0.0712 + 0.0045	.2815	----	----	----	----	39 UNCH
20000	----	----	----	----	0.0500N		0.0483 + 0.0030	.2075	----	----	----	----	47 UNCH
21000	----	----	----	----	0.0400N		0.0373 + 0.0022	.1682	----	----	----	----	195 UNCH
22500	----	----	----	----	0.0200N		0.0262 + 0.0015	.1246	----	----	----	----	50 UNCH
23400	----	----	----	----	0.0200N		0.0213 + 0.0012	.1041	----	----	----	----	4 UNCH
25000	----	----	----	----	0.0100N		0.0149 + 0.0008	.0760	----	----	----	----	1 UNCH
TOTAL													877
OCT17													
12900	----	----	----	----	0.2700N		0.2883 + 0.0136	.7016	----	----	----	----	5 UNCH
13000	----	----	----	----	0.2700N		0.2824 + 0.0134	.6940	----	----	----	----	10 UNCH
14800	----	----	----	----	0.1800N		0.1906 + 0.0099	.5526	----	----	----	----	12 UNCH
15000	----	----	----	----	0.1700N		0.1822 + 0.0096	.5370	----	----	----	----	20 UNCH
15200	----	----	----	----	0.1600N		0.1741 + 0.0093	.5214	----	----	----	----	8 UNCH
15400	----	----	----	----	0.1600N		0.1662 + 0.0089	.5060	----	----	----	----	10 UNCH
15800	----	----	----	----	0.1400N		0.1513 + 0.0082	.4756	----	----	----	----	21 UNCH
16000	----	----	----	----	0.1400N		0.1443 + 0.0079	.4607	----	----	----	----	1 UNCH
16100	----	----	----	----	0.1300N		0.1409 + 0.0078	.4533	----	----	----	----	15 UNCH
17000	----	----	----	----	0.1100N		0.1131 + 0.0065	.3892	----	----	----	----	82 UNCH
17500	----	----	----	----	0.0900N		0.0997 + 0.0058	.3558	----	----	----	----	275 UNCH
17600	----	----	----	----	0.0900N		0.0972 + 0.0056	.3493	----	----	----	----	12 UNCH
17900	----	----	----	----	0.0900N		0.0902 + 0.0052	.3306	----	----	----	----	11 UNCH
18000	----	----	----	----	0.0800N		0.0880 + 0.0051	.3246	----	----	----	----	10 UNCH
18500	----	----	----	----	0.0700N		0.0776 + 0.0045	.2953	----	----	----	----	36 UNCH
18600	----	----	----	----	0.0700N		0.0757 + 0.0045	.2898	----	----	----	----	2 UNCH
20000	----	----	----	----	0.0500N		0.0534 + 0.0031	.2206	----	----	----	----	201 UNCH
22500	----	----	----	----	0.0300N		0.0291 + 0.0015	.1338	----	----	----	----	275 UNCH
23500	----	----	----	----	0.0200N		0.0230 + 0.0012	.1094	----	----	----	----	4 UNCH
25000	----	----	----	----	0.0200N		0.0163 + 0.0009	.0812	----	----	----	----	174 UNCH
TOTAL													1184
NOV17													
12900	----	----	----	----	0.2900N		0.2984 + 0.0134	.7077	----	----	----	----	5 UNCH
13000	----	----	----	----	0.2800N		0.2925 + 0.0132	.7003	----	----	----	----	10 UNCH
14800	----	----	----	----	0.1900N		0.1994 + 0.0099	.5620	----	----	----	----	12 UNCH
15000	----	----	----	----	0.1800N		0.1908 + 0.0096	.5466	----	----	----	----	20 UNCH
15200	----	----	----	----	0.1700N		0.1825 + 0.0093	.5314	----	----	----	----	8 UNCH
15300	----	----	----	----	0.1700N		0.1784 + 0.0091	.5237	----	----	----	----	1 UNCH
15400	----	----	----	----	0.1700N		0.1745 + 0.0090	.5162	----	----	----	----	10 UNCH
15800	----	----	----	----	0.1500N		0.1593 + 0.0084	.4863	----	----	----	----	21 UNCH
16000	----	----	----	----	0.1400N		0.1521 + 0.0080	.4715	----	----	----	----	1 UNCH
16100	----	----	----	----	0.1400N		0.1486 + 0.0079	.4642	----	----	----	----	15 UNCH
17000	----	----	----	----	0.1100N		0.1200 + 0.0066	.4007	----	----	----	----	82 UNCH
17500	----	----	----	----	0.1000N		0.1061 + 0.0059	.3674	----	----	----	----	275 UNCH
17600	----	----	----	----	0.1000N		0.1035 + 0.0057	.3609	----	----	----	----	12 UNCH
17900	----	----	----	----	0.0900N		0.0962 + 0.0053	.3421	----	----	----	----	11 UNCH
18000	----	----	----	----	0.0900N		0.0939 + 0.0052	.3361	----	----	----	----	10 UNCH
18500	----	----	----	----	0.0800N		0.0831 + 0.0046	.3068	----	----	----	----	36 UNCH
18700	----	----	----	----	0.0700N		0.0791 + 0.0044	.2956	----	----	----	----	1 UNCH
20000	----	----	----	----	0.0500N		0.0577 + 0.0031	.2313	----	----	----	----	201 UNCH
22500	----	----	----	----	0.0300N		0.0320 + 0.0016	.1426	----	----	----	----	275 UNCH
23700	----	----	----	----	0.0200N		0.0244 + 0.0013	.1131	----	----	----	----	4 UNCH
25000	----	----	----	----	0.0200N		0.0182 + 0.0009	.0878	----	----	----	----	174 UNCH
TOTAL													1184
DEC17													
12900	----	----	----	----	0.3000N		0.3093 + 0.0130	.7137	----	----	----	----	5 UNCH
13000	----	----	----	----	0.2900N		0.3034 + 0.0129	.7064	----	----	----	----	10 UNCH
14800	----	----	----	----	0.2000N		0.2090 + 0.0097	.5716	----	----	----	----	12 UNCH
15000	----	----	----	----	0.1900N		0.2002 + 0.0093	.5565	----	----	----	----	20 UNCH
15200	----	----	----	----	0.1800N		0.1918 + 0.0090	.5415	----	----	----	----	8 UNCH
15300	----	----	----	----	0.1800N		0.1877 + 0.0089	.5341	----	----	----	----	1 UNCH
15400	----	----	----	----	0.1700N		0.1836 + 0.0087	.5266	----	----	----	----	10 UNCH
15800	----	----	----	----	0.1600N		0.1681 + 0.0081	.4972	----	----	----	----	21 UNCH
16000	----	----	----	----	0.1500N		0.1607 + 0.0078	.4827	----	----	----	----	1 UNCH
16100	----	----	----	----	0.1500N		0.1571 + 0.0076	.4755	----	----	----	----	15 UNCH
17000	----	----	----	----	0.1200N		0.1277 + 0.0065	.4128	----	----	----	----	82 UNCH
17500	----	----	----	----	0.1100N		0.1134 + 0.0058	.3798	----	----	----	----	275 UNCH
17600	----	----	----	----	0.1100N		0.1107 + 0.0057	.3733	----	----	----	----	12 UNCH
17900	----	----	----	----	0.1000N		0.1031 + 0.0052	.3546	----	----	----	----	11 UNCH
18500	----	----	----	----	0.0800N		0.0894 + 0.0045	.3192	----	----	----	----	36 UNCH
18800	----	----	----	----	0.0800N		0.0833 + 0.0043	.3026	----	----	----	----	1 UNCH
20000	----	----	----	----	0.0600N		0.0628 + 0.0031	.2432	----	----	----	----	201 UNCH
22500	----	----	----	----	0.0300N		0.0355 + 0.0017	.1526	----	----	----	----	275 UNCH
23800	----	----	----	----	0.0300N		0.0267 + 0.0012	.1198	----	----	----	----	4 UNCH
25000	----	----	----	----	0.0200N		0.0206 + 0.0009	.0958	----	----	----	----	174 UNCH
TOTAL													1174
JAN18													
13600	----	----	----	----	0.2600N		0.2727 + 0.0113	.6658	----	----	----	----	50 UNCH
14100	----	----	----	----	0.2400N		0.2476 + 0.0105	.6284	----	----	----	----	7 UNCH
14500	----	----	----	----	0.2200N		0.228289						

PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63		
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.														
PRICE INDICATOR KEY														
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.														
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT CALL HEATING OIL APO (AVG PRICE) OPTIONS														
MAR18														
14500	----	----	----	----	0.2200N	0.2312 + 0.0113		.5964	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2268 + 0.0112		.5892	----	----	----	----	40	UNCH
15300	----	----	----	----	0.1900N	0.1978 + 0.0101		.5394	----	----	----	----	1	UNCH
16000	----	----	----	----	0.1600N	0.1722 + 0.0092		.4914	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1500N	0.1621 + 0.0087		.4714	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1588 + 0.0086		.4648	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1300N	0.1406 + 0.0078		.4266	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0751 + 0.0047		.2668	----	----	----	----	1	UNCH
TOTAL													189	
APR18														
13600	----	----	----	----	0.2700N	0.2798 + 0.0138		.6648	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2400N	0.2550 + 0.0130		.6288	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2200N	0.2366 + 0.0125		.6002	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2321 + 0.0122		.5931	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1700N	0.1771 + 0.0102		.4965	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1600N	0.1670 + 0.0098		.4768	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1500N	0.1637 + 0.0097		.4703	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1400N	0.1453 + 0.0089		.4325	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0700N	0.0787 + 0.0056		.2738	----	----	----	----	1	UNCH
TOTAL													188	
MAY18														
13600	----	----	----	----	0.2700N	0.2851 + 0.0140		.6690	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2500N	0.2602 + 0.0133		.6333	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2300N	0.2416 + 0.0127		.6049	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2200N	0.2371 + 0.0125		.5979	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1700N	0.1816 + 0.0105		.5020	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1600N	0.1713 + 0.0101		.4824	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1600N	0.1680 + 0.0100		.4759	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1400N	0.1493 + 0.0091		.4382	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0800N	0.0815 + 0.0057		.2794	----	----	----	----	1	UNCH
TOTAL													188	
JUN18														
13600	----	----	----	----	0.2800N	0.2934 + 0.0142		.6759	----	----	----	----	50	UNCH
14100	----	----	----	----	0.2500N	0.2682 + 0.0135		.6407	----	----	----	----	7	UNCH
14500	----	----	----	----	0.2400N	0.2493 + 0.0129		.6126	----	----	----	----	25	UNCH
14600	----	----	----	----	0.2300N	0.2447 + 0.0127		.6056	----	----	----	----	40	UNCH
16000	----	----	----	----	0.1800N	0.1882 + 0.0107		.5104	----	----	----	----	45	UNCH
16300	----	----	----	----	0.1700N	0.1777 + 0.0102		.4909	----	----	----	----	15	UNCH
16400	----	----	----	----	0.1600N	0.1743 + 0.0101		.4844	----	----	----	----	4	UNCH
17000	----	----	----	----	0.1500N	0.1552 + 0.0093		.4468	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0800N	0.0856 + 0.0059		.2876	----	----	----	----	1	UNCH
TOTAL													188	
JUL18														
14100	----	----	----	----	0.2600N	0.2769 + 0.0137		.6488	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1700N	0.1813 + 0.0103		.4938	----	----	----	----	4	UNCH
TOTAL													11	
AUG18														
14100	----	----	----	----	0.2700N	0.2864 + 0.0138		.6578	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1800N	0.1888 + 0.0105		.5038	----	----	----	----	4	UNCH
TOTAL													11	
SEP18														
14100	----	----	----	----	0.2800N	0.2942 + 0.0137		.6657	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1800N	0.1947 + 0.0105		.5120	----	----	----	----	4	UNCH
TOTAL													11	
OCT18														
14100	----	----	----	----	0.2900N	0.3023 + 0.0135		.6728	----	----	----	----	7	UNCH
16400	----	----	----	----	0.1900N	0.2012 + 0.0104		.5201	----	----	----	----	4	UNCH
TOTAL													11	
NOV18														
14100	----	----	----	----	0.3000N	0.3097 + 0.0135		.6791	----	----	----	----	7	UNCH
16400	----	----	----	----	0.2000N	0.2072 + 0.0105		.5274	----	----	----	----	4	UNCH
TOTAL													11	
DEC18														
14100	----	----	----	----	0.3100N	0.3190 + 0.0137		.6833	----	----	----	----	7	UNCH
16400	----	----	----	----	0.2100N	0.2158 + 0.0107		.5349	----	----	----	----	4	UNCH
TOTAL													11	
AT PUT HEATING OIL APO (AVG PRICE) OPTIONS														
AUG16														
10000	----	----	----	----	0.0000N	0.0001 UNCH		.0000	----	----	----	----	3	UNCH
10500	----	----	----	----	0.0000N	0.0001 UNCH		.0008	----	----	----	----	50	UNCH
10800	----	----	----	----	0.0000N	0.0001 - 0.0003		.0032	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0100N	0.0054 - 0.0061		.1263	----	----	----	----	100	UNCH
12500	----	----	----	----	0.0300N	0.0168 - 0.0121		.3137	----	----	----	----	101	UNCH
13000	----	----	----	----	0.0600N	0.0395 - 0.0184		.5650	----	----	----	----	25	UNCH
13500	----	----	----	----	0.1000N	0.0743 - 0.0228		.7884	----	----	----	----	100	UNCH
14000	----	----	----	----	0.1400N	0.1178 - 0.0249		.9222	----	----	----	----	59	UNCH
15000	----	----	----	----	0.2400N	0.2150 - 0.0260		.9962	----	----	----	----	151	UNCH
15500	----	----	----	----	0.2900N	0.2649 - 0.0260		.9994	----	----	----	----	1	UNCH
15700	----	----	----	----	0.3100N	0.2849 - 0.0260		.9997	----	----	----	----	10	UNCH
16000	----	----	----	----	0.3400N	0.3149 - 0.0260		.9999	----	----	----	----	202	UNCH
17000	----	----	----	----	0.4400N	0.4149 - 0.0260		1.0000	----	----	----	----	80	UNCH
17500	----	----	----	----	0.4900N	0.4648 - 0.0260		1.0000	----	----	----	----	15	UNCH
18500	----	----	----	----	0.5900N	0.5648 - 0.0260		1.0000	----	----	----	----	7	UNCH
19000	----	----	----	----	0.6400N	0.6148 - 0.0260		1.0000	----	----	----	----	11	UNCH
19500	----	----	----	----	0.6900N	0.6648 - 0.0260		1.0000	----	----	----	----	100	UNCH
20000	----	----	----	----	0.7400N	0.7148 - 0.0260		1.0000	----	----	----	----	80	UNCH
TOTAL													1096	
SEP16														
10000	----	----	----	----	0.0000N	0.0013 - 0.0008		.0184	----	----	----	----	3	UNCH
10500	----	----	----	----	0.0000N	0.0032 - 0.0015								



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
AT PUT													
OCT16		HEATING OIL APO	(AVG PRICE)	OPTIONS									
14100	----	----	----	----	0.1500N	0.1333 - 0.0180	.6075	----	----	----	----	5	UNCH
14900	----	----	----	----	0.2100N	0.1900 - 0.0215	.7349	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2200N	0.1978 - 0.0219	.7493	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2384 - 0.0239	.8127	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2800N	0.2555 - 0.0245	.8355	----	----	----	----	10	UNCH
16100	----	----	----	----	0.3200N	0.2908 - 0.0255	.8713	----	----	----	----	1	UNCH
16500	----	----	----	----	0.3500N	0.3272 - 0.0262	.9022	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5500N	0.5196 - 0.0282	.9820	----	----	----	----	7	UNCH
19000	----	----	----	----	0.6000N	0.5689 - 0.0284	.9840	----	----	----	----	6	UNCH
TOTAL												113	
NOV16													
9900	----	----	----	----	0.0100N	0.0092 - 0.0018	.0639	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0100N	0.0101 - 0.0019	.0694	----	----	----	----	3	UNCH
11000	----	----	----	----	0.0300N	0.0233 - 0.0038	.1420	----	----	----	----	4	UNCH
11100	----	----	----	----	0.0300N	0.0251 - 0.0041	.1512	----	----	----	----	1	UNCH
11200	----	----	----	----	0.0300N	0.0270 - 0.0044	.1607	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0500N	0.0463 - 0.0068	.2490	----	----	----	----	1	UNCH
13000	----	----	----	----	0.0900N	0.0819 - 0.0107	.3851	----	----	----	----	35	UNCH
13300	----	----	----	----	0.1100N	0.0953 - 0.0122	.4298	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1050 - 0.0133	.4601	----	----	----	----	25	UNCH
13600	----	----	----	----	0.1200N	0.1102 - 0.0138	.4752	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1400N	0.1267 - 0.0151	.5206	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1500N	0.1325 - 0.0155	.5355	----	----	----	----	3	UNCH
15000	----	----	----	----	0.2200N	0.1980 - 0.0196	.6777	----	----	----	----	1	UNCH
15200	----	----	----	----	0.2300N	0.2126 - 0.0204	.7038	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2354 - 0.0218	.7407	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2700N	0.2514 - 0.0225	.7636	----	----	----	----	10	UNCH
16500	----	----	----	----	0.3400N	0.3189 - 0.0246	.8380	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5300N	0.5045 - 0.0276	.9477	----	----	----	----	7	UNCH
19000	----	----	----	----	0.5800N	0.5529 - 0.0280	.9560	----	----	----	----	6	UNCH
20600	----	----	----	----	0.7400N	0.7100 - 0.0286	.9908	----	----	----	----	2	UNCH
TOTAL												116	
DEC16													
9900	----	----	----	----	0.0200N	0.0117 - 0.0034	.0712	----	----	----	----	3	UNCH
10000	----	----	----	----	0.0200N	0.0128 - 0.0035	.0769	----	----	----	----	4	UNCH
10300	----	----	----	----	0.0200N	0.0163 - 0.0042	.0947	----	----	----	----	1	UNCH
11400	----	----	----	----	0.0400N	0.0354 - 0.0075	.1816	----	----	----	----	1	UNCH
11500	----	----	----	----	0.0500N	0.0377 - 0.0079	.1912	----	----	----	----	2	UNCH
11600	----	----	----	----	0.0500N	0.0401 - 0.0083	.2011	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0600N	0.0510 - 0.0097	.2434	----	----	----	----	1	UNCH
12300	----	----	----	----	0.0700N	0.0604 - 0.0109	.2776	----	----	----	----	1	UNCH
12500	----	----	----	----	0.0800N	0.0672 - 0.0117	.3014	----	----	----	----	4	UNCH
13000	----	----	----	----	0.1000N	0.0866 - 0.0136	.3640	----	----	----	----	35	UNCH
13300	----	----	----	----	0.1100N	0.0997 - 0.0149	.4032	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1200N	0.1092 - 0.0157	.4297	----	----	----	----	25	UNCH
13600	----	----	----	----	0.1300N	0.1141 - 0.0162	.4431	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1500N	0.1297 - 0.0175	.4833	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1500N	0.1353 - 0.0178	.4966	----	----	----	----	3	UNCH
15000	----	----	----	----	0.2200N	0.1973 - 0.0212	.6256	----	----	----	----	2	UNCH
15100	----	----	----	----	0.2300N	0.2041 - 0.0216	.6377	----	----	----	----	1	UNCH
15300	----	----	----	----	0.2400N	0.2182 - 0.0221	.6615	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2326 - 0.0228	.6849	----	----	----	----	1	UNCH
15700	----	----	----	----	0.2700N	0.2475 - 0.0236	.7072	----	----	----	----	11	UNCH
16500	----	----	----	----	0.3400N	0.3116 - 0.0252	.7842	----	----	----	----	10	UNCH
18500	----	----	----	----	0.5200N	0.4905 - 0.0276	.9127	----	----	----	----	7	UNCH
19000	----	----	----	----	0.5700N	0.5378 - 0.0279	.9268	----	----	----	----	6	UNCH
20600	----	----	----	----	0.7200N	0.6925 - 0.0283	.9738	----	----	----	----	1	UNCH
TOTAL												125	
JAN17													
9900	----	----	----	----	0.0200N	0.0167 - 0.0037	.0856	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0200N	0.0180 - 0.0039	.0912	----	----	----	----	7	UNCH
10300	----	----	----	----	0.0300N	0.0222 - 0.0046	.1091	----	----	----	----	3	UNCH
11300	----	----	----	----	0.0500N	0.0414 - 0.0073	.1834	----	----	----	----	20	UNCH
11500	----	----	----	----	0.0500N	0.0464 - 0.0078	.2010	----	----	----	----	2	UNCH
12000	----	----	----	----	0.0700N	0.0605 - 0.0095	.2482	----	----	----	----	1	UNCH
12500	----	----	----	----	0.0900N	0.0773 - 0.0112	.2999	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1100N	0.0928 - 0.0125	.3438	----	----	----	----	20	UNCH
13300	----	----	----	----	0.1200N	0.1101 - 0.0139	.3893	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1300N	0.1194 - 0.0146	.4125	----	----	----	----	12	UNCH
13600	----	----	----	----	0.1400N	0.1243 - 0.0149	.4241	----	----	----	----	2	UNCH
13900	----	----	----	----	0.1600N	0.1395 - 0.0161	.4593	----	----	----	----	2	UNCH
14000	----	----	----	----	0.1600N	0.1449 - 0.0164	.4710	----	----	----	----	3	UNCH
14500	----	----	----	----	0.1900N	0.1734 - 0.0179	.5292	----	----	----	----	51	UNCH
15000	----	----	----	----	0.2200N	0.2045 - 0.0195	.5859	----	----	----	----	128	UNCH
15400	----	----	----	----	0.2500N	0.2313 - 0.0206	.6295	----	----	----	----	1	UNCH
15500	----	----	----	----	0.2600N	0.2383 - 0.0208	.6402	----	----	----	----	1	UNCH
15600	----	----	----	----	0.2700N	0.2453 - 0.0212	.6506	----	----	----	----	1	UNCH
15800	----	----	----	----	0.2800N	0.2596 - 0.0221	.6711	----	----	----	----	52	UNCH
20600	----	----	----	----	0.7100N	0.6837 - 0.0274	.9472	----	----	----	----	1	UNCH
TOTAL												310	
FEB17													
9900	----	----	----	----	0.0300N	0.0211 - 0.0042	.0964	----	----	----	----	1	UNCH
10000	----	----	----	----	0.0300N	0.0225 - 0.0044	.1019	----	----	----	----	5	UNCH
10300	----	----	----	----	0.0300N	0.0273 - 0.0050	.1199	----	----	----	----	2	UNCH
11300	----	----	----	----	0.0600N	0.0481 - 0.0076	.1919	----	----	----	----	20	UNCH
11500	----	----	----	----	0.0600N	0.0533 - 0.0082	.2085	----	----	----	----	3	UNCH
11800	----	----	----	----	0.0700N	0.0618 - 0.0092	.2347	----	----	----	----	1	UNCH
12000	----	----	----	----	0.0800N	0.0680 - 0.0099	.2530	----	----	----	----	1	UNCH
12500	----	----	----	----	0.1000N	0.0856 - 0.0114	.3014	----	----	----	----	1	UNCH
12900	----	----	----	----	0.1100N	0.1015 - 0.0126	.3420	----	----	----	----	20	UNCH
13300	----	----	----	----	0.1300N	0.1191 - 0.0139	.3839	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1400N	0.1285 - 0.010							

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63		
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PRICE INDICATOR KEY														
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.														
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
E7 CALL HENRY HUB FINANCIAL LAST DAY 0														
NOV16														
395	----			----		0.0200N		0.0214 + 0.0063	.0878	----	----	----	----	8 UNCH
400	----			----		0.0100N		0.0187 + 0.0056	.0780	----	----	----	----	22 UNCH
425	----			----		0.0100N		0.0095 + 0.0029	.0427	----	----	----	----	15 UNCH
430	----			----		0.0100N		0.0083 + 0.0025	.0378	----	----	----	----	2 UNCH
500	----			----		0.0000N		0.0013 + 0.0005	.0067	----	----	----	----	10 UNCH
TOTAL 189														
DEC16														
250	----			----		0.7400N		0.8079 + 0.0710	.9108	----	----	----	----	30 UNCH
265	----			----		0.6100N		0.6799 + 0.0668	.8638	----	----	----	----	1 UNCH
275	----			----		0.5400N		0.6003 + 0.0636	.8228	----	----	----	----	7 UNCH
280	----			----		0.5000N		0.5624 + 0.0619	.8011	----	----	----	----	1 UNCH
300	----			----		0.3700N		0.4250 + 0.0535	.6994	----	----	----	----	24 UNCH
305	----			----		0.3400N		0.3944 + 0.0511	.6717	----	----	----	----	7 UNCH
325	----			----		0.2500N		0.2873 + 0.0411	.5568	----	----	----	----	27 UNCH
340	----			----		0.1900N		0.2230 + 0.0342	.4714	----	----	----	----	1 UNCH
345	----			----		0.1700N		0.2045 + 0.0322	.4440	----	----	----	----	1 UNCH
350	----			----		0.1600N		0.1872 + 0.0301	.4173	----	----	----	----	17 UNCH
365	----			----		0.1200N		0.1430 + 0.0238	.3427	----	----	----	----	7 UNCH
375	----			----		0.1000N		0.1196 + 0.0203	.2986	----	----	----	----	6 UNCH
385	----			----		0.0800N		0.1000 + 0.0174	.2592	----	----	----	----	1 UNCH
395	----			----		0.0700N		0.0835 + 0.0145	.2240	----	----	----	----	8 UNCH
400	----			----		0.0600N		0.0763 + 0.0132	.2080	----	----	----	----	10 UNCH
425	----			----		0.0400N		0.0488 + 0.0084	.1427	----	----	----	----	4 UNCH
430	----			----		0.0400N		0.0448 + 0.0078	.1324	----	----	----	----	2 UNCH
500	----			----		0.0100N		0.0143 + 0.0030	.0474	----	----	----	----	23 UNCH
TOTAL 177														
JAN17														
275	----			----		0.6600N		0.7259 + 0.0660	.8333	----	----	----	----	7 UNCH
300	----			----		0.4900N		0.5511 + 0.0578	.7316	----	----	----	----	34 UNCH
310	----			----		0.4400N		0.4901 + 0.0538	.6863	----	----	----	----	3 UNCH
320	----			----		0.3900N		0.4346 + 0.0496	.6397	----	----	----	----	1 UNCH
325	----			----		0.3600N		0.4090 + 0.0476	.6163	----	----	----	----	32 UNCH
335	----			----		0.3200N		0.3615 + 0.0435	.5697	----	----	----	----	5 UNCH
350	----			----		0.2600N		0.2998 + 0.0378	.5019	----	----	----	----	78 UNCH
365	----			----		0.2200N		0.2489 + 0.0330	.4387	----	----	----	----	5 UNCH
370	----			----		0.2000N		0.2340 + 0.0316	.4190	----	----	----	----	93 UNCH
375	----			----		0.1900N		0.2200 + 0.0301	.3998	----	----	----	----	6 UNCH
395	----			----		0.1500N		0.1724 + 0.0247	.3304	----	----	----	----	8 UNCH
400	----			----		0.1400N		0.1623 + 0.0234	.3148	----	----	----	----	20 UNCH
425	----			----		0.1000N		0.1209 + 0.0176	.2468	----	----	----	----	3 UNCH
500	----			----		0.0500N		0.0538 + 0.0082	.1214	----	----	----	----	28 UNCH
TOTAL 323														
FEB17														
275	----			----		0.6900N		0.7474 + 0.0600	.8056	----	----	----	----	7 UNCH
300	----			----		0.5300N		0.5840 + 0.0520	.7113	----	----	----	----	31 UNCH
310	----			----		0.4800N		0.5275 + 0.0489	.6707	----	----	----	----	3 UNCH
320	----			----		0.4300N		0.4758 + 0.0456	.6299	----	----	----	----	1 UNCH
325	----			----		0.4100N		0.4518 + 0.0441	.6095	----	----	----	----	26 UNCH
335	----			----		0.3700N		0.4071 + 0.0409	.5694	----	----	----	----	5 UNCH
350	----			----		0.3100N		0.3481 + 0.0358	.5113	----	----	----	----	69 UNCH
365	----			----		0.2700N		0.2980 + 0.0311	.4569	----	----	----	----	5 UNCH
370	----			----		0.2500N		0.2830 + 0.0296	.4397	----	----	----	----	84 UNCH
375	----			----		0.2400N		0.2689 + 0.0283	.4231	----	----	----	----	6 UNCH
395	----			----		0.2000N		0.2200 + 0.0239	.3619	----	----	----	----	8 UNCH
400	----			----		0.1900N		0.2094 + 0.0229	.3480	----	----	----	----	15 UNCH
500	----			----		0.0700N		0.0846 + 0.0108	.1609	----	----	----	----	21 UNCH
TOTAL 281														
MAR17														
275	----			----		0.6800N		0.7363 + 0.0554	.7769	----	----	----	----	6 UNCH
300	----			----		0.5300N		0.5838 + 0.0490	.6865	----	----	----	----	23 UNCH
310	----			----		0.4900N		0.5307 + 0.0446	.6488	----	----	----	----	3 UNCH
320	----			----		0.4400N		0.4830 + 0.0411	.6112	----	----	----	----	1 UNCH
325	----			----		0.4200N		0.4610 + 0.0398	.5926	----	----	----	----	26 UNCH
335	----			----		0.3800N		0.4199 + 0.0372	.5563	----	----	----	----	5 UNCH
350	----			----		0.3300N		0.3656 + 0.0336	.5043	----	----	----	----	75 UNCH
365	----			----		0.2900N		0.3189 + 0.0301	.4558	----	----	----	----	5 UNCH
370	----			----		0.2800N		0.3048 + 0.0290	.4405	----	----	----	----	93 UNCH
375	----			----		0.2600N		0.2913 + 0.0278	.4256	----	----	----	----	4 UNCH
395	----			----		0.2200N		0.2439 + 0.0239	.3705	----	----	----	----	8 UNCH
400	----			----		0.2100N		0.2334 + 0.0230	.3578	----	----	----	----	12 UNCH
500	----			----		0.1000N		0.1059 + 0.0101	.1828	----	----	----	----	29 UNCH
TOTAL 290														
APR17														
275	----			----		0.4600N		0.4916 + 0.0353	.7096	----	----	----	----	7 UNCH
300	----			----		0.3300N		0.3547 + 0.0294	.5876	----	----	----	----	11 UNCH
310	----			----		0.2800N		0.3091 + 0.0261	.5385	----	----	----	----	3 UNCH
320	----			----		0.2500N		0.2702 + 0.0233	.4910	----	----	----	----	1 UNCH
325	----			----		0.2300N		0.2528 + 0.0223	.4682	----	----	----	----	27 UNCH
335	----			----		0.2000N		0.2211 + 0.0195	.4246	----	----	----	----	10 UNCH
350	----			----		0.1700N		0.1816 + 0.0163	.3653	----	----	----	----	71 UNCH
370	----			----		0.1300N		0.1405 + 0.0135	.2976	----	----	----	----	90 UNCH
500	----			----		0.0300N		0.0330 + 0.0047	.0832	----	----	----	----	28 UNCH
TOTAL 248														
MAY17														
275	----			----		0.4500N		0.4778 + 0.0309	.6951	----	----	----	----	9 UNCH
300	----			----		0.3200N		0.3453 + 0.0261	.5742	----	----	----	----	14 UNCH
310	----			----		0.2800N		0.3013 + 0.0239	.5260	----	----	----	----	3 UNCH
320	----			----		0.2400N		0.2624 + 0.0221	.4792	----	----	----	----	1 UNCH
325	----			----		0.2200N		0.2446 + 0.0211	.4565	----	----	----	----	33 UNCH
335	----			----		0.1900N		0.2119 + 0.0190	.4126	----	----	----	----	10 UNCH
350	----			----		0.1500N		0.1702 + 0.0159	.3516	----	----	----	----	78 UNCH
370	----			----		0.1100N		0.1274 + 0.0133	.2812	----	----	----	----	93 UNCH
500	----													

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST
E7 CALL HENRY HUB FINANCIAL LAST DAY 0															
AUG17															
310	----			----		0.3500N		0.3681 + 0.0204	.5630	----	----	----	----		3
320	----			----		0.3100N		0.3260 + 0.0190	.5202	----	----	----	----		1
325	----			----		0.2900N		0.3066 + 0.0183	.4992	----	----	----	----		23
335	----			----		0.2500N		0.2708 + 0.0171	.4584	----	----	----	----		5
350	----			----		0.2100N		0.2239 + 0.0146	.4005	----	----	----	----		67
370	----			----		0.1600N		0.1734 + 0.0117	.3312	----	----	----	----		93
500	----			----		0.0300N		0.0389 + 0.0053	.0938	----	----	----	----		50
TOTAL															269
SEP17															
275	----			----		0.5300N		0.5514 + 0.0235	.7027	----	----	----	----		10
300	----			----		0.4000N		0.4185 + 0.0205	.5986	----	----	----	----		15
310	----			----		0.3500N		0.3731 + 0.0190	.5568	----	----	----	----		3
320	----			----		0.3100N		0.3321 + 0.0177	.5159	----	----	----	----		1
325	----			----		0.3000N		0.3131 + 0.0172	.4958	----	----	----	----		20
335	----			----		0.2600N		0.2780 + 0.0161	.4569	----	----	----	----		5
350	----			----		0.2200N		0.2319 + 0.0138	.4016	----	----	----	----		60
370	----			----		0.1700N		0.1820 + 0.0111	.3353	----	----	----	----		90
500	----			----		0.0400N		0.0450 + 0.0056	.1032	----	----	----	----		36
TOTAL															240
OCT17															
275	----			----		0.5500N		0.5743 + 0.0219	.7072	----	----	----	----		10
300	----			----		0.4200N		0.4404 + 0.0190	.6067	----	----	----	----		15
310	----			----		0.3800N		0.3945 + 0.0177	.5663	----	----	----	----		3
320	----			----		0.3400N		0.3528 + 0.0165	.5266	----	----	----	----		1
325	----			----		0.3200N		0.3334 + 0.0159	.5071	----	----	----	----		16
335	----			----		0.2800N		0.2974 + 0.0149	.4691	----	----	----	----		5
350	----			----		0.2400N		0.2500 + 0.0129	.4150	----	----	----	----		62
365	----			----		0.2000N		0.2099 + 0.0109	.3651	----	----	----	----		31
370	----			----		0.1900N		0.1981 + 0.0103	.3495	----	----	----	----		93
500	----			----		0.0500N		0.0526 + 0.0057	.1148	----	----	----	----		29
TOTAL															265
NOV17															
275	----			----		0.6000N		0.6195 + 0.0193	.7231	----	----	----	----		3
300	----			----		0.4700N		0.4839 + 0.0185	.6271	----	----	----	----		14
310	----			----		0.4200N		0.4368 + 0.0179	.5884	----	----	----	----		3
320	----			----		0.3800N		0.3936 + 0.0171	.5502	----	----	----	----		1
325	----			----		0.3600N		0.3734 + 0.0165	.5314	----	----	----	----		17
335	----			----		0.3200N		0.3357 + 0.0152	.4947	----	----	----	----		5
350	----			----		0.2700N		0.2855 + 0.0136	.4419	----	----	----	----		64
365	----			----		0.2300N		0.2421 + 0.0120	.3925	----	----	----	----		31
370	----			----		0.2200N		0.2291 + 0.0115	.3769	----	----	----	----		90
375	----			----		0.2100N		0.2167 + 0.0110	.3617	----	----	----	----		4
400	----			----		0.1600N		0.1645 + 0.0087	.2930	----	----	----	----		4
500	----			----		0.0500N		0.0563 + 0.0031	.1209	----	----	----	----		25
TOTAL															261
DEC17															
275	----			----		0.7100N		0.7316 + 0.0186	.7574	----	----	----	----		3
300	----			----		0.5700N		0.5859 + 0.0183	.6712	----	----	----	----		22
310	----			----		0.5200N		0.5345 + 0.0180	.6356	----	----	----	----		3
320	----			----		0.4700N		0.4870 + 0.0178	.6000	----	----	----	----		1
325	----			----		0.4500N		0.4646 + 0.0176	.5824	----	----	----	----		14
335	----			----		0.4100N		0.4224 + 0.0168	.5476	----	----	----	----		5
350	----			----		0.3500N		0.3654 + 0.0151	.4969	----	----	----	----		66
365	----			----		0.3000N		0.3161 + 0.0130	.4489	----	----	----	----		31
370	----			----		0.2900N		0.3018 + 0.0124	.4338	----	----	----	----		93
375	----			----		0.2800N		0.2884 + 0.0117	.4193	----	----	----	----		4
400	----			----		0.2200N		0.2314 + 0.0100	.3533	----	----	----	----		4
500	----			----		0.1000N		0.1031 + 0.0043	.1795	----	----	----	----		25
TOTAL															271
JAN18															
275	----			----		0.8100N		0.8294 + 0.0227	.7773	----	----	----	----		1
300	----			----		0.6600N		0.6779 + 0.0205	.6986	----	----	----	----		32
320	----			----		0.5500N		0.5727 + 0.0188	.6334	----	----	----	----		1
325	----			----		0.5300N		0.5485 + 0.0183	.6171	----	----	----	----		11
350	----			----		0.4300N		0.4425 + 0.0147	.5372	----	----	----	----		4
375	----			----		0.3500N		0.3644 + 0.0123	.4654	----	----	----	----		4
400	----			----		0.2900N		0.3013 + 0.0102	.4021	----	----	----	----		4
500	----			----		0.1500N		0.1557 + 0.0037	.2305	----	----	----	----		32
TOTAL															89
FEB18															
275	----			----		0.7900N		0.8129 + 0.0208	.7641	----	----	----	----		1
300	----			----		0.6500N		0.6664 + 0.0188	.6861	----	----	----	----		30
320	----			----		0.5500N		0.5646 + 0.0172	.6223	----	----	----	----		1
325	----			----		0.5200N		0.5412 + 0.0167	.6064	----	----	----	----		8
350	----			----		0.4300N		0.4404 + 0.0132	.5292	----	----	----	----		4
375	----			----		0.3500N		0.3653 + 0.0112	.4604	----	----	----	----		4
400	----			----		0.3000N		0.3042 + 0.0092	.3996	----	----	----	----		4
500	----			----		0.1600N		0.1648 + 0.0035	.2369	----	----	----	----		22
TOTAL															74
MAR18															
275	----			----		0.7500N		0.7660 + 0.0187	.7366	----	----	----	----		1
300	----			----		0.6100N		0.6289 + 0.0167	.6592	----	----	----	----		18
320	----			----		0.5200N		0.5341 + 0.0152	.5969	----	----	----	----		1
325	----			----		0.5000N		0.5125 + 0.0147	.5816	----	----	----	----		8
350	----			----		0.4100N		0.4233 + 0.0115	.5090	----	----	----	----		4
375	----			----		0.3400N		0.3529 + 0.0099	.4443	----	----	----	----		4
400	----			----		0.2900N		0.2952 + 0.0082	.3870	----	----	----	----		4
500	----			----		0.1600N		0.1640 + 0.0029	.2341	----	----	----	----		28
TOTAL															68
APR18															
325	----			----		0.2200N		0.2269 + 0.0055	.4100	----	----	----	----		16
500	----			----		0.0400N		0.0360 + 0.0007	.0866	----	----	----	----		28
TOTAL															44
MAY18															
325	----			----		0.2100N		0.2174 + 0.0048	.3973	----	----	----	----		12
500	----			----		0.0400N		0.0358 + 0.0006	.0860	----	----	----	----		32
TOTAL															44
JUN18															
325	----			----		0.2300N		0.2335 + 0.0049	.4116	----	----				

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST								
E7 CALL HENRY HUB FINANCIAL LAST DAY 0																						
NOV18																						
500	----	----		----	----	0.0700N		0.0708 + 0.0009	.1374	----	----	----	----	28	UNCH							
TOTAL														28								
DEC18																						
500	----	----		----	----	0.0900N		0.0943 + 0.0005	.1667	----	----	----	----	32	UNCH							
TOTAL														32								
E7 PUT HENRY HUB FINANCIAL LAST DAY 0																						
SEP16																						
150	----	----		----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	3	UNCH							
175	----	----		----	----	0.0000N		0.0001 UNCH	.0003	----	----	----	----	4	UNCH							
180	----	----		----	----	0.0000N		0.0001 UNCH	.0006	----	----	----	----	1	UNCH							
200	----	----		----	----	0.0000N		0.0002 UNCH	.0016	----	----	----	----	15	UNCH							
215	----	----		----	----	0.0000N		0.0010 - 0.0004	.0075	----	----	----	----	17	UNCH							
225	----	----		----	----	0.0000N		0.0026 - 0.0014	.0186	----	----	----	----	4	UNCH							
240	----	----		----	----	0.0200N		0.0089 - 0.0061	.0581	----	----	----	----	1	UNCH							
250	----	----		----	----	0.0300N		0.0182 - 0.0126	.1098	----	----	----	----	7	UNCH							
255	----	----		----	----	0.0400N		0.0252 - 0.0173	.1454	----	----	----	----	20	UNCH							
275	----	----		----	----	0.1200N		0.0783 - 0.0430	.3595	----	----	----	----	5	UNCH							
300	----	----		----	----	0.3000N		0.2167 - 0.0785	.6905	----	----	----	----	17	UNCH							
325	----	----		----	----	0.5200N		0.4246 - 0.0984	.9016	----	----	----	----	2	UNCH							
350	----	----		----	----	0.7700N		0.6639 - 0.1043	.9745	----	----	----	----	3	UNCH							
375	----	----		----	----	1.0200N		0.9114 - 0.1056	.9946	----	----	----	----	59	UNCH							
TOTAL														158								
OCT16																						
150	----	----		----	----	0.0000N		0.0001 UNCH	.0005	----	----	----	----	1	UNCH							
175	----	----		----	----	0.0000N		0.0008 - 0.0001	.0040	----	----	----	----	4	UNCH							
180	----	----		----	----	0.0000N		0.0012 - 0.0002	.0058	----	----	----	----	1	UNCH							
200	----	----		----	----	0.0100N		0.0043 - 0.0009	.0195	----	----	----	----	17	UNCH							
215	----	----		----	----	0.0100N		0.0096 - 0.0027	.0413	----	----	----	----	1	UNCH							
225	----	----		----	----	0.0200N		0.0157 - 0.0047	.0649	----	----	----	----	2	UNCH							
240	----	----		----	----	0.0400N		0.0309 - 0.0103	.1187	----	----	----	----	1	UNCH							
250	----	----		----	----	0.0600N		0.0471 - 0.0154	.1702	----	----	----	----	6	UNCH							
255	----	----		----	----	0.0800N		0.0574 - 0.0186	.2007	----	----	----	----	20	UNCH							
275	----	----		----	----	0.1500N		0.1175 - 0.0348	.3527	----	----	----	----	12	UNCH							
300	----	----		----	----	0.3000N		0.2419 - 0.0582	.5781	----	----	----	----	1	UNCH							
325	----	----		----	----	0.5000N		0.4213 - 0.0773	.7738	----	----	----	----	2	UNCH							
375	----	----		----	----	0.9700N		0.8760 - 0.0943	.9562	----	----	----	----	52	UNCH							
TOTAL														120								
NOV16																						
150	----	----		----	----	0.0000N		0.0002 - 0.0002	.0009	----	----	----	----	3	UNCH							
175	----	----		----	----	0.0000N		0.0014 - 0.0007	.0056	----	----	----	----	5	UNCH							
180	----	----		----	----	0.0000N		0.0019 - 0.0009	.0075	----	----	----	----	1	UNCH							
200	----	----		----	----	0.0100N		0.0057 - 0.0020	.0210	----	----	----	----	3	UNCH							
215	----	----		----	----	0.0200N		0.0115 - 0.0036	.0402	----	----	----	----	1	UNCH							
225	----	----		----	----	0.0200N		0.0176 - 0.0052	.0592	----	----	----	----	17	UNCH							
240	----	----		----	----	0.0400N		0.0315 - 0.0093	.0997	----	----	----	----	1	UNCH							
250	----	----		----	----	0.0600N		0.0455 - 0.0131	.1370	----	----	----	----	25	UNCH							
260	----	----		----	----	0.0800N		0.0645 - 0.0178	.1833	----	----	----	----	5	UNCH							
275	----	----		----	----	0.1300N		0.1040 - 0.0266	.2683	----	----	----	----	12	UNCH							
290	----	----		----	----	0.2000N		0.1586 - 0.0365	.3679	----	----	----	----	5	UNCH							
325	----	----		----	----	0.4100N		0.3504 - 0.0601	.6149	----	----	----	----	4	UNCH							
350	----	----		----	----	0.6100N		0.5369 - 0.0730	.7603	----	----	----	----	2	UNCH							
375	----	----		----	----	0.8300N		0.7522 - 0.0805	.8603	----	----	----	----	40	UNCH							
TOTAL														124								
DEC16																						
150	----	----		----	----	0.0000N		0.0002 UNCH	.0007	----	----	----	----	3	UNCH							
175	----	----		----	----	0.0000N		0.0010 - 0.0004	.0036	----	----	----	----	3	UNCH							
180	----	----		----	----	0.0000N		0.0014 - 0.0004	.0049	----	----	----	----	1	UNCH							
200	----	----		----	----	0.0100N		0.0042 - 0.0010	.0138	----	----	----	----	2	UNCH							
215	----	----		----	----	0.0100N		0.0085 - 0.0017	.0264	----	----	----	----	1	UNCH							
225	----	----		----	----	0.0200N		0.0131 - 0.0023	.0391	----	----	----	----	14	UNCH							
240	----	----		----	----	0.0300N		0.0232 - 0.0039	.0654	----	----	----	----	1	UNCH							
250	----	----		----	----	0.0400N		0.0329 - 0.0059	.0891	----	----	----	----	16	UNCH							
260	----	----		----	----	0.0600N		0.0464 - 0.0086	.1195	----	----	----	----	5	UNCH							
275	----	----		----	----	0.0900N		0.0750 - 0.0133	.1771	----	----	----	----	12	UNCH							
290	----	----		----	----	0.1300N		0.1153 - 0.0186	.2478	----	----	----	----	9	UNCH							
325	----	----		----	----	0.3000N		0.2613 - 0.0358	.4431	----	----	----	----	2	UNCH							
375	----	----		----	----	0.6500N		0.5929 - 0.0566	.7013	----	----	----	----	53	UNCH							
TOTAL														122								
JAN17																						
150	----	----		----	----	0.0000N		0.0005 - 0.0002	.0015	----	----	----	----	3	UNCH							
175	----	----		----	----	0.0000N		0.0021 - 0.0007	.0061	----	----	----	----	5	UNCH							
200	----	----		----	----	0.0100N		0.0066 - 0.0011	.0178	----	----	----	----	157	UNCH							
225	----	----		----	----	0.0200N		0.0168 - 0.0022	.0422	----	----	----	----	14	UNCH							
250	----	----		----	----	0.0500N		0.0401 - 0.0050	.0901	----	----	----	----	23	UNCH							
260	----	----		----	----	0.0600N		0.0549 - 0.0068	.1171	----	----	----	----	5	UNCH							
275	----	----		----	----	0.1000N		0.0850 - 0.0109	.1666	----	----	----	----	155	UNCH							
285	----	----		----	----	0.1300N		0.1112 - 0.0139	.2051	----	----	----	----	6	UNCH							
290	----	----		----	----	0.1400N		0.1261 - 0.0156	.2256	----	----	----	----	14	UNCH							
375	----	----		----	----	0.6200N		0.5773 - 0.0468	.6001	----	----	----	----	88	UNCH							
TOTAL														470								
FEB17																						
150	----	----		----	----	0.0000N		0.0016 - 0.0004	.0041	----	----	----	----	2	UNCH							
175	----	----		----	----	0.0100N		0.0053 - 0.0008	.0126	----	----	----	----	2	UNCH							
200	----	----		----	----	0.0200N		0.0135 - 0.0015	.0300	----	----	----	----	141	UNCH							
225	----	----		----	----	0.0300N		0.0303 - 0.0036	.0622	----	----	----	----	15	UNCH							
250	----	----		----	----	0.0700N		0.0632 - 0.0078	.1164	----	----	----	----	22	UNCH							
260	----	----		----	----																	

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PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.														
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
E7 PUT HENRY HUB FINANCIAL LAST DAY 0														
MAY17														
250	----	----		----	----	0.1100N		0.1020 - 0.0090	.1945	----	----	----	----	8 UNCH
275	----	----		----	----	0.2000N		0.1858 - 0.0139	.3048	----	----	----	----	155 UNCH
280	----	----		----	----	0.2200N		0.2065 - 0.0149	.3285	----	----	----	----	5 UNCH
285	----	----		----	----	0.2400N		0.2285 - 0.0159	.3526	----	----	----	----	6 UNCH
375	----	----		----	----	0.8600N		0.8233 - 0.0321	.7367	----	----	----	----	93 UNCH
TOTAL														430
JUN17														
175	----	----		----	----	0.0100N		0.0079 - 0.0005	.0208	----	----	----	----	2 UNCH
200	----	----		----	----	0.0200N		0.0219 - 0.0019	.0517	----	----	----	----	153 UNCH
225	----	----		----	----	0.0600N		0.0509 - 0.0041	.1069	----	----	----	----	4 UNCH
250	----	----		----	----	0.1100N		0.1026 - 0.0077	.1891	----	----	----	----	7 UNCH
275	----	----		----	----	0.2000N		0.1836 - 0.0131	.2940	----	----	----	----	150 UNCH
280	----	----		----	----	0.2200N		0.2038 - 0.0141	.3168	----	----	----	----	5 UNCH
285	----	----		----	----	0.2400N		0.2253 - 0.0149	.3400	----	----	----	----	6 UNCH
375	----	----		----	----	0.8400N		0.8068 - 0.0292	.7181	----	----	----	----	99 UNCH
TOTAL														426
JUL17														
175	----	----		----	----	0.0100N		0.0088 - 0.0007	.0220	----	----	----	----	3 UNCH
200	----	----		----	----	0.0300N		0.0241 - 0.0015	.0537	----	----	----	----	159 UNCH
225	----	----		----	----	0.0600N		0.0534 - 0.0040	.1069	----	----	----	----	4 UNCH
250	----	----		----	----	0.1100N		0.1041 - 0.0083	.1850	----	----	----	----	6 UNCH
275	----	----		----	----	0.2000N		0.1850 - 0.0124	.2857	----	----	----	----	155 UNCH
280	----	----		----	----	0.2200N		0.2048 - 0.0132	.3074	----	----	----	----	5 UNCH
285	----	----		----	----	0.2400N		0.2258 - 0.0141	.3295	----	----	----	----	1 UNCH
375	----	----		----	----	0.8200N		0.7950 - 0.0276	.6983	----	----	----	----	106 UNCH
TOTAL														439
AUG17														
175	----	----		----	----	0.0100N		0.0104 - 0.0005	.0246	----	----	----	----	3 UNCH
200	----	----		----	----	0.0300N		0.0271 - 0.0014	.0575	----	----	----	----	159 UNCH
225	----	----		----	----	0.0600N		0.0577 - 0.0039	.1105	----	----	----	----	3 UNCH
250	----	----		----	----	0.1200N		0.1105 - 0.0078	.1879	----	----	----	----	6 UNCH
275	----	----		----	----	0.2000N		0.1925 - 0.0114	.2857	----	----	----	----	155 UNCH
280	----	----		----	----	0.2200N		0.2124 - 0.0122	.3067	----	----	----	----	5 UNCH
285	----	----		----	----	0.2500N		0.2335 - 0.0130	.3281	----	----	----	----	1 UNCH
375	----	----		----	----	0.8200N		0.7990 - 0.0256	.6868	----	----	----	----	110 UNCH
TOTAL														442
SEP17														
175	----	----		----	----	0.0100N		0.0136 - 0.0006	.0300	----	----	----	----	3 UNCH
200	----	----		----	----	0.0400N		0.0336 - 0.0015	.0665	----	----	----	----	154 UNCH
225	----	----		----	----	0.0700N		0.0679 - 0.0044	.1220	----	----	----	----	2 UNCH
250	----	----		----	----	0.1300N		0.1264 - 0.0079	.2010	----	----	----	----	6 UNCH
275	----	----		----	----	0.2200N		0.2132 - 0.0113	.2972	----	----	----	----	150 UNCH
280	----	----		----	----	0.2500N		0.2339 - 0.0121	.3177	----	----	----	----	5 UNCH
285	----	----		----	----	0.2700N		0.2559 - 0.0127	.3384	----	----	----	----	1 UNCH
375	----	----		----	----	0.8500N		0.8282 - 0.0242	.6823	----	----	----	----	96 UNCH
TOTAL														417
OCT17														
150	----	----		----	----	0.0100N		0.0052 - 0.0003	.0121	----	----	----	----	1 UNCH
175	----	----		----	----	0.0200N		0.0151 - 0.0009	.0318	----	----	----	----	3 UNCH
200	----	----		----	----	0.0400N		0.0362 - 0.0019	.0685	----	----	----	----	158 UNCH
225	----	----		----	----	0.0800N		0.0713 - 0.0051	.1230	----	----	----	----	1 UNCH
250	----	----		----	----	0.1400N		0.1307 - 0.0085	.1999	----	----	----	----	6 UNCH
275	----	----		----	----	0.2300N		0.2173 - 0.0118	.2927	----	----	----	----	155 UNCH
280	----	----		----	----	0.2500N		0.2378 - 0.0126	.3125	----	----	----	----	36 UNCH
285	----	----		----	----	0.2700N		0.2596 - 0.0132	.3324	----	----	----	----	1 UNCH
375	----	----		----	----	0.8500N		0.8245 - 0.0241	.6680	----	----	----	----	89 UNCH
TOTAL														450
NOV17														
150	----	----		----	----	0.0100N		0.0056 - 0.0003	.0124	----	----	----	----	2 UNCH
175	----	----		----	----	0.0200N		0.0168 - 0.0009	.0330	----	----	----	----	2 UNCH
200	----	----		----	----	0.0400N		0.0391 - 0.0019	.0689	----	----	----	----	152 UNCH
250	----	----		----	----	0.1400N		0.1287 - 0.0086	.1900	----	----	----	----	6 UNCH
275	----	----		----	----	0.2200N		0.2099 - 0.0126	.2768	----	----	----	----	150 UNCH
280	----	----		----	----	0.2400N		0.2304 - 0.0126	.2957	----	----	----	----	36 UNCH
285	----	----		----	----	0.2600N		0.2520 - 0.0127	.3148	----	----	----	----	1 UNCH
375	----	----		----	----	0.8200N		0.8012 - 0.0208	.6382	----	----	----	----	85 UNCH
TOTAL														434
DEC17														
150	----	----		----	----	0.0100N		0.0058 - 0.0003	.0117	----	----	----	----	2 UNCH
175	----	----		----	----	0.0200N		0.0171 - 0.0006	.0307	----	----	----	----	2 UNCH
200	----	----		----	----	0.0400N		0.0389 - 0.0012	.0628	----	----	----	----	156 UNCH
250	----	----		----	----	0.1300N		0.1232 - 0.0060	.1683	----	----	----	----	6 UNCH
275	----	----		----	----	0.2000N		0.1931 - 0.0113	.2425	----	----	----	----	155 UNCH
280	----	----		----	----	0.2200N		0.2116 - 0.0112	.2593	----	----	----	----	36 UNCH
285	----	----		----	----	0.2400N		0.2311 - 0.0113	.2764	----	----	----	----	1 UNCH
375	----	----		----	----	0.7600N		0.7435 - 0.0181	.5806	----	----	----	----	85 UNCH
TOTAL														443
JAN18														
150	----	----		----	----	0.0000N		0.0043 - 0.0002	.0089	----	----	----	----	2 UNCH
250	----	----		----	----	0.1200N		0.1191 - 0.0041	.1544	----	----	----	----	1 UNCH
285	----	----		----	----	0.2400N		0.2288 - 0.0069	.2544	----	----	----	----	1 UNCH
375	----	----		----	----	0.7400N		0.7209 - 0.0166	.5345	----	----	----	----	62 UNCH
TOTAL														66
FEB18														
150	----	----		----	----	0.0100N		0.0058 - 0.0002	.0113	----	----	----	----	2 UNCH
250	----	----		----	----	0.1400N		0.1349 - 0.0041	.1666	----	----	----	----	1 UNCH
285	----	----		----	----	0.2600N		0.2524 - 0.0068	.2673	----	----	----	----	1 UNCH
375	----	----		----	----	0.7800N		0.7594 - 0.0156	.5395	----	----	----	----	52 UNCH
TOTAL														56
MAR18														
150	----	----		----	----									



PG63 BULLETIN #148@				ENERGY OPTIONS										Wed, Aug 03, 2016				PG63					
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																							
PRICE INDICATOR KEY																							
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																							
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST	
E7 PUT		HENRY HUB FINANCIAL LAST DAY O																					
TOTAL																		78					
AUG18																							
375		----	----	----	----	1.0100N		0.9969 - 0.0102		.7178		----		----		----		----		80		UNCH	
TOTAL																		80					
SEP18																							
375		----	----	----	----	1.0200N		1.0143 - 0.0096		.7198		----		----		----		----		73		UNCH	
TOTAL																		73					
OCT18																							
375		----	----	----	----	1.0100N		1.0021 - 0.0094		.7063		----		----		----		----		64		UNCH	
TOTAL																		64					
NOV18																							
375		----	----	----	----	0.9700N		0.9616 - 0.0087		.6825		----		----		----		----		58		UNCH	
TOTAL																		58					
DEC18																							
375		----	----	----	----	0.8800N		0.8746 - 0.0060		.6304		----		----		----		----		62		UNCH	
TOTAL																		62					
FA CALL		HO 1 MONTH CALENDAR OPTIONS																					
OCT16																							
- 170		----	----	----	----	0.0000N		0.0021 - 0.0004		.3232		----		----		----		----		200		UNCH	
TOTAL																		200					
NOV16																							
- 170		----	----	----	----	0.0000N		0.0031 - 0.0002		.4209		----		----		----		----		200		UNCH	
TOTAL																		200					
DEC16																							
- 170		----	----	----	----	0.0000N		0.0029 + 0.0002		.4046		----		----		----		----		200		UNCH	
TOTAL																		200					
30 CALL		JET KEROSENE NWE (PLATTS) APO																					
AUG16																							
47000		----	----	----	----	----		0.04 UNCH		.0043		----		----		----		----		10		UNCH	
TOTAL																		10					
SEP16																							
47000		----	----	----	----	----		3.52 + 0.48		.1334		----		----		----		----		10		UNCH	
TOTAL																		10					
OCT16																							
47000		----	----	----	----	----		9.33 + 0.86		.2355		----		----		----		----		10		UNCH	
TOTAL																		10					
NOV16																							
47000		----	----	----	----	----		15.24 + 1.11		.3027		----		----		----		----		10		UNCH	
TOTAL																		10					
DEC16																							
47000		----	----	----	----	----		21.18 + 1.33		.3522		----		----		----		----		10		UNCH	
TOTAL																		10					
WJO OPT		LLS ARGUS V.WTI CRUDE OIL AVG PRICE																					
AUG16																							
350		----	----	----	----	----		0.01 UNCH		.0236		----		----		----		----		340		UNCH	
TOTAL																		340					
SEP16																							
350		----	----	----	----	----		0.01 UNCH		.0250		----		----		----		----		340		UNCH	
TOTAL																		340					
OCT16																							
350		----	----	----	----	----		0.01 UNCH		.0249		----		----		----		----		340		UNCH	
TOTAL																		340					
NOV16																							
350		----	----	----	----	----		0.01 UNCH		.0247		----		----		----		----		340		UNCH	
TOTAL																		340					
DEC16																							
350		----	----	----	----	----		0.02 UNCH		.0411		----		----		----		----		340		UNCH	
TOTAL																		340					
JAN17																							
190		----	----	----	----	----		0.14 - 0.01		.2839		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.08 - 0.01		.2081		----		----		----		----		200		UNCH	
TOTAL																		325					
FEB17																							
190		----	----	----	----	----		0.15 - 0.02		.2887		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.09 - 0.01		.2178		----		----		----		----		200		UNCH	
TOTAL																		325					
MAR17																							
190		----	----	----	----	----		0.16 - 0.02		.2869		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.10 - 0.01		.2214		----		----		----		----		200		UNCH	
TOTAL																		325					
APR17																							
190		----	----	----	----	----		0.18 - 0.01		.2988		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.11 - 0.01		.2308		----		----		----		----		200		UNCH	
TOTAL																		325					
MAY17																							
190		----	----	----	----	----		0.20 - 0.02		.3113		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.13 - 0.01		.2492		----		----		----		----		200		UNCH	
TOTAL																		325					
JUN17																							
190		----	----	----	----	----		0.23 - 0.02		.3331		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.15 - 0.01		.2708		----		----		----		----		200		UNCH	
TOTAL																		325					
JUL17																							
190		----	----	----	----	----		0.25 - 0.02		.3410		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.16 - 0.02		.2774		----		----		----		----		200		UNCH	
TOTAL																		325					
AUG17																							
190		----	----	----	----	----		0.26 - 0.02		.3446		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.18 - 0.01		.2893		----		----		----		----		200		UNCH	
TOTAL																		325					
SEP17																							
190		----	----	----	----	----		0.28 - 0.02		.3514		----		----		----		----		125		UNCH	
200		----	----	----	----	----		0.19 - 0.02		.2948		----		----		----		----		200		UNCH	
TOTAL																		325					
OCT17																							
190		----	----	----	----	----		0.28 - 0.02		.3417		----		----		----		----		125		UNCH	

PG63 BULLETIN #148@										ENERGY OPTIONS										Wed, Aug 03, 2016										PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																															
PRICE INDICATOR KEY																															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																															
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST															
WJO OPT		LLS ARGUS V.WTI CRUDE OIL AVG PRICE																													
OCT17																															
200		----		----		----		----	0.19	-	0.01	.2860	----	----	----	----	200	UNCH													
TOTAL																				325											
NOV17																															
190		----		----		----		----	0.29	-	0.02	.3450	----	----	----	----	125	UNCH													
200		----		----		----		----	0.20	-	0.01	.2912	----	----	----	----	200	UNCH													
TOTAL																				325											
DEC17																															
190		----		----		----		----	0.31	-	0.01	.3511	----	----	----	----	125	UNCH													
200		----		----		----		----	0.21	-	0.02	.2961	----	----	----	----	200	UNCH													
TOTAL																				325											
4J PUT		MT BELVIEU ETHANE 5-DCML (OPIS)																													
JUL16																															
2500		----		----		----		----	0.05834		UNCH	1.0000	----	----	----	----	0	UNCH													
TOTAL																				0											
AUG16																															
1900		----		----		----		----	0.01549	-0.00678	.9191	----	----	----	----	----	75	UNCH													
2500		----		----		----		----	0.07509	-0.00705	1.0000	----	----	----	----	----	35	UNCH													
TOTAL																				110											
SEP16																															
1900		----		----		----		----	0.00901	-0.00443	.4764	----	----	----	----	----	75	UNCH													
2500		----		----		----		----	0.06005	-0.00786	.9929	----	----	----	----	----	35	UNCH													
TOTAL																				110											
OCT16																															
1900		----		----		----		----	0.00813	-0.00119	.3301	----	----	----	----	----	75	UNCH													
2500		----		----		----		----	0.04946	-0.00620	.9148	----	----	----	----	----	35	UNCH													
TOTAL																				110											
NOV16																															
1900		----		----		----		----	0.00853	-0.00201	.2649	----	----	----	----	----	75	UNCH													
2500		----		----		----		----	0.04117	-0.00547	.7933	----	----	----	----	----	35	UNCH													
TOTAL																				110											
DEC16																															
1900		----		----		----		----	0.00868	-0.00161	.2284	----	----	----	----	----	75	UNCH													
2500		----		----		----		----	0.03588	-0.00446	.6828	----	----	----	----	----	35	UNCH													
TOTAL																				110											
JAN17																															
1700		----		----		----		----	0.00115	-0.00038	.0507	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01725	-0.00284	.4211	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.02890	-0.00381	.5786	----	----	----	----	----	60	UNCH													
TOTAL																				310											
FEB17																															
1700		----		----		----		----	0.00117	-0.00032	.0464	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01561	-0.00228	.3616	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.02606	-0.00312	.5051	----	----	----	----	----	60	UNCH													
TOTAL																				310											
MAR17																															
1700		----		----		----		----	0.00120	-0.00027	.0430	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01434	-0.00184	.3143	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.02380	-0.00254	.4433	----	----	----	----	----	60	UNCH													
TOTAL																				310											
APR17																															
1700		----		----		----		----	0.00092	-0.00018	.0334	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01226	-0.00135	.2752	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.02082	-0.00194	.3988	----	----	----	----	----	60	UNCH													
TOTAL																				310											
MAY17																															
1700		----		----		----		----	0.00096	-0.00014	.0321	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01159	-0.00099	.2472	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01952	-0.00142	.3591	----	----	----	----	----	60	UNCH													
TOTAL																				310											
JUN17																															
1700		----		----		----		----	0.00100	-0.00010	.0310	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.01106	-0.00071	.2239	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01846	-0.00101	.3253	----	----	----	----	----	60	UNCH													
TOTAL																				310											
JUL17																															
1700		----		----		----		----	0.00074	-0.00008	.0239	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00942	-0.00063	.1993	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01617	-0.00092	.2977	----	----	----	----	----	60	UNCH													
TOTAL																				310											
AUG17																															
1700		----		----		----		----	0.00079	-0.00008	.0240	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00926	-0.00058	.1868	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01571	-0.00086	.2776	----	----	----	----	----	60	UNCH													
TOTAL																				310											
SEP17																															
1700		----		----		----		----	0.00083	-0.00009	.0237	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00901	-0.00063	.1741	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01516	-0.00091	.2581	----	----	----	----	----	60	UNCH													
TOTAL																				310											
OCT17																															
1700		----		----		----		----	0.00057	-0.00007	.0174	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00743	-0.00055	.1527	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01295	-0.00083	.2342	----	----	----	----	----	60	UNCH													
TOTAL																				310											
NOV17																															
1700		----		----		----		----	0.00060	-0.00008	.0174	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00732	-0.00058	.1447	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01264	-0.00088	.2208	----	----	----	----	----	60	UNCH													
TOTAL																				310											
DEC17																															
1700		----		----		----		----	0.00064	-0.00007	.0176	----	----	----	----	----	150	UNCH													
2300		----		----		----		----	0.00728	-0.00055	.1384	----	----	----	----	----	100	UNCH													
2500		----		----		----		----	0.01244	-0.00083	.2100	----	----	----	----	----	60	UNCH													
TOTAL																				310											
4H CALL		MT BELVIEU PROPANE 5-DCML (OPIS)																													
AUG16																															
12000		----		----		----		----	0.00001		UNCH	.0002	----	----	----	----	50	UNCH													
TOTAL																				50											
SEP16																															
5400		----		----		----		----	0.00658	+0.00227	.1722	----	----	----	----	----	1	UNCH													
12000		----		----		----		----	0.00001		UNCH	.0003	----	----	----	----	50	UNCH													
TOTAL																				51											
THE INFORMATION CONTAINED IN THIS REPORT IS COMPI																															

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
4H CALL	MT BELVIEU PROPANE 5-DCML (OPIS)												
OCT16													
5400	----	----	----	----	----	0.02056 +).00424	.3235	----	----	----	----	1	UNCH
7000	----	----	----	----	----	0.00594 +).00120	.1032	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00190 +).00026	.0269	----	----	----	----	50	UNCH
TOTAL												81	
NOV16													
5050	----	----	----	----	----	0.03748 +).00525	.4809	----	----	----	----	1	UNCH
7000	----	----	----	----	----	0.00910 +).00113	.1388	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00300 +).00021	.0385	----	----	----	----	50	UNCH
TOTAL												81	
DEC16													
5050	----	----	----	----	----	0.04465 +).00544	.5172	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03385 +).00425	.4178	----	----	----	----	2	UNCH
7000	----	----	----	----	----	0.01167 +).00147	.1641	----	----	----	----	30	UNCH
12000	----	----	----	----	----	0.00347 +).00032	.0431	----	----	----	----	50	UNCH
TOTAL												83	
JAN17													
5050	----	----	----	----	----	0.05286 +).00559	.5542	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.04000 +).00417	.4550	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03701 +).00388	.4291	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03232 +).00342	.3865	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02524 +).00271	.3173	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01751 +).00189	.2337	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00281 +).00026	.0424	----	----	----	----	50	UNCH
TOTAL												94	
FEB17													
5050	----	----	----	----	----	0.05093 +).00492	.5430	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03885 +).00392	.4456	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03598 +).00367	.4202	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03150 +).00327	.3788	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02473 +).00263	.3115	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01734 +).00188	.2309	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00314 +).00032	.0461	----	----	----	----	50	UNCH
TOTAL												94	
MAR17													
5050	----	----	----	----	----	0.04909 +).00381	.5150	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.03817 +).00307	.4265	----	----	----	----	2	UNCH
5500	----	----	----	----	----	0.03556 +).00288	.4036	----	----	----	----	1	UNCH
5675	----	----	----	----	----	0.03147 +).00258	.3663	----	----	----	----	25	UNCH
6000	----	----	----	----	----	0.02523 +).00209	.3057	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01832 +).00153	.2327	----	----	----	----	10	UNCH
10000	----	----	----	----	----	0.00412 +).00031	.0563	----	----	----	----	50	UNCH
TOTAL												94	
APR17													
5400	----	----	----	----	----	0.03696 +).00276	.4109	----	----	----	----	2	UNCH
6000	----	----	----	----	----	0.02498 +).00191	.2985	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.01851 +).00142	.2305	----	----	----	----	10	UNCH
TOTAL												17	
MAY17													
6000	----	----	----	----	----	0.02745 +).00105	.3105	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02086 +).00077	.2450	----	----	----	----	10	UNCH
TOTAL												15	
JUN17													
6000	----	----	----	----	----	0.03197 +).00181	.3349	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02490 +).00145	.2700	----	----	----	----	10	UNCH
TOTAL												15	
JUL17													
6000	----	----	----	----	----	0.03362 +).00095	.3453	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.02634 +).00070	.2797	----	----	----	----	10	UNCH
TOTAL												15	
AUG17													
6000	----	----	----	----	----	0.03851 +).00142	.3689	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03074 +).00116	.3039	----	----	----	----	10	UNCH
TOTAL												15	
SEP17													
6000	----	----	----	----	----	0.04331 +).00120	.3910	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03504 +).00099	.3260	----	----	----	----	10	UNCH
TOTAL												15	
OCT17													
6000	----	----	----	----	----	0.04589 +).00043	.4038	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.03733 +).00029	.3381	----	----	----	----	10	UNCH
TOTAL												15	
NOV17													
6000	----	----	----	----	----	0.05081 +).00079	.4229	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.04185 +).00066	.3581	----	----	----	----	10	UNCH
TOTAL												15	
DEC17													
6000	----	----	----	----	----	0.05508 +).00045	.4388	----	----	----	----	5	UNCH
6500	----	----	----	----	----	0.04578 +).00038	.3746	----	----	----	----	10	UNCH
TOTAL												15	
4H PUT	MT BELVIEU PROPANE 5-DCML (OPIS)												
JUL16													
5000	----	----	----	----	----	0.02269 UNCH	1.0000	----	----	----	----	0	UNCH
5250	----	----	----	----	----	0.04769 UNCH	1.0000	----	----	----	----	0	UNCH
TOTAL												0	
AUG16													
2500	----	----	----	----	----	0.00001 UNCH	.0000	----	----	----	----	315	UNCH
2700	----	----	----	----	----	0.00001 UNCH	.0004	----	----	----	----	250	UNCH
4000	----	----	----	----	----	0.00266 -.00318	.1339	----	----	----	----	500	UNCH
4500	----	----	----	----	----	0.02153 -.01110	.6339	----	----	----	----	150	UNCH
4662	----	----	----	----	----	0.03351 -.01276	.7863	----	----	----	----	10	UNCH
5000	----	----	----	----	----	0.06384 -.01429	.9538	----	----	----	----	75	UNCH
TOTAL												1300	
SEP16													
2500	----	----	----	----	----	0.00013 -.00005	.0034	----	----	----	----	315	UNCH
2700	----	----	----	----	----	0.00029 -.00011	.0074	----	----	----	----	250	UNCH
4000	----	----	----	----	----	0.01103 -.00339	.2091	----	----	----	----	500	UNCH
4500	----	----	----	----	----	0.02739 -.00774	.4340	----	----	----	----	150	UNCH
5000	----	----	----	----	----	0.05804 -.01227	.6833	----	----	----	----	75	UNCH
TOTAL												1290	
NOV16													
3500	----	----	----	----	----	0.00896 -.00086	.1088	----	----	----	----	2	UNCH
4400	----	----	----	----	----	0.02793 -.00311	.3033	----	----	----	----	3	UNCH
5400	----	----	----	----	----	0.08188 -.01066	.6208	----	----	----	----	1	UNCH
TOTAL												6	
DEC16													
3500	----	----	----	----	----	0.01021 -.00102	.1110	----	----	----	----	2	UNCH
4400	----	----	----	----	----	0.02823 -.00292	.2854	----	----	----	----	3	UNCH
4700	----	----	----	----	----	0.03785 -.00392	.3705	----	----	----	----	1	UNCH
5400	----	----	----	----	----	0.07877 -.00823	.5821	----	----	----	----	2	UNCH
TOTAL												8	

BULLETIN #148@										ENERGY OPTIONS										Wed, Aug 03, 2016 PG63									
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																													
PRICE INDICATOR KEY																													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																													
GLOBEX OPEN		OPEN OPEN		OUTCRY RANGE		GLOBEX HIGH/LOW		OPEN HIGH/LOW		OUTCRY CLOSE		OUTCRY RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST			
G3 CALL NATURAL GAS 3 M CSO FIN																													
OCT16																													
- 700		----		----		----		----		----		----		0.218 + 0.015		.7882		----		----		----		----		575		UNCH	
- 650		----		----		----		----		----		----		0.176 + 0.014		.7331		----		----		----		----		1550		UNCH	
- 600		----		----		----		----		----		----		0.138 + 0.012		.6609		----		----		----		----		1650		UNCH	
- 550		----		----		----		----		----		----		0.102 + 0.011		.5768		----		----		----		----		775		UNCH	
- 500		----		----		----		----		----		----		0.070 + 0.008		.4765		----		----		----		----		6300		UNCH	
- 450		----		----		----		----		----		----		0.045 + 0.006		.3654		----		----		----		----		5150		UNCH	
- 400		----		----		----		----		----		----		0.027 + 0.005		.2577		----		----		----		----		9692		UNCH	
- 350		----		----		----		----		----		----		0.014 + 0.003		.1600		----		----		----		----		11050		UNCH	
- 300		----		----		----		----		----		----		0.006 + 0.001		.0831		----		----		----		----		5200		UNCH	
- 250		----		----		----		----		----		----		0.002		UNCH		.0338		----		----		----		30		UNCH	
- 200		----		----		----		----		----		----		0.001		UNCH		.0176		----		----		----		50		UNCH	
TOTAL																										42022			
G3 PUT NATURAL GAS 3 M CSO FIN																													
OCT16																													
-1000		----		----		----		----		----		----		0.007 - 0.002		.0526		----		----		----		----		1000		UNCH	
- 750		----		----		----		----		----		----		0.022 - 0.005		.1649		----		----		----		----		1750		UNCH	
- 700		----		----		----		----		----		----		0.029 - 0.006		.2117		----		----		----		----		1100		UNCH	
- 650		----		----		----		----		----		----		0.037 - 0.007		.2668		----		----		----		----		1800		UNCH	
- 600		----		----		----		----		----		----		0.049 - 0.009		.3390		----		----		----		----		3550		UNCH	
- 550		----		----		----		----		----		----		0.063 - 0.010		.4231		----		----		----		----		1200		UNCH	
- 500		----		----		----		----		----		----		0.081 - 0.013		.5234		----		----		----		----		375		UNCH	
- 450		----		----		----		----		----		----		0.106 - 0.015		.6345		----		----		----		----		180		UNCH	
- 350		----		----		----		----		----		----		0.175 - 0.018		.8399		----		----		----		----		500		UNCH	
TOTAL																										11455			
63 CALL NATURAL GAS OPTION ON CALENDAR STRP																													
JAN17																													
2500		----		----		----		----		----		----		0.7006 + 0.0445		.9216		----		----		----		----		100		UNCH	
3000		----		----		----		----		----		----		0.3030 + 0.0344		.6697		----		----		----		----		4740		UNCH	
3200		----		----		----		----		----		----		0.1878 + 0.0203		.5147		----		----		----		----		200		UNCH	
3250		----		----		----		----		----		----		0.1674 + 0.0185		.4754		----		----		----		----		400		UNCH	
3500		----		----		----		----		----		----		0.0914 + 0.0107		.3028		----		----		----		----		400		UNCH	
4000		----		----		----		----		----		----		0.0261 + 0.0032		.1056		----		----		----		----		388		UNCH	
4250		----		----		----		----		----		----		0.0141 + 0.0017		.0608		----		----		----		----		400		UNCH	
5000		----		----		----		----		----		----		0.0026 + 0.0003		.0125		----		----		----		----		800		UNCH	
TOTAL																										7428			
JAN18																													
3300		----		----		----		----		----		----		0.1930 + 0.0062		.4087		----		----		----		----		200		UNCH	
3500		----		----		----		----		----		----		0.1402 + 0.0048		.3222		----		----		----		----		200		UNCH	
4000		----		----		----		----		----		----		0.0612 + 0.0024		.1661		----		----		----		----		60		UNCH	
4250		----		----		----		----		----		----		0.0402 + 0.0017		.1166		----		----		----		----		80		UNCH	
5000		----		----		----		----		----		----		0.0115 + 0.0006		.0388		----		----		----		----		500		UNCH	
6000		----		----		----		----		----		----		0.0024 + 0.0001		.0092		----		----		----		----		900		UNCH	
TOTAL																										1940			
JAN19																													
3500		----		----		----		----		----		----		0.1700 + 0.0012		.3433		----		----		----		----		24		UNCH	
4000		----		----		----		----		----		----		0.0908 + 0.0007		.2059		----		----		----		----		114		UNCH	
TOTAL																										138			
63 PUT NATURAL GAS OPTION ON CALENDAR STRP																													
JAN17																													
2250		----		----		----		----		----		----		0.0072 - 0.0007		.0282		----		----		----		----		600		UNCH	
2500		----		----		----		----		----		----		0.0223 - 0.0024		.0783		----		----		----		----		100		UNCH	
2650		----		----		----		----		----		----		0.0400 - 0.0043		.1304		----		----		----		----		1020		UNCH	
2700		----		----		----		----		----		----		0.0479 - 0.0052		.1521		----		----		----		----		1660		UNCH	
2750		----		----		----		----		----		----		0.0570 - 0.0061		.1762		----		----		----		----		600		UNCH	
3000		----		----		----		----		----		----		0.1238 - 0.0126		.3302		----		----		----		----		640		UNCH	
3500		----		----		----		----		----		----		0.4113 - 0.0364		.6971		----		----		----		----		160		UNCH	
3600		----		----		----		----		----		----		0.4911 - 0.0386		.7517		----		----		----		----		360		UNCH	
3700		----		----		----		----		----		----		0.5751 - 0.0404		.7980		----		----		----		----		120		UNCH	
4250		----		----		----		----		----		----		1.0827 - 0.0454		.9391		----		----		----		----		1020		UNCH	
TOTAL																										6280			
ZR CALL NORTHERN ROCKIES PIPE OPTION																													
DEC16																													
3500		----		----		----		----		----		----		0.2174 + 0.0300		.4528		----		----		----		----		496		UNCH	
3750		----		----		----		----		----		----		0.1423 + 0.0211		.3321		----		----		----		----		372		UNCH	
3900		----		----		----		----		----		----		0.1095 + 0.0167		.2711		----		----		----		----		124		UNCH	
4000		----		----		----		----		----		----		0.0919 + 0.0143		.2357		----		----		----		----		527		UNCH	
4250		----		----		----		----		----		----		0.0592 + 0.0092		.1639		----		----		----		----		62		UNCH	
5250		----		----		----		----		----		----		0.0120 + 0.0019		.0393		----		----		----		----		124		UNCH	
TOTAL																										1705			
JAN17																													
3500		----		----		----		----		----		----		0.2969 + 0.0342		.4986		----		----		----		----		496		UNCH	
3750		----		----		----		----		----		----		0.2154 + 0.0245		.3955		----		----		----		----		372		UNCH	
3900		----		----		----		----		----		----		0.1778 + 0.0201		.3415		----		----		----		----		124		UNCH	
4000		----		----		----		----		----		----		0.1569 + 0.0180		.3093		----		----		----		----		527		UNCH	
4250		----		----		----		----		----		----		0.1159 + 0.0134		.2410		----		----		----		----		62		UNCH	
5250		----		----		----		----		----		----		0.0409 + 0.0051		.0951		----		----		----		----		124		UNCH	
TOTAL																										1705			
FEB17																													
3500		----		----		----		----		----																			

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
9T CALL DEC16 4000 TOTAL															
NYISO ZONE A OPTION															
----	----	----	----	----	----	----	----	3.08 + 0.17	.6433	----	----	----	----	210	UNCH
														210	
9T PUT DEC16 4000 TOTAL															
NYISO ZONE A OPTION															
----	----	----	----	----	----	----	----	1.45 - 0.11	.3566	----	----	----	----	210	UNCH
														210	
9U CALL DEC16 5100 TOTAL															
NYISO ZONE G OPTION															
----	----	----	----	----	----	----	----	2.44 UNCH	.4204	----	----	----	----	210	UNCH
														210	
9U PUT DEC16 5100 TOTAL															
NYISO ZONE G OPTION															
----	----	----	----	----	----	----	----	5.06 - 0.03	.5795	----	----	----	----	210	UNCH
														210	
LC CALL SEP16 2000 4500 4700 4800 4900 5000 5200 5300 5500 5700 6000 6200 6700 12000 15000 TOTAL															
NYMEX CRUDE OIL (EURO) OPTS (PHY)															
----	----	----	----	----	----	19.51N	----	20.83 + 1.32	.9999	----	----	----	----	225	UNCH
						0.15N	----	0.23 + 0.08	.1268	----	----	----	----	100	UNCH
						0.08N	----	0.10 + 0.02	.0577	----	----	----	----	2	UNCH
						0.06N	----	0.08 + 0.02	.0445	----	----	----	----	1	UNCH
						0.05N	----	0.06 + 0.01	.0328	----	----	----	----	1	UNCH
						0.04N	----	0.05 + 0.01	.0264	----	----	----	----	50	UNCH
						0.03N	----	0.03 UNCH	.0153	----	----	----	----	1954	UNCH
						0.02N	----	0.02 UNCH	.0103	----	----	----	----	1100	UNCH
						0.02N	----	0.02 UNCH	.0092	----	----	----	----	3000	UNCH
						0.01N	----	0.01 UNCH	.0046	----	----	----	----	6	UNCH
						0.01N	----	0.01 UNCH	.0013	----	----	----	----	2	UNCH
						0.01N	----	0.01 UNCH	.0005	----	----	----	----	2	UNCH
						0.01N	----	0.01 UNCH	.0000	----	----	----	----	1	UNCH
						0.01N	----	0.01 UNCH	----	----	----	----	----	225	UNCH
						0.01N	----	0.01 UNCH	----	----	----	----	----	50	UNCH
						0.01N	----	0.01 UNCH	----	----	----	----	----	6719	
OCT16 4500 4700 4800 5200 5700 6000 6200 6700 TOTAL															
----	----	----	----	----	----	0.80N	----	1.14 + 0.34	.3142	----	----	----	----	4	UNCH
						0.46N	----	0.68 + 0.22	.2121	----	----	----	----	3	UNCH
						0.36N	----	0.52 + 0.16	.1710	----	----	----	----	1	UNCH
						0.13N	----	0.18 + 0.05	.0685	----	----	----	----	4	UNCH
						0.05N	----	0.06 + 0.01	.0243	----	----	----	----	6	UNCH
						0.03N	----	0.03 UNCH	.0126	----	----	----	----	2	UNCH
						0.02N	----	0.02 UNCH	.0084	----	----	----	----	2	UNCH
						0.01N	----	0.01 UNCH	.0041	----	----	----	----	1	UNCH
						0.01N	----	0.01 UNCH	----	----	----	----	----	23	
NOV16 4500 4600 4700 4800 5200 5300 5700 6000 6200 6700 TOTAL															
----	----	----	----	----	----	1.68N	----	2.15 + 0.47	.4102	----	----	----	----	4	UNCH
						1.40N	----	1.80 + 0.40	.3636	----	----	----	----	100	UNCH
						1.15N	----	1.51 + 0.36	.3203	----	----	----	----	3	UNCH
						0.94N	----	1.25 + 0.31	.2791	----	----	----	----	1	UNCH
						0.42N	----	0.57 + 0.15	.1506	----	----	----	----	4	UNCH
						0.35N	----	0.47 + 0.12	.1282	----	----	----	----	100	UNCH
						0.17N	----	0.23 + 0.06	.0683	----	----	----	----	6	UNCH
						0.11N	----	0.14 + 0.03	.0433	----	----	----	----	2	UNCH
						0.08N	----	0.10 + 0.02	.0318	----	----	----	----	2	UNCH
						0.04N	----	0.05 + 0.01	.0163	----	----	----	----	1	UNCH
						0.04N	----	0.05 + 0.01	.0163	----	----	----	----	223	
DEC16 2000 4500 4700 4800 4900 5000 5100 5200 5300 5400 5500 5700 5800 6000 6200 6700 7000 8250 8300 8500 8700 9000 9800 10000 10700 11000 11500 12000 12500 14500 20000 TOTAL															
----	----	----	----	----	----	21.93N	----	23.11 + 1.18	.9941	----	----	----	----	765	UNCH
						2.58N	----	3.11 + 0.53	.4694	----	----	----	----	4	UNCH
						1.91N	----	2.35 + 0.44	.3904	----	----	----	----	2	UNCH
						1.64N	----	2.04 + 0.40	.3534	----	----	----	----	101	UNCH
						1.40N	----	1.76 + 0.36	.3179	----	----	----	----	1	UNCH
						1.19N	----	1.51 + 0.32	.2843	----	----	----	----	125	UNCH
						1.02N	----	1.29 + 0.27	.2528	----	----	----	----	1550	UNCH
						0.86N	----	1.10 + 0.24	.2238	----	----	----	----	104	UNCH
						0.73N	----	0.94 + 0.21	.1977	----	----	----	----	2000	UNCH
						0.62N	----	0.80 + 0.18	.1739	----	----	----	----	1004	UNCH
						0.53N	----	0.69 + 0.16	.1538	----	----	----	----	150	UNCH
						0.39N	----	0.51 + 0.12	.1192	----	----	----	----	6	UNCH
						0.34N	----	0.43 + 0.09	.1034	----	----	----	----	450	UNCH
						0.25N	----	0.32 + 0.07	.0799	----	----	----	----	2	UNCH
						0.19N	----	0.24 + 0.05	.0618	----	----	----	----	2	UNCH
						0.11N	----	0.13 + 0.02	.0350	----	----	----	----	1	UNCH
						0.08N	----	0.09 + 0.01	.0248	----	----	----	----	100	UNCH
						0.02N	----	0.03 + 0.01	.0084	----	----	----	----	20	UNCH
						0.02N	----	0.03 + 0.01	.0083	----	----	----	----	10	UNCH
						0.02N	----	0.02 UNCH	.0058	----	----	----	----	1000	UNCH
						0.02N	----	0.02 UNCH	.0056	----	----	----	----	1000	UNCH
						0.01N	----	0.02 + 0.01	.0054	----	----	----	----	1100	UNCH
						0.01N	----	0.01 UNCH	.0028	----	----	----	----	1000	UNCH
						0.01N	----	0.01 UNCH	.0022	----	----	----	----	2000	UNCH
						0.01									

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63					
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PRICE INDICATOR KEY																	
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LC CALL																	
TOTAL																	13
MAY17																	
4950	----	----		----	----	4.04N		4.46 + 0.42	.4652	----	----	----	----	1			UNCH
6300	----	----		----	----	1.15N		1.29 + 0.14	.1886	----	----	----	----	1			UNCH
6500	----	----		----	----	0.95N		1.07 + 0.12	.1622	----	----	----	----	6			UNCH
7000	----	----		----	----	0.61N		0.69 + 0.08	.1122	----	----	----	----	5			UNCH
TOTAL																	13
JUN17																	
4950	----	----		----	----	4.45N		4.85 + 0.40	.4795	----	----	----	----	1			UNCH
6300	----	----		----	----	1.35N		1.49 + 0.14	.2056	----	----	----	----	1			UNCH
6500	----	----		----	----	1.14N		1.26 + 0.12	.1795	----	----	----	----	6			UNCH
7000	----	----		----	----	0.75N		0.82 + 0.07	.1260	----	----	----	----	5			UNCH
TOTAL																	13
JUL17																	
4950	----	----		----	----	4.80N		5.23 + 0.43	.4921	----	----	----	----	1			UNCH
6300	----	----		----	----	1.54N		1.71 + 0.17	.2228	----	----	----	----	1			UNCH
6500	----	----		----	----	1.30N		1.44 + 0.14	.1947	----	----	----	----	6			UNCH
7000	----	----		----	----	0.87N		0.95 + 0.08	.1388	----	----	----	----	5			UNCH
10000	----	----		----	----	0.12N		0.15 + 0.03	.0261	----	----	----	----	4600			UNCH
TOTAL																	4613
AUG17																	
4950	----	----		----	----	5.14N		5.57 + 0.43	.5028	----	----	----	----	1			UNCH
6300	----	----		----	----	1.73N		1.90 + 0.17	.2368	----	----	----	----	1			UNCH
6500	----	----		----	----	1.47N		1.62 + 0.15	.2089	----	----	----	----	6			UNCH
7000	----	----		----	----	1.00N		1.09 + 0.09	.1517	----	----	----	----	5			UNCH
TOTAL																	13
SEP17																	
4950	----	----		----	----	5.46N		5.89 + 0.43	.5126	----	----	----	----	1			UNCH
5800	----	----		----	----	2.85N		3.10 + 0.25	.3346	----	----	----	----	1704			UNCH
6000	----	----		----	----	2.44N		2.65 + 0.21	.2986	----	----	----	----	1000			UNCH
6200	----	----		----	----	2.08N		2.27 + 0.19	.2659	----	----	----	----	3250			UNCH
6300	----	----		----	----	1.92N		2.09 + 0.17	.2499	----	----	----	----	1			UNCH
6500	----	----		----	----	1.64N		1.79 + 0.15	.2216	----	----	----	----	6			UNCH
7000	----	----		----	----	1.13N		1.22 + 0.09	.1630	----	----	----	----	5			UNCH
TOTAL																	5967
OCT17																	
4950	----	----		----	----	5.75N		6.18 + 0.43	.5214	----	----	----	----	1			UNCH
6300	----	----		----	----	2.10N		2.26 + 0.16	.2613	----	----	----	----	1			UNCH
6500	----	----		----	----	1.80N		1.94 + 0.14	.2324	----	----	----	----	6			UNCH
7000	----	----		----	----	1.24N		1.33 + 0.09	.1723	----	----	----	----	5			UNCH
TOTAL																	13
NOV17																	
4950	----	----		----	----	6.01N		6.44 + 0.43	.5292	----	----	----	----	1			UNCH
6300	----	----		----	----	2.24N		2.43 + 0.19	.2721	----	----	----	----	1			UNCH
6500	----	----		----	----	1.95N		2.09 + 0.14	.2427	----	----	----	----	6			UNCH
7000	----	----		----	----	1.36N		1.44 + 0.08	.1811	----	----	----	----	5			UNCH
TOTAL																	13
DEC17																	
4950	----	----		----	----	6.28N		6.70 + 0.42	.5369	----	----	----	----	1			UNCH
5500	----	----		----	----	4.30N		4.62 + 0.32	.4241	----	----	----	----	1500			UNCH
5600	----	----		----	----	4.01N		4.31 + 0.30	.4047	----	----	----	----	2000			UNCH
5700	----	----		----	----	3.73N		4.01 + 0.28	.3855	----	----	----	----	1000			UNCH
6300	----	----		----	----	2.40N		2.59 + 0.19	.2819	----	----	----	----	1			UNCH
6500	----	----		----	----	2.08N		2.24 + 0.16	.2526	----	----	----	----	6			UNCH
7000	----	----		----	----	1.46N		1.56 + 0.10	.1904	----	----	----	----	5			UNCH
7500	----	----		----	----	1.03N		1.11 + 0.08	.1440	----	----	----	----	50			UNCH
8000	----	----		----	----	0.75N		0.81 + 0.06	.1100	----	----	----	----	3500			UNCH
8500	----	----		----	----	0.56N		0.59 + 0.03	.0837	----	----	----	----	2050			UNCH
9000	----	----		----	----	0.42N		0.45 + 0.03	.0656	----	----	----	----	1250			UNCH
9500	----	----		----	----	0.33N		0.34 + 0.01	.0510	----	----	----	----	50			UNCH
10000	----	----		----	----	0.26N		0.27 + 0.01	.0412	----	----	----	----	120			UNCH
12500	----	----		----	----	0.10N		0.10 UNCH	.0161	----	----	----	----	5000			UNCH
TOTAL																	16533
JAN18																	
6600	----	----		----	----	2.03N		2.19 + 0.16	.2460	----	----	----	----	1			UNCH
TOTAL																	1
FEB18																	
6600	----	----		----	----	2.13N		2.30 + 0.17	.2531	----	----	----	----	1			UNCH
TOTAL																	1
MAR18																	
6600	----	----		----	----	2.22N		2.40 + 0.18	.2594	----	----	----	----	1			UNCH
TOTAL																	1
APR18																	
6600	----	----		----	----	2.33N		2.50 + 0.17	.2655	----	----	----	----	1			UNCH
TOTAL																	1
MAY18																	
6600	----	----		----	----	2.45N		2.61 + 0.16	.2721	----	----	----	----	1			UNCH
TOTAL																	1
JUN18																	
6600	----	----		----	----	2.58N		2.73 + 0.15	.2790	----	----	----	----	1			UNCH
TOTAL																	1
JUL18																	
6600	----	----		----	----	2.64N		2.80 + 0.16	.2831	----	----	----	----	1			UNCH
TOTAL																	1
AUG18																	
6600	----	----		----	----	2.71N		2.88 + 0.17	.2876	----	----	----					

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016					PG63																
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PRICE INDICATOR KEY																																				
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																																				
GLOBEX OPEN		OPEN OPEN		OUTCRY RANGE		GLOBEX HIGH/LOW		OPEN HIGH/LOW		OUTCRY HIGH/LOW		OPEN CLOSE		OUTCRY RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST								
LC PUT		NYMEX CRUDE OIL (EURO) OPTS (PHY)																																		
JUL17																																				
4000		----	----	----	----	----	----	4.32N					3.97	-	0.35	.2872	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.17N					4.78	-	0.39	.3315	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	6.87N					6.41	-	0.46	.4127	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.40N					6.92	-	0.48	.4365	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.47N					8.91	-	0.56	.5199	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	23			
AUG17																																				
3000		----	----	----	----	----	----	1.43N					1.28	-	0.15	.1094	----	----	----	----	----	----	----	----	----	----	5		UNCH							
4000		----	----	----	----	----	----	4.42N					4.08	-	0.34	.2842	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.27N					4.89	-	0.38	.3270	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	6.97N					6.52	-	0.45	.4053	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.50N					7.03	-	0.47	.4282	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.53N					8.99	-	0.54	.5089	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	23			
SEP17																																				
3000		----	----	----	----	----	----	1.51N					1.35	-	0.16	.1108	----	----	----	----	----	----	----	----	----	----	5		UNCH							
3500		----	----	----	----	----	----	2.76N					2.53	-	0.23	.1874	----	----	----	----	----	----	----	----	----	----	2		UNCH							
4000		----	----	----	----	----	----	4.51N					4.19	-	0.32	.2812	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.35N					4.99	-	0.36	.3225	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	7.04N					6.60	-	0.44	.3983	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.56N					7.11	-	0.45	.4205	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.57N					9.05	-	0.52	.4987	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	25			
OCT17																																				
3000		----	----	----	----	----	----	1.56N					1.40	-	0.16	.1114	----	----	----	----	----	----	----	----	----	----	5		UNCH							
3500		----	----	----	----	----	----	2.82N					2.59	-	0.23	.1864	----	----	----	----	----	----	----	----	----	----	2		UNCH							
4000		----	----	----	----	----	----	4.56N					4.25	-	0.31	.2779	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.40N					5.05	-	0.35	.3181	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	7.07N					6.64	-	0.43	.3919	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.60N					7.15	-	0.45	.4134	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.59N					9.07	-	0.52	.4898	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	25			
NOV17																																				
3000		----	----	----	----	----	----	1.60N					1.45	-	0.15	.1119	----	----	----	----	----	----	----	----	----	----	5		UNCH							
3500		----	----	----	----	----	----	2.86N					2.65	-	0.21	.1854	----	----	----	----	----	----	----	----	----	----	2		UNCH							
4000		----	----	----	----	----	----	4.60N					4.30	-	0.30	.2745	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.43N					5.10	-	0.33	.3137	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	7.08N					6.68	-	0.40	.3857	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.60N					7.18	-	0.42	.4068	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.57N					9.08	-	0.49	.4815	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	25			
DEC17																																				
3000		----	----	----	----	----	----	1.64N					1.49	-	0.15	.1120	----	----	----	----	----	----	----	----	----	----	5		UNCH							
3500		----	----	----	----	----	----	2.91N					2.68	-	0.23	.1837	----	----	----	----	----	----	----	----	----	----	2		UNCH							
4000		----	----	----	----	----	----	4.63N					4.32	-	0.31	.2709	----	----	----	----	----	----	----	----	----	----	10		UNCH							
4200		----	----	----	----	----	----	5.46N					5.11	-	0.35	.3093	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4550		----	----	----	----	----	----	7.09N					6.68	-	0.41	.3798	----	----	----	----	----	----	----	----	----	----	1		UNCH							
4650		----	----	----	----	----	----	7.60N					7.18	-	0.42	.4004	----	----	----	----	----	----	----	----	----	----	1		UNCH							
5000		----	----	----	----	----	----	9.55N					9.06	-	0.49	.4738	----	----	----	----	----	----	----	----	----	----	5		UNCH							
TOTAL																																	25			
JAN18																																				
4800		----	----	----	----	----	----	8.40N					7.95	-	0.45	.4267	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																		1		
FEB18																																				
4800		----	----	----	----	----	----	8.40N					7.97	-	0.43	.4218	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																		1		
MAR18																																				
4800		----	----	----	----	----	----	8.40N					7.98	-	0.42	.4174	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																		1		
APR18																																				
4800		----	----	----	----	----	----	8.39N					7.98	-	0.41	.4127	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																		1		
MAY18																																				
4800		----	----	----	----	----	----	8.38N					7.99	-	0.39	.4080	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																		1		
JUN18																																				
4800		----	----	----	----	----	----	8.37N					7.99	-	0.38	.4035	----	----	----	----	----	----	----	----	----	----	1		UNCH							
6000		----	----	----	----	----	----	15.99N					15.37	-	0.62	.6323	----	----	----	----	----	----	----	----	----	----	----	38		UNCH						
TOTAL																																		39		
JUL18																																				
4800		----	----	----	----	----	----	8.37N					7.98	-	0.39	.4003	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																			1	
AUG18																																				
4800		----	----	----	----	----	----	8.36N					7.97	-	0.39	.3972	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																			1	
SEP18																																				
4800		----	----	----	----	----	----	8.35N					7.96	-	0.39	.3939	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																			1	
OCT18																																				
4800		----	----	----	----	----	----	8.32N					7.95	-	0.37	.3902	----	----	----	----	----	----	----	----	----	----	1		UNCH							
TOTAL																																			1	
NOV18																																				



PRELIMINARY

PG63 BULLETIN #148@ ENERGY OPTIONS Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL NYMEX CRUDE OIL OPTIONS (PHY)													
SEP16													
4100	0.87	----	1.46B/*0.70	----	0.80N	1.31 + 0.51	.4963	----	----	2834	2000	5247 +	2013
4150	0.70	----	1.22B/*0.60A	----	0.65N	1.08 + 0.43	.4371	----	----	1069	1000	3231 -	377
4200	0.54	0.59	1.02/*0.45	0.59/*0.59	0.59	0.88 + 0.36	.3791	----	4	2014	----	8870 +	100
4250	0.47	----	0.82/*0.38	----	0.42N	0.71 + 0.29	.3240	----	----	2528	----	5719 +	1512
4300	0.37	----	0.67/*0.30	----	0.33N	0.57 + 0.24	.2735	----	----	5153	----	7392 +	610
4350	0.28	----	0.52B/*0.24	----	0.27N	0.45 + 0.18	.2270	----	----	823	----	7306 +	214
4400	0.21	----	0.42/*0.19	----	0.22N	0.36 + 0.14	.1881	----	----	2752	150	8861 +	842
4450	0.19	----	0.33/*0.16	----	0.18N	0.29 + 0.11	.1555	----	----	618	----	3580 -	17
4500	0.17	----	0.27/*0.12	----	0.15N	0.23 + 0.08	.1268	----	----	3539	----	22160 +	987
4550	0.13	----	0.20/*0.10	----	0.13N	0.19 + 0.06	.1057	----	----	7046	----	7978 +	4670
4600	0.12	----	0.18/0.09	----	0.11N	0.15 + 0.04	.0853	----	----	3296	825	10372 +	330
4650	0.09	----	0.14/*0.08	----	0.09N	0.13 + 0.04	.0732	----	----	732	----	4380 +	521
4700	0.08	----	0.13/0.07	----	0.08N	0.10 + 0.02	.0577	----	----	3500	----	18533 +	1713
4750	0.06	----	0.10/0.06	----	0.07N	0.09 + 0.02	.0509	----	----	318	----	3338 +	145
4800	0.05	----	0.09/*0.05	----	0.06N	0.08 + 0.02	.0445	----	1200	4799	----	12655 +	141
4850	0.05	----	0.08/0.05	----	0.06N	0.07 + 0.01	.0385	----	----	220	----	4636 +	36
4900	0.05	----	0.06/*0.03	----	0.05N	0.06 + 0.01	.0328	----	----	2651	----	9340 -	259
4950	0.04	----	0.06/*0.04	----	0.05N	0.05 + 0.01	.0274	----	----	934	----	4763 +	656
5000	0.04	----	0.05/*0.03	----	0.04N	0.05 + 0.01	.0264	----	----	528	----	40699 +	6
5050	0.03	----	0.04/*0.03	----	0.04N	0.04 + 0.01	.0213	----	----	106	----	3796 +	53
5100	0.03	----	0.04/0.03	----	0.03N	0.04 + 0.01	.0206	----	----	47	----	11735 +	6
5150	0.03	----	0.03/0.03	----	0.03N	0.03 + 0.01	.0158	----	----	216	----	3173 +	177
5200	0.03	----	0.03/0.03	----	0.03N	0.03 UNCH	.0153	----	----	207	----	10714 +	14
5250	0.02	----	0.03/0.02	----	0.03N	0.03 UNCH	.0148	----	----	113	----	3723 -	1
5300	0.02	----	0.03/0.02	----	0.02N	0.02 UNCH	.0103	----	----	291	----	11556 -	12
5350	0.02	----	0.03/0.02	----	0.02N	0.02 UNCH	.0100	----	----	17	----	1671 +	1
5400	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0097	----	----	1265	----	5538 +	295
5450	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0095	----	----	153	----	1783 +	32
5500	0.02	----	0.02/*0.01	----	0.02N	0.02 UNCH	.0092	----	----	1244	----	18144 +	958
5550	----	----	----	----	0.02N	0.02 UNCH	.0090	----	----	----	----	1620	UNCH
5600	0.02	----	0.02/0.02	----	0.01N	0.02 + 0.01	.0088	----	----	551	----	8381 +	550
5650	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0047	----	----	2	----	1604 -	2
5700	----	----	----	----	0.01N	0.01 UNCH	.0038	----	----	----	----	7816	UNCH
5750	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0031	----	----	22	----	3114	UNCH
5800	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0025	----	----	18	----	4954 +	9
5850	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0020	----	----	80	----	1218 +	78
5900	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0016	----	----	55	----	3184 +	55
5950	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0012	----	----	111	----	1554 +	30
6000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0010	----	----	211	----	19412 +	31
6050	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	763	UNCH
6100	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	17045	UNCH
6150	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	1993	UNCH
6200	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0004	----	----	631	----	3407 -	438
6250	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1462	UNCH
6300	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	1685	UNCH
6350	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	289	UNCH
6400	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	1687	UNCH
6450	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	141	UNCH
6500	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0000	----	----	150	----	12324 -	76
6550	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0000	----	----	86	----	559	UNCH
6600	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1558	UNCH
6650	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	526	UNCH
6700	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	4289	UNCH
6750	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	481	UNCH
6800	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	12080	UNCH
6850	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	180	UNCH
6900	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	273	UNCH
6950	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	495	UNCH
7000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	24942	UNCH
7050	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	199	UNCH
7100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	267	UNCH
7150	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	17	UNCH
7200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	8553	UNCH
7250	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	152	UNCH
7300	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3189	UNCH
7350	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	565	UNCH
7400	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2658	UNCH
7450	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	133	UNCH
7500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3072	UNCH
7550	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2	UNCH
7600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	47	UNCH
7700	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	44	UNCH
7750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2	UNCH
7800	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	147	UNCH
7850	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	200	UNCH
7900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	244	UNCH
7950	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	----	----	----	1	----	57 +	1
8000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	50	3928 +	50
8050	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	150	UNCH
8100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1	UNCH
8200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2	UNCH
8500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	488	UNCH
8600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1	UNCH
8650	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	132	UNCH
8750	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	50	UNCH
8800	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	2	UNCH
8900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1	UNCH
9000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1375	UNCH
9150	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100	UNCH
9500	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	300	UNCH
9550	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3	UNCH
9600	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	4	UNCH
9650	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	3	UNCH
9700	----	----	----	----									



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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #148@ ENERGY OPTIONS Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL												
OCT16												
4700	0.42	----	0.72B/*0.42	----	0.46N	0.68 + 0.22	.2121	----	----	2975	2000	7332 + 3422
4750	0.40	----	0.63/*0.38A	----	0.41N	0.60 + 0.19	.1915	----	----	221	----	943 + 134
4800	0.34	----	0.58B/*0.33A	----	0.36N	0.52 + 0.16	.1710	----	----	435	----	7341 + 119
4850	0.30	----	0.48/*0.28	----	0.31N	0.46 + 0.15	.1541	----	----	251	----	1549 + 205
4900	0.25	----	0.42/*0.25	----	0.27N	0.40 + 0.13	.1373	----	----	365	----	1506 + 69
4950	0.23	----	0.37/*0.22A	----	0.24N	0.35 + 0.11	.1226	----	----	199	----	2093 + 10
5000	0.23	----	0.32B/0.20	----	0.21N	0.31 + 0.10	.1102	----	----	646	2100	9563 + 625
5050	0.19	----	0.28B/*0.17	----	0.19N	0.27 + 0.08	.0979	----	----	98	----	820 + 79
5100	0.15	----	0.25/0.15	----	0.16N	0.24 + 0.08	.0880	----	----	203	----	4789 + 47
5150	0.16	----	0.21/0.14A	----	0.13N	0.21 + 0.06	.0783	----	----	42	----	784 + 29
5200	0.12	----	0.19B/0.12	----	0.13N	0.18 + 0.05	.0685	----	----	197	----	2643 + 51
5250	0.11	----	0.17/*0.11	----	0.12N	0.16 + 0.04	.0615	----	----	16	----	426 + 3
5300	0.11	----	0.15/0.10	----	0.10N	0.15 + 0.05	.0573	----	----	612	300	2248 + 256
5350	0.09	----	0.13/0.09	----	0.09N	0.13 + 0.04	.0505	----	----	8	----	579 + 1
5400	0.08	----	0.11/0.08	----	0.08N	0.11 + 0.03	.0436	----	----	97	----	2824 + 45
5450	0.07	----	0.10/*0.07	----	0.07N	0.10 + 0.03	.0397	----	----	8	----	384 UNCH
5500	0.07	----	0.10/0.07	----	0.07N	0.09 + 0.02	.0359	----	----	159	----	7898 + 74
5550	0.06	----	0.08/0.06	----	0.06N	0.08 + 0.02	.0322	----	----	14	----	352 + 11
5600	0.06	----	0.07/*0.05	----	0.06N	0.08 + 0.02	.0315	----	----	18	----	3043 + 1
5650	0.05	----	0.06/0.05	----	0.05N	0.07 + 0.02	.0279	----	----	23	----	278 + 16
5700	0.05	----	0.06B/0.05	----	0.05N	0.06 + 0.01	.0243	----	----	66	----	1375 + 46
5750	0.05	----	0.05/0.05	----	0.04N	0.06 + 0.02	.0238	----	----	28	300	926 + 284
5800	0.04	----	0.05/0.03	----	0.04N	0.05 + 0.01	.0203	----	----	56	----	2504 + 28
5850	0.03	----	0.05/0.03	----	0.04N	0.05 + 0.01	.0199	----	----	27	----	551 + 2
5900	----	----	0.04B/----	----	0.03N	0.04 + 0.01	.0164	----	----	----	----	355 UNCH
5950	0.03	----	0.03/0.03	----	0.03N	0.04 + 0.01	.0161	----	----	4	----	369 UNCH
6000	0.03	----	0.03/0.03	----	0.03N	0.03 UNCH	.0126	----	----	17	----	3661 + 5
6050	----	----	----	----	0.03N	0.03 UNCH	.0124	----	----	----	----	186 UNCH
6100	0.03	----	0.03/0.03	----	0.02N	0.03 + 0.01	.0122	----	----	1	----	465 + 1
6150	----	----	----	----	0.02N	0.03 + 0.01	.0120	----	----	----	----	334 UNCH
6200	0.03	----	0.03/0.03	----	0.02N	0.02 UNCH	.0084	----	----	3	----	1126 UNCH
6250	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0083	----	----	160	----	376 + 82
6300	0.02	----	0.02/0.02	----	0.02N	0.02 UNCH	.0082	----	----	226	----	1806 + 215
6350	----	----	----	----	0.02N	0.02 UNCH	.0081	----	----	----	----	41 UNCH
6400	----	----	----	----	0.02N	0.02 UNCH	.0080	----	----	----	----	228 UNCH
6450	----	----	----	----	0.02N	0.02 UNCH	.0079	----	----	----	----	122 UNCH
6500	0.02	----	0.02/0.02	----	0.01N	0.02 + 0.01	.0078	----	----	3	----	1950 - 3
6550	----	----	----	----	0.01N	0.01 UNCH	.0043	----	----	----	----	389 UNCH
6600	----	----	----	----	0.01N	0.01 UNCH	.0037	----	----	----	----	323 UNCH
6650	----	----	----	----	0.01N	0.01 UNCH	.0032	----	----	----	----	321 UNCH
6700	0.01	----	0.01/*0.01	----	0.01N	0.01 UNCH	.0028	----	----	19	----	821 + 18
6750	----	----	----	----	0.01N	0.01 UNCH	.0025	----	----	----	----	26 UNCH
6800	0.01	----	0.01/*0.01	----	0.01N	0.01 UNCH	.0021	----	1	----	----	648 UNCH
6850	----	----	----	----	0.01N	0.01 UNCH	.0019	----	----	----	----	51 UNCH
6900	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	77 UNCH
6950	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	24 UNCH
7000	0.01	----	0.01/0.01	----	0.01N	0.01 UNCH	.0012	----	2	----	----	2640 - 1
7050	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	120 UNCH
7100	----	----	----	----	0.01N	0.01 UNCH	.0009	----	----	----	----	165 UNCH
7150	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	104 UNCH
7200	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	482 UNCH
7250	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	890 UNCH
7300	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	483 UNCH
7350	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	58 UNCH
7400	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	3 UNCH
7450	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	20 UNCH
7500	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1842 UNCH
7550	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	46 UNCH
7600	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	65 UNCH
7650	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	109 UNCH
7700	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	2 UNCH
7750	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	5 UNCH
7800	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	160 UNCH
8000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	423 UNCH
8200	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	5 UNCH
8250	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1 UNCH
8300	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	3 UNCH
8350	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	64 UNCH
8400	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	46 UNCH
8500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	429 UNCH
8600	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	1 UNCH
8900	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
9000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	720 UNCH
9050	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	40 UNCH
9100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	41 UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	176 UNCH
10100	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
10200	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
10250	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	100 UNCH
10300	----	----	----	----	0.01N	0.01 UNCH	----	----	----	----	----	1 UNCH
TOTAL										13924	16250	123949 + 12446
NOV16												
1900	----	----	22.42B/*22.04,	----	22.12N	23.35 + 1.23	.9986	----	----	----	----	226 UNCH
3500	----	----	7.39B/7.08A	----	7.18N	8.19 + 1.01	.8419	----	----	----	----	1 UNCH
3700	----	----	6.84B/5.62A	----	5.71N	6.63 + 0.92	.7746	----	----	----	----	1 UNCH
3750	5.76	----	6.47B/5.27A	----	5.37N	6.27 NEW	.7560	----	3	----	----	3 + 3
3800	----	----	6.11B/4.94A	----	5.04N	5.91 + 0.87	.7360	----	----	----	----	104 UNCH
3850	5.08	----	5.76B/4.63A	----	4.72N	5.57 + 0.85	.7157	----	3	----	----	15 + 3
3900	----	----	5.42B/4.32A	----	4.41N	5.23 + 0.82	.6944	----	----	----	----	10 UNCH
4000	4.21	----	4.77B/3.75A	----	3.83N	4.60 + 0.77	.6502	----	6	----	----	208 - 4
4050	----	----	#4.47B/3.47A	----	3.56N	4.30 + 0.74	.6271	----	----	----	----	1 UNCH
4100	----	----	4.17B/3.22A	----	3.30N	4.01 + 0.71	.6036	----	10	----	----	121 + 10
4150	2.93	----	#3.89B/*2.93	----	3.06N	3.74 + 0.68	.5798	----	172	----	----	178 + 147
4200	2.94	----	3.62B/2.75A	----	2.83N	3.48 + 0.65	.5557	----	156	----	----	177 + 44
4250	2.77	----	3.36B/2.53A	----	2.61N	3.22 + 0.61	.5313	----	25	----	----	188 + 11
4300	2.43	----	3.12B/2.32A	----	2.40N	2.98 + 0.58	.5068	----	27	----	----	291 + 11
4350	2.27	----	2.88B/*2.12A	----	2.20N	2.76 + 0.56	.4826	----	5	----	----	18 + 4
4400	2.07	----	2.66B/*1.94A	----	2.02N	2.54 + 0.52	.4581	----	115	----	----	375 + 63
4450	1.92	----	2.45B/*1.78A	----	1.85N	2.34 + 0.49	.4340	----	1	----	----	169 - 1
4500	1.73	----	2.25B/*1.62A	----	1.68N	2.15 + 0.47	.4102	----	612	2000	----	2563 + 1912
4550	1.68	----	2.06B/*1.48A	----	1.53N	1.97 + 0.44	.3867	----	18	----	----	75 UNCH
4600	1.50	----	1.89/*1.34A	----	1.40N	1.80 + 0.40	.3636	----	224	----	----	1201 + 136
4650	1.39	----	1.73B/*1.22A	----	1.27N	1.65 + 0.38	.3416	----	45	----	----	234 + 22
4700	1.15	----	1.58B/*1.10A	----	1.15N	1.51 + 0.36	.3203	----	21	----	----	1330 + 19
4750	1.06	----	1.44B/*1.00A	----	1.04N	1.37 + 0.33	.2989	----	30	----	----	204 + 28
4800	0.96	----	1.31B/*0.90A	----	0.94N	1.25 + 0.31	.2791	----	39	----	----	1703 + 20
4850	0.87	----	1.19B/*0.82A	----	0.85N	1.14 + 0.29	.2602	----	1	----	----	134 UNCH
4900	0.79	----	1.09/*0.74A	----	0.77N	1.03 + 0.26	.2412	----	13	----	----	154 + 13
4950	----	----	0.98B/*0.67A	----	0.70N	0.94 + 0.24	.2244	----	----	----	----	357



2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO CALL	NYMEX CRUDE OIL OPTIONS (PHY)													
NOV16														
5850	0.12	----		0.17/*0.12	----	0.13N		0.17 + 0.04	.0524	----	----	18	----	130 -
5900	0.12	----		0.16B/0.12	----	0.12N		0.16 + 0.04	.0493	----	----	97	----	238 +
5950	0.11	----		0.14B/*0.11	----	0.12N		0.15 + 0.03	.0463	----	----	8	----	137 +
6000	0.11	----		0.14B/0.10A	----	0.11N		0.14 + 0.03	.0433	----	----	29	----	3248 -
6050	0.09	----		0.12B/*0.09	----	0.10N		0.13 + 0.03	.0404	----	----	24	----	809 +
6100	0.08	----		0.11B/*0.08	----	0.09N		0.12 + 0.03	.0375	----	----	2	----	254 +
6150	----	----		0.11B/*0.08A	----	0.09N		0.11 + 0.02	.0346	----	----	4	----	160 +
6200	0.07	----		0.10/*0.07	----	0.08N		0.10 + 0.02	.0318	----	----	3	----	154 +
6250	0.08	----		0.09B/0.08	----	0.07N		0.09 + 0.02	.0289	----	----	6	----	167 +
6300	----	----		0.08B/----	----	0.07N		0.09 + 0.02	.0285	----	----	----	----	791 +
6350	0.08	----		0.08/0.08	----	0.06N		0.08 + 0.02	.0257	----	----	1	----	91
6400	0.06	----		0.07B/0.06	----	0.06N		0.08 + 0.02	.0254	----	----	10	----	202 +
6450	0.07	----		0.07/0.07	----	0.06N		0.07 + 0.01	.0226	----	----	1	----	73 +
6500	----	----		0.06B/----	----	0.05N		0.07 + 0.02	.0223	----	----	1	----	1889 -
6550	0.06	----		0.06/0.06	----	0.05N		0.06 + 0.01	.0195	----	----	1	----	37 +
6600	----	----		----	----	0.05N		0.06 + 0.01	.0193	----	----	----	----	59
6650	0.04	----		0.05B/*0.04	----	0.04N		0.05 + 0.01	.0165	----	----	1	----	15 +
6700	0.04	----		0.04/*0.04	----	0.04N		0.05 + 0.01	.0163	----	----	3	----	117
6750	----	----		----	----	0.04N		0.05 + 0.01	.0161	----	----	----	----	30
6800	0.04	----		0.04/*0.04	----	0.04N		0.04	.0133	----	----	2	----	92 +
6850	----	----		----	----	0.03N		0.04 + 0.01	.0132	----	----	----	----	17
6900	----	----		----	----	0.03N		0.04 + 0.01	.0130	----	----	----	----	83
6950	----	----		----	----	0.03N		0.04 + 0.01	.0129	----	----	----	----	25
7000	----	----		----	----	0.03N		0.03	.0101	----	----	4	----	3338
7100	----	----		----	----	0.03N		0.03	.0099	----	----	----	----	2
7200	----	----		----	----	0.02N		0.03 + 0.01	.0097	----	----	----	----	16
7250	----	----		----	----	0.02N		0.03 + 0.01	.0096	----	----	----	----	79
7300	----	----		----	----	0.02N		0.02	.0068	----	----	----	----	1121
7400	----	----		----	----	0.02N		0.02	.0067	----	----	----	----	11
7500	----	----		----	----	0.02N		0.02	.0066	----	----	----	----	2133
7600	----	----		----	----	0.02N		0.02	.0065	----	----	----	----	60
7650	----	----		----	----	0.02N		0.02	.0064	----	----	----	----	41
7700	----	----		----	----	0.02N		0.02	.0063	----	----	----	----	31
7800	----	----		----	----	0.01N		0.02 + 0.01	.0062	----	----	----	----	1
8000	----	----		----	----	0.01N		0.01	.0034	----	----	----	----	320
8050	0.01	----		#0.01/*0.01	----	0.01		NEW	.0031	----	----	20	----	20 +
8100	----	----		----	----	0.01N		0.01	.0028	----	----	----	----	22
8200	----	----		----	----	0.01N		0.01	.0024	----	----	----	----	2
8250	----	----		----	----	0.01N		0.01	.0022	----	----	----	----	2
8300	----	----		----	----	0.01N		0.01	.0020	----	----	----	----	42
8350	----	----		----	----	0.01N		0.01	.0018	----	----	----	----	6
8400	----	----		----	----	0.01N		0.01	.0017	----	----	----	----	70
8450	----	----		----	----	0.01N		0.01	.0016	----	----	----	----	3
8500	----	----		----	----	0.01N		0.01	.0014	----	----	----	----	684
8550	----	----		----	----	0.01N		0.01	.0013	----	----	----	----	4
8600	----	----		----	----	0.01N		0.01	.0012	----	----	----	----	2
8650	----	----		----	----	0.01N		0.01	.0011	----	----	----	----	1
8700	----	----		----	----	0.01N		0.01	.0010	----	----	----	----	2
8750	----	----		----	----	0.01N		0.01	.0009	----	----	----	----	2
8800	----	----		----	----	0.01N		0.01	.0008	----	----	----	----	8
8850	----	----		----	----	0.01N		0.01	.0008	----	----	----	----	9
8900	----	----		----	----	0.01N		0.01	.0007	----	----	----	----	10
9000	0.01	----		0.01/0.01	----	0.01N		0.01	.0006	----	----	50	----	717
9100	----	----		----	----	0.01N		0.01	.0005	----	----	----	----	1
9150	----	----		----	----	0.01N		0.01	.0004	----	----	----	----	2
9200	----	----		----	----	0.01N		0.01	.0004	----	----	----	----	15
9300	----	----		----	----	0.01N		0.01	.0003	----	----	----	----	3
9400	----	----		----	----	0.01N		0.01	.0003	----	----	----	----	2
10000	0.01	----		0.01/0.01	----	0.01N		0.01	.0001	----	----	10	----	43
10500	----	----		----	----	0.01N		0.01	.0000	----	----	----	----	330
TOTAL												2743	2000	42883 +
DEC16														2805
1700	----	----		----	----	24.92N		26.11 + 1.19	.9984	----	----	----	----	400
2000	----	----		----	----	21.94N		23.12 + 1.18	.9941	----	----	----	----	500
2500	----	----		----	----	17.05N		18.20 + 1.15	.9789	----	----	----	----	300
3000	----	----		----	----	12.39N		13.49 + 1.10	.9321	----	----	----	----	12
3250	----	----		----	----	10.24N		11.28 + 1.04	.8891	----	----	----	----	1
3400	----	----		10.26B/----	----	9.03N		10.03 + 1.00	.8553	----	----	----	----	250
3450	----	----		9.86B/----	----	8.64N		9.62 + 0.98	.8432	----	----	----	----	1201
3500	----	----		9.45B/----	----	8.26N		9.23 + 0.97	.8303	----	----	----	----	5843
3550	----	----		9.03B/----	----	7.89N		8.84 + 0.95	.8165	----	----	----	----	20
3600	----	----		8.65B/----	----	7.53N		8.45 + 0.92	.8021	----	----	----	----	685
3650	----	----		8.26B/----	----	7.17N		8.08 + 0.91	.7869	----	----	----	----	2701
3700	----	----		7.89B/----	----	6.82N		7.71 + 0.89	.7716	----	----	----	----	593
3750	----	----		7.53B/----	----	6.48N		7.36 + 0.88	.7556	----	----	----	----	3581
3800	----	----		7.19B/----	----	6.16N		7.01 + 0.85	.7390	----	----	54	----	4392 -
3850	----	----		6.84B/----	----	5.84N		6.67 + 0.83	.7218	----	----	----	----	2371
3900	----	----		6.50B/5.42A	----	5.53N		6.34 + 0.81	.7042	----	----	----	----	2997
3950	----	----		6.18B/5.12A	----	5.22N		6.01 + 0.79	.6860	----	----	----	----	3638
4000	----	----		5.86B/4.84A	----	4.93N		5.70 + 0.77	.6677	----	----	----	----	15285
4050	----	----		5.55B/4.56A	----	4.65N		5.40 + 0.75	.6488	----	----	----	----	4022
4100	----	----		5.25B/4.29A	----	4.38N		5.10 + 0.72	.6295	----	----	----	----	4260
4150	----	----		4.96B/4.03A	----	4.12N		4.82 + 0.70	.6101	----	----	----	----	671
4200	3.92	----		4.69B/3.78A	----	3.87N		4.55 + 0.68	.5903	----	----	91	----	3590 +
4250	3.70	----		4.42B/3.54A	----	3.63N		4.28 + 0.65	.5703	----	----	130	----	1943 +
4300	3.86	----		4.16B/3.31A	----	3.40N		4.03 + 0.63	.5503	----	----	292	150	5020 +
4350	----	----		3.91B/3.09A	----	3.18N		3.78 + 0.60	.5300	----	----	----	----	2113
4400	3.20	----		3.67B/2.89A	----	2.97N		3.55 + 0.58	.5098	----	----	6	----	4070 +
4450	----	----		3.44B/2.69A	----	2.77N		3.33 + 0.56	.4897	----	----	----	----	1195
4500	2.73	----		3.25/2.50A	----	2.58N		3.11 + 0.53	.4694	----	----	1156	900	23979 -
4550	----	----		3.01B/2.32A	----	2.40N		2.91 + 0.51	.4495	----	----	----	----	3038
4600	2.78	----		2.81B/*2.16A	----	2.23N		2.71 + 0.48	.4294	----	----	35	19	3851 +
4650	----	----		2.62B/*2.00A	----	2.07N		2.53 + 0.46	.4100	----	----	12</		

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL													
DEC16													
6350	----	----	0.19B/----	----	0.16N	0.20 + 0.04	.0522	----	----	----	----	5179	UNCH
6400	0.16	----	0.18B/0.15A	----	0.15N	0.19 + 0.04	.0497	----	----	1	----	4273	+
6450	----	----	0.17B/----	----	0.14N	0.17 + 0.03	.0452	----	----	----	----	6153	UNCH
6500	0.15	----	0.16B/0.13A	----	0.14N	0.16 + 0.02	.0427	----	----	303	----	28702	+
6550	----	----	0.15B/*0.12A	----	0.13N	0.15 + 0.02	.0403	----	----	----	----	1370	UNCH
6600	0.13	----	0.14B/0.13	----	0.12N	0.15 + 0.03	.0398	----	1	----	----	1450	-
6650	0.14	----	0.14/0.14	----	0.11N	0.14 + 0.03	.0374	----	100	----	----	232	+
6700	----	----	0.12B/----	----	0.11N	0.13 + 0.02	.0350	----	----	----	----	3876	UNCH
6750	----	----	0.11B/----	----	0.10N	0.12 + 0.02	.0326	----	----	----	----	1828	UNCH
6800	0.08	----	0.11B/*0.08	----	0.10N	0.12 + 0.02	.0322	----	2	----	----	1117	UNCH
6850	----	----	0.10B/----	----	0.09N	0.11 + 0.02	.0298	----	----	----	----	156	UNCH
6900	----	----	----	----	0.09N	0.10 + 0.01	.0274	----	----	----	----	440	UNCH
6950	----	----	0.09B/----	----	0.08N	0.10 + 0.02	.0272	----	----	----	----	125	UNCH
7000	0.08	----	0.09/0.08	----	0.08N	0.09 + 0.01	.0248	----	668	----	----	35159	+
7050	0.08	----	0.08/*0.08	----	0.07N	0.09 + 0.02	.0245	----	100	----	----	392	+
7100	0.08	----	0.08/0.08	----	0.07N	0.08 + 0.01	.0222	----	1	----	----	519	UNCH
7150	----	----	0.07B/----	----	0.06N	0.08 + 0.02	.0220	----	----	----	----	163	UNCH
7200	0.06	----	0.07B/0.06	----	0.06N	0.07 + 0.01	.0196	----	4	----	----	1522	UNCH
7250	----	----	----	----	0.06N	0.07 + 0.01	.0194	----	----	----	----	169	UNCH
7300	----	----	----	----	0.06N	0.07 + 0.01	.0192	----	----	----	----	1511	UNCH
7350	----	----	----	----	0.05N	0.06 + 0.01	.0169	----	----	----	----	250	UNCH
7400	----	----	----	----	0.05N	0.06 + 0.01	.0167	----	----	----	----	459	UNCH
7450	----	----	----	----	0.05N	0.06 + 0.01	.0166	----	----	----	----	880	UNCH
7500	0.05	----	0.05/0.05	----	0.05N	0.05 UNCH	.0142	----	1	----	----	22340	UNCH
7550	----	----	----	----	0.04N	0.05 + 0.01	.0141	----	----	----	----	10	UNCH
7600	0.04	----	0.04/*0.04	----	0.04N	0.05 + 0.01	.0140	----	1	----	----	104	-
7650	----	----	----	----	0.04N	0.05 + 0.01	.0139	----	----	----	----	148	UNCH
7700	----	----	----	----	0.04N	0.04 UNCH	.0115	----	----	----	----	1072	UNCH
7750	----	----	----	----	0.04N	0.04 UNCH	.0114	----	----	----	----	553	UNCH
7800	----	----	----	----	0.03N	0.04 + 0.01	.0113	----	----	----	----	680	UNCH
7850	----	----	----	----	0.03N	0.04 + 0.01	.0112	----	----	----	----	20	UNCH
7900	----	----	----	----	0.03N	0.04 + 0.01	.0111	----	----	----	----	1753	UNCH
7950	----	----	----	----	0.03N	0.04 + 0.01	.0110	----	----	----	----	53	UNCH
8000	----	----	----	----	0.03N	0.03 UNCH	.0087	----	----	----	----	22669	UNCH
8050	----	----	----	----	0.03N	0.03 UNCH	.0086	----	----	----	----	1300	UNCH
8100	----	----	----	----	0.03N	0.03 UNCH	.0085	----	----	----	----	1975	UNCH
8200	----	----	----	----	0.02N	0.03 + 0.01	.0084	----	----	----	----	1766	UNCH
8250	----	----	----	----	0.02N	0.03 + 0.01	.0084	----	----	----	----	205	UNCH
8300	----	----	----	----	0.02N	0.03 + 0.01	.0083	----	----	----	----	1538	UNCH
8350	----	----	----	----	0.02N	0.02 UNCH	.0059	----	----	----	----	1783	UNCH
8400	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	651	UNCH
8450	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	82	UNCH
8500	----	----	----	----	0.02N	0.02 UNCH	.0058	----	----	----	----	16327	UNCH
8550	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	239	UNCH
8600	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	1051	UNCH
8650	----	----	----	----	0.02N	0.02 UNCH	.0057	----	----	----	----	925	UNCH
8700	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	1594	UNCH
8750	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	111	UNCH
8800	----	----	----	----	0.02N	0.02 UNCH	.0056	----	----	----	----	1406	UNCH
8850	----	----	----	----	0.02N	0.02 UNCH	.0055	----	----	----	----	108	UNCH
8900	----	----	----	----	0.02N	0.02 UNCH	.0055	----	----	----	----	2129	UNCH
8950	----	----	----	----	0.01N	0.02 + 0.01	.0055	----	----	----	----	201	UNCH
9000	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	19787	UNCH
9050	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	665	UNCH
9100	----	----	----	----	0.01N	0.02 + 0.01	.0054	----	----	----	----	2261	UNCH
9150	----	----	----	----	0.01N	0.02 + 0.01	.0053	----	----	----	----	3	UNCH
9200	----	----	----	----	0.01N	0.01 UNCH	.0029	----	----	----	----	934	UNCH
9250	----	----	----	----	0.01N	0.01 UNCH	.0028	----	----	----	----	79	UNCH
9300	----	----	----	----	0.01N	0.01 UNCH	.0026	----	----	----	----	652	UNCH
9350	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	281	UNCH
9400	----	----	----	----	0.01N	0.01 UNCH	.0023	----	----	----	----	100	UNCH
9450	----	----	----	----	0.01N	0.01 UNCH	.0021	----	----	----	----	70	UNCH
9500	----	----	----	----	0.01N	0.01 UNCH	.0020	----	----	----	----	6100	UNCH
9550	----	----	----	----	0.01N	0.01 UNCH	.0019	----	----	----	----	1041	UNCH
9600	----	----	----	----	0.01N	0.01 UNCH	.0018	----	----	----	----	1526	UNCH
9650	----	----	----	----	0.01N	0.01 UNCH	.0016	----	----	----	----	25	UNCH
9700	----	----	----	----	0.01N	0.01 UNCH	.0015	----	----	----	----	170	UNCH
9750	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	5	UNCH
9800	----	----	----	----	0.01N	0.01 UNCH	.0014	----	----	----	----	90	UNCH
9850	----	----	----	----	0.01N	0.01 UNCH	.0013	----	----	----	----	12	UNCH
9900	----	----	----	----	0.01N	0.01 UNCH	.0012	----	----	----	----	20	UNCH
9950	----	----	----	----	0.01N	0.01 UNCH	.0011	----	----	----	----	10	UNCH
10000	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	33559	UNCH
10100	----	----	----	----	0.01N	0.01 UNCH	.0009	----	----	----	----	70	UNCH
10200	----	----	----	----	0.01N	0.01 UNCH	.0008	----	----	----	----	120	UNCH
10300	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	4	UNCH
10400	----	----	----	----	0.01N	0.01 UNCH	.0006	----	----	----	----	1	UNCH
10500	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	8330	UNCH
10600	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	2	UNCH
10700	----	----	----	----	0.01N	0.01 UNCH	.0004	----	----	----	----	72	UNCH
10800	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	221	UNCH
11000	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	25332	UNCH
11050	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	10	UNCH
11100	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	350	UNCH
11150	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	2	UNCH
11250	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	4	UNCH
11300	----	----	----	----	0.01N	0.01 UNCH	.0002	----	----	----	----	202	UNCH
11500	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	6499	UNCH
11800	----	----	----	----	0.01N	0.01 UNCH	.0001	----	----	----	----	500	UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	34864	UNCH
12100	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	2	UNCH
12200	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	27	UNCH
12300	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	2	UNCH
12500	----	----	----	----	0.01N	0.01 UNCH	.0000	----					



PRELIMINARY



PG63 BULLETIN #148@ ENERGY OPTIONS Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

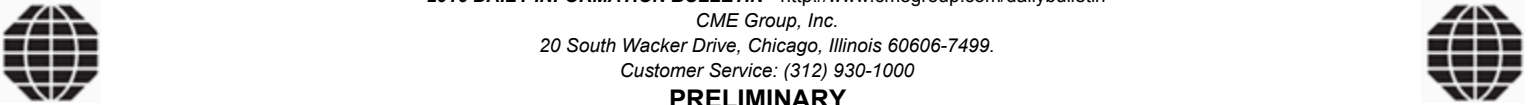
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)											
JAN17													
4850	----	----	2.66B/*2.12A	----	2.18N	2.58 + 0.40	.3857	----	----	----	----	216	UNCH
4900	----	----	2.50B/*1.98A	----	2.04N	2.42 + 0.38	.3691	----	----	----	----	110	UNCH
4950	----	----	2.35B/*1.85A	----	1.90N	2.27 + 0.37	.3530	----	----	----	----	231	UNCH
5000	----	----	2.20B/1.73A	----	1.78N	2.13 + 0.35	.3373	----	----	1	----	618	+
5100	1.52	----	1.93B/*1.51A	----	1.55N	1.87 + 0.32	.3070	----	----	15	----	142	-
5150	----	----	1.80B/*1.41A	----	1.45N	1.75 + 0.30	.2924	----	----	----	----	124	UNCH
5200	1.45	----	1.69/*1.31A	----	1.35N	1.64 + 0.29	.2786	----	----	12	----	105	+
5250	----	----	1.57B/*1.22A	----	1.26N	1.53 + 0.27	.2646	----	----	----	----	213	UNCH
5300	1.23	----	1.47B/*1.14A	----	1.18N	1.43 + 0.25	.2514	----	----	3	----	125	+
5400	1.29	----	1.29/*0.99A	----	1.02N	1.24 + 0.22	.2257	----	----	1	----	78	+
5500	0.88	----	1.11B/*0.87A	----	0.89N	1.08 + 0.19	.2027	----	----	10	----	1875	+
5550	----	----	1.04B/*0.81A	----	0.83N	1.01 + 0.18	.1921	----	----	----	----	33	UNCH
5600	----	----	0.97B/*0.75A	----	0.78N	0.95 + 0.17	.1826	----	----	----	----	36	UNCH
5650	----	----	0.90B/*0.70A	----	0.73N	0.88 + 0.15	.1720	----	----	----	----	9	UNCH
5700	----	----	0.84B/*0.66A	----	0.68N	0.83 + 0.15	.1637	----	----	----	----	6	UNCH
5750	----	----	0.78B/*0.62A	----	0.63N	0.77 + 0.14	.1542	----	----	----	----	46	UNCH
5800	0.58	----	0.73B/*0.58	----	0.59N	0.72 + 0.13	.1458	----	----	2	----	610	+
5850	----	----	0.68B/*0.54A	----	0.55N	0.68 + 0.13	.1388	----	----	----	----	29	UNCH
5900	0.51	----	0.64B/*0.49	----	0.52N	0.64 + 0.12	.1317	----	----	51	----	98	+
5900	0.45	----	0.56/*0.44A	----	0.45N	0.56 + 0.11	.1177	----	----	73	----	905	+
6050	----	----	0.52B/0.42A	----	0.43N	0.52 + 0.09	.1107	----	----	----	----	5	UNCH
6100	0.47	----	0.48B/0.39A	----	0.40N	0.49 + 0.09	.1051	----	----	4	----	40	+
6150	----	----	0.45B/----	----	0.37N	0.46 + 0.09	.0995	----	----	----	----	21	UNCH
6200	0.39	----	0.42B/0.39	----	0.35N	0.43 + 0.08	.0939	----	----	1	----	62	UNCH
6250	----	----	0.39B/----	----	0.33N	0.40 + 0.07	.0884	----	----	----	----	35	UNCH
6300	0.32	----	0.37B/0.32	----	0.31N	0.38 + 0.07	.0843	----	----	3	----	40	+
6350	----	----	0.35B/----	----	0.29N	0.35 + 0.06	.0787	----	----	----	----	34	UNCH
6400	0.30	----	0.33B/0.30	----	0.28N	0.33 + 0.05	.0747	----	----	1	----	163	+
6450	----	----	0.31B/----	----	0.26N	0.31 + 0.05	.0707	----	----	----	----	60	UNCH
6500	0.25	----	0.29B/0.25	----	0.25N	0.29 + 0.04	.0667	----	----	11	----	243	+
6550	----	----	0.27B/----	----	0.23N	0.28 + 0.05	.0643	----	----	----	----	30	UNCH
6600	----	----	0.25B/----	----	0.22N	0.26 + 0.04	.0603	----	----	----	----	5	UNCH
6650	----	----	0.24B/----	----	0.21N	0.25 + 0.04	.0580	----	----	----	----	1	UNCH
6700	0.21	----	0.23B/0.21	----	0.20N	0.23 + 0.03	.0541	----	----	1	----	44	-
6750	----	----	0.21B/----	----	0.19N	0.22 + 0.03	.0518	----	----	----	----	5	UNCH
6800	0.18	----	0.20B/0.18	----	0.18N	0.21 + 0.03	.0495	----	----	3	----	71	-
6900	0.17	----	0.18B/0.16	----	0.16N	0.19 + 0.03	.0451	----	----	2	----	20	UNCH
6950	----	----	#0.17B/----	----	0.15N	0.18 + 0.03	.0429	----	----	----	----	50	UNCH
7000	----	----	0.16B/----	----	0.14N	0.17 + 0.03	.0407	----	----	----	----	1786	UNCH
7050	----	----	0.15B/----	----	0.14N	0.16 + 0.02	.0386	----	----	----	----	1	UNCH
7150	0.12	----	0.14B/*0.12	----	0.12N	0.14 + 0.02	.0342	----	----	1	----	5	+
7200	----	----	0.13B/----	----	0.12N	0.14 + 0.02	.0339	----	----	----	----	110	UNCH
7300	0.12	----	0.12/0.12	----	0.11N	0.13 + 0.02	.0315	----	----	71	----	102	+
7400	----	----	0.11B/----	----	0.10N	0.11 + 0.01	.0272	----	----	----	----	20	UNCH
7450	----	----	0.10B/----	----	0.09N	0.11 + 0.02	.0270	----	----	----	----	25	UNCH
7500	0.08	----	0.10B/*0.08	----	0.09N	0.10 + 0.01	.0249	----	----	60	----	243	+
7600	----	----	0.09B/----	----	0.08N	0.09 + 0.01	.0226	----	----	----	----	7	UNCH
7700	----	----	0.08B/----	----	0.07N	0.09 + 0.02	.0222	----	----	----	----	2	UNCH
7750	----	----	----	----	0.07N	0.08 + 0.01	.0201	----	----	----	----	3	UNCH
7900	----	----	----	----	0.06N	0.07 + 0.01	.0177	----	----	----	----	10	UNCH
8000	----	----	----	----	0.06N	0.07 + 0.01	.0174	----	----	----	----	688	UNCH
8100	----	----	----	----	0.05N	0.06 + 0.01	.0152	----	----	----	----	3	UNCH
8300	----	----	----	----	0.05N	0.05 UNCH	.0128	----	----	----	----	5	UNCH
8350	----	----	----	----	0.04N	0.05 + 0.01	.0127	----	----	----	----	1	UNCH
8450	----	----	----	----	0.04N	0.05 + 0.01	.0125	----	----	----	----	69	UNCH
8500	----	----	----	----	0.04N	0.04 UNCH	.0104	----	----	----	----	72	UNCH
8600	----	----	----	----	0.04N	0.04 UNCH	.0102	----	----	----	----	47	UNCH
8650	----	----	----	----	0.04N	0.04 UNCH	.0102	----	----	----	----	1	UNCH
8700	----	----	----	----	0.03N	0.04 + 0.01	.0101	----	----	----	----	156	UNCH
9000	----	----	----	----	0.03N	0.03 UNCH	.0077	----	----	----	----	41	UNCH
9300	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0053	----	----	1	----	1	UNCH
9350	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0053	----	----	6	----	6	UNCH
9450	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	3	----	3	UNCH
9500	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	2	----	60	UNCH
9550	0.03	----	0.03/*0.03	----	0.02N	0.02 UNCH	.0052	----	----	4	----	4	UNCH
9600	----	----	----	----	0.02N	0.02 UNCH	.0052	----	----	----	----	5	UNCH
9650	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	1	UNCH
9700	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	5	UNCH
9750	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	5	UNCH
9800	----	----	----	----	0.02N	0.02 UNCH	.0051	----	----	----	----	8	UNCH
10000	----	----	----	----	0.02N	0.02 UNCH	.0050	----	----	----	----	32	UNCH
11500	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	45	UNCH
12500	----	----	----	----	0.01N	0.01 UNCH	.0010	----	----	----	----	3	UNCH
TOTAL										394	50	13051 +	293
FEB17													
3800	8.70	----	8.82B/7.81A	----	7.94N	8.70 + 0.76	.7459	----	----	2	----	2	-
3900	----	----	#8.19B/*7.19A	----	7.30N	8.04 + 0.74	.7186	----	----	----	----	1	UNCH
4000	----	----	7.55B/*6.58A	----	6.70N	7.41 + 0.71	.6897	----	----	----	----	1	UNCH
4200	----	----	6.36B/5.49A	----	5.58N	6.23 + 0.65	.6294	----	----	----	----	50	UNCH
4300	----	----	5.81B/*4.98A	----	5.08N	5.68 + 0.60	.5982	----	----	----	----	107	UNCH
4350	----	----	#5.54B/4.74A	----	4.83N	5.42 + 0.59	.5824	----	----	57	----	423	+
4400	----	----	5.28B/*4.50A	----	4.60N	5.17 + 0.57	.5665	----	----	----	----	500	UNCH
4450	----	----	#5.03B/*4.27A	----	4.38N	4.93 + 0.55	.5506	----	----	----	----	13	UNCH
4500	4.64	----	4.79B/4.05A	----	4.16N	4.69 + 0.53	.5346	----	----	3	----	478	+
4600	----	----	4.33B/*3.65A	----	3.74N	4.24 + 0.50	.5026	----	----	----	----	14	UNCH
4700	----	----	3.91B/*3.27A	----	3.36N	3.82 + 0.46	.4708	----	----	----	----	103	UNCH
4800	----	----	3.51B/*2.93A	----	3.00N	3.43 + 0.43	.4393	----	----	----	----	1005	UNCH
4900	----	----	3.15B/*2.61A	----	2.67N	3.07 + 0.40	.4083	----	----	----	----	9	UNCH
5000	----	----	2.81B/*2.32A	----	2.38N	2.75 + 0.37	.3785	----	----	----	----	749	UNCH
5050	----	----	2.65B/*2.19A	----	2.24N	2.60 + 0.36	.3640	----	----	----	----	326	UNCH
5100													

BULLETIN #148@						ENERGY OPTIONS				wed, Aug 03, 2016		PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.													
PRICE INDICATOR KEY													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.													
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL NYMEX CRUDE OIL OPTIONS (PHY)													
FEB17													
9400	----	----	----	----	0.03N	0.04 + 0.01	.0094	----	----	----	----	20	UNCH
9450	----	----	----	----	0.03N	0.04 + 0.01	.0094	----	----	----	----	7	UNCH
9500	----	----	----	----	0.03N	0.04 + 0.01	.0093	----	----	----	----	12	UNCH
9550	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	7	UNCH
9600	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	5	UNCH
9650	----	----	----	----	0.03N	0.03 UNCH	.0073	----	----	----	----	4	UNCH
9700	----	----	----	----	0.02N	0.03 + 0.01	.0072	----	----	----	----	3	UNCH
10000	----	----	----	----	0.02N	0.03 + 0.01	.0070	----	----	----	----	16	UNCH
12000	----	----	----	----	0.01N	0.01 UNCH	.0024	----	----	----	----	1	UNCH
TOTAL										92	----	6967 +	53
MAR17													
3700	----	----	9.41B/*9.17A	----	9.31N	10.08 + 0.77	.7726	----	----	----	----	400	UNCH
3950	----	----	#8.57B/*7.60A	----	7.72N	8.42 + 0.70	.7096	----	----	----	----	1	UNCH
4000	----	----	8.25B/7.29A	----	7.42N	8.10 + 0.68	.6964	----	----	----	----	772	UNCH
4100	----	----	7.63B/*6.72A	----	6.84N	7.50 + 0.66	.6691	----	----	----	----	600	UNCH
4150	----	----	7.34B/*6.45A	----	6.57N	7.21 + 0.64	.6553	----	----	----	----	750	UNCH
4200	----	----	7.05B/6.19A	----	6.30N	6.92 + 0.62	.6412	----	----	----	----	52	UNCH
4250	----	----	6.77B/*5.92A	----	6.04N	6.64 + 0.60	.6271	----	----	----	----	500	UNCH
4300	----	----	6.50B/*5.67A	----	5.78N	6.37 + 0.59	.6128	----	----	----	----	602	UNCH
4350	----	----	6.23B/*5.42A	----	5.53N	6.11 + 0.58	.5983	----	----	----	----	966	UNCH
4400	----	----	5.97B/*5.19A	----	5.29N	5.85 + 0.56	.5838	----	----	92	300	1197 +	267
4450	----	----	5.72B/*4.95A	----	5.06N	5.60 + 0.54	.5692	----	----	----	----	632	UNCH
4500	5.00	----	5.47B/4.72A	----	4.83N	5.36 + 0.53	.5546	----	----	245	100	2718 +	225
4550	----	----	5.23B/*4.50A	----	4.61N	5.12 + 0.51	.5399	----	----	----	----	1235	UNCH
4600	----	----	4.99B/*4.29A	----	4.40N	4.89 + 0.49	.5252	----	----	----	----	493	UNCH
4650	----	----	4.76B/*4.09A	----	4.19N	4.67 + 0.48	.5105	----	----	----	----	300	UNCH
4700	----	----	4.54B/*3.89A	----	3.99N	4.46 + 0.47	.4960	----	----	----	----	625	UNCH
4750	----	----	4.33B/*3.70A	----	3.80N	4.25 + 0.45	.4813	----	----	----	----	216	UNCH
4800	----	----	4.13B/*3.52A	----	3.61N	4.05 + 0.44	.4668	----	----	----	----	82	UNCH
4850	----	----	3.93B/*3.35A	----	3.43N	3.85 + 0.42	.4521	----	----	----	----	301	UNCH
4900	----	----	3.74B/*3.18A	----	3.26N	3.67 + 0.41	.4380	----	----	----	----	1980	UNCH
4950	----	----	3.56B/*3.02A	----	3.10N	3.49 + 0.39	.4237	----	----	----	----	405	UNCH
5000	3.22	----	3.38B/2.86A	----	2.94N	3.32 + 0.38	.4098	----	----	4	----	6193 +	4
5050	----	----	3.21B/*2.71A	----	2.79N	3.15 + 0.36	.3957	----	----	----	----	1196	UNCH
5100	----	----	3.05B/*2.57A	----	2.64N	2.99 + 0.35	.3820	----	----	----	----	2752	UNCH
5150	----	----	2.90B/*2.43A	----	2.51N	2.84 + 0.33	.3686	----	----	----	----	2134	UNCH
5200	----	----	2.75B/*2.31A	----	2.38N	2.70 + 0.32	.3556	----	----	----	----	1727	UNCH
5250	----	----	2.61B/2.19A	----	2.25N	2.56 + 0.31	.3426	----	----	----	----	2236	UNCH
5300	----	----	2.47B/*2.07A	----	2.14N	2.43 + 0.29	.3300	----	----	----	----	1078	UNCH
5350	----	----	2.34B/*1.96A	----	2.03N	2.30 + 0.27	.3174	----	----	----	----	258	UNCH
5400	----	----	2.22B/1.86A	----	1.92N	2.18 + 0.26	.3053	----	----	----	----	10	UNCH
5450	----	----	2.10B/1.76A	----	1.82N	2.07 + 0.25	.2937	----	----	----	----	45	UNCH
5500	1.89	----	1.99B/1.66A	----	1.73N	1.96 + 0.23	.2822	----	----	5	----	7176 +	2
5550	----	----	1.88B/1.57A	----	1.64N	1.85 + 0.21	.2705	----	----	----	----	35	UNCH
5600	----	----	1.78B/1.49A	----	1.55N	1.75 + 0.20	.2595	----	----	----	----	26	UNCH
5650	----	----	1.69B/1.41A	----	1.47N	1.66 + 0.19	.2492	----	----	----	----	27	UNCH
5700	1.49	----	1.60B/1.33A	----	1.39N	1.57 + 0.18	.2389	----	----	10	----	65 +	10
5800	----	----	1.43B/1.19A	----	1.24N	1.41 + 0.17	.2197	----	----	----	----	242	UNCH
5900	----	----	#1.28B/*1.07A	----	1.11N	1.26 + 0.15	.2013	----	----	----	----	2	UNCH
6000	----	----	1.14B/0.96A	----	1.00N	1.13 + 0.13	.1845	----	----	200	----	8162 -	10
6100	----	----	1.02B/0.86A	----	0.89N	1.02 + 0.13	.1697	----	----	----	----	4	UNCH
6200	----	----	0.91B/0.78A	----	0.80N	0.91 + 0.11	.1548	----	----	----	----	75	UNCH
6250	----	----	0.87B/0.74A	----	0.76N	0.87 + 0.11	.1489	----	----	----	----	50	UNCH
6300	----	----	0.82B/0.70A	----	0.72N	0.82 + 0.10	.1420	----	----	----	----	1	UNCH
6350	----	----	0.78B/0.67A	----	0.68N	0.78 + 0.10	.1361	----	----	----	----	64	UNCH
6400	----	----	0.74B/0.63A	----	0.65N	0.74 + 0.09	.1302	----	----	----	----	65	UNCH
6450	----	----	0.70B/0.60A	----	0.62N	0.70 + 0.08	.1244	----	----	----	----	132	UNCH
6500	0.59	----	0.66B/0.55	----	0.59N	0.67 + 0.08	.1196	----	----	674	----	4566 -	376
6700	----	----	0.53B/0.47A	----	0.48N	0.54 + 0.06	.0997	----	----	----	----	40	UNCH
6900	----	----	0.43B/0.39A	----	0.40N	0.45 + 0.05	.0848	----	----	----	----	211	UNCH
6950	----	----	0.41B/0.37A	----	0.38N	0.42 + 0.04	.0801	----	----	----	----	1	UNCH
7000	0.39	----	0.39/0.35A	----	0.36N	0.40 + 0.04	.0768	----	----	20	----	3122	UNCH
7100	----	----	0.35B/0.32A	----	0.33N	0.37 + 0.04	.0714	----	----	----	----	191	UNCH
7200	----	----	0.32B/0.29A	----	0.30N	0.33 + 0.03	.0647	----	----	----	----	10	UNCH
7250	----	----	#0.31B/0.28A	----	0.29N	0.32 + 0.03	.0628	----	----	----	----	138	UNCH
7300	----	----	0.29B/----	----	0.27N	0.31 + 0.04	.0609	----	----	----	----	48	UNCH
7400	----	----	0.26B/----	----	0.25N	0.28 + 0.03	.0557	----	----	----	----	392	UNCH
7500	----	----	0.24B/0.22A	----	0.23N	0.26 + 0.03	.0519	----	----	----	----	1925	UNCH
7600	----	----	0.22B/----	----	0.21N	0.23 + 0.02	.0467	----	----	----	----	887	UNCH
7700	----	----	0.20B/----	----	0.19N	0.21 + 0.02	.0430	----	----	----	----	232	UNCH
7800	----	----	----	----	0.18N	0.20 + 0.02	.0409	----	----	----	----	391	UNCH
7900	----	----	----	----	0.16N	0.18 + 0.02	.0372	----	----	----	----	3	UNCH
7950	----	----	----	----	0.16N	0.17 + 0.01	.0354	----	----	----	----	2	UNCH
8000	----	----	----	----	0.15N	0.16 + 0.01	.0336	----	----	----	----	1214	UNCH
8200	----	----	----	----	0.13N	0.14 + 0.01	.0295	----	----	----	----	2	UNCH
8500	0.11	----	0.11/0.11	----	0.10N	0.11 + 0.01	.0236	----	----	2	----	455 +	2
8700	----	----	----/0.08A	----	0.09N	0.09 UNCH	.0197	----	----	----	----	158	UNCH
8800	----	----	----	----	0.08N	0.09 + 0.01	.0195	----	----	----	----	1	UNCH
8900	----	----	----	----	0.08N	0.08 UNCH	.0175	----	----	----	----	39	UNCH
9000	----	----	----	----	0.07N	0.08 + 0.01	.0173	----	----	----	----	92	UNCH
9100	----	----	----	----	0.07N	0.07 UNCH	.0154	----	----	----	----	89	UNCH
9200	0.10	----	0.10/0.10	----	0.06N	0.07 + 0.01	.0152	----	----	2	----	94	UNCH
9300	----	----	----	----	0.06N	0.06 UNCH	.0133	----	----	----	----	8	UNCH
9350	0.05	----	#0.10/0.05	----	0.05N	0.06 + 0.01	.0133	----	----	12	----	15 +	5
9400	0.05	----	0.05/0.05	----	0.05N	0.06 + 0.01	.0132	----	----	2	----	56 +	2
9500	0.05	----	0.05/0.05	----	0.05N	0.05 UNCH	.0113	----	----	1	----	79 +	1
9600	----	----	----	----	0.05N	0.05 UNCH	.0112	----	----	----	----	5	UNCH
9900	----	----	----	----	0.04N	0.04 UNCH	.0090	----	----	----	----	49	UNCH
10000	----	----	----	----	0.04N	0.04 UNCH							

BULLETIN #148@				ENERGY OPTIONS				wed, Aug 03, 2016				PG63			
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PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LO CALL	NYMEX CRUDE OIL OPTIONS (PHY)														
MAY17															
6200	----	----	----	----	1.26N	1.41 + 0.15	.2026	----	----	----	----	60	UNCH		
6300	----	----	----	----	1.15N	1.29 + 0.14	.1886	----	----	----	----	1	UNCH		
6500	----	----	1.05B/0.94A	----	0.95N	1.07 + 0.12	.1622	----	----	----	----	121	UNCH		
6700	----	----	----	----	0.79N	0.89 + 0.10	.1393	----	----	----	----	80	UNCH		
6900	----	----	----	----	0.67N	0.75 + 0.08	.1205	----	----	----	----	15	UNCH		
7000	----	----	0.66B/0.61A	----	0.62N	0.69 + 0.07	.1122	----	----	----	----	130	UNCH		
7200	----	----	----	----	0.52N	0.58 + 0.06	.0967	----	----	----	----	10	UNCH		
7500	----	----	0.43B/----	----	0.41N	0.46 + 0.05	.0787	----	----	----	----	20	UNCH		
8500	----	----	----	----	0.19N	0.22 + 0.03	.0404	----	----	----	----	70	UNCH		
9000	----	----	----	----	0.14N	0.16 + 0.02	.0300	----	----	----	----	41	UNCH		
10000	----	----	----	----	0.08N	0.09 + 0.01	.0174	----	----	----	----	75	UNCH		
TOTAL												1118			
JUN17															
3500	----	----	----	----	12.28N	13.01 + 0.73	.8134	----	----	----	----	251	UNCH		
3900	----	----	----	----	9.63N	10.28 + 0.65	.7319	----	----	----	----	100	UNCH		
4000	----	----	----	----	9.02N	9.65 + 0.63	.7097	----	----	----	----	1106	UNCH		
4100	----	----	----	----	8.44N	9.05 + 0.61	.6869	----	----	----	----	500	UNCH		
4150	----	----	----	----	8.16N	8.75 + 0.59	.6753	----	----	----	----	1850	UNCH		
4200	----	----	#8.32B/7.85A	----	7.88N	8.46 + 0.58	.6635	----	----	----	----	525	UNCH		
4250	----	----	----	----	7.61N	8.18 + 0.57	.6516	----	----	----	----	900	UNCH		
4300	----	----	#7.96B/7.32A	----	7.35N	7.91 + 0.56	.6397	----	----	----	----	800	UNCH		
4350	----	----	----	----	7.09N	7.64 + 0.55	.6276	----	----	----	----	600	UNCH		
4400	----	----	#7.42B/6.81A	----	6.84N	7.37 + 0.53	.6155	----	----	----	----	710	UNCH		
4450	----	----	----	----	6.59N	7.11 + 0.52	.6032	----	----	----	----	1900	UNCH		
4500	----	----	6.89B/6.31A	----	6.35N	6.86 + 0.51	.5909	----	----	51	----	3930 +	1		
4550	----	----	6.74B/6.08A	----	6.12N	6.62 + 0.50	.5786	----	----	----	300	2050 +	300		
4600	----	----	6.49B/5.85A	----	5.89N	6.38 + 0.49	.5663	----	----	----	700	1402 +	699		
4650	----	----	6.25B/5.63A	----	5.67N	6.14 + 0.47	.5538	----	----	----	----	300	UNCH		
4700	5.35	----	6.02B/*5.35	----	5.45N	5.91 + 0.46	.5414	----	----	1	----	2625	UNCH		
4750	----	----	5.79B/5.20A	----	5.24N	5.69 + 0.45	.5291	----	----	----	----	1651	UNCH		
4800	----	----	5.56B/5.00A	----	5.03N	5.47 + 0.44	.5166	----	----	----	----	2141	UNCH		
4850	----	----	5.34B/4.80A	----	4.83N	5.26 + 0.43	.5043	----	----	----	----	605	UNCH		
4900	----	----	5.13B/4.60A	----	4.64N	5.05 + 0.41	.4918	----	----	----	----	300	UNCH		
4950	----	----	4.93B/4.41A	----	4.45N	4.85 + 0.40	.4795	----	----	----	----	167	UNCH		
5000	4.40	----	4.74B/4.21A	----	4.27N	4.66 + 0.39	.4673	----	----	170	700	5723 +	530		
5050	----	----	4.55B/*4.04A	----	4.09N	4.47 + 0.38	.4551	----	----	----	----	5225	UNCH		
5100	----	----	4.37B/3.87A	----	3.92N	4.29 + 0.37	.4430	----	----	----	----	3450	UNCH		
5150	----	----	4.19B/*3.71A	----	3.75N	4.11 + 0.36	.4309	----	----	----	----	2900	UNCH		
5200	----	----	4.01B/3.55A	----	3.60N	3.94 + 0.34	.4190	----	----	----	----	2401	UNCH		
5250	----	----	3.84B/3.40A	----	3.44N	3.78 + 0.34	.4074	----	----	----	----	3351	UNCH		
5300	----	----	3.68B/3.26A	----	3.30N	3.62 + 0.32	.3958	----	----	----	----	1608	UNCH		
5350	----	----	3.52B/3.12A	----	3.16N	3.47 + 0.31	.3844	----	----	----	----	1250	UNCH		
5400	----	----	3.37B/2.98A	----	3.02N	3.32 + 0.30	.3730	----	----	----	----	270	UNCH		
5500	----	----	3.09B/2.73A	----	2.77N	3.05 + 0.28	.3513	----	----	575	----	12949 -	119		
5550	----	----	2.96B/2.61A	----	2.65N	2.91 + 0.26	.3401	----	----	----	----	450	UNCH		
5600	----	----	2.83B/2.50A	----	2.54N	2.79 + 0.25	.3299	----	----	----	----	220	UNCH		
5700	----	----	2.59B/2.29A	----	2.32N	2.55 + 0.23	.3093	----	----	----	----	800	UNCH		
5800	----	----	2.37B/2.09A	----	2.12N	2.34 + 0.22	.2901	----	----	----	----	904	UNCH		
5900	----	----	2.16B/1.91A	----	1.94N	2.14 + 0.20	.2715	----	----	----	----	1204	UNCH		
6000	1.83	----	1.97B/1.74A	----	1.77N	1.95 + 0.18	.2533	----	----	3	----	11554	UNCH		
6050	----	----	1.88B/1.66A	----	1.69N	1.86 + 0.17	.2445	----	----	----	----	100	UNCH		
6100	----	----	1.80B/1.59A	----	1.62N	1.78 + 0.16	.2363	----	----	----	----	193	UNCH		
6200	----	----	1.64B/1.46A	----	1.48N	1.63 + 0.15	.2206	----	----	----	----	760	UNCH		
6300	----	----	1.50B/1.34A	----	1.35N	1.49 + 0.14	.2056	----	----	----	----	300	UNCH		
6400	1.43	----	#1.43/*1.43	----	----	1.37 NEW	.1922	----	----	1	----	1 +	1		
6500	----	----	1.26B/1.12A	----	1.14N	1.26 + 0.12	.1795	----	----	----	----	7729	UNCH		
6600	----	----	1.15B/1.03A	----	1.05N	1.15 + 0.10	.1669	----	----	----	----	275	UNCH		
6700	----	----	1.05B/0.95A	----	0.96N	1.06 + 0.10	.1559	----	----	----	----	80	UNCH		
6800	----	----	0.96B/0.87A	----	0.89N	0.97 + 0.08	.1450	----	----	----	----	100	UNCH		
7000	----	----	0.81B/0.74A	----	0.75N	0.82 + 0.07	.1260	----	----	----	----	3134	UNCH		
7200	----	----	0.68B/----	----	0.64N	0.70 + 0.06	.1100	----	----	----	----	10	UNCH		
7300	----	----	0.63B/----	----	0.59N	0.64 + 0.05	.1020	----	----	----	----	20	UNCH		
7500	----	----	0.53B/----	----	0.50N	0.55 + 0.05	.0893	----	----	----	----	4249	UNCH		
7900	----	----	0.38B/----	----	0.37N	0.41 + 0.04	.0688	----	----	----	----	1	UNCH		
8000	----	----	0.37B/----	----	0.35N	0.38 + 0.03	.0644	----	----	----	----	6203	UNCH		
8500	----	----	----	----	0.25N	0.27 + 0.02	.0472	----	----	----	----	7008	UNCH		
8800	----	----	----	----	0.20N	0.22 + 0.02	.0392	----	----	----	----	101	UNCH		
8900	----	----	----	----	0.19N	0.21 + 0.02	.0374	----	----	----	----	1	UNCH		
9000	----	----	----	----	0.18N	0.20 + 0.02	.0357	----	----	----	----	2124	UNCH		
9050	----	----	----	----	0.17N	0.19 + 0.02	.0341	----	----	----	----	1	UNCH		
9300	----	----	----	----	0.15N	0.16 + 0.01	.0292	----	----	----	----	58	UNCH		
9400	----	----	----	----	0.14N	0.15 + 0.01	.0275	----	----	----	----	58	UNCH		
9500	----	----	----	----	0.13N	0.15 + 0.02	.0272	----	----	----	----	576	UNCH		
9600	----	----	----	----	0.13N	0.14 + 0.01	.0256	----	----	----	----	1	UNCH		
9700	----	----	----	----	0.12N	0.13 + 0.01	.0239	----	----	----	----	1	UNCH		
9800	----	----	----	----	0.11N	0.12 + 0.01	.0223	----	----	----	----	1	UNCH		
10000	----	----	----	----	0.10N	0.11 + 0.01	.0204	----	----	----	----	4137	UNCH		
10500	----	----	----	----	0.08N	0.08 UNCH	.0152	----	----	----	----	72	UNCH		
11000	----	----	----	----	0.06N	0.07 + 0.01	.0132	----	----	----	----	2	UNCH		
11500	----	----	----	----	0.05N	0.05 UNCH	.0097	----	----	----	----	1	UNCH		
12000	----	----	----	----	0.04N	0.04 UNCH	.0078	----	----	----	----	23	UNCH		
12500	0.07	----	#0.07/*0.07	----	----	0.04 NEW	.0076	----	----	1	----	1 +	1		
15000	----	----	----	----	0.01N	0.02 + 0.01	.0037	----	----	----	----	54			

BULLETIN #148@														ENERGY OPTIONS				wed, Aug 03, 2016				PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																						
PRICE INDICATOR KEY																						
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																						
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST								
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)																				
SEP17																						
7200	----	----	----	----	----	0.97N	----	1.05 + 0.08	.1441	----	----	----	----	10	UNCH							
7500	----	----	----	----	----	0.78N	----	0.85 + 0.07	.1205	----	----	----	----	20	UNCH							
8000	----	----	----	----	----	0.56N	----	0.60 + 0.04	.0893	----	----	----	----	700	UNCH							
TOTAL														11850								
OCT17																						
4200	----	----	----	----	----	9.33N	----	9.91 + 0.58	.6819	----	----	----	----	50	UNCH							
5000	----	----	----	----	----	5.56N	----	5.98 + 0.42	.5107	----	----	----	----	50	UNCH							
5500	----	----	----	----	----	3.85N	----	4.16 + 0.31	.4046	----	----	----	----	10	UNCH							
6000	----	----	2.73B/----	----	----	2.63N	----	2.84 + 0.21	.3097	----	----	----	----	40	UNCH							
6500	----	----	1.84B/----	----	----	1.80N	----	1.94 + 0.14	.2324	----	----	----	----	20	UNCH							
7000	----	----	----	----	----	1.24N	----	1.33 + 0.09	.1723	----	----	----	----	30	UNCH							
7200	----	----	----	----	----	1.07N	----	1.15 + 0.08	.1529	----	----	----	----	10	UNCH							
TOTAL														210								
NOV17																						
4200	----	----	----	----	----	9.63N	----	10.22 + 0.59	.6862	----	----	----	----	50	UNCH							
5000	----	----	----	----	----	5.81N	----	6.24 + 0.43	.5188	----	----	----	----	50	UNCH							
5500	----	----	4.29B/----	----	----	4.07N	----	4.40 + 0.33	.4149	----	----	----	----	10	UNCH							
6000	----	----	2.94B/----	----	----	2.81N	----	3.04 + 0.23	.3209	----	----	----	----	40	UNCH							
6500	----	----	2.00B/----	----	----	1.95N	----	2.09 + 0.14	.2427	----	----	----	----	20	UNCH							
7000	----	----	----	----	----	1.36N	----	1.45 + 0.09	.1819	----	----	----	----	30	UNCH							
7200	----	----	----	----	----	1.18N	----	1.26 + 0.08	.1622	----	----	----	----	10	UNCH							
TOTAL														210								
DEC17																						
3500	----	----	----	----	----	14.35N	----	15.03 + 0.68	.8162	----	----	----	----	2	UNCH							
3800	----	----	----	----	----	12.35N	----	12.98 + 0.63	.7655	----	----	----	----	150	UNCH							
4000	----	----	----	----	----	11.11N	----	11.70 + 0.59	.7289	----	----	----	----	645	UNCH							
4050	----	----	----	----	----	10.81N	----	11.39 + 0.58	.7198	----	----	----	----	100	UNCH							
4100	----	----	----	----	----	10.51N	----	11.09 + 0.58	.7102	----	----	----	----	600	UNCH							
4150	----	----	----	----	----	10.22N	----	10.79 + 0.57	.7005	----	----	----	----	1800	UNCH							
4200	----	----	----	----	----	9.94N	----	10.50 + 0.56	.6906	----	----	----	----	150	UNCH							
4250	----	----	----	----	----	9.66N	----	10.21 + 0.55	.6808	----	----	----	----	100	UNCH							
4300	----	----	----/9.36A	----	----	9.39N	----	9.93 + 0.54	.6709	----	----	----	----	2400	UNCH							
4350	----	----	----	----	----	9.12N	----	9.65 + 0.53	.6609	----	----	----	----	1250	UNCH							
4400	----	----	#9.37B/8.83A	----	----	8.85N	----	9.38 + 0.53	.6508	----	----	----	----	3301	UNCH							
4450	----	----	9.19B/8.57A	----	----	8.59N	----	9.11 + 0.52	.6406	----	----	----	----	450	UNCH							
4500	----	----	8.92B/8.31A	----	----	8.34N	----	8.85 + 0.51	.6304	----	----	----	----	3947	UNCH							
4550	----	----	8.65B/8.07A	----	----	8.09N	----	8.59 + 0.50	.6201	----	----	----	----	2000	UNCH							
4600	----	----	8.40B/7.82A	----	----	7.85N	----	8.34 + 0.49	.6099	----	----	----	----	2565	UNCH							
4650	----	----	8.16B/7.59A	----	----	7.61N	----	8.09 + 0.48	.5996	----	----	----	----	815	UNCH							
4700	----	----	7.90B/7.35A	----	----	7.38N	----	7.85 + 0.47	.5891	----	----	----	----	2250	UNCH							
4750	----	----	7.67B/7.12A	----	----	7.15N	----	7.61 + 0.46	.5787	----	----	----	----	18	UNCH							
4800	----	----	7.42B/6.90A	----	----	6.93N	----	7.37 + 0.44	.5682	----	----	----	----	1475	UNCH							
4850	----	----	7.20B/6.69A	----	----	6.71N	----	7.15 + 0.44	.5579	----	----	----	----	300	UNCH							
4900	----	----	6.97B/6.46A	----	----	6.50N	----	6.92 + 0.42	.5473	----	----	----	----	1700	UNCH							
4950	----	----	6.76B/6.26A	----	----	6.29N	----	6.70 + 0.41	.5369	----	----	----	----	1450	UNCH							
5000	----	----	6.53B/6.05A	----	----	6.08N	----	6.49 + 0.41	.5265	----	----	----	----	12147	UNCH							
5050	----	----	6.32B/*5.85A	----	----	5.88N	----	6.28 + 0.40	.5160	----	----	----	----	1701	UNCH							
5100	----	----	6.12B/5.65A	----	----	5.69N	----	6.08 + 0.39	.5057	----	----	----	----	4850	UNCH							
5150	----	----	5.91B/5.47A	----	----	5.50N	----	5.88 + 0.38	.4953	----	----	----	----	3870	UNCH							
5200	----	----	5.72B/5.28A	----	----	5.31N	----	5.68 + 0.37	.4849	----	----	----	----	2314	UNCH							
5250	----	----	5.53B/5.11A	----	----	5.13N	----	5.50 + 0.37	.4748	----	----	----	----	2269	UNCH							
5300	----	----	5.34B/4.92A	----	----	4.95N	----	5.31 + 0.36	.4644	----	----	----	----	2710	UNCH							
5350	----	----	5.16B/4.77A	----	----	4.78N	----	5.13 + 0.35	.4542	----	----	----	----	1850	UNCH							
5400	----	----	4.99B/4.58A	----	----	4.62N	----	4.96 + 0.34	.4443	----	----	----	----	2005	UNCH							
5450	----	----	4.82B/*4.44A	----	----	4.46N	----	4.79 + 0.33	.4342	----	----	----	----	2750	UNCH							
5500	----	----	4.65B/4.27A	----	----	4.30N	----	4.63 + 0.33	.4245	----	----	----	50	9377	UNCH							
5550	----	----	4.49B/4.14A	----	----	4.16N	----	4.47 + 0.31	.4146	----	----	----	----	354	UNCH							
5600	----	----	4.33B/3.97A	----	----	4.01N	----	4.31 + 0.30	.4047	----	----	----	----	1050	UNCH							
5650	----	----	4.18B/3.86A	----	----	3.87N	----	4.16 + 0.29	.3951	----	----	----	----	900	UNCH							
5700	----	----	4.03B/3.69A	----	----	3.73N	----	4.01 + 0.28	.3855	----	----	----	----	3500	UNCH							
5750	----	----	3.88B/3.58A	----	----	3.60N	----	3.87 + 0.27	.3761	----	----	----	----	2	UNCH							
5800	----	----	3.75B/3.43A	----	----	3.47N	----	3.74 + 0.27	.3671	----	----	----	----	1800	UNCH							
5900	----	----	3.48B/3.19A	----	----	3.23N	----	3.47 + 0.24	.3486	----	----	----	----	1000	UNCH							
5950	----	----	3.35B/3.09A	----	----	3.11N	----	3.35 + 0.24	.3399	----	----	----	----	2	UNCH							
6000	2.85	----	3.25/2.85	----	----	3.00N	----	3.23 + 0.23	.3312	----	----	52	----	26204	- 2							
6050	----	----	3.11B/2.87A	----	----	2.89N	----	3.12 + 0.23	.3229	----	----	----	----	150	UNCH							
6100	----	----	2.99B/2.75A	----	----	2.78N	----	3.01 + 0.23	.3145	----	----	----	----	3797	UNCH							
6150	----	----	2.89B/2.66A	----	----	2.68N	----	2.90 + 0.22	.3062	----	----	----	----	250	UNCH							
6200	----	----	2.77B/2.56A	----	----	2.58N	----	2.79 + 0.21	.2978	----	----	----	----	2006	UNCH							
6250	----	----	2.68B/2.48A	----	----	2.49N	----	2.69 + 0.20	.2899	----	----	----	----	369	UNCH							
6300	----	----	2.58B/2.38A	----	----	2.40N	----	2.59 + 0.19	.2819	----	----	----	----	1225	UNCH							
6400	----	----	2.39B/2.21A	----	----	2.23N	----	2.41 + 0.18	.2670	----	----	----	----	656	UNCH							
6500	----	----	2.22B/2.06A	----	----	2.08N	----	2.24 + 0.16	.2526	----	----	5	----	13488	- 5							
6550	----	----	2.14B/1.99A	----	----	2.01N	----	2.16 + 0.15	.2457	----	----	----	----	1925	UNCH							
6600	----	----	2.06B/1.92A	----	----	1.94N	----	2.08 + 0.14	.2388	----	----	----	----	1400	UNCH							
6650	----	----	1.99B/1.85A	----	----	1.87N	----	2.01 + 0.14	.2324	----	----	----	----	1500	UNCH							
6700	----	----	1.90B/1.78A	----	----	1.81N	----	1.94 + 0.13	.2261	----	----	----	----	2952	UNCH							
6750	----	----	1.84B/1.72A	----	----	1.74N	----	1.87 + 0.13	.2197	----	----	----	----	1	UNCH							
6800	----	----	1.76B/1.66A	----	----	1.68N	----	1.80 + 0.12	.2133	----	----	----	----	120	UNCH							
6900	----	----	1.65B/1.55A	----	----	1.57N	----	1.68 + 0.11	.2019	----	----	----	----	400	UNCH							
7000	1.55	----	1.55/1.44A	----	----	1.46N	----	1.56 + 0.10	.1904	----	----	29	----	19256	- 1							
7100	----	----	1.42B/1.35A	----	----	1.36N	----	1.46 + 0.10	.1804	----	----	----	----	2	UNCH							
7200	----	----	1.32B/----	----	----	1.27N	----	1.36 + 0.09	.1703	----	----	----	----	1010	UNCH							
7250	----	----	1.27B/1.22A	----	----	1.23N	----	1.31 + 0.08	.1653	----	----	----	----	1	UNCH							
7500	----	----	1.08B/----	----	----	1.03N	----	1.11 + 0.08	.1440	----	----	16	----	16551	- 6							
7700	----	----	0.94B/----	----	----	0.91N	----	0.98 + 0.07	.1295	----	----	----	----	1110	UNCH							
7800	----	----	0.88B/----	----	----	0.85N	----	0.92 + 0.07	.1227	----	----	----	----	112	UNCH							
7850	----	----	0.84B/----	----	----	0.83N	----	0.89 + 0.06	.1193	----	----	----	----	500	UNCH							
7900	----	----	0.83B/----	----	----	0.80N	----	0.86 + 0.06														



PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
LO CALL	NYMEX CRUDE OIL OPTIONS (PHY)										300	50	264260 +	79	
TOTAL															
JAN18															
3700	----	----	----	----	13.22N		13.87 + 0.65	.7854	----	----	----	----	17	UNCH	
5000	----	----	----	----	6.27N		6.68 + 0.41	.5321	----	----	----	----	100	UNCH	
6000	----	----	----	----	3.12N		3.37 + 0.25	.3385	----	----	----	----	40	UNCH	
7000	----	----	----	----	1.55N		1.67 + 0.12	.1985	----	----	----	----	45	UNCH	
7500	----	----	----	----	1.10N		1.18 + 0.08	.1499	----	----	----	----	1	UNCH	
10000	----	----	----	----	0.27N		0.28 + 0.01	.0423	----	----	----	----	101	UNCH	
11000	----	----	----	----	0.18N		0.18 UNCH	.0280	----	----	----	----	100	UNCH	
TOTAL														404	
FEB18															
5000	----	----	----	----	6.46N		6.89 + 0.43	.5378	----	----	----	----	100	UNCH	
6000	----	----	----	----	3.26N		3.52 + 0.26	.3460	----	----	----	----	40	UNCH	
7000	----	----	----	----	1.63N		1.76 + 0.13	.2050	----	----	----	----	100	UNCH	
10000	----	----	----	----	0.29N		0.31 + 0.02	.0457	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.19N		0.20 + 0.01	.0304	----	----	----	----	100	UNCH	
TOTAL														440	
MAR18															
4850	----	----	6.66B/----	----	7.29N		7.74 + 0.45	.5727	----	----	----	----	150	UNCH	
5000	----	----		----	6.64N		7.08 + 0.44	.5429	----	----	----	----	101	UNCH	
6000	----	----		----	3.39N		3.65 + 0.26	.3524	----	----	----	----	40	UNCH	
7000	----	----		----	1.71N		1.83 + 0.12	.2100	----	----	----	----	40	UNCH	
10000	----	----		----	0.31N		0.33 + 0.02	.0479	----	----	----	----	100	UNCH	
11000	----	----		----	0.20N		0.22 + 0.02	.0328	----	----	----	----	100	UNCH	
TOTAL														531	
APR18															
4200	----	----	----	----	10.80N		11.34 + 0.54	.7025	----	----	----	----	1	UNCH	
5000	----	----	----	----	6.84N		7.26 + 0.42	.5479	----	----	----	----	101	UNCH	
6000	----	----	----	----	3.54N		3.78 + 0.24	.3587	----	----	----	----	40	UNCH	
7000	----	----	----	----	1.81N		1.93 + 0.12	.2169	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.33N		0.35 + 0.02	.0501	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.21N		0.23 + 0.02	.0339	----	----	----	----	100	UNCH	
TOTAL														382	
MAY18															
5000	----	----	----	----	7.04N		7.46 + 0.42	.5531	----	----	----	----	101	UNCH	
6000	----	----	----	----	3.69N		3.92 + 0.23	.3653	----	----	----	----	40	UNCH	
7000	----	----	----	----	1.91N		2.03 + 0.12	.2236	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.36N		0.38 + 0.02	.0533	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.23N		0.25 + 0.02	.0361	----	----	----	----	100	UNCH	
TOTAL														381	
JUN18															
4700	----	----	----	----	8.60N		9.06 + 0.46	.6155	----	----	----	----	1000	UNCH	
4750	----	----	#8.70B/*8.35A	----	8.36N		8.82 + 0.46	.6060	----	----	----	----	200	UNCH	
4800	----	----		----	8.12N		8.58 + 0.46	.5965	----	----	----	----	300	UNCH	
5000	----	----	7.52B/7.22A	----	7.24N		7.66 + 0.42	.5582	----	----	----	----	703	UNCH	
5050	----	----		----	7.03N		7.44 + 0.41	.5486	----	----	----	----	1200	UNCH	
5100	----	----		----	6.83N		7.22 + 0.39	.5389	----	----	----	----	350	UNCH	
5150	----	----		----	6.62N		7.01 + 0.39	.5293	----	----	----	----	200	UNCH	
5200	----	----		----	6.43N		6.80 + 0.37	.5197	----	----	----	----	1000	UNCH	
5300	----	----		----	6.04N		6.40 + 0.36	.5006	----	----	----	----	950	UNCH	
5400	----	----		----	5.67N		6.01 + 0.34	.4814	----	----	----	----	550	UNCH	
5500	----	----	5.51B/5.29A	----	5.32N		5.64 + 0.32	.4624	----	----	----	----	1300	UNCH	
6000	----	----	3.94B/3.81A	----	3.84N		4.06 + 0.22	.3718	----	----	----	----	640	UNCH	
6500	----	----	2.78B/2.74A	----	2.77N		2.92 + 0.15	.2933	----	----	----	----	101	UNCH	
7000	----	----	-----/1.99A	----	2.00N		2.10 + 0.10	.2283	----	----	----	----	1365	UNCH	
8000	----	----		----	1.09N		1.14 + 0.05	.1387	----	----	----	----	600	UNCH	
8500	----	----		----	0.83N		0.86 + 0.03	.1090	----	----	----	----	900	UNCH	
9000	----	----		----	0.64N		0.66 + 0.02	.0865	----	----	----	----	1025	UNCH	
9500	----	----		----	0.50N		0.52 + 0.02	.0698	----	----	----	----	25	UNCH	
10000	----	----		----	0.39N		0.42 + 0.03	.0574	----	----	----	----	650	UNCH	
11000	----	----		----	0.25N		0.29 + 0.04	.0405	----	----	----	----	100	UNCH	
TOTAL														13159	
JUL18															
3700	----	----	----	----	14.52N		15.12 + 0.60	.7942	----	----	----	----	3	UNCH	
5000	----	----	----	----	7.38N		7.79 + 0.41	.5616	----	----	----	----	101	UNCH	
6000	----	----	----	----	3.93N		4.17 + 0.24	.3767	----	----	----	----	40	UNCH	
7000	----	----	----	----	2.07N		2.18 + 0.11	.2334	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.41N		0.43 + 0.02	.0584	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.26N		0.28 + 0.02	.0394	----	----	----	----	100	UNCH	
TOTAL														384	
AUG18															
5000	----	----	----	----	7.53N		7.93 + 0.40	.5651	----	----	----	----	101	UNCH	
6000	----	----	----	----	4.02N		4.28 + 0.26	.3815	----	----	----	----	40	UNCH	
7000	----	----	----	----	2.13N		2.25 + 0.12	.2378	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.42N		0.45 + 0.03	.0604	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.27N		0.29 + 0.02	.0405	----	----	----	----	100	UNCH	
TOTAL														381	
SEP18															
5000	----	----	----	----	7.68N		8.07 + 0.39	.5687	----	----	----	----	101	UNCH	
6000	----	----	----	----	4.13N		4.39 + 0.26	.3862	----	----	----	----	50	UNCH	
7000	----	----	----	----	2.18N		2.32 + 0.14	.2422	----	----	----	----	40	UNCH	
7500	----	----	----	----	1.60N		1.69 + 0.09	.1888	----	----	----	----	20	UNCH	
10000	----	----	----	----	0.44N		0.47 + 0.03	.0624	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.29N		0.31 + 0.02	.0426	----	----	----	----	100	UNCH	
TOTAL														411	
OCT18															
5000	----	----	----	----	7.83N		8.23 + 0.40	.5727	----	----	----	----	101	UNCH	
6000	----	----	----	----	4.24N		4.52 + 0.28	.3917	----	----	----	----	40	UNCH	
7000	----	----	----	----	2.27N		2.41 + 0.14	.2476	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.47N		0.49 + 0.02	.0643	----	----	----	----	100	UNCH	
11000	----	----	----	----	0.31N		0.32 + 0.01	.0436	----	----	----	----	100	UNCH	
TOTAL														381	
NOV18															
5000	----	----	----	----	7.99N		8.39 + 0.40	.5766	----	----	----	----	101	UNCH	
6000	----	----	----	----	4.38N		4.65 + 0.27	.3971	----	----	----	----	40	UNCH	
7000	----	----	----	----	2.36N		2.49 + 0.13	.2524	----	----	----	----	40	UNCH	
10000	----	----	----	----	0.50N		0.51 + 0.01	.0662	----	----	----	----	100	UNCH	

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO CALL NYMEX CRUDE OIL OPTIONS (PHY)																
DEC18																
5500	6.14	----	----	6.22B/6.14	----	6.10N	6.45	+	0.35	.4896	----	----	1	----	2494	UNCH
5550	----	----	----	----	----	5.92N	6.27	+	0.35	.4808	----	----	----	----	400	UNCH
5600	----	----	----	----	----	5.75N	6.09	+	0.34	.4719	----	----	----	----	700	UNCH
5650	----	----	----	----	----	5.58N	5.91	+	0.33	.4630	----	----	----	----	500	UNCH
5700	----	----	----	----	----	5.41N	5.74	+	0.33	.4542	----	----	----	----	366	UNCH
5750	----	----	----	5.33B/----	----	5.25N	5.57	+	0.32	.4455	----	----	----	----	600	UNCH
5800	----	----	----	----	----	5.09N	5.41	+	0.32	.4369	----	----	----	----	500	UNCH
6000	----	----	----	4.55B/----	----	4.51N	4.79	+	0.28	.4028	----	50	----	----	5197	+
6300	----	----	----	----	----	3.76N	3.98	+	0.22	.3544	----	----	----	----	300	UNCH
6400	----	----	----	----	----	3.54N	3.74	+	0.20	.3391	----	----	----	----	101	UNCH
6500	----	----	----	----	----	3.33N	3.52	+	0.19	.3245	----	----	----	----	4785	UNCH
6600	----	----	----	----	----	3.13N	3.31	+	0.18	.3103	----	----	----	----	700	UNCH
6700	----	----	----	----	----	2.94N	3.11	+	0.17	.2964	----	----	----	----	1052	UNCH
6750	----	----	----	----	----	2.85N	3.01	+	0.16	.2895	----	----	----	----	200	UNCH
7000	----	----	----	----	----	2.44N	2.58	+	0.14	.2577	----	----	----	----	2893	UNCH
7200	----	----	----	----	----	2.16N	2.28	+	0.12	.2344	----	----	----	----	5	UNCH
7250	----	----	----	----	----	2.10N	2.21	+	0.11	.2288	----	----	----	----	100	UNCH
7500	----	----	----	----	----	1.81N	1.91	+	0.10	.2038	----	----	22	----	3565	+
7900	----	----	----	----	----	1.45N	1.52	+	0.07	.1692	----	----	----	----	31	UNCH
8000	----	----	----	----	----	1.37N	1.44	+	0.07	.1618	----	----	23	----	2928	+
8100	----	----	----	----	----	1.30N	1.36	+	0.06	.1543	----	----	----	----	148	UNCH
8200	----	----	----	----	----	1.23N	1.29	+	0.06	.1476	----	----	----	----	100	UNCH
8500	----	----	----	----	----	1.05N	1.09	+	0.04	.1282	----	7	----	----	248	+
8600	----	----	----	----	----	1.00N	1.04	+	0.04	.1231	----	----	----	----	498	UNCH
8700	----	----	----	----	----	0.95N	0.98	+	0.03	.1171	----	----	----	----	141	UNCH
8900	----	----	----	----	----	0.86N	0.89	+	0.03	.1077	----	----	----	----	250	UNCH
9000	----	----	----	----	----	0.82N	0.85	+	0.03	.1034	----	----	----	----	1471	UNCH
9100	----	----	----	----	----	0.79N	0.81	+	0.02	.0991	----	----	----	----	600	UNCH
9250	----	----	----	----	----	0.74N	0.75	+	0.01	.0927	----	----	----	----	20	UNCH
9500	----	----	----	----	----	0.66N	0.67	+	0.01	.0838	----	----	----	----	1733	UNCH
10000	----	----	----	----	----	0.54N	0.54	UNCH	0.01	.0690	----	----	----	----	6164	UNCH
10100	----	----	----	----	----	0.52N	0.52	UNCH	0.01	.0666	----	----	----	----	1	UNCH
10500	----	----	----	----	----	0.45N	0.44	-	0.01	.0573	----	----	----	----	310	UNCH
11000	----	----	----	----	----	0.37N	0.36	-	0.01	.0477	----	----	----	----	500	UNCH
12000	----	----	----	----	----	0.27N	0.25	-	0.02	.0340	----	----	----	----	1355	UNCH
12500	----	----	----	----	----	0.23N	0.21	-	0.02	.0289	----	----	----	----	10241	UNCH
13500	----	----	----	----	----	0.17N	0.16	-	0.01	.0222	----	----	----	----	1	UNCH
13750	----	----	----	----	----	0.16N	0.15	-	0.01	.0208	----	----	----	----	1	UNCH
14000	----	----	----	----	----	0.15N	0.14	-	0.01	.0195	----	----	----	----	114	UNCH
15000	----	----	----	----	----	0.12N	0.10	-	0.02	.0142	----	----	----	----	600	UNCH
TOTAL											50	53	----	71031	+	98
JAN19																
5000	----	----	----	----	----	8.27N	8.65	+	0.38	.5829	----	----	----	----	90	UNCH
9000	----	----	----	----	----	0.86N	0.88	+	0.02	.1059	----	----	----	----	1	UNCH
TOTAL														91		
DEC19																
4000	----	----	----	----	----	15.06N	15.51	+	0.45	.7687	----	----	----	----	1	UNCH
4700	----	----	----	----	----	11.04N	11.41	+	0.37	.6599	----	----	----	----	100	UNCH
4750	----	----	----	----	----	10.79N	11.15	+	0.36	.6516	----	----	----	----	500	UNCH
4900	----	----	----	----	----	10.06N	10.41	+	0.35	.6267	----	----	----	----	500	UNCH
5000	----	----	----	----	----	9.60N	9.93	+	0.33	.6102	----	----	----	----	10	UNCH
5100	----	----	----	----	----	----	9.48	NEW	0.01	.5935	----	----	1300	----	1300	+
5150	----	----	----	----	----	8.94N	9.25	+	0.31	.5851	----	----	----	----	200	UNCH
5300	----	----	----	----	----	8.32N	8.62	+	0.30	.5604	----	----	----	----	622	UNCH
5400	----	----	----	----	----	7.92N	8.21	+	0.29	.5438	----	----	----	----	251	UNCH
5450	----	----	----	----	----	7.73N	8.01	+	0.28	.5356	----	----	----	----	400	UNCH
5500	----	----	----	----	----	7.54N	7.82	+	0.28	.5275	----	----	----	----	703	UNCH
5750	----	----	----	----	----	6.65N	6.91	+	0.26	.4873	----	----	----	----	219	UNCH
5800	----	----	----	----	----	6.48N	6.73	+	0.25	.4791	----	----	----	----	700	UNCH
5850	----	----	----	----	----	6.31N	6.56	+	0.25	.4712	----	----	----	----	1504	UNCH
5900	----	----	----	----	----	6.14N	6.39	+	0.25	.4633	----	----	----	----	700	UNCH
6000	----	----	----	----	----	5.82N	6.06	+	0.24	.4475	----	----	----	----	816	UNCH
6400	----	----	----	----	----	4.69N	4.88	+	0.19	.3867	----	----	----	----	500	UNCH
6500	----	----	----	----	----	4.45N	4.63	+	0.18	.3726	----	----	----	----	716	UNCH
6600	----	----	----	----	----	4.21N	4.39	+	0.18	.3587	----	----	----	----	625	UNCH
6800	----	----	----	----	----	3.78N	3.94	+	0.16	.3319	----	----	----	----	250	UNCH
7000	----	----	----	----	----	3.39N	3.53	+	0.14	.3064	----	----	----	----	730	UNCH
8000	----	----	----	----	----	2.07N	2.15	+	0.08	.2077	----	----	----	----	1326	UNCH
8200	----	----	----	----	----	1.89N	1.96	+	0.07	.1925	----	----	----	----	200	UNCH
8250	----	----	----	----	----	1.84N	1.91	+	0.07	.1886	----	----	----	----	21	UNCH
8500	----	----	----	----	----	1.64N	1.70	+	0.06	.1713	----	----	----	----	545	UNCH
8700	----	----	----	----	----	1.49N	1.55	+	0.06	.1586	----	----	----	----	500	UNCH
9000	----	----	----	----	----	1.30N	1.35	+	0.05	.1412	----	----	----	----	1165	UNCH
9250	----	----	----	----	----	1.17N	1.22	+	0.05	.1293	----	----	----	----	20	UNCH
9500	----	----	----	----	----	1.07N	1.10	+	0.03	.1182	----	----	----	----	67	UNCH
10000	----	----	----	----	----	0.90N	0.93	+	0.03	.1015	----	----	----	----	551	UNCH
10500	----	----	----	----	----	0.77N	0.79	+	0.02	.0874	----	----	----	----	200	UNCH
10950	----	----	----	----	----	0.67N	0.69	+	0.02	.0771	----	----	----	----	2	UNCH
11000	----	----	----	----	----	0.66N	0.68	+	0.02	.0760	----	----	----	----	250	UNCH
12000	----	----	----	----	----	0.49N	0.51	+	0.02	.0581	----	----	----	----	200	UNCH
12500	----	----	----	----	----	0.43N	0.44	+	0.01	.0507	----	----	----	----	2600	UNCH
13000	----	----	----	----	----	0.38N	0.39	+	0.01	.0452	----	----	----	----	200	UNCH
13500	----	----	----	----	----	0.34N	0.35	+	0.01	.0407	----	----	----	----	11	UNCH
14000	----	----	----	----	----	0.30N	0.31	+	0.01	.0363	----	----	----	----	3	UNCH
15000	----	----	----	----	----	0.24N	0.25	+	0.01	.0295	----	----	----	----	25	UNCH
TOTAL													1300	19233	+	1300
JUN20																
5300	----	----	----	----	----	8.88N	9.14	+	0.26	.5725	----	----	----	----	9	UNCH
5600	----	----	----	----	----	7.73N	7.96	+	0.23	.5250	----	----	----	----	39	UNCH
10000	----	----	----	----	----	1.04N	1.07	+	0.03	.1117	----	----	----	----	1	UNCH
TOTAL														49		
DEC20																
4000	----	----	----	----	----	16.25N	16.57	+	0.32	.7822	----	----	----	----	5	UNCH
4750	----	----	----	----	----	11.94N	12.20									

BULLETIN #148@														ENERGY OPTIONS										Wed, Aug 03, 2016										PG63									
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																																											
PRICE INDICATOR KEY																																											
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																																											
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST																					
LO CALL		NYMEX CRUDE OIL OPTIONS (PHY)																																									
TOTAL																														238													
DEC22																																											
6000		----	----	----	----	8.50N		8.49	-	0.01	.5163	----	----	----	----	----	----	----	----	----	----	16	UNCH																				
6050		----	----	----	----	8.32N		8.30	-	0.02	.5091	----	----	----	----	----	----	----	----	----	----	1	UNCH																				
7500		----	----	----	----	4.33N		4.24	-	0.09	.3224	----	----	----	----	----	----	----	----	----	----	1	UNCH																				
10500		----	----	----	----	1.31N		1.23	-	0.08	.1188	----	----	----	----	----	----	----	----	----	----	465	UNCH																				
TOTAL																														483													
DEC23																																											
10000		----	----	----	----	1.63N		1.51	-	0.12	.1413	----	----	----	----	----	----	----	----	----	----	1	UNCH																				
TOTAL																														1													
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)																																									
SEP16																																											
1000		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	200	UNCH																				
1300		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	2	UNCH																				
1500		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	1215	UNCH																				
1600		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	110	UNCH																				
1650		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	20	UNCH																				
1700		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	250	UNCH																				
1800		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	477	UNCH																				
1850		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	2	UNCH																				
1900		----	----	----	----	0.01N		0.01		UNCH	----	----	----	----	----	----	----	----	----	----	----	231	UNCH																				
1950		----	----	----	----	0.01N		0.01		UNCH	.0000	----	----	----	----	----	----	----	----	----	----	65	UNCH																				
2000		----	----	----	----	0.01N		0.01		UNCH	.0000	----	----	----	----	----	----	----	----	----	----	6312	UNCH																				
2050		----	----	----	----	0.01N		0.01		UNCH	.0000	----	----	----	----	----	----	----	----	----	----	21	UNCH																				
2100		----	----	----	----	0.01N		0.01		UNCH	.0000	----	----	----	----	----	----	----	----	----	----	28	UNCH																				
2150		----	----	----	----	0.01N		0.01		UNCH	.0000	----	----	----	----	----	----	----	----	----	----	15	UNCH																				
2200		----	----	----	----	0.01N		0.01		UNCH	.0001	----	----	----	----	----	----	----	----	----	----	536	UNCH																				
2250		----	----	----	----	0.01N		0.01		UNCH	.0001	----	----	----	----	----	----	----	----	----	----	60	UNCH																				
2300		----	----	----	----	0.01N		0.01		UNCH	.0002	----	----	----	----	----	----	----	----	----	----	59	UNCH																				
2350		----	----	----	----	0.01N		0.01		UNCH	.0004	----	----	----	----	----	----	----	----	----	----	145	UNCH																				
2400		----	----	----	----	0.01N		0.01		UNCH	.0007	----	----	----	----	----	----	----	----	----	----	568	UNCH																				
2450		----	----	----	----	0.01N		0.01		UNCH	.0010	----	----	----	----	----	----	----	----	----	----	169	UNCH																				
2500		0.01	----	0.01/0.01	----	0.01N		0.01		UNCH	.0015	----	----	----	----	253	----	----	----	----	----	10122	+	61	UNCH																		
2550		0.01	----	0.01/*0.01	----	0.02N		0.01	-	0.01	.0023	----	----	----	----	183	+	70	----	----	----	183	+	70	UNCH																		
2600		0.01	----	0.01/0.01	----	0.02N		0.01	-	0.01	.0032	----	----	----	----	136	----	----	----	----	----	10541	UNCH																				
2650		0.01	----	0.01/0.01	----	0.02N		0.02		UNCH	.0060	----	----	----	----	12	----	----	----	----	----	652	+	12	UNCH																		
2700		0.02	----	0.02/0.01	----	0.02N		0.02		UNCH	.0063	----	----	----	----	1349	----	----	----	----	----	13298	+	633	UNCH																		
2750		0.02	----	0.02/0.02	----	0.03N		0.02	-	0.01	.0066	----	----	----	----	29	----	----	----	----	----	1195	+	4	UNCH																		
2800		0.03	----	0.03/0.02	----	0.03N		0.02	-	0.01	.0068	----	----	----	----	938	----	----	----	----	----	12572	+	2	UNCH																		
2850		0.03	----	0.03/0.02	----	0.03N		0.02	-	0.01	.0071	----	----	----	----	75	----	----	----	----	----	1505	+	54	UNCH																		
2900		0.03	----	0.04/0.02	----	0.04N		0.02	-	0.02	.0075	----	----	----	----	223	----	----	----	----	----	9292	+	2	UNCH																		
2950		0.04	----	0.04/0.03A	----	0.04N		0.03	-	0.01	.0109	----	----	----	----	257	----	----	----	----	----	2339	+	253	UNCH																		
3000		0.05	----	0.05/0.03	----	0.05N		0.03	-	0.02	.0114	----	----	----	----	1412	----	----	----	----	----	12876	+	939	UNCH																		
3050		0.06	----	0.06/0.03	----	0.06N		0.03	-	0.03	.0119	----	----	----	----	257	----	----	----	----	----	3132	+	161	UNCH																		
3100		0.06	----	0.06/0.03	----	0.07N		0.04	-	0.03	.0158	----	----	----	----	324	----	----	----	----	----	4253	-	90	UNCH																		
3150		0.06	----	0.06/0.04	----	0.08N		0.04	-	0.04	.0166	----	----	----	----	272	----	----	----	----	----	1780	-	186	UNCH																		
3200		0.08	----	0.09/0.03	----	0.09N		0.05	-	0.04	.0208	----	----	----	----	590	----	----	----	----	----	6699	-	105	UNCH																		
3250		0.10	----	0.10/0.04	----	0.10N		0.05	-	0.05	.0220	----	----	----	----	418	----	----	----	----	----	2280	-	35	UNCH																		
3300		0.11	----	0.12/0.05	----	0.12N		0.06	-	0.06	.0267	----	----	----	----	1885	----	----	----	----	----	4831	-	90	UNCH																		
3350		0.14	----	0.15/0.06	----	0.15N		0.07	-	0.08	.0318	----	----	----	----	318	----	----	----	----	----	1355	+	101	UNCH																		
3400		0.15	----	0.17/0.06	----	0.18N		0.09	-	0.09	.0406	----	----	----	----	1296	----	----	----	----	----	7715	+	378	UNCH																		
3450		0.19	----	0.20/0.09	----	0.21N		0.10	-	0.11	.0466	----	----	----	----	92	----	----	----	----	----	1817	+	34	UNCH																		
3500		0.23	----	0.26/0.10	----	0.26N		0.12	-	0.14	.0566	----	----	----	----	4378	----	----	----	----	----	26273	+	120	UNCH																		
3550		0.27	----	0.30/0.12	----	0.31N		0.15	-	0.16	.0704	----	----	----	----	764	----	----	----	----	----	2639	+	36	UNCH																		
3600		0.35	----	0.39/0.15	----	0.38N		0.18	-	0.20	.0852	----	----	----	----	5139	----	----	----	----	----	8352	+	2481	UNCH																		
3650		0.44	----	0.45/0.19	----	0.47N		0.23	-	0.24	.1069	----	----	----	----	388	----	----	----	----	----	1403	+	90	UNCH																		
3700		----	----	0.57/0.23	----	0.57N		0.29	-	0.28	.1324	----	----	----	----	2578	100	----	----	----	----	6684	+	282	UNCH																		
3750		0.62	----	0.68B/0.29	----	0.69N		0.36	-	0.33	.1616	----	----	----	----	1840	----	----	----	----	----	5446	+	192	UNCH																		
3800		0.74	----	0.91/0.37	----	0.84N		0.45	-	0.39	.1968	----	----	----	----	4134	----	----	----	----	----	11373	+	658	UNCH																		
3850		0.92	----	1.01/0.46	----	1.01N		0.56	-	0.45	.2374	----	----	----	----	1522	----	----	----	----	----	1867	-	358	UNCH																		
3900		1.10	----	1.44/0.58	----	1.20N		0.69	-	0.51	.2827	----	----	----	----	4486	1000	----	----	----	----	10531	+	1231	UNCH																		
3950		1.35	----	1.44B/0.73A	----	1.43N		0.85	-	0.58	.3335	----	----	----	----	590	----	----	----	----	----	3673	-	100	UNCH																		
4000		1.57	----	1.68/0.90	----	1.69N		1.03	-	0.66	.3875	----	----	----	----	6435	1050	----	----	----	----	26247	+	2348	UNCH																		
4050		1.86	----	1.97B/1.09A	----	1.98N		1.24	-	0.74	.4447	----	----	----	----	321	----	----	----	----	----	2075	-	7	UNCH																		
4100		2.05	----	2.20/1.30	----	2.29N		1.48	-	0.81	.5036	----	----	----	----	2615	----	----	----	----	----	8087	-	384	UNCH																		
4150		2.54	----	2.54/1.57A	----	2.64N		1.75	-	0.89	.5628	----	----	----	----	904	----	----	----	----	----	4318	+	291	UNCH																		
4200		2.69	----	2.87B/1.85A	----	3.01N		2.05	-	0.96	.6208	----	----	----	----	1526	----	----	----	----	----	16006	-	836	UNCH																		
4250		3.21	----	3.67/2.17A	----	3.41N		2.38	-	1.03	.6759	----	----	----	----	256	----	----	----	----	----	4452	-	46	UNCH																		
4300		3.36	----	3.83B/2.50	----	3.82N		2.74	-	1.08	.7264	----	----	----	----	326	----	----	----	----	----	10873	-	9	UNCH																		
4350		3.95	----	4.27B/2.88A																																							



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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #148@ ENERGY OPTIONS Wed, Aug 03, 2016 PG63

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PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
LO PUT	NYMEX CRUDE OIL OPTIONS (PHY)													
OCT16														
2650	0.04	----	0.04/0.03A	----	0.05N	0.03 - 0.02	.0092	----	----	7	----	175	+	6
2700	0.05	----	0.05/0.03	----	0.05N	0.04 - 0.01	.0120	----	----	3	----	327	+	2
2750	0.05	----	0.05/0.04A	----	0.06N	0.05 - 0.01	.0147	----	----	1	----	700	+	1
2800	0.05	----	0.06/0.05	----	0.08N	0.05 - 0.03	.0153	----	----	88	----	1449	-	17
2850	0.08	----	0.08/0.05	----	0.09N	0.06 - 0.03	.0183	----	----	17	----	626	+	14
2900	0.11	----	0.11/0.06	----	0.11N	0.08 - 0.03	.0235	----	----	318	----	871	+	184
2950	0.11	----	0.11/0.08	----	0.13N	0.09 - 0.04	.0266	----	----	32	----	203	+	12
3000	0.14	----	0.14/0.09	----	0.15N	0.10 - 0.05	.0299	----	----	314	----	1987	+	97
3050	0.17	----	0.18/0.10	----	0.18N	0.12 - 0.06	.0355	----	----	38	----	289	+	13
3100	0.16	----	0.17B/0.12	----	0.21N	0.14 - 0.07	.0412	----	----	136	----	1227	+	85
3150	0.20	----	0.22B/0.14	----	0.24N	0.17 - 0.07	.0490	----	----	20	----	608	+	6
3200	0.24	----	0.27/0.17	----	0.28N	0.19 - 0.09	.0551	----	----	236	----	2157	+	139
3250	0.32	----	0.32/0.20	----	0.33N	0.23 - 0.10	.0652	----	----	58	----	628	+	17
3300	0.38	----	0.40/0.23	----	0.38N	0.27 - 0.11	.0754	----	----	212	----	1200	-	8
3350	0.41	----	0.43/0.28	----	0.44N	0.31 - 0.13	.0859	----	----	110	----	503	+	37
3400	0.49	----	0.55/0.32	----	0.52N	0.36 - 0.16	.0984	----	----	244	----	1313	+	128
3450	0.56	----	0.58/0.38	----	0.60N	0.42 - 0.18	.1128	----	----	115	----	499	+	5
3500	0.63	----	0.67/0.44	----	0.69N	0.49 - 0.20	.1289	----	----	2319	2285	11305	+	2033
3550	0.77	----	0.77/0.51A	----	0.79N	0.57 - 0.22	.1466	----	----	380	----	603	+	131
3600	0.81	----	0.96/0.59	----	0.90N	0.65 - 0.22	.1647	----	----	1143	----	3379	+	475
3650	0.94	----	1.02B/0.68A	----	1.03N	0.75 - 0.28	.1855	----	----	219	----	554	+	90
3700	1.15	----	1.20/0.78	----	1.16N	0.86 - 0.30	.2078	----	----	381	135	3129	+	100
3750	1.29	----	1.31B/0.89A	----	1.32N	0.98 - 0.34	.2314	----	----	796	----	1861	+	84
3800	1.36	----	1.48B/0.99	----	1.48N	1.11 - 0.37	.2563	----	----	501	----	4579	+	27
3850	1.60	----	1.66B/1.15A	----	1.67N	1.26 - 0.41	.2831	----	----	136	----	639	-	13
3900	1.80	----	1.96/1.30	----	1.86N	1.42 - 0.44	.3110	----	----	1405	----	3521	+	785
3950	1.89	----	2.06B/1.45	----	2.08N	1.59 - 0.49	.3399	----	----	598	----	1559	-	306
4000	2.29	----	2.38/1.63	----	2.31N	1.78 - 0.53	.3701	----	----	931	200	15356	-	297
4050	2.42	----	2.56B/1.84A	----	2.55N	1.99 - 0.56	.4012	----	----	69	----	809	+	21
4100	2.78	----	2.81B/2.05	----	2.82N	2.21 - 0.61	.4330	----	----	444	50	3793	+	125
4150	2.68	----	2.86B/2.28	----	3.10N	2.45 - 0.65	.4652	----	----	344	----	825	+	188
4200	3.25	----	3.39B/2.51	----	3.40N	2.70 - 0.70	.4977	----	----	781	----	2954	-	150
4250	3.15	----	3.15/2.78A	----	3.71N	2.97 - 0.74	.5303	----	----	52	----	984	+	30
4300	4.01	----	4.04B/3.05	----	4.04N	3.25 - 0.79	.5630	----	----	21	----	3285	-	10
4350	4.21	----	4.39B/3.35A	----	4.38N	3.55 - 0.83	.5952	----	----	109	----	925	-	1
4400	4.71	----	4.74B/3.67A	----	4.74N	3.87 - 0.87	.6265	----	----	15	----	3367	-	2
4450	---	----	5.13B/4.00A	----	5.11N	4.20 - 0.91	.6565	----	----	74	----	1213	+	42
4500	5.49	----	5.52B/4.34A	----	5.50N	4.56 - 0.94	.6857	----	----	23	----	7423	-	10
4550	4.68	----	5.91B/4.68	----	5.90N	4.92 - 0.98	.7130	----	----	2	----	492	+	1
4600	----	----	6.34B/5.07A	----	6.31N	5.30 - 1.01	.7392	----	----	----	----	1956	---	UNCH
4650	----	----	6.76B/5.46A	----	6.73N	5.70 - 1.03	.7642	----	----	----	----	784	---	UNCH
4700	----	----	7.20B/5.85A	----	7.16N	6.10 - 1.06	.7878	----	103	----	----	1444	-	6
4750	----	----	7.64B/6.26A	----	7.60N	6.51 - 1.09	.8084	----	5	----	----	721	-	5
4800	----	----	8.08B/6.68A	----	8.05N	6.94 - 1.11	.8289	----	----	----	----	2848	---	UNCH
4850	----	----	8.55B/7.11A	----	8.51N	7.37 - 1.14	.8458	----	----	----	----	796	---	UNCH
4900	----	----	#9.01B/8.66A	----	8.97N	7.82 - 1.15	.8626	----	----	----	----	1075	---	UNCH
4950	----	----	#9.48B/9.13A	----	9.44N	8.27 - 1.17	.8773	----	----	----	----	87	---	UNCH
5000	----	----	9.95B/9.60A	----	9.91N	8.72 - 1.19	.8897	----	----	----	100	2005	-	100
5050	----	----	#10.43B/10.07	----	10.38N	9.19 - 1.19	.9020	----	----	----	----	296	---	UNCH
5100	----	----	#10.91B/10.55	----	10.86N	9.65 - 1.21	.9119	----	----	----	----	249	---	UNCH
5150	----	----	#11.39B/11.03	----	11.34N	10.13 - 1.21	.9217	----	----	----	----	161	---	UNCH
5200	----	----	#11.87B/11.51	----	11.82N	10.60 - 1.22	.9314	----	----	----	----	148	---	UNCH
5250	----	----	#12.36B/12.00	----	12.31N	11.08 - 1.23	.9384	----	----	----	----	32	---	UNCH
5300	----	----	#12.85B/12.49	----	12.80N	11.56 - 1.24	.9426	----	----	----	----	30	---	UNCH
5350	----	----	#13.34B/12.98	----	13.29N	12.04 - 1.25	.9494	----	----	----	----	5	---	UNCH
5500	----	----	#14.82B/14.45	----	14.76N	13.51 - 1.25	.9640	----	----	----	----	176	---	UNCH
5600	----	----	#15.81B/15.44	----	15.75N	14.49 - 1.26	.9684	----	----	----	----	301	---	UNCH
5700	----	----	#16.80B/16.43	----	16.74N	15.48 - 1.26	.9756	----	----	----	----	2	---	UNCH
6000	----	----	#19.78B/19.41	----	19.72N	18.45 - 1.27	.9873	----	----	----	----	1	---	UNCH
7000	----	----	#29.76B/29.39	----	29.71N	28.43 - 1.28	.9987	----	----	----	----	3	---	UNCH
8000	----	----	#39.75B/39.40	----	39.70N	38.42 - 1.28	.9999	----	----	----	----	4	---	UNCH
8200	----	----	#41.76B/41.39	----	41.70N	40.42 - 1.28	.9999	----	----	----	----	2	---	UNCH
18000	----	----	----	----	139.70N	138.42 - 1.28	1.0000	----	----	----	----	3	---	UNCH
20000	----	----	----	----	159.70N	158.42 - 1.28	1.0000	----	----	----	----	9	---	UNCH
TOTAL										13172	2770	105054	+	158
NOV16														
1500	----	----	----	----	0.01N	0.01 UNCH	.0000	----	----	----	----	7	---	UNCH
1700	----	----	----	----	0.01N	0.01 UNCH	.0003	----	----	----	----	1	---	UNCH
1750	----	----	----	----	0.01N	0.01 UNCH	.0005	----	----	----	----	40	---	UNCH
1800	----	----	----	----	0.01N	0.01 UNCH	.0007	----	----	----	----	1	---	UNCH
1950	----	----	----	----	0.01N	0.01 UNCH	.0018	----	----	----	----	3	---	UNCH
2000	----	----	----	----	0.02N	0.01 - 0.01	.0024	----	----	----	----	146	---	UNCH
2050	----	----	----	----	0.02N	0.02 UNCH	.0044	----	----	----	----	60	---	UNCH
2100	----	----	----	----	0.02N	0.02 UNCH	.0045	----	----	----	----	30	---	UNCH
2150	----	----	----	----	0.03N	0.02 - 0.01	.0047	----	----	----	----	25	---	UNCH
2200	----	----	----	----	0.03N	0.02 - 0.01	.0048	----	----	----	----	52	---	UNCH
2250	----	----	-----/0.03A	----	0.04N	0.03 - 0.01	.0069	----	----	----	----	70	---	UNCH
2300	----	----	----	----	0.04N	0.03 - 0.01	.0071	----	----	----	----	74	---	UNCH
2350	0.04	----	0.04/0.04	----	0.05N	0.04 - 0.01	.0092	----	5	----	----	35	+	5
2400	----	----	-----/0.05A	----	0.06N	0.04 - 0.02	.0095	----	----	----	----	205	---	UNCH
2450	0.05	----	0.05/0.05	----	0.07N	0.05 - 0.02	.0117	----	2	----	----	16	+	2
2500	0.05	----	0.06/0.05	----	0.08N	0.06 - 0.02	.0139	----	173	----	----	895	+	78
2550	----	----	-----/0.07A	----	0.09N	0.07 - 0.02	.0161	----	----	----	----	21	---	UNCH
2600	0.09	----	0.09/0.08	----	0.10N	0.08 -								

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARIE TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
NYMEX CRUDE OIL OPTIONS (PHY)												
NOV16												
4750	----	----	7.44B/6.29A	----	7.42N	6.52 - 0.90	.7010	----	----	----	----	462 UNCH
4800	----	----	7.84B/6.66A	----	7.82N	6.90 - 0.92	.7208	----	----	----	----	918 UNCH
4850	----	----	8.26B/7.04A	----	8.23N	7.28 - 0.95	.7397	----	----	----	----	122 UNCH
4900	----	----	8.68B/7.43A	----	8.65N	7.68 - 0.97	.7587	----	----	----	----	70 UNCH
4950	----	----	9.10B/7.83A	----	9.07N	8.08 - 0.99	.7755	----	----	----	----	36 UNCH
5000	----	----	9.54B/8.24A	----	9.50N	8.49 - 1.01	.7923	----	----	----	----	2177 UNCH
5050	----	----	#9.98B/9.66A	----	9.94N	8.91 - 1.03	.8079	----	----	----	----	138 UNCH
5100	----	----	#10.43B/10.11	----	10.39N	9.34 - 1.05	.8222	----	----	----	----	478 UNCH
5150	----	----	#10.88B/10.56	----	10.84N	9.78 - 1.06	.8364	----	----	----	----	461 UNCH
5200	----	----	#11.34B/11.00	----	11.29N	10.22 - 1.07	.8493	----	----	----	----	17 UNCH
5250	----	----	#11.80B/11.47	----	11.76N	10.66 - 1.10	.8605	----	----	----	----	33 UNCH
5300	----	----	#12.27B/11.93	----	12.22N	11.12 - 1.10	.8717	----	----	----	----	10 UNCH
5350	----	----	#12.75B/12.40	----	12.69N	11.57 - 1.12	.8813	----	----	----	----	24 UNCH
5400	----	----	#13.21B/12.87	----	13.16N	12.03 - 1.13	.8907	----	----	----	----	31 UNCH
5450	----	----	#13.69B/13.33	----	13.63N	12.50 - 1.13	.8983	----	----	----	----	35 UNCH
5500	----	----	#14.17B/13.81	----	14.11N	12.97 - 1.14	.9077	----	----	----	----	33 UNCH
5600	----	----	#15.12B/14.77	----	15.07N	13.91 - 1.17	.9208	----	----	----	----	8 UNCH
5650	----	----	#15.61B/15.26	----	15.56N	14.39 - 1.17	.9262	----	----	----	----	5 UNCH
5700	----	----	#16.58B/16.23	----	16.53N	15.35 - 1.18	.9369	----	----	----	----	20 UNCH
5750	----	----	#17.08B/16.71	----	17.02N	15.83 - 1.19	.9422	----	----	----	----	20 UNCH
5800	----	----	#33.96B/33.59	----	33.89N	32.66 - 1.23	.9933	----	----	----	----	2 UNCH
7500	----	----	#37.96B/37.58	----	37.88N	36.65 - 1.23	.9953	----	----	----	----	2 UNCH
7900	----	----	#37.97B/37.58	----	37.88N	36.65 - 1.23	.9953	----	----	----	----	2 UNCH
8900	----	----	#47.95B/47.60	----	47.88N	46.65 - 1.23	.9992	----	----	----	----	200 UNCH
TOTAL										3283	500	38987 - 121
DEC16												
1000	----	----	----	----	0.01N	0.01 UNCH	0.000	----	----	----	----	151 UNCH
1100	----	----	----	----	0.01N	0.01 UNCH	0.000	----	----	----	----	5 UNCH
1200	----	----	----	----	0.01N	0.01 UNCH	0.000	----	----	----	----	152 UNCH
1350	----	----	----	----	0.01N	0.01 UNCH	0.001	----	----	----	----	50 UNCH
1400	----	----	----	----	0.01N	0.01 UNCH	0.002	----	----	----	----	505 UNCH
1450	----	----	----	----	0.01N	0.01 UNCH	0.003	----	----	----	----	30 UNCH
1500	----	----	----	----	0.01N	0.01 UNCH	0.004	----	----	----	----	3822 UNCH
1550	----	----	----	----	0.01N	0.01 UNCH	0.006	----	----	----	----	105 UNCH
1600	----	----	----	----	0.01N	0.01 UNCH	0.008	----	----	----	----	720 UNCH
1650	----	----	----	----	0.01N	0.01 UNCH	0.011	----	----	----	----	10 UNCH
1700	----	----	----	----	0.01N	0.01 UNCH	0.015	----	----	----	----	230 UNCH
1750	----	----	----	----	0.02N	0.01 - 0.01	0.020	----	----	----	----	98 UNCH
1800	----	----	----	----	0.02N	0.02 UNCH	0.037	----	----	----	----	831 UNCH
1850	----	----	----	----	0.02N	0.02 UNCH	0.038	----	----	----	----	40 UNCH
1900	----	----	----	----	0.03N	0.02 - 0.01	0.039	----	----	----	----	1038 UNCH
1950	----	----	----	----	0.03N	0.02 - 0.01	0.040	----	----	----	----	134 UNCH
2000	0.04	----	0.04/0.03A	----	0.03N	0.03 UNCH	0.058	----	----	12	----	13837 + 6
2050	----	----	----	----	0.04N	0.03 - 0.01	0.059	----	----	----	----	476 UNCH
2100	----	----	----/0.04A	----	0.05N	0.04 - 0.01	0.077	----	----	----	----	1226 UNCH
2150	----	----	----	----	0.05N	0.04 - 0.01	0.079	----	----	----	----	5 UNCH
2200	----	----	----/0.05A	----	0.06N	0.05 - 0.01	0.097	----	----	----	----	846 UNCH
2250	0.07	----	0.07/0.06A	----	0.07N	0.05 - 0.02	0.100	----	----	54	----	549 + 52
2300	0.07	----	0.07/0.07	----	0.08N	0.06 - 0.02	0.118	----	----	1	----	1035 - 1
2350	0.07	----	0.08/0.07	----	0.09N	0.07 - 0.02	0.137	----	----	2	----	712 UNCH
2400	----	----	----/0.09A	----	0.11N	0.08 - 0.03	0.156	----	----	----	----	769 UNCH
2450	----	----	----/0.10A	----	0.12N	0.10 - 0.02	0.190	----	----	----	----	102 UNCH
2500	0.12	----	0.12/0.10	----	0.14N	0.11 - 0.03	0.210	----	----	176	----	21337 - 122
2550	0.14	----	0.14/0.12A	----	0.16N	0.13 - 0.03	0.244	----	----	30	----	82 UNCH
2600	0.13	----	0.14B/0.13	----	0.18N	0.14 - 0.04	0.265	----	----	105	----	1247 + 105
2650	0.18	----	0.19B/0.15A	----	0.20N	0.16 - 0.04	0.301	----	----	2	----	184 + 2
2700	0.19	----	0.20B/0.18A	----	0.23N	0.18 - 0.05	0.337	----	----	100	----	4558 UNCH
2750	0.26	----	0.26/0.20A	----	0.26N	0.21 - 0.05	0.386	----	----	2	----	1180 + 1
2800	----	----	----/0.23A	----	0.30N	0.24 - 0.06	0.436	----	----	----	----	1409 UNCH
2850	----	----	----/0.25A	----	0.34N	0.27 - 0.07	0.487	----	----	----	----	170 UNCH
2900	0.35	----	0.36B/0.29A	----	0.38N	0.31 - 0.07	0.550	----	----	2	----	1173 UNCH
2950	----	----	----/0.32A	----	0.43N	0.34 - 0.09	0.602	----	----	----	----	670 UNCH
3000	0.46	----	0.47/0.36	----	0.48N	0.39 - 0.09	0.678	----	----	349	----	46148 + 17
3050	----	----	----/0.41A	----	0.54N	0.44 - 0.10	0.754	----	----	----	----	446 UNCH
3100	0.55	----	0.58/0.45	----	0.60N	0.49 - 0.11	0.831	----	----	201	----	561 - 8
3150	----	----	----/0.51A	----	0.67N	0.55 - 0.12	0.919	----	----	----	----	242 UNCH
3200	0.59	----	0.61B/0.56	----	0.75N	0.61 - 0.14	1.009	----	----	7	----	5874 + 5
3250	0.77	----	0.81B/0.63A	----	0.83N	0.68 - 0.15	1.108	----	----	12	----	3013 + 12
3300	0.87	----	0.90B/0.70A	----	0.92N	0.76 - 0.16	1.217	----	----	412	50	3114 + 214
3350	----	----	----/0.78A	----	1.01N	0.84 - 0.17	1.327	----	----	----	----	425 UNCH
3400	1.00	----	1.00/0.87A	----	1.12N	0.93 - 0.19	1.446	----	----	2	----	1752 UNCH
3450	----	----	----/0.96A	----	1.23N	1.02 - 0.21	1.567	----	----	----	----	1797 UNCH
3500	1.34	----	1.34/1.06A	----	1.35N	1.12 - 0.23	1.696	----	----	926	100	29938 - 474
3550	----	----	----/1.16A	----	1.48N	1.23 - 0.25	1.834	----	----	----	----	569 UNCH
3600	1.58	----	1.58/1.28A	----	1.61N	1.35 - 0.26	1.979	----	----	74	----	4522 UNCH
3650	----	----	----/1.40A	----	1.76N	1.48 - 0.28	2.130	----	----	----	----	4011 UNCH
3700	1.74	----	1.86B/1.53A	----	1.91N	1.61 - 0.30	2.283	----	----	195	100	9369 - 95
3750	----	----	----/1.66A	----	2.07N	1.75 - 0.32	2.443	----	----	100	----	3208 + 100
3800	2.16	----	2.20B/1.81A	----	2.24N	1.90 - 0.34	2.609	----	----	68	----	9564 - 29
3850	----	----	----/1.96A	----	2.42N	2.06 - 0.36	2.781	----	----	----	----	2660 UNCH
3900	----	----	----/2.12A	----	2.61N	2.23 - 0.38	2.958	----	----	25	----	3305 UNCH
3950	----	----	----/2.29A	----	2.81N	2.41 - 0.40	3.139	----	----	----	----	1041 UNCH
4000	2.77	----	2.97B/2.47	----	3.02N	2.59 - 0.43	3.322	----	----	197	1000	37071 + 21
4050	----	----	----/2.66A	----	3.23N	2.79 - 0.44	3.512	----	----	----	----	870 UNCH
4100	3.03	----	3.04B/2.87A	----	3.46N	3.00 - 0.46	3.704	----	----	54	50	3436 + 52
4150	3.13	----	3.23B/3.08A	----	3.70N	3.21 - 0.49	3.898	----	----	115	----	613 + 9
4200	3.79	----	3.90B/3.30A	----	3.95N	3.44 - 0.51	4.096	----	----	96	----	3847 + 73
4250	----	----	----/3.52A	----	4.21N	3.67 - 0.54	4.296	----	----	117	----	2637 - 116
4300	3.84	----	3.94B/3.76A	----	4.48N	3.92 - 0.56	4.496	----	----	318	150	4120 + 69
4350	----</											



PRELIMINARY



PG63 BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	LOBEX OPEN	OPEN OPEN	OUTCRY RANGE	LOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LO PUT														
DEC16														
6350	----	----		21.81B/21.44A	----	21.72N		20.57 - 1.15	.9477	----	----	----	----	1354 UNCH
6400	----	----		22.30B/21.93A	----	22.21N		21.06 - 1.15	.9502	----	----	----	----	1079 UNCH
6450	----	----		22.79B/22.42A	----	22.71N		21.55 - 1.16	.9547	----	----	----	----	2975 UNCH
6500	----	----		23.28B/22.91A	----	23.20N		22.04 - 1.16	.9572	----	----	----	----	6298 UNCH
6550	----	----		23.77B/23.41A	----	23.69N		22.53 - 1.16	.9596	----	----	----	----	225 UNCH
6600	----	----		24.27B/23.90A	----	24.18N		23.02 - 1.16	.9601	----	----	----	----	105 UNCH
6700	----	----		25.26B/24.89A	----	25.17N		24.00 - 1.17	.9649	----	----	----	----	31 UNCH
6750	----	----		25.75B/25.38A	----	25.66N		24.49 - 1.17	.9674	----	----	----	----	1000 UNCH
6800	----	----		26.25B/25.87A	----	26.16N		24.99 - 1.17	.9677	----	----	----	----	50 UNCH
6900	----	----		27.24B/26.87A	----	27.15N		25.97 - 1.18	.9725	----	----	----	----	1 UNCH
6950	----	----		27.72B/27.36A	----	27.64N		26.47 - 1.17	.9728	----	----	----	----	16 UNCH
7000	----	----		28.23B/27.86A	----	28.14N		26.96 - 1.18	.9751	----	----	----	----	8967 UNCH
7050	----	----		28.73B/28.35A	----	28.63N		27.46 - 1.17	.9754	----	----	----	----	1 UNCH
7100	----	----		29.21B/28.85A	----	29.13N		27.95 - 1.18	.9777	----	----	----	----	2 UNCH
7200	----	----		30.22B/29.84A	----	30.12N		28.94 - 1.18	.9803	----	----	----	----	200 UNCH
7250	----	----		30.70B/30.34A	----	30.62N		29.44 - 1.18	.9805	----	----	----	----	1 UNCH
7300	----	----		31.21B/30.84A	----	31.11N		29.94 - 1.17	.9807	----	----	----	----	179 UNCH
7400	----	----		32.20B/31.83A	----	32.11N		30.93 - 1.18	.9832	----	----	----	----	76 UNCH
7450	----	----		32.69B/32.33A	----	32.61N		31.43 - 1.18	.9833	----	----	----	----	1 UNCH
7500	----	----		33.20B/32.83A	----	33.10N		31.92 - 1.18	.9857	----	----	----	----	6375 UNCH
7700	----	----		35.18B/34.82A	----	35.10N		33.91 - 1.19	.9884	----	----	----	----	51 UNCH
7750	----	----		35.68B/35.32A	----	35.60N		34.41 - 1.19	.9885	----	----	----	----	100 UNCH
7800	----	----		36.18B/35.82A	----	36.09N		34.91 - 1.18	.9886	----	----	----	----	550 UNCH
7850	----	----		36.69B/36.32A	----	36.59N		35.41 - 1.18	.9887	----	----	----	----	1 UNCH
7900	----	----		37.19B/36.82A	----	37.09N		35.91 - 1.18	.9888	----	----	----	----	150 UNCH
8000	----	----		38.19B/37.82A	----	38.09N		36.90 - 1.19	.9912	----	----	----	----	4749 UNCH
8050	----	----		38.69B/38.31A	----	38.59N		37.40 - 1.19	.9913	----	----	----	----	450 UNCH
8100	----	----		39.19B/38.81A	----	39.09N		37.90 - 1.19	.9914	----	----	----	----	225 UNCH
8200	----	----		40.17B/39.81A	----	40.09N		38.90 - 1.19	.9915	----	----	----	----	2150 UNCH
8300	----	----		41.17B/40.81A	----	41.08N		39.90 - 1.18	.9916	----	----	----	----	950 UNCH
8500	----	----		43.17B/42.81A	----	43.08N		41.89 - 1.19	.9941	----	----	----	----	5760 UNCH
8600	----	----		44.17B/43.81A	----	44.08N		42.89 - 1.19	.9942	----	----	----	----	100 UNCH
8650	----	----		44.67B/44.31A	----	44.58N		43.39 - 1.19	.9942	----	----	----	----	0 UNCH
8700	----	----		45.17B/44.81A	----	45.08N		43.89 - 1.19	.9943	----	----	----	----	650 UNCH
8800	----	----		46.17B/45.81A	----	46.08N		44.89 - 1.19	.9944	----	----	----	----	425 UNCH
8900	----	----		47.17B/46.81A	----	47.08N		45.89 - 1.19	.9944	----	----	----	----	125 UNCH
8950	----	----		47.67B/47.31A	----	47.58N		46.39 - 1.19	.9944	----	----	----	----	50 UNCH
9000	----	----		48.17B/47.81A	----	48.08N		46.89 - 1.19	.9945	----	----	----	----	1955 UNCH
9100	----	----		49.17B/48.81A	----	49.08N		47.89 - 1.19	.9945	----	----	----	----	625 UNCH
9200	----	----		50.17B/49.81A	----	50.08N		48.89 - 1.19	.9970	----	----	----	----	275 UNCH
9300	----	----		51.17B/50.81A	----	51.08N		49.89 - 1.19	.9973	----	----	----	----	325 UNCH
9600	----	----		54.18B/53.81A	----	54.08N		52.89 - 1.19	.9982	----	----	----	----	350 UNCH
10000	----	----		58.18B/57.81A	----	58.08N		56.89 - 1.19	.9989	----	----	----	----	425 UNCH
10100	----	----		59.17B/58.81A	----	59.08N		57.89 - 1.19	.9990	----	----	----	----	50 UNCH
10350	----	----			----	60.58N		60.39 - 1.19	.9993	----	----	----	----	1 UNCH
10400	----	----			----	62.08N		60.89 - 1.19	.9993	----	----	----	----	3 UNCH
10450	----	----		62.17B/61.81A	----	62.58N		61.39 - 1.19	.9993	----	----	----	----	6 UNCH
10600	----	----		64.17B/63.81A	----	64.08N		62.89 - 1.19	.9995	----	----	----	----	2 UNCH
10650	----	----			----	64.58N		63.39 - 1.19	.9995	----	----	----	----	4 UNCH
10700	----	----		65.17B/64.81A	----	65.08N		63.89 - 1.19	.9995	----	----	----	----	8 UNCH
10750	----	----			----	65.58N		64.39 - 1.19	.9995	----	----	----	----	22 UNCH
10800	----	----		66.17B/65.81A	----	66.08N		64.89 - 1.19	.9996	----	----	----	----	1 UNCH
10850	----	----			----	66.58N		65.39 - 1.19	.9996	----	----	----	----	7 UNCH
10900	----	----		67.17B/66.81A	----	67.08N		65.89 - 1.19	.9996	----	----	----	----	6 UNCH
10950	----	----			----	67.58N		66.39 - 1.19	.9996	----	----	----	----	5 UNCH
11000	----	----		68.18B/67.81A	----	68.08N		66.89 - 1.19	.9997	----	----	----	----	209 UNCH
11050	----	----			----	68.58N		67.39 - 1.19	.9997	----	----	----	----	4 UNCH
11100	----	----		69.18B/68.81A	----	69.08N		67.89 - 1.19	.9997	----	----	----	----	8 UNCH
12200	----	----		#80.18B/79.81A	----	80.08N		78.89 - 1.19	.9999	----	----	----	----	25 UNCH
12500	----	----			----	83.58N		82.39 - 1.19	.9999	----	----	----	----	500 UNCH
13000	----	----		#88.17B/87.81A	----	88.08N		86.89 - 1.19	.9999	----	----	----	----	100 UNCH
13300	----	----		#91.18B/90.81A	----	91.08N		89.89 - 1.19	.9999	----	----	----	----	500 UNCH
20000	----	----		#158.18B/157.81A	----	158.08N		156.89 - 1.19	1.0000	----	----	----	----	5 UNCH
TOTAL												4680	1950	420633 - 698
JAN17														
1100	----	----			----	0.01N		0.01 - UNCH	.0013	----	----	----	----	1 UNCH
1800	----	----			----	0.03N		0.02 - 0.01	.0036	----	----	----	----	5 UNCH
1900	----	----			----	0.04N		0.03 - 0.01	.0053	----	----	----	----	1 UNCH
2000	----	----			----	0.05N		0.04 - 0.01	.0070	----	----	----	----	144 UNCH
2100	0.06	----		0.06/0.06	----	0.07N		0.06 - 0.01	.0102	----	----	10	----	34 + 10
2150	----	----		----/0.07A	----	0.08N		0.06 - 0.02	.0105	----	----	----	----	13 UNCH
2200	----	----		----/0.08A	----	0.09N		0.07 - 0.02	.0122	----	----	----	----	12 UNCH
2250	----	----		----/0.09A	----	0.10N		0.08 - 0.02	.0139	----	----	----	----	2 UNCH
2300	----	----		----/0.10A	----	0.12N		0.10 - 0.02	.0168	----	----	----	----	112 UNCH
2350	0.10	----		0.10/0.10	----	0.14N		0.11 - 0.03	.0186	----	----	230	----	235 + 228
2400	----	----		----/0.13A	----	0.16N		0.12 - 0.04	.0204	----	----	----	----	254 UNCH
2450	----	----		----/0.14A	----	0.18N		0.14 - 0.04	.0235	----	----	----	----	19 UNCH
2500	----	----		----/0.16A	----	0.20N		0.16 - 0.04	.0265	----	----	118	----	738 + 117
2550	----	----		----/0.18A	----	0.23N		0.18 - 0.05	.0297	----	----	----	----	4 UNCH
2600	----	----		----/0.20A	----	0.26N		0.21 - 0.05	.0340	----	----	----	----	140 UNCH
2650	----	----		----/0.23A	----	0.29N		0.23 - 0.06	.0373	----	----	----	----	36 UNCH
2700	0.26	----		0.26/0.25A	----	0.33N		0.27 - 0.06	.0427	----	2	----	----	118 + 2
2750	----	----		----/0.29A	----	0.37N		0.30 - 0.07	.0472	----	----	----	----	90 UNCH
2800	0.32	----		0.33B/0.32	----	0.41N		0.34 - 0.07	.0527	----	3	----	----	128 + 3
2850	----	----		----/0.36A	----	0.46N		0.38 - 0.08	.0583	----	----	----	----	59 UNCH
2900	0.41	----		0.41/0.40	----	0.51N		0.42 - 0.09	.0640	----	3	----	----	54 + 2
2950	----	----		----/0.45A	----	0.57N		0.47 - 0.10	.0707	----	----	----	----	66 UNCH
3000	0.60	----		0.60/0.49	----	0.63N		0.52 - 0.11	.0774	----	8	----	----	2686 + 2
3050	----	----		----/0.55A	----	0.70N		0.58 - 0.12	.0851	----	----	----	----	36 UNCH
3100	0.61	----		0.63/0.59	----	0.77N		0.64 - 0.13	.0929	----	4	----	----	69 + 4
3150	0.67	----		0.70B/0.67	----	0.85N		0.71 - 0.14	.1016	----	1	----	----	113 + 1
3200	0.75	----		0.77B/0.73	----	0.93N		0.78 - 0.15	.1104	----	2	----	----	73 UNCH
3250	0.82	----		0.85B/0.82	----	1.03N		0.86 - 0.17	.1200	----	2	----	----	337 + 2
3300	1.04	----		1.10B/0.90A	----	1.12N		0.95 - 0.17	.1303	----	1	----	----	24 + 1
3350	1.13	----		1.16B/0.98	----	1.23N		1.04 - 0.19	.1408	----	61	----	----	52 + 38
3400	1.09	----		1.13B/1.08A	----	1.34N		1.13 - 0.21	.1514	----	1	----	----	241 + 1
3450	----	----		----/1.18A	----	1.46N		1.24 - 0.22	.1633	----	----	----	----	65 UNCH
3500	1.46	----		1.51B/1.28A	----	1.58N		1.35 - 0.23	.1753	----	159	----	----	2881 + 118
3550	----	----		----/1.40A	----	1.71N		1.46 - 0.25	.1874	----	----	----	----	11 UNCH
3600	1.54	----		1.58B/1.52A	----	1.85N		1.59 - 0.26	.2006	----	1	----	----	28 + 1
3700	2.03	----		2.13B/1.78A	----	2.15N		1.86 - 0.29	.2279	----	1	----	----	155 + 1
3750	----	----		----/1.92A	----	2.31N		2.00 - 0.31	.2420	----	----	----	----	432 UNCH
3800	----	----		----/2.07A	----	2.48N		2.16 - 0.32	.2569	----	----	----	----	126 UNCH
3850	----	----		----/2.22A	----	2.66N		2.32 - 0.34	.2719	----	----	----	----	50 UNCH
3900	----	----												

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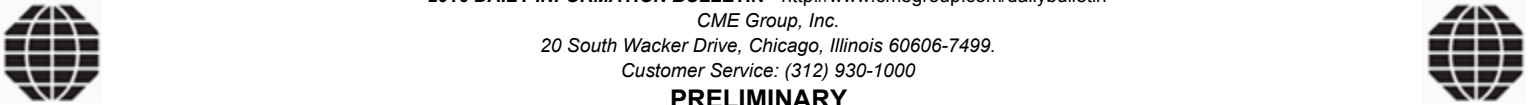
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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #148@										ENERGY OPTIONS				wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
LO. PUT	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
NYMEX CRUDE OIL OPTIONS (PHY)																	
JAN17																	
5100	----	----	9.95B/8.89A	----	9.92N	9.09 - 0.83	.6929	----	----	----	----	16	UNCH				
5150	----	----	10.35B/9.26A	----	10.32N	9.47 - 0.85	.7075	----	----	----	----	37	UNCH				
5200	9.83	----	10.76B/9.65A	----	10.72N	9.86 - 0.86	.7214	----	----	2	----	32 -	1				
5250	----	----	11.17B/10.03A	----	11.13N	10.25 - 0.88	.7353	----	----	----	----	170	UNCH				
5300	----	----	11.58B/10.44A	----	11.54N	10.65 - 0.89	.7485	----	----	----	----	13	UNCH				
5400	----	----	#12.43B/12.15	----	12.39N	11.46 - 0.93	.7742	----	----	----	----	11	UNCH				
5450	----	----	#12.87B/12.58	----	12.82N	11.88 - 0.94	.7867	----	----	----	----	14	UNCH				
5500	----	----	13.30B/13.01A	----	13.26N	12.30 - 0.96	.7973	----	----	----	----	22	UNCH				
5550	----	----	#13.74B/13.45	----	13.70N	12.73 - 0.97	.8078	----	----	----	----	10	UNCH				
TOTAL										748	50	17509 +	650				
FEB17																	
1800	----	----	----	----	0.03N	0.03 - UNCH	.0049	----	----	----	----	136	UNCH				
2000	0.05	----	0.05/0.05	----	0.07N	0.05 - 0.02	.0082	----	----	1	----	173 +	1				
2100	----	----	-----/0.08A	----	0.09N	0.07 - 0.02	.0112	----	----	----	----	1	UNCH				
2150	----	----	-----/0.09A	----	0.10N	0.08 - 0.02	.0128	----	----	----	----	22	UNCH				
2200	----	----	-----/0.10A	----	0.12N	0.09 - 0.03	.0144	----	----	----	----	15	UNCH				
2250	----	----	-----/0.12A	----	0.14N	0.11 - 0.03	.0171	----	----	----	----	25	UNCH				
2300	----	----	-----/0.13A	----	0.16N	0.13 - 0.03	.0199	----	----	----	----	7	UNCH				
2350	----	----	-----/0.15A	----	0.18N	0.14 - 0.04	.0216	----	----	----	----	1	UNCH				
2400	----	----	-----/0.17A	----	0.20N	0.17 - 0.03	.0255	----	----	----	----	158	UNCH				
2500	----	----	-----/0.22A	----	0.26N	0.21 - 0.05	.0312	----	----	----	----	805	UNCH				
2600	----	----	-----/0.27A	----	0.34N	0.27 - 0.07	.0392	----	----	----	----	111	UNCH				
2700	----	----	-----/0.34A	----	0.43N	0.35 - 0.08	.0491	----	----	----	----	44	UNCH				
2800	----	----	----/*0.43A	----	0.53N	0.43 - 0.10	.0593	----	----	----	----	2	UNCH				
2900	0.51	----	0.52B/0.51	----	0.65N	0.53 - 0.12	.0714	----	----	10	----	14 +	10				
3000	0.61	----	0.64B/0.61	----	0.79N	0.65 - 0.14	.0853	----	----	260	----	1745 +	250				
3200	----	----	-----/0.92A	----	1.13N	0.95 - 0.18	.1181	----	----	----	----	6	UNCH				
3300	----	----	-----/1.10A	----	1.33N	1.13 - 0.20	.1369	----	----	----	----	2	UNCH				
3400	1.47	----	1.50B/1.29A	----	1.56N	1.33 - 0.23	.1571	----	----	1	----	14 +	1				
3450	1.56	----	#1.56/*1.39A	----	----	1.44 - NEW	.1679	----	----	30	----	30 +	30				
3500	1.53	----	1.55B/1.49A	----	1.81N	1.56 - 0.25	.1792	----	----	252	----	1187 +	252				
3600	----	----	-----/1.76A	----	2.09N	1.81 - 0.28	.2026	----	----	----	----	7	UNCH				
3700	2.12	----	2.12/2.03A	----	2.40N	2.09 - 0.31	.2276	----	1	----	----	951 +	1				
3750	----	----	-----/2.16A	----	2.56N	2.24 - 0.32	.2406	----	----	----	----	39	UNCH				
3800	----	----	-----/2.33A	----	2.73N	2.40 - 0.33	.2541	----	----	----	----	34	UNCH				
3950	----	----	-----/2.83A	----	3.29N	2.91 - 0.38	.2958	----	----	----	----	5	UNCH				
4000	3.31	----	3.31/3.00A	----	3.49N	3.09 - 0.40	.3102	----	----	66	----	2309 +	65				
4150	----	----	-----/3.60A	----	4.14N	3.69 - 0.45	.3551	----	----	----	----	5	UNCH				
4200	----	----	-----/3.81A	----	4.38N	3.91 - 0.47	.3705	----	----	----	----	1	UNCH				
4250	4.05	----	#4.14B/*4.04A	----	----	4.13 - NEW	.3860	----	3	----	----	3 +	3				
4300	4.28	----	4.37B/4.26A	----	4.87N	4.36 - 0.51	.4017	----	14	----	----	18 +	14				
4350	4.51	----	4.61B/4.49A	----	5.12N	4.60 - 0.52	.4175	----	58	----	----	424 +	58				
4400	4.76	----	4.85B/4.73A	----	5.39N	4.85 - 0.54	.4334	----	8	----	----	8 +	6				
4450	----	----	-----/4.98A	----	5.66N	5.10 - 0.56	.4493	----	----	----	----	13	UNCH				
4500	----	----	-----/5.23A	----	5.94N	5.37 - 0.57	.4653	----	----	----	----	1045	UNCH				
4600	----	----	-----/5.78A	----	6.53N	5.92 - 0.61	.4973	----	----	----	----	9	UNCH				
4700	----	----	-----/6.35A	----	7.14N	6.50 - 0.64	.5291	----	----	----	----	100	UNCH				
4750	----	----	7.47B/6.64A	----	7.46N	6.80 - 0.66	.5450	----	----	----	----	110	UNCH				
4800	----	----	7.79B/6.96A	----	7.78N	7.11 - 0.67	.5607	----	----	----	----	2001	UNCH				
4900	----	----	8.47B/7.59A	----	8.45N	7.75 - 0.70	.5916	----	----	----	----	5	UNCH				
5000	----	----	9.18B/8.25A	----	9.16N	8.42 - 0.74	.6214	----	----	----	----	616	UNCH				
5050	----	----	9.54B/8.59A	----	9.52N	8.77 - 0.75	.6359	----	----	----	----	50	UNCH				
5150	----	----	10.29B/9.30A	----	10.27N	9.48 - 0.79	.6641	----	----	----	----	1	UNCH				
5200	----	----	10.68B/9.67A	----	10.66N	9.85 - 0.81	.6784	----	----	----	----	6	UNCH				
5250	----	----	11.07B/10.04A	----	11.05N	10.23 - 0.82	.6915	----	----	----	----	50	UNCH				
5300	11.18	----	11.47B/*10.41	----	11.45N	10.61 - 0.84	.7046	----	2	----	----	5 +	1				
5500	----	----	#13.11B/12.03	----	13.09N	12.19 - 0.90	.7528	----	----	----	----	47	UNCH				
5700	----	----	#14.83B/14.54	----	14.80N	13.87 - 0.93	.7961	----	----	----	----	1	UNCH				
5750	----	----	#15.27B/14.99	----	15.23N	14.29 - 0.94	.8038	----	----	----	----	1	UNCH				
TOTAL										706		12362 +	692				
MAR17																	
1500	----	----	----	----	0.02N	0.01 - 0.01	.0016	----	----	----	----	13	UNCH				
1700	----	----	----	----	0.03N	0.03 - UNCH	.0045	----	----	----	----	3	UNCH				
1800	----	----	----	----	0.05N	0.04 - 0.01	.0060	----	----	----	----	16	UNCH				
1900	----	----	-----/0.06A	----	0.07N	0.05 - 0.02	.0076	----	----	----	----	1	UNCH				
2000	0.07	----	0.07/0.07	----	0.09N	0.07 - 0.02	.0104	----	84	----	----	144 +	75				
2100	----	----	-----/0.10A	----	0.12N	0.10 - 0.02	.0144	----	----	----	----	3	UNCH				
2150	----	----	-----/0.12A	----	0.14N	0.11 - 0.03	.0158	----	----	----	----	6	UNCH				
2200	----	----	-----/0.13A	----	0.16N	0.13 - 0.03	.0184	----	----	----	----	36	UNCH				
2250	----	----	-----/0.15A	----	0.18N	0.15 - 0.03	.0210	----	----	----	----	23	UNCH				
2300	----	----	-----/0.17A	----	0.21N	0.17 - 0.04	.0235	----	----	----	----	8	UNCH				
2400	----	----	-----/0.22A	----	0.26N	0.22 - 0.04	.0298	----	----	----	----	1	UNCH				
2500	0.35	----	0.35/0.28A	----	0.33N	0.28 - 0.05	.0370	----	48	----	----	443 +	33				
2550	----	----	----/*0.31A	----	0.37N	0.31 - 0.06	.0407	----	----	----	----	1	UNCH				
2600	----	----	-----/0.35A	----	0.42N	0.35 - 0.07	.0453	----	----	----	----	211	UNCH				
2650	----	----	-----/0.39A	----	0.47N	0.39 - 0.08	.0499	----	----	----	----	16	UNCH				
2700	----	----	-----/0.43A	----	0.52N	0.44 - 0.08	.0554	----	----	----	----	310	UNCH				
2750	----	----	-----/0.47A	----	0.57N	0.48 - 0.09	.0601	----	----	----	----	160	UNCH				
2800	----	----	-----/0.52A	----	0.63N	0.54 - 0.09	.0664	----	----	----	----	274	UNCH				
2900	0.72	----	0.72/0.63A	----	0.77N	0.65 - 0.12	.0783	----	1	----	----	83 +	1				
2950	----	----	-----/0.69A	----	0.84N	0.72 - 0.12	.0854	----	----	----	----	1	UNCH				
3000	0.83	----	0.83/0.75	----	0.92N	0.78 - 0.14	.0919	----	472	----	----	5952 +	249				
3050	----	----	-----/0.83A	----	1.00N	0.86 - 0.14	.0997	----	----	----	----	357	UNCH				
3200	1.12	----	1.17B/1.07A	----	1.28N	1.11 - 0.17											



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO PUT													
TOTAL										1889	600	69641 +	1103
APR17													
2000	----	----	----	----	0.11N	0.09 - 0.02	.0124	----	----	----	----	15	UNCH
2500	----	----	----/0.35A	----	0.40N	0.34 - 0.06	.0412	----	----	----	----	1	UNCH
2650	----	----	----	----	0.55N	0.47 - 0.08	.0550	----	----	----	----	14	UNCH
3000	0.86	----	0.87B/0.86	----	1.05N	0.90 - 0.15	.0971	----	----	5	----	74 +	4
3100	----	----	----	----	1.23N	1.06 - 0.17	.1119	----	----	----	----	20	UNCH
3300	----	----	----	----	1.66N	1.45 - 0.21	.1456	----	----	----	----	3	UNCH
3500	----	----	----/1.90A	----	2.17N	1.92 - 0.25	.1840	----	----	----	----	16	UNCH
3600	----	----	----	----	2.47N	2.19 - 0.28	.2049	----	----	----	----	6	UNCH
3750	----	----	----/2.61A	----	2.95N	2.64 - 0.31	.2382	----	----	----	----	2	UNCH
3800	----	----	----	----	3.13N	2.80 - 0.33	.2497	----	----	----	----	20	UNCH
4000	----	----	----/3.46A	----	3.88N	3.51 - 0.37	.2982	----	----	----	----	121	UNCH
4500	----	----	----/5.65A	----	6.24N	5.73 - 0.51	.4304	----	----	----	----	3	UNCH
5000	----	----	----/8.48A	----	9.26N	8.61 - 0.65	.5668	----	----	----	----	500	UNCH
TOTAL										5		795 +	4
MAY17													
2400	----	----	----	----	0.39N	0.32 - 0.07	.0369	----	----	----	----	15	UNCH
2500	----	----	----/0.41A	----	0.48N	0.40 - 0.08	.0450	----	----	----	----	1	UNCH
2700	----	----	----	----	0.70N	0.60 - 0.10	.0643	----	----	----	----	1	UNCH
3000	0.98	----	0.99B/0.98	----	1.17N	1.02 - 0.15	.1018	----	----	5	----	64 +	5
3100	----	----	----	----	1.36N	1.19 - 0.17	.1162	----	----	----	----	20	UNCH
3300	----	----	----	----	1.80N	1.60 - 0.20	.1490	----	----	----	----	4	UNCH
3500	----	----	----/2.07A	----	2.33N	2.09 - 0.24	.1859	----	----	----	----	3	UNCH
3600	----	----	----	----	2.63N	2.36 - 0.27	.2056	----	----	----	----	6	UNCH
3800	----	----	----	----	3.30N	2.98 - 0.32	.2482	----	----	----	----	22	UNCH
4000	3.66	----	3.66/3.65A	----	4.06N	3.69 - 0.37	.2939	----	----	1	----	6 +	1
5000	----	----	----/8.61A	----	9.33N	8.72 - 0.61	.5475	----	----	----	----	1	UNCH
TOTAL										6		143 +	6
JUN17													
1400	0.02	----	#0.02/*0.02	----	----	0.01 NEW	.0015	----	----	5	----	5 +	5
1500	0.03	----	0.03/0.03	----	0.03N	0.02 - 0.01	.0028	----	----	5	----	23 +	5
1700	----	----	----	----	0.07N	0.05 - 0.02	.0065	----	----	----	----	3	UNCH
1800	----	----	----	----	0.09N	0.07 - 0.02	.0089	----	----	----	----	17	UNCH
2000	----	----	----/0.15A	----	0.17N	0.14 - 0.03	.0166	----	----	----	100	304 +	100
2050	----	----	----/0.18A	----	0.19N	0.16 - 0.03	.0188	----	----	----	----	1	UNCH
2200	----	----	----/0.24A	----	0.28N	0.23 - 0.05	.0262	----	----	----	----	6	UNCH
2300	----	----	----/0.31A	----	0.36N	0.29 - 0.07	.0324	----	----	----	----	8	UNCH
2350	----	----	----/0.35A	----	0.40N	0.33 - 0.07	.0362	----	----	----	----	4	UNCH
2400	----	----	----/0.38A	----	0.44N	0.37 - 0.07	.0400	----	----	----	----	100	UNCH
2500	0.44	----	0.44/0.44	----	0.54N	0.46 - 0.08	.0485	----	----	12	----	3477 -	12
2600	----	----	----/0.57A	----	0.65N	0.56 - 0.09	.0577	----	----	----	----	566	UNCH
2650	----	----	----/0.63A	----	0.72N	0.61 - 0.11	.0623	----	----	----	----	4	UNCH
2700	----	----	----/0.68A	----	0.78N	0.67 - 0.11	.0676	----	----	----	----	1	UNCH
2800	----	----	----/0.81A	----	0.93N	0.80 - 0.13	.0789	----	----	----	----	305	UNCH
2900	----	----	----/0.96A	----	1.09N	0.94 - 0.15	.0909	----	----	----	----	1	UNCH
2950	----	----	----/1.03A	----	1.18N	1.02 - 0.16	.0975	----	----	----	----	2	UNCH
3000	1.10	----	1.10/1.09	----	1.27N	1.11 - 0.16	.1046	----	----	11	450	7583 +	150
3100	----	----	----/1.30A	----	1.47N	1.29 - 0.18	.1189	----	----	----	----	20	UNCH
3200	----	----	----/1.50A	----	1.69N	1.49 - 0.20	.1344	----	----	----	----	709	UNCH
3250	----	----	----/1.60A	----	1.80N	1.60 - 0.20	.1426	----	----	----	----	5	UNCH
3300	----	----	----/1.71A	----	1.93N	1.71 - 0.22	.1508	----	----	----	----	25	UNCH
3400	----	----	----/1.95A	----	2.19N	1.95 - 0.24	.1682	----	----	----	----	9	UNCH
3500	----	----	----/2.20A	----	2.47N	2.21 - 0.26	.1865	----	----	----	100	10381	UNCH
3600	----	----	----/2.48A	----	2.77N	2.49 - 0.28	.2057	----	----	----	----	435	UNCH
3700	2.79	----	2.79/2.78A	----	3.09N	2.79 - 0.30	.2256	----	----	99	----	858 +	1
3750	3.21	----	3.21/2.94A	----	3.26N	2.95 - 0.31	.2360	----	----	1	----	610	UNCH
3800	----	----	----/3.10A	----	3.44N	3.11 - 0.33	.2464	----	----	----	----	830	UNCH
3900	----	----	----/3.44A	----	3.81N	3.46 - 0.35	.2680	----	----	----	----	303	UNCH
4000	----	----	----/3.81A	----	4.20N	3.83 - 0.37	.2902	----	----	575	100	12935 -	100
4100	----	----	----/4.19A	----	4.61N	4.22 - 0.39	.3130	----	----	8	----	88 +	8
4250	----	----	----/4.81A	----	5.28N	4.85 - 0.43	.3483	----	----	----	----	750	UNCH
4300	----	----	----/*5.03A	----	5.51N	5.08 - 0.43	.3602	----	----	----	----	100	UNCH
4400	----	----	----/5.50A	----	6.00N	5.54 - 0.46	.3844	----	----	----	----	200	UNCH
4500	6.08	----	6.08/5.97A	----	6.51N	6.02 - 0.49	.4090	----	----	101	----	11957 +	1
4550	----	----	----/6.23A	----	6.78N	6.28 - 0.50	.4213	----	----	----	----	450	UNCH
4600	6.54	----	6.54/6.47A	----	7.05N	6.54 - 0.51	.4336	----	----	30	200	950 +	229
4700	----	----	----/6.99A	----	7.61N	7.07 - 0.54	.4585	----	----	----	----	5128	UNCH
4750	----	----	----/7.26A	----	7.89N	7.34 - 0.55	.4708	----	----	----	----	352	UNCH
4800	----	----	----/7.55A	----	8.19N	7.62 - 0.57	.4833	----	----	----	----	312	UNCH
4850	----	----	----/7.83A	----	8.48N	7.91 - 0.57	.4957	----	----	----	----	5	UNCH
4900	----	----	----/8.12A	----	8.79N	8.20 - 0.59	.5081	----	----	----	----	12	UNCH
4950	----	----	----/8.40A	----	9.10N	8.50 - 0.60	.5204	----	----	----	----	167	UNCH
5000	----	----	----/8.70A	----	9.41N	8.80 - 0.61	.5326	----	----	----	----	1963	UNCH
5050	----	----	----/9.01A	----	9.73N	9.11 - 0.62	.5448	----	----	----	----	125	UNCH
5100	----	----	----/9.32A	----	10.06N	9.43 - 0.63	.5569	----	----	----	----	6	UNCH
5150	----	----	----/9.64A	----	10.39N	9.75 - 0.64	.5690	----	----	----	----	300	UNCH
5200	----	----	----/9.97A	----	10.73N	10.08 - 0.65	.5809	----	----	----	----	200	UNCH
5250	----	----	----/10.30A	----	11.08N	10.42 - 0.66	.5925	----	----	----	----	52	UNCH
5300	----	----	----/10.64A	----	11.43N	10.76 - 0.67	.6041	----	----	----	----	600	UNCH
5400	----	----	----/11.32A	----	12.16N	11.46 - 0.70	.6269	----	----	----	----	50	UNCH
5500	----	----	----/12.03A	----	12.90N	12.18 - 0.72	.6486	----	----	----	----	2201	UNCH
5600	----	----	----/12.77A	----	13.67N	12.92 - 0.75	.6700	----	----	----	----	8	UNCH
6000	----	----	----/15.88A	----	16.89N	16.07 - 0.82	.7466	----	----	----	----	1105	UNCH
6100	----	----	----/16.71A	----	17.73N	16.90 - 0.83	.7636	----	----	----	----	150	UNCH
6300	----	----	----/18.41A	----	19.46N	18.60 - 0.86	.7943	----	----	----	----	200	UNCH
6500	----	----	----	----	21.24N	20.36 - 0.88	.8204	----	----	----	----	550	UNCH
6600	----	----	----	----	22.15N	21.26 - 0.89	.8331	----	----	----	----	275	UNCH
7000	----	----	----	----	25.85N	24.92 - 0.93	.8739	----	----	----	----	500	UNCH
9000	----	----	----	----	45.26N	44.27 - 0.99	.9						



PG63 BULLETIN #148@			ENERGY OPTIONS										Wed, Aug 03, 2016		PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARPORT TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY																		
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO PUT		NYMEX CRUDE OIL OPTIONS (PHY)																
OCT17																		
3000	----	----	----/1.48A		----	1.56N		1.40 - 0.16		.1114	----	----	----	----	----	----	52	UNCH
3600	----	----	----		----	3.13N		2.88 - 0.25		.2034	----	----	----	----	----	----	4	UNCH
TOTAL																	56	
NOV17																		
2000	----	----	----/0.28A		----	0.29N		0.24 - 0.05		.0230	----	----	----	----	----	----	43	UNCH
3000	----	----	----/1.52A		----	1.60N		1.46 - 0.14		.1123	----	----	----	----	----	----	52	UNCH
3600	----	----	----		----	3.18N		2.94 - 0.24		.2020	----	----	----	----	----	----	4	UNCH
TOTAL																	99	
DEC17																		
1250	----	----	----		----	0.03N		0.02 - 0.01		.0023	----	----	----	----	----	----	50	UNCH
1500	----	----	----		----	0.07N		0.06 - 0.01		.0063	----	----	----	----	----	----	2452	UNCH
1600	----	----	----		----	0.10N		0.09 - 0.01		.0091	----	----	----	----	----	----	3	UNCH
1700	----	----	----/0.13A		----	0.14N		0.12 - 0.02		.0119	----	----	----	----	----	----	1	UNCH
1800	----	----	----/0.17A		----	0.18N		0.16 - 0.02		.0154	----	----	----	----	----	----	7	UNCH
2000	0.25	----	0.25/0.25		----	0.30N		0.26 - 0.04		.0241	----	----	19	----	----	----	994	UNCH
2100	----	----	----/0.33A		----	0.37N		0.32 - 0.05		.0291	----	----	----	----	----	----	98	UNCH
2300	----	----	----/0.49A		----	0.56N		0.49 - 0.07		.0425	----	----	----	----	----	----	41	UNCH
2400	----	----	----/0.59A		----	0.67N		0.59 - 0.08		.0501	----	----	----	----	----	----	1	UNCH
2500	----	----	----/0.71A		----	0.79N		0.70 - 0.09		.0583	----	----	----	----	----	----	1704	UNCH
2600	----	----	----/0.83A		----	0.93N		0.83 - 0.10		.0676	----	----	----	----	----	----	4	UNCH
2700	----	----	----/0.98A		----	1.08N		0.97 - 0.11		.0775	----	----	----	----	----	----	200	UNCH
2750	----	----	----/1.07A		----	1.17N		1.05 - 0.12		.0829	----	----	----	----	----	----	10	UNCH
2850	----	----	----/1.24A		----	1.34N		1.21 - 0.13		.0938	----	----	----	----	----	----	1	UNCH
3000	----	----	----/1.50A		----	1.64N		1.49 - 0.15		.1120	----	----	----	----	----	----	8261	UNCH
3050	----	----	----/1.62A		----	1.75N		1.59 - 0.16		.1184	----	----	----	----	----	----	3	UNCH
3100	----	----	----/1.70A		----	1.86N		1.69 - 0.17		.1248	----	----	----	----	----	----	1	UNCH
3200	----	----	----/1.93A		----	2.10N		1.91 - 0.19		.1385	----	----	----	----	----	----	630	UNCH
3300	----	----	----/2.17A		----	2.35N		2.15 - 0.20		.1529	----	----	----	----	----	----	2	UNCH
3400	----	----	----/2.42A		----	2.62N		2.41 - 0.21		.1681	----	----	----	----	----	----	600	UNCH
3500	----	----	----/2.70A		----	2.91N		2.68 - 0.23		.1837	----	----	40	----	----	----	6389	UNCH
3600	----	----	----/2.99A		----	3.22N		2.98 - 0.24		.2002	----	----	----	----	----	----	504	UNCH
3700	----	----	----/3.30A		----	3.55N		3.29 - 0.26		.2171	----	----	----	----	----	----	1	UNCH
3750	----	----	----/3.46A		----	3.72N		3.45 - 0.27		.2257	----	----	----	----	----	----	1	UNCH
3800	----	----	----/3.62A		----	3.89N		3.61 - 0.28		.2344	----	----	----	----	----	----	1400	UNCH
4000	4.64	----	4.64/4.33A		----	4.64N		4.33 - 0.31		.2710	----	----	12	2000	----	----	9200	UNCH
4200	----	----	----/5.11A		----	5.46N		5.12 - 0.34		.3093	----	----	----	----	----	----	400	UNCH
4250	----	----	----/5.33A		----	5.68N		5.33 - 0.35		.3191	----	----	----	----	----	----	400	UNCH
4300	----	----	----/5.53A		----	5.90N		5.54 - 0.36		.3291	----	----	----	----	----	----	50	UNCH
4500	----	----	----/6.44A		----	6.85N		6.45 - 0.40		.3695	----	----	400	----	----	----	10185	UNCH
4600	----	----	----/6.91A		----	7.35N		6.94 - 0.41		.3900	----	----	----	----	----	----	200	UNCH
4650	----	----	----/7.15A		----	7.61N		7.19 - 0.42		.4004	----	----	----	----	----	----	14	UNCH
4700	----	----	----/7.40A		----	7.88N		7.44 - 0.44		.4108	----	----	----	----	----	----	301	UNCH
4750	----	----	----/7.65A		----	8.15N		7.70 - 0.45		.4212	----	----	----	----	----	----	501	UNCH
4800	8.20	----	8.32B/7.91A		----	8.42N		7.96 - 0.46		.4317	----	----	1	----	----	----	1178	UNCH
4900	----	----	----/8.46A		----	8.98N		8.50 - 0.48		.4526	----	----	----	----	----	----	11	UNCH
4950	----	----	----/8.73A		----	9.27N		8.78 - 0.49		.4631	----	----	----	----	----	----	300	UNCH
5000	----	----	----/9.01A		----	9.56N		9.07 - 0.49		.4734	----	----	----	----	----	----	9124	UNCH
5100	----	----	----/9.58A		----	10.16N		9.65 - 0.51		.4942	----	----	----	----	----	----	175	UNCH
5150	----	----	----/9.87A		----	10.47N		9.95 - 0.52		.5046	----	----	----	----	----	----	190	UNCH
5200	----	----	----/10.18A		----	10.78N		10.25 - 0.53		.5150	----	----	----	----	----	----	380	UNCH
5300	----	----	----/10.80A		----	11.42N		10.87 - 0.55		.5355	----	----	----	----	----	----	62	UNCH
5350	----	----	----/11.11A		----	11.75N		11.19 - 0.56		.5457	----	----	----	----	----	----	550	UNCH
5400	----	----	----/11.43A		----	12.08N		11.52 - 0.56		.5556	----	----	----	----	----	----	25	UNCH
5450	----	----	----/11.76A		----	12.42N		11.85 - 0.57		.5657	----	----	----	----	----	----	112	UNCH
5500	----	----	----/12.07A		----	12.76N		12.18 - 0.58		.5755	----	----	----	----	----	----	4680	UNCH
5550	----	----	----/12.42A		----	13.11N		12.52 - 0.59		.5853	----	----	----	----	----	----	400	UNCH
5700	----	----	----/13.44A		----	14.18N		13.56 - 0.62		.6145	----	----	----	----	----	----	250	UNCH
5800	----	----	----/14.15A		----	14.92N		14.27 - 0.65		.6328	----	----	----	----	----	----	200	UNCH
6000	----	----	----/15.61A		----	16.43N		15.76 - 0.67		.6687	----	----	----	----	----	----	820	UNCH
6300	----	----	----/17.94A		----	18.82N		18.11 - 0.71		.7180	----	----	----	----	----	----	125	UNCH
6500	----	----	----/19.58A		----	20.49N		19.75 - 0.74		.7473	----	----	----	----	----	----	2151	UNCH
7000	----	----	----		----	24.85N		24.05 - 0.80		.8095	----	----	----	----	----	----	1908	UNCH
7500	----	----	----		----	29.41N		28.58 - 0.83		.8559	----	----	----	----	----	----	1354	UNCH
7800	----	----	----		----	32.22N		31.38 - 0.84		.8772	----	----	----	----	----	----	10	UNCH
8000	----	----	----		----	34.12N		33.26 - 0.86		.8899	----	----	----	----	----	----	776	UNCH
8100	----	----	----		----	35.07N		34.21 - 0.86		.8957	----	----	----	----	----	----	400	UNCH
8200	----	----	----		----	36.03N		35.16 - 0.87		.9016	----	----	----	----	----	----	100	UNCH
8400	----	----	----		----	37.95N		37.08 - 0.87		.9113	----	----	----	----	----	----	50	UNCH
8500	----	----	----		----	38.91N		38.04 - 0.87		.9162	----	----	----	----	----	----	76	UNCH
8700	----	----	----		----	40.85N		39.97 - 0.88		.9239	----	----	----	----	----	----	50	UNCH
8900	----	----	----		----	42.80N		41.91 - 0.89		.9315	----	----	----	----	----	----	225	UNCH
9000	----	----	----		----	43.77N		42.89 - 0.88		.9343	----	----	----	----	----	----	100	UNCH
10000	----	----	----		----	53.61N		52.70 - 0.91		.9587	----	----	----	----	----	----	1100	UNCH
10200	----	----	----		----	55.59N		54.68 - 0.91		.9628	----	----	----	----	----	----	50	UNCH
TOTAL														72	2400		71541	1420
JAN18																		
2800	----	----	----		----	1.28N		1.16 - 0.12		.0887	----	----	----	----	----	----	1	UNCH
2900	----	----	----		----	1.46N		1.33 - 0.13		.1000	----	----	----	----	----	----	36	UNCH
2950	----	----	----		----	1.56N		1.42 - 0.14		.1058	----	----	----	----	----	----	1	UNCH
3000	----	----	----		----	1.67N		1.52 - 0.15		.1121	----	----	----	----	----	----	11	UNCH
4000	----	----	----		----	4.65N		4.35 - 0.30		.2685	----	----	----	----	----	----	100	UNCH
TOTAL																	149	
FEB18																		
1800	----	----	----		----	0.20N		0.17 - 0.03		.0159	----	----	----	----	----	----	1	UNCH
4000	----	----	----		----	4.68N		4.38 - 0.30		.2662	----	----	----	----	----	----	100	UNCH
TOTAL																	101	
MAR18																		
4000	----	----	----/4.65A		----	4.70N		4.41 - 0.29		.2641	----	----	----	----	----	----	100	UNCH
TOTAL																	100	
APR18																		
4000	----	----	----		----	4.71N		4.43 - 0.28		.2617	----	----	----	----	----	----	100	UNCH
TOTAL																	100	
MAY18																		
4000	----	----	----		----	4.74N		4.46 - 0.28		.2594	----	----	----	----	----	----	100	UNCH
TOTAL																	100	
JUN18																		
3000	----	----	----		----	1.77N		1.64 - 0.13		.1114	----	----	----	----	----	----	202	UNCH
4000	----	----	----/4.53A		----	4.75N		4.48 - 0.27		.2571	----	----	----	----	----	----	900	UNCH
4500	----	----	----/6.56A		----	6.90N		6.54 - 0.36		.3466	----	----	----	----	----	----	1750	UNCH
5000	----	----	----/9.00A		----	9.49N		9.07 - 0.42		.4417	----	----	----	----	----	----	1323	UNCH
5200	----	----	----		----	10.67N		10.20 - 0.47		.4802	----	----	----	----	----	----	200	UNCH
5300	----	----	----		----	11.27N		10.79 - 0.48		.4993	----	----	----	----	----	----	200	UNCH
5500	----	----	----/11.93A		----	12.54N		12.01 - 0.53		.5375	----	----	----	----	----	----	200	UNCH
6000	----	----	----/15.29A		----	16.03N		15.40 - 0.63		.6282								

PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LO PUT													
TOTAL												100	
NOV18													
4000	----	----	----	----	4.77N	4.52 - 0.25	.2479	----	----	----	----	100	UNCH
TOTAL												100	
DEC18													
1500	----	----	----	----	0.11N	0.10 - 0.01	.0086	----	----	----	----	3	UNCH
2000	----	----	----	----	0.39N	0.35 - 0.04	.0271	----	----	----	----	100	UNCH
2500	----	----	----	----	0.94N	0.87 - 0.07	.0606	----	----	----	----	152	UNCH
2800	----	----	----	----	1.43N	1.33 - 0.10	.0878	----	----	----	----	80	UNCH
2850	----	----	----	----	1.52N	1.42 - 0.10	.0929	----	----	----	----	40	UNCH
3000	----	----	----	----	1.82N	1.71 - 0.11	.1089	----	----	----	----	1651	UNCH
3500	----	----	----	----	3.08N	2.92 - 0.16	.1713	----	----	----	----	1900	UNCH
4000	----	----	----	----	4.75N	4.52 - 0.23	.2456	----	----	----	----	3950	UNCH
4500	----	----	----	----	6.81N	6.53 - 0.28	.3293	----	----	----	----	1261	UNCH
5000	----	----	----	----	9.29N	8.95 - 0.34	.4192	----	----	----	----	1725	UNCH
5300	----	----	----	----	10.98N	10.61 - 0.37	.4740	----	----	----	----	40	UNCH
5400	----	----	----	----	11.58N	11.20 - 0.38	.4921	----	----	----	----	1	UNCH
5500	----	----	----	----	12.20N	11.80 - 0.40	.5103	----	----	----	----	406	UNCH
5700	----	----	----	----	13.49N	13.07 - 0.42	.5457	----	----	----	----	700	UNCH
6000	----	----	----	----	15.57N	15.10 - 0.47	.5971	----	----	----	----	205	UNCH
6500	----	----	----	----	19.34N	18.78 - 0.56	.6754	----	----	----	----	100	UNCH
7000	----	----	----	----	23.42N	22.80 - 0.62	.7422	----	----	----	----	228	UNCH
7200	----	----	----	----	25.12N	24.49 - 0.63	.7655	----	----	----	----	5	UNCH
8300	----	----	----	----	35.07N	34.36 - 0.71	.8590	----	----	----	----	100	UNCH
10000	----	----	----	----	51.40N	50.65 - 0.75	.9309	----	----	----	----	300	UNCH
TOTAL												12947	
DEC19													
3500	----	----	----	----	3.18N	3.07 - 0.11	.1640	----	----	----	----	900	UNCH
4000	----	----	----	----	4.75N	4.60 - 0.15	.2312	----	----	----	----	200	UNCH
5000	----	----	----	----	9.15N	8.89 - 0.26	.3897	----	----	----	----	450	UNCH
5300	----	----	----	----	10.83N	10.53 - 0.30	.4396	----	----	----	----	22	UNCH
5500	----	----	----	----	12.03N	11.70 - 0.33	.4724	----	----	----	----	1	UNCH
6600	----	----	----	----	19.55N	19.12 - 0.43	.6412	----	----	----	----	75	UNCH
7000	----	----	----	----	22.68N	22.22 - 0.46	.6935	----	----	----	----	200	UNCH
TOTAL												1848	
JUN20													
5300	----	----	----	----	10.72N	10.45 - 0.27	.4274	----	----	----	----	9	UNCH
5600	----	----	----	----	12.52N	12.21 - 0.31	.4749	----	----	----	----	39	UNCH
TOTAL												48	
DEC20													
2000	----	----	----	----	0.54N	0.52 - 0.02	.0320	----	----	----	----	1	UNCH
3000	----	----	----	----	2.00N	1.93 - 0.07	.1041	----	----	----	----	100	UNCH
4800	----	----	----	----	7.99N	7.79 - 0.20	.3378	----	----	----	----	200	UNCH
7000	----	----	----	----	22.23N	21.86 - 0.37	.6552	----	----	----	----	600	UNCH
9100	----	----	----	----	40.38N	39.94 - 0.44	.8330	----	----	----	----	300	UNCH
TOTAL												1201	
DEC21													
7000	----	----	----	----	21.66N	21.25 - 0.41	.6361	----	----	----	----	25	UNCH
8100	----	----	----	----	30.58N	30.13 - 0.45	.7497	----	----	----	----	100	UNCH
TOTAL												125	

CALL	NYMEX HEATING OIL (PHY) OPTIONS												
SEP16													
10200	----	----	----	----	0.2400N	0.2682 + 0.0278	.9877	----	----	----	----	100	UNCH
11000	----	----	----	----	0.1700N	0.1914 + 0.0258	.9398	----	----	----	----	61	UNCH
11100	----	----	----	----	0.1600N	0.1822 + 0.0255	.9292	----	----	----	----	1	UNCH
11500	----	----	----	----	0.1200N	0.1467 + 0.0235	.8748	----	----	----	----	202	UNCH
12000	----	----	----	----	0.0900N	0.1063 + 0.0201	.7724	----	----	----	----	6	UNCH
12400	----	----	0.0800B/----	----	0.0600N	0.0784 + 0.0169	.6655	----	----	----	----	50	UNCH
12500	----	----	0.0800B/----	----	0.0600N	0.0721 + 0.0160	.6360	----	----	----	----	2	UNCH
12600	----	----	0.0700B/----	----	0.0500N	0.0661 + 0.0151	.6057	----	----	----	----	251	UNCH
12700	----	----	0.0600B/----	----	0.0500N	0.0605 + 0.0142	.5746	----	----	----	----	3	UNCH
12800 0.0500	----	----	0.0600B/0.0500	----	0.0400N	0.0551 + 0.0133	.5432	----	21	1	----	47 +	22
12900 0.0500	----	----	0.0500B/0.0500	----	0.0400N	0.0500 + 0.0123	.5115	----	4	1	----	12 +	5
13000 0.0400	----	----	0.0500B/0.0400	----	0.0300N	0.0453 + 0.0115	.4798	----	----	5	150	294 +	7
13300	----	----	0.0400B/----	----	0.0200N	0.0330 + 0.0090	.3866	----	----	----	----	3	UNCH
13500 0.0300	----	----	0.0300B/0.0300	----	0.0200N	0.0263 + 0.0075	.3282	----	----	7	----	245 +	3
13600	----	----	0.0200B/----	----	0.0200N	0.0233 + 0.0068	.3002	----	----	----	----	50	UNCH
13700	----	----	#0.0200B/----	----	0.0100N	0.0206 + 0.0062	.2735	----	----	----	----	1	UNCH
13800 0.0200	----	----	0.0200B/0.0200	----	0.0100N	0.0182 + 0.0056	.2485	----	25	2	----	76 +	25
13900	----	----	0.0200B/----	----	0.0100N	0.0159 + 0.0049	.2240	----	----	----	----	1	UNCH
14000	----	----	0.0100B/----	----	0.0100N	0.0139 + 0.0044	.2014	----	----	----	----	809	UNCH
14100	----	----	0.0100B/----	----	0.0100N	0.0121 + 0.0039	.1803	----	----	----	----	1	UNCH
14200	----	----	0.0100B/----	----	0.0100N	0.0105 + 0.0035	.1607	----	----	----	----	1	UNCH
14300	----	----	0.0100B/----	----	0.0100N	0.0091 + 0.0031	.1427	----	----	----	----	55	UNCH
14400	----	----	0.0100B/----	----	0.0100N	0.0078 + 0.0027	.1257	----	----	----	----	16	UNCH
14500 0.0100	----	----	0.0100/*0.0100	----	0.0000N	0.0067 + 0.0024	.1106	----	----	1	----	476 +	1
14600	----	----	0.0100B/----	----	0.0000N	0.0057 + 0.0020	.0965	----	----	----	----	100	UNCH
14700	----	----	0.0000B/----	----	0.0000N	0.0049 + 0.0018	.0846	----	----	----	----	20	UNCH
14800	----	----	0.0000B/----	----	0.0000N	0.0041 + 0.0015	.0727	----	----	----	----	54	UNCH
15000	----	----	0.0000B/----	----	0.0000N	0.0029 + 0.0010	.0538	----	----	----	----	1394	UNCH
15100	----	----	0.0000B/----	----	0.0000N	0.0025 + 0.0009	.0469	----	----	----	----	8	UNCH
15200	----	----	----	----	0.0000N	0.0021 + 0.0008	.0402	----	----	----	----	101	UNCH
15300	----	----	----	----	0.0000N	0.0018 + 0.0007	.0348	----	----	----	----	47	UNCH
15400	----	----	----	----	0.0000N	0.0015 + 0.0006	.0295	----	----	----	----	284	UNCH
15500	----	----	----	----	0.0000N	0.0012 + 0.0004	.0242	----	----	----	----	556	UNCH
15700	----	----	----	----	0.0000N	0.0009 + 0.0004	.0184	----	----	----	----	24	UNCH
15800	----	----	----	----	0.0000N	0.0007 + 0.0003	.0147	----	----	----	----	11	UNCH
16000	----	----	----	----	0.0000N	0.0005 + 0.0002	.0107	----	----	----	----	336	UNCH
16200	----	----	----	----	0.0000N	0.0003 + 0.0001	.0067	----	----	----	----	2	UNCH
16300	----	----	----	----	0.0000N	0.0003 + 0.0001	.0065	----	----	----	----	8	UNCH
16400	----	----	----	----	0.0000N	0.0002 + 0.0001	.0045	----	----	----	----	3	UNCH
16500	----	----	----	----	0.0000N	0.0002 + 0.0001	.0044	----	----	----	----	68	UNCH
16900	----	----	----	----	0.0000N	0.0001 UNCH	.0022	----	----	----	----	3	UNCH
17000	----	----	----	----	0.0000N	0.0001 UNCH	.0018	----	----	----	----	1092	UNCH
17100	----	----	----	----	0.0000N	0.0001 UNCH	.0015	----	----	----	----	3	UNCH
17300	----	----	----	----	0.0000N	0.0001 UNCH	.0010	----	----	----	----	2	UNCH
17500	----	----	----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	503	UNCH
18000	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	501	UNCH
19000	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19200	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
19500	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1	UNCH
20000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	600	UNCH
21000	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	5	UNCH
TOTAL									50	17	150	8491 +	63
OCT16													
10900	----	----	----	----	0.2100N	0.2311 + 0.0242	.8974	----	----	----	----	100	UNCH
11000	----	----	----	----	0.2000N	0.2224 + 0.0239	.8870	----	----	----	----	101	UNCH
11200	----	----	----	----	0.1800N	0.2054 + 0.0232	.8641	----	----	----	----	1	UNCH
11400	----	----	----	----	0.1700N	0.1889 + 0.0224	.8386	----	----	----	----	1	UNCH
11900	----	----	----	----	0.1300N	0.1503 + 0.0201	.7629	----	----	----	----	1	UNCH
12400	----	----	----	----	0.1000N	0.1160 + 0.0174	.6723	----	----	----	----	50	UNCH
12500	----	----	0.1000B/----	----	0.0900N	0.1098 + 0.0169	.6527	----	----	----	----	3	UNCH
12600	----	----	0.1000B/----	----	0.0900N	0.1037 + 0.0163	.6327	----	----	----	----	2	UNCH
12800	----	----	0.1000B/----	----	0.0800N	0.0921 + 0.0151	.5920	----	----	----	----	50	UNCH
12900	----	----	0.0900B/----	----	0.0700N	0.0867 + 0.0146	.5712	----	----	----	----	1	UNCH
13000 0.0800	----	----	0.0800B/0.0800	----	0.0700N	0.0814 + 0.0139	.5503	----	----	1	----	200	UNCH
13100	----	----	0.0800B/----	----	0.0600N	0.0763 + 0.0132	.5292	----	----	----	----	71	UNCH
13200	----	----	0.0700B/----	----	0.0600N	0.0715 + 0.0127	.5081	----	----	----	----	3	UNCH

PG63 BULLETIN #148@										ENERGY OPTIONS					wed, Aug 03, 2016					PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																				
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																				
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
OH CALL NYMEX HEATING OIL (PHY) OPTIONS																				
OCT16																				
13300	----	----		#0.0700B/----	----			0.0500N		0.0669	+ 0.0121	.4871	----	----	----	----	1	UNCH		
13400	----	----		0.0700B/----	----			0.0500N		0.0625	+ 0.0116	.4661	----	----	----	----	301	UNCH		
13500	----	----		0.0600B/----	----			0.0500N		0.0583	+ 0.0110	.4453	----	----	----	----	311	UNCH		
13800	----	----		0.0500B/----	----			0.0400N		0.0469	+ 0.0094	.3841	----	----	----	----	2	UNCH		
14000	----	----		0.0400B/----	----			0.0300N		0.0402	+ 0.0083	.3449	----	----	----	----	221	UNCH		
14200	----	----		0.0400B/----	----			0.0300N		0.0343	+ 0.0074	.3075	----	----	----	----	2	UNCH		
14300	----	----		0.0300B/----	----			0.0200N		0.0316	+ 0.0070	.2896	----	----	----	----	200	UNCH		
14400	----	----		0.0300B/----	----			0.0200N		0.0291	+ 0.0066	.2723	----	----	----	----	3	UNCH		
14500	----	----		0.0300B/----	----			0.0200N		0.0267	+ 0.0061	.2553	----	----	----	----	11	UNCH		
14600	----	----		0.0300B/----	----			0.0200N		0.0244	+ 0.0056	.2387	----	----	----	----	1	UNCH		
14700	----	----		0.0200B/----	----			0.0200N		0.0224	+ 0.0053	.2234	----	----	----	----	56	UNCH		
14800	----	----		0.0200B/----	----			0.0200N		0.0204	+ 0.0049	.2080	----	----	----	----	1	UNCH		
14900	----	----		0.0200B/----	----			0.0100N		0.0186	+ 0.0044	.1936	----	----	----	----	1	UNCH		
15000	----	----		0.0200B/----	----			0.0100N		0.0169	+ 0.0040	.1796	----	----	----	----	385	UNCH		
15100	----	----		0.0200B/----	----			0.0100N		0.0154	+ 0.0037	.1668	----	----	----	----	326	UNCH		
15200	----	----		0.0100B/----	----			0.0100N		0.0140	+ 0.0033	.1545	----	----	----	----	200	UNCH		
15300	----	----		0.0100B/----	----			0.0100N		0.0128	+ 0.0031	.1435	----	----	----	----	221	UNCH		
15400	----	----		0.0100B/----	----			0.0100N		0.0117	+ 0.0029	.1331	----	----	----	----	28	UNCH		
15500	----	----		0.0100B/----	----			0.0100N		0.0106	+ 0.0026	.1227	----	----	----	----	9	UNCH		
15600	----	----		0.0100B/----	----			0.0100N		0.0096	+ 0.0024	.1131	----	----	----	----	76	UNCH		
15700	----	----		0.0100B/----	----			0.0100N		0.0087	+ 0.0022	.1041	----	----	----	----	3	UNCH		
15800	----	----		0.0100B/----	----			0.0100N		0.0079	+ 0.0020	.0959	----	----	----	----	4	UNCH		
15900	----	----		0.0100B/----	----			0.0100N		0.0072	+ 0.0019	.0886	----	----	----	----	4	UNCH		
16000	----	----		0.0100B/----	----			0.0000N		0.0065	+ 0.0017	.0812	----	----	----	----	1855	UNCH		
16300	----	----		0.0000B/----	----			0.0000N		0.0048	+ 0.0013	.0625	----	----	----	----	1	UNCH		
16500	----	----		0.0000B/----	----			0.0000N		0.0039	+ 0.0010	.0521	----	----	----	----	56	UNCH		
16900	----	----		----	----			0.0000N		0.0026	+ 0.0007	.0363	----	----	----	----	4	UNCH		
17000	----	----		----	----			0.0000N		0.0023	+ 0.0006	.0326	----	----	----	----	327	UNCH		
17200	----	----		----	----			0.0000N		0.0019	+ 0.0005	.0274	----	----	----	----	2	UNCH		
17400	----	----		----	----			0.0000N		0.0015	+ 0.0004	.0222	----	----	----	----	1	UNCH		
17500	----	----		----	----			0.0000N		0.0014	+ 0.0004	.0207	----	----	----	----	51	UNCH		
17600	----	----		----	----			0.0000N		0.0013	+ 0.0004	.0193	----	----	----	----	4	UNCH		
18000	----	----		----	----			0.0000N		0.0008	+ 0.0002	.0124	----	----	----	----	110	UNCH		
20000	----	----		----	----			0.0000N		0.0001		.0017	----	----	----	----	3	UNCH		
21000	----	----		----	----			0.0000N		0.0001		.0005	----	----	----	----	50	UNCH		
TOTAL															1		5415			
NOV16																				
11200	----	----		----	----			0.2100N		0.2351	+ 0.0241	.8419	----	----	----	----	100	UNCH		
11500	----	----		----	----			0.1900N		0.2114	+ 0.0231	.8078	----	----	----	----	5	UNCH		
11700	----	----		----	----			0.1700N		0.1962	+ 0.0223	.7826	----	----	----	----	1	UNCH		
12000	----	----		----	----			0.1500N		0.1745	+ 0.0211	.7425	----	----	----	----	2	UNCH		
12100	----	----		----	----			0.1500N		0.1676	+ 0.0208	.7286	----	----	----	----	1	UNCH		
12400	----	----		----	----			0.1300N		0.1477	+ 0.0195	.6841	----	----	----	----	162	UNCH		
12500	----	----		----	----			0.1200N		0.1413	+ 0.0190	.6687	----	----	----	----	8	UNCH		
12900	----	----		----	----			0.1000N		0.1175	+ 0.0172	.6049	----	----	----	----	1	UNCH		
13000	----	----		#0.1100B/----	----			0.1000N		0.1120	+ 0.0167	.5884	----	----	----	----	8	UNCH		
13100	----	----		#0.1100B/----	----			0.0900N		0.1066	+ 0.0162	.5719	----	----	----	----	1	UNCH		
13400	----	----		0.0900B/----	----			0.0800N		0.0916	+ 0.0146	.5217	----	----	----	----	1	UNCH		
13500	----	----		0.0900B/----	----			0.0700N		0.0869	+ 0.0141	.5050	----	----	----	----	6	UNCH		
13600	----	----		0.0800B/----	----			0.0700N		0.0824	+ 0.0136	.4882	----	----	----	----	3	UNCH		
13800	----	----		0.0800B/----	----			0.0600N		0.0740	+ 0.0127	.4551	----	----	----	----	4	UNCH		
13900	----	----		0.0700B/----	----			0.0600N		0.0700	+ 0.0122	.4387	----	----	----	----	1	UNCH		
14000	----	----		0.0700B/----	----			0.0500N		0.0661	+ 0.0117	.4223	----	----	----	----	79	UNCH		
14200	----	----		0.0600B/----	----			0.0500N		0.0589	+ 0.0108	.3904	----	----	----	----	1	UNCH		
14500	----	----		0.0500B/----	----			0.0400N		0.0492	+ 0.0096	.3441	----	----	----	----	4	UNCH		
14600	----	----		0.0500B/----	----			0.0400N		0.0462	+ 0.0091	.3291	----	----	----	----	1	UNCH		
14700	----	----		0.0400B/----	----			0.0300N		0.0434	+ 0.0087	.3145	----	----	----	----	2	UNCH		
14800	----	----		0.0400B/----	----			0.0300N		0.0407	+ 0.0083	.3002	----	----	----	----	4	UNCH		
14900	----	----		0.0400B/----	----			0.0300N		0.0381	+ 0.0079	.2861	----	----	----	----	1	UNCH		
15000	----	----		0.0400B/----	----			0.0300N		0.0357	+ 0.0075	.2726	----	----	----	----	62	UNCH		
15100	----	----		0.0300B/----	----			0.0300N		0.0334	+ 0.0071	.2594	----	----	----	----	1	UNCH		
15400	----	----		0.0300B/----	----			0.0200N		0.0272	+ 0.0057	.2220	----	----	----	----	4	UNCH		
15700	----	----		0.0200B/----	----			0.0200N		0.0223	+ 0.0049	.1896	----	----	----	----	1	UNCH		
15800	----	----		#0.0200B/----	----			0.0200N		0.0208	+ 0.0046	.1794	----	----	----	----	1	UNCH		
16000	----	----		0.0200B/----	----			0.0100N		0.0181	+ 0.0041	.1604	----	----	----	----	31	UNCH		
16300	----	----		#0.0100B/----	----			0.0100N		0.0147	+ 0.0035	.1351	----	----	----	----	1	UNCH		
16500	----	----		0.0100B/----	----			0.0100N		0.0127	+ 0.0031	.1198	----	----	----	----	4	UNCH		
16600	----	----		#0.0100B/----	----			0.0100N		0.0118	+ 0.0028	.1127	----	----	----	----	1	UNCH		
17600	----	----		----	----			0.0000N		0.0058	+ 0.0014	.0611	----	----	----	----	4	UNCH		
18000	----	----		----	----			0.0000N		0.0044	+ 0.0011	.0477	----	----	----	----	1	UNCH		
18400	----	----		----	----			0.0000N		0.0033	+ 0.0008	.0369	----	----	----	----	2	UNCH		
19500	----	----		----	----			0.0000N		0.0015	+ 0.0004	.0180	----	----	----	----	1	UNCH		
TOTAL																	510			
DEC16																				
8600	----	----		----	----			0.4700N		0.4937	+ 0.0285	.9776	----	----	----	----	25	UNCH		
9600	----	----		----	----			0.3700N		0.3995	+ 0.0275	.9420	----	----	----	----	200	UNCH		
10000	----	----		----	----															

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OH CALL		NYMEX HEATING OIL (PHY) OPTIONS															
DEC16																	
16000	----	----	----	----	----	----	0.0300N	0.0321	+ 0.0063	.2252	----	----	----	----	----	1449	UNCH
16100	----	----	----	----	----	----	0.0200N	0.0304	+ 0.0060	.2157	----	----	----	----	----	202	UNCH
16200	----	----	----	----	----	----	0.0200N	0.0288	+ 0.0058	.2067	----	----	----	----	----	4	UNCH
16300	----	----	0.0200B/----	----	----	----	0.0200N	0.0272	+ 0.0055	.1976	----	----	----	----	----	153	UNCH
16400	----	----	----	----	----	----	0.0200N	0.0257	+ 0.0053	.1889	----	----	----	----	----	2	UNCH
16500	----	----	----	----	----	----	0.0200N	0.0243	+ 0.0050	.1806	----	----	----	----	----	480	UNCH
16600	----	----	----	----	----	----	0.0200N	0.0230	+ 0.0049	.1728	----	----	----	----	----	200	UNCH
16800	----	----	----	----	----	----	0.0200N	0.0205	+ 0.0043	.1574	----	----	----	----	----	2	UNCH
16900	----	----	----	----	----	----	0.0200N	0.0193	+ 0.0040	.1500	----	----	----	----	----	50	UNCH
17000	----	----	----	----	----	----	0.0100N	0.0182	+ 0.0037	.1430	----	----	----	----	----	1051	UNCH
17100	----	----	----	----	----	----	0.0100N	0.0173	+ 0.0036	.1369	----	----	----	----	----	25	UNCH
17200	----	----	----	----	----	----	0.0100N	0.0164	+ 0.0034	.1308	----	----	----	----	----	205	UNCH
17400	----	----	----	----	----	----	0.0100N	0.0147	+ 0.0031	.1193	----	----	----	----	----	2	UNCH
17500	----	----	----	----	----	----	0.0100N	0.0139	+ 0.0029	.1138	----	----	----	----	----	1476	UNCH
18000	----	----	----	----	----	----	0.0100N	0.0106	+ 0.0023	.0901	----	----	----	----	----	1050	UNCH
18400	----	----	----	----	----	----	0.0100N	0.0085	+ 0.0019	.0743	----	----	----	----	----	2	UNCH
18500	----	----	----	----	----	----	0.0100N	0.0081	+ 0.0018	.0712	----	----	----	----	----	300	UNCH
19000	----	----	----	----	----	----	0.0000N	0.0062	+ 0.0015	.0562	----	----	----	----	----	153	UNCH
19500	----	----	----	----	----	----	0.0000N	0.0047	+ 0.0011	.0439	----	----	----	----	----	2	UNCH
20000	----	----	----	----	----	----	0.0000N	0.0036	+ 0.0009	.0345	----	----	----	----	----	325	UNCH
TOTAL															150	22361 +	150
JAN17																	
8400	----	----	----	----	----	----	0.5100N	0.5333	+ 0.0273	.9782	----	----	----	----	----	300	UNCH
8600	----	----	----	----	----	----	0.4900N	0.5141	+ 0.0270	.9734	----	----	----	----	----	250	UNCH
9900	----	----	----	----	----	----	0.3700N	0.3942	+ 0.0248	.9187	----	----	----	----	----	100	UNCH
10200	----	----	----	----	----	----	0.3400N	0.3679	+ 0.0240	.9028	----	----	----	----	----	200	UNCH
10300	----	----	----	----	----	----	0.3400N	0.3593	+ 0.0238	.8963	----	----	----	----	----	200	UNCH
10800	----	----	----	----	----	----	0.3000N	0.3175	+ 0.0224	.8603	----	----	----	----	----	1	UNCH
10900	----	----	----	----	----	----	0.2900N	0.3094	+ 0.0222	.8523	----	----	----	----	----	8	UNCH
11500	----	----	----	----	----	----	0.2400N	0.2627	+ 0.0202	.7994	----	----	----	----	----	6	UNCH
11600	----	----	----	----	----	----	0.2400N	0.2553	+ 0.0199	.7897	----	----	----	----	----	1	UNCH
11700	----	----	----	----	----	----	0.2300N	0.2480	+ 0.0195	.7798	----	----	----	----	----	2	UNCH
11800	----	----	----	----	----	----	0.2200N	0.2408	+ 0.0191	.7692	----	----	----	----	----	2	UNCH
11900	----	----	----	----	----	----	0.2100N	0.2337	+ 0.0188	.7593	----	----	----	----	----	2	UNCH
12000	----	----	----	----	----	----	0.2100N	0.2268	+ 0.0185	.7484	----	----	----	----	----	15	UNCH
12200	----	----	----	----	----	----	0.2000N	0.2132	+ 0.0178	.7269	----	----	----	----	----	11	UNCH
12300	----	----	----	----	----	----	0.1900N	0.2065	+ 0.0173	.7158	----	----	----	----	----	1	UNCH
12400	----	----	----	----	----	----	0.1800N	0.2000	+ 0.0170	.7043	----	----	----	----	----	14	UNCH
12500	----	----	----	----	----	----	0.1800N	0.1936	+ 0.0166	.6928	----	----	----	----	----	22	UNCH
12700	----	----	----	----	----	----	0.1700N	0.1812	+ 0.0159	.6695	----	----	----	----	----	2	UNCH
12800	----	----	----	----	----	----	0.1600N	0.1752	+ 0.0155	.6576	----	----	----	----	----	1	UNCH
13000	----	----	----	----	----	----	0.1500N	0.1634	+ 0.0147	.6333	----	----	----	----	----	10	UNCH
13100	----	----	----	----	----	----	0.1400N	0.1578	+ 0.0144	.6211	----	----	----	----	----	2	UNCH
13200	----	----	----	----	----	----	0.1400N	0.1522	+ 0.0140	.6088	----	----	----	----	----	1	UNCH
13400	----	----	----	----	----	----	0.1300N	0.1415	+ 0.0133	.5838	----	----	----	----	----	3	UNCH
13500	----	----	----	----	----	----	0.1200N	0.1363	+ 0.0128	.5713	----	----	----	----	----	8	UNCH
13600	----	----	----	----	----	----	0.1200N	0.1313	+ 0.0124	.5587	----	----	----	----	----	41	UNCH
13700	0.1300	----	0.1300/*0.1300	----	----	----	0.1100N	0.1263	+ 0.0118	.5460	----	----	1	----	----	12 +	1
13800	----	----	----	----	----	----	0.1100N	0.1216	+ 0.0115	.5334	----	----	----	----	----	1	UNCH
13900	----	----	----	----	----	----	0.1100N	0.1170	+ 0.0111	.5208	----	----	----	----	----	1	UNCH
14000	----	----	----	----	----	----	0.1000N	0.1125	+ 0.0107	.5082	----	----	----	----	----	29	UNCH
14300	----	----	----	----	----	----	0.0900N	0.0999	+ 0.0098	.4707	----	----	----	----	----	3	UNCH
14400	----	----	----	----	----	----	0.0900N	0.0959	+ 0.0094	.4583	----	----	----	----	----	4	UNCH
14500	----	----	----	----	----	----	0.0800N	0.0920	+ 0.0091	.4460	----	----	----	----	----	7	UNCH
14700	----	----	----	----	----	----	0.0800N	0.0846	+ 0.0085	.4217	----	----	----	----	----	2	UNCH
14900	----	----	----	----	----	----	0.0700N	0.0776	+ 0.0078	.3977	----	----	----	----	----	50	UNCH
15000	----	----	----	----	----	----	0.0700N	0.0743	+ 0.0075	.3860	----	----	----	----	----	16	UNCH
15100	----	----	----	----	----	----	0.0600N	0.0711	+ 0.0073	.3743	----	----	----	----	----	107	UNCH
15200	----	----	----	----	----	----	0.0600N	0.0680	+ 0.0070	.3629	----	----	----	----	----	4	UNCH
15300	----	----	----	----	----	----	0.0600N	0.0650	+ 0.0067	.3515	----	----	----	----	----	5	UNCH
15400	----	----	----	----	----	----	0.0600N	0.0621	+ 0.0064	.3403	----	----	----	----	----	6	UNCH
15500	----	----	----	----	----	----	0.0500N	0.0593	+ 0.0060	.3293	----	----	----	----	----	13	UNCH
15600	----	----	----	----	----	----	0.0500N	0.0566	+ 0.0056	.3185	----	----	----	----	----	3	UNCH
15700	----	----	----	----	----	----	0.0500N	0.0539	+ 0.0051	.3076	----	----	----	----	----	2	UNCH
15800	----	----	----	----	----	----	0.0500N	0.0516	+ 0.0050	.2976	----	----	----	----	----	5	UNCH
16000	----	----	----	----	----	----	0.0400N	0.0471	+ 0.0045	.2779	----	----	----	----	----	52	UNCH
16300	----	----	----	----	----	----	0.0400N	0.0410	+ 0.0039	.2500	----	----	----	----	----	1	UNCH
16800	----	----	----	----	----	----	0.0300N	0.0324	+ 0.0031	.2081	----	----	----	----	----	5	UNCH
16900	----	----	----	----	----	----	0.0300N	0.0308	+ 0.0029	.2000	----	----	----	----	----	2	UNCH
17400	----	----	----	----	----	----	0.0200N	0.0243	+ 0.0020	.1652	----	----	----	----	----	8	UNCH
17500	----	----	----	----	----	----	0.0200N	0.0232	+ 0.0019	.1590	----	----	----	----	----	2	UNCH
17700	----	----	----	----	----	----	0.0200N	0.0211	+ 0.0017	.1470	----	----	----	----	----	1	UNCH
18000	----	----	----	----	----	----	0.0200N	0.0183	+ 0.0014	.1305	----	----	----	----	----	1	UNCH
19000	----	----	----	----	----	----	0.0100N	0.0114	+ 0.0008	.0872	----	----	----	----	----	25	UNCH
19300	----	----	----	----	----	----	0.0100N	0.0099	+ 0.0007	.0771	----	----	----	----	----	2	UNCH
19500	----	----	----	----	----	----	0.0100N	0.0090	+ 0.0006	.0710	----	----	----	----	----	3	UNCH
19700	----	----	----	----	----	----	0.0100N	0.0082	+ 0.0005	.0654	----	----	----	----	----	2	UNCH
20500	----	----	----	----	----	----	0.0100N	0.0056	+ 0.0003	.0467	----	----	----	----	----	1	UNCH
TOTAL															1	1578 +	1
FEB17																	
9000																	

PG63 BULLETIN #148@												ENERGY OPTIONS		Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
OH CALL NYMEX HEATING OIL (PHY) OPTIONS																
FEB17																
16200	----			----	----	0.0500N		0.0582 + 0.0051	.3020	----	----	----	----	1		UNCH
16800	----			----	----	0.0400N		0.0458 + 0.0040	.2518	----	----	----	----	5		UNCH
17000	----			----	----	0.0400N		0.0422 + 0.0036	.2363	----	----	----	----	11		UNCH
17500	----			----	----	0.0300N		0.0345 + 0.0028	.2015	----	----	----	----	2		UNCH
17600	----			----	----	0.0300N		0.0331 + 0.0026	.1949	----	----	----	----	2		UNCH
18500	----			----	----	0.0200N		0.0230 + 0.0017	.1447	----	----	----	----	1		UNCH
19500	----			----	----	0.0100N		0.0153 + 0.0010	.1026	----	----	----	----	3		UNCH
19900	----			----	----	0.0100N		0.0130 + 0.0008	.0892	----	----	----	----	2		UNCH
20500	----			----	----	0.0100N		0.0102 + 0.0006	.0723	----	----	----	----	1		UNCH
TOTAL														1843		
MAR17																
10900	----			----	----	0.3200N		0.3403 + 0.0203	.8335	----	----	----	----	8		UNCH
11300	----			----	----	0.2900N		0.3100 + 0.0192	.8036	----	----	----	----	200		UNCH
11400	----			----	----	0.2800N		0.3027 + 0.0190	.7954	----	----	----	----	1		UNCH
11500	----			----	----	0.2800N		0.2954 + 0.0186	.7871	----	----	----	----	5		UNCH
11800	----			----	----	0.2600N		0.2742 + 0.0176	.7608	----	----	----	----	500		UNCH
12000	----			----	----	0.2400N		0.2606 + 0.0170	.7429	----	----	----	----	11		UNCH
12200	----			----	----	0.2300N		0.2475 + 0.0164	.7247	----	----	----	----	11		UNCH
12300	----			----	----	0.2300N		0.2411 + 0.0161	.7152	----	----	----	----	1		UNCH
12400	----			----	----	0.2200N		0.2348 + 0.0158	.7057	----	----	----	----	12		UNCH
12500	----			----	----	0.2100N		0.2286 + 0.0155	.6960	----	----	----	----	20		UNCH
12700	----			----	----	0.2000N		0.2165 + 0.0149	.6764	----	----	----	----	2		UNCH
12800	----			----	----	0.2000N		0.2106 + 0.0146	.6664	----	----	----	----	2		UNCH
13000	----			----	----	0.1900N		0.1991 + 0.0140	.6463	----	----	----	----	9		UNCH
13100	----			----	----	0.1800N		0.1935 + 0.0137	.6362	----	----	----	----	2		UNCH
13400	----			----	----	0.1600N		0.1773 + 0.0128	.6055	----	----	----	----	2		UNCH
13500	----			----	----	0.1600N		0.1721 + 0.0125	.5952	----	----	----	----	2		UNCH
13600	----			----	----	0.1500N		0.1671 + 0.0123	.5848	----	----	----	----	1		UNCH
13700	----			----	----	0.1500N		0.1621 + 0.0119	.5744	----	----	----	----	2		UNCH
13800	----			----	----	0.1500N		0.1572 + 0.0116	.5641	----	----	----	----	1		UNCH
13900	0.1500			#0.1500/*0.150	----	0.1400N		0.1524 + 0.0113	.5536	----		1	----	2	+	1
14000	----			----	----	0.1400N		0.1477 + 0.0110	.5432	----	----	----	----	30		UNCH
14100	----			----	----	0.1300N		0.1432 + 0.0107	.5329	----	----	----	----	1		UNCH
14200	----			----	----	0.1300N		0.1387 + 0.0104	.5225	----	----	----	----	2		UNCH
14300	----			----	----	0.1200N		0.1343 + 0.0101	.5121	----	----	----	----	2		UNCH
14400	----			----	----	0.1200N		0.1301 + 0.0099	.5018	----	----	----	----	2		UNCH
14500	----			----	----	0.1200N		0.1259 + 0.0096	.4915	----	----	----	----	279		UNCH
14600	----			----	----	0.1100N		0.1218 + 0.0093	.4812	----	----	----	----	1		UNCH
14700	----			----	----	0.1100N		0.1178 + 0.0090	.4710	----	----	----	----	1		UNCH
14800	----			----	----	0.1100N		0.1140 + 0.0089	.4609	----	----	----	----	2		UNCH
15000	----			----	----	0.1000N		0.1065 + 0.0083	.4407	----	----	----	----	200		UNCH
15100	----			----	----	0.0900N		0.1029 + 0.0081	.4307	----	----	----	----	1		UNCH
15200	----			----	----	0.0900N		0.0993 + 0.0078	.4207	----	----	----	----	3		UNCH
15300	----			----	----	0.0900N		0.0959 + 0.0076	.4108	----	----	----	----	104		UNCH
15400	----			----	----	0.0900N		0.0926 + 0.0074	.4011	----	----	----	----	4		UNCH
15500	----			----	----	0.0800N		0.0893 + 0.0071	.3914	----	----	----	----	9		UNCH
15600	----			----	----	0.0800N		0.0861 + 0.0068	.3817	----	----	----	----	55		UNCH
15700	----			----	----	0.0800N		0.0831 + 0.0065	.3724	----	----	----	----	8		UNCH
15800	----			----	----	0.0700N		0.0801 + 0.0060	.3630	----	----	----	----	2		UNCH
15900	----			----	----	0.0700N		0.0771 + 0.0055	.3535	----	----	----	----	2		UNCH
16000	----			----	----	0.0700N		0.0745 + 0.0054	.3447	----	----	----	----	2		UNCH
16100	----			----	----	0.0700N		0.0720 + 0.0052	.3361	----	----	----	----	1		UNCH
16200	----			----	----	0.0600N		0.0695 + 0.0050	.3275	----	----	----	----	1		UNCH
17000	----			----	----	0.0500N		0.0522 + 0.0037	.2640	----	----	----	----	317		UNCH
17500	----			----	----	0.0400N		0.0435 + 0.0028	.2292	----	----	----	----	202		UNCH
18000	----			----	----	0.0300N		0.0364 + 0.0023	.1987	----	----	----	----	25		UNCH
18200	----			----	----	0.0300N		0.0338 + 0.0020	.1872	----	----	----	----	3		UNCH
18300	----			----	----	0.0300N		0.0326 + 0.0019	.1818	----	----	----	----	1		UNCH
18800	----			----	----	0.0300N		0.0272 + 0.0015	.1567	----	----	----	----	2		UNCH
19000	----			----	----	0.0200N		0.0253 + 0.0014	.1475	----	----	----	----	25		UNCH
19500	----			----	----	0.0200N		0.0211 + 0.0010	.1267	----	----	----	----	3		UNCH
20000	----			----	----	0.0200N		0.0177 + 0.0008	.1091	----	----	----	----	100		UNCH
20200	----			----	----	0.0200N		0.0165 + 0.0007	.1027	----	----	----	----	2		UNCH
20900	----			----	----	0.0100N		0.0129 + 0.0005	.0830	----	----	----	----	1		UNCH
25000	----			----	----	0.0000N		0.0031 UNCH	.0232	----	----	----	----	1		UNCH
26000	----			----	----	0.0000N		0.0023 UNCH	.0176	----	----	----	----	1		UNCH
TOTAL												1		2189 +		1
APR17																
10900	----			----	----	0.3300N		0.3464 + 0.0203	.8246	----	----	----	----	8		UNCH
11500	----			----	----	0.2800N		0.3024 + 0.0188	.7786	----	----	----	----	5		UNCH
12000	----			----	----	0.2500N		0.2682 + 0.0172	.7361	----	----	----	----	10		UNCH
12200	----			----	----	0.2400N		0.2554 + 0.0168	.7187	----	----	----	----	10		UNCH
12400	----			----	----	0.2300N		0.2428 + 0.0161	.7007	----	----	----	----	12		UNCH
12500	----			----	----	0.2200N		0.2367 + 0.0159	.6913	----	----	----	----	13		UNCH
12700	----			----	----	0.2100N		0.2248 + 0.0153	.6728	----	----	----	----	1		UNCH
12800	----			----	----	0.2000N		0.2190 + 0.0151	.6634	----	----	----	----	1		UNCH
13000	----			----	----	0.1900N		0.2076 + 0.0145	.6443	----	----	----	----	7		UNCH
13100	----			----	----	0.1900N		0.2021 + 0.0143	.6348	----	----	----	----	1		UNCH
13200	----			----	----	0.1800N		0.1967 + 0.0140	.							

PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63		
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.														
PRICE INDICATOR KEY														
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.														
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OH CALL NYMEX HEATING OIL (PHY) OPTIONS														
MAY17														
14600	----			----	----	0.1300N		0.1420 + 0.0099	.4999	----	----	----	----	1 UNCH
14800	----			----	----	0.1200N		0.1343 + 0.0095	.4819	----	----	----	----	1 UNCH
15000	----			----	----	0.1200N		0.1269 + 0.0090	.4641	----	----	----	----	2 UNCH
15100	----			----	----	0.1100N		0.1233 + 0.0088	.4552	----	----	----	----	2 UNCH
15300	----			----	----	0.1100N		0.1164 + 0.0084	.4378	----	----	----	----	5 UNCH
15400	----			----	----	0.1000N		0.1130 + 0.0081	.4291	----	----	----	----	5 UNCH
15600	----			----	----	0.1000N		0.1065 + 0.0077	.4120	----	----	----	----	3 UNCH
15700	----			----	----	0.1000N		0.1034 + 0.0075	.4036	----	----	----	----	1 UNCH
16000	----			----	----	0.0900N		0.0945 + 0.0070	.3789	----	----	----	----	1 UNCH
17000	----			----	----	0.0600N		0.0693 + 0.0051	.3026	----	----	----	----	1 UNCH
19100	----			----	----	0.0300N		0.0360 + 0.0025	.1811	----	----	----	----	2 UNCH
19500	----			----	----	0.0300N		0.0318 + 0.0023	.1637	----	----	----	----	2 UNCH
21100	----			----	----	0.0200N		0.0195 + 0.0012	.1085	----	----	----	----	2 UNCH
21600	----			----	----	0.0200N		0.0168 + 0.0010	.0954	----	----	----	----	1 UNCH
TOTAL												1		100 + 1
JUN17														
11100	----			----	----	0.3300N		0.3533 + 0.0185	.8042	----	----	----	----	100 UNCH
12400	----			----	----	0.2500N		0.2660 + 0.0154	.7041	----	----	----	----	12 UNCH
12500	----			----	----	0.2400N		0.2600 + 0.0152	.6955	----	----	----	----	28 UNCH
12700	----			----	----	0.2300N		0.2482 + 0.0147	.6788	----	----	----	----	1 UNCH
12900	----			----	----	0.2200N		0.2368 + 0.0143	.6617	----	----	----	----	29 UNCH
13000	----			----	----	0.2200N		0.2312 + 0.0141	.6531	----	----	----	----	9 UNCH
13100	----			----	----	0.2100N		0.2257 + 0.0138	.6444	----	----	----	----	150 UNCH
13200	----			----	----	0.2100N		0.2203 + 0.0136	.6357	----	----	----	----	100 UNCH
13500	----			----	----	0.1900N		0.2046 + 0.0130	.6095	----	----	----	----	376 UNCH
13700	----			----	----	0.1800N		0.1945 + 0.0124	.5918	----	----	----	----	150 UNCH
13800	----			----	----	0.1800N		0.1896 + 0.0122	.5830	----	----	----	----	3 UNCH
14000	----			----	----	0.1700N		0.1801 NEW	.5653	----	----	----	150	150 + 150
14100	----			----	----	0.1600N		0.1756 + 0.0113	.5565	----	----	----	----	1 UNCH
14200	----			----	----	0.1600N		0.1712 + 0.0110	.5478	----	----	----	----	100 UNCH
14400	----			----	----	0.1500N		0.1627 + 0.0107	.5303	----	----	----	----	250 UNCH
14500	----			----	----	0.1500N		0.1585 + 0.0104	.5216	----	----	----	----	282 UNCH
14700	----			----	----	0.1400N		0.1504 + 0.0099	.5043	----	----	----	----	40 UNCH
15000	----			----	----	0.1300N		0.1389 + 0.0093	.4787	----	----	----	----	14 UNCH
15200	----			----	----	0.1200N		0.1317 + 0.0090	.4619	----	----	----	----	227 UNCH
15300	----			----	----	0.1200N		0.1281 + 0.0087	.4535	----	----	----	----	351 UNCH
15400	----			----	----	0.1200N		0.1247 + 0.0086	.4452	----	----	----	----	132 UNCH
15500	----			----	----	0.1100N		0.1213 + 0.0083	.4370	----	----	----	----	352 UNCH
15600	----			----	----	0.1100N		0.1180 + 0.0082	.4288	----	----	----	----	200 UNCH
16200	----			----	----	0.0900N		0.0997 + 0.0071	.3814	----	----	----	----	100 UNCH
16500	----			----	----	0.0800N		0.0914 + 0.0065	.3586	----	----	----	----	5 UNCH
16900	----			----	----	0.0800N		0.0813 + 0.0058	.3295	----	----	----	----	2 UNCH
17000	----			----	----	0.0700N		0.0789 + 0.0055	.3224	----	----	----	----	2 UNCH
17500	----			----	----	0.0600N		0.0684 + 0.0049	.2895	----	----	----	----	102 UNCH
18000	----			----	----	0.0500N		0.0592 + 0.0043	.2592	----	----	----	----	100 UNCH
19000	----			----	----	0.0400N		0.0443 + 0.0032	.2062	----	----	----	----	1 UNCH
19100	----			----	----	0.0400N		0.0430 + 0.0030	.2014	----	----	----	----	1 UNCH
19500	----			----	----	0.0400N		0.0383 + 0.0027	.1834	----	----	----	----	2 UNCH
20000	----			----	----	0.0300N		0.0331 + 0.0023	.1628	----	----	----	----	275 UNCH
21500	----			----	----	0.0200N		0.0219 + 0.0014	.1148	----	----	----	----	2 UNCH
22500	----			----	----	0.0200N		0.0168 + 0.0011	.0912	----	----	----	----	1 UNCH
TOTAL													150	3650 + 150
JUL17														
14500	----			----	----	0.1600N		0.1673 + 0.0098	.5325	----	----	----	----	22 UNCH
15000	----			----	----	0.1400N		0.1472 + 0.0088	.4904	----	----	----	----	1 UNCH
16200	----			----	----	0.1000N		0.1068 + 0.0067	.3944	----	----	----	----	1 UNCH
19500	----			----	----	0.0400N		0.0423 + 0.0025	.1952	----	----	----	----	1 UNCH
19700	----			----	----	0.0400N		0.0400 + 0.0023	.1866	----	----	----	----	1 UNCH
20100	----			----	----	0.0300N		0.0357 + 0.0020	.1701	----	----	----	----	1 UNCH
22000	----			----	----	0.0200N		0.0216 + 0.0010	.1112	----	----	----	----	2 UNCH
22900	----			----	----	0.0200N		0.0172 + 0.0008	.0912	----	----	----	----	1 UNCH
TOTAL														30
AUG17														
14500	----			----	----	0.1700N		0.1771 + 0.0106	.5441	----	----	----	----	22 UNCH
15000	----			----	----	0.1500N		0.1567 + 0.0096	.5030	----	----	----	----	1 UNCH
15300	----			----	----	0.1400N		0.1454 + 0.0090	.4788	----	----	----	----	1 UNCH
16000	----			----	----	0.1100N		0.1215 + 0.0078	.4240	----	----	----	----	10 UNCH
19500	----			----	----	0.0400N		0.0474 + 0.0031	.2094	----	----	----	----	1 UNCH
20100	----			----	----	0.0400N		0.0404 + 0.0026	.1840	----	----	----	----	1 UNCH
22300	----			----	----	0.0200N		0.0232 + 0.0014	.1152	----	----	----	----	2 UNCH
22800	----			----	----	0.0200N		0.0205 + 0.0012	.1036	----	----	----	----	1 UNCH
TOTAL														39
SEP17														
15000	----			----	----	0.1600N		0.1662 + 0.0090	.5155	----	----	----	----	1 UNCH
19500	----			----	----	0.0500N		0.0525 + 0.0026	.2230	----	----	----	----	1 UNCH
20600	----			----	----	0.0400N		0.0395 + 0.0019	.1772	----	----	----	----	1 UNCH
22800	----			----	----	0.0200N		0.0234 + 0.0009	.1135	----	----	----	----	2 UNCH
23300	----			----	----	0.0200N		0.0208 + 0.0007	.1025	----	----	----	----	1 UNCH
TOTAL														6
OCT17														
12500	----			----	----	0.2900N		0.3041 + 0.0146	.7239	----	----	----	----	4 UNCH
15000	----			----	----	0.1700N		0.1761 + 0.0098	.5276	----	----	----	----	1 UNCH
19500	----			----	----	0.0500N		0.0577 + 0.0034	.2361	----	----	----	----	1 UNCH
21000	----			----	----	0.0400N		0.0397 + 0.0023	.1746	----	----	----	----	1 UNCH
23300	----			----	----	0.0200N		0.0236 + 0.0013	.1119	----	----	----	----	2 UNCH
23700	----			----	----	0.0200N		0.0216 + 0.0012	.1036	----	----	----	----	1 UNCH
TOTAL														

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

BULLETIN #148@				ENERGY OPTIONS				wed, Aug 03, 2016				PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.													
PRICE INDICATOR KEY													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.													
GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
OH CALL NYMEX HEATING OIL (PHY) OPTIONS												100	
TOTAL													
OH PUT NYMEX HEATING OIL (PHY) OPTIONS													
SEP16													
9500	----	----	----	0.0000N	0.0001 - 0.0002	.0019	----	----	----	----	2	UNCH	
10000	----	----	----	0.0000N	0.0005 - 0.0005	.0087	----	----	----	----	5	UNCH	
10400	----	----	----	0.0000N	0.0012 - 0.0010	.0200	----	----	----	----	1	UNCH	
10500	----	----	----	0.0000N	0.0015 - 0.0012	.0246	----	----	----	----	200	UNCH	
10700	----	----	----	0.0000N	0.0023 - 0.0016	.0363	----	----	----	----	1	UNCH	
10900	----	----	----	0.0100N	0.0033 - 0.0023	.0507	----	----	----	----	10	UNCH	
11000	0.0100		0.0100/0.0000	0.0100N	0.0040 - 0.0026	.0601	----	----	5	----	607	UNCH	
11100	----	----	----	0.0100N	0.0048 - 0.0030	.0707	----	----	----	----	1	UNCH	
11200	----	----	---/0.0100A	0.0100N	0.0057 - 0.0034	.0823	----	25	----	----	27 +		
11300	----	----	---/0.0100A	0.0100N	0.0067 - 0.0039	.0950	----	----	----	----	78	UNCH	
11500	----	----	---/0.0100A	0.0100N	0.0092 - 0.0050	.1251	----	----	----	----	100	UNCH	
11600	0.0100		0.0100B/0.0100	0.0200N	0.0107 - 0.0056	.1423	----	----	1	----	1	UNCH	
11800	----	----	---/0.0200A	0.0200N	0.0144 - 0.0069	.1822	----	----	----	----	64	UNCH	
11900	----	----	---/0.0200A	0.0200N	0.0165 - 0.0076	.2039	----	----	----	----	1	UNCH	
12000	0.0200		0.0200/0.0200	0.0300N	0.0189 - 0.0083	.2275	----	----	6	----	180 +		
12300	----	----	---/*0.0300A	0.0400N	0.0275 - 0.0108	.3059	----	----	----	----	3	UNCH	
12400	----	----	---/0.0300A	0.0400N	0.0309 - 0.0116	.3344	----	----	----	----	6	UNCH	
12500	----	----	---/0.0300A	0.0500N	0.0346 - 0.0125	.3639	----	----	----	50	291 +		
12600	0.0400		0.0500B/0.0400	0.0500N	0.0386 - 0.0134	.3942	----	1	----	----	84	UNCH	
12800	----	----	---/0.0400A	0.0600N	0.0476 - 0.0152	.4567	----	----	----	----	31	UNCH	
12900	0.0500		0.0500/0.0500	0.0700N	0.0525 - 0.0162	.4884	----	302	----	----	353 +	302	
13000	----	----	---/0.0500A	0.0700N	0.0578 - 0.0170	.5201	----	----	----	----	928	UNCH	
13300	----	----	----	0.1000N	0.0755 - 0.0195	.6133	----	----	----	----	27	UNCH	
13400	----	----	----	0.1000N	0.0820 - 0.0202	.6430	----	----	----	----	1	UNCH	
13500	----	----	----	0.1100N	0.0888 - 0.0209	.6718	----	----	----	----	1015	UNCH	
13600	----	----	----	0.1200N	0.0958 - 0.0217	.6997	----	----	----	----	13	UNCH	
13800	----	----	----	0.1300N	0.1106 - 0.0230	.7514	----	----	----	----	50	UNCH	
13900	----	----	----	0.1400N	0.1184 - 0.0235	.7759	----	----	----	----	1	UNCH	
14000	----	----	----	0.1500N	0.1264 - 0.0241	.7985	----	----	----	----	1507	UNCH	
14300	----	----	----	0.1800N	0.1516 - 0.0254	.8572	----	----	----	----	1	UNCH	
14500	----	----	----	0.2000N	0.1692 - 0.0261	.8893	----	----	----	----	623	UNCH	
14700	----	----	----	0.2100N	0.1873 - 0.0268	.9153	----	----	----	----	37	UNCH	
14900	----	----	----	0.2300N	0.2059 - 0.0273	.9379	----	----	----	----	1	UNCH	
15000	----	----	----	0.2400N	0.2154 - 0.0274	.9461	----	----	----	----	930	UNCH	
15100	----	----	----	0.2500N	0.2249 - 0.0276	.9530	----	----	----	----	8	UNCH	
15200	----	----	----	0.2600N	0.2345 - 0.0278	.9598	----	----	----	----	40	UNCH	
15300	----	----	----	0.2700N	0.2442 - 0.0279	.9651	----	----	----	----	1	UNCH	
15400	----	----	----	0.2800N	0.2539 - 0.0280	.9704	----	----	----	----	34	UNCH	
15700	----	----	----	0.3100N	0.2833 - 0.0282	.9815	----	----	----	----	27	UNCH	
15800	----	----	----	0.3200N	0.2932 - 0.0282	.9852	----	----	----	----	10	UNCH	
16000	----	----	----	0.3400N	0.3129 - 0.0283	.9893	----	----	----	----	75	UNCH	
16200	----	----	----	0.3600N	0.3328 - 0.0283	.9932	----	----	----	----	1	UNCH	
16300	----	----	----	0.3700N	0.3427 - 0.0284	.9934	----	----	----	----	8	UNCH	
16400	----	----	----	0.3800N	0.3527 - 0.0284	.9954	----	----	----	----	2	UNCH	
TOTAL											7386 +	332	
OCT16													
8800	----	----	----	0.0000N	0.0005 - 0.0002	.0063	----	----	----	----	5	UNCH	
9500	0.0000		#0.0000/*0.000	----	0.0017 - NEW	.0195	----	----	5	----	5 +		
10000	----	----	----	0.0000N	0.0035 - 0.0014	.0377	----	----	----	----	42	UNCH	
10800	----	----	----	0.0100N	0.0098 - 0.0032	.0934	----	----	----	----	1	UNCH	
11100	----	----	----	0.0200N	0.0137 - 0.0042	.1243	----	----	----	----	1	UNCH	
11500	----	----	---/0.0200A	0.0300N	0.0207 - 0.0058	.1753	----	----	----	----	330	UNCH	
11600	----	----	---/*0.0200A	0.0300N	0.0228 - 0.0063	.1897	----	----	----	----	13	UNCH	
11700	----	----	---/0.0300A	0.0300N	0.0251 - 0.0067	.2049	----	----	----	----	1	UNCH	
12000	----	----	---/0.0300A	0.0400N	0.0329 - 0.0082	.2541	----	----	----	----	101	UNCH	
12300	----	----	---/0.0400A	0.0500N	0.0424 - 0.0097	.3087	----	----	----	----	10	UNCH	
12500	----	----	---/0.0500A	0.0600N	0.0496 - 0.0108	.3473	----	----	----	----	5	UNCH	
12700	----	----	---/0.0600A	0.0700N	0.0576 - 0.0120	.3874	----	----	----	----	30	UNCH	
13000	----	----	---/0.0700A	0.0900N	0.0712 - 0.0138	.4497	----	----	120	----	496 +	95	
13100	----	----	---/0.0700A	0.0900N	0.0761 - 0.0144	.4707	----	----	----	----	71	UNCH	
13200	----	----	---/0.0800A	0.1000N	0.0813 - 0.0150	.4918	----	----	----	----	2	UNCH	
13300	----	----	---/0.0900A	0.1000N	0.0867 - 0.0156	.5128	----	----	----	----	1	UNCH	
13500	----	----	----	0.1100N	0.0981 - 0.0167	.5546	----	----	----	----	1	UNCH	
13700	----	----	----	0.1300N	0.1103 - 0.0177	.5957	----	----	----	----	1	UNCH	
13800	----	----	----	0.1300N	0.1167 - 0.0182	.6158	----	----	----	----	1	UNCH	
14000	----	----	----	0.1500N	0.1300 - 0.0193	.6550	----	----	----	----	91	UNCH	
14200	----	----	----	0.1600N	0.1440 - 0.0203	.6924	----	----	----	----	1	UNCH	
14500	----	----	----	0.1900N	0.1664 - 0.0216	.7446	----	----	----	----	3	UNCH	
14600	----	----	----	0.2000N	0.1742 - 0.0220	.7612	----	----	----	----	1	UNCH	
14700	----	----	---/0.2000A	0.2000N	0.1821 - 0.0224	.7765	----	----	----	----	25	UNCH	
15100	----	----	----	0.2400N	0.2151 - 0.0240	.8331	----	----	----	----	36	UNCH	
15200	----	----	----	0.2500N	0.2237 - 0.0244	.8454	----	----	----	----	1	UNCH	
15300	----	----	----	0.2600N	0.2325 - 0.0246	.8564	----	----	----	----	95	UNCH	
15400	----	----	----	0.2700N	0.2413 - 0.0249	.8668	----	----	----	----	27	UNCH	
15500	----	----	----	0.2800N	0.2503 - 0.0250	.8772	----	----	----	----	8	UNCH	
15600	----	----	----	0.2800N	0.2593 - 0.0253	.8868	----	----	5	120	1433 +	100	
TOTAL													
NOV16													
9900	----	----	----	0.0100N	0.0070 - 0.0016	.0559	----	----	----	----	2	UNCH	
10000	----	----	----	0.0100N	0.0077 - 0.0019	.0610	----	----	----	----	10	UNCH	
10500	----	----	----	0.0200N	0.0127 - 0.0028	.0941	----	----	----	----	5	UNCH	
11800	----	----	---/0.0400A	0.0400N	0.0373 - 0.0067	.2302	----	----	----	----	2	UNCH	
12000	----	----	---/0.0500A	0.0500N	0.0430 - 0.0075	.2575	----	----	----	----	7	UNCH	
12500	----	----	---/0.0600A	0.0700N	0.0597 - 0.0096	.3312	----	----	----	----	2	UNCH	
12700	----	----	---/0.0700A	0.0800N	0.0675 - 0.0105	.3627	----	----	----	----	1	UNCH	
13000	----	----	---/0.0800A	0.0900N	0.0803 - 0.0120	.4115	----	----	----	----	11	UNCH	
13200	----	----	---/0.0900A	0.1000N	0.0897 - 0.0131	.4447	----	----	----	----	5	UNCH	
13500	----	----	---/0.1100A	0.1200N	0.1052 - 0.0146	.4950	----	----	----	----	2	UNCH	
13600	----	----	---/0.1100A	0.1300N	0.1107 - 0.0151	.5117	----	----	----	----	1	UNCH	
13700	----	----	---/0.1200A	0.1300N	0.1164 - 0.0155	.5283	----	----	----	----	1	UNCH	
13900	----	----	----	0.1400N	0.1282 - 0.0165	.5612	----	----	----	----	2	UNCH	
14000	----	----	----	0.1500N	0.1344 - 0.0169	.5776							

PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OH PUT NYMEX HEATING OIL (PHY) OPTIONS													
DEC16													
13700	----	----	----	----	0.1400N	0.1227 - 0.0139	.4859	----	----	----	----	21	UNCH
13800	----	----	----	----	0.1400N	0.1282 - 0.0143	.5001	----	----	----	----	1	UNCH
13900	----	----	----	----	0.1500N	0.1338 - 0.0148	.5142	----	----	----	----	58	UNCH
14000	----	----	----	----	0.1500N	0.1396 - 0.0151	.5282	----	----	----	----	551	UNCH
14100	----	----	----	----	0.1600N	0.1455 - 0.0155	.5422	----	----	----	----	3	UNCH
14200	----	----	----	----	0.1700N	0.1515 - 0.0160	.5562	----	----	----	----	3	UNCH
14500	----	----	----	----	0.1900N	0.1704 - 0.0171	.5973	----	----	----	----	151	UNCH
14700	----	----	----	----	0.2000N	0.1836 - 0.0179	.6242	----	----	----	----	4	UNCH
14900	----	----	----	----	0.2200N	0.1973 - 0.0187	.6501	----	----	----	----	15	UNCH
15000	----	----	----	----	0.2200N	0.2043 - 0.0191	.6627	----	----	----	----	857	UNCH
15200	----	----	----	----	0.2400N	0.2187 - 0.0198	.6875	----	----	----	----	25	UNCH
15300	----	----	----	----	0.2500N	0.2260 - 0.0203	.6997	----	----	----	----	4	UNCH
15400	----	----	----	----	0.2500N	0.2335 - 0.0208	.7115	----	----	----	----	3	UNCH
15500	----	----	----	----	0.2600N	0.2411 - 0.0213	.7231	----	----	----	----	101	UNCH
15600	----	----	----	----	0.2700N	0.2489 - 0.0216	.7341	----	----	----	----	17	UNCH
15700	----	----	----	----	0.2800N	0.2568 - 0.0219	.7445	----	----	----	----	1	UNCH
15800	----	----	----	----	0.2900N	0.2648 - 0.0223	.7549	----	----	----	----	103	UNCH
15900	----	----	----	----	0.3000N	0.2729 - 0.0225	.7650	----	----	----	----	1	UNCH
16000	----	----	----	----	0.3000N	0.2811 - 0.0228	.7748	----	----	----	----	231	UNCH
16500	----	----	----	----	0.3500N	0.3233 - 0.0240	.8193	----	----	----	----	5	UNCH
17000	----	----	----	----	0.3900N	0.3671 - 0.0254	.8570	----	----	----	----	5	UNCH
17100	----	----	----	----	0.4000N	0.3762 - 0.0255	.8630	----	----	----	----	25	UNCH
17200	----	----	----	----	0.4100N	0.3853 - 0.0257	.8691	----	----	----	----	200	UNCH
17400	----	----	----	----	0.4300N	0.4036 - 0.0260	.8806	----	----	----	----	4	UNCH
TOTAL												9948	
JAN17													
9900	----	----	----	----	0.0200N	0.0146 - 0.0038	.0812	----	----	----	----	2	UNCH
10000	----	----	----	----	0.0200N	0.0158 - 0.0040	.0869	----	----	----	----	30	UNCH
10100	----	----	----	----	0.0200N	0.0170 - 0.0043	.0926	----	----	----	----	6	UNCH
10500	----	----	----	----	0.0300N	0.0227 - 0.0053	.1185	----	----	----	----	9	UNCH
11000	----	----	----	----	0.0400N	0.0317 - 0.0067	.1567	----	----	----	----	6	UNCH
11800	----	----	----	----	0.0600N	0.0510 - 0.0094	.2307	----	----	----	----	2	UNCH
12000	----	----	----	----	0.0700N	0.0569 - 0.0101	.2516	----	----	----	----	8	UNCH
12400	----	----	----	----	0.0800N	0.0701 - 0.0116	.2956	----	----	----	----	15	UNCH
12500	----	----	----	----	0.0900N	0.0737 - 0.0120	.3071	----	----	----	----	14	UNCH
12700	----	----	----	----	0.0900N	0.0812 - 0.0127	.3304	----	----	----	----	2	UNCH
12900	----	----	----	----	0.1000N	0.0893 - 0.0134	.3544	----	----	----	----	1	UNCH
13000	----	----	----	----	0.1100N	0.0935 - 0.0138	.3666	----	----	----	----	64	UNCH
13400	----	----	----	----	0.1300N	0.1114 - 0.0153	.4161	----	----	----	----	6	UNCH
13600	----	----	----	----	0.1400N	0.1212 - 0.0162	.4412	----	----	----	----	23	UNCH
13700	0.1200	----	#0.1300B/*0.1	----	----	NEW	.4539	----	----	1	----	1	+
13900	----	----	----	----	0.1500N	0.1369 - 0.0174	.4791	----	----	----	----	7	UNCH
14000	0.1500	----	#0.1500/0.150	----	0.1600N	0.1424 - 0.0178	.4918	----	----	1	----	26	UNCH
14100	----	----	----	----	0.1700N	0.1480 - 0.0182	.5043	----	----	----	----	1	UNCH
14200	----	----	----	----	0.1700N	0.1538 - 0.0185	.5168	----	----	----	----	2	UNCH
14300	----	----	----	----	0.1800N	0.1597 - 0.0188	.5292	----	----	----	----	1	UNCH
14400	----	----	----	----	0.1800N	0.1657 - 0.0191	.5416	----	----	----	----	1	UNCH
14500	----	----	----	----	0.1900N	0.1718 - 0.0194	.5539	----	----	----	----	1	UNCH
14600	----	----	----	----	0.2000N	0.1780 - 0.0198	.5663	----	----	----	----	3	UNCH
14700	----	----	----	----	0.2000N	0.1843 - 0.0201	.5782	----	----	----	----	1	UNCH
14900	----	----	----	----	0.2200N	0.1973 - 0.0208	.6022	----	----	----	----	3	UNCH
15000	----	----	----	----	0.2300N	0.2040 - 0.0210	.6139	----	----	----	----	1	UNCH
15100	----	----	----	----	0.2300N	0.2108 - 0.0213	.6256	----	----	----	----	3	UNCH
15500	----	----	----	----	0.2600N	0.2389 - 0.0226	.6706	----	----	----	----	2	UNCH
15600	----	----	----	----	0.2700N	0.2462 - 0.0229	.6814	----	----	----	----	3	UNCH
15700	----	----	----	----	0.2800N	0.2535 - 0.0234	.6923	----	----	----	----	3	UNCH
15800	----	----	----	----	0.2800N	0.2612 - 0.0236	.7023	----	----	----	----	1	UNCH
16000	----	----	----	----	0.3000N	0.2767 - 0.0240	.7220	----	----	----	----	3	UNCH
TOTAL										2	----	251 +	1
FEB17													
9900	----	----	----	----	0.0200N	0.0192 - 0.0040	.0925	----	----	----	----	2	UNCH
10000	----	----	----	----	0.0200N	0.0206 - 0.0042	.0982	----	----	----	----	25	UNCH
10500	----	----	----	----	0.0300N	0.0285 - 0.0054	.1293	----	----	----	----	5	UNCH
11000	----	----	----	----	0.0500N	0.0384 - 0.0067	.1658	----	----	----	----	3	UNCH
11600	----	----	----	----	0.0600N	0.0533 - 0.0084	.2162	----	----	----	----	2	UNCH
11800	----	----	----	----	0.0700N	0.0590 - 0.0090	.2344	----	----	----	----	6	UNCH
12000	----	----	----	----	0.0700N	0.0651 - 0.0097	.2534	----	----	----	----	5	UNCH
12400	----	----	----	----	0.0900N	0.0787 - 0.0110	.2932	----	----	----	----	15	UNCH
12500	----	----	----	----	0.0900N	0.0824 - 0.0113	.3035	----	----	----	----	14	UNCH
12800	----	----	----	----	0.1100N	0.0940 - 0.0123	.3351	----	----	----	----	125	UNCH
12900	----	----	----	----	0.1100N	0.0981 - 0.0126	.3459	----	----	----	----	125	UNCH
13000	----	----	----	----	0.1200N	0.1023 - 0.0129	.3567	----	----	----	----	43	UNCH
13100	----	----	----	----	0.1200N	0.1066 - 0.0133	.3676	----	----	----	----	1	UNCH
13500	----	----	----	----	0.1400N	0.1249 - 0.0146	.4120	----	----	----	----	26	UNCH
13800	0.1400	----	#0.1400B/*0.1	----	----	NEW	.4457	----	----	1	----	1	+
13900	----	----	----	----	0.1600N	0.1451 - 0.0161	.4570	----	----	----	----	1	UNCH
14000	----	----	----	----	0.1700N	0.1504 - 0.0164	.4682	----	----	----	----	48	UNCH
14100	----	----	----	----	0.1700N	0.1559 - 0.0167	.4795	----	----	----	----	2	UNCH
14200	----	----	----	----	0.1800N	0.1615 - 0.0170	.4907	----	----	----	----	1	UNCH
14300	----	----	----	----	0.1800N	0.1672 - 0.0173	.5020	----	----	----	----	4	UNCH
14500	----	----	----	----	0.2000N	0.1789 - 0.0179	.5242	----	----	----	----	5	UNCH
14600	----	----	----	----	0.2000N	0.1849 - 0.0182	.5353	----	----	----	----	1	UNCH
14800	----	----	----	----	0.2200N	0.1972 - 0.0188	.5572	----	----	----	----	1	UNCH
15000	----	----	----	----	0.2300N	0.2099 - 0.0194	.5791	----	----	----	----	9	UNCH
15100	----	----	----	----	0.2400N	0.2164 - 0.0196	.5895	----	----	----	----	2	UNCH
15200	----	----	----	----	0.2400N	0.2230 - 0.0199	.6001	----	----	----	----	10	UNCH
15300	----	----	----	----	0.2500N	0.2297 - 0.0202	.6106	----	----	----	----	2	UNCH
15400	----	----	----	----	0.2600N	0.2365 - 0.0204	.6210	----	----	----	----	27	UNCH
15600	----	----	----	----	0.2700N	0.2504 - 0.0211	.6415	----	----	----	----	3	UNCH
15700	----	----	----	----	0.2800N	0.2574 - 0.0216	.6515	----	----	----	----	4	UNCH
15800													

BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016				PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY																		
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS																
APR17																		
12000	----	----	----	----	----	0.0900N		0.0801 - 0.0093	.2638	----	----	----	----		1	UNCH		
12500	----	----	----	----	----	0.1100N		0.0985 - 0.0106	.3086	----	----	----	----		1	UNCH		
13000	----	----	----	----	----	0.1300N		0.1193 - 0.0120	.3556	----	----	----	----		10	UNCH		
13700	----	----	----	----	----	0.1700N		0.1524 - 0.0139	.4235	----	----	----	----		1	UNCH		
14100	----	----	----	----	----	0.1900N		0.1734 - 0.0151	.4628	----	----	----	----		1	UNCH		
14500	----	----	----	----	----	0.2100N		0.1960 - 0.0161	.5018	----	----	----	----		3	UNCH		
15100	----	----	----	----	----	0.2500N		0.2326 - 0.0175	.5595	----	----	----	----		1	UNCH		
15200	----	----	----	----	----	0.2600N		0.2390 - 0.0178	.5689	----	----	----	----		1	UNCH		
15500	----	----	----	----	----	0.2800N		0.2587 - 0.0185	.5968	----	----	----	----		10	UNCH		
16100	----	----	----	----	----	0.3200N		0.3008 - 0.0203	.6497	----	----	----	----		1	UNCH		
TOTAL															59			
MAY17																		
9900	----	----	----	----	----	0.0400N		0.0315 - 0.0043	.1175	----	----	----	----		2	UNCH		
10000	----	----	----	----	----	0.0400N		0.0333 - 0.0044	.1231	----	----	----	----		27	UNCH		
11800	----	----	----	----	----	0.0900N		0.0780 - 0.0084	.2478	----	----	----	----		1	UNCH		
13000	----	----	----	----	----	0.1400N		0.1245 - 0.0116	.3523	----	----	----	----		10	UNCH		
13200	----	----	----	----	----	0.1500N		0.1336 - 0.0120	.3706	----	----	----	----		1	UNCH		
13500	----	----	----	----	----	0.1600N		0.1479 - 0.0128	.3983	----	----	----	----		1	UNCH		
14000	0.1700	----	----	#0.1700/*0.171	----	----		0.1736 NEW	.4449	----	----	1	----		1 +	1		
14100	----	----	----	----	----	0.1900N		0.1791 - 0.0146	.4541	----	----	----	----		4	UNCH		
15300	----	----	----	----	----	0.2700N		0.2523 - 0.0172	.5621	----	----	----	----		1	UNCH		
16500	----	----	----	----	----	0.3600N		0.3366 - 0.0196	.6618	----	----	----	----		5	UNCH		
TOTAL															53 +	1		
JUN17																		
9900	----	----	----	----	----	0.0400N		0.0354 - 0.0041	.1226	----	----	----	----		2	UNCH		
10000	----	----	----	----	----	0.0400N		0.0373 - 0.0042	.1281	----	----	----	----		22	UNCH		
12000	----	----	----	----	----	0.1000N		0.0899 - 0.0085	.2635	----	----	----	----		5	UNCH		
12500	----	----	----	----	----	0.1200N		0.1088 - 0.0096	.3044	----	----	----	----		4	UNCH		
13000	----	----	----	----	----	0.1400N		0.1298 - 0.0108	.3469	----	----	----	----		118	UNCH		
13800	----	----	----	----	----	0.1800N		0.1680 - 0.0126	.4169	----	----	----	----		3	UNCH		
14000	----	----	----	----	----	0.1900N		0.1784 - 0.0133	.4346	----	----	----	----		100	UNCH		
15000	----	----	----	----	----	0.2500N		0.2369 - 0.0155	.5213	----	----	----	----		8	UNCH		
15400	----	----	----	----	----	0.2800N		0.2626 - 0.0162	.5547	----	----	----	----		7	UNCH		
15700	----	----	----	----	----	0.3000N		0.2826 - 0.0168	.5797	----	----	----	----		1	UNCH		
16000	----	----	----	----	----	0.3200N		0.3032 - 0.0174	.6030	----	----	----	----		5	UNCH		
16500	----	----	----	----	----	0.3600N		0.3390 - 0.0182	.6413	----	----	----	----		10	UNCH		
TOTAL															285			
JUL17																		
9900	----	----	----	----	----	0.0400N		0.0334 - 0.0043	.1172	----	----	----	----		2	UNCH		
10000	----	----	----	----	----	0.0400N		0.0353 - 0.0045	.1226	----	----	----	----		22	UNCH		
13000	----	----	----	----	----	0.1400N		0.1290 - 0.0108	.3391	----	----	----	----		5	UNCH		
TOTAL															29			
AUG17																		
9900	----	----	----	----	----	0.0400N		0.0333 - 0.0038	.1148	----	----	----	----		2	UNCH		
10000	----	----	----	----	----	0.0400N		0.0352 - 0.0039	.1201	----	----	----	----		22	UNCH		
13000	----	----	----	----	----	0.1400N		0.1283 - 0.0098	.3309	----	----	----	----		13	UNCH		
15300	----	----	----	----	----	0.2700N		0.2515 - 0.0146	.5211	----	----	----	----		1	UNCH		
16500	----	----	----	----	----	0.3500N		0.3321 - 0.0167	.6143	----	----	----	----		10	UNCH		
17500	----	----	----	----	----	0.4200N		0.4065 - 0.0183	.6840	----	----	----	----		5	UNCH		
TOTAL															53			
SEP17																		
9900	----	----	----	----	----	0.0400N		0.0337 - 0.0038	.1131	----	----	----	----		2	UNCH		
13000	----	----	----	----	----	0.1400N		0.1272 - 0.0097	.3223	----	----	----	----		1	UNCH		
17000	----	----	----	----	----	0.3800N		0.3637 - 0.0172	.6353	----	----	----	----		5	UNCH		
TOTAL															8			
OCT17																		
9900	----	----	----	----	----	0.0400N		0.0343 - 0.0033	.1118	----	----	----	----		2	UNCH		
13000	----	----	----	----	----	0.1400N		0.1266 - 0.0086	.3143	----	----	----	----		1	UNCH		
16500	----	----	----	----	----	0.3400N		0.3236 - 0.0151	.5860	----	----	----	----		5	UNCH		
TOTAL															8			
NOV17																		
16500	----	----	----	----	----	0.3300N		0.3198 - 0.0145	.5733	----	----	----	----		5	UNCH		
17500	----	----	----	----	----	0.4100N		0.3910 - 0.0158	.6419	----	----	----	----		5	UNCH		
18000	----	----	----	----	----	0.4500N		0.4289 - 0.0166	.6734	----	----	----	----		15	UNCH		
TOTAL															25			
DEC17																		
13500	----	----	----	----	----	0.1600N		0.1474 - 0.0087	.3379	----	----	----	----		205	UNCH		
14500	----	----	----	----	----	0.2100N		0.1960 - 0.0104	.4137	----	----	----	----		40	UNCH		
17000	----	----	----	----	----	0.3700N		0.3513 - 0.0145	.5966	----	----	----	----		15	UNCH		
17500	----	----	----	----	----	0.4000N		0.3871 - 0.0151	.6300	----	----	----	----		20	UNCH		
TOTAL															280			
JAN18																		
17500	----	----	----	----	----	0.4000N		0.3832 - 0.0146	.6180	----	----	----	----		20	UNCH		
TOTAL															20			
FEB18																		
18000	----	----	----	----	----	0.4400N		0.4250 - 0.0153	.6346	----	----	----	----		5	UNCH		
TOTAL															5			
MAR18																		
18000	----	----	----	----	----	0.4400N		0.4276 - 0.0146	.6320	----	----	----	----		5	UNCH		
TOTAL															5			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS																
SEP16																		
1900	----	----	----	0.9500B/-	----	----	0.8300N		0.9388 + 0.1060	.9998	----	----	----	----		100	UNCH	
1950	----	----	----	0.9000B/-	----	----	0.7800N		0.8888 + 0.1060	.9996	----	----	----	----		22	UNCH	
2000	----	----	----	0.8500B/-	----	----	0.7300N		0.8389 + 0.1060	.9991	----	----	----	----		1050	UNCH	
2050	----	----	----	0.8000B/-	----	----	0.6800N		0.7890 + 0.1059	.9983	----	----	----	----		13	UNCH	
2100	----	----	----	0.7500B/-	----	----	0.6300N		0.7392 + 0.1059	.9967	----	----	----	----		550	UNCH	
2150	----	----	----	0.7000B/-	----	----	0.5800N		0.6894 + 0.1057	.9951	----	----	----	----		41	UNCH	
2200	----	----	----	0.6500B/-	----	----	0.5300N		0.6399 + 0.1054	.9913	----	----	----	----		16	UNCH	
2250	----	----	----	0.6000B/-	----	----	0.4900N		0.5906 + 0.1049	.9861	----	----	----	----		3782	UNCH	
2300	----	----	----	0.5500B/-	----	----	0.4400N		0.5417 + 0.1040	.9788	----	----	----	----		3286	UNCH	
2350	----	----	----	0.5000B/-	----	----	0.3900N		0.4933 + 0.1026	.9677	----	----	----	----		1550	UNCH	
2400	----	----	----	0.4600B/-	----	----	0.3500N		0.4456 + 0.1006	.9524	----	----	----	----		1300	UNCH	
2500	----	----	----	0.3600B/-	----	----	0.2600N		0.3537 + 0.0942	.9032	----	----	----	----		7584	UNCH	
2550	----	----	----	0.3300B/-	----	----	0.2200N		0.3100 + 0.0896	.8681	----	----	----	----		1280	UNCH	
2600	----	----	----	0.2900B/-	----	----	0.1800N		0.2684 + 0.0840	.8248	----	----	----	----		3763	UNCH	
2650	----	----	----	0.2500B/-	----	----	0.1500N		0.2295 + 0.0777	.7728	----	----	----	----		5439	UNCH	
2700	----	----	----	0.2100B/-	----	----	0.1200N		0.1934 + 0.0704	.7129	----	----	----	----		5432	UNCH	
2750	0.1200	----	----	0.1800B/0.1200	----	----	0.1000N		0.1606 + 0.0627	.6468	----	61	----	----	10682	-		
2800	0.0900	----	----	0.1500B/0.0900	----	----	0.0800N		0.1313 + 0.0547	.5760	----	73	50	----	3691	+		
2850	0.0700	----	----	0.1200B/0.0700	----	----	0.0600N		0.1056 + 0.0468	.5030	----	251	720	----	5111	+		
2900	0.0800	----	----	0.0900B/0.0800	----	----	0.0400N		0.0835 + 0.0391	.4303	----	779	200	----	6907	+		
2950	0.0600	----	----	0.0700/0.0500	----	----	0.0300N		0.0649 + 0.0320	.3604	----	792	500	----	3150	-		
3000	----	----	----	0.0600B/-	----	----	0.0200N		0.0497 + 0.0257	.2957	----	703	1350	----	25929	+		
3050	0.0300	----	----	0.0400/0.0300	----	----	0.0200N		0.0375 + 0.0203	.2378	----	489	800	----	3600	+		
3100	0.0200	----	----	0.0300/0.0200	----	----	0.0100N		0.0280 + 0.0158	.1879	----	265	1600	----	8202	+		
3140	----	----	----	0.0300B/-	----	----	0.0100N		0.0219 + 0.0126	.1534	----	----	----	----	2	UNCH		
3150	----	----	----	0.0300B/-	----	----	0.0100N		0.0206 + 0.0120	.1457	----	----	300	----	3172	UNCH		
3170	----	----	----	0.0200B/-	----	----	0.0100N		0.0181 + 0.0105	.1307	----	----	----	----	2	UNCH		
3200	----	----	----	0.0200B/-	----	----	0.0100N		0.0149 + 0.0086	.1108	----	551	----	----	7585	-		
3250	0.0100	----	----	0.0100/0.0100	----	----	0.0000N		0.0108 + 0.0063	.0836	----	100	1250	----	12177	-		
3300	----	----	----	0.0100B/-	----	----	0.0000N		0.0078 + 0.0045	.0625	----	----	----	----	1185	UNCH		
3350	----	----	----	0.0100B/-	----	----	0.0000N		0.0056 + 0.0032	.0463	----	----	----	----	512	UNCH		
3400	----	----	----	0.0100B/-	----	----	0.0000N		0.0040 + 0.0023	.0339	----	----	----	----	469	UNCH		

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS										
SEP16												
3450	----	----	0.0000B/----	----	0.0000N	0.0029 + 0.0017	.0251	----	----	----	----	375 UNCH
3500	----	----	0.0000B/----	----	0.0000N	0.0021 + 0.0012	.0185	----	----	----	----	17712 UNCH
3550	----	----	0.0000B/----	----	0.0000N	0.0015 + 0.0009	.0134	----	----	----	----	27 UNCH
3580	----	----	0.0000B/----	----	0.0000N	0.0012 + 0.0007	.0109	----	----	----	----	10 UNCH
3600	----	----	0.0000B/----	----	0.0000N	0.0010 + 0.0006	.0092	----	----	----	----	305 UNCH
3650	----	----	0.0000B/----	----	0.0000N	0.0007 + 0.0004	.0065	----	----	----	----	105 UNCH
3700	----	----	0.0000B/----	----	0.0000N	0.0005 + 0.0003	.0047	----	----	----	----	975 UNCH
3750	----	----	0.0000B/----	----	0.0000N	0.0004 + 0.0002	.0037	----	----	----	----	2185 UNCH
3800	----	----	0.0000B/----	----	0.0000N	0.0003 + 0.0002	.0028	----	----	----	----	325 UNCH
3850	----	----	0.0000B/----	----	0.0000N	0.0002 + 0.0001	.0019	----	----	----	----	125 UNCH
3900	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0010	----	----	----	----	334 UNCH
3950	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	210 UNCH
4000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	3318 UNCH
4030	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	5 UNCH
4050	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	375 UNCH
4100	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	195 UNCH
4150	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	665 UNCH
4170	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2 UNCH
4200	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	150 UNCH
4250	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1836 UNCH
4300	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	75 UNCH
4350	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	104 UNCH
4380	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	3 UNCH
4400	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	397 UNCH
4450	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	100 UNCH
4500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2230 UNCH
4580	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2 UNCH
4600	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	77 UNCH
4650	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	63 UNCH
4700	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	56 UNCH
4750	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2581 UNCH
4800	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	115 UNCH
4850	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	250 UNCH
5000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	3613 UNCH
5050	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1001 UNCH
5100	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1031 UNCH
5150	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1001 UNCH
5250	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1040 UNCH
5290	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	22 UNCH
5350	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100 UNCH
5500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1231 UNCH
5550	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	50 UNCH
5700	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	85 UNCH
5750	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	595 UNCH
5800	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	165 UNCH
5850	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	16 UNCH
5900	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	70 UNCH
6000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	4030 UNCH
6100	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
6150	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	75 UNCH
6200	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	15 UNCH
6250	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	157 UNCH
6350	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	50 UNCH
6400	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	195 UNCH
6500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2140 UNCH
6750	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
6800	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
7000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	4235 UNCH
7150	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	150 UNCH
7200	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25 UNCH
7250	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	700 UNCH
7500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1050 UNCH
7750	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	263 UNCH
8000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1340 UNCH
8500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	350 UNCH
9000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2050 UNCH
10000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2475 UNCH
10500	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	300 UNCH
11000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200 UNCH
12000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	850 UNCH
13000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	850 UNCH
15000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	225 UNCH
15750	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1 UNCH
16000	----	----	0.0000B/----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	800 UNCH
TOTAL										4064	6770	195792 + 569
OCT16												
1900	----	----	0.9000B/----	----	0.8900N	0.9826 + 0.0975	.9894	----	----	----	----	100 UNCH
2000	----	----	0.8000B/----	----	0.7900N	0.8845 + 0.0970	.9811	----	----	----	----	1400 UNCH
2100	----	----	0.7500B/----	----	0.6900N	0.7876 + 0.0961	.9687	----	----	----	----	350 UNCH
2150	----	----	0.7100B/----	----	0.6400N	0.7397 + 0.0953	.9598	----	----	----	----	130 UNCH
2200	----	----	0.6600B/----	----	0.6000N	0.6924 + 0.0944	.9494	----	----	----	----	10000 UNCH
2250	----	----	0.6100B/----	----	0.5500N	0.6457 + 0.0932	.9367	----	----	----	----	13385 UNCH
2300	----	----	0.5700B/----	----	0.5100N	0.5998 + 0.0918	.9217	----	----	----	----	1181 UNCH
2350	----	----	0.5200B/----	----	0.4600N	0.5547 + 0.0899	.9039	----	----	----	----	730 UNCH
2400	----	----	0.4800B/----	----	0.4200N	0.5108 + 0.0878	.8829	----	----	----	----	1280 UNCH
2450	----	----	0.4400B/----	----	0.3800N	0.4681 + 0.0854	.8590	----	----	----	----	1053 UNCH
2500	----	----	0.4000B/----	----	0.3400N	0.4268 + 0.0827	.8316	----	----	----	----	9716 UNCH
2550	----	----	0.3600B/----	----	0.3100N	0.3870 + 0.0794	.8009	----	----	----	----	335 UNCH
2600	----	----	0.3300B/----	----	0.2700N	0.3491 + 0.0760	.7670	----	----	----	----	871 UNCH
2650	----	----	0.2900B/----	----	0.2400N	0.3130 + 0.0721	.7300	----	5	----	----	3062 UNCH
2700	----	----	0.2600B/----	----	0.2100N	0.2789 + 0.0678	.6902	----	----	----	----	2623 UNCH
2750	----	----	0.2300B/----	----	0.1800N	0.2469 + 0.0631	.6480	----				



PRELIMINARY



PG63 BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL OCT16				NYMEX NATURAL GAS (EURO) OPTS										
4300	----	----	----	----	----	0.0000N		0.0009 + 0.0005	.0060	----	----	----	----	75 UNCH
4350	----	----	----	----	----	0.0000N		0.0008 + 0.0005	.0053	----	----	----	----	79 UNCH
4380	----	----	----	----	----	0.0000N		0.0007 + 0.0004	.0047	----	----	----	----	3 UNCH
4400	----	----	----	----	----	0.0000N		0.0006 + 0.0004	.0041	----	----	----	----	312 UNCH
4450	----	----	----	----	----	0.0000N		0.0005 + 0.0003	.0034	----	----	----	----	100 UNCH
4500	----	----	----	----	----	0.0000N		0.0004 + 0.0003	.0028	----	----	----	----	5995 UNCH
4550	----	----	----	----	----	0.0000N		0.0004 + 0.0003	.0027	----	----	----	----	35 UNCH
4580	----	----	----	----	----	0.0000N		0.0003 + 0.0002	.0021	----	----	----	----	2 UNCH
4600	----	----	----	----	----	0.0000N		0.0002 + 0.0001	.0014	----	----	----	----	63 UNCH
4650	----	----	----	----	----	0.0000N		0.0002 + 0.0001	.0014	----	----	----	----	56 UNCH
4700	----	----	----	----	----	0.0000N		0.0002 + 0.0001	.0007	----	----	----	----	3015 UNCH
4750	----	----	----	----	----	0.0000N		0.0001 UNCH	.0006	----	----	----	----	115 UNCH
4800	----	----	----	----	----	0.0000N		0.0001 UNCH	.0006	----	----	----	----	250 UNCH
4850	----	----	----	----	----	0.0000N		0.0001 UNCH	.0003	----	----	----	----	6150 UNCH
5000	----	----	----	----	----	0.0000N		0.0001 UNCH	.0002	----	----	----	----	1001 UNCH
5050	----	----	----	----	----	0.0000N		0.0001 UNCH	.0001	----	----	----	----	1031 UNCH
5100	----	----	----	----	----	0.0000N		0.0001 UNCH	.0001	----	----	----	----	1001 UNCH
5150	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	940 UNCH
5250	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	22 UNCH
5290	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	14 UNCH
5350	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	1405 UNCH
5500	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	50 UNCH
5550	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	85 UNCH
5700	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	595 UNCH
5750	----	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	165 UNCH
5800	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	16 UNCH
5850	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	70 UNCH
5900	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	3237 UNCH
6000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	25 UNCH
6100	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	75 UNCH
6150	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	15 UNCH
6200	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	157 UNCH
6250	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	50 UNCH
6350	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	195 UNCH
6400	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1365 UNCH
6500	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	150 UNCH
6750	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	200 UNCH
6800	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	2055 UNCH
7000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	150 UNCH
7150	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	25 UNCH
7200	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	900 UNCH
7250	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1050 UNCH
7500	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	263 UNCH
7750	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1340 UNCH
8000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	350 UNCH
8500	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1600 UNCH
9000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1975 UNCH
10000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	300 UNCH
10500	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	200 UNCH
11000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	950 UNCH
12000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	100 UNCH
13000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	100 UNCH
14000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	225 UNCH
15000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	1 UNCH
15750	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	----	----	800 UNCH
16000	----	----	----	----	----	0.0000N		0.0001 UNCH	----	----	----	2502	1300	209633 + 147
TOTAL														
NOV16														
2250	----	----	----	0.8100B/----	----	0.7100N		0.8004 + 0.0858	.9416	----	----	----	----	38 UNCH
2300	----	----	----	0.7600B/----	----	0.6700N		0.7543 + 0.0846	.9300	----	----	----	----	28 UNCH
2350	----	----	----	0.7100B/----	----	0.6300N		0.7089 + 0.0833	.9165	----	----	----	----	100 UNCH
2400	----	----	----	0.6700B/----	----	0.5800N		0.6643 + 0.0817	.9013	----	----	----	----	50 UNCH
2450	----	----	----	0.6300B/----	----	0.5400N		0.6207 + 0.0799	.8839	----	----	----	----	12 UNCH
2500	----	----	----	0.5900B/----	----	0.5000N		0.5782 + 0.0779	.8640	----	----	----	----	4081 UNCH
2550	----	----	----	0.5500B/----	----	0.4600N		0.5371 + 0.0758	.8420	----	----	----	----	580 UNCH
2600	----	----	----	0.5100B/----	----	0.4200N		0.4972 + 0.0732	.8177	----	----	----	----	663 UNCH
2650	----	----	----	0.4700B/----	----	0.3900N		0.4588 + 0.0705	.7912	----	----	----	----	854 UNCH
2700	----	----	----	0.4300B/----	----	0.3500N		0.4219 + 0.0675	.7628	----	----	----	----	735 UNCH
2750	----	----	----	0.4000B/----	----	0.3200N		0.3866 + 0.0644	.7325	----	----	----	----	8188 UNCH
2800	----	----	----	0.3600B/----	----	0.2900N		0.3530 + 0.0611	.7005	----	----	----	----	195 UNCH
2860	----	----	----	0.2700B/----	----	0.2600N		0.3151 + 0.0572	.6602	----	----	----	----	5 UNCH
2900	----	----	----	0.3000B/----	----	0.2400N		0.2912 + 0.0544	.6323	----	----	----	----	598 UNCH
2950	----	----	----	0.2700B/----	----	0.2100N		0.2630 + 0.0508	.5968	----	----	----	----	775 UNCH
2990	----	----	----	0.2000B/----	----	0.1900N		0.2418 + 0.0480	.5679	----	----	----	----	5 UNCH
3000	----	----	----	0.2500B/----	----	0.1900N		0.2367 + 0.0473	.5607	----	----	----	----	14140 UNCH
3050	----	----	----	0.2200B/----	----	0.1700N		0.2125 + 0.0440	.5244	----	----	----	300	455 + 300
3100	----	----	----	0.2000B/----	----	0.1500N		0.1900 + 0.0407	.4882	----	----	----	----	1801 UNCH
3140	----	----	----	0.1800B/----	----	0.1400N		0.1734 + 0.0381	.4597	----	----	----	----	2 UNCH
3150	----	----	----	0.1800B/----	----	0.1300N		0.1694 + 0.0374	.4526	----	----	----	----	915 UNCH
3170	----	----	----	0.1700B/----	----	0.1300N		0.1616 + 0.0360	.4385	----	----	----	----	2 UNCH
3200	----	----	----	0.1600B/----	----	0.1200N		0.1505 + 0.0340	.4177	----	----	----	200	1121 + 200
3250	----	----	----	0.1400B/----	----	0.1000N		0.1334 + 0.0307	.3839	----	----	----	600	11726 UNCH
3280	----	----	----	0.1300B/----	----	0.1000N		0.1240 + 0.0289	.3643	----	----	----	----	5 UNCH
3300	----	----	----	0.1200B/----	----	0.0900N		0.1180 + 0.0278	.3515	----	----	----	----	2300 UNCH
3350	----	----	----	0.1100B/----	----	0.0800N		0.1041 + 0.0250	.3206	----	----	----	----	365 UNCH
3400	0.0900	----	----	0.1000B/0.0900	----	0.0700N		0.0916 + 0.0225	.2913	----	----	25	----	734 + 25
3500	----	----	----	0.0700B/----	----	0.0500N		0.0704 + 0.0178	.2379	----	----	----	----	10491 UNCH
3550	----	----	----	0.0700B/----	----	0.0500N		0.0616 + 0.0158	.2141	----	----	----	----	45 UNCH
3600	----	----	----	0.0600B/----	----	0.0400N		0.0540 + 0.0142	.1925	----	----	----	200	1962 + 200
3650	----	----	----	0.0500B/----	----	0.0300N		0.0473 + 0.0128	.1727	----	----	----	----	143 UNCH
3700	----	----	----	0.0400B/----	----	0.0300N		0.0413 + 0.0114	.1544	----	----	----	----	170 UNCH
3750	----	----	----	0.0400B/----	----	0.0300N		0.0361 + 0.0102	.1380	----	----	----	250	5489 + 250
3800	----	----	----	0.0300B/----	----	0.0200N		0.0315 + 0.0090	.1230	----	----	----	----	1612 UNCH
3850	----	----	----	0.0300B/----	----	0.0200N		0.0275 + 0.0080	.1095	----	----	----	----	190 UNCH
3900	----	----	----	0.0200B/----	----	0.0200N		0.0239 + 0.0070	.0971	----	----	----	----	176 UNCH
3950	----	----	----	0.0200B/----	----	0.0100N		0.0209 + 0.0062	.0864	----	----	----	----	76 UNCH
4000	0.0200	----	----	0.0200/0.0200	----	0.0100N		0.0182 + 0.0055	.0766	----	----	11	----	9597 - 11
4030	----	----	----	0.0200B/----	----	0.0100N		0.0167 + 0.0050	.0710	----	----	----	----	5 UNCH
4050	----	----	----	0.0200B/----	----	0.0100N		0.0158 + 0.0047	.0677	----	----	----	----	30 UNCH
4100	----	----	----	0.0100B/----	----	0.0100N		0.0138 + 0.0042	.0600	----	----	----	----	200 UNCH
4150	----	----	----	0.0100B/----	----	0.0100N		0.0121 + 0.0037	.0533	----	----	----	----	30 UNCH
4170	----	----	----	0.0100B/----	----	0.0100N		0.0114 + 0.0035	.0506	----	----	----	----	2 UNCH
4200	----	----	----	0.0100B/----	----	0.0100N		0.0105 + 0.0032	.0470	----	----	----	----	269 UNCH
4250	----	----	----	0.0100B/----	----	0.0100N		0.0092 + 0.0028	.0417	----	----	----	250	4281 UNCH
4300	----	----	----	0.0100B/----	----	0.0100N		0.0080 + 0.0024	.0367	----	----	----	----	120 UNCH
4350	----	----	----	0.0100B/----	----	0.0000N		0.0070 + 0.0022	.0325	----	----	----	----	104 UNCH
4380	----	----	----	0.0100B/----	----	0.0000N		0.0065 + 0.0020	.0304	----	----	----	----	3 UNCH
4400	----	----	----	0.0100B/----	----	0.0000N		0.0062 + 0.0020	.0291	----	----	----	----	311 UNCH
4450	----	----	----	0.0100B/----	----	0.00								

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
LN	CALL	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETTL.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
NOV16															
5800	----	----	----	----	----	0.0000N	0.0001 UNCH	.0006	----	----	----	----	165	UNCH	
5850	----	----	----	----	----	0.0000N	0.0001 UNCH	.0005	----	----	----	----	16	UNCH	
5900	----	----	----	----	----	0.0000N	0.0001 UNCH	.0004	----	----	----	----	70	UNCH	
6000	----	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	1912	UNCH	
6100	----	----	----	----	----	0.0000N	0.0001 UNCH	.0002	----	----	----	----	25	UNCH	
6200	----	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	15	UNCH	
6250	----	----	----	----	----	0.0000N	0.0001 UNCH	.0001	----	----	----	----	157	UNCH	
6400	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	195	UNCH	
6500	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2045	UNCH	
6750	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	150	UNCH	
7000	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	1870	UNCH	
7150	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	150	UNCH	
7200	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	25	UNCH	
7250	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	400	UNCH	
7500	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1275	UNCH	
7750	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	263	UNCH	
8000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1570	UNCH	
8500	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	350	UNCH	
9000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	1575	UNCH	
10000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	2625	UNCH	
10500	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	300	UNCH	
11000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200	UNCH	
12000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100	UNCH	
13000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	100	UNCH	
15000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	25	UNCH	
16000	----	----	----	----	----	0.0000N	0.0001 UNCH	----	----	----	----	----	200	UNCH	
TOTAL											36	1800	119067 +	964	
DEC16															
1500	----	----	----	1.7700B/	----	1.7000N	1.7738 + 0.0768	.9995	----	----	----	----	10000	UNCH	
2250	----	----	----	1.0300B/	----	0.9600N	1.0369 + 0.0747	.9627	----	----	----	----	38	UNCH	
2300	----	----	----	0.9800B/	----	0.9200N	0.9897 + 0.0742	.9550	----	----	----	----	25	UNCH	
2400	----	----	----	0.8900B/	----	0.8200N	0.8968 + 0.0731	.9366	----	----	----	----	225	UNCH	
2500	----	----	----	0.8000B/	----	0.7400N	0.8064 + 0.0711	.9132	----	----	----	----	383	UNCH	
2550	----	----	----	0.7600B/	----	0.6900N	0.7625 + 0.0698	.8989	----	----	----	----	480	UNCH	
2600	----	----	----	0.7100B/	----	0.6500N	0.7197 + 0.0685	.8829	----	----	----	----	212	UNCH	
2650	----	----	----	0.6700B/	----	0.6100N	0.6779 + 0.0669	.8653	----	----	----	----	192	UNCH	
2700	----	----	----	0.6300B/	----	0.5700N	0.6373 + 0.0653	.8460	----	----	----	----	830	UNCH	
2750	----	----	----	0.5900B/	----	0.5300N	0.5979 + 0.0636	.8253	----	----	----	----	3075	UNCH	
2800	----	----	----	0.5500B/	----	0.5000N	0.5599 + 0.0620	.8029	----	----	----	----	242	UNCH	
2850	----	----	----	0.5200B/	----	0.4600N	0.5232 + 0.0603	.7791	----	----	----	----	3	UNCH	
2860	----	----	----	----	----	0.4600N	0.5161 + 0.0600	.7746	----	----	----	----	5	UNCH	
2900	----	----	----	0.4800B/	----	0.4300N	0.4880 + 0.0584	.7540	----	----	----	----	1247	UNCH	
2950	----	----	----	0.4500B/	----	0.4000N	0.4542 + 0.0561	.7278	----	----	----	----	200	UNCH	
2990	----	----	----	----	----	0.3700N	0.4283 + 0.0541	.7063	----	----	----	----	5	UNCH	
3000	----	----	----	0.4100B/	----	0.3700N	0.4219 + 0.0536	.7007	----	----	----	----	10326	UNCH	
3050	----	----	----	0.3800B/	----	0.3400N	0.3912 + 0.0511	.6727	----	----	----	----	125	UNCH	
3100	----	----	----	0.3500B/	----	0.3100N	0.3620 + 0.0486	.6441	----	----	----	----	488	UNCH	
3140	----	----	----	0.3000B/	----	0.2900N	0.3398 + 0.0466	.6209	----	----	----	----	2	UNCH	
3150	----	----	----	0.3300B/	----	0.2900N	0.3344 + 0.0461	.6151	----	----	----	----	381	UNCH	
3170	----	----	----	0.2900B/	----	0.2800N	0.3237 + 0.0450	.6034	----	----	----	----	2	UNCH	
3200	----	----	----	0.3100B/	----	0.2600N	0.3083 + 0.0436	.5858	----	----	----	----	2168	UNCH	
3250	----	----	----	0.2900B/	----	0.2400N	0.2837 + 0.0410	.5565	----	----	----	----	7463	UNCH	
3260	----	----	----	0.2500B/	----	0.2400N	0.2790 + 0.0405	.5506	----	----	----	----	3	UNCH	
3280	----	----	----	0.2400B/	----	0.2300N	0.2698 + 0.0395	.5389	----	----	----	----	5	UNCH	
3300	----	----	----	0.2600B/	----	0.2200N	0.2608 + 0.0386	.5272	----	----	----	----	283	UNCH	
3350	----	----	----	0.2400B/	----	0.2000N	0.2394 + 0.0363	.4984	----	----	----	----	52	UNCH	
3400	----	----	----	0.2200B/	----	0.1900N	0.2195 + 0.0341	.4700	----	----	----	----	295	UNCH	
3450	----	----	----	0.2000B/	----	0.1700N	0.2009 + 0.0319	.4422	----	----	----	----	266	UNCH	
3500	----	----	----	0.1900B/	----	0.1500N	0.1838 + 0.0300	.4152	----	----	----	100	12355	UNCH	
3550	----	----	----	0.1700B/	----	0.1400N	0.1679 + 0.0279	.3891	----	----	----	----	7	UNCH	
3600	----	----	----	0.1500B/	----	0.1300N	0.1532 + 0.0257	.3639	----	----	----	----	1300	UNCH	
3650	----	----	----	0.1400B/	----	0.1200N	0.1397 + 0.0236	.3397	----	----	----	----	120	UNCH	
3700	----	----	----	0.1300B/	----	0.1100N	0.1275 + 0.0217	.3168	----	----	----	----	150	UNCH	
3750	----	----	----	0.1200B/	----	0.1000N	0.1164 + 0.0200	.2952	----	----	1000	----	7708 +	500	UNCH
3800	----	----	----	0.1100B/	----	0.0900N	0.1063 + 0.0185	.2748	----	----	----	----	100	UNCH	
3850	----	----	----	0.1000B/	----	0.0800N	0.0971 + 0.0171	.2556	----	----	----	----	125	UNCH	
3900	----	----	----	0.0900B/	----	0.0700N	0.0886 + 0.0157	.2374	----	----	----	----	167	UNCH	
3950	----	----	----	0.0800B/	----	0.0700N	0.0808 + 0.0143	.2202	----	----	----	----	50	UNCH	
4000	----	----	----	0.0700B/	----	0.0600N	0.0737 + 0.0130	.2042	----	----	----	----	17299	UNCH	
4030	----	----	----	0.0700B/	----	0.0600N	0.0697 + 0.0122	.1950	----	----	----	----	5	UNCH	
4050	----	----	----	0.0700B/	----	0.0600N	0.0672 + 0.0118	.1891	----	----	----	----	35	UNCH	
4100	----	----	----	0.0600B/	----	0.0500N	0.0613 + 0.0107	.1751	----	----	----	----	1591	UNCH	
4150	----	----	----	0.0600B/	----	0.0500N	0.0560 + 0.0098	.1622	----	----	----	----	593	UNCH	
4170	----	----	----	0.0500B/	----	0.0400N	0.0540 + 0.0095	.1573	----	----	----	----	2	UNCH	
4200	----	----	----	0.0500B/	----	0.0400N	0.0511 + 0.0089	.1501	----	----	----	----	192	UNCH	
4250	----	----	----	0.0500B/	----	0.0400N	0.0467 + 0.0082	.1389	----	----	----	----	2966	UNCH	
4300	----	----	----	0.0400B/	----	0.0400N	0.0428 + 0.0076	.1287	----	----	----	----	149	UNCH	
4350	----	----	----	0.0400B/	----	0.0300N	0.0392 + 0.0070	.1192	----	----	----	----	104	UNCH	

PRELIMINARY

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL				NYMEX NATURAL GAS (EURO) OPTS											
JAN17															
2500	----	----	----	0.9100B/----	----	0.8600N	0.9301 + 0.0719	.9105	----	----	----	----	----	135	UNCH
2600	----	----	----	0.8300B/----	----	0.7700N	0.8450 + 0.0701	.8833	----	----	----	----	----	53	UNCH
2650	----	----	----	0.7900B/----	----	0.7400N	0.8039 + 0.0689	.8681	----	----	----	----	----	452	UNCH
2700	----	----	----	0.7500B/----	----	0.7000N	0.7640 + 0.0675	.8516	----	----	----	----	----	550	UNCH
2750	----	----	----	0.7100B/----	----	0.6600N	0.7252 + 0.0660	.8339	----	----	----	----	----	3501	UNCH
2800	----	----	----	0.6700B/----	----	0.6200N	0.6877 + 0.0646	.8151	----	----	----	----	----	527	UNCH
2850	----	----	----	0.6400B/----	----	0.5900N	0.6514 + 0.0630	.7954	----	----	----	----	----	375	UNCH
2900	----	----	----	0.6000B/----	----	0.5600N	0.6164 + 0.0613	.7749	----	----	----	----	----	1597	UNCH
3000	----	----	----	0.5300B/----	----	0.4900N	0.5501 + 0.0578	.7317	----	----	----	----	----	7787	UNCH
3050	----	----	----	0.5000B/----	----	0.4600N	0.5189 + 0.0559	.7093	----	----	----	----	----	380	UNCH
3100	----	----	----	0.4700B/----	----	0.4400N	0.4890 + 0.0538	.6864	----	----	----	----	----	662	UNCH
3120	----	----	----	----	----	0.4200N	0.4775 + 0.0530	.6773	----	----	----	----	----	5	UNCH
3130	----	----	----	----	----	0.4200N	0.4718 + 0.0525	.6726	----	----	----	----	----	3	UNCH
3150	----	----	----	0.4500B/----	----	0.4100N	0.4606 + 0.0517	.6632	----	----	----	----	----	925	UNCH
3200	----	----	----	0.4200B/----	----	0.3800N	0.4335 + 0.0496	.6398	----	----	----	----	----	555	UNCH
3220	----	----	----	0.3800B/----	----	0.3700N	0.4231 + 0.0488	.6304	----	----	----	----	----	13	UNCH
3250	----	----	----	0.4100B/----	----	0.3600N	0.4078 + 0.0475	.6163	----	----	----	----	----	5550	UNCH
3260	----	----	----	0.3600B/----	----	0.3600N	0.4029 + 0.0472	.6116	----	----	----	----	----	3	UNCH
3280	----	----	----	0.3500B/----	----	0.3500N	0.3931 + 0.0463	.6022	----	----	----	----	----	5	UNCH
3300	----	----	----	0.3900B/----	----	0.3400N	0.3835 + 0.0455	.5929	----	----	----	----	43	1521 -	43
3350	----	----	----	0.3600B/----	----	0.3200N	0.3604 + 0.0435	.5696	----	----	----	----	----	705	UNCH
3390	----	----	----	0.3100B/----	----	0.3000N	0.3428 + 0.0419	.5511	----	----	----	----	----	4	UNCH
3400	----	----	----	0.3400B/----	----	0.3000N	0.3385 + 0.0415	.5465	----	----	----	----	----	240	UNCH
3500	----	----	----	0.3000B/----	----	0.2600N	0.2986 + 0.0377	.5015	----	----	----	----	----	12087	UNCH
3550	----	----	----	0.2800B/----	----	0.2400N	0.2806 + 0.0361	.4798	----	----	----	----	----	32	UNCH
3590	----	----	----	0.2600B/----	----	0.2300N	0.2669 + 0.0348	.4629	----	----	----	----	----	13	UNCH
3600	----	----	----	0.2700B/----	----	0.2300N	0.2636 + 0.0345	.4587	----	----	----	----	----	1025	UNCH
3700	----	----	----	0.2300B/----	----	0.2000N	0.2328 + 0.0315	.4183	----	----	----	----	----	251	UNCH
3750	----	----	----	0.2200B/----	----	0.1900N	0.2188 + 0.0300	.3991	----	----	----	----	100	6483 +	3
3800	----	----	----	0.2100B/----	----	0.1800N	0.2057 + 0.0287	.3807	----	----	----	----	----	107	UNCH
3850	----	----	----	0.1900B/----	----	0.1700N	0.1934 + 0.0273	.3629	----	----	----	----	100	305 +	100
4000	----	----	----	0.1600B/----	----	0.1400N	0.1612 + 0.0233	.3139	----	----	----	----	443	22801 +	157
4050	----	----	----	0.1500B/----	----	0.1300N	0.1518 + 0.0220	.2989	----	----	----	----	----	25	UNCH
4100	----	----	----	0.1400B/----	----	0.1200N	0.1431 + 0.0209	.2847	----	----	----	----	----	118	UNCH
4140	----	----	----	0.1300B/----	----	0.1200N	0.1364 + 0.0199	.2737	----	----	----	----	----	4	UNCH
4150	----	----	----	0.1300B/----	----	0.1200N	0.1348 + 0.0196	.2711	----	----	----	----	----	229	UNCH
4200	----	----	----	0.1300B/----	----	0.1100N	0.1271 + 0.0185	.2581	----	----	----	----	----	60	UNCH
4250	----	----	----	0.1200B/----	----	0.1000N	0.1199 + 0.0175	.2458	----	----	----	----	200	4010	UNCH
4300	----	----	----	0.1100B/----	----	0.1000N	0.1131 + 0.0166	.2340	----	----	----	----	----	120	UNCH
4350	----	----	----	0.1100B/----	----	0.0900N	0.1068 + 0.0157	.2229	----	----	----	----	----	160	UNCH
4400	----	----	----	0.1000B/----	----	0.0900N	0.1009 + 0.0149	.2123	----	----	----	----	----	5	UNCH
4450	----	----	----	0.1000B/----	----	0.0800N	0.0953 + 0.0140	.2021	----	----	----	----	----	75	UNCH
4480	----	----	----	0.0900B/----	----	0.0800N	0.0922 + 0.0136	.1964	----	----	----	----	----	5	UNCH
4500	----	----	----	0.0900B/----	----	0.0800N	0.0901 + 0.0132	.1926	----	----	----	----	50	9109	UNCH
4550	----	----	----	0.0900B/----	----	0.0700N	0.0853 + 0.0126	.1836	----	----	----	----	----	25	UNCH
4600	----	----	----	0.0800B/----	----	0.0700N	0.0807 + 0.0119	.1749	----	----	----	----	----	325	UNCH
4650	----	----	----	0.0800B/----	----	0.0700N	0.0764 + 0.0112	.1667	----	----	----	----	----	118	UNCH
4700	----	----	----	0.0700B/----	----	0.0600N	0.0724 + 0.0107	.1590	----	----	----	----	----	25	UNCH
4750	----	----	----	0.0700B/----	----	0.0600N	0.0686 + 0.0101	.1516	----	----	----	----	----	2005	UNCH
4800	----	----	----	0.0700B/----	----	0.0600N	0.0651 + 0.0097	.1446	----	----	----	----	----	142	UNCH
4850	----	----	----	0.0600B/----	----	0.0500N	0.0618 + 0.0092	.1380	----	----	----	----	----	6	UNCH
4950	----	----	----	0.0600B/----	----	0.0500N	0.0558 + 0.0084	.1259	----	----	----	----	----	6	UNCH
5000	----	----	----	0.0500B/----	----	0.0500N	0.0531 + 0.0081	.1203	----	----	----	50	15642	UNCH	
5250	----	----	----	0.0400B/----	----	0.0300N	0.0414 + 0.0066	.0960	----	----	----	----	----	913	UNCH
5500	----	----	----	0.0300B/----	----	0.0300N	0.0324 + 0.0053	.0767	----	----	----	----	----	2777	UNCH
5550	----	----	----	0.0300B/----	----	0.0300N	0.0309 + 0.0051	.0734	----	----	----	----	----	7	UNCH
5750	----	----	----	0.0300B/----	----	0.0200N	0.0258 + 0.0043	.0620	----	----	----	----	----	200	UNCH
6000	----	----	----	0.0200B/----	----	0.0200N	0.0208 + 0.0036	.0507	----	----	----	2500	11600 +	2150	UNCH
6250	----	----	----	0.0200B/----	----	0.0100N	0.0167 + 0.0031	.0413	----	----	----	----	----	25	UNCH
6500	----	----	----	0.0100B/----	----	0.0100N	0.0132 + 0.0024	.0332	----	----	----	2500	13195 +	2250	UNCH
6600	----	----	----	0.0100B/----	----	0.0100N	0.0121 + 0.0022	.0306	----	----	----	----	----	200	UNCH
6750	----	----	----	0.0100B/----	----	0.0100N	0.0106 + 0.0019	.0270	----	----	----	----	----	62	UNCH
6850	0.0100	----	----	#0.0100B/----	----	0.0100N	0.0097 + 0.0017	.0249	----	----	----	----	----	5	UNCH
6950	----	----	----	#0.0100/0.0100	----	0.0100N	0.0089 + 0.0015	.0230	----	----	----	11	----	16 +	11
7000	----	----	----	----	----	0.0100N	0.0086 + 0.0015	.0222	----	----	----	----	----	2420	UNCH
7500	----	----	----	----	----	0.0000N	0.0057 + 0.0009	.0150	----	----	----	----	----	100	UNCH
8000	----	----	----	----	----	0.0000N	0.0039 + 0.0006	.0105	----	----	----	----	----	980	UNCH
8500	----	----	----	----	----	0.0000N	0.0027 + 0.0004	.0074	----	----	----	----	----	300	UNCH
9000	----	----	----	----	----	0.0000N	0.001								

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE		GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY RANGE		OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST
LN CALL					NYMEX NATURAL GAS (EURO) OPTS													
FEB17																		
4650	----	----	----		#0.1100B/----	----			0.1000N		0.1127 + 0.0129	.2079	----	----	----	----		100
4700	----	----	----		#0.1100B/----	----			0.1000N		0.1078 + 0.0124	.2000	----	----	----	----		25
4750	----	----	----		#0.1000B/----	----			0.0900N		0.1032 + 0.0121	.1925	----	----	----	----		3270
4800	----	----	----		#0.1000B/----	----			0.0900N		0.0988 + 0.0117	.1853	----	----	----	----		325
4850	----	----	----		#0.0900B/----	----			0.0800N		0.0947 + 0.0114	.1785	----	----	----	----		4
5000	----	----	----		#0.0800B/----	----			0.0700N		0.0838 + 0.0107	.1599	----	----	----	650	12240 +	175
5250	----	----	----		#0.0700B/----	----			0.0600N		0.0688 + 0.0097	.1338	----	----	----	----		900
5500	----	----	----		#0.0600B/----	----			0.0500N		0.0564 + 0.0082	.1118	----	----	----	----		1935
5750	----	----	----		#0.0500B/----	----			0.0400N		0.0465 + 0.0070	.0938	----	----	----	----		200
6000	----	----	----		#0.0400B/----	----			0.0300N		0.0386 + 0.0062	.0791	----	----	----	----		1030
6250	----	----	----		#0.0300B/----	----			0.0300N		0.0322 + 0.0055	.0669	----	----	----	----		71
6500	----	----	----		#0.0300B/----	----			0.0200N		0.0270 + 0.0049	.0568	----	----	----	----		3320
6750	----	----	----		#0.0200B/----	----			0.0200N		0.0228 + 0.0045	.0486	----	----	----	----		45
7000	----	----	----		#0.0200B/----	----			0.0200N		0.0193 + 0.0041	.0416	----	----	----	----		506
7500	----	----	----		----	----			0.0100N		0.0141 + 0.0036	.0309	----	----	----	----		100
8000	----	----	----		----	----			0.0100N		0.0104 + 0.0031	.0232	----	----	----	----		974
8500	----	----	----		----	----			0.0100N		0.0079 + 0.0027	.0178	----	----	----	----		200
9000	----	----	----		----	----			0.0000N		0.0060 + 0.0022	.0137	----	----	----	----		3400
9500	----	----	----		----	----			0.0000N		0.0047 + 0.0019	.0108	----	----	----	----		100
10000	----	----	----		----	----			0.0000N		0.0037 + 0.0017	.0086	----	----	----	----		635
10500	----	----	----		----	----			0.0000N		0.0029 + 0.0014	.0068	----	----	----	----		100
12000	----	----	----		----	----			0.0000N		0.0015 + 0.0008	.0036	----	----	----	----		2925
15000	----	----	----		----	----			0.0000N		0.0005 + 0.0003	.0012	----	----	----	----		850
TOTAL																1100	116758 +	550
MAR17																		
2250	----	----	----		#1.1100B/----	----			1.0600N		1.1186 + 0.0626	.9202	----	----	----	----		250
2500	----	----	----		#0.9100B/----	----			0.8600N		0.9151 + 0.0598	.8572	----	----	----	----		385
2600	----	----	----		#0.8300B/----	----			0.7800N		0.8402 + 0.0581	.8269	----	----	----	----		53
2650	----	----	----		#0.7900B/----	----			0.7500N		0.8043 + 0.0573	.8109	----	----	----	----		102
2700	----	----	----		#0.7600B/----	----			0.7100N		0.7694 + 0.0563	.7943	----	----	----	----		250
2750	----	----	----		#0.7300B/----	----			0.6800N		0.7356 + 0.0554	.7772	----	----	----	----		5253
2800	----	----	----		#0.6900B/----	----			0.6500N		0.7028 + 0.0544	.7598	----	----	----	----		102
2850	----	----	----		#0.6600B/----	----			0.6200N		0.6712 + 0.0536	.7418	----	----	----	----		625
2900	----	----	----		#0.6300B/----	----			0.5900N		0.6406 + 0.0524	.7236	----	----	----	----		497
2950	----	----	----		#0.6000B/----	----			0.5600N		0.6112 + 0.0508	.7052	----	----	----	----		150
3000	----	----	----		#0.5800B/----	----			0.5300N		0.5829 + 0.0490	.6865	----	----	----	----		9232
3050	----	----	----		#0.5500B/----	----			0.5100N		0.5557 + 0.0468	.6677	----	----	----	----		530
3100	----	----	----		#0.5300B/----	----			0.4900N		0.5298 + 0.0447	.6488	----	----	----	----		1362
3120	----	----	----		----	----			0.4800N		0.5198 + 0.0438	.6413	----	----	----	----		5
3130	----	----	----		----	----			0.4700N		0.5149 + 0.0435	.6375	----	----	----	----		3
3150	----	----	----		#0.5000B/----	----			0.4600N		0.5052 + 0.0427	.6300	----	----	----	----		575
3200	----	----	----		#0.4800B/----	----			0.4400N		0.4820 + 0.0411	.6112	----	----	----	----		95
3220	----	----	----		----	----			0.4300N		0.4730 + 0.0404	.6037	----	----	----	----		13
3250	----	----	----		#0.4600B/----	----			0.4200N		0.4600 + 0.0398	.5926	----	----	----	----		10403
3260	----	----	----		----	----			0.4200N		0.4557 + 0.0395	.5889	----	----	----	----		3
3280	----	----	----		----	----			0.4100N		0.4472 + 0.0390	.5815	----	----	----	----		5
3300	----	----	----		#0.4400B/----	----			0.4000N		0.4390 + 0.0386	.5742	----	----	----	----		1178
3350	----	----	----		#0.4200B/----	----			0.3800N		0.4189 + 0.0373	.5561	----	----	----	----		602
3390	----	----	----		----	----			0.3700N		0.4035 + 0.0362	.5419	----	----	----	----		4
3400	----	----	----		#0.4000B/----	----			0.3600N		0.3998 + 0.0359	.5384	----	----	----	----		435
3500	----	----	----		#0.3600B/----	----			0.3300N		0.3645 + 0.0335	.5039	----	----	150	14073 +	150	
3550	----	----	----		#0.3500B/----	----			0.3200N		0.3482 + 0.0324	.4874	----	----	----	----		17
3590	----	----	----		----	----			0.3000N		0.3357 + 0.0314	.4744	----	----	----	----		13
3600	----	----	----		#0.3300B/----	----			0.3000N		0.3327 + 0.0313	.4712	----	----	----	----		801
3700	----	----	----		#0.3000B/----	----			0.2700N		0.3037 + 0.0289	.4400	----	----	----	----		225
3750	----	----	----		#0.2900B/----	----			0.2600N		0.2903 + 0.0278	.4251	----	----	----	----		5861
3850	----	----	----		#0.2600B/----	----			0.2400N		0.2653 + 0.0257	.3966	----	----	----	----		50
3900	----	----	----		#0.2500B/----	----			0.2300N		0.2538 + 0.0248	.3830	----	----	----	----		4
3950	----	----	----		#0.2400B/----	----			0.2200N		0.2428 + 0.0238	.3699	----	----	----	----		19
4000	----	----	----		#0.2300B/----	----			0.2100N		0.2324 + 0.0230	.3572	----	----	100	16531 +	100	
4050	----	----	----		#0.2200B/----	----			0.2000N		0.2225 + 0.0221	.3449	----	----	----	----		704
4100	----	----	----		#0.2100B/----	----			0.1900N		0.2131 + 0.0212	.3331	----	----	----	----		6
4140	----	----	----		----	----			0.1900N		0.2059 + 0.0205	.3239	----	----	----	----		4
4150	----	----	----		#0.2000B/----	----			0.1800N		0.2041 + 0.0203	.3216	----	----	----	----		184
4200	----	----	----		#0.1900B/----	----			0.1800N		0.1956 + 0.0195	.3106	----	----	----	----		60
4250	----	----	----		#0.1900B/----	----			0.1700N		0.1875 + 0.0186	.2999	----	----	----	----		6295
4300	----	----	----		#0.1800B/----	----			0.1600N		0.1798 + 0.0178	.2897	----	----	----	----		120
4350	----	----	----		#0.1700B/----	----			0.1600N		0.1725 + 0.0169	.2798	----	----	----	----		110
4400	----	----	----		#0.1600B/----	----			0.1500N		0.1656 + 0.0162	.2704	----	----	----	----		305
4450	----	----	----		#0.1600B/----	----			0.1400N		0.1590 + 0.0154	.2612	----	----	----	----		75
4480	----	----	----		----	----			0.1400N		0.1552 + 0.0150	.2559	----	----	----	----		5
4500	----	----	----		#0.1500B/----	----			0.1400N		0.1527 + 0.0146	.2524	----	----	50	8639 +	50	
4550	----	----	----		#0.1500B/----	----			0.1300N		0.1468 + 0.0140	.2440	----	----	----	----		225
4600	----	----	----		#0.1400B/----	----			0.1300N		0.1411 + 0.0134	.2359	----	----	----	----		75
4650	----	----	----		#0.1300B/----	----			0.1200N		0.1358 + 0.0129	.2282	----	----	----	----		100
4700	----	----	----		#0.1													

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL													
		NYMEX NATURAL GAS (EURO) OPTS											
APR17													
3400	----	----	----	----	----	0.1900N	0.2063 + 0.0183	.4036	----	----	----	----	210 UNCH
3450	----	----	----	----	----	0.1800N	0.1931 + 0.0171	.3838	----	----	----	----	15 UNCH
3500	----	----	----	----	----	0.1600N	0.1809 + 0.0162	.3648	----	----	----	----	6972 UNCH
3550	----	----	----	----	----	0.1500N	0.1695 + 0.0154	.3466	----	----	----	----	17 UNCH
3600	----	----	----	----	----	0.1400N	0.1588 + 0.0146	.3292	----	----	----	----	566 UNCH
3700	----	----	----	----	----	0.1300N	0.1398 + 0.0134	.2969	----	----	----	----	240 UNCH
3750	----	----	----	----	----	0.1200N	0.1313 + 0.0128	.2820	----	----	1100	4462 + 100	
3850	----	----	----	----	----	0.1000N	0.1160 + 0.0119	.2543	----	----	----	----	700 UNCH
3900	----	----	----	----	----	0.1000N	0.1091 + 0.0114	.2415	----	----	----	----	25 UNCH
3950	----	----	----	----	----	0.0900N	0.1027 + 0.0110	.2294	----	----	----	----	100 UNCH
4000	----	----	----	----	----	0.0900N	0.0967 + 0.0106	.2180	----	----	----	----	7055 UNCH
4050	----	----	----	----	----	0.0800N	0.0911 + 0.0102	.2071	----	----	----	----	100 UNCH
4140	----	----	----	----	----	0.0700N	0.0820 + 0.0096	.1890	----	----	----	----	4 UNCH
4150	----	----	----	----	----	0.0700N	0.0810 + 0.0095	.1870	----	----	----	----	330 UNCH
4200	----	----	----	----	----	0.0700N	0.0765 + 0.0092	.1779	----	----	----	----	460 UNCH
4250	----	----	----	----	----	0.0600N	0.0723 + 0.0089	.1692	----	----	----	----	1880 UNCH
4300	----	----	----	----	----	0.0600N	0.0683 + 0.0086	.1610	----	----	----	----	1550 UNCH
4350	----	----	----	----	----	0.0600N	0.0646 + 0.0083	.1532	----	----	----	----	90 UNCH
4400	----	----	----	----	----	0.0500N	0.0611 + 0.0080	.1458	----	----	----	----	55 UNCH
4450	----	----	----	----	----	0.0500N	0.0578 + 0.0076	.1388	----	----	----	----	75 UNCH
4480	----	----	----	----	----	0.0500N	0.0560 + 0.0075	.1349	----	----	----	----	5 UNCH
4500	----	----	----	----	----	0.0500N	0.0548 + 0.0074	.1323	----	----	----	----	6105 UNCH
4550	----	----	----	----	----	0.0400N	0.0519 + 0.0070	.1260	----	----	----	----	37 UNCH
4600	----	----	----	----	----	0.0400N	0.0492 + 0.0067	.1201	----	----	----	----	88 UNCH
4650	----	----	----	----	----	0.0400N	0.0466 + 0.0063	.1143	----	----	----	----	100 UNCH
4750	----	----	----	----	----	0.0400N	0.0420 + 0.0057	.1040	----	----	----	----	660 UNCH
4850	----	----	----	----	----	0.0300N	0.0380 + 0.0053	.0949	----	----	----	----	4 UNCH
5000	----	----	----	----	----	0.0300N	0.0327 + 0.0046	.0827	----	----	----	----	3734 UNCH
5250	----	----	----	----	----	0.0200N	0.0255 + 0.0037	.0658	----	----	----	----	150 UNCH
5500	----	----	----	----	----	0.0200N	0.0201 + 0.0030	.0527	----	----	----	----	351 UNCH
5750	----	----	----	----	----	0.0100N	0.0160 + 0.0024	.0426	----	----	----	----	200 UNCH
5800	----	----	----	----	----	0.0100N	0.0153 + 0.0023	.0409	----	----	----	----	100 UNCH
6000	----	----	----	----	----	0.0100N	0.0128 + 0.0019	.0346	----	----	----	----	1637 UNCH
6250	----	----	----	----	----	0.0100N	0.0104 + 0.0016	.0284	----	----	----	----	25 UNCH
6500	----	----	----	----	----	0.0100N	0.0084 + 0.0013	.0232	----	----	----	----	1660 UNCH
6700	----	----	----	----	----	0.0100N	0.0071 + 0.0011	.0198	----	----	----	----	50 UNCH
6750	----	----	----	----	----	0.0100N	0.0069 + 0.0012	.0192	----	----	----	----	95 UNCH
7000	----	----	----	----	----	0.0000N	0.0056 + 0.0009	.0158	----	----	----	----	646 UNCH
7500	----	----	----	----	----	0.0000N	0.0037 + 0.0006	.0107	----	----	----	----	100 UNCH
7800	----	----	----	----	----	0.0000N	0.0030 + 0.0005	.0087	----	----	----	----	200 UNCH
8000	----	----	----	----	----	0.0000N	0.0026 + 0.0004	.0076	----	----	----	----	1128 UNCH
8500	----	----	----	----	----	0.0000N	0.0018 + 0.0003	.0053	----	----	----	----	200 UNCH
9000	----	----	----	----	----	0.0000N	0.0013 + 0.0002	.0039	----	----	----	----	3212 UNCH
9500	----	----	----	----	----	0.0000N	0.0009 + 0.0001	.0027	----	----	----	----	100 UNCH
10000	----	----	----	----	----	0.0000N	0.0007 + 0.0001	.0021	----	----	----	----	635 UNCH
10500	----	----	----	----	----	0.0000N	0.0005 UNCH	.0015	----	----	----	----	100 UNCH
12000	----	----	----	----	----	0.0000N	0.0003 + 0.0001	.0009	----	----	----	----	2675 UNCH
15000	----	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850 UNCH
TOTAL												2225	70769 + 120
MAY17													
2200	----	----	----	----	----	0.8400N	0.8834 + 0.0415	.9076	----	----	----	----	325 UNCH
2250	----	----	----	----	----	0.8000N	0.8406 + 0.0407	.8909	----	----	----	----	50 UNCH
2450	----	----	----	----	----	0.6400N	0.6798 + 0.0368	.8253	----	----	----	----	100 UNCH
2500	----	----	----	----	----	0.6100N	0.6428 + 0.0359	.8057	----	----	----	----	280 UNCH
2600	----	----	----	----	----	0.5400N	0.5726 + 0.0340	.7637	----	----	----	----	150 UNCH
2700	----	----	----	----	----	0.4800N	0.5077 + 0.0319	.7187	----	----	----	----	25 UNCH
2750	----	----	----	----	----	0.4500N	0.4773 + 0.0310	.6953	----	----	----	----	620 UNCH
2850	----	----	----	----	----	0.3900N	0.4203 + 0.0289	.6473	----	----	----	----	150 UNCH
2900	----	----	----	----	----	0.3700N	0.3938 + 0.0280	.6230	----	----	----	----	385 UNCH
3000	----	----	----	----	----	0.3200N	0.3447 + 0.0261	.5742	----	----	1000	5256 + 20	
3050	----	----	----	----	----	0.3000N	0.3220 + 0.0249	.5499	----	----	----	----	2500 UNCH
3100	----	----	----	----	----	0.2800N	0.3007 + 0.0239	.5259	----	----	----	----	456 UNCH
3150	----	----	----	----	----	----	.2806 NEW	.5022	----	----	125	125 + 125	
3200	----	----	----	----	----	0.2400N	0.2617 + 0.0220	.4789	----	----	----	----	20 UNCH
3250	----	----	----	----	----	0.2200N	0.2439 + 0.0210	.4562	----	----	----	----	3992 UNCH
3350	----	----	----	----	----	0.1900N	0.2113 + 0.0189	.4122	----	----	----	----	50 UNCH
3400	----	----	----	----	----	0.1800N	0.1965 + 0.0179	.3912	----	----	----	----	210 UNCH
3500	----	----	----	----	----	0.1500N	0.1697 + 0.0160	.3512	----	----	----	----	6597 UNCH
3550	----	----	----	----	----	0.1400N	0.1576 + 0.0151	.3322	----	----	----	----	93 UNCH
3600	----	----	----	----	----	0.1300N	0.1466 + 0.0144	.3143	----	----	----	----	566 UNCH
3700	----	----	----	----	----	0.1100N	0.1269 + 0.0133	.2807	----	----	----	----	240 UNCH
3750	----	----	----	----	----	0.1100N	0.1181 + 0.0127	.2652	----	----	1100	3907 + 100	
3850	----	----	----	----	----	0.0900N	0.1025 + 0.0116	.2365	----	----	----	----	50 UNCH
3900	----	----	----	----	----	0.0800N	0.0957 + 0.0111	.2234	----	----	----	----	25 UNCH
3950	----	----	----	----	----	0.0800N	0.0894 + 0.0106	.2111	----	----	----	----	100 UNCH
4000	----	----	----	----	----	0.0700N	0.0836 + 0.0101	.1995	----	----	----	----	6805 UNCH
4050	----	----	----	----	----	0.0700N	0.0783 + 0.0097	.1887	----	----	----	----	100 UNCH
4150	----	----	----	----	----	0.0600N	0.0690 + 0.0090	.1691	----	----	----	----	355 UNCH
4200	----	----	----	----	----	0.0600N	0.0648 + 0.0086	.1601	----	----	----	----	460 UNCH
4250	----	----	----	----	----	0.0500N	0.0610 + 0.0084	.1518	----	----	----	----	1770 UNCH
4300	----	----	----	----	----	0.0500N	0.0574 + 0.0081	.1439	----	----	----	----	50 UNCH
4350	----	----	----	----	----	0.0500N	0.0540 + 0.0077	.1363	----	----	----	----	90 UNCH
4400	----	----	----	----	----	0.0400N	0.0509 + 0.0074	.1293	----	----	----	----	55 UNCH
4450	----	----	----	----	----	0.0400N	0.0480 + 0.0070	.1227	----	----	----	----	75 UNCH
4500	----	----	----	----	----	0.0400N	0.0453 + 0.0066	.1164	----	----	----	----	1499 UNCH
4550	----	----	----	----	----	0.0400N	0.0428 + 0.0063	.1106	----	----	----	----	25 UNCH
4600	----	----	----	----	----	0.0300N	0.0405 + 0.0059	.1052	----	----	----	----	75 UNCH
4650	----	----	----	----	----	0.0300N	0.0383 + 0.0056	.1000	----	----	----	----	100 UNCH
4750	----	----	----	----	----	0.0300N	0.0345 + 0.0051	.0908	----	----	----	----	590 UNCH
5000	----	----	----	----	----	0.0200N	0.0266 + 0.0041	.0713	----	----	----	----	2254 UNCH
5250	----	----	----	----	----	0.0200N	0.0206 + 0.0032	.0563	----	----	----	----	150 UNCH
5500	----	----	----	----	----	0.0100N	0.0162 + 0.0026	.0449	----	----	----	----	351 UNCH
5750	----	----	----	----	----	0.0100N	0.0129 + 0.0021	.0362	----	----	----	----	200 UNCH
5800	----	----	----	----	----	0.0100N	0.0124 + 0.0020	.0348	----	----	----	----	100 UNCH
6000	----	----	----	----	----	0.0100N							

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
JUN17																	
3250	----	----	----	----	----	0.2500N	0.2662	+ 0.0192	.4744	----	----	----	----	4136		UNCH	
3350	----	----	----	----	----	0.2100N	0.2321	+ 0.0174	.4311	----	----	----	----	50		UNCH	
3400	----	----	----	----	----	0.2000N	0.2166	+ 0.0165	.4104	----	----	----	----	210		UNCH	
3500	----	----	----	----	----	0.1700N	0.1882	+ 0.0146	.3705	----	----	----	----	7413		UNCH	
3550	----	----	----	----	----	0.1600N	0.1754	+ 0.0138	.3517	----	----	----	----	17		UNCH	
3600	----	----	----	----	----	0.1500N	0.1635	+ 0.0131	.3335	----	----	----	----	566		UNCH	
3700	----	----	----	----	----	0.1300N	0.1423	+ 0.0121	.2996	----	----	----	----	240		UNCH	
3750	----	----	----	----	----	0.1200N	0.1328	+ 0.0116	.2838	----	----	----	1100	3905	+	100	
3850	----	----	----	----	----	0.1000N	0.1159	+ 0.0110	.2545	----	----	----	----	25		UNCH	
3900	----	----	----	----	----	0.1000N	0.1082	+ 0.0105	.2408	----	----	----	----	50		UNCH	
3950	----	----	----	----	----	0.0900N	0.1011	+ 0.0101	.2279	----	----	----	----	100		UNCH	
4000	----	----	----	----	----	0.0800N	0.0945	+ 0.0098	.2156	----	----	----	----	5260		UNCH	
4050	----	----	----	----	----	0.0800N	0.0884	+ 0.0094	.2039	----	----	----	----	100		UNCH	
4150	----	----	----	----	----	0.0700N	0.0775	+ 0.0088	.1826	----	----	----	----	205		UNCH	
4200	----	----	----	----	----	0.0600N	0.0727	+ 0.0086	.1729	----	----	----	----	460		UNCH	
4250	----	----	----	----	----	0.0600N	0.0681	+ 0.0083	.1636	----	----	----	----	1995		UNCH	
4300	----	----	----	----	----	0.0600N	0.0639	+ 0.0081	.1549	----	----	----	----	50		UNCH	
4350	----	----	----	----	----	0.0500N	0.0599	+ 0.0078	.1465	----	----	----	----	90		UNCH	
4400	----	----	----	----	----	0.0500N	0.0562	+ 0.0075	.1387	----	----	----	----	55		UNCH	
4450	----	----	----	----	----	0.0500N	0.0527	+ 0.0072	.1312	----	----	----	----	75		UNCH	
4500	----	----	----	----	----	0.0400N	0.0495	+ 0.0070	.1242	----	----	----	----	1305		UNCH	
4550	----	----	----	----	----	0.0400N	0.0464	+ 0.0066	.1174	----	----	----	----	25		UNCH	
4600	----	----	----	----	----	0.0400N	0.0435	+ 0.0062	.1110	----	----	----	----	75		UNCH	
4650	----	----	----	----	----	0.0300N	0.0408	+ 0.0059	.1050	----	----	----	----	100		UNCH	
4700	----	----	----	----	----	0.0300N	0.0383	+ 0.0056	.0993	----	----	----	----	300		UNCH	
4750	----	----	----	----	----	0.0300N	0.0360	+ 0.0053	.0940	----	----	----	----	666		UNCH	
5000	----	----	----	----	----	0.0200N	0.0264	+ 0.0040	.0713	----	----	----	----	2204		UNCH	
5250	----	----	----	----	----	0.0200N	0.0196	+ 0.0030	.0545	----	----	----	----	200		UNCH	
5500	----	----	----	----	----	0.0100N	0.0148	+ 0.0024	.0421	----	----	----	----	601		UNCH	
5750	----	----	----	----	----	0.0100N	0.0113	+ 0.0018	.0328	----	----	----	----	300		UNCH	
5800	----	----	----	----	----	0.0100N	0.0107	+ 0.0017	.0312	----	----	----	----	100		UNCH	
6000	----	----	----	----	----	0.0100N	0.0087	+ 0.0014	.0257	----	----	----	----	1037		UNCH	
6200	----	----	----	----	----	0.0100N	0.0072	+ 0.0012	.0215	----	----	----	----	200		UNCH	
6250	----	----	----	----	----	0.0100N	0.0068	+ 0.0011	.0204	----	----	----	----	25		UNCH	
6500	----	----	----	----	----	0.0000N	0.0054	+ 0.0008	.0164	----	----	----	----	1660		UNCH	
6700	----	----	----	----	----	0.0000N	0.0045	+ 0.0007	.0138	----	----	----	----	50		UNCH	
6750	----	----	----	----	----	0.0000N	0.0044	+ 0.0007	.0134	----	----	----	----	95		UNCH	
7000	----	----	----	----	----	0.0000N	0.0035	+ 0.0005	.0108	----	----	----	----	646		UNCH	
7500	----	----	----	----	----	0.0000N	0.0024	+ 0.0004	.0075	----	----	----	----	100		UNCH	
7800	----	----	----	----	----	0.0000N	0.0019	+ 0.0003	.0060	----	----	----	----	200		UNCH	
8000	----	----	----	----	----	0.0000N	0.0016	+ 0.0002	.0051	----	----	----	----	1128		UNCH	
8500	----	----	----	----	----	0.0000N	0.0012	+ 0.0002	.0038	----	----	----	----	200		UNCH	
9000	----	----	----	----	----	0.0000N	0.0009	+ 0.0002	.0028	----	----	----	----	3252		UNCH	
9500	----	----	----	----	----	0.0000N	0.0006	+ UNCH	.0019	----	----	----	----	100		UNCH	
10000	----	----	----	----	----	0.0000N	0.0005	+ 0.0001	.0016	----	----	----	----	635		UNCH	
10500	----	----	----	----	----	0.0000N	0.0004	+ 0.0001	.0013	----	----	----	----	100		UNCH	
12000	----	----	----	----	----	0.0000N	0.0002	+ UNCH	.0006	----	----	----	----	2675		UNCH	
15000	----	----	----	----	----	0.0000N	0.0001	+ UNCH	.0003	----	----	----	----	850		UNCH	
TOTAL														2225	51379	+	370
JUL17																	
2200	----	----	----	----	----	0.9100N	0.9453	+ 0.0356	.9099	----	----	----	----	325		UNCH	
2250	----	----	----	----	----	0.8700N	0.9025	+ 0.0348	.8933	----	----	----	----	50		UNCH	
2500	----	----	----	----	----	0.6700N	0.7042	+ 0.0305	.8152	----	----	----	----	280		UNCH	
2600	----	----	----	----	----	0.6000N	0.6334	+ 0.0290	.7768	----	----	----	----	50		UNCH	
2700	----	----	----	----	----	0.5400N	0.5673	+ 0.0273	.7357	----	----	----	----	100		UNCH	
2750	----	----	----	----	----	0.5100N	0.5361	+ 0.0265	.7144	----	----	----	----	1005		UNCH	
2800	----	----	----	----	----	0.4800N	0.5060	+ 0.0256	.6926	----	----	----	----	25		UNCH	
2850	----	----	----	----	----	0.4500N	0.4773	+ 0.0248	.6705	----	----	----	----	150		UNCH	
2900	----	----	----	----	----	0.4300N	0.4498	+ 0.0240	.6480	----	----	----	----	385		UNCH	
3000	----	----	----	----	----	0.3800N	0.3985	+ 0.0226	.6029	----	----	1000	3006	+	20		
3050	----	----	----	----	----	0.3500N	0.3747	+ 0.0219	.5802	----	----	----	----	1150		UNCH	
3100	----	----	----	----	----	0.3300N	0.3519	+ 0.0209	.5577	----	----	----	----	1306		UNCH	
3150	----	----	----	----	----	----	0.3304	+ NEW	.5354	----	----	125	125	+	125		
3200	----	----	----	----	----	0.2900N	0.3101	+ 0.0193	.5134	----	----	----	----	45		UNCH	
3250	----	----	----	----	----	0.2700N	0.2909	+ 0.0186	.4917	----	----	----	----	5386		UNCH	
3350	----	----	----	----	----	0.2400N	0.2555	+ 0.0171	.4496	----	----	----	----	65		UNCH	
3400	----	----	----	----	----	0.2200N	0.2392	+ 0.0163	.4293	----	----	----	----	210		UNCH	
3500	----	----	----	----	----	0.1900N	0.2094	+ 0.0145	.3901	----	----	----	----	4553		UNCH	
3550	----	----	----	----	----	0.1800N	0.1959	+ 0.0138	.3715	----	----	----	----	17		UNCH	
3600	----	----	----	----	----	0.1700N	0.1831	+ 0.0129	.3534	----	----	----	----	566		UNCH	
3700	----	----	----	----	----	0.1500N	0.1604	+ 0.0117	.3195	----	----	----	----	240		UNCH	
3750	----	----	----	----	----	0.1400N	0.1503	+ 0.0113	.3037	----	----	1100	2980	+	100		
3850	----	----	----	----	----	0.1200N	0.1322	+ 0.0107	.2743	----	----	----	----	50		UNCH	
3900	----	----	----	----	----	0.1100N	0.1240	+ 0.0104	.2605	----	----	----	----	25		UNCH	
3950	----	----	----	----	----												

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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

PRELIMINARY

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.													
PRICE INDICATOR KEY													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.													
LN	CALL	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
AUG17													
3250	----	----	----	----	----	0.2900N	0.3061 + 0.0183	.4991	----	----	----	----	4136 UNCH
3350	----	----	----	----	----	0.2500N	0.2703 + 0.0170	.4582	----	----	----	----	65 UNCH
3400	----	----	----	----	----	0.2400N	0.2537 + 0.0162	.4384	----	----	----	----	210 UNCH
3500	----	----	----	----	----	0.2100N	0.2234 + 0.0146	.4002	----	----	----	----	4428 UNCH
3550	----	----	----	----	----	0.2000N	0.2095 + 0.0138	.3820	----	----	----	----	17 UNCH
3600	----	----	----	----	----	0.1800N	0.1965 + 0.0130	.3643	----	----	----	----	566 UNCH
3700	----	----	----	----	----	0.1600N	0.1730 + 0.0117	.3309	----	----	----	----	240 UNCH
3750	----	----	----	----	----	0.1500N	0.1625 + 0.0113	.3153	----	----	----	1100	2805 + 100
3850	----	----	----	----	----	0.1300N	0.1438 + 0.0106	.2862	----	----	----	----	50 UNCH
3900	----	----	----	----	----	0.1300N	0.1354 + 0.0104	.2727	----	----	----	----	675 UNCH
3950	----	----	----	----	----	0.1200N	0.1275 + 0.0102	.2597	----	----	----	----	100 UNCH
4000	----	----	----	----	----	0.1100N	0.1201 + 0.0100	.2474	----	----	----	----	4905 UNCH
4050	----	----	----	----	----	0.1000N	0.1131 + 0.0097	.2355	----	----	----	----	100 UNCH
4150	----	----	----	----	----	0.0900N	0.1005 + 0.0091	.2135	----	----	----	----	205 UNCH
4200	----	----	----	----	----	0.0900N	0.0949 + 0.0090	.2034	----	----	----	----	510 UNCH
4250	----	----	----	----	----	0.0800N	0.0896 + 0.0087	.1938	----	----	----	----	1775 UNCH
4300	----	----	----	----	----	0.0800N	0.0846 + 0.0085	.1846	----	----	----	----	50 UNCH
4350	----	----	----	----	----	0.0700N	0.0800 + 0.0083	.1759	----	----	----	----	360 UNCH
4400	----	----	----	----	----	0.0700N	0.0757 + 0.0082	.1677	----	----	----	----	30 UNCH
4450	----	----	----	----	----	0.0600N	0.0716 + 0.0080	.1599	----	----	----	----	125 UNCH
4500	----	----	----	----	----	0.0600N	0.0677 + 0.0078	.1523	----	----	----	----	1105 UNCH
4550	----	----	----	----	----	0.0600N	0.0640 + 0.0076	.1451	----	----	----	----	60 UNCH
4600	----	----	----	----	----	0.0500N	0.0605 + 0.0074	.1382	----	----	----	----	75 UNCH
4650	----	----	----	----	----	0.0500N	0.0572 + 0.0071	.1316	----	----	----	----	100 UNCH
4750	----	----	----	----	----	0.0400N	0.0511 + 0.0065	.1193	----	----	----	----	555 UNCH
5000	----	----	----	----	----	0.0300N	0.0386 + 0.0052	.0933	----	----	----	----	2729 UNCH
5250	----	----	----	----	----	0.0200N	0.0292 + 0.0043	.0729	----	----	----	----	200 UNCH
5500	----	----	----	----	----	0.0200N	0.0220 + 0.0034	.0567	----	----	----	----	351 UNCH
5750	----	----	----	----	----	0.0100N	0.0166 + 0.0026	.0441	----	----	----	----	200 UNCH
5800	----	----	----	----	----	0.0100N	0.0157 + 0.0025	.0419	----	----	----	----	100 UNCH
6000	----	----	----	----	----	0.0100N	0.0126 + 0.0021	.0343	----	----	----	----	637 UNCH
6250	----	----	----	----	----	0.0100N	0.0096 + 0.0017	.0268	----	----	----	----	25 UNCH
6500	----	----	----	----	----	0.0100N	0.0072 + 0.0013	.0207	----	----	----	----	1785 UNCH
6700	----	----	----	----	----	0.0000N	0.0058 + 0.0012	.0169	----	----	----	----	50 UNCH
6750	----	----	----	----	----	0.0000N	0.0054 + 0.0010	.0159	----	----	----	----	95 UNCH
7000	----	----	----	----	----	0.0000N	0.0041 + 0.0009	.0123	----	----	----	----	1146 UNCH
7500	----	----	----	----	----	0.0000N	0.0023 + 0.0005	.0072	----	----	----	----	100 UNCH
7800	----	----	----	----	----	0.0000N	0.0017 + 0.0004	.0054	----	----	----	----	200 UNCH
8000	----	----	----	----	----	0.0000N	0.0013 + 0.0003	.0043	----	----	----	----	1130 UNCH
8500	----	----	----	----	----	0.0000N	0.0008 + 0.0002	.0027	----	----	----	----	200 UNCH
9000	----	----	----	----	----	0.0000N	0.0005 + 0.0001	.0017	----	----	----	----	3252 UNCH
9500	----	----	----	----	----	0.0000N	0.0003 + 0.0001	.0010	----	----	----	----	100 UNCH
10000	----	----	----	----	----	0.0000N	0.0002 + 0.0001	.0007	----	----	----	----	635 UNCH
10500	----	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	100 UNCH
12000	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	2675 UNCH
15000	----	----	----	----	----	0.0000N	0.0001 UNCH	.0000	----	----	----	----	850 UNCH
TOTAL												2225	45591 + 245
SEP17													
2200	----	----	----	----	----	0.9100N	0.9449 + 0.0312	.8953	----	----	----	----	325 UNCH
2250	----	----	----	----	----	0.8700N	0.9034 + 0.0304	.8782	----	----	----	----	50 UNCH
2500	----	----	----	----	----	0.6900N	0.7130 + 0.0268	.7991	----	----	----	----	280 UNCH
2600	----	----	----	----	----	0.6200N	0.6450 + 0.0256	.7620	----	----	----	----	50 UNCH
2750	----	----	----	----	----	0.5300N	0.5510 + 0.0235	.7028	----	----	----	----	640 UNCH
2800	----	----	----	----	----	0.5000N	0.5220 + 0.0228	.6823	----	----	----	----	25 UNCH
2850	----	----	----	----	----	0.4700N	0.4942 + 0.0221	.6615	----	----	----	----	150 UNCH
2900	----	----	----	----	----	0.4500N	0.4677 + 0.0216	.6406	----	----	----	----	385 UNCH
3000	----	----	----	----	----	0.4000N	0.4180 + 0.0204	.5986	----	----	----	1000	3325 + 20
3100	----	----	----	----	----	0.3500N	0.3727 + 0.0191	.5567	----	----	----	----	456 UNCH
3150	----	----	----	----	----	----	NEW	.5361	----	----	----	125	125 + 125
3200	----	----	----	----	----	0.3100N	0.3316 + 0.0177	.5157	----	----	----	----	45 UNCH
3250	----	----	----	----	----	0.3000N	0.3126 + 0.0171	.4957	----	----	----	----	4237 UNCH
3350	----	----	----	----	----	0.2600N	0.2775 + 0.0160	.4566	----	----	----	----	65 UNCH
3400	----	----	----	----	----	0.2500N	0.2613 + 0.0153	.4377	----	----	----	----	210 UNCH
3500	----	----	----	----	----	0.2200N	0.2314 + 0.0138	.4013	----	----	----	----	4356 UNCH
3550	----	----	----	----	----	0.2000N	0.2178 + 0.0131	.3839	----	----	----	----	17 UNCH
3600	----	----	----	----	----	0.1900N	0.2049 + 0.0124	.3670	----	----	----	----	566 UNCH
3700	----	----	----	----	----	0.1700N	0.1815 + 0.0111	.3349	----	----	----	----	240 UNCH
3750	----	----	----	----	----	0.1600N	0.1711 + 0.0106	.3199	----	----	----	1100	2882 + 100
3850	----	----	----	----	----	0.1400N	0.1525 + 0.0101	.2921	----	----	----	----	50 UNCH
3900	----	----	----	----	----	0.1300N	0.1441 + 0.0099	.2791	----	----	----	----	25 UNCH
3950	----	----	----	----	----	0.1300N	0.1363 + 0.0098	.2667	----	----	----	----	100 UNCH
4000	----	----	----	----	----	0.1200N	0.1288 + 0.0096	.2547	----	----	----	----	4980 UNCH
4050	----	----	----	----	----	0.1100N	0.1218 + 0.0094	.2433	----	----	----	----	100 UNCH
4150	----	----	----	----	----	0.1000N	0.1090 + 0.0089	.2219	----	----	----	----	205 UNCH
4200	----	----	----	----	----	0.0900N	0.1033 + 0.0088	.2121	----	----	----	----	460 UNCH
4250	----	----	----	----	----	0.0900N	0.0979 + 0.0086	.2027	----	----	----	----	1775 UNCH
4300	----	----	----	----	----	0.0800N	0.0928 + 0.0084	.1937	----	----	----	----	50 UNCH
4350	----	----	----	----	----	0.0800N	0.0880 + 0.0082	.1851	----	----	----	----	60 UNCH
4400	----	----	----	----	----	0.0800N	0.0836 + 0.0082	.1771	----	----	----	----	30 UNCH
4450	----	----	----	----	----	0.0700N	0.0793 + 0.0080	.1692	----	----	----	----	125 UNCH
4500	----	----	----	----	----	0.0700N	0.0753 + 0.0078	.1618	----	----	----	----	1430 UNCH
4550	----	----	----	----	----	0.0600N	0.0715 + 0.0077	.1547	----	----	----	----	60 UNCH
4600	----	----	----	----	----	0.0600N	0.0679 + 0.0075	.1479	----	----	----	----	75 UNCH
4650	----	----	----	----	----	0.0600N	0.0645 + 0.0074	.1415	----	----	----	----	100 UNCH
4750	----	----											

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
OCT17																	
3550	----	----	----	----	----	0.2200N	0.2354 + 0.0122	.3976	----	----	----	----	17	UNCH			
3600	----	----	----	----	----	0.2100N	0.2221 + 0.0115	.3810	----	----	----	----	566	UNCH			
3700	----	----	----	----	----	0.1900N	0.1976 + 0.0102	.3492	----	----	----	----	240	UNCH			
3750	----	----	----	----	----	0.1800N	0.1867 + 0.0098	.3343	----	----	----	1100	2809 +	100			
3850	----	----	----	----	----	0.1600N	0.1671 + 0.0091	.3065	----	----	----	----	50	UNCH			
3900	----	----	----	----	----	0.1500N	0.1583 + 0.0089	.2935	----	----	----	----	25	UNCH			
3950	----	----	----	----	----	0.1400N	0.1501 + 0.0088	.2811	----	----	----	----	100	UNCH			
4000	----	----	----	----	----	0.1300N	0.1424 + 0.0087	.2692	----	----	----	----	5080	UNCH			
4050	----	----	----	----	----	0.1300N	0.1351 + 0.0087	.2579	----	----	----	----	100	UNCH			
4150	----	----	----	----	----	0.1100N	0.1215 + 0.0083	.2363	----	----	----	----	205	UNCH			
4200	----	----	----	----	----	0.1100N	0.1154 + 0.0082	.2263	----	----	----	----	460	UNCH			
4250	----	----	----	----	----	0.1000N	0.1096 + 0.0080	.2167	----	----	----	----	1745	UNCH			
4300	----	----	----	----	----	0.1000N	0.1041 + 0.0078	.2076	----	----	----	----	50	UNCH			
4350	----	----	----	----	----	0.0900N	0.0990 + 0.0077	.1989	----	----	----	----	60	UNCH			
4400	----	----	----	----	----	0.0900N	0.0942 + 0.0076	.1906	----	----	----	----	90	UNCH			
4450	----	----	----	----	----	0.0800N	0.0897 + 0.0075	.1827	----	----	----	----	75	UNCH			
4500	----	----	----	----	----	0.0800N	0.0854 + 0.0074	.1751	----	----	----	----	1430	UNCH			
4550	----	----	----	----	----	0.0700N	0.0814 + 0.0074	.1680	----	----	----	----	55	UNCH			
4600	----	----	----	----	----	0.0700N	0.0775 + 0.0072	.1610	----	----	----	----	75	UNCH			
4650	----	----	----	----	----	0.0700N	0.0738 + 0.0071	.1543	----	----	----	----	100	UNCH			
4750	----	----	----	----	----	0.0600N	0.0670 + 0.0069	.1419	----	----	----	----	590	UNCH			
5000	----	----	----	----	----	0.0500N	0.0524 + 0.0058	.1145	----	----	----	----	3345	UNCH			
5250	----	----	----	----	----	0.0400N	0.0410 + 0.0047	.0923	----	----	----	----	200	UNCH			
5500	----	----	----	----	----	0.0300N	0.0321 + 0.0040	.0743	----	----	----	----	1525	UNCH			
5750	----	----	----	----	----	0.0200N	0.0250 + 0.0032	.0596	----	----	----	----	200	UNCH			
5800	----	----	----	----	----	0.0200N	0.0238 + 0.0031	.0570	----	----	----	----	100	UNCH			
6000	----	----	----	----	----	0.0200N	0.0196 + 0.0026	.0479	----	----	----	----	907	UNCH			
6250	----	----	----	----	----	0.0100N	0.0153 + 0.0021	.0384	----	----	----	----	25	UNCH			
6500	----	----	----	----	----	0.0100N	0.0121 + 0.0018	.0310	----	----	----	----	1660	UNCH			
6700	----	----	----	----	----	0.0100N	0.0099 + 0.0015	.0259	----	----	----	----	50	UNCH			
6750	----	----	----	----	----	0.0100N	0.0095 + 0.0015	.0249	----	----	----	----	95	UNCH			
7000	----	----	----	----	----	0.0100N	0.0074 + 0.0012	.0199	----	----	----	----	746	UNCH			
7500	----	----	----	----	----	0.0000N	0.0044 + 0.0008	.0124	----	----	----	----	100	UNCH			
7800	----	----	----	----	----	0.0000N	0.0033 + 0.0006	.0095	----	----	----	----	200	UNCH			
8000	----	----	----	----	----	0.0000N	0.0027 + 0.0005	.0079	----	----	----	----	1130	UNCH			
8500	----	----	----	----	----	0.0000N	0.0016 + 0.0003	.0049	----	----	----	----	200	UNCH			
9000	----	----	----	----	----	0.0000N	0.0010 + 0.0002	.0031	----	----	----	----	3452	UNCH			
9500	----	----	----	----	----	0.0000N	0.0006 + 0.0001	.0019	----	----	----	----	100	UNCH			
10000	----	----	----	----	----	0.0000N	0.0004 + 0.0001	.0013	----	----	----	----	635	UNCH			
10500	----	----	----	----	----	0.0000N	0.0002	.0007	----	----	----	----	100	UNCH			
12000	----	----	----	----	----	0.0000N	0.0001	.0003	----	----	----	----	2675	UNCH			
15000	----	----	----	----	----	0.0000N	0.0001	.0000	----	----	----	----	850	UNCH			
TOTAL												2225	49395 +	295			
NOV17																	
2500	----	----	----	----	----	0.7600N	0.7864 + 0.0232	.8101	----	----	----	----	135	UNCH			
2600	----	----	----	----	----	0.6900N	0.7146 + 0.0206	.7777	----	----	----	----	3	UNCH			
2750	----	----	----	----	----	0.6000N	0.6191 + 0.0193	.7232	----	----	----	----	220	UNCH			
2800	----	----	----	----	----	0.5700N	0.5898 + 0.0191	.7043	----	----	----	----	150	UNCH			
2850	----	----	----	----	----	0.5400N	0.5617 + 0.0190	.6854	----	----	----	----	150	UNCH			
2900	----	----	----	----	----	0.5200N	0.5346 + 0.0189	.6659	----	----	----	----	120	UNCH			
3000	----	----	----	----	----	0.4700N	0.4835 + 0.0185	.6271	----	----	----	----	2565	UNCH			
3100	----	----	----	----	----	0.4200N	0.4364 + 0.0180	.5884	----	----	----	----	456	UNCH			
3150	----	----	----	----	----	0.4000N	0.4143 + 0.0176	.5692	----	----	----	----	25	UNCH			
3200	----	----	----	----	----	0.3800N	0.3932 + 0.0171	.5502	----	----	----	----	20	UNCH			
3250	----	----	----	----	----	0.3600N	0.3730 + 0.0165	.5314	----	----	----	----	1850	UNCH			
3350	----	----	----	----	----	0.3200N	0.3353 + 0.0152	.4945	----	----	----	----	112	UNCH			
3400	----	----	----	----	----	0.3000N	0.3177 + 0.0146	.4766	----	----	----	----	160	UNCH			
3500	----	----	----	----	----	0.2700N	0.2850 + 0.0135	.4417	----	----	----	----	2947	UNCH			
3550	----	----	----	----	----	0.2600N	0.2698 + 0.0130	.4248	----	----	----	----	17	UNCH			
3600	----	----	----	----	----	0.2400N	0.2554 + 0.0125	.4083	----	----	----	----	616	UNCH			
3700	----	----	----	----	----	0.2200N	0.2286 + 0.0115	.3766	----	----	----	----	225	UNCH			
3750	----	----	----	----	----	0.2100N	0.2163 + 0.0110	.3614	----	----	----	----	1266	UNCH			
3850	----	----	----	----	----	0.1800N	0.1936 + 0.0100	.3325	----	----	----	----	50	UNCH			
4000	----	----	----	----	----	0.1600N	0.1641 + 0.0087	.2927	----	----	----	----	2610	UNCH			
4150	----	----	----	----	----	0.1300N	0.1392 + 0.0076	.2570	----	----	----	----	180	UNCH			
4200	----	----	----	----	----	0.1200N	0.1318 + 0.0073	.2460	----	----	----	----	60	UNCH			
4250	----	----	----	----	----	0.1200N	0.1247 + 0.0069	.2353	----	----	----	----	445	UNCH			
4300	----	----	----	----	----	0.1100N	0.1181 + 0.0066	.2252	----	----	----	----	50	UNCH			
4350	----	----	----	----	----	0.1100N	0.1118 + 0.0062	.2154	----	----	----	----	60	UNCH			
4400	----	----	----	----	----	0.1000N	0.1059 + 0.0059	.2060	----	----	----	----	65	UNCH			
4450	----	----	----	----	----	0.0900N	0.1003 + 0.0056	.1970	----	----	----	----	75	UNCH			
4500	----	----	----	----	----	0.0900N	0.0950 + 0.0053	.1884	----	----	----	----	1125	UNCH			
4550	----	----	----	----	----	0.0800N	0.0900 + 0.0051	.1801	----	----	----	----	55	UNCH			
4600	----	----	----	----	----	0.0800N	0.0853 + 0.0048	.1723	----	----	----	----	75	UNCH			
4650	----	----	----	----	----	0.0800N	0.0808 + 0.0045	.1646	----	----	----	----	100	UNCH			
4750	----	----	----	----	----	0.0700N	0.0727 + 0.0041	.1506	----	----	----	----	465	UNCH			
5000	----	----	----	----	----	0.0500N	0.0561 + 0.0031	.1206	----	----	----	----	3088	UNCH			
5250	----	----	----	----	----	0.0400N	0.0439 + 0.0024	.0973	----	----	----	----	200	UNCH			
5500	----	----	----	----	----	0.0300N	0.0346 + 0.0019	.0788	----	----	----	----	225	UNCH			
5750	----	----	----	----	----	0.0300N	0.0271 + 0.0016	.0634	----	----	----	----	200	UNCH			
6000	----	----	----	----	----	0.0200N	0.0212 + 0.0013	.0509	----	----	----	----	537	UNCH			
6250	----	----	----	----	----	0.0200N	0.0167 + 0.0011	.0411	----	----	----	----	25	UNCH			
6500	----	----	----	----	----	0.0100N	0.0131 + 0.0008	.0330	----	----	----	----	1585	UNCH			
6750	----	----	----	----	----	0.0100N	0.0103 + 0.0006	.0266	----	----	----	----	45	UNCH			
7000	----	----	----	----	----	0.0100N	0.00810										

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
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PRICE INDICATOR KEY															
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL															
DEC17															
4500	----	----	----	----	0.1400N	0.1500 + 0.0066	.2488	----	----	----	----	1262	UNCH		
4550	----	----	----	----	0.1400N	0.1441 + 0.0063	.2404	----	----	----	----	55	UNCH		
4600	----	----	----	----	0.1300N	0.1384 + 0.0060	.2324	----	----	----	----	75	UNCH		
4650	----	----	----	----	0.1300N	0.1331 + 0.0057	.2247	----	----	----	----	100	UNCH		
4750	----	----	----	----	0.1200N	0.1233 + 0.0052	.2103	----	----	----	----	465	UNCH		
5000	----	----	----	----	0.1000N	0.1027 + 0.0042	.1791	----	----	----	----	1992	UNCH		
5250	----	----	----	----	0.0800N	0.0862 + 0.0037	.1532	----	----	----	----	200	UNCH		
5500	----	----	----	----	0.0700N	0.0721 + 0.0032	.1308	----	----	----	----	452	UNCH		
5750	----	----	----	----	0.0600N	0.0604 + 0.0027	.1118	----	----	----	----	200	UNCH		
6000	----	----	----	----	0.0500N	0.0508 + 0.0024	.0957	----	----	----	----	1387	UNCH		
6250	----	----	----	----	0.0400N	0.0426 + 0.0022	.0818	----	----	----	----	25	UNCH		
6500	----	----	----	----	0.0300N	0.0355 + 0.0019	.0696	----	----	----	----	1585	UNCH		
6750	----	----	----	----	0.0300N	0.0296 + 0.0016	.0592	----	----	----	----	45	UNCH		
7000	----	----	----	----	0.0200N	0.0247 + 0.0013	.0503	----	----	----	----	1296	UNCH		
7500	----	----	----	----	0.0200N	0.0174 + 0.0010	.0367	----	----	----	----	100	UNCH		
8000	----	----	----	----	0.0100N	0.0122 + 0.0007	.0266	----	----	----	----	830	UNCH		
8500	----	----	----	----	0.0100N	0.0085 + 0.0006	.0192	----	----	----	----	200	UNCH		
9000	----	----	----	----	0.0100N	0.0059 + 0.0005	.0137	----	----	----	----	3197	UNCH		
9500	----	----	----	----	0.0000N	0.0040 + 0.0003	.0096	----	----	----	----	100	UNCH		
10000	----	----	----	----	0.0000N	0.0028 + 0.0002	.0069	----	----	----	----	635	UNCH		
10500	----	----	----	----	0.0000N	0.0020 + 0.0002	.0051	----	----	----	----	100	UNCH		
12000	----	----	----	----	0.0000N	0.0007 + 0.0001	.0019	----	----	----	----	2725	UNCH		
15000	----	----	----	----	0.0000N	0.0001 UNCH	.0003	----	----	----	----	850	UNCH		
TOTAL												37428			
JAN18															
2600	----	----	----	----	0.9100N	0.9312 + 0.0240	.8215	----	----	----	----	25	UNCH		
2750	----	----	----	----	0.8100N	0.8291 + 0.0228	.7760	----	----	----	----	150	UNCH		
2800	----	----	----	----	0.7700N	0.7969 + 0.0223	.7609	----	----	----	----	25	UNCH		
2950	----	----	----	----	0.6900N	0.7060 + 0.0210	.7142	----	----	----	----	10	UNCH		
3000	----	----	----	----	0.6600N	0.6775 + 0.0205	.6983	----	----	----	----	765	UNCH		
3100	----	----	----	----	0.6000N	0.6232 + 0.0197	.6661	----	----	----	----	10	UNCH		
3150	----	----	----	----	0.5800N	0.5973 + 0.0192	.6498	----	----	----	----	50	UNCH		
3200	----	----	----	----	0.5500N	0.5722 + 0.0187	.6334	----	----	----	----	25	UNCH		
3250	----	----	----	----	0.5300N	0.5480 + 0.0182	.6171	----	----	----	----	610	UNCH		
3260	----	----	----	----	0.5300N	0.5433 + 0.0182	.6138	----	----	----	----	10	UNCH		
3400	----	----	----	----	0.4600N	0.4807 + 0.0165	.5684	----	----	----	----	225	UNCH		
3500	----	----	----	----	0.4300N	0.4421 + 0.0147	.5371	----	----	----	----	2257	UNCH		
3600	----	----	----	----	0.4000N	0.4086 + 0.0134	.5073	----	----	----	----	25	UNCH		
3750	----	----	----	----	0.3500N	0.3639 + 0.0122	.4652	----	----	----	----	775	UNCH		
3850	----	----	----	----	0.3300N	0.3369 + 0.0114	.4388	----	----	----	----	500	UNCH		
4000	----	----	----	----	0.2900N	0.3008 + 0.0101	.4018	----	----	----	----	1400	UNCH		
4250	----	----	----	----	0.2400N	0.2503 + 0.0085	.3469	----	----	----	----	200	UNCH		
4300	----	----	----	----	0.2300N	0.2414 + 0.0082	.3369	----	----	----	----	29	UNCH		
4400	----	----	----	----	0.2200N	0.2248 + 0.0077	.3178	----	----	----	----	55	UNCH		
4450	----	----	----	----	0.2100N	0.2170 + 0.0074	.3087	----	----	----	----	50	UNCH		
4500	----	----	----	----	0.2000N	0.2096 + 0.0072	.2999	----	----	----	----	485	UNCH		
4600	----	----	----	----	0.1900N	0.1958 + 0.0066	.2832	----	----	----	----	90	UNCH		
4700	----	----	----	----	0.1800N	0.1835 + 0.0060	.2679	----	----	----	----	45	UNCH		
4750	----	----	----	----	0.1700N	0.1778 + 0.0056	.2607	----	----	----	----	945	UNCH		
4800	----	----	----	----	0.1700N	0.1725 + 0.0052	.2538	----	----	----	----	25	UNCH		
5000	----	----	----	----	0.1500N	0.1553 + 0.0037	.2302	----	----	----	----	827	UNCH		
5250	----	----	----	----	0.1400N	0.1401 + 0.0020	.2074	----	----	----	----	75	UNCH		
5500	----	----	----	----	0.1300N	0.1291 + 0.0008	.1897	----	----	----	----	76	UNCH		
5800	----	----	----	----	0.1200N	0.1179 + 0.0001	.1719	----	----	----	----	2	UNCH		
6000	----	----	----	----	0.1100N	0.1101 + 0.0001	.1603	----	----	----	----	250	UNCH		
6500	----	----	----	----	0.0900N	0.0864 + 0.0005	.1291	----	----	----	----	260	UNCH		
6750	----	----	----	----	0.0800N	0.0757 + 0.0004	.1150	----	----	----	----	150	UNCH		
7000	----	----	----	----	0.0700N	0.0662 + 0.0003	.1023	----	----	----	----	11	UNCH		
7250	----	----	----	----	0.0600N	0.0579 + 0.0003	.0910	----	----	----	----	20	UNCH		
7500	----	----	----	----	0.0500N	0.0506 + 0.0002	.0809	----	----	----	----	100	UNCH		
8000	----	----	----	----	0.0400N	0.0388 + 0.0001	.0640	----	----	----	----	25	UNCH		
9000	----	----	----	----	0.0200N	0.0233 UNCH	.0406	----	----	----	----	100	UNCH		
10000	----	----	----	----	0.0100N	0.0142 - 0.0001	.0259	----	----	----	----	10	UNCH		
TOTAL												10692			
FEB18															
2600	----	----	----	----	0.8900N	0.9106 + 0.0220	.8087	----	----	----	----	25	UNCH		
2750	----	----	----	----	0.7900N	0.8119 + 0.0208	.7631	----	----	----	----	150	UNCH		
2800	----	----	----	----	0.7600N	0.7808 + 0.0204	.7481	----	----	----	----	25	UNCH		
2950	----	----	----	----	0.6700N	0.6928 + 0.0192	.7017	----	----	----	----	10	UNCH		
3000	----	----	----	----	0.6500N	0.6652 + 0.0188	.6860	----	----	----	----	765	UNCH		
3100	----	----	----	----	0.5900N	0.6126 + 0.0180	.6542	----	----	----	----	10	UNCH		
3150	----	----	----	----	0.5700N	0.5876 + 0.0176	.6382	----	----	----	----	50	UNCH		
3200	----	----	----	----	0.5500N	0.5633 + 0.0171	.6222	----	----	----	----	25	UNCH		
3250	----	----	----	----	0.5200N	0.5399 + 0.0167	.6063	----	----	----	----	610	UNCH		
3260	----	----	----	----	0.5200N	0.5353 + 0.0166	.6031	----	----	----	----	10	UNCH		
3400	----	----	----	----	0.4600N	0.4754 + 0.0148	.5590	----	----	----	----	225	UNCH		
3500	----	----	----	----	0.4300N	0.4391 + 0.0132	.5289	----	----	----	----	2257	UNCH		
3600	----	----	----	----	0.4000N	0.4072 + 0.0121	.5003	----	----	----	----	25	UNCH		
3750	----	----	----	----	0.3500N	0.3639 + 0.0111	.4599	----	----	----	----	775	UNCH		
3850	----	----	----	----	0.3300N	0.3378 + 0.0104	.4345	----	----	----	----	500	UNCH		
4000	----	----	----	----	0.2900N	0.3028 + 0.0091	.3989	----	----	----	----	1400	UNCH		
4250	----	----	----	----	0.2500N	0.2544 + 0.0076	.3466	----	----	----	----	200	UNCH		
4400	----	----	----	----	0.2200N	0.2303 + 0.0069	.3191	----	----	----	----	55	UNCH		
4450	----	----	----	----	0.2200N	0.2230 + 0.0066	.3106	----	----	----	----	50			

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
MAR18																	
4450	----	----	----	----	----	0.2100N	0.2184	+ 0.0059	.3030	----	----	----	----	50	UNCH		
4500	----	----	----	----	----	0.2100N	0.2118	+ 0.0057	.2952	----	----	----	----	485	UNCH		
4600	----	----	----	----	----	0.1900N	0.1996	+ 0.0053	.2805	----	----	----	----	90	UNCH		
4700	----	----	----	----	----	0.1800N	0.1885	+ 0.0048	.2669	----	----	----	----	45	UNCH		
4750	----	----	----	----	----	0.1800N	0.1834	+ 0.0044	.2605	----	----	----	----	945	UNCH		
4800	----	----	----	----	----	0.1700N	0.1787	+ 0.0042	.2544	----	----	----	----	25	UNCH		
5000	----	----	----	----	----	0.1600N	0.1628	+ 0.0028	.2332	----	----	----	----	1527	UNCH		
5250	----	----	----	----	----	0.1500N	0.1483	+ 0.0015	.2122	----	----	----	----	75	UNCH		
5500	----	----	----	----	----	0.1400N	0.1373	+ 0.0004	.1954	----	----	----	----	76	UNCH		
5800	----	----	----	----	----	0.1300N	0.1260	- 0.0004	.1782	----	----	----	----	2	UNCH		
6000	----	----	----	----	----	0.1200N	0.1184	- 0.0005	.1673	----	----	----	----	250	UNCH		
6500	----	----	----	----	----	0.1000N	0.0956	UNCH	.1380	----	----	----	----	260	UNCH		
6750	----	----	----	----	----	0.0800N	0.0848	UNCH	.1243	----	----	----	----	150	UNCH		
7000	----	----	----	----	----	0.0800N	0.0751	UNCH	.1118	----	----	----	----	11	UNCH		
7250	----	----	----	----	----	0.0700N	0.0665	- 0.0001	.1006	----	----	----	----	20	UNCH		
7500	----	----	----	----	----	0.0600N	0.0588	- 0.0002	.0903	----	----	----	----	100	UNCH		
8000	----	----	----	----	----	0.0500N	0.0462	- 0.0002	.0731	----	----	----	----	25	UNCH		
9000	----	----	----	----	----	0.0300N	0.0290	- 0.0003	.0483	----	----	----	----	200	UNCH		
10000	----	----	----	----	----	0.0200N	0.0186	- 0.0003	.0324	----	----	----	----	10	UNCH		
TOTAL														13528			
APR18																	
2600	----	----	----	----	----	0.4800N	0.4936	+ 0.0097	.6844	----	----	----	----	25	UNCH		
2750	----	----	----	----	----	0.4100N	0.4156	+ 0.0087	.6177	----	----	----	----	250	UNCH		
2800	----	----	----	----	----	0.3800N	0.3920	+ 0.0085	.5956	----	----	----	----	100	UNCH		
2850	----	----	----	----	----	0.3600N	0.3694	+ 0.0081	.5736	----	----	----	----	400	UNCH		
2950	----	----	----	----	----	0.3200N	0.3276	+ 0.0076	.5302	----	----	----	----	10	UNCH		
3000	----	----	----	----	----	0.3000N	0.3082	+ 0.0073	.5090	----	----	----	----	1405	UNCH		
3100	----	----	----	----	----	0.2700N	0.2725	+ 0.0066	.4677	----	----	----	----	10	UNCH		
3250	----	----	----	----	----	0.2200N	0.2266	+ 0.0055	.4098	----	----	----	----	560	UNCH		
3260	----	----	----	----	----	0.2200N	0.2238	+ 0.0053	.4061	----	----	----	----	10	UNCH		
3350	----	----	----	----	----	0.2000N	0.2007	+ 0.0048	.3743	----	----	----	----	200	UNCH		
3400	----	----	----	----	----	0.1800N	0.1890	+ 0.0045	.3575	----	----	----	----	150	UNCH		
3500	----	----	----	----	----	0.1600N	0.1678	+ 0.0039	.3260	----	----	----	----	2060	UNCH		
3750	----	----	----	----	----	0.1200N	0.1264	+ 0.0029	.2591	----	----	----	----	655	UNCH		
4000	----	----	----	----	----	0.0900N	0.0959	+ 0.0021	.2057	----	----	----	----	1200	UNCH		
4150	----	----	----	----	----	0.0800N	0.0817	+ 0.0018	.1794	----	----	----	----	100	UNCH		
4250	----	----	----	----	----	0.0700N	0.0736	+ 0.0016	.1639	----	----	----	----	400	UNCH		
4400	----	----	----	----	----	0.0600N	0.0631	+ 0.0014	.1434	----	----	----	----	95	UNCH		
4450	----	----	----	----	----	0.0600N	0.0600	+ 0.0013	.1371	----	----	----	----	50	UNCH		
4500	----	----	----	----	----	0.0600N	0.0571	+ 0.0012	.1313	----	----	----	----	460	UNCH		
4600	----	----	----	----	----	0.0500N	0.0518	+ 0.0011	.1204	----	----	----	----	90	UNCH		
4750	----	----	----	----	----	0.0400N	0.0450	+ 0.0009	.1061	----	----	----	----	1025	UNCH		
4800	----	----	----	----	----	0.0400N	0.0430	+ 0.0008	.1018	----	----	----	----	25	UNCH		
5000	----	----	----	----	----	0.0400N	0.0359	+ 0.0007	.0864	----	----	----	----	396	UNCH		
5250	----	----	----	----	----	0.0300N	0.0286	+ 0.0007	.0703	----	----	----	----	25	UNCH		
5500	----	----	----	----	----	0.0200N	0.0227	+ 0.0006	.0571	----	----	----	----	76	UNCH		
5800	----	----	----	----	----	0.0200N	0.0173	+ 0.0004	.0446	----	----	----	----	2	UNCH		
6000	----	----	----	----	----	0.0100N	0.0145	+ 0.0004	.0379	----	----	----	----	400	UNCH		
6500	----	----	----	----	----	0.0100N	0.0093	+ 0.0003	.0253	----	----	----	----	260	UNCH		
6750	----	----	----	----	----	0.0100N	0.0074	+ 0.0002	.0205	----	----	----	----	50	UNCH		
7000	----	----	----	----	----	0.0100N	0.0059	+ 0.0002	.0166	----	----	----	----	11	UNCH		
7250	----	----	----	----	----	0.0000N	0.0046	+ 0.0002	.0133	----	----	----	----	20	UNCH		
7500	----	----	----	----	----	0.0000N	0.0036	+ 0.0001	.0106	----	----	----	----	100	UNCH		
8000	----	----	----	----	----	0.0000N	0.0023	+ 0.0001	.0070	----	----	----	----	25	UNCH		
9000	----	----	----	----	----	0.0000N	0.0009	UNCH	.0029	----	----	----	----	100	UNCH		
10000	----	----	----	----	----	0.0000N	0.0004	UNCH	.0013	----	----	----	----	10	UNCH		
TOTAL														10755			
MAY18																	
2600	----	----	----	----	----	0.4600N	0.4726	+ 0.0087	.6679	----	----	----	----	25	UNCH		
2750	----	----	----	----	----	0.3900N	0.3976	+ 0.0079	.6013	----	----	----	----	150	UNCH		
2800	----	----	----	----	----	0.3700N	0.3749	+ 0.0076	.5793	----	----	----	----	25	UNCH		
2850	----	----	----	----	----	0.3500N	0.3533	+ 0.0074	.5575	----	----	----	----	50	UNCH		
2950	----	----	----	----	----	0.3100N	0.3131	+ 0.0068	.5147	----	----	----	----	10	UNCH		
3000	----	----	----	----	----	0.2900N	0.2946	+ 0.0065	.4939	----	----	----	----	1405	UNCH		
3100	----	----	----	----	----	0.2500N	0.2606	+ 0.0059	.4535	----	----	----	----	10	UNCH		
3250	----	----	----	----	----	0.2100N	0.2171	+ 0.0047	.3971	----	----	----	----	560	UNCH		
3260	----	----	----	----	----	0.2100N	0.2145	+ 0.0047	.3936	----	----	----	----	10	UNCH		
3350	----	----	----	----	----	0.1900N	0.1926	+ 0.0042	.3628	----	----	----	----	200	UNCH		
3400	----	----	----	----	----	0.1800N	0.1815	+ 0.0039	.3466	----	----	----	----	150	UNCH		
3500	----	----	----	----	----	0.1600N	0.1615	+ 0.0033	.3162	----	----	----	----	2060	UNCH		
3750	----	----	----	----	----	0.1200N	0.1222	+ 0.0025	.2519	----	----	----	----	655	UNCH		
4000	----	----	----	----	----	0.0900N	0.0932	+ 0.0018	.2007	----	----	----	----	1200	UNCH		
4150	----	----	----	----	----	0.0800N	0.0797	+ 0.0015	.1754	----	----	----	----	100	UNCH		
4250	----	----	----	----	----	0.0700N	0.0719	+ 0.0013	.1605	----	----	----	----	400	UNCH		
4400	----	----	----	----	----	0.0600N	0.0619	+ 0.0011	.1407	----	----	----	----	95	UNCH		
4450	----	----	----	----	----	0.0600N	0.0590	+ 0.0011	.1349	----	----	----	----	50	UNCH		
4500	----	----	----	----	----	0.0600N	0.0561	+ 0.0010	.1290	----							

PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

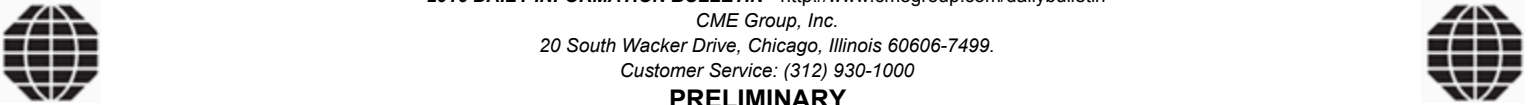
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL												
JUN18												
7000	----	----	----	----	0.0100N	0.0074 + 0.0002	.0200	----	----	----	----	11
7250	----	----	----	----	0.0100N	0.0059 + 0.0002	.0162	----	----	----	----	20
7500	----	----	----	----	0.0000N	0.0047 + 0.0002	.0132	----	----	----	----	100
8000	----	----	----	----	0.0000N	0.0030 + 0.0001	.0087	----	----	----	----	25
9000	----	----	----	----	0.0000N	0.0012 UNCH	.0037	----	----	----	----	100
10000	----	----	----	----	0.0000N	0.0005 UNCH	.0016	----	----	----	----	10
TOTAL												10245
JUL18												
2600	----	----	----	----	0.5100N	0.5225 + 0.0090	.6878	----	----	----	----	25
2650	----	----	----	----	0.4900N	0.4954 + 0.0087	.6669	----	----	----	----	25
2750	----	----	----	----	0.4400N	0.4447 + 0.0082	.6249	----	----	----	----	150
2800	----	----	----	----	0.4100N	0.4209 + 0.0078	.6041	----	----	----	----	25
2900	----	----	----	----	0.3700N	0.3767 + 0.0073	.5627	----	----	----	----	80
2950	----	----	----	----	0.3500N	0.3561 + 0.0071	.5423	----	----	----	----	10
3000	----	----	----	----	0.3300N	0.3365 + 0.0068	.5222	----	----	----	----	1405
3100	----	----	----	----	0.2900N	0.3003 + 0.0062	.4831	----	----	----	----	10
3250	----	----	----	----	0.2500N	0.2531 + 0.0051	.4278	----	----	----	----	560
3260	----	----	----	----	0.2500N	0.2502 + 0.0050	.4243	----	----	----	----	10
3350	----	----	----	----	0.2200N	0.2263 + 0.0045	.3938	----	----	----	----	200
3400	----	----	----	----	0.2100N	0.2141 + 0.0042	.3776	----	----	----	----	150
3500	----	----	----	----	0.1900N	0.1918 + 0.0037	.3470	----	----	----	----	2060
3750	----	----	----	----	0.1400N	0.1475 + 0.0026	.2811	----	----	----	----	655
4000	----	----	----	----	0.1100N	0.1148 + 0.0019	.2281	----	----	----	----	1200
4150	----	----	----	----	0.1000N	0.0994 + 0.0016	.2017	----	----	----	----	100
4250	----	----	----	----	0.0900N	0.0906 + 0.0014	.1861	----	----	----	----	450
4400	----	----	----	----	0.0800N	0.0791 + 0.0012	.1653	----	----	----	----	55
4450	----	----	----	----	0.0700N	0.0756 + 0.0011	.1589	----	----	----	----	100
4500	----	----	----	----	0.0700N	0.0724 + 0.0011	.1529	----	----	----	----	460
4600	----	----	----	----	0.0700N	0.0663 + 0.0010	.1414	----	----	----	----	90
4750	----	----	----	----	0.0600N	0.0582 + 0.0008	.1260	----	----	----	----	1025
4800	----	----	----	----	0.0600N	0.0558 + 0.0008	.1213	----	----	----	----	25
5000	----	----	----	----	0.0500N	0.0474 + 0.0007	.1047	----	----	----	----	411
5250	----	----	----	----	0.0400N	0.0388 + 0.0006	.0873	----	----	----	----	25
5500	----	----	----	----	0.0300N	0.0316 + 0.0006	.0726	----	----	----	----	76
5800	----	----	----	----	0.0200N	0.0246 + 0.0005	.0579	----	----	----	----	2
6000	----	----	----	----	0.0200N	0.0210 + 0.0005	.0501	----	----	----	----	400
6500	----	----	----	----	0.0100N	0.0141 + 0.0003	.0349	----	----	----	----	260
6750	----	----	----	----	0.0100N	0.0116 + 0.0003	.0292	----	----	----	----	50
7000	----	----	----	----	0.0100N	0.0095 + 0.0002	.0243	----	----	----	----	11
7250	----	----	----	----	0.0100N	0.0078 + 0.0003	.0203	----	----	----	----	20
7500	----	----	----	----	0.0100N	0.0063 + 0.0003	.0167	----	----	----	----	100
8000	----	----	----	----	0.0000N	0.0040 + 0.0001	.0111	----	----	----	----	25
9000	----	----	----	----	0.0000N	0.0017 + 0.0001	.0050	----	----	----	----	100
10000	----	----	----	----	0.0000N	0.0008 + 0.0001	.0025	----	----	----	----	10
TOTAL												10360
AUG18												
2600	----	----	----	----	0.5300N	0.5349 + 0.0089	.6896	----	----	----	----	25
2650	----	----	----	----	0.5000N	0.5079 + 0.0087	.6692	----	----	----	----	25
2750	----	----	----	----	0.4500N	0.4571 + 0.0082	.6282	----	----	----	----	150
2800	----	----	----	----	0.4300N	0.4334 + 0.0080	.6078	----	----	----	----	25
2900	----	----	----	----	0.3800N	0.3890 + 0.0074	.5673	----	----	----	----	80
2950	----	----	----	----	0.3600N	0.3683 + 0.0071	.5474	----	----	----	----	10
3000	----	----	----	----	0.3400N	0.3486 + 0.0068	.5277	----	----	----	----	1405
3100	----	----	----	----	0.3100N	0.3121 + 0.0063	.4894	----	----	----	----	10
3250	----	----	----	----	0.2600N	0.2643 + 0.0052	.4351	----	----	----	----	560
3260	----	----	----	----	0.2600N	0.2615 + 0.0052	.4317	----	----	----	----	10
3350	----	----	----	----	0.2300N	0.2372 + 0.0046	.4016	----	----	----	----	200
3400	----	----	----	----	0.2200N	0.2248 + 0.0043	.3857	----	----	----	----	150
3500	----	----	----	----	0.2000N	0.2021 + 0.0038	.3554	----	----	----	----	2060
3750	----	----	----	----	0.1500N	0.1565 + 0.0027	.2898	----	----	----	----	655
4000	----	----	----	----	0.1200N	0.1229 + 0.0021	.2371	----	----	----	----	1200
4150	----	----	----	----	0.1100N	0.1069 + 0.0016	.2105	----	----	----	----	100
4250	----	----	----	----	0.1000N	0.0978 + 0.0015	.1949	----	----	----	----	450
4400	----	----	----	----	0.0800N	0.0859 + 0.0013	.1740	----	----	----	----	55
4450	----	----	----	----	0.0800N	0.0823 + 0.0012	.1675	----	----	----	----	100
4500	----	----	----	----	0.0800N	0.0789 + 0.0011	.1614	----	----	----	----	460
4600	----	----	----	----	0.0700N	0.0726 + 0.0011	.1499	----	----	----	----	90
4750	----	----	----	----	0.0600N	0.0641 + 0.0010	.1342	----	----	----	----	1025
4800	----	----	----	----	0.0600N	0.0615 + 0.0009	.1294	----	----	----	----	25
5000	----	----	----	----	0.0500N	0.0524 + 0.0007	.1121	----	----	----	----	411
5250	----	----	----	----	0.0400N	0.0432 + 0.0006	.0941	----	----	----	----	25
5500	----	----	----	----	0.0400N	0.0356 + 0.0006	.0790	----	----	----	----	76
5800	----	----	----	----	0.0300N	0.0280 + 0.0005	.0637	----	----	----	----	2
6000	----	----	----	----	0.0200N	0.0239 + 0.0004	.0552	----	----	----	----	400
6500	----	----	----	----	0.0200N	0.0164 + 0.0004	.0392	----	----	----	----	260
6750	----	----	----	----	0.0100N	0.0136 + 0.0003	.0330	----	----	----	----	50
7000	----	----	----	----	0.0100N	0.0112 + 0.0002	.0277	----	----	----	----	11
7250	----	----	----	----	0.0100N	0.0093 + 0.0003	.0233	----	----	----	----	20
7500	----	----	----	----	0.0100N	0.0076 + 0.0002	.0194	----	----	----	----	100
8000	----	----	----	----	0.0000N	0.0050 + 0.0002	.0133	----	----	----	----	25
9000	----	----	----	----	0.0000N	0.0022 + 0.0001	.0062	----	----	----	----	100
10000	----	----	----	----	0.0000N	0.0010 + 0.0001	.0030	----	----	----	----	10
TOTAL												10360
SEP18												
2600	----	----	----	----	0.5200N	0.5274 + 0.0082	.6823	----	----	----	----	25
2650	----	----	----	----	0.4900N	0.5008 + 0.0079	.6620	----	----	----	----	25
2750	----	----	----	----	0.4400N	0.4510 + 0.0075	.6213	----	----	----	----	150
2800	----	----	----	----	0.4200N	0.4277 + 0.0072	.6011	----	----	----	----	25
2900	----	----	----	----	0.3800N	0.3841 + 0.0067	.5610	----	----	----	----	80
2950	----	----	----	----	0.3600N	0.3639 + 0.0065	.5414	----	----	----	----	10
3000	----	----	----	----	0.3400N	0.3446 + 0.0062	.5220	----	----	----	----	1405
3100	----	----	----	----	0.3000N	0.3088 + 0.0056	.4842	----	----	----	----	10
3250	----	----	----	----	0.2600N	0.2622 + 0.0047	.4309	----	----	----	----	560
3260	----	----	----	----	0.2500N	0.2594 + 0.0046	.4275	----	----	----	----	10
3350	----	----	----	----	0.2300N	0.2356 + 0.0040	.3980	----	----	----	----	200
3400	----	----	----	----	0.2200N	0.2235 + 0.0038						

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
OCT18																	
2750	----	----	----	----	----	0.4700N	0.4731	+ 0.0076	.6310	----	----	----	----	150		UNCH	
2800	----	----	----	----	----	0.4400N	0.4494	+ 0.0074	.6113	----	----	----	----	25		UNCH	
2900	----	----	----	----	----	0.4000N	0.4050	+ 0.0069	.5721	----	----	----	----	350		UNCH	
2950	----	----	----	----	----	0.3800N	0.3843	+ 0.0066	.5528	----	----	----	----	10		UNCH	
3000	----	----	----	----	----	0.3600N	0.3645	+ 0.0063	.5338	----	----	----	----	1405		UNCH	
3050	----	----	----	----	----	0.3400N	0.3457	+ 0.0060	.5151	----	----	----	----	50		UNCH	
3100	----	----	----	----	----	0.3200N	0.3279	+ 0.0058	.4967	----	----	----	----	10		UNCH	
3150	----	----	----	----	----	0.3100N	0.3109	+ 0.0055	.4787	----	----	----	----	25		UNCH	
3250	----	----	----	----	----	0.2700N	0.2797	+ 0.0048	.4440	----	----	----	----	585		UNCH	
3260	----	----	----	----	----	0.2700N	0.2768	+ 0.0048	.4406	----	----	----	----	10		UNCH	
3350	----	----	----	----	----	0.2500N	0.2522	+ 0.0042	.4113	----	----	----	----	200		UNCH	
3400	----	----	----	----	----	0.2400N	0.2396	+ 0.0040	.3958	----	----	----	----	150		UNCH	
3500	----	----	----	----	----	0.2100N	0.2166	+ 0.0036	.3663	----	----	----	----	2060		UNCH	
3750	----	----	----	----	----	0.1700N	0.1696	+ 0.0025	.3017	----	----	----	----	655		UNCH	
4000	----	----	----	----	----	0.1300N	0.1347	+ 0.0019	.2493	----	----	----	----	1200		UNCH	
4150	----	----	----	----	----	0.1200N	0.1180	+ 0.0014	.2228	----	----	----	----	100		UNCH	
4250	----	----	----	----	----	0.1100N	0.1085	+ 0.0013	.2071	----	----	----	----	450		UNCH	
4400	----	----	----	----	----	0.1000N	0.0960	+ 0.0010	.1861	----	----	----	----	55		UNCH	
4450	----	----	----	----	----	0.0900N	0.0923	+ 0.0010	.1797	----	----	----	----	50		UNCH	
4500	----	----	----	----	----	0.0900N	0.0887	+ 0.0009	.1735	----	----	----	----	460		UNCH	
4600	----	----	----	----	----	0.0800N	0.0821	+ 0.0008	.1620	----	----	----	----	135		UNCH	
4750	----	----	----	----	----	0.0700N	0.0732	+ 0.0008	.1462	----	----	----	----	1025		UNCH	
4800	----	----	----	----	----	0.0700N	0.0705	+ 0.0008	.1414	----	----	----	----	25		UNCH	
5000	----	----	----	----	----	0.0600N	0.0605	+ 0.0007	.1233	----	----	----	----	396		UNCH	
5250	----	----	----	----	----	0.0500N	0.0504	+ 0.0006	.1046	----	----	----	----	25		UNCH	
5500	----	----	----	----	----	0.0400N	0.0421	+ 0.0006	.0889	----	----	----	----	76		UNCH	
5800	----	----	----	----	----	0.0300N	0.0337	+ 0.0006	.0728	----	----	----	----	2		UNCH	
6000	----	----	----	----	----	0.0300N	0.0290	+ 0.0005	.0636	----	----	----	----	660		UNCH	
6500	----	----	----	----	----	0.0200N	0.0202	+ 0.0004	.0458	----	----	----	----	260		UNCH	
6750	----	----	----	----	----	0.0200N	0.0169	+ 0.0003	.0390	----	----	----	----	50		UNCH	
7000	----	----	----	----	----	0.0100N	0.0142	+ 0.0003	.0333	----	----	----	----	11		UNCH	
7250	----	----	----	----	----	0.0100N	0.0119	+ 0.0003	.0283	----	----	----	----	20		UNCH	
7500	----	----	----	----	----	0.0100N	0.0099	+ 0.0002	.0239	----	----	----	----	100		UNCH	
8000	----	----	----	----	----	0.0100N	0.0068	+ 0.0002	.0170	----	----	----	----	25		UNCH	
9000	----	----	----	----	----	0.0000N	0.0032	+ 0.0001	.0085	----	----	----	----	100		UNCH	
10000	----	----	----	----	----	0.0000N	0.0015		.0042	----	----	----	----	10		UNCH	
TOTAL														10945			
NOV18																	
2600	----	----	----	----	----	0.5900N	0.6008	+ 0.0085	.7108	----	----	----	----	25		UNCH	
2750	----	----	----	----	----	0.5100N	0.5202	+ 0.0078	.6536	----	----	----	----	150		UNCH	
2800	----	----	----	----	----	0.4900N	0.4954	+ 0.0076	.6347	----	----	----	----	25		UNCH	
2950	----	----	----	----	----	0.4200N	0.4269	+ 0.0070	.5781	----	----	----	----	10		UNCH	
3000	----	----	----	----	----	0.4000N	0.4060	+ 0.0067	.5595	----	----	----	----	1445		UNCH	
3050	----	----	----	----	----	0.3800N	0.3860	+ 0.0064	.5412	----	----	----	----	50		UNCH	
3100	----	----	----	----	----	0.3600N	0.3671	+ 0.0062	.5232	----	----	----	----	10		UNCH	
3150	----	----	----	----	----	0.3400N	0.3490	+ 0.0059	.5054	----	----	----	----	25		UNCH	
3250	----	----	----	----	----	0.3100N	0.3154	+ 0.0054	.4710	----	----	----	----	660		UNCH	
3260	----	----	----	----	----	0.3100N	0.3123	+ 0.0055	.4677	----	----	----	----	10		UNCH	
3400	----	----	----	----	----	0.2700N	0.2708	+ 0.0048	.4222	----	----	----	----	150		UNCH	
3500	----	----	----	----	----	0.2400N	0.2447	+ 0.0044	.3917	----	----	----	----	2060		UNCH	
3750	----	----	----	----	----	0.1900N	0.1913	+ 0.0032	.3241	----	----	----	----	430		UNCH	
4000	----	----	----	----	----	0.1500N	0.1524	+ 0.0024	.2692	----	----	----	----	1100		UNCH	
4250	----	----	----	----	----	0.1200N	0.1229	+ 0.0016	.2246	----	----	----	----	250		UNCH	
4400	----	----	----	----	----	0.1100N	0.1091	+ 0.0014	.2024	----	----	----	----	55		UNCH	
4450	----	----	----	----	----	0.1000N	0.1050	+ 0.0013	.1957	----	----	----	----	50		UNCH	
4500	----	----	----	----	----	0.1000N	0.1011	+ 0.0012	.1893	----	----	----	----	335		UNCH	
4600	----	----	----	----	----	0.0900N	0.0939	+ 0.0011	.1772	----	----	----	----	135		UNCH	
4750	----	----	----	----	----	0.0800N	0.0842	+ 0.0010	.1607	----	----	----	----	800		UNCH	
4800	----	----	----	----	----	0.0800N	0.0813	+ 0.0010	.1557	----	----	----	----	25		UNCH	
5000	----	----	----	----	----	0.0700N	0.0704	+ 0.0010	.1369	----	----	----	----	346		UNCH	
5250	----	----	----	----	----	0.0600N	0.0588	+ 0.0008	.1165	----	----	----	----	25		UNCH	
5500	----	----	----	----	----	0.0500N	0.0495	+ 0.0007	.0997	----	----	----	----	76		UNCH	
5800	----	----	----	----	----	0.0400N	0.0402	+ 0.0007	.0826	----	----	----	----	2		UNCH	
6000	----	----	----	----	----	0.0300N	0.0348	+ 0.0007	.0726	----	----	----	----	250		UNCH	
6500	----	----	----	----	----	0.0200N	0.0244	+ 0.0005	.0528	----	----	----	----	260		UNCH	
6750	----	----	----	----	----	0.0200N	0.0205	+ 0.0004	.0451	----	----	----	----	50		UNCH	
7000	----	----	----	----	----	0.0200N	0.0173	+ 0.0003	.0386	----	----	----	----	11		UNCH	
7250	----	----	----	----	----	0.0100N	0.0146	+ 0.0003	.0331	----	----	----	----	20		UNCH	
7500	----	----	----	----	----	0.0100N	0.0124	+ 0.0003	.0285	----	----	----	----	100		UNCH	
8000	----	----	----	----	----	0.0100N	0.0087	+ 0.0002	.0207	----	----	----	----	25		UNCH	
9000	----	----	----	----	----	0.0000N	0.0042	+ 0.0001	.0106	----	----	----	----	100		UNCH	
10000	----	----	----	----	----	0.0000N	0.0021	+ 0.0001	.0056	----	----	----	----	10		UNCH	
TOTAL														9075			
DEC18																	
2600	----	----	----	----	----	0.7000N	0.7099	+ 0.0067	.7530	----	----	----	----	25		UNCH	
2750	----	----	----	----	----	0.6200N	0.6224	+ 0.0063	.6996	----	----	----	----	150		UNCH	
2800	----	----	----	----	----	0.5900N	0.5952	+ 0.0061	.6821	----	----	----	----	25		UNCH	
2950	----	----	----	----	----	0.5100N	0.5193	+ 0.0057	.6291	----	----	----	----	10		UNCH	
3000	----	----	----														

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
JAN19																	
5250	----	----	----	----	----	0.0900N	0.0863	+ 0.0003	.1525	----	----	----	----	100	UNCH		
5500	----	----	----	----	----	0.0700N	0.0737	+ 0.0005	.1321	----	----	----	----	125	UNCH		
6000	----	----	----	----	----	0.0500N	0.0532	+ 0.0004	.0986	----	----	----	----	475	UNCH		
6500	----	----	----	----	----	0.0400N	0.0387	+ 0.0003	.0740	----	----	----	----	50	UNCH		
7000	----	----	----	----	----	0.0300N	0.0286	+ 0.0002	.0562	----	----	----	----	10	UNCH		
7500	----	----	----	----	----	0.0200N	0.0215	+ 0.0001	.0432	----	----	----	----	10	UNCH		
9000	----	----	----	----	----	0.0100N	0.0098	+ 0.0001	.0208	----	----	----	----	400	UNCH		
TOTAL		4561															
FEB19																	
2800	----	----	----	----	----	0.6400N	0.6432	+ 0.0073	.7089	----	----	----	----	50	UNCH		
2850	----	----	----	----	----	0.6100N	0.6149	+ 0.0071	.6917	----	----	----	----	15	UNCH		
2950	----	----	----	----	----	0.5500N	0.5613	+ 0.0067	.6566	----	----	----	----	125	UNCH		
3000	----	----	----	----	----	0.5300N	0.5359	+ 0.0066	.6390	----	----	----	----	376	UNCH		
3250	----	----	----	----	----	0.4200N	0.4231	+ 0.0055	.5509	----	----	----	----	180	UNCH		
3500	----	----	----	----	----	0.3300N	0.3337	+ 0.0044	.4681	----	----	----	----	1090	UNCH		
3750	----	----	----	----	----	0.2600N	0.2638	+ 0.0034	.3942	----	----	----	----	160	UNCH		
4000	----	----	----	----	----	0.2100N	0.2103	+ 0.0024	.3307	----	----	----	----	685	UNCH		
4250	----	----	----	----	----	0.1700N	0.1707	+ 0.0017	.2787	----	----	----	----	200	UNCH		
4500	----	----	----	----	----	0.1400N	0.1406	+ 0.0011	.2363	----	----	----	----	175	UNCH		
4650	----	----	----	----	----	0.1300N	0.1264	+ 0.0008	.2151	----	----	----	----	55	UNCH		
4750	----	----	----	----	----	0.1200N	0.1183	+ 0.0006	.2026	----	----	----	----	150	UNCH		
5000	----	----	----	----	----	0.1000N	0.1013	+ 0.0004	.1757	----	----	----	----	80	UNCH		
5150	----	----	----	----	----	0.0900N	0.0928	+ 0.0004	.1619	----	----	----	----	50	UNCH		
5250	----	----	----	----	----	0.0900N	0.0875	+ 0.0005	.1534	----	----	----	----	100	UNCH		
5500	----	----	----	----	----	0.0700N	0.0750	+ 0.0006	.1333	----	----	----	----	125	UNCH		
6000	----	----	----	----	----	0.0500N	0.0547	+ 0.0005	.1004	----	----	----	----	475	UNCH		
6500	----	----	----	----	----	0.0400N	0.0402	+ 0.0004	.0760	----	----	----	----	50	UNCH		
7000	----	----	----	----	----	0.0300N	0.0299	+ 0.0003	.0581	----	----	----	----	10	UNCH		
7500	----	----	----	----	----	0.0200N	0.0227	+ 0.0002	.0451	----	----	----	----	10	UNCH		
9000	----	----	----	----	----	0.0100N	0.0105	+ 0.0001	.0220	----	----	----	----	400	UNCH		
TOTAL		4561															
MAR19																	
2800	----	----	----	----	----	0.6000N	0.6036	+ 0.0084	.6881	----	----	----	----	50	UNCH		
2850	----	----	----	----	----	0.5700N	0.5766	+ 0.0082	.6705	----	----	----	----	15	UNCH		
2950	----	----	----	----	----	0.5200N	0.5256	+ 0.0078	.6350	----	----	----	----	125	UNCH		
3000	----	----	----	----	----	0.4900N	0.5014	+ 0.0075	.6172	----	----	----	----	376	UNCH		
3250	----	----	----	----	----	0.3900N	0.3952	+ 0.0062	.5295	----	----	----	----	180	UNCH		
3500	----	----	----	----	----	0.3100N	0.3115	+ 0.0050	.4484	----	----	----	----	1090	UNCH		
3700	----	----	----	----	----	0.2500N	0.2582	+ 0.0040	.3903	----	----	----	----	100	UNCH		
3750	----	----	----	----	----	0.2400N	0.2466	+ 0.0039	.3769	----	----	----	----	160	UNCH		
4000	----	----	----	----	----	0.1900N	0.1974	+ 0.0027	.3164	----	----	----	----	685	UNCH		
4250	----	----	----	----	----	0.1600N	0.1610	+ 0.0021	.2671	----	----	----	----	200	UNCH		
4500	----	----	----	----	----	0.1300N	0.1333	+ 0.0014	.2270	----	----	----	----	175	UNCH		
4650	----	----	----	----	----	0.1200N	0.1203	+ 0.0010	.2072	----	----	----	----	55	UNCH		
4750	----	----	----	----	----	0.1100N	0.1129	+ 0.0009	.1955	----	----	----	----	150	UNCH		
5000	----	----	----	----	----	0.1000N	0.0971	+ 0.0008	.1701	----	----	----	----	80	UNCH		
5150	----	----	----	----	----	0.0900N	0.0889	+ 0.0007	.1567	----	----	----	----	50	UNCH		
5250	----	----	----	----	----	0.0800N	0.0838	+ 0.0008	.1484	----	----	----	----	100	UNCH		
5500	----	----	----	----	----	0.0700N	0.0717	+ 0.0008	.1289	----	----	----	----	25	UNCH		
6000	----	----	----	----	----	0.0500N	0.0525	+ 0.0007	.0974	----	----	----	----	475	UNCH		
6500	----	----	----	----	----	0.0400N	0.0387	+ 0.0006	.0740	----	----	----	----	50	UNCH		
7000	----	----	----	----	----	0.0300N	0.0289	+ 0.0003	.0567	----	----	----	----	10	UNCH		
7500	----	----	----	----	----	0.0200N	0.0220	+ 0.0002	.0441	----	----	----	----	10	UNCH		
9000	----	----	----	----	----	0.0100N	0.0103	+ 0.0001	.0218	----	----	----	----	400	UNCH		
TOTAL		4561															
APR19																	
2600	----	----	----	----	----	0.5300N	0.5277	+ 0.0016	.6685	----	----	----	----	25	UNCH		
2800	----	----	----	----	----	0.4300N	0.4310	+ 0.0013	.5912	----	----	----	----	50	UNCH		
2850	----	----	----	----	----	0.4100N	0.4094	+ 0.0012	.5720	----	----	----	----	15	UNCH		
2950	----	----	----	----	----	0.3700N	0.3693	+ 0.0009	.5345	----	----	----	----	125	UNCH		
3000	----	----	----	----	----	0.3500N	0.3507	+ 0.0007	.5162	----	----	----	----	426	UNCH		
3250	----	----	----	----	----	0.2700N	0.2710	+ 0.0003	.4304	----	----	----	----	135	UNCH		
3400	----	----	----	----	----	0.2300N	0.2326	UNCH	.3842	----	----	----	----	100	UNCH		
3500	----	----	----	----	----	0.2100N	0.2104	- 0.0003	.3558	----	----	----	----	590	UNCH		
3750	----	----	----	----	----	0.1700N	0.1658	- 0.0010	.2943	----	----	----	----	235	UNCH		
4000	----	----	----	----	----	0.1300N	0.1331	- 0.0013	.2449	----	----	----	----	740	UNCH		
4250	----	----	----	----	----	0.1100N	0.1099	- 0.0018	.2068	----	----	----	----	200	UNCH		
4500	----	----	----	----	----	0.0900N	0.0931	- 0.0018	.1774	----	----	----	----	125	UNCH		
4650	----	----	----	----	----	0.0900N	0.0845	- 0.0014	.1622	----	----	----	----	55	UNCH		
4750	----	----	----	----	----	0.0800N	0.0791	- 0.0010	.1527	----	----	----	----	125	UNCH		
5000	----	----	----	----	----	0.0700N	0.0655	- 0.0003	.1294	----	----	----	----	80	UNCH		
5150	----	----	----	----	----	0.0600N	0.0580	- 0.0002	.1165	----	----	----	----	50	UNCH		
5250	----	----	----	----	----	0.0500N	0.0535	- 0.0001	.1086	----	----	----	----	100	UNCH		
5500	----	----	----	----	----	0.0400N	0.0436	- 0.0001	.0909	----	----	----	----	25	UNCH		
6000	----	----	----	----	----	0.0300N	0.0292	- 0.0001	.0639	----	----	----	----	425	UNCH		
6500	----	----	----	----	----	0.0200N	0.0199	- 0.0001	.0454	----	----	----	----	50	UNCH		
7000	----	----	----	----	----	0.0100N	0.0137	- 0.0001	.0324	----	----	----	----	10	UNCH		
7500	----	----	----	----	----	0.0100N	0.0096	UNCH	.0234	----	----	----	----	10	UNCH		

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
JUN19																	
5750	----	----	----	----	----	0.0400N	0.0430	- 0.0001	.0871	----	----	----	----	13		UNCH	
6000	----	----	----	----	----	0.0400N	0.0356	- 0.0001	.0738	----	----	----	----	425		UNCH	
6500	----	----	----	----	----	0.0200N	0.0248	- 0.0001	.0535	----	----	----	----	50		UNCH	
7000	----	----	----	----	----	0.0200N	0.0174	- 0.0001	.0390	----	----	----	----	10		UNCH	
7500	----	----	----	----	----	0.0100N	0.0124	- 0.0001	.0287	----	----	----	----	10		UNCH	
9000	----	----	----	----	----	0.0000N	0.0047		.0118	----	----	----	----	400		UNCH	
TOTAL		4009															
JUL19																	
2700	----	----	----	----	----	0.5000N	0.5064	+ 0.0016	.6489	----	----	----	----	25		UNCH	
2800	----	----	----	----	----	0.4600N	0.4579	+ 0.0014	.6106	----	----	----	----	50		UNCH	
2850	----	----	----	----	----	0.4300N	0.4352	+ 0.0013	.5914	----	----	----	----	15		UNCH	
2950	----	----	----	----	----	0.3900N	0.3928	+ 0.0010	.5536	----	----	----	----	125		UNCH	
3000	----	----	----	----	----	0.3700N	0.3732	+ 0.0008	.5351	----	----	----	----	426		UNCH	
3050	----	----	----	----	----	0.3500N	0.3547	+ 0.0008	.5169	----	----	----	----	25		UNCH	
3100	----	----	----	----	----	0.3400N	0.3370	+ 0.0006	.4990	----	----	----	----	25		UNCH	
3250	----	----	----	----	----	0.2900N	0.2891	+ 0.0004	.4478	----	----	----	----	135		UNCH	
3500	----	----	----	----	----	0.2200N	0.2246	- 0.0002	.3712	----	----	----	----	590		UNCH	
3750	----	----	----	----	----	0.1800N	0.1769	- 0.0009	.3074	----	----	----	----	235		UNCH	
4000	----	----	----	----	----	0.1400N	0.1421	- 0.0012	.2562	----	----	----	----	740		UNCH	
4250	----	----	----	----	----	0.1200N	0.1168	- 0.0019	.2159	----	----	----	----	200		UNCH	
4500	----	----	----	----	----	0.1000N	0.0989	- 0.0020	.1852	----	----	----	----	125		UNCH	
4650	----	----	----	----	----	0.0900N	0.0902	- 0.0017	.1698	----	----	----	----	55		UNCH	
4750	----	----	----	----	----	0.0900N	0.0847	- 0.0014	.1602	----	----	----	----	125		UNCH	
5000	----	----	----	----	----	0.0700N	0.0713	- 0.0004	.1373	----	----	----	----	80		UNCH	
5150	----	----	----	----	----	0.0600N	0.0634	- 0.0003	.1240	----	----	----	----	50		UNCH	
5250	----	----	----	----	----	0.0600N	0.0586	- 0.0002	.1158	----	----	----	----	100		UNCH	
5500	----	----	----	----	----	0.0500N	0.0479	- 0.0002	.0972	----	----	----	----	25		UNCH	
5750	----	----	----	----	----	0.0400N	0.0392	- 0.0001	.0816	----	----	----	----	13		UNCH	
6000	----	----	----	----	----	0.0300N	0.0323	- 0.0001	.0688	----	----	----	----	425		UNCH	
6500	----	----	----	----	----	0.0200N	0.0221	- 0.0001	.0491	----	----	----	----	50		UNCH	
7000	----	----	----	----	----	0.0200N	0.0153	- 0.0001	.0353	----	----	----	----	10		UNCH	
7500	----	----	----	----	----	0.0100N	0.0108		.0257	----	----	----	----	10		UNCH	
9000	----	----	----	----	----	0.0000N	0.0039		.0101	----	----	----	----	400		UNCH	
TOTAL		4059															
AUG19																	
2700	----	----	----	----	----	0.5200N	0.5200	+ 0.0015	.6534	----	----	----	----	25		UNCH	
2800	----	----	----	----	----	0.4700N	0.4713	+ 0.0014	.6157	----	----	----	----	50		UNCH	
2850	----	----	----	----	----	0.4500N	0.4484	+ 0.0013	.5969	----	----	----	----	15		UNCH	
2950	----	----	----	----	----	0.4000N	0.4057	+ 0.0011	.5596	----	----	----	----	125		UNCH	
3000	----	----	----	----	----	0.3900N	0.3858	+ 0.0008	.5414	----	----	----	----	426		UNCH	
3050	----	----	----	----	----	0.3700N	0.3670	+ 0.0007	.5235	----	----	----	----	25		UNCH	
3100	----	----	----	----	----	0.3500N	0.3492	+ 0.0007	.5059	----	----	----	----	25		UNCH	
3250	----	----	----	----	----	0.3000N	0.3006	+ 0.0004	.4552	----	----	----	----	135		UNCH	
3500	----	----	----	----	----	0.2400N	0.2349	- 0.0002	.3793	----	----	----	----	590		UNCH	
3750	----	----	----	----	----	0.1900N	0.1859	- 0.0009	.3156	----	----	----	----	235		UNCH	
4000	----	----	----	----	----	0.1500N	0.1501	- 0.0013	.2642	----	----	----	----	740		UNCH	
4250	----	----	----	----	----	0.1300N	0.1235	- 0.0019	.2232	----	----	----	----	200		UNCH	
4500	----	----	----	----	----	0.1100N	0.1047	- 0.0020	.1919	----	----	----	----	125		UNCH	
4650	----	----	----	----	----	0.1000N	0.0956	- 0.0018	.1762	----	----	----	----	55		UNCH	
4750	----	----	----	----	----	0.0900N	0.0900	- 0.0016	.1666	----	----	----	----	125		UNCH	
5000	----	----	----	----	----	0.0800N	0.0766	- 0.0007	.1439	----	----	----	----	80		UNCH	
5150	----	----	----	----	----	0.0700N	0.0686	- 0.0003	.1307	----	----	----	----	50		UNCH	
5250	----	----	----	----	----	0.0600N	0.0635	- 0.0003	.1222	----	----	----	----	100		UNCH	
5500	----	----	----	----	----	0.0500N	0.0524	- 0.0001	.1035	----	----	----	----	25		UNCH	
5750	----	----	----	----	----	0.0400N	0.0432	- 0.0001	.0874	----	----	----	----	13		UNCH	
6000	----	----	----	----	----	0.0400N	0.0356	- 0.0002	.0738	----	----	----	----	425		UNCH	
6500	----	----	----	----	----	0.0200N	0.0246	- 0.0001	.0532	----	----	----	----	50		UNCH	
7000	----	----	----	----	----	0.0200N	0.0173	- 0.0001	.0387	----	----	----	----	10		UNCH	
7500	----	----	----	----	----	0.0100N	0.0122	- 0.0001	.0282	----	----	----	----	10		UNCH	
9000	----	----	----	----	----	0.0000N	0.0045	- 0.0001	.0113	----	----	----	----	400		UNCH	
TOTAL		4059															
SEP19																	
2700	----	----	----	----	----	0.5100N	0.5163	+ 0.0015	.6484	----	----	----	----	25		UNCH	
2800	----	----	----	----	----	0.4700N	0.4684	+ 0.0015	.6111	----	----	----	----	50		UNCH	
2850	----	----	----	----	----	0.4400N	0.4458	+ 0.0013	.5924	----	----	----	----	15		UNCH	
2950	----	----	----	----	----	0.4000N	0.4038	+ 0.0010	.5557	----	----	----	----	125		UNCH	
3000	----	----	----	----	----	0.3800N	0.3843	+ 0.0008	.5377	----	----	----	----	426		UNCH	
3050	----	----	----	----	----	0.3700N	0.3658	+ 0.0007	.5200	----	----	----	----	25		UNCH	
3100	----	----	----	----	----	0.3500N	0.3482	+ 0.0006	.5027	----	----	----	----	25		UNCH	
3250	----	----	----	----	----	0.3000N	0.3004	+ 0.0004	.4528	----	----	----	----	135		UNCH	
3500	----	----	----	----	----	0.2400N	0.2357	- 0.0003	.3782	----	----	----	----	590		UNCH	
3750	----	----	----	----	----	0.1900N	0.1874	- 0.0010	.3157	----	----	----	----	235		UNCH	
4000	----	----	----	----	----	0.1500N	0.1520	- 0.0013	.2652	----	----	----	----	740		UNCH	
4250	----	----	----	----	----	0.1300N	0.1256	- 0.0018	.2248	----	----	----	----	200		UNCH	
4500	----	----	----	----	----	0.1100N	0.1067	- 0.0020	.1937	----	----	----	----	125		UNCH	
4650	----	----	----	----	----	0.1000N	0.0975	- 0.0018	.1781	----	----	----	----	55		UNCH	
4750	----	----	----	----	----	0.0900N	0.0919	- 0.0016	.1685	----	----	----	----	125		UNCH	
5000	----	----	----	----	----	0.0800N	0.0786	- 0.00									



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN CALL		NYMEX NATURAL GAS (EURO) OPTS											
NOV19													
4650	----	----	----	----	0.1200N	0.1181 - 0.0020	.2015	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1100N	0.1115 - 0.0019	.1910	----	----	----	----	125	UNCH
5000	----	----	----	----	0.1000N	0.0968 - 0.0015	.1677	----	----	----	----	80	UNCH
5150	----	----	----	----	0.0900N	0.0887 - 0.0011	.1549	----	----	----	----	50	UNCH
5250	----	----	----	----	0.0800N	0.0835 - 0.0007	.1467	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0700N	0.0706 - 0.0004	.1268	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0500N	0.0501 - 0.0001	.0941	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0400N	0.0357 - 0.0001	.0698	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0300N	0.0257 - 0.0001	.0521	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0200N	0.0187 - 0.0001	.0392	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0075 - UNCH	.0171	----	----	----	----	400	UNCH
TOTAL												3786	
DEC19													
2800	----	----	----	----	0.6300N	0.6342 + 0.0016	.6871	----	----	----	----	50	UNCH
2850	----	----	----	----	0.6100N	0.6079 + 0.0015	.6707	----	----	----	----	40	UNCH
2950	----	----	----	----	0.5600N	0.5580 + 0.0015	.6375	----	----	----	----	125	UNCH
3000	----	----	----	----	0.5300N	0.5343 + 0.0014	.6209	----	----	----	----	421	UNCH
3250	----	----	----	----	0.4300N	0.4294 + 0.0008	.5391	----	----	----	----	80	UNCH
3500	----	----	----	----	0.3500N	0.3459 + 0.0002	.4636	----	----	----	----	590	UNCH
3750	----	----	----	----	0.2800N	0.2803 - 0.0004	.3965	----	----	----	----	160	UNCH
4000	----	----	----	----	0.2300N	0.2299 - 0.0013	.3393	----	----	----	----	910	UNCH
4250	----	----	----	----	0.1900N	0.1929 - 0.0019	.2928	----	----	----	----	200	UNCH
4500	----	----	----	----	0.1700N	0.1640 - 0.0015	.2543	----	----	----	----	125	UNCH
4650	----	----	----	----	0.1500N	0.1491 - 0.0017	.2340	----	----	----	----	55	UNCH
4750	----	----	----	----	0.1400N	0.1403 - 0.0018	.2217	----	----	----	----	125	UNCH
5000	----	----	----	----	0.1200N	0.1216 - 0.0017	.1949	----	----	----	----	80	UNCH
5150	----	----	----	----	0.1100N	0.1119 - 0.0015	.1808	----	----	----	----	50	UNCH
5250	----	----	----	----	0.1100N	0.1059 - 0.0014	.1720	----	----	----	----	100	UNCH
5500	----	----	----	----	0.0900N	0.0920 - 0.0008	.1516	----	----	----	----	25	UNCH
6000	----	----	----	----	0.0700N	0.0674 - 0.0003	.1156	----	----	----	----	425	UNCH
6500	----	----	----	----	0.0500N	0.0491 - 0.0002	.0876	----	----	----	----	50	UNCH
7000	----	----	----	----	0.0400N	0.0359 - 0.0002	.0665	----	----	----	----	10	UNCH
7500	----	----	----	----	0.0300N	0.0266 - 0.0001	.0509	----	----	----	----	10	UNCH
9000	----	----	----	----	0.0100N	0.0112 - UNCH	.0233	----	----	----	----	400	UNCH
TOTAL												4031	
JAN20													
3000	----	----	----	----	0.5900N	0.5879 + 0.0016	.6589	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4700N	0.4709 + 0.0012	.5746	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3700N	0.3752 + 0.0009	.4938	----	----	----	----	375	UNCH
3750	----	----	----	----	0.3000N	0.2973 + 0.0008	.4192	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2300N	0.2347 + 0.0005	.3524	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1500N	0.1537 + 0.0002	.2538	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0932 - 0.0002	.1684	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0800N	0.0817 - 0.0003	.1507	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0782 - 0.0003	.1452	----	----	----	----	75	UNCH
TOTAL												1615	
FEB20													
3000	----	----	----	----	0.5700N	0.5718 + 0.0015	.6485	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4600N	0.4581 + 0.0011	.5645	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3600N	0.3652 + 0.0009	.4847	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2900N	0.2896 + 0.0007	.4113	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2300N	0.2290 + 0.0005	.3458	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1500N	0.1505 + 0.0001	.2495	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0919 - 0.0002	.1663	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0800N	0.0807 - 0.0003	.1490	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0800N	0.0773 - 0.0003	.1436	----	----	----	----	75	UNCH
TOTAL												1615	
MAR20													
3000	----	----	----	----	0.5300N	0.5346 + 0.0015	.6276	----	----	----	----	60	UNCH
3250	----	----	----	----	0.4300N	0.4269 + 0.0010	.5434	----	----	----	----	25	UNCH
3500	----	----	----	----	0.3400N	0.3392 + 0.0009	.4644	----	----	----	----	375	UNCH
3750	----	----	----	----	0.2700N	0.2683 + 0.0007	.3925	----	----	----	----	465	UNCH
4000	----	----	----	----	0.2100N	0.2117 + 0.0004	.3288	----	----	----	----	440	UNCH
4450	----	----	----	----	0.1400N	0.1390 - UNCH	.2363	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0900N	0.0850 - 0.0002	.1572	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0700N	0.0747 - 0.0002	.1409	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0700N	0.0716 - 0.0002	.1358	----	----	----	----	75	UNCH
TOTAL												1615	
APR20													
3000	----	----	----	----	0.3800N	0.3844 + 0.0010	.5347	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3000N	0.2997 + 0.0008	.4505	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2300N	0.2325 + 0.0007	.3748	----	----	----	----	375	UNCH
3750	----	----	----	----	0.1800N	0.1800 + 0.0003	.3089	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1400N	0.1398 + 0.0002	.2533	----	----	----	----	440	UNCH
4450	----	----	----	----	0.0900N	0.0896 - 0.0002	.1762	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0500N	0.0535 - 0.0003	.1136	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0468 - 0.0003	.1011	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0448 - 0.0002	.0973	----	----	----	----	75	UNCH
TOTAL												1615	
MAY20													
3000	----	----	----	----	0.3800N	0.3856 + 0.0010	.5335	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3000N	0.3015 + 0.0009	.4502	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2300N	0.2346 + 0.0006	.3754	----	----	----	----	375	UNCH
3750	----	----	----	----	0.1800N	0.1823 + 0.0003	.3102	----	----	----	----	465	UNCH
4000	----	----	----	----	0.1400N	0.1421 + 0.0001	.2551	----	----	----	----	440	UNCH
4450	----	----	----	----	0.0900N	0.0918 - 0.0001	.1786	----	----	----	----	50	UNCH
5000	----	----	----	----	0.0600N	0.0553 - 0.0003	.1161	----	----	----	----	100	UNCH
5150	----	----	----	----	0.0500N	0.0485 - 0.0003	.1035	----	----	----	----	25	UNCH
5200	----	----	----	----	0.0500N	0.0464 - 0.0003	.0996	----	----	----	----	75	UNCH
TOTAL												1615	
JUN20													
3000	----	----	----	----	0.4100N	0.4068 + 0.0010	.5460	----	----	----	----	60	UNCH
3250	----	----	----	----	0.3200N	0.3202 + 0.0008	.4635	----	----	----	----	25	UNCH
3500	----	----	----	----	0.2500N	0.2509 + 0.0007	.3889	----	----	----	----	375	UNCH
3750	----	----	----										



PRELIMINARY



PG63 BULLETIN #148@				ENERGY OPTIONS							Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.														
PRICE INDICATOR KEY														
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.														
GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL AUG20	NYMEX NATURAL GAS (EURO) OPTS													
5000	----	----	----	0.0600N	0.0622 - 0.0003	.1265	----	----	----	----	100	UNCH		
5150	----	----	----	0.0500N	0.0545 - 0.0003	.1128	----	----	----	----	25	UNCH		
5200	----	----	----	0.0500N	0.0522 - 0.0003	.1086	----	----	----	----	75	UNCH		
TOTAL											1615			
SEP20														
3000	----	----	----	0.4300N	0.4333 + 0.0010	.5673	----	----	----	----	60	UNCH		
3250	----	----	----	0.3400N	0.3415 + 0.0008	.4830	----	----	----	----	25	UNCH		
3500	----	----	----	0.2700N	0.2677 + 0.0006	.4061	----	----	----	----	375	UNCH		
3750	----	----	----	0.2100N	0.2092 + 0.0004	.3381	----	----	----	----	465	UNCH		
4000	----	----	----	0.1600N	0.1639 + 0.0002	.2799	----	----	----	----	440	UNCH		
4450	----	----	----	0.1100N	0.1065 - 0.0001	.1977	----	----	----	----	50	UNCH		
5000	----	----	----	0.0700N	0.0647 - 0.0003	.1298	----	----	----	----	100	UNCH		
5150	----	----	----	0.0600N	0.0568 - 0.0003	.1160	----	----	----	----	25	UNCH		
5200	----	----	----	0.0500N	0.0544 - 0.0003	.1117	----	----	----	----	75	UNCH		
TOTAL											1615			
OCT20														
3000	----	----	----	0.4500N	0.4542 + 0.0010	.5784	----	----	----	----	60	UNCH		
3250	----	----	----	0.3600N	0.3601 + 0.0008	.4950	----	----	----	----	25	UNCH		
3500	----	----	----	0.2800N	0.2840 + 0.0006	.4185	----	----	----	----	375	UNCH		
3750	----	----	----	0.2200N	0.2233 + 0.0004	.3504	----	----	----	----	465	UNCH		
4000	----	----	----	0.1800N	0.1758 + 0.0001	.2916	----	----	----	----	440	UNCH		
4450	----	----	----	0.1200N	0.1154 - 0.0001	.2080	----	----	----	----	50	UNCH		
5000	----	----	----	0.0700N	0.0709 - 0.0003	.1381	----	----	----	----	100	UNCH		
5150	----	----	----	0.0600N	0.0624 - 0.0004	.1237	----	----	----	----	25	UNCH		
5200	----	----	----	0.0600N	0.0599 - 0.0003	.1194	----	----	----	----	75	UNCH		
TOTAL											1615			
NOV20														
3000	----	----	----	0.5000N	0.5008 + 0.0012	.6037	----	----	----	----	60	UNCH		
3250	----	----	----	0.4000N	0.4009 + 0.0008	.5213	----	----	----	----	25	UNCH		
3500	----	----	----	0.3200N	0.3194 + 0.0007	.4450	----	----	----	----	375	UNCH		
3750	----	----	----	0.2500N	0.2537 + 0.0005	.3763	----	----	----	----	465	UNCH		
4000	----	----	----	0.2000N	0.2014 + 0.0003	.3159	----	----	----	----	440	UNCH		
4450	----	----	----	0.1300N	0.1340 - 0.0001	.2287	----	----	----	----	50	UNCH		
5000	----	----	----	0.0800N	0.0837 - 0.0003	.1545	----	----	----	----	100	UNCH		
5150	----	----	----	0.0700N	0.0740 - 0.0003	.1390	----	----	----	----	25	UNCH		
5200	----	----	----	0.0700N	0.0710 - 0.0004	.1342	----	----	----	----	75	UNCH		
TOTAL											1615			
DEC20														
3000	----	----	----	0.5900N	0.5959 + 0.0013	.6502	----	----	----	----	60	UNCH		
3250	----	----	----	0.4800N	0.4838 + 0.0009	.5703	----	----	----	----	25	UNCH		
3500	----	----	----	0.3900N	0.3916 + 0.0008	.4945	----	----	----	----	375	UNCH		
3750	----	----	----	0.3200N	0.3157 + 0.0007	.4246	----	----	----	----	465	UNCH		
4000	----	----	----	0.2500N	0.2540 + 0.0004	.3617	----	----	----	----	440	UNCH		
4450	----	----	----	0.1700N	0.1726 UNCH	.2682	----	----	----	----	50	UNCH		
5000	----	----	----	0.1100N	0.1098 - 0.0003	.1853	----	----	----	----	100	UNCH		
5150	----	----	----	0.1000N	0.0976 - 0.0004	.1677	----	----	----	----	25	UNCH		
5200	----	----	----	0.0900N	0.0939 - 0.0004	.1623	----	----	----	----	75	UNCH		
TOTAL											1615			
JAN21														
3500	----	----	----	0.4400N	0.4375 + 0.0009	.5313	----	----	----	----	100	UNCH		
4000	----	----	----	0.2800N	0.2829 + 0.0005	.3904	----	----	----	----	25	UNCH		
5200	----	----	----	0.1000N	0.0994 - 0.0001	.1706	----	----	----	----	100	UNCH		
TOTAL											225			
FEB21														
3500	----	----	----	0.4300N	0.4261 + 0.0008	.5227	----	----	----	----	100	UNCH		
4000	----	----	----	0.2800N	0.2756 + 0.0005	.3835	----	----	----	----	25	UNCH		
5200	----	----	----	0.1000N	0.0973 - 0.0001	.1678	----	----	----	----	100	UNCH		
TOTAL											225			
MAR21														
3500	----	----	----	0.4000N	0.3974 + 0.0008	.5030	----	----	----	----	100	UNCH		
4000	----	----	----	0.2600N	0.2556 + 0.0004	.3662	----	----	----	----	25	UNCH		
5200	----	----	----	0.0900N	0.0898 - 0.0001	.1586	----	----	----	----	100	UNCH		
TOTAL											225			
APR21														
3500	----	----	----	0.2800N	0.2822 + 0.0006	.4171	----	----	----	----	100	UNCH		
4000	----	----	----	0.1700N	0.1750 + 0.0001	.2907	----	----	----	----	25	UNCH		
5200	----	----	----	0.0600N	0.0578 - 0.0003	.1166	----	----	----	----	100	UNCH		
TOTAL											225			
MAY21														
3500	----	----	----	0.2800N	0.2840 + 0.0006	.4174	----	----	----	----	100	UNCH		
4000	----	----	----	0.1800N	0.1771 + 0.0001	.2921	----	----	----	----	25	UNCH		
5200	----	----	----	0.0600N	0.0593 - 0.0003	.1185	----	----	----	----	100	UNCH		
TOTAL											225			
JUN21														
3500	----	----	----	0.3000N	0.3006 + 0.0006	.4297	----	----	----	----	100	UNCH		
4000	----	----	----	0.1900N	0.1894 + 0.0002	.3037	----	----	----	----	25	UNCH		
5200	----	----	----	0.0700N	0.0648 - 0.0003	.1259	----	----	----	----	100	UNCH		
TOTAL											225			
JUL21														
3500	----	----	----	0.3200N	0.3201 + 0.0006	.4436	----	----	----	----	100	UNCH		
4000	----	----	----	0.2000N	0.2039 + 0.0002	.3169	----	----	----	----	25	UNCH		
5200	----	----	----	0.0700N	0.0715 - 0.0002	.1347	----	----	----	----	100	UNCH		
TOTAL											225			
AUG21														
3500	----	----	----	0.3400N	0.3389 + 0.0006	.4562	----	----	----	----	100	UNCH		
4000	----	----	----	0.2200N	0.2181 + 0.0002	.3292	----	----	----	----	25	UNCH		
5200	----	----	----	0.0800N	0.0784 - 0.0001	.1433	----	----	----	----	100	UNCH		
TOTAL											225			
SEP21														
3500	----	----	----	0.3400N	0.3439 + 0.0006	.4587	----	----	----	----	100	UNCH		
4000	----	----	----	0.2200N	0.2225 + 0.0002	.3324	----	----	----	----	25	UNCH		
5200	----	----	----	0.0800N	0.0810 - 0.0002	.1463	----	----	----	----	100	UNCH		
TOTAL											225			
OCT21														
3500	----	----	----	0.3600N	0.3640 + 0.0006	.4716	----	----	----	----	100	UNCH		
4000	----	----	----	0.2400N	0.2380 + 0.0003	.3450	----	----	----	----	25	UNCH		
5200	----	----	----	0.0900N	0.0886 - 0.0002	.1553	----	----	----	----	100	UNCH		
TOTAL											225			
NOV21														
3500	----	----	----	0.4000N	0.4052 + 0.0011	.4975	----	----	----	----	100	UNCH		
4000	----	----	----	0.2700N	0.2691 + 0.0007	.3698	----	----	----	----	25	UNCH		
5200	----	----	----	0.1000N	0.1036 UNCH	.1723	----	----	----	----	100	UNCH		
TOTAL											225			
DEC21														
3500	----	----	----	0.4800N	0.4867 + 0.0034	.5443	----	----	----	----	100	UNCH		
4000	----	----	----	0.3300N	0.3312 + 0.0024	.4150	----	----	----	----	25	UNCH		
5200	----	----	----	0.1300N	0.1339 + 0.0008	.2038	----	----	----	----	100	UNCH		
TOTAL											225			
JAN22														
3500	----	----	----	0.5400N	0.5417 + 0.0058	.5830	----	----	----	----	10	UNCH		
TOTAL											10			

BULLETIN #148@				ENERGY OPTIONS							wed, Aug 03, 2016				PG63		
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY																	
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
FEB22																	
3500		----	----	----	----	0.5300N		0.5310 + 0.0057		.5762	----	----	----	----	----	----	10
TOTAL																	10
MAR22																	
3500		----	----	----	----	0.4900N		0.4997 + 0.0055		.5583	----	----	----	----	----	----	10
TOTAL																	10
APR22																	
3500		----	----	----	----	0.3700N		0.3704 + 0.0025		.4783	----	----	----	----	----	----	10
TOTAL																	10
MAY22																	
3500		----	----	----	----	0.3700N		0.3711 + 0.0024		.4778	----	----	----	----	----	----	10
TOTAL																	10
JUN22																	
3500		----	----	----	----	0.3900N		0.3892 + 0.0026		.4888	----	----	----	----	----	----	10
TOTAL																	10
JUL22																	
3500		----	----	----	----	0.4100N		0.4108 + 0.0025		.5016	----	----	----	----	----	----	10
TOTAL																	10
AUG22																	
3500		----	----	----	----	0.4300N		0.4315 + 0.0026		.5134	----	----	----	----	----	----	10
TOTAL																	10
SEP22																	
3500		----	----	----	----	0.4300N		0.4372 + 0.0026		.5157	----	----	----	----	----	----	10
TOTAL																	10
OCT22																	
3500		----	----	----	----	0.4600N		0.4606 + 0.0027		.5284	----	----	----	----	----	----	10
TOTAL																	10
NOV22																	
3500		----	----	----	----	0.5000N		0.5051 + 0.0033		.5520	----	----	----	----	----	----	10
TOTAL																	10
DEC22																	
3500		----	----	----	----	0.5900N		0.5927 + 0.0057		.5948	----	----	----	----	----	----	10
TOTAL																	10
JAN23																	
3500		----	----	----	----	0.6700N		0.6820 + 0.0079		.6331	----	----	----	----	----	----	10
5250		----	----	----	----	0.2100N		0.2106 + 0.0031		.2689	----	----	----	----	----	----	30
5500		----	----	----	----	0.1800N		0.1789 + 0.0025		.2357	----	----	----	----	----	----	50
TOTAL																	90
FEB23																	
3500		----	----	----	----	0.6600N		0.6700 + 0.0078		.6270	----	----	----	----	----	----	10
5250		----	----	----	----	0.2000N		0.2072 + 0.0031		.2658	----	----	----	----	----	----	30
5500		----	----	----	----	0.1700N		0.1763 + 0.0025		.2332	----	----	----	----	----	----	50
TOTAL																	90
MAR23																	
3500		----	----	----	----	0.6300N		0.6361 + 0.0076		.6114	----	----	----	----	----	----	10
5250		----	----	----	----	0.1900N		0.1945 + 0.0030		.2552	----	----	----	----	----	----	30
5500		----	----	----	----	0.1600N		0.1656 + 0.0023		.2238	----	----	----	----	----	----	50
TOTAL																	90
APR23																	
3500		----	----	----	----	0.4900N		0.4909 - 0.0009		.5395	----	----	----	----	----	----	10
5250		----	----	----	----	0.1400N		0.1385 - 0.0009		.2054	----	----	----	----	----	----	30
5500		----	----	----	----	0.1200N		0.1179 - 0.0009		.1793	----	----	----	----	----	----	50
TOTAL																	90
MAY23																	
3500		----	----	----	----	0.4900N		0.4910 - 0.0009		.5387	----	----	----	----	----	----	10
5250		----	----	----	----	0.1400N		0.1397 - 0.0009		.2064	----	----	----	----	----	----	30
5500		----	----	----	----	0.1200N		0.1191 - 0.0010		.1803	----	----	----	----	----	----	50
TOTAL																	90
JUN23																	
3500		----	----	----	----	0.5100N		0.5104 - 0.0010		.5482	----	----	----	----	----	----	10
5250		----	----	----	----	0.1500N		0.1484 - 0.0009		.2143	----	----	----	----	----	----	30
5500		----	----	----	----	0.1300N		0.1267 - 0.0010		.1876	----	----	----	----	----	----	50
TOTAL																	90
JUL23																	
3500		----	----	----	----	0.5300N		0.5336 - 0.0010		.5591	----	----	----	----	----	----	10
5250		----	----	----	----	0.1600N		0.1589 - 0.0009		.2236	----	----	----	----	----	----	30
5500		----	----	----	----	0.1400N		0.1359 - 0.0010		.1962	----	----	----	----	----	----	50
TOTAL																	90
AUG23																	
3500		----	----	----	----	0.5600N		0.5556 - 0.0010		.5692	----	----	----	----	----	----	10
5250		----	----	----	----	0.1700N		0.1690 - 0.0009		.2323	----	----	----	----	----	----	30
5500		----	----	----	----	0.1500N		0.1448 - 0.0010		.2042	----	----	----	----	----	----	50
TOTAL																	90
SEP23																	
3500		----	----	----	----	0.5600N		0.5635 - 0.0011		.5721	----	----	----	----	----	----	10
5250		----	----	----	----	0.1700N		0.1738 - 0.0009		.2362	----	----	----	----	----	----	30
5500		----	----	----	----	0.1500N		0.1491 - 0.0011		.2079	----	----	----	----	----	----	50
TOTAL																	90
OCT23																	
3500		----	----	----	----	0.5900N		0.5908 - 0.0011		.5842	----	----	----	----	----	----	10
5250		----	----	----	----	0.1900N		0.1865 - 0.0009		.2466	----	----	----	----	----	----	30
5500		----	----	----	----	0.1600N		0.1603 - 0.0010		.2176	----	----	----	----	----	----	50
TOTAL																	90
NOV23																	
3500		----	----	----	----	0.6400N		0.6385 - UNCH		.6047	----	----	----	----	----	----	10
5250		----	----	----	----	0.2100N		0.2087 - 0.0003		.2640	----	----	----	----	----	----	30
5500		----	----	----	----	0.1800N		0.1795 - 0.0006		.2335	----	----	----	----	----	----	50
TOTAL																	90
DEC23																	
3500		----	----	----	----	0.7300N		0.7319 + 0.0024		.6421	----	----	----	----	----	----	10
5250		----	----	----	----	0.2500N		0.2524 + 0.0007		.2960	----	----	----	----	----	----	30
5500		----	----	----	----	0.2200N		0.2184 + 0.0006		.2635	----	----	----	----	----	----	50
TOTAL																	90
JAN24																	
5300		----	----	----	----	0.2900N		0.2900 + 0.0017		.3193	----	----	----	----	----	----	60
TOTAL																	60
FEB24																	
5300		----	----	----	----	0.2800N		0.2857 + 0.0017		.3161	----	----	----	----	----	----	60
TOTAL																	60
MAR24																	
5300		----	----	----	----	0.2700N		0.2698 + 0.0008		.3053	----	----	----	----	----	----	60
TOTAL																	60
APR24																	
5300		----	----	----	----	0.2000N		0.2036 - 0.0006		.2573	----	----	----	----	----	----	60
TOTAL																	60

PG63 BULLETIN #148@										ENERGY OPTIONS					wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN CALL		NYMEX NATURAL GAS (EURO) OPTS															
MAY24																	
5300	----	----	----	----		0.2000N	0.2038	- 0.0006	.2572	----	----	----	----		60	UNCH	
TOTAL		60															
JUN24																	
5300	----	----	----	----		0.2200N	0.2145	- 0.0006	.2651	----	----	----	----		60	UNCH	
TOTAL		60															
JUL24																	
5300	----	----	----	----		0.2300N	0.2283	- 0.0007	.2751	----	----	----	----		60	UNCH	
TOTAL		60															
AUG24																	
5300	----	----	----	----		0.2400N	0.2404	- 0.0008	.2835	----	----	----	----		60	UNCH	
TOTAL		60															
SEP24																	
5300	----	----	----	----		0.2500N	0.2461	- 0.0008	.2873	----	----	----	----		60	UNCH	
TOTAL		60															
OCT24																	
5300	----	----	----	----		0.2600N	0.2622	- 0.0009	.2981	----	----	----	----		60	UNCH	
TOTAL		60															
NOV24																	
5300	----	----	----	----		0.2900N	0.2884	- 0.0009	.3150	----	----	----	----		60	UNCH	
TOTAL		60															
DEC24																	
5300	----	----	----	----		0.3400N	0.3377	- 0.0008	.3448	----	----	----	----		60	UNCH	
TOTAL		60															
LN PUT		NYMEX NATURAL GAS (EURO) OPTS															
SEP16																	
1000	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		400	UNCH	
1200	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		25	UNCH	
1250	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		1003	UNCH	
1350	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		150	UNCH	
1500	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		4145	UNCH	
1550	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		20	UNCH	
1600	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		2050	UNCH	
1650	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		3878	UNCH	
1700	----	----	----	----		0.0000N	0.0001		UNCH	----	----	----	----		503	UNCH	
1750	----	----	----	----		0.0000N	0.0001		UNCH	.0000	----	----	----		11861	UNCH	
1800	----	----	----	----		0.0000N	0.0001		UNCH	.0000	----	----	----		1115	UNCH	
1850	----	----	----	----		0.0000N	0.0001		UNCH	.0000	----	----	----		350	UNCH	
1900	----	----	----	----		0.0000N	0.0001		UNCH	.0001	----	----	----		3575	UNCH	
1950	----	----	----	----		0.0000N	0.0001		UNCH	.0003	----	----	----		135	UNCH	
2000	----	----	----	----		0.0000N	0.0001		UNCH	.0008	----	----	----		35920	UNCH	
2050	----	----	----	----		0.0000N	0.0002		UNCH	.0016	----	----	----		2714	UNCH	
2100	----	----	----	----		0.0000N	0.0004	- 0.0001	.0032	----	----	----	----		3285	UNCH	
2150	----	----	----	----		0.0000N	0.0006	- 0.0003	.0048	----	----	----	----		2033	UNCH	
2200	----	----	----	----		0.0000N	0.0011	- 0.0005	.0086	----	----	----	----		6762	UNCH	
2250	0.0000	----	0.0000/*0.0001	----		0.0000N	0.0018	- 0.0011	.0138	----	----	400	500	25625 -	788		
2300	----	----	----/*0.0000A	----		0.0000N	0.0028	- 0.0020	.0211	----	----	----	----		7392	UNCH	
2350	----	----	----/*0.0000A	----		0.0100N	0.0044	- 0.0034	.0322	----	----	----	----		5835	UNCH	
2400	----	----	----/*0.0100A	----		0.0100N	0.0067	- 0.0054	.0475	----	----	----	500	13422 +	100		
2450	0.0100	----	0.0100B/*0.0101	----		0.0200N	0.0101	- 0.0081	.0689	----	----	53	500	3214 +	288		
2500	0.0200	----	0.0200/*0.0101	----		0.0300N	0.0148	- 0.0117	.0967	----	----	1175	1700	32548 -	549		
2550	----	----	----/*0.0200A	----		0.0400N	0.0211	- 0.0164	.1318	----	----	20	700	3700 +	628		
2600	0.0300	----	0.0300B/*0.0301	----		0.0500N	0.0295	- 0.0220	.1752	----	----	390	1250	9127 -	46		
2650	0.0500	----	0.0500B/*0.0401	----		0.0700N	0.0405	- 0.0283	.2271	----	----	638	1450	9886 +	299		
2700	0.0700	----	0.0700/*0.0501	----		0.0900N	0.0545	- 0.0355	.2870	----	----	459	620	5511 -	378		
2750	0.0900	----	0.0900/0.0600,	----		0.1100N	0.0716	- 0.0433	.3531	----	----	900	1950	12453 +	108		
2800	0.0800	----	0.0900B/0.0801	----		0.1400N	0.0923	- 0.0512	.4239	----	----	827	----	6664 +	481		
2850	0.1500	----	0.1500/0.1100,	----		0.1800N	0.1166	- 0.0592	.4969	----	----	194	300	4882 +	152		
2900	----	----	----/0.1300A	----		0.2100N	0.1445	- 0.0668	.5696	----	----	72	----	1982 +	26		
2950	----	----	----/0.1600A	----		0.2500N	0.1759	- 0.0739	.6395	----	----	----	----	20	UNCH		
3000	0.2000	----	0.2100B/0.2001	----		0.2900N	0.2106	- 0.0803	.7042	----	----	41	----	2370 +	41		
3050	----	----	----/0.2300A	----		0.3300N	0.2484	- 0.0858	.7621	----	----	----	----	5	UNCH		
3100	----	----	----/0.2700A	----		0.3800N	0.2889	- 0.0902	.8120	----	----	----	----	111	UNCH		
3150	----	----	----/0.3100A	----		0.4300N	0.3315	- 0.0940	.8542	----	----	----	----	523	UNCH		
3200	----	----	----/0.3600A	----		0.4700N	0.3759	- 0.0972	.8892	----	----	----	----	300	UNCH		
3250	----	----	----	----		0.5200N	0.4217	- 0.0997	.9163	----	----	----	----	1322	UNCH		
3300	----	----	----	----		0.5700N	0.4686	- 0.1015	.9374	----	----	----	----	300	UNCH		
3500	----	----	----	----		0.7700N	0.6629	- 0.1048	.9814	----	----	----	----	1802	UNCH		
3580	----	----	----	----		0.8500N	0.7420	- 0.1053	.9891	----	----	----	----	16	UNCH		
3600	----	----	----	----		0.8700N	0.7618	- 0.1054	.9907	----	----	----	----	100	UNCH		
3650	----	----	----	----		0.9200N	0.8115	- 0.1056	.9934	----	----	----	----	25	UNCH		
3700	----	----	----	----		0.9700N	0.8613	- 0.1057	.9952	----	----	----	----	128	UNCH		
3750	----	----	----	----		1.0200N	0.9111	- 0.1058	.9962	----	----	----	----	1450	UNCH		
3800	----	----	----	----		1.0700N	0.9610	- 0.1058	.9971	----	----	----	----	265	UNCH		
3850	----	----	----	----		1.1200N	1.0109	- 0.1059	.9981	----	----	----	----	30	UNCH		
3900	----	----	----	----		1.1700N	1.0609	- 0.1059	.9990	----	----	----	----	1	UNCH		
3950	----	----	----	----		1.2200N	1.1108	- 0.1059	.9993	----	----	----	----	170	UNCH		
4000	----	----	----	----		1.2700N	1.1608	- 0.1059	.9995	----	----	----	----	1777	UNCH		
4050	----	----	----	----		1.3200N	1.2107	- 0.1060	.9997	----	----	----	----	375	UNCH		
4100	----	----	----	----		1.3700N	1.2607	- 0.1060	.9998	----	----	----	----	195	UNCH		
4150	----	----	----	----		1.4200N	1.3107	- 0.1059	.9998	----	----	----	----	638	UNCH		
4200	----	----	----	----		1.4700N	1.3607	- 0.1059	.9999	----	----	----	----	104	UNCH		
4250	----	----	----	----		1.5200N	1.4106	- 0.1060	.9999	----	----	----	----	820	UNCH		
4300	----	----	----	----		1.5700N	1.4606	- 0.1060	.9999	----	----	----	----	75	UNCH		
4350	----	----	----	----		1.6200N	1.5106	- 0.1060	.9999	----	----	----	----	50	UNCH		
4400	----	----	----	----		1.6700N	1.5606	- 0.1060	.9999	----	----	----	----	385	UNCH		
4450	----	----	----	----		1.7200N	1.6106	- 0.1059	.9999	----	----	----	----	100	UNCH		
4500	----	----	----	----		1.7700N	1.6606	- 0.1059	1.0000	----	----	----	----	1290	UNCH		
4850	----	----	----	----		2.1200N	2.0105	- 0.1059	1.0000	----	----	----	----	150	UNCH		

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

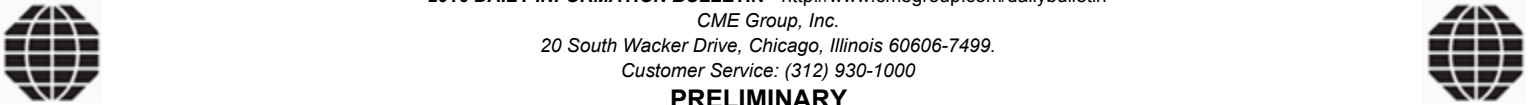
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX		OPEN	OUTCRY	GLOBEX		OPEN	OUTCRY	OPEN		OUTCRY	SETT.PRICE		DELTA	EXER	CISES	OPEN	GLOBEX®	PNT	OPEN			
OPEN		OPEN	RANGE	HIGH/LOW		HIGH/LOW		CLOSE		RANGE	& PT.CHGE.					OUTCRY	VOLUME	VOLUME				
LN		PUT	NYMEX NATURAL GAS (EURO) OPTS																			
OCT16																						
1800	----				----				0.0000N		0.0011	- 0.0002	.0054	----		----	----	----	600	UNCH		
1850	----				----				0.0000N		0.0016	- 0.0002	.0077	----		----	----	----	3675	UNCH		
1900	----				----				0.0000N		0.0022	- 0.0004	.0105	----		----	----	----	1190	UNCH		
1950	----				----	/*0.0000A			0.0000N		0.0030	- 0.0006	.0140	----		----	----	----	2260	UNCH		
2000	----				----	/0.0000A			0.0100N		0.0041	- 0.0009	.0188	----		----	1401	20000	53426	- 3706		
2050	----				----	/*0.0100A			0.0100N		0.0054	- 0.0013	.0244	----		----	----	----	200	UNCH		
2100	----				----	/*0.0100A			0.0100N		0.0070	- 0.0019	.0312	----		----	----	----	3411	UNCH		
2150	0.0100				0.0100/	/*0.0100			0.0100N		0.0092	- 0.0026	.0401	----			40	----	4489	- 16		
2200	0.0100				0.0100B/	/*0.0100			0.0200N		0.0118	- 0.0035	.0505	----			10	----	17315	+ 10		
2250	0.0100				0.0200/	0.0100			0.0200N		0.0151	- 0.0047	.0632	----			1762	12000	54737	+ 6425		
2300	0.0200				0.0200B/	0.0200			0.0300N		0.0191	- 0.0062	.0782	----			60	----	2759	UNCH		
2350	0.0200				0.0200B/	/*0.0200			0.0300N		0.0240	- 0.0081	.0960	----			10	----	6572	UNCH		
2400	0.0300				0.0300B/	0.0300			0.0400N		0.0301	- 0.0101	.1170	----			1382	1250	10848	+ 596		
2450	----				----	/0.0400A			0.0500N		0.0373	- 0.0126	.1409	----			5	----	2387	+ 5		
2500	----				----	/0.0400A			0.0600N		0.0460	- 0.0153	.1683	----			1253	1950	34615	+ 362		
2550	----				----	/0.0500A			0.0700N		0.0563	- 0.0184	.1990	----			----	----	6861	UNCH		
2600	0.0700				0.0700/	0.0600,			0.0900N		0.0682	- 0.0220	.2329	----			417	300	16777	+ 21		
2650	----				----	/0.0800A			0.1100N		0.0821	- 0.0259	.2699	----			----	250	2673	+ 250		
2700	----				----	/0.0900A			0.1300N		0.0980	- 0.0302	.3097	----			----	----	6175	UNCH		
2750	0.1100				0.1200B/	0.1100			0.1500N		0.1160	- 0.0348	.3519	----			743	300	13969	- 99		
2800	0.1500				0.1500/	0.1300,			0.1800N		0.1362	- 0.0396	.3960	----			60	----	1889	+ 37		
2850	----				----	/0.1500A			0.2000N		0.1586	- 0.0445	.4415	----			----	----	2050	UNCH		
2900	----				----	/0.1700A			0.2300N		0.1835	- 0.0492	.4877	----			----	300	2081	+ 300		
2950	----				----	/0.2000A			0.2600N		0.2108	- 0.0538	.5338	----			----	----	120	UNCH		
3000	----				----	/0.2300A			0.3000N		0.2404	- 0.0584	.5793	----			----	----	6941	UNCH		
3050	----				----	/0.2600A			0.3400N		0.2723	- 0.0629	.6235	----			----	----	46	UNCH		
3100	----				----	/0.2900A			0.3700N		0.3064	- 0.0670	.6657	----			----	----	111	UNCH		
3150	----				----	/0.3300A			0.4100N		0.3425	- 0.0709	.7053	----			----	----	522	UNCH		
3200	----				----	/0.3700A			0.4500N		0.3805	- 0.0744	.7423	----			----	----	300	UNCH		
3250	----				----	/0.4100A			0.5000N		0.4202	- 0.0776	.7762	----			----	----	1352	UNCH		
3300	----				----	/0.4500A			0.5400N		0.4613	- 0.0806	.8070	----			----	----	300	UNCH		
3500	----				----	/0.6200A			0.7300N		0.6380	- 0.0892	.8992	----			----	----	2195	UNCH		
3580	----				----				0.8000N		0.7126	- 0.0915	.9253	----			----	----	16	UNCH		
3600	----				----				0.8200N		0.7315	- 0.0920	.9287	----			----	----	100	UNCH		
3650	----				----				0.8700N		0.7791	- 0.0930	.9404	----			----	----	25	UNCH		
3700	----				----				0.9200N		0.8273	- 0.0937	.9496	----			----	----	128	UNCH		
3750	----				----				0.9700N		0.8757	- 0.0944	.9579	----			----	----	2575	UNCH		
3800	----				----	1.0200N			0.9244		0.9244	- 0.0950	.9644	----			----	----	265	UNCH		
3850	----				----	1.0700N			0.9733		0.9733	- 0.0955	.9703	----			----	----	30	UNCH		
3900	----				----	1.1200N			1.0225		1.0225	- 0.0958	.9749	----			----	----	1	UNCH		
3950	----				----	1.1700N			1.0717		1.0717	- 0.0962	.9789	----			----	----	170	UNCH		
4000	----				----	1.2200N			1.1211		1.1211	- 0.0964	.9824	----			----	----	2403	UNCH		
4050	----				----	1.2700N			1.1706		1.1706	- 0.0967	.9853	----			----	----	375	UNCH		
4100	----				----	1.3200N			1.2202		1.2202	- 0.0968	.9877	----			----	----	195	UNCH		
4150	----				----	1.3700N			1.2698		1.2698	- 0.0970	.9896	----			----	----	638	UNCH		
4200	----				----	1.4200N			1.3195		1.3195	- 0.0972	.9914	----			----	----	104	UNCH		
4250	----				----	1.4700N			1.3693		1.3693	- 0.0972	.9927	----			----	----	1010	UNCH		
4300	----				----	1.5200N			1.4190		1.4190	- 0.0974	.9939	----			----	----	75	UNCH		
4350	----				----	1.5700N			1.4688		1.4688	- 0.0975	.9946	----			----	----	50	UNCH		
4400	----				----	1.6200N			1.5187		1.5187	- 0.0975	.9958	----			----	----	385	UNCH		
4450	----				----	1.6700N			1.5686		1.5686	- 0.0976	.9965	----			----	----	100	UNCH		
4500	----				----	1.7200N			1.6184		1.6184	- 0.0977	.9972	----			----	----	1575	UNCH		
4850	----				----	2.0700N			1.9679		1.9679	- 0.0979	.9994	----			----	----	150	UNCH		
5000	----				----	2.2200N			2.1178		2.1178	- 0.0978	.9997	----			----	----	50	UNCH		
5250	----				----	2.4700N			2.3676		2.3676	- 0.0979	.9999	----			----	----	400	UNCH		
5500	----				----	2.7200N			2.6174		2.6174	- 0.0979	.9999	----			----	----	25	UNCH		
5550	----				----	2.7700N			2.6674		2.6674	- 0.0979	.9999	----			----	----	50	UNCH		
5700	----				----	2.9200N			2.8173		2.8173	- 0.0979	.9999	----			----	----	85	UNCH		
5750	----				----	2.9700N			2.8672		2.8672	- 0.0980	.9999	----			----	----	190	UNCH		
5800	----				----	3.0200N			2.9172		2.9172	- 0.0979	.9999	----			----	----	150	UNCH		
5900	----				----	3.1200N			3.0171		3.0171	- 0.0980	1.0000	----			----	----	45	UNCH		
6000	----				----	3.2200N			3.1171		3.1171	- 0.0979	1.0000	----			----	----	525	UNCH		
6100	----				----	3.3100N			3.2170		3.2170	- 0.0979	1.0000	----			----	----	25	UNCH		
6150	----				----	3.3600N			3.2670		3.2670	- 0.0979	1.0000	----			----	----	75	UNCH		
6200	----				----	3.4100N			3.3170		3.3170	- 0.0979	1.0000	----			----	----	15	UNCH		
6250	----				----	3.4600N			3.3669		3.3669	- 0.0980	1.0000	----			----	----	10	UNCH		
6350	----				----	3.5600N			3.4669		3.4669	- 0.0979	1.0000	----			----	----	50	UNCH		
6400	----				----	3.6100N			3.5168		3.5168	- 0.0980	1.0000	----			----	----	195	UNCH		
6500</																						

BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
LN	PUT	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS (EURO) OPTS																	
NOV16																	
4300	----	----	----	----	----	----	----	1.3600N	1.2728	- 0.0885	.9632	----	----	----	----	120	UNCH
4350	----	----	----	----	----	----	----	1.4100N	1.3218	- 0.0887	.9674	----	----	----	----	75	UNCH
4400	----	----	----	----	----	----	----	1.4600N	1.3709	- 0.0889	.9709	----	----	----	----	585	UNCH
4450	----	----	----	----	----	----	----	1.5100N	1.4200	- 0.0892	.9743	----	----	----	----	100	UNCH
4500	----	----	----	----	----	----	----	1.5600N	1.4693	- 0.0894	.9774	----	----	----	----	1250	UNCH
4850	----	----	----	----	----	----	----	1.9100N	1.8161	- 0.0903	.9907	----	----	----	----	150	UNCH
5500	----	----	----	----	----	----	----	2.5500N	2.4640	- 0.0908	.9982	----	----	----	----	25	UNCH
5700	----	----	----	----	----	----	----	2.7500N	2.6637	- 0.0908	.9988	----	----	----	----	85	UNCH
5750	----	----	----	----	----	----	----	2.8000N	2.7136	- 0.0908	.9988	----	----	----	----	115	UNCH
5800	----	----	----	----	----	----	----	2.8500N	2.7635	- 0.0909	.9993	----	----	----	----	150	UNCH
5900	----	----	----	----	----	----	----	2.9500N	2.8634	- 0.0909	.9995	----	----	----	----	45	UNCH
6000	----	----	----	----	----	----	----	3.0500N	2.9633	- 0.0908	.9996	----	----	----	----	205	UNCH
6100	----	----	----	----	----	----	----	3.1500N	3.0631	- 0.0909	.9997	----	----	----	----	25	UNCH
6200	----	----	----	----	----	----	----	3.2500N	3.1630	- 0.0909	.9998	----	----	----	----	15	UNCH
6250	----	----	----	----	----	----	----	3.3000N	3.2130	- 0.0909	.9998	----	----	----	----	10	UNCH
6400	----	----	----	----	----	----	----	3.4500N	3.3628	- 0.0909	.9999	----	----	----	----	195	UNCH
6500	----	----	----	----	----	----	----	3.5500N	3.4627	- 0.0909	.9999	----	----	----	----	25	UNCH
7150	----	----	----	----	----	----	----	4.2000N	4.1121	- 0.0909	.9999	----	----	----	----	125	UNCH
7200	----	----	----	----	----	----	----	4.2500N	4.1620	- 0.0910	.9999	----	----	----	----	25	UNCH
TOTAL														287	3650	115796 +	452
DEC16																	
1200	----	----	----	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	25	UNCH
1250	----	----	----	----	----	----	----	0.0000N	0.0001	UNCH	.0000	----	----	----	----	200	UNCH
1500	----	----	----	----	----	----	----	0.0000N	0.0001	- 0.0001	.0004	----	----	----	----	10500	UNCH
1750	----	----	----	----	----	----	----	0.0000N	0.0009	- 0.0003	.0033	----	----	----	----	1400	UNCH
1800	----	----	----	----	----	----	----	0.0000N	0.0012	- 0.0005	.0043	----	----	----	----	2	UNCH
1850	----	----	----	----	----	----	----	0.0000N	0.0017	- 0.0005	.0060	----	----	----	----	25	UNCH
1900	----	----	----	----	----	----	----	0.0000N	0.0023	- 0.0006	.0080	----	----	----	----	2	UNCH
1950	----	----	----	----	----	----	----	0.0000N	0.0030	- 0.0007	.0102	----	----	----	----	60	UNCH
2000	----	----	----	----	----	----	----	0.0000N	0.0039	- 0.0009	.0130	----	200	1000		8581 +	265
2100	----	----	----	----	----	----	----	0.0100N	0.0063	- 0.0014	.0203	----	----	----	----	750	UNCH
2150	----	----	----	----	----	----	----	0.0100N	0.0079	- 0.0016	.0251	----	----	----	----	500	UNCH
2200	----	----	----	----	----	----	----	0.0100N	0.0099	- 0.0019	.0308	----	----	----	----	1300	UNCH
2250	----	----	----	----	----	----	----	0.0100N	0.0122	- 0.0023	.0372	----	200	1000		11416 +	419
2300	----	----	----	----	----	----	----	0.0200N	0.0150	- 0.0027	.0449	----	----	----	----	1050	UNCH
2350	----	----	----	----	----	----	----	0.0200N	0.0182	- 0.0032	.0534	----	----	----	----	4750	UNCH
2400	----	----	----	----	----	----	----	0.0300N	0.0220	- 0.0038	.0633	----	----	----	----	1823	UNCH
2450	----	----	----	----	----	----	----	0.0300N	0.0263	- 0.0047	.0742	----	----	----	----	20	UNCH
2500	----	----	----	----	----	----	----	0.0400N	0.0314	- 0.0058	.0867	----	----	----	----	7362	UNCH
2550	----	----	----	----	----	----	----	0.0400N	0.0375	- 0.0070	.1010	----	----	----	----	450	UNCH
2600	----	----	----	----	----	----	----	0.0500N	0.0446	- 0.0084	.1170	----	----	----	----	459	UNCH
2650	----	----	----	----	----	----	----	0.0600N	0.0528	- 0.0099	.1347	----	----	----	----	157	UNCH
2700	----	----	----	----	----	----	----	0.0700N	0.0621	- 0.0115	.1539	----	----	----	----	955	UNCH
2750	----	----	----	----	----	----	----	0.0900N	0.0726	- 0.0132	.1747	----	----	----	----	6265	UNCH
2800	----	----	----	----	----	----	----	0.1000N	0.0845	- 0.0149	.1970	----	----	----	----	2055	UNCH
2850	----	----	----	----	----	----	----	0.1100N	0.0978	- 0.0166	.2208	----	----	----	----	12	UNCH
2900	----	----	----	----	----	----	----	0.1300N	0.1125	- 0.0185	.2459	----	----	----	----	1364	UNCH
2950	----	----	----	----	----	----	----	0.1500N	0.1286	- 0.0208	.2721	----	----	----	----	596	UNCH
3000	----	----	----	----	----	----	----	0.1700N	0.1463	- 0.0233	.2992	----	----	300		7642	UNCH
3050	----	----	----	----	----	----	----	0.1900N	0.1655	- 0.0258	.3272	----	----	----	----	280	UNCH
3100	----	----	----	----	----	----	----	0.2100N	0.1863	- 0.0282	.3558	----	----	----	----	7	UNCH
3150	----	----	----	----	----	----	----	0.2400N	0.2085	- 0.0308	.3848	----	----	----	----	772	UNCH
3200	----	----	----	----	----	----	----	0.2700N	0.2324	- 0.0333	.4141	----	----	----	----	2120	UNCH
3250	----	----	----	----	----	----	----	0.2900N	0.2578	- 0.0359	.4435	----	----	----	----	2050	UNCH
3300	----	----	----	----	----	----	----	0.3200N	0.2848	- 0.0383	.4727	----	----	----	----	375	UNCH
3350	----	----	----	----	----	----	----	0.3500N	0.3133	- 0.0406	.5015	----	----	----	----	4	UNCH
3450	----	----	----	----	----	----	----	0.4200N	0.3747	- 0.0449	.5577	----	----	----	----	21	UNCH
3500	----	----	----	----	----	----	----	0.4500N	0.4075	- 0.0470	.5847	----	----	----	----	2347	UNCH
3580	----	----	----	----	----	----	----	0.5100N	0.4625	- 0.0504	.6264	----	----	----	----	16	UNCH
3600	----	----	----	----	----	----	----	0.5300N	0.4767	- 0.0513	.6360	----	----	----	----	101	UNCH
3700	----	----	----	----	----	----	----	0.6100N	0.5510	- 0.0552	.6831	----	----	----	----	128	UNCH
3750	----	----	----	----	----	----	----	0.6500N	0.5898	- 0.0569	.7047	----	----	----	----	2215	UNCH
3800	----	----	----	----	----	----	----	0.6900N	0.6296	- 0.0584	.7251	----	----	----	----	125	UNCH
3850	----	----	----	----	----	----	----	0.7300N	0.6703	- 0.0598	.7444	----	----	----	----	30	UNCH
3900	----	----	----	----	----	----	----	0.7700N	0.7118	- 0.0612	.7625	----	----	----	----	1	UNCH
3950	----	----	----	----	----	----	----	0.8200N	0.7539	- 0.0627	.7797	----	----	----	----	55	UNCH
4000	----	----	----	----	----	----	----	0.8600N	0.7967	- 0.0640	.7957	----	----	----	----	12347	UNCH
4050	----	----	----	----	----	----	----	0.9100N	0.8402	- 0.0651	.8108	----	----	----	----	30	UNCH
4100	----	----	----	----	----	----	----	0.9500N	0.8842	- 0.0662	.8248	----	----	----	----	180	UNCH
4150	----	----	----	----	----	----	----	1.0000N	0.9288	- 0.0671	.8377	----	----	----	----	36	UNCH
4200	----	----	----	----	----	----	----	1.0400N	0.9739	- 0.0680	.8498	----	----	----	----	104	UNCH
4250	----	----	----	----	----	----											



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CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

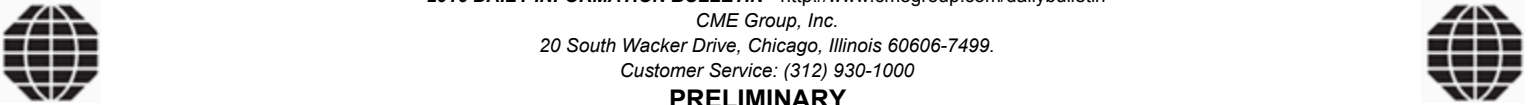
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX		OPEN	OUTCRY	GLOBEX		OPEN	OUTCRY	OPEN		OUTCRY	SETT.PRICE	DELTA		EXER	OPEN	GLOBEX®	PNT	OPEN		
OPEN		OPEN	RANGE	HIGH/LOW		HIGH/LOW		CLOSE		RANGE	& PT.CHGE.			CISES	OUTCRY	VOLUME	VOLUME	INTEREST		
LN	PUT																			
JAN17				NYMEX NATURAL GAS (EURO) OPTS																
3850	----	----	----	----	/0.6600A	----		0.7000N		0.6506	- 0.0496	.6371	----	----	----	----	50	UNCH		
4000	----	----	----	----	/0.7800A	----		0.8200N		0.7682	- 0.0535	.6860	----	----	----	----	750	UNCH		
4050	----	----	----	----		----		0.8600N		0.8087	- 0.0548	.7010	----	----	----	----	8	UNCH		
4100	----	----	----	----		----		0.9100N		0.8498	- 0.0561	.7152	----	----	----	----	15	UNCH		
4150	----	----	----	----		----		0.9500N		0.8915	- 0.0573	.7288	----	----	----	----	200	UNCH		
4200	----	----	----	----		----		0.9900N		0.9337	- 0.0584	.7418	----	----	----	----	15	UNCH		
4250	----	----	----	----		----		1.0400N		0.9764	- 0.0594	.7541	----	----	----	----	260	UNCH		
4300	----	----	----	----		----		1.0800N		1.0196	- 0.0603	.7659	----	----	----	----	145	UNCH		
4350	----	----	----	----		----		1.1200N		1.0632	- 0.0612	.7770	----	----	----	----	160	UNCH		
4400	----	----	----	----		----		1.1700N		1.1072	- 0.0620	.7876	----	----	----	----	30	UNCH		
4450	----	----	----	----		----		1.2100N		1.1515	- 0.0629	.7978	----	----	----	----	75	UNCH		
4500	----	----	----	----		----		1.2600N		1.1962	- 0.0637	.8074	----	----	----	----	500	UNCH		
4550	----	----	----	----		----		1.3100N		1.2413	- 0.0643	.8164	----	----	----	----	25	UNCH		
4600	----	----	----	----		----		1.3500N		1.2866	- 0.0650	.8250	----	----	----	----	325	UNCH		
4650	----	----	----	----		----		1.4000N		1.3323	- 0.0656	.8332	----	----	----	----	100	UNCH		
4750	----	----	----	----		----		1.4900N		1.4243	- 0.0667	.8484	----	----	----	----	100	UNCH		
4800	----	----	----	----		----		1.5400N		1.4707	- 0.0672	.8553	----	----	----	----	300	UNCH		
5500	----	----	----	----		----		2.2100N		2.1368	- 0.0716	.9232	----	----	----	----	200	UNCH		
6250	----	----	----	----		----		2.9400N		2.8698	- 0.0738	.9587	----	----	----	----	25	UNCH		
6500	----	----	----	----		----		3.1900N		3.1159	- 0.0745	.9667	----	----	----	----	110	UNCH		
6600	----	----	----	----		----		3.2900N		3.2146	- 0.0747	.9693	----	----	----	----	200	UNCH		
TOTAL																		2100	53203 +	931
FEB17																				
1250	----	----	----	----		----		0.0000N		0.0003	- 0.0002	.0008	----	----	----	----	150	UNCH		
1500	----	----	----	----		----		0.0000N		0.0016	- 0.0004	.0041	----	----	----	----	400	UNCH		
1700	----	----	----	----		----		0.0000N		0.0042	- 0.0006	.0101	----	----	----	----	500	UNCH		
1750	----	----	----	----		----		0.0100N		0.0052	- 0.0007	.0124	----	----	----	----	325	UNCH		
1800	----	----	----	----		----		0.0100N		0.0064	- 0.0008	.0150	----	----	----	----	2	UNCH		
1900	----	----	----	----		----		0.0100N		0.0093	- 0.0012	.0213	----	----	----	----	2	UNCH		
2000	----	----	----	----		----		0.0100N		0.0133	- 0.0015	.0297	----	----	----	----	5003	UNCH		
2100	----	----	----	----		----		0.0200N		0.0187	- 0.0018	.0404	----	----	----	----	6	UNCH		
2150	----	----	----	----	/*0.0200A	----		0.0200N		0.0220	- 0.0021	.0468	----	----	----	----	100	UNCH		
2250	----	----	----	----	/*0.0300A	----		0.0300N		0.0300	- 0.0035	.0618	----	----	----	----	8066	UNCH		
2300	----	----	----	----	/*0.0400A	----		0.0400N		0.0349	- 0.0044	.0706	----	----	----	----	63	UNCH		
2350	----	----	----	----	/*0.0400A	----		0.0500N		0.0406	- 0.0051	.0804	----	----	----	----	23	UNCH		
2400	----	----	----	----	/*0.0500A	----		0.0500N		0.0471	- 0.0059	.0913	----	----	----	----	210	UNCH		
2500	----	----	----	----	/*0.0700A	----		0.0700N		0.0627	- 0.0077	.1159	----	----	----	----	6803	UNCH		
2600	----	----	----	----	/*0.0900A	----		0.0900N		0.0823	- 0.0098	.1445	----	----	----	----	552	UNCH		
2650	----	----	----	----	/*0.1000A	----		0.1000N		0.0938	- 0.0110	.1602	----	----	----	----	605	UNCH		
2700	----	----	----	----	/*0.1100A	----		0.1200N		0.1063	- 0.0124	.1766	----	----	----	----	545	UNCH		
2750	----	----	----	----	/*0.1200A	----		0.1300N		0.1199	- 0.0139	.1938	----	----	----	----	3804	UNCH		
2800	----	----	----	----	/*0.1400A	----		0.1500N		0.1347	- 0.0154	.2117	----	----	----	----	429	UNCH		
2850	----	----	----	----	/*0.1500A	----		0.1700N		0.1505	- 0.0172	.2302	----	----	----	----	850	UNCH		
2900	----	----	----	----	/*0.1700A	----		0.1900N		0.1676	- 0.0189	.2492	----	----	----	----	248	UNCH		
2950	----	----	----	----	/*0.1900A	----		0.2100N		0.1861	- 0.0204	.2687	----	----	----	----	167	UNCH		
3000	----	----	----	----	/*0.2100A	----		0.2300N		0.2059	- 0.0218	.2886	----	----	----	----	5585	UNCH		
3050	----	----	----	----	/*0.2300A	----		0.2500N		0.2269	- 0.0233	.3088	----	----	----	----	200	UNCH		
3100	----	----	----	----	/*0.2500A	----		0.2700N		0.2491	- 0.0250	.3291	----	----	----	----	205	UNCH		
3150	----	----	----	----	/*0.2800A	----		0.3000N		0.2725	- 0.0266	.3496	----	----	----	----	28	UNCH		
3200	----	----	----	----	/*0.3000A	----		0.3300N		0.2971	- 0.0283	.3700	----	----	----	----	100	UNCH		
3250	----	----	----	----	/*0.3300A	----		0.3500N		0.3230	- 0.0298	.3904	----	----	----	----	1910	UNCH		
3300	----	----	----	----	/*0.3500A	----		0.3800N		0.3500	- 0.0313	.4106	----	----	----	----	200	UNCH		
3500	----	----	----	----	/*0.4700A	----		0.5100N		0.4687	- 0.0381	.4889	----	----	----	----	736	UNCH		
3550	----	----	----	----	/*0.5000A	----		0.5400N		0.5010	- 0.0397	.5076	----	----	----	----	17	UNCH		
3750	----	----	----	----	/*0.6400A	----		0.6800N		0.6390	- 0.0456	.5773	----	----	----	----	125	UNCH		
3850	----	----	----	----	/*0.7200A	----		0.7600N		0.7130	- 0.0479	.6091	----	----	----	----	50	UNCH		
4000	----	----	----	----	/*0.8300A	----		0.8800N		0.8290	- 0.0510	.6527	----	----	----	----	650	UNCH		
4050	----	----	----	----		----		0.9200N		0.8688	- 0.0520	.6662	----	----	----	----	8	UNCH		
4100	----	----	----	----		----		0.9600N		0.9092	- 0.0529	.6792	----	----	----	----	15	UNCH		
4150	----	----	----	----		----		1.0000N		0.9501	- 0.0538	.6917	----	----	----	----	300	UNCH		
4200	----	----	----	----		----		1.0500N		0.9915	- 0.0546	.7037	----	----	----	----	15	UNCH		
4250	----	----	----	----		----		1.0900N		1.0334	- 0.0554	.7153	----	----	----	----	260	UNCH		
4300	----	----	----	----		----		1.1300N		1.0757	- 0.0562	.7264	----	----	----	----	145	UNCH		
4350	----	----	----	----		----		1.1800N		1.1184	- 0.0570	.7370	----	----	----	----	110	UNCH		
4400	----	----	----	----		----		1.2200N		1.1615	- 0.0578	.7472	----	----	----	----	30	UNCH		
4450	----	----	----	----		----		1.2600N		1.2049	- 0.0586	.7569	----	----	----	----	75	UNCH		
4500	----	----	----	----		----		1.3100N		1.2487	- 0.0593	.7663	----	----	----	----	500	UNCH		
4550	----	----	----	----		----		1.3500N		1.2929	- 0.0598	.7753	----	----	----	----	25	UNCH		
4600	----	----	----	----		----		1.4000N		1.3373	- 0.0605	.7838	----	----	----	----	75	UNCH		
4650	----	----	----	----		----		1.4400N		1.3820	- 0.0610	.7921	----	----	----	----	100	UNCH		
4750	----	----	----	----		----		1.5300N		1.4723	- 0.0618	.8074	----	----	----	----	100	UNCH		
5500	----	----	----	----		----		2.2400N		2.1740	- 0.0656	.8881	----	----	----	----	200	UNCH		
6250	----	----	----	----		----		2.9700N		2.8981	- 0.068.									

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
LN	PUT	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS (EURO) OPTS																	
MAR17																	
4750	----	----	----	----	----	----	----	1.6000N		1.5444 - 0.0570	.7863	----	----	----	----	100	UNCH
5500	----	----	----	----	----	----	----	2.3000N		2.2412 - 0.0602	.8662	----	----	----	----	200	UNCH
6250	----	----	----	----	----	----	----	3.0200N		2.9604 - 0.0633	.9144	----	----	----	----	25	UNCH
6500	----	----	----	----	----	----	----	3.2700N		3.2030 - 0.0641	.9259	----	----	----	----	110	UNCH
TOTAL															1158	69787 +	246
APR17																	
1250	----	----	----	----	----	----	----	0.0000N		0.0002 - UNCH	.0007	----	----	----	----	150	UNCH
1500	----	----	----	----	----	----	----	0.0000N		0.0014 - 0.0002	.0045	----	----	----	----	225	UNCH
1750	----	----	----	----	----	----	----	0.0100N		0.0059 - 0.0007	.0168	----	----	----	----	200	UNCH
2000	----	----	----	----	----	----	----	0.0200N		0.0181 - 0.0020	.0458	----	----	----	----	3295	UNCH
2100	----	----	----	----	----	----	----	0.0300N		0.0266 - 0.0028	.0641	----	----	----	----	30	UNCH
2150	----	----	----	----	----	----	----	0.0400N		0.0318 - 0.0034	.0748	----	----	----	----	100	UNCH
2250	----	----	----	----	----	----	----	0.0500N		0.0441 - 0.0049	.0991	----	----	----	----	1945	UNCH
2300	----	----	----	----	----	----	----	0.0600N		0.0513 - 0.0059	.1128	----	----	----	----	60	UNCH
2350	----	----	----	----	----	----	----	0.0700N		0.0594 - 0.0070	.1277	----	----	----	----	3	UNCH
2400	----	----	----	----	----	----	----	0.0800N		0.0686 - 0.0083	.1440	----	----	----	----	215	UNCH
2450	----	----	----	----	----	----	----	0.0900N		0.0791 - 0.0095	.1617	----	----	----	----	250	UNCH
2500	----	----	----	----	----	----	----	0.1000N		0.0911 - 0.0105	.1808	----	----	----	330	3121 +	330
2550	----	----	----	----	----	----	----	0.1200N		0.1042 - 0.0117	.2009	----	----	----	----	300	UNCH
2600	----	----	----	----	----	----	----	0.1300N		0.1187 - 0.0128	.2220	----	----	----	----	774	UNCH
2650	----	----	----	----	----	----	----	0.1500N		0.1344 - 0.0140	.2439	----	----	----	----	120	UNCH
2700	----	----	----	----	----	----	----	0.1700N		0.1515 - 0.0153	.2667	----	----	----	----	285	UNCH
2750	----	----	----	----	----	----	----	0.1900N		0.1700 - 0.0165	.2901	----	----	----	125	2210 +	90
2800	----	----	----	----	----	----	----	0.2100N		0.1898 - 0.0178	.3139	----	----	----	----	437	UNCH
2850	----	----	----	----	----	----	----	0.2300N		0.2109 - 0.0190	.3382	----	----	----	----	1150	UNCH
2900	----	----	----	----	----	----	----	0.2500N		0.2334 - 0.0201	.3628	----	----	----	----	535	UNCH
2950	----	----	----	----	----	----	----	0.2800N		0.2572 - 0.0212	.3875	----	----	----	----	155	UNCH
3000	----	----	----	----	----	----	----	0.3000N		0.2823 - 0.0224	.4123	----	----	----	----	1685	UNCH
3050	----	----	----	----	----	----	----	0.3300N		0.3086 - 0.0239	.4370	----	----	----	----	2500	UNCH
3100	----	----	----	----	----	----	----	0.3600N		0.3364 - 0.0257	.4616	----	----	----	----	230	UNCH
3150	----	----	----	----	----	----	----	0.3900N		0.3659 - 0.0273	.4856	----	----	----	----	250	UNCH
3250	----	----	----	----	----	----	----	0.4600N		0.4296 - 0.0296	.5320	----	----	----	----	460	UNCH
3500	----	----	----	----	----	----	----	0.6400N		0.6076 - 0.0357	.6351	----	----	----	----	386	UNCH
3550	----	----	----	----	----	----	----	0.6800N		0.6461 - 0.0364	.6533	----	----	----	----	17	UNCH
3750	----	----	----	----	----	----	----	0.8500N		0.8074 - 0.0390	.7179	----	----	----	----	200	UNCH
3850	----	----	----	----	----	----	----	0.9300N		0.8918 - 0.0399	.7456	----	----	----	----	1000	UNCH
3900	----	----	----	----	----	----	----	0.9800N		0.9347 - 0.0404	.7584	----	----	----	----	25	UNCH
3950	----	----	----	----	----	----	----	1.0200N		0.9781 - 0.0409	.7705	----	----	----	----	100	UNCH
4000	----	----	----	----	----	----	----	1.0600N		1.0220 - 0.0412	.7820	----	----	----	----	1030	UNCH
4050	----	----	----	----	----	----	----	1.1100N		1.0662 - 0.0417	.7928	----	----	----	----	104	UNCH
4150	----	----	----	----	----	----	----	1.2000N		1.1559 - 0.0423	.8129	----	----	----	----	305	UNCH
4200	----	----	----	----	----	----	----	1.2400N		1.2012 - 0.0427	.8220	----	----	----	----	415	UNCH
4250	----	----	----	----	----	----	----	1.2900N		1.2468 - 0.0430	.8307	----	----	----	----	505	UNCH
4300	----	----	----	----	----	----	----	1.3400N		1.2927 - 0.0433	.8389	----	----	----	----	75	UNCH
4350	----	----	----	----	----	----	----	1.3800N		1.3389 - 0.0436	.8467	----	----	----	----	60	UNCH
4400	----	----	----	----	----	----	----	1.4300N		1.3852 - 0.0439	.8541	----	----	----	----	55	UNCH
4450	----	----	----	----	----	----	----	1.4800N		1.4318 - 0.0442	.8611	----	----	----	----	75	UNCH
4500	----	----	----	----	----	----	----	1.5200N		1.4786 - 0.0446	.8676	----	----	----	----	100	UNCH
4550	----	----	----	----	----	----	----	1.5700N		1.5256 - 0.0449	.8739	----	----	----	----	25	UNCH
4600	----	----	----	----	----	----	----	1.6200N		1.5727 - 0.0452	.8799	----	----	----	----	75	UNCH
4650	----	----	----	----	----	----	----	1.6700N		1.6200 - 0.0456	.8856	----	----	----	----	100	UNCH
5500	----	----	----	----	----	----	----	2.4900N		2.4410 - 0.0489	.9472	----	----	----	----	200	UNCH
6250	----	----	----	----	----	----	----	3.2300N		3.1791 - 0.0503	.9715	----	----	----	----	25	UNCH
6500	----	----	----	----	----	----	----	3.4800N		3.4264 - 0.0506	.9767	----	----	----	----	110	UNCH
6700	----	----	----	----	----	----	----	3.6800N		3.6245 - 0.0508	.9801	----	----	----	----	50	UNCH
TOTAL															455	25722 +	420
MAY17																	
1250	----	----	----	----	----	----	----	0.0000N		0.0003 - UNCH	.0010	----	----	----	----	150	UNCH
1500	----	----	----	----	----	----	----	0.0000N		0.0019 - 0.0001	.0058	----	----	----	----	225	UNCH
1750	----	----	----	----	----	----	----	0.0100N		0.0073 - 0.0006	.0201	----	----	----	----	200	UNCH
2000	----	----	----	----	----	----	----	0.0200N		0.0215 - 0.0016	.0524	----	----	----	----	2870	UNCH
2100	----	----	----	----	----	----	----	0.0300N		0.0311 - 0.0022	.0722	----	----	----	----	31	UNCH
2150	----	----	----	----	----	----	----	0.0400N		0.0369 - 0.0027	.0836	----	----	----	----	100	UNCH
2250	----	----	----	----	----	----	----	0.0500N		0.0502 - 0.0042	.1090	----	----	----	----	1910	UNCH
2300	----	----	----	----	----	----	----	0.0600N		0.0581 - 0.0051	.1234	----	----	----	----	60	UNCH
2350	----	----	----	----	----	----	----	0.0700N		0.0670 - 0.0061	.1391	----	----	----	----	53	UNCH
2400	----	----	----	----	----	----	----	0.0800N		0.0771 - 0.0072	.1561	----	----	----	----	215	UNCH
2450	----	----	----	----	----	----	----	0.1000N		0.0887 - 0.0081	.1746	----	----	----	----	100	UNCH
2500	----	----	----	----	----	----	----	0.1100N		0.1016 - 0.0089	.1942	----	----	----	330	2780 +	230
2550	----	----	----	----	----	----	----	0.1300N		0.1157 - 0.0099	.2147	----	----	----	----	100	UNCH
2600	----	----	----	----	----	----	----	0.1400N		0.1311 - 0.0108	.2362	----	----	----	----	546	UNCH
2650	----	----	----	----	----	----	----	0.1600N		0.1478 - 0.0119	.2583	----	----	----	----	120	UNCH</



PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEAREI TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
LN PUT		NYMEX NATURAL GAS (EURO) OPTS										
JUN17												
2900	----	----	----	----	0.2600N	0.2476 - 0.0157	.3634	----	----	----	----	420 UNCH
2950	----	----	----	----	0.2900N	0.2716 - 0.0165	.3869	----	----	----	----	750 UNCH
3000	----	----	----	----	0.3100N	0.2969 - 0.0173	.4105	----	----	----	----	1785 UNCH
3100	----	----	----	----	0.3700N	0.3510 - 0.0193	.4574	----	----	----	----	150 UNCH
3150	----	----	----	----	0.4000N	0.3800 - 0.0201	.4805	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4600N	0.4415 - 0.0217	.5255	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6400N	0.6126 - 0.0262	.6294	----	----	----	----	311 UNCH
3550	----	----	----	----	0.6800N	0.6496 - 0.0271	.6483	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8400N	0.8063 - 0.0292	.7161	----	----	----	----	200 UNCH
3850	----	----	----	----	0.9200N	0.8890 - 0.0299	.7454	----	----	----	----	25 UNCH
3900	----	----	----	----	0.9600N	0.9311 - 0.0304	.7591	----	----	----	----	100 UNCH
3950	----	----	----	----	1.0000N	0.9739 - 0.0307	.7721	----	----	----	----	880 UNCH
4000	----	----	----	----	1.0500N	1.0171 - 0.0311	.7844	----	----	----	----	100 UNCH
4050	----	----	----	----	1.0900N	1.0608 - 0.0314	.7960	----	----	----	----	200 UNCH
4150	----	----	----	----	1.1800N	1.1495 - 0.0320	.8173	----	----	----	----	410 UNCH
4200	----	----	----	----	1.2300N	1.1945 - 0.0322	.8270	----	----	----	----	260 UNCH
4250	----	----	----	----	1.2700N	1.2397 - 0.0326	.8363	----	----	----	----	75 UNCH
4300	----	----	----	----	1.3200N	1.2853 - 0.0328	.8450	----	----	----	----	60 UNCH
4350	----	----	----	----	1.3600N	1.3312 - 0.0330	.8534	----	----	----	----	55 UNCH
4400	----	----	----	----	1.4100N	1.3773 - 0.0333	.8612	----	----	----	----	75 UNCH
4450	----	----	----	----	1.4600N	1.4236 - 0.0337	.8687	----	----	----	----	100 UNCH
4500	----	----	----	----	1.5000N	1.4701 - 0.0340	.8757	----	----	----	----	25 UNCH
4550	----	----	----	----	1.5500N	1.5169 - 0.0343	.8825	----	----	----	----	75 UNCH
4600	----	----	----	----	1.6000N	1.5638 - 0.0347	.8889	----	----	----	----	100 UNCH
4650	----	----	----	----	1.6500N	1.6110 - 0.0349	.8950	----	----	----	----	300 UNCH
4700	----	----	----	----	1.6900N	1.6583 - 0.0352	.9006	----	----	----	----	200 UNCH
5500	----	----	----	----	2.4700N	2.4317 - 0.0386	.9578	----	----	----	----	400 UNCH
6000	----	----	----	----	2.9600N	2.9238 - 0.0395	.9742	----	----	----	----	200 UNCH
6200	----	----	----	----	3.1600N	3.1215 - 0.0398	.9784	----	----	----	----	110 UNCH
6250	----	----	----	----	3.2100N	3.1710 - 0.0398	.9795	----	----	----	----	50 UNCH
6500	----	----	----	----	3.4600N	3.4187 - 0.0400	.9835	----	----	----	----	1375 UNCH
6700	----	----	----	----	3.6600N	3.6170 - 0.0403	.9861	----	----	----	1555	20332 + 1375
TOTAL												
JUL17												
1250	----	----	----	----	0.0000N	0.0005 UNCH	.0015	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0025 - 0.0002	.0069	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0088 - 0.0006	.0220	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0300N	0.0240 - 0.0015	.0536	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0400N	0.0339 - 0.0021	.0723	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0400N	0.0397 - 0.0026	.0829	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0600N	0.0531 - 0.0040	.1066	----	----	----	----	2460 UNCH
2300	----	----	----	----	0.0700N	0.0609 - 0.0049	.1198	----	----	----	----	2060 UNCH
2350	----	----	----	----	0.0800N	0.0697 - 0.0059	.1342	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0900N	0.0797 - 0.0068	.1499	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1100N	0.1037 - 0.0083	.1847	----	----	330	2721 + 205	
2600	----	----	----	----	0.1400N	0.1325 - 0.0099	.2231	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1600N	0.1487 - 0.0106	.2434	----	----	----	----	120 UNCH
2700	----	----	----	----	0.1800N	0.1660 - 0.0115	.2642	----	----	----	----	335 UNCH
2750	----	----	----	----	0.2000N	0.1846 - 0.0123	.2855	----	----	125	1850 + 125	
2800	----	----	----	----	0.2200N	0.2043 - 0.0132	.3073	----	----	----	----	425 UNCH
2850	----	----	----	----	0.2400N	0.2253 - 0.0141	.3295	----	----	----	----	150 UNCH
2900	----	----	----	----	0.2600N	0.2477 - 0.0148	.3519	----	----	----	----	220 UNCH
3000	----	----	----	----	0.3100N	0.2960 - 0.0162	.3971	----	----	----	----	1560 UNCH
3100	----	----	----	----	0.3700N	0.3490 - 0.0179	.4422	----	----	----	----	150 UNCH
3150	----	----	----	----	0.4000N	0.3772 - 0.0188	.4645	----	----	----	----	15 UNCH
3250	----	----	----	----	0.4600N	0.4373 - 0.0202	.5082	----	----	----	----	510 UNCH
3500	----	----	----	----	0.6300N	0.6048 - 0.0243	.6098	----	----	----	----	561 UNCH
3550	----	----	----	----	0.6700N	0.6410 - 0.0251	.6284	----	----	----	----	17 UNCH
3750	----	----	----	----	0.8200N	0.7946 - 0.0275	.6962	----	----	----	----	157 UNCH
3850	----	----	----	----	0.9000N	0.8760 - 0.0282	.7256	----	----	----	----	50 UNCH
3900	----	----	----	----	0.9500N	0.9177 - 0.0284	.7394	----	----	----	----	25 UNCH
3950	----	----	----	----	0.9900N	0.9598 - 0.0288	.7524	----	----	----	----	100 UNCH
4000	----	----	----	----	1.0300N	1.0024 - 0.0291	.7650	----	----	----	----	750 UNCH
4050	----	----	----	----	1.0700N	1.0455 - 0.0294	.7769	----	----	----	----	100 UNCH
4150	----	----	----	----	1.1600N	1.1331 - 0.0299	.7989	----	----	----	----	200 UNCH
4200	----	----	----	----	1.2100N	1.1775 - 0.0301	.8090	----	----	----	----	410 UNCH
4250	----	----	----	----	1.2500N	1.2222 - 0.0304	.8186	----	----	----	----	260 UNCH
4300	----	----	----	----	1.3000N	1.2673 - 0.0306	.8277	----	----	----	----	75 UNCH
4350	----	----	----	----	1.3400N	1.3127 - 0.0309	.8363	----	----	----	----	60 UNCH
4400	----	----	----	----	1.3900N	1.3584 - 0.0311	.8446	----	----	----	----	55 UNCH
4450	----	----	----	----	1.4400N	1.4043 - 0.0314	.8523	----	----	----	----	75 UNCH
4500	----	----	----	----	1.4800N	1.4505 - 0.0316	.8597	----	----	----	----	100 UNCH
4550	----	----	----	----	1.5300N	1.4969 - 0.0318	.8667	----	----	----	----	25 UNCH
4600	----	----	----	----	1.5800N	1.5435 - 0.0321	.8733	----	----	----	----	75 UNCH
4650	----	----	----	----	1.6200N	1.5903 - 0.0324	.8796	----	----	----	----	100 UNCH
5500	----	----	----	----	2.4400N	2.4064 - 0.0361	.9482	----	----	----	----	200 UNCH
6250	----	----	----	----	3.1800N	3.1431 - 0.0375	.9738	----	----	----	----	25 UNCH
6500	----	----	----	----	3.4300N	3.3901 - 0.0378	.9788	----	----	----	----	110 UNCH
6700	----	----	----	----	3.6300N	3.5881 - 0.0380	.9821	----	----	----	455	19596 + 330
TOTAL												
AUG17												
1250	----	----	----	----	0.0000N	0.0007 UNCH	.0020	----	----	----	----	150 UNCH
1500	----	----	----	----	0.0000N	0.0031 - 0.0002	.0082	----	----	----	----	225 UNCH
1750	----	----	----	----	0.0100N	0.0103 - 0.0005	.0244	----	----	----	----	200 UNCH
2000	----	----	----	----	0.0300N	0.0269 - 0.0014	.0572	----	----	----	----	1970 UNCH
2100	----	----	----	----	0.0400N	0.0375 - 0.0019	.0762	----	----	----	----	31 UNCH
2150	----	----	----	----	0.0500N	0.0435 - 0.0025	.0867	----	----	----	----	100 UNCH
2250	----	----	----	----	0.0600N	0.0575 - 0.0039	.1103	----	----	----	----	1910 UNCH
2300	----	----	----	----	0.0700N	0.0657 - 0.0047	.1235	----	----	----	----	60 UNCH
2350	----	----	----	----	0.0800N	0.0749 - 0.0056	.1379	----	----	----	----	3 UNCH
2400	----	----	----	----	0.0900N	0.0853 - 0.0065	.1533	----	----	----	----	215 UNCH
2500	----	----	----	----	0.1200N	0.1101 - 0.0078	.1876	----	----	330	2621 + 205	
2600	----	----	----	----	0.1500N	0.1395 - 0.0092	.2250	----	----	----	----	546 UNCH
2650	----	----	----	----	0.1700N	0.1559 - 0.0099	.2447	----				

BULLETIN #148@										ENERGY OPTIONS										Wed, Aug 03, 2016 PG63									
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																													
PRICE INDICATOR KEY																													
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																													
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST													
LN	PUT	NYMEX NATURAL GAS (EURO) OPTS																											
AUG17																													
6700		----	----		----	----	----	3.6100N		3.5782 - 0.0358	.9830	----	----	----	----	50	UNCH												
TOTAL															455	17036 +	330												
SEP17																													
1250		----	----		----	----	----	0.0000N		0.0011 UNCH	.0029	----	----	----	----	150	UNCH												
1500		----	----		----	----	----	0.0000N		0.0044 - 0.0003	.0108	----	----	----	----	225	UNCH												
1750		----	----		----	----	----	0.0100N		0.0135 - 0.0007	.0299	----	----	----	----	200	UNCH												
2000		----	----		----	----	----	0.0300N		0.0334 - 0.0015	.0662	----	----	----	----	1970	UNCH												
2100		----	----		----	----	----	0.0500N		0.0453 - 0.0022	.0862	----	----	----	----	30	UNCH												
2150		----	----		----	----	----	0.0500N		0.0520 - 0.0029	.0972	----	----	----	----	100	UNCH												
2250		----	----		----	----	----	0.0700N		0.0676 - 0.0044	.1217	----	----	----	----	1910	UNCH												
2300		----	----		----	----	----	0.0800N		0.0768 - 0.0053	.1355	----	----	----	----	60	UNCH												
2350		----	----		----	----	----	0.0900N		0.0873 - 0.0060	.1504	----	----	----	----	3	UNCH												
2400		----	----		----	----	----	0.1100N		0.0991 - 0.0066	.1664	----	----	----	----	215	UNCH												
2500		----	----		----	----	----	0.1300N		0.1260 - 0.0080	.2008	----	----	----	330	2621 +	205												
2600		----	----		----	----	----	0.1700N		0.1575 - 0.0092	.2379	----	----	----	----	786	UNCH												
2650		----	----		----	----	----	0.1800N		0.1748 - 0.0099	.2572	----	----	----	----	120	UNCH												
2700		----	----		----	----	----	0.2000N		0.1932 - 0.0106	.2770	----	----	----	----	285	UNCH												
2750		----	----		----	----	----	0.2200N		0.2128 - 0.0113	.2971	----	----	----	125	1750 +	125												
2800		----	----		----	----	----	0.2500N		0.2335 - 0.0120	.3176	----	----	----	----	425	UNCH												
2850		----	----		----	----	----	0.2700N		0.2554 - 0.0128	.3384	----	----	----	----	150	UNCH												
2900		----	----		----	----	----	0.2900N		0.2787 - 0.0132	.3593	----	----	----	----	220	UNCH												
3000		----	----		----	----	----	0.3400N		0.3285 - 0.0144	.4013	----	----	----	----	2450	UNCH												
3100		----	----		----	----	----	0.4000N		0.3826 - 0.0158	.4432	----	----	----	----	50	UNCH												
3150		----	----		----	----	----	0.4300N		0.4113 - 0.0165	.4638	----	----	----	----	15	UNCH												
3250		----	----		----	----	----	0.4900N		0.4718 - 0.0177	.5042	----	----	----	----	510	UNCH												
3500		----	----		----	----	----	0.6600N		0.6394 - 0.0210	.5986	----	----	----	----	811	UNCH												
3550		----	----		----	----	----	0.7000N		0.6754 - 0.0218	.6160	----	----	----	----	17	UNCH												
3750		----	----		----	----	----	0.8500N		0.8278 - 0.0241	.6800	----	----	----	----	107	UNCH												
3850		----	----		----	----	----	0.9300N		0.9086 - 0.0248	.7078	----	----	----	----	50	UNCH												
3900		----	----		----	----	----	0.9700N		0.9500 - 0.0249	.7209	----	----	----	----	25	UNCH												
3950		----	----		----	----	----	1.0200N		0.9919 - 0.0250	.7332	----	----	----	----	100	UNCH												
4000		----	----		----	----	----	1.0600N		1.0342 - 0.0252	.7452	----	----	----	----	750	UNCH												
4050		----	----		----	----	----	1.1000N		1.0769 - 0.0255	.7567	----	----	----	----	100	UNCH												
4150		----	----		----	----	----	1.1900N		1.1636 - 0.0259	.7780	----	----	----	----	200	UNCH												
4200		----	----		----	----	----	1.2300N		1.2076 - 0.0261	.7878	----	----	----	----	410	UNCH												
4250		----	----		----	----	----	1.2800N		1.2520 - 0.0262	.7972	----	----	----	----	260	UNCH												
4300		----	----		----	----	----	1.3200N		1.2966 - 0.0265	.8062	----	----	----	----	75	UNCH												
4350		----	----		----	----	----	1.3700N		1.3416 - 0.0266	.8148	----	----	----	----	60	UNCH												
4400		----	----		----	----	----	1.4100N		1.3869 - 0.0267	.8228	----	----	----	----	55	UNCH												
4450		----	----		----	----	----	1.4600N		1.4324 - 0.0269	.8307	----	----	----	----	75	UNCH												
4500		----	----		----	----	----	1.5100N		1.4781 - 0.0270	.8381	----	----	----	----	100	UNCH												
4550		----	----		----	----	----	1.5500N		1.5241 - 0.0271	.8452	----	----	----	----	25	UNCH												
4600		----	----		----	----	----	1.6000N		1.5702 - 0.0273	.8520	----	----	----	----	75	UNCH												
4650		----	----		----	----	----	1.6400N		1.6165 - 0.0275	.8584	----	----	----	----	100	UNCH												
5500		----	----		----	----	----	2.4600N		2.4242 - 0.0312	.9352	----	----	----	----	200	UNCH												
6250		----	----		----	----	----	3.1900N		3.1561 - 0.0329	.9677	----	----	----	----	25	UNCH												
6500		----	----		----	----	----	3.4400N		3.4021 - 0.0332	.9744	----	----	----	----	110	UNCH												
6700		----	----		----	----	----	3.6300N		3.5993 - 0.0335	.9787	----	----	----	----	50	UNCH												
TOTAL															455	18025 +	330												
OCT17																													
1250		----	----		----	----	----	0.0000N		0.0013 - 0.0001	.0033	----	----	----	----	150	UNCH												
1500		----	----		----	----	----	0.0100N		0.0051 - 0.0004	.0119	----	----	----	----	225	UNCH												
1750		----	----		----	----	----	0.0200N		0.0151 - 0.0008	.0318	----	----	----	----	200	UNCH												
2000		----	----		----	----	----	0.0400N		0.0360 - 0.0019	.0683	----	----	----	----	2370	UNCH												
2100		----	----		----	----	----	0.0500N		0.0482 - 0.0028	.0879	----	----	----	----	31	UNCH												
2150		----	----		----	----	----	0.0600N		0.0551 - 0.0034	.0987	----	----	----	----	100	UNCH												
2250		----	----		----	----	----	0.0800N		0.0711 - 0.0050	.1228	----	----	----	----	1910	UNCH												
2300		----	----		----	----	----	0.0900N		0.0805 - 0.0059	.1363	----	----	----	----	60	UNCH												
2350		----	----		----	----	----	0.1000N		0.0911 - 0.0067	.1508	----	----	----	----	3	UNCH												
2400		----	----		----	----	----	0.1100N		0.1031 - 0.0073	.1664	----	----	----	----	345	UNCH												
2500		----	----		----	----	----	0.1400N		0.1303 - 0.0086	.1997	----	----	----	330	3340 +	205												
2600		----	----		----	----	----	0.1700N		0.1619 - 0.0098	.2356	----	----	----	----	546	UNCH												
2650		----	----		----	----	----	0.1900N		0.1792 - 0.0105	.2542	----	----	----	----	120	UNCH												
2700		----	----		----	----	----	0.2100N		0.1975 - 0.0112	.2732	----	----	----	----	285	UNCH												
2750		----	----		----	----	----	0.2300N		0.2169 - 0.0118	.2926	----	----	----	125	2470 +	125												
2800		----	----		----	----	----	0.2500N		0.2374 - 0.0126	.3124	----	----	----	----	425	UNCH												
2850		----	----		----	----	----	0.2700N		0.2592 - 0.0132	.3324	----	----	----	----	150	UNCH												
2900		----	----		----	----	----	0.3000N		0.2822 - 0.0138	.3526	----	----	----	----	220	UNCH												

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

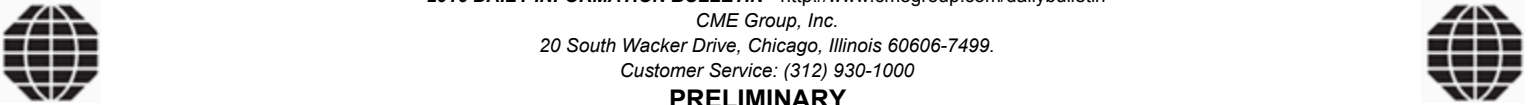
PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

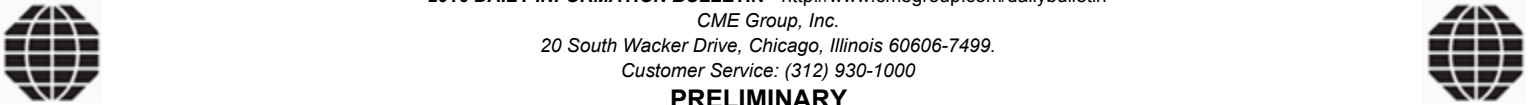
LN	PUT	OPEN	OUTCRY	RANGE	GLOBEX HIGH/LOW	OPEN	OUTCRY	RANGE	OPEN	OUTCRY	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
NYMEX NATURAL GAS (EURO) OPTS																		
NOV17																		
4300	----	----		----						1.2700N		1.2493	- 0.0253	.7747	----	----	----	75
4350	----	----		----						1.3200N		1.2927	- 0.0256	.7845	----	----	----	60
4400	----	----		----						1.3600N		1.3365	- 0.0259	.7939	----	----	----	30
4450	----	----		----						1.4100N		1.3806	- 0.0262	.8029	----	----	----	75
4500	----	----		----						1.4500N		1.4250	- 0.0265	.8115	----	----	----	100
4550	----	----		----						1.5000N		1.4697	- 0.0268	.8198	----	----	----	25
4600	----	----		----						1.5400N		1.5147	- 0.0270	.8276	----	----	----	75
4650	----	----		----						1.5900N		1.5600	- 0.0272	.8353	----	----	----	100
5500	----	----		----						2.3900N		2.3587	- 0.0299	.9211	----	----	----	200
6250	----	----		----						3.1200N		3.0863	- 0.0308	.9588	----	----	----	25
6500	----	----		----						3.3600N		3.3312	- 0.0310	.9669	----	----	----	110
TOTAL																		10751
DEC17																		
1250	----	----		----						0.0000N		0.0014		UNCH	.0032	----	----	150
2000	----	----		----						0.0400N		0.0387	- 0.0013	.0627	----	----	----	920
2150	----	----		----						0.0600N		0.0578	- 0.0020	.0885	----	----	----	100
2250	----	----		----						0.0800N		0.0732	- 0.0027	.1084	----	----	----	1475
2300	----	----		----						0.0900N		0.0817	- 0.0033	.1192	----	----	----	60
2350	----	----		----						0.0900N		0.0910	- 0.0038	.1306	----	----	----	3
2400	----	----		----						0.1100N		0.1009	- 0.0045	.1425	----	----	----	210
2500	----	----		----						0.1300N		0.1229	- 0.0060	.1682	----	----	----	1144
2600	----	----		----						0.1600N		0.1473	- 0.0083	.1958	----	----	----	496
2650	----	----		----						0.1700N		0.1609	- 0.0096	.2106	----	----	----	100
2700	----	----		----						0.1900N		0.1759	- 0.0107	.2261	----	----	----	285
2750	----	----		----						0.2000N		0.1927	- 0.0113	.2423	----	----	----	1080
2800	----	----		----						0.2200N		0.2112	- 0.0113	.2592	----	----	----	425
2900	----	----		----						0.2600N		0.2513	- 0.0113	.2937	----	----	----	335
2950	----	----		----						0.2800N		0.2728	- 0.0114	.3112	----	----	----	25
3000	----	----		----						0.3100N		0.2954	- 0.0115	.3288	----	----	----	1805
3100	----	----		----						0.3600N		0.3433	- 0.0118	.3644	----	----	----	50
3150	----	----		----						0.3800N		0.3688	- 0.0118	.3821	----	----	----	15
3250	----	----		----						0.4300N		0.4224	- 0.0123	.4175	----	----	----	235
3300	----	----		----						0.4600N		0.4506	- 0.0125	.4351	----	----	----	350
3500	----	----		----						0.5900N		0.5716	- 0.0147	.5032	----	----	----	359
3550	----	----		----						0.6200N		0.6039	- 0.0153	.5196	----	----	----	17
3750	----	----		----						0.7600N		0.7430	- 0.0181	.5808	----	----	----	207
3850	----	----		----						0.8400N		0.8180	- 0.0190	.6085	----	----	----	50
4000	----	----		----						0.9500N		0.9344	- 0.0198	.6470	----	----	----	585
4150	----	----		----						1.0800N		1.0547	- 0.0209	.6821	----	----	----	200
4200	----	----		----						1.1200N		1.0957	- 0.0213	.6931	----	----	----	10
4250	----	----		----						1.1600N		1.1372	- 0.0216	.7037	----	----	----	310
4300	----	----		----						1.2000N		1.1790	- 0.0219	.7140	----	----	----	75
4350	----	----		----						1.2400N		1.2213	- 0.0222	.7238	----	----	----	60
4400	----	----		----						1.2900N		1.2639	- 0.0226	.7333	----	----	----	30
4450	----	----		----						1.3300N		1.3069	- 0.0229	.7423	----	----	----	75
4500	----	----		----						1.3700N		1.3502	- 0.0232	.7511	----	----	----	100
4550	----	----		----						1.4200N		1.3940	- 0.0235	.7595	----	----	----	25
4600	----	----		----						1.4600N		1.4380	- 0.0238	.7675	----	----	----	75
4650	----	----		----						1.5100N		1.4824	- 0.0240	.7752	----	----	----	100
5500	----	----		----						2.2900N		2.2658	- 0.0266	.8691	----	----	----	200
6000	----	----		----						2.7700N		2.7413	- 0.0275	.9042	----	----	----	850
6250	----	----		----						3.0100N		2.9815	- 0.0277	.9181	----	----	----	25
6500	----	----		----						3.2500N		3.2228	- 0.0279	.9303	----	----	----	110
TOTAL																		12726
JAN18																		
2000	----	----		----						0.0300N		0.0323	- 0.0014	.0527	----	----	----	320
2250	----	----		----						0.0700N		0.0662	- 0.0025	.0962	----	----	----	235
2300	----	----		----						0.0800N		0.0751	- 0.0028	.1067	----	----	----	2
2500	----	----		----						0.1200N		0.1188	- 0.0041	.1542	----	----	----	490
2750	----	----		----						0.2000N		0.1925	- 0.0060	.2239	----	----	----	625
2800	----	----		----						0.2200N		0.2100	- 0.0064	.2390	----	----	----	25
2900	----	----		----						0.2600N		0.2478	- 0.0073	.2699	----	----	----	10
2950	----	----		----						0.2800N		0.2680	- 0.0078	.2857	----	----	----	10
3000	----	----		----						0.3000N		0.2892	- 0.0082	.3016	----	----	----	525
3250	----	----		----						0.4200N		0.4080	- 0.0105	.3828	----	----	----	375
3400	----	----		----						0.5000N		0.4896	- 0.0123	.4315	----	----	----	50
3500	----	----		----						0.5600N		0.5503	- 0.0141	.4628	----	----	----	241
3750	----	----		----						0.7400N		0.7204	- 0.0166	.5347	----	----	----	187
4000	----	----		----						0.9200N		0.9056	- 0.0187	.5981	----	----	----	255
4250	----	----		----						1.1200N		1.1034	- 0.0203	.6530	----	----	----	50
4400	----	----		----						1.2500N		1.2268	- 0.0211	.6821	----	----	----	15
4450	----	----		----						1.2900N		1.2687	- 0.0214	.6912	----	----	----	50
4500	----	----		----						1.3300N		1.3109	- 0.0217	.7000	----	----	----	150
4600	----	----		----						1.4200N		1.3965	- 0.0222	.7167	----	----	----	90
4800	----	----		----						1.6000N		1.5718	- 0.0236	.7461	----	----	----	25
6500	----	----		----						3.2000N		3.1740	- 0.0283	.8708	----	----	----	10
TOTAL																		3740
FEB18																		
2000	----	----		----						0.0400N		0.0387	- 0.0014	.0602	----	----	----	320
2250	----	----		----						0.0800N		0.0766	- 0.0025	.1063	----	----	----	235
2300	----	----		----						0.0900N		0.0864	- 0.0028	.1172	----	----	----	2
2500	----	----		----														



PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63						
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY																		
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN	PUT	NYMEX NATURAL GAS (EURO) OPTS																
MAR18																		
4800	----	----	----	----	1.7200N	1.7036	- 0.0207	.7455	----	----	----	----	----	----	----	----	25	UNCH
6500	----	----	----	----	3.3300N	3.3073	- 0.0249	.8619	----	----	----	----	----	----	----	----	10	UNCH
TOTAL																		
5894																		
APR18																		
2000	----	----	----	----	0.0500N	0.0453	- 0.0011	.0938	----	----	----	----	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1000N	0.0973	- 0.0022	.1730	----	----	----	----	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1100N	0.1111	- 0.0025	.1916	----	----	----	----	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1800N	0.1788	- 0.0036	.2727	----	----	----	----	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3000N	0.2907	- 0.0051	.3822	----	----	----	----	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3200N	0.3166	- 0.0054	.4043	----	----	----	----	----	----	----	----	125	UNCH
2850	----	----	----	----	0.3500N	0.3437	- 0.0057	.4263	----	----	----	----	----	----	----	----	350	UNCH
2900	----	----	----	----	0.3800N	0.3718	- 0.0060	.4482	----	----	----	----	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4100N	0.4010	- 0.0063	.4697	----	----	----	----	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4400N	0.4312	- 0.0066	.4909	----	----	----	----	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6100N	0.5975	- 0.0084	.5901	----	----	----	----	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7200N	0.7086	- 0.0094	.6424	----	----	----	----	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8000N	0.7866	- 0.0100	.6739	----	----	----	----	----	----	----	----	41	UNCH
3750	----	----	----	----	1.0000N	0.9931	- 0.0111	.7408	----	----	----	----	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2200N	1.2105	- 0.0118	.7942	----	----	----	----	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3600N	1.3451	- 0.0121	.8205	----	----	----	----	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5900N	1.5744	- 0.0126	.8566	----	----	----	----	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6209	- 0.0126	.8628	----	----	----	----	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6800N	1.6675	- 0.0128	.8686	----	----	----	----	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7614	- 0.0129	.8795	----	----	----	----	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9600N	1.9509	- 0.0132	.8981	----	----	----	----	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6200N	3.6031	- 0.0137	.9747	----	----	----	----	----	----	----	----	10	UNCH
TOTAL																		
3988																		
MAY18																		
2000	----	----	----	----	0.0500N	0.0516	- 0.0011	.1039	----	----	----	----	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1081	- 0.0022	.1869	----	----	----	----	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1300N	0.1229	- 0.0025	.2061	----	----	----	----	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1946	- 0.0035	.2888	----	----	----	----	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3200N	0.3114	- 0.0049	.3986	----	----	----	----	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3400N	0.3382	- 0.0053	.4206	----	----	----	----	----	----	----	----	50	UNCH
2900	----	----	----	----	0.4000N	0.3951	- 0.0058	.4641	----	----	----	----	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4300N	0.4251	- 0.0061	.4852	----	----	----	----	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4600N	0.4562	- 0.0064	.5061	----	----	----	----	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6300N	0.6265	- 0.0081	.6028	----	----	----	----	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7500N	0.7395	- 0.0090	.6533	----	----	----	----	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8300N	0.8187	- 0.0096	.6837	----	----	----	----	----	----	----	----	41	UNCH
3750	----	----	----	----	1.0400N	1.0271	- 0.0105	.7480	----	----	----	----	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2600N	1.2459	- 0.0111	.7993	----	----	----	----	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3900N	1.3811	- 0.0114	.8245	----	----	----	----	----	----	----	----	100	UNCH
4400	----	----	----	----	1.6200N	1.6111	- 0.0118	.8592	----	----	----	----	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6700N	1.6577	- 0.0119	.8650	----	----	----	----	----	----	----	----	50	UNCH
4500	----	----	----	----	1.7200N	1.7045	- 0.0119	.8709	----	----	----	----	----	----	----	----	50	UNCH
4600	----	----	----	----	1.8100N	1.7985	- 0.0121	.8812	----	----	----	----	----	----	----	----	90	UNCH
4800	----	----	----	----	2.0000N	1.9882	- 0.0123	.8992	----	----	----	----	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6500N	3.6402	- 0.0127	.9742	----	----	----	----	----	----	----	----	10	UNCH
TOTAL																		
3563																		
JUN18																		
2000	----	----	----	----	0.0500N	0.0514	- 0.0011	.1014	----	----	----	----	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1069	- 0.0022	.1816	----	----	----	----	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1200N	0.1215	- 0.0025	.2002	----	----	----	----	----	----	----	----	2	UNCH
2500	----	----	----	----	0.2000N	0.1918	- 0.0034	.2803	----	----	----	----	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3100N	0.3062	- 0.0049	.3873	----	----	----	----	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3400N	0.3325	- 0.0052	.4089	----	----	----	----	----	----	----	----	50	UNCH
2900	----	----	----	----	0.3900N	0.3884	- 0.0057	.4516	----	----	----	----	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4200N	0.4179	- 0.0060	.4724	----	----	----	----	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4500N	0.4484	- 0.0063	.4930	----	----	----	----	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6200N	0.6158	- 0.0080	.5890	----	----	----	----	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7400N	0.7273	- 0.0088	.6395	----	----	----	----	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8100N	0.8053	- 0.0094	.6701	----	----	----	----	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0200N	1.0115	- 0.0104	.7353	----	----	----	----	----	----	----	----	107	UNCH
4000	----	----	----	----	1.2400N	1.2286	- 0.0111	.7873	----	----	----	----	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3700N	1.3629	- 0.0114	.8131	----	----	----	----	----	----	----	----	100	UNCH
4400	----	----	----	----	1.6000N	1.5916	- 0.0118	.8486	----	----	----	----	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6500N	1.6380	- 0.0118	.8548	----	----	----	----	----	----	----	----	50	UNCH
4500	----	----	----	----	1.7000N	1.6845	- 0.0119	.8607	----	----	----	----	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7900N	1.7780	- 0.0120	.8717	----	----	----	----	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9800N	1.9668	- 0.0123	.8906	----	----	----	----	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6300N	3.6144	- 0.0127	.9705	----	----	----	----	----	----	----	----	10	UNCH
TOTAL																		
3578																		
JUL18																		
2000	----	----	----	----	0.0500N	0.0524	- 0.0012	.0998	----	----	----	----	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1075	- 0.0021	.1770	----	----	----	----	----	----	----	----	325	UNCH
2300	----	----	----	----	0.1200N	0.1218	- 0.0024	.1948	----	----	----	----	----	----	----	----	2	UNCH
2500	----	----	----	----	0.1900N	0.1909	- 0.0034	.2718	----	----	----	----	----	----	----	----	885	UNCH
2750	----	----	----	----	0.3100N	0.3031	- 0.0047	.3750	----	----	----	----	----	----	----	----	325	UNCH
2800	----	----	----	----	0.3300N	0.3289	- 0.0049	.3958	----	----	----	----	----	----	----	----	50	UNCH
2900	----	----	----	----	0.3900N	0.3836	- 0.0056	.4373	----	----	----	----	----	----	----	----	10	UNCH
2950	----	----	----	----	0.4200N	0.4126	- 0.0058	.4576	----	----	----	----	----	----	----	----	10	UNCH
3000	----	----	----	----	0.4500N	0.4425	- 0.0061	.4777	----	----	----	----	----	----	----	----	418	UNCH
3250	----	----	----	----	0.6100N	0.6065	- 0.0078	.5721	----	----	----	----	----	----	----	----	425	UNCH
3400	----	----	----	----	0.7200N	0.7161	- 0.0087	.6223	----	----	----	----	----	----	----	----	50	UNCH
3500	----	----	----	----	0.8000N	0.7928	- 0.0092	.6529	----	----	----	----	----	----	----	----	56	UNCH
3750	----	----	----	----	1.0100N	0.9960	- 0.0103	.7188	----	----	----	----	----	----	----	----	100	UNCH
4000	----	----	----	----	1.2200N	1.2109	- 0.0110	.7718	----	----	----	----	----	----	----	----	255	UNCH
4150	----	----	----	----	1.3600N	1.3440	- 0.0114	.7982	----	----	----	----	----	----	----	----	100	UNCH
4400	----	----	----	----	1.5800N	1.5712	- 0.0117	.8346	----	----	----	----	----	----	----	----	15	UNCH
4450	----	----	----	----	1.6300N	1.6173	- 0.0118	.8410	----	----	----	----	----	----	----	----	50	UNCH
4500	----	----	----	----	1.6800N	1.6635	- 0.0119	.8470	----	----	----	----	----	----	----	----	50	UNCH
4600	----	----	----	----	1.7700N	1.7565	- 0.0119	.8585	----	----	----	----	----	----	----	----	90	UNCH
4800	----	----	----	----	1.9600N	1.9440	- 0.0121	.8786	----	----	----	----	----	----	----	----	25	UNCH
6500	----	----	----	----	3.6000N	3.5855	- 0.0127	.9650	----	----	----	----	----	----	----	----	10	UNCH
TOTAL																		
3571																		
AUG18																		
2000	----	----	----	----	0.0600N	0.0553	- 0.0012	.1020	----	----	----	----	----	----	----	----	320	UNCH
2250	----	----	----	----	0.1100N	0.1114	- 0.0022	.1781	----	----	----	----	----	----				



BULLETIN #148@					ENERGY OPTIONS					Wed, Aug 03, 2016					PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
LN	PUT	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
NYMEX NATURAL GAS (EURO) OPTS																
SEP18																
2300		----	----		----	----	0.1400N		0.1333 - 0.0024	.2027	----	----	----	----	2	UNCH
2500		----	----		----	----	0.2100N		0.2050 - 0.0032	.2783	----	----	----	----	885	UNCH
2750		----	----		----	----	0.3200N		0.3195 - 0.0044	.3786	----	----	----	----	325	UNCH
2800		----	----		----	----	0.3500N		0.3456 - 0.0046	.3988	----	----	----	----	50	UNCH
2900		----	----		----	----	0.4100N		0.4010 - 0.0051	.4389	----	----	----	----	10	UNCH
2950		----	----		----	----	0.4400N		0.4301 - 0.0055	.4585	----	----	----	----	10	UNCH
3000		----	----		----	----	0.4700N		0.4603 - 0.0057	.4779	----	----	----	----	418	UNCH
3250		----	----		----	----	0.6300N		0.6251 - 0.0073	.5690	----	----	----	----	425	UNCH
3400		----	----		----	----	0.7400N		0.7349 - 0.0080	.6175	----	----	----	----	50	UNCH
3500		----	----		----	----	0.8200N		0.8116 - 0.0084	.6471	----	----	----	----	56	UNCH
3750		----	----		----	----	1.0200N		1.0141 - 0.0096	.7113	----	----	----	----	100	UNCH
4000		----	----		----	----	1.2400N		1.2283 - 0.0101	.7631	----	----	----	----	255	UNCH
4150		----	----		----	----	1.3700N		1.3609 - 0.0106	.7891	----	----	----	----	100	UNCH
4400		----	----		----	----	1.6000N		1.5874 - 0.0110	.8250	----	----	----	----	15	UNCH
4450		----	----		----	----	1.6400N		1.6334 - 0.0109	.8313	----	----	----	----	50	UNCH
4500		----	----		----	----	1.6900N		1.6795 - 0.0110	.8373	----	----	----	----	50	UNCH
4600		----	----		----	----	1.7800N		1.7721 - 0.0111	.8487	----	----	----	----	90	UNCH
4800		----	----		----	----	1.9700N		1.9589 - 0.0112	.8689	----	----	----	----	25	UNCH
6500		----	----		----	----	3.6100N		3.5946 - 0.0117	.9593	----	----	----	----	10	UNCH
TOTAL															3571	
OCT18																
2000		----	----		----	----	0.0600N		0.0604 - 0.0011	.1061	----	----	----	----	320	UNCH
2250		----	----		----	----	0.1200N		0.1186 - 0.0021	.1811	----	----	----	----	325	UNCH
2300		----	----		----	----	0.1400N		0.1335 - 0.0023	.1982	----	----	----	----	2	UNCH
2500		----	----		----	----	0.2100N		0.2042 - 0.0031	.2715	----	----	----	----	885	UNCH
2750		----	----		----	----	0.3200N		0.3169 - 0.0043	.3689	----	----	----	----	325	UNCH
2800		----	----		----	----	0.3500N		0.3426 - 0.0045	.3887	----	----	----	----	50	UNCH
2900		----	----		----	----	0.4000N		0.3971 - 0.0050	.4278	----	----	----	----	360	UNCH
2950		----	----		----	----	0.4300N		0.4258 - 0.0053	.4471	----	----	----	----	10	UNCH
3000		----	----		----	----	0.4600N		0.4555 - 0.0055	.4661	----	----	----	----	518	UNCH
3250		----	----		----	----	0.6200N		0.6178 - 0.0070	.5559	----	----	----	----	425	UNCH
3400		----	----		----	----	0.7300N		0.7260 - 0.0079	.6041	----	----	----	----	50	UNCH
3500		----	----		----	----	0.8100N		0.8018 - 0.0083	.6336	----	----	----	----	41	UNCH
3750		----	----		----	----	1.0100N		1.0019 - 0.0094	.6982	----	----	----	----	100	UNCH
4000		----	----		----	----	1.2200N		1.2142 - 0.0100	.7507	----	----	----	----	255	UNCH
4150		----	----		----	----	1.3600N		1.3458 - 0.0105	.7772	----	----	----	----	100	UNCH
4400		----	----		----	----	1.5800N		1.5709 - 0.0109	.8138	----	----	----	----	15	UNCH
4450		----	----		----	----	1.6300N		1.6166 - 0.0110	.8202	----	----	----	----	50	UNCH
4500		----	----		----	----	1.6700N		1.6625 - 0.0110	.8264	----	----	----	----	50	UNCH
4600		----	----		----	----	1.7700N		1.7547 - 0.0111	.8379	----	----	----	----	90	UNCH
4800		----	----		----	----	1.9500N		1.9408 - 0.0111	.8586	----	----	----	----	25	UNCH
6500		----	----		----	----	3.5800N		3.5710 - 0.0117	.9541	----	----	----	----	10	UNCH
TOTAL															4006	
NOV18																
2000		----	----		----	----	0.0600N		0.0578 - 0.0011	.0986	----	----	----	----	320	UNCH
2250		----	----		----	----	0.1100N		0.1130 - 0.0019	.1685	----	----	----	----	185	UNCH
2300		----	----		----	----	0.1300N		0.1271 - 0.0021	.1845	----	----	----	----	2	UNCH
2500		----	----		----	----	0.2000N		0.1943 - 0.0029	.2534	----	----	----	----	385	UNCH
2750		----	----		----	----	0.3100N		0.3019 - 0.0040	.3463	----	----	----	----	325	UNCH
2800		----	----		----	----	0.3300N		0.3265 - 0.0042	.3652	----	----	----	----	25	UNCH
2900		----	----		----	----	0.3800N		0.3786 - 0.0047	.4030	----	----	----	----	10	UNCH
2950		----	----		----	----	0.4100N		0.4061 - 0.0049	.4218	----	----	----	----	10	UNCH
3000		----	----		----	----	0.4400N		0.4346 - 0.0052	.4404	----	----	----	----	368	UNCH
3250		----	----		----	----	0.6000N		0.5911 - 0.0064	.5289	----	----	----	----	375	UNCH
3400		----	----		----	----	0.7000N		0.6947 - 0.0070	.5777	----	----	----	----	50	UNCH
3500		----	----		----	----	0.7700N		0.7674 - 0.0075	.6082	----	----	----	----	41	UNCH
3750		----	----		----	----	0.9700N		0.9609 - 0.0088	.6758	----	----	----	----	80	UNCH
4000		----	----		----	----	1.1800N		1.1690 - 0.0096	.7307	----	----	----	----	255	UNCH
4400		----	----		----	----	1.5300N		1.5209 - 0.0106	.7975	----	----	----	----	15	UNCH
4450		----	----		----	----	1.5800N		1.5662 - 0.0106	.8042	----	----	----	----	50	UNCH
4500		----	----		----	----	1.6200N		1.6117 - 0.0107	.8107	----	----	----	----	50	UNCH
4600		----	----		----	----	1.7100N		1.7033 - 0.0108	.8227	----	----	----	----	90	UNCH
4800		----	----		----	----	1.9000N		1.8883 - 0.0109	.8442	----	----	----	----	25	UNCH
6500		----	----		----	----	3.5200N		3.5110 - 0.0115	.9471	----	----	----	----	10	UNCH
TOTAL															2671	
DEC18																
2000		----	----		----	----	0.0500N		0.0493 - 0.0006	.0814	----	----	----	----	320	UNCH
2250		----	----		----	----	0.1000N		0.0967 - 0.0011	.1410	----	----	----	----	185	UNCH
2300		----	----		----	----	0.1100N		0.1089 - 0.0013	.1548	----	----	----	----	2	UNCH
2500		----	----		----	----	0.1700N		0.1679 - 0.0018	.2158	----	----	----	----	385	UNCH
2750		----	----		----	----	0.2700N		0.2640 - 0.0026	.3003	----	----	----	----	325	UNCH
2800		----	----		----	----	0.2900N		0.2862 - 0.0027	.3178	----	----	----	----	25	UNCH
2900		----	----		----	----	0.3400N		0.3334 - 0.0030	.3531	----	----	----	----	10	UNCH
2950		----	----		----	----	0.3600N		0.3583 - 0.0032	.3708	----	----	----	----	10	UNCH
3000		----	----		----	----	0.3900N		0.3842 - 0.0034	.3885	----	----	----	----	368	UNCH
3250		----	----		----	----	0.5300N		0.5275 - 0.0043	.4752	----	----	----	----	375	UNCH
3400		----	----		----	----	0.6300N		0.6242 - 0.0048	.5239	----	----	----	----	50	UNCH
3500		----	----		----	----	0.7000N		0.6923 - 0.0051	.5548	----	----	----	----	41	UNCH
3750		----	----		----	----	0.8800N		0.8744 - 0.0060	.6257	----	----	----	----	80	UNCH
4000		----	----		----	----	1.0800N		1.0723 - 0.0070	.6856	----	----	----	----	255	UNCH
4400		----	----		----	----	1.4200N		1.4133 - 0.0078	.7595	----	----	----	----	15	UNCH
4450		----	----		----	----	1.4700N		1.4573 - 0.0079	.7672	----	----	----	----	50	UNCH
4500		----	----		----	----	1.5100N		1.5017 - 0.0080	.7746	----	----	----	----	50	UNCH
4600		----	----		----	----	1.6000N		1.5912 - 0.0082	.7884	----	----	----	----	90	UNCH
4800		----	----		----	----										



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
LN	PUT	NYMEX NATURAL GAS (EURO) OPTS												
MAR19														
2800	----	----	----	----	0.2800N	0.2773 - 0.0034	.3118	----	----	----	----	50		
2850	----	----	----	----	0.3000N	0.2996 - 0.0036	.3294	----	----	----	----	15		
2950	----	----	----	----	0.3500N	0.3471 - 0.0041	.3649	----	----	----	----	125		
3000	----	----	----	----	0.3800N	0.3723 - 0.0043	.3827	----	----	----	----	631		
3250	----	----	----	----	0.5200N	0.5125 - 0.0057	.4704	----	----	----	----	100		
3500	----	----	----	----	0.6800N	0.6753 - 0.0068	.5515	----	----	----	----	50		
3700	----	----	----	----	0.8300N	0.8191 - 0.0078	.6096	----	----	----	----	100		
3750	----	----	----	----	0.8600N	0.8568 - 0.0079	.6230	----	----	----	----	25		
4000	----	----	----	----	1.0600N	1.0541 - 0.0090	.6835	----	----	----	----	230		
4650	----	----	----	----	1.6300N	1.6177 - 0.0108	.7927	----	----	----	----	55		
4750	----	----	----	----	1.7200N	1.7088 - 0.0109	.8044	----	----	----	----	125		
5150	----	----	----	----	2.0900N	2.0792 - 0.0111	.8432	----	----	----	----	50		
7000	----	----	----	----	3.8500N	3.8428 - 0.0115	.9432	----	----	----	----	10		
TOTAL												1646		
APR19														
2250	----	----	----	----	0.1400N	0.1446 - 0.0002	.2037	----	----	----	----	30		
2750	----	----	----	----	0.3500N	0.3542 - 0.0005	.3894	----	----	----	----	50		
2800	----	----	----	----	0.3800N	0.3808 - 0.0006	.4087	----	----	----	----	50		
2850	----	----	----	----	0.4100N	0.4084 - 0.0007	.4279	----	----	----	----	15		
2950	----	----	----	----	0.4700N	0.4668 - 0.0011	.4654	----	----	----	----	125		
3000	----	----	----	----	0.5000N	0.4975 - 0.0012	.4837	----	----	----	----	131		
3250	----	----	----	----	0.6700N	0.6641 - 0.0017	.5696	----	----	----	----	100		
3400	----	----	----	----	0.7800N	0.7735 - 0.0020	.6157	----	----	----	----	100		
3500	----	----	----	----	0.8500N	0.8498 - 0.0022	.6441	----	----	----	----	50		
3750	----	----	----	----	1.0500N	1.0515 - 0.0029	.7056	----	----	----	----	25		
4000	----	----	----	----	1.2700N	1.2651 - 0.0033	.7550	----	----	----	----	230		
4650	----	----	----	----	1.8600N	1.8569 - 0.0034	.8377	----	----	----	----	55		
4750	----	----	----	----	1.9500N	1.9500 - 0.0030	.8472	----	----	----	----	125		
5150	----	----	----	----	2.3300N	2.3231 - 0.0021	.8834	----	----	----	----	50		
7000	----	----	----	----	4.1000N	4.1014 - 0.0020	.9675	----	----	----	----	10		
TOTAL												1146		
MAY19														
2250	----	----	----	----	0.1500N	0.1513 - 0.0002	.2086	----	----	----	----	30		
2750	----	----	----	----	0.3600N	0.3642 - 0.0006	.3930	----	----	----	----	50		
2800	----	----	----	----	0.3900N	0.3911 - 0.0006	.4121	----	----	----	----	50		
2850	----	----	----	----	0.4200N	0.4190 - 0.0008	.4310	----	----	----	----	15		
2950	----	----	----	----	0.4800N	0.4779 - 0.0011	.4679	----	----	----	----	125		
3000	----	----	----	----	0.5100N	0.5088 - 0.0013	.4859	----	----	----	----	131		
3250	----	----	----	----	0.6800N	0.6763 - 0.0017	.5704	----	----	----	----	100		
3500	----	----	----	----	0.8600N	0.8625 - 0.0023	.6437	----	----	----	----	50		
3750	----	----	----	----	1.0700N	1.0644 - 0.0030	.7042	----	----	----	----	25		
4000	----	----	----	----	1.2800N	1.2781 - 0.0032	.7528	----	----	----	----	230		
4650	----	----	----	----	1.8700N	1.8692 - 0.0034	.8349	----	----	----	----	55		
4750	----	----	----	----	1.9700N	1.9622 - 0.0031	.8444	----	----	----	----	125		
5150	----	----	----	----	2.3400N	2.3350 - 0.0021	.8803	----	----	----	----	50		
7000	----	----	----	----	4.1100N	4.1109 - 0.0020	.9655	----	----	----	----	10		
TOTAL												1046		
JUN19														
2250	----	----	----	----	0.1500N	0.1504 - 0.0002	.2030	----	----	----	----	30		
2750	----	----	----	----	0.3600N	0.3597 - 0.0004	.3820	----	----	----	----	50		
2800	----	----	----	----	0.3900N	0.3860 - 0.0006	.4006	----	----	----	----	50		
2850	----	----	----	----	0.4100N	0.4134 - 0.0007	.4191	----	----	----	----	15		
2950	----	----	----	----	0.4700N	0.4711 - 0.0011	.4554	----	----	----	----	125		
3000	----	----	----	----	0.5000N	0.5015 - 0.0012	.4731	----	----	----	----	131		
3250	----	----	----	----	0.6700N	0.6663 - 0.0017	.5566	----	----	----	----	100		
3500	----	----	----	----	0.8500N	0.8499 - 0.0022	.6296	----	----	----	----	50		
3750	----	----	----	----	1.0500N	1.0493 - 0.0029	.6906	----	----	----	----	25		
4000	----	----	----	----	1.2600N	1.2609 - 0.0032	.7399	----	----	----	----	243		
4650	----	----	----	----	1.8500N	1.8474 - 0.0037	.8254	----	----	----	----	55		
4750	----	----	----	----	1.9400N	1.9402 - 0.0034	.8349	----	----	----	----	125		
5150	----	----	----	----	2.3100N	2.3124 - 0.0022	.8705	----	----	----	----	50		
7000	----	----	----	----	4.0800N	4.0823 - 0.0020	.9610	----	----	----	----	10		
TOTAL												1059		
JUL19														
2250	----	----	----	----	0.1300N	0.1317 - 0.0002	.1886	----	----	----	----	30		
2750	----	----	----	----	0.3300N	0.3302 - 0.0004	.3702	----	----	----	----	50		
2800	----	----	----	----	0.3600N	0.3557 - 0.0005	.3893	----	----	----	----	50		
2850	----	----	----	----	0.3800N	0.3821 - 0.0006	.4085	----	----	----	----	15		
2950	----	----	----	----	0.4400N	0.4381 - 0.0009	.4464	----	----	----	----	125		
3000	----	----	----	----	0.4700N	0.4677 - 0.0011	.4649	----	----	----	----	131		
3250	----	----	----	----	0.6300N	0.6294 - 0.0015	.5521	----	----	----	----	100		
3500	----	----	----	----	0.8100N	0.8108 - 0.0021	.6287	----	----	----	----	50		
3750	----	----	----	----	1.0100N	1.0088 - 0.0030	.6925	----	----	----	----	25		
4000	----	----	----	----	1.2200N	1.2199 - 0.0032	.7437	----	----	----	----	243		
4650	----	----	----	----	1.8100N	1.8072 - 0.0037	.8301	----	----	----	----	55		
4750	----	----	----	----	1.9000N	1.9001 - 0.0034	.8397	----	----	----	----	125		
5150	----	----	----	----	2.2700N	2.2722 - 0.0022	.8759	----	----	----	----	50		
7000	----	----	----	----	4.0500N	4.0435 - 0.0020	.9647	----	----	----	----	10		
TOTAL												1059		
AUG19														
2250	----	----	----	----	0.1300N	0.1334 - 0.0001	.1873	----	----	----	----	30		
2750	----	----	----	----	0.3300N	0.3311 - 0.0004	.3654	----	----	----	----	50		
2800	----	----	----	----	0.3600N	0.3563 - 0.0005	.3842	----	----	----	----	50		
2850	----	----	----	----	0.3800N	0.3826 - 0.0006	.4030	----	----	----	----	15		
2950	----	----	----	----	0.4400N	0.4381 - 0.0009	.4403	----	----	----	----	125		
3000	----	----	----	----	0.4700N	0.4674 - 0.0011	.4585	----	----	----	----	131		
3250	----	----	----	----	0.6300N	0.6279 - 0.0015	.5447	----	----	----	----	100		
3500	----	----	----	----	0.8100N	0.8079 - 0.0022	.6206	----	----	----	----	50		
3750	----	----	----	----	1.0100N	1.0046 - 0.0029	.6843	----	----	----	----	25		
4000	----	----	----	----	1.2200N	1.2145 - 0.0032	.7357	----	----	----	----	243		
4650	----	----	----	----	1.8000N	1.7988 - 0.0037	.8237	----	----	----	----	55		
4750	----	----	----	----	1.9000N	1.8914 - 0.0036	.8333	----	----	----	----	125		
5150	----	----	----	----	2.2700N	2.2632 - 0.0023	.8692	----	----	----	----	50		
7000	----	----	----	----	4.0300N	4.0301 - 0.0020	.9612	----	----	----	----	10		
TOTAL												1059		
SEP19														
2250	----	----	----	----	0.1400N	0.1401 - 0.0002	.1927	----	----	----	----	30		
2750	----	----	----	----	0.3400N	0.3416 - 0.0005	.3702	----	----	----	----	50		
2800	----	----	----	----	0.3700N	0.3672 - 0.0005	.3888	----	----	----	----	50		
2850	----	----	----	----	0.3900N	0.3938 - 0.0006	.4075	----	----	----	----	15		
2950	----	----	----	----	0.4500N	0.4499 - 0.0010	.4443	----	----	----	----	125		
3000	----	----	----	----										

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
LN PUT	NYMEX NATURAL GAS (EURO) OPTS															
OCT19																
4000	----	----	----	----	----	1.2200N		1.2208 - 0.0033	.7261	----	----	----	----	230	UNCH	
4650	----	----	----	----	----	1.8100N		1.8014 - 0.0038	.8152	----	----	----	----	55	UNCH	
4750	----	----	----	----	----	1.9000N		1.8937 - 0.0037	.8249	----	----	----	----	125	UNCH	
5150	----	----	----	----	----	2.2700N		2.2649 - 0.0024	.8601	----	----	----	----	50	UNCH	
7000	----	----	----	----	----	4.0300N		4.0252 - 0.0021	.9558	----	----	----	----	10	UNCH	
TOTAL														1046		
NOV19																
2250	----	----	----	----	----	0.1300N		0.1323 - 0.0002	.1757	----	----	----	----	30	UNCH	
2750	----	----	----	----	----	0.3200N		0.3220 - 0.0004	.3404	----	----	----	----	50	UNCH	
2800	----	----	----	----	----	0.3500N		0.3462 - 0.0004	.3580	----	----	----	----	50	UNCH	
2850	----	----	----	----	----	0.3700N		0.3713 - 0.0005	.3757	----	----	----	----	15	UNCH	
2950	----	----	----	----	----	0.4200N		0.4242 - 0.0007	.4109	----	----	----	----	125	UNCH	
3000	----	----	----	----	----	0.4500N		0.4521 - 0.0008	.4284	----	----	----	----	131	UNCH	
3250	----	----	----	----	----	0.6100N		0.6057 - 0.0015	.5114	----	----	----	----	100	UNCH	
3500	----	----	----	----	----	0.7800N		0.7791 - 0.0021	.5861	----	----	----	----	50	UNCH	
3750	----	----	----	----	----	0.9700N		0.9692 - 0.0028	.6503	----	----	----	----	25	UNCH	
4000	----	----	----	----	----	1.1800N		1.1737 - 0.0034	.7030	----	----	----	----	230	UNCH	
4650	----	----	----	----	----	1.7500N		1.7454 - 0.0039	.7985	----	----	----	----	55	UNCH	
4750	----	----	----	----	----	1.8400N		1.8368 - 0.0038	.8089	----	----	----	----	125	UNCH	
5150	----	----	----	----	----	2.2100N		2.2064 - 0.0030	.8450	----	----	----	----	50	UNCH	
7000	----	----	----	----	----	3.9600N		3.9579 - 0.0021	.9478	----	----	----	----	10	UNCH	
TOTAL														1046		
DEC19																
2250	----	----	----	----	----	0.1100N		0.1131 - 0.0001	.1479	----	----	----	----	30	UNCH	
2750	----	----	----	----	----	0.2800N		0.2821 - 0.0003	.2965	----	----	----	----	50	UNCH	
2800	----	----	----	----	----	0.3000N		0.3039 - 0.0003	.3128	----	----	----	----	50	UNCH	
2850	----	----	----	----	----	0.3300N		0.3266 - 0.0004	.3293	----	----	----	----	15	UNCH	
2950	----	----	----	----	----	0.3800N		0.3747 - 0.0005	.3624	----	----	----	----	125	UNCH	
3000	----	----	----	----	----	0.4000N		0.4000 - 0.0005	.3790	----	----	----	----	131	UNCH	
3250	----	----	----	----	----	0.5400N		0.5401 - 0.0013	.4608	----	----	----	----	100	UNCH	
3500	----	----	----	----	----	0.7000N		0.7018 - 0.0017	.5363	----	----	----	----	50	UNCH	
3750	----	----	----	----	----	0.8800N		0.8811 - 0.0025	.6034	----	----	----	----	25	UNCH	
4000	----	----	----	----	----	1.0800N		1.0758 - 0.0033	.6606	----	----	----	----	230	UNCH	
4650	----	----	----	----	----	1.6400N		1.6322 - 0.0037	.7659	----	----	----	----	55	UNCH	
4750	----	----	----	----	----	1.7300N		1.7215 - 0.0037	.7782	----	----	----	----	125	UNCH	
5150	----	----	----	----	----	2.0900N		2.0851 - 0.0035	.8192	----	----	----	----	50	UNCH	
7000	----	----	----	----	----	3.8200N		3.8226 - 0.0021	.9334	----	----	----	----	10	UNCH	
TOTAL														1046		
JAN20																
2250	----	----	----	----	----	0.0800N		0.0841 - 0.0001	.1188	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.1500N		0.1453 - 0.0002	.1835	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.2300N		0.2286 - 0.0002	.2591	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.3300N		0.3342 - 0.0004	.3410	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.3200N		1.3203 - 0.0019	.7461	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	1.9400N		1.9341 - 0.0022	.8492	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	1.9800N		1.9796 - 0.0022	.8547	----	----	----	----	75	UNCH	
TOTAL														560		
FEB20																
2250	----	----	----	----	----	0.0900N		0.0911 - 0.0001	.1262	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.1600N		0.1554 - 0.0001	.1926	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.2400N		0.2418 - 0.0003	.2690	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.3500N		0.3506 - 0.0005	.3514	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.3500N		1.3486 - 0.0019	.7504	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	1.9700N		1.9640 - 0.0022	.8509	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.0100N		2.0095 - 0.0023	.8563	----	----	----	----	75	UNCH	
TOTAL														560		
MAR20																
2250	----	----	----	----	----	0.1000N		0.1021 - 0.0001	.1393	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.1700N		0.1715 - 0.0003	.2091	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.2600N		0.2635 - 0.0003	.2883	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.3800N		0.3781 - 0.0005	.3723	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.4000N		1.4009 - 0.0019	.7636	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	2.0200N		2.0213 - 0.0023	.8590	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.0700N		2.0670 - 0.0023	.8641	----	----	----	----	75	UNCH	
TOTAL														560		
APR20																
2250	----	----	----	----	----	0.1500N		0.1484 - 0.0002	.1985	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.2400N		0.2385 - 0.0004	.2835	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.3500N		0.3532 - 0.0006	.3745	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.4900N		0.4919 - 0.0010	.4652	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.6200N		1.6145 - 0.0022	.8237	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	2.2600N		2.2559 - 0.0024	.8988	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.3100N		2.3028 - 0.0024	.9026	----	----	----	----	75	UNCH	
TOTAL														560		
MAY20																
2250	----	----	----	----	----	0.1500N		0.1532 - 0.0003	.2017	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.2500N		0.2447 - 0.0003	.2864	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.3600N		0.3604 - 0.0006	.3767	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.5000N		0.4998 - 0.0010	.4664	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.6200N		1.6223 - 0.0023	.8213	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	2.2700N		2.2628 - 0.0024	.8964	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.3100N		2.3095 - 0.0025	.9003	----	----	----	----	75	UNCH	
TOTAL														560		
JUN20																
2250	----	----	----	----	----	0.1500N		0.1503 - 0.0003	.1952	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.2400N		0.2398 - 0.0003	.2774	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.3500N		0.3531 - 0.0006	.3655	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.4900N		0.4898 - 0.0009	.4539	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.6000N		1.5987 - 0.0022	.8107	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	2.2400N		2.2354 - 0.0025	.8885	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.2800N		2.2819 - 0.0025	.8925	----	----	----	----	75	UNCH	
TOTAL														560		
JUL20																
2250	----	----	----	----	----	0.1300N		0.1315 - 0.0003	.1810	----	----	----	----	30	UNCH	
2500	----	----	----	----	----	0.2200N		0.2154 - 0.0003	.2634	----	----	----	----	50	UNCH	
2750	----	----	----	----	----	0.3200N		0.3235 - 0.0005	.3532	----	----	----	----	275	UNCH	
3000	----	----	----	----	----	0.4600N		0.4557 - 0.0009	.4447	----	----	----	----	55	UNCH	
4450	----	----	----	----	----	1.5600N		1.5560 - 0.0023	.8158	----	----	----	----	50	UNCH	
5150	----	----	----	----	----	2.2000N		2.1931 - 0.0025	.8947	----	----	----	----	25	UNCH	
5200	----	----	----	----	----	2.2400N		2.2397 - 0.0025	.8988	----	----	----	----	75	UNCH	
TOTAL														560		
AUG20																
2250	----	----	----	----	----	0.1300N										

PG63 BULLETIN #148@										ENERGY OPTIONS					Wed, Aug 03, 2016		PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
LN PUT	NYMEX NATURAL GAS (EURO) OPTS																
SEP20	----	----		----	----	2.2200N		2.2153 - 0.0026	.8882	----	----	----	----	75	UNCH		
5200														560			
TOTAL																	
OCT20	----	----		----	----	0.1300N		0.1305 - 0.0002	.1721	----	----	----	----	30	UNCH		
2250						0.2100N		0.2118 - 0.0003	.2494	----	----	----	----	50	UNCH		
2500						0.3200N		0.3161 - 0.0005	.3341	----	----	----	----	275	UNCH		
2750						0.4400N		0.4435 - 0.0009	.4215	----	----	----	----	55	UNCH		
3000						1.5200N		1.5156 - 0.0024	.7919	----	----	----	----	50	UNCH		
4450						2.1500N		2.1438 - 0.0027	.8762	----	----	----	----	25	UNCH		
5150						2.1900N		2.1899 - 0.0027	.8805	----	----	----	----	75	UNCH		
5200														560			
TOTAL																	
NOV20	----	----		----	----	0.1200N		0.1220 - 0.0002	.1586	----	----	----	----	30	UNCH		
2250						0.2000N		0.1988 - 0.0003	.2314	----	----	----	----	50	UNCH		
2500						0.3000N		0.2978 - 0.0004	.3119	----	----	----	----	275	UNCH		
2750						0.4200N		0.4192 - 0.0007	.3962	----	----	----	----	55	UNCH		
3000						1.4600N		1.4621 - 0.0023	.7712	----	----	----	----	50	UNCH		
4450						2.0900N		2.0826 - 0.0027	.8609	----	----	----	----	25	UNCH		
5150						2.1300N		2.1283 - 0.0027	.8657	----	----	----	----	75	UNCH		
5200														560			
TOTAL																	
DEC20	----	----		----	----	0.1000N		0.1041 - 0.0002	.1334	----	----	----	----	30	UNCH		
2250						0.1700N		0.1718 - 0.0002	.1980	----	----	----	----	50	UNCH		
2500						0.2600N		0.2606 - 0.0003	.2713	----	----	----	----	275	UNCH		
2750						0.3700N		0.3705 - 0.0006	.3497	----	----	----	----	55	UNCH		
3000						1.3600N		1.3559 - 0.0022	.7317	----	----	----	----	50	UNCH		
4450						1.9600N		1.9610 - 0.0027	.8322	----	----	----	----	25	UNCH		
5150						2.0100N		2.0058 - 0.0028	.8376	----	----	----	----	75	UNCH		
5200														560			
TOTAL																	
JAN21	----	----		----	----	0.0700N		0.0731 - 0.0003	.1030	----	----	----	----	30	UNCH		
2250						1.8800N		1.8786 - 0.0025	.8293	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
FEB21	----	----		----	----	0.0800N		0.0782 - 0.0003	.1087	----	----	----	----	30	UNCH		
2250						1.9100N		1.9042 - 0.0025	.8321	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
MAR21	----	----		----	----	0.0900N		0.0875 - 0.0003	.1199	----	----	----	----	30	UNCH		
2250						1.9600N		1.9582 - 0.0026	.8414	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
APR21	----	----		----	----	0.1300N		0.1274 - 0.0004	.1712	----	----	----	----	30	UNCH		
2250						2.1800N		2.1812 - 0.0029	.8834	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
MAY21	----	----		----	----	0.1300N		0.1309 - 0.0004	.1735	----	----	----	----	30	UNCH		
2250						2.1900N		2.1856 - 0.0030	.8814	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
JUN21	----	----		----	----	0.1300N		0.1278 - 0.0004	.1677	----	----	----	----	30	UNCH		
2250						2.1600N		2.1585 - 0.0030	.8740	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
JUL21	----	----		----	----	0.1200N		0.1242 - 0.0005	.1613	----	----	----	----	30	UNCH		
2250						2.1300N		2.1276 - 0.0030	.8652	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
AUG21	----	----		----	----	0.1200N		0.1214 - 0.0004	.1558	----	----	----	----	30	UNCH		
2250						2.1000N		2.0997 - 0.0030	.8566	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
SEP21	----	----		----	----	0.1200N		0.1232 - 0.0005	.1564	----	----	----	----	30	UNCH		
2250						2.1000N		2.0977 - 0.0030	.8536	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
OCT21	----	----		----	----	0.1200N		0.1202 - 0.0004	.1508	----	----	----	----	30	UNCH		
2250						2.0700N		2.0687 - 0.0030	.8446	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
NOV21	----	----		----	----	0.1100N		0.1111 - 0.0005	.1379	----	----	----	----	30	UNCH		
2250						2.0100N		2.0049 - 0.0038	.8276	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
DEC21	----	----		----	----	0.0900N		0.0940 - 0.0009	.1154	----	----	----	----	30	UNCH		
2250						1.8900N		1.8855 - 0.0068	.7961	----	----	----	----	100	UNCH		
5200														130			
TOTAL																	
JAN23	----	----		----	----	1.6900N		1.6805 - 0.0110	.7310	----	----	----	----	30	UNCH		
5250						1.9000N		1.8860 - 0.0119	.7642	----	----	----	----	50	UNCH		
5500														80			
TOTAL																	
FEB23	----	----		----	----	1.7100N		1.6993 - 0.0111	.7341	----	----	----	----	30	UNCH		
5250						1.9200N		1.9053 - 0.0119	.7667	----	----	----	----	50	UNCH		
5500														80			
TOTAL																	
MAR23	----	----		----	----	1.7600N		1.7437 - 0.0114	.7447	----	----	----	----	30	UNCH		
5250						1.9600N		1.9516 - 0.0121	.7761	----	----	----	----	50	UNCH		
5500														80			
TOTAL																	
APR23	----	----		----	</												

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BULLETIN #148@

ENERGY OPTIONS

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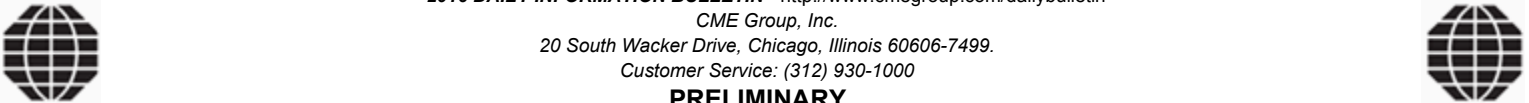
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
LN	PUT	NYMEX NATURAL GAS (EURO) OPTS													
AUG23															
5500	----	----		----	----	2.0800N		2.0803 - 0.0014	.7957	----	----	----	----	50	UNCH
TOTAL														80	
SEP23															
5250	----	----		----	----	1.8600N		1.8632 - 0.0012	.7637	----	----	----	----	30	UNCH
5500	----	----		----	----	2.0800N		2.0738 - 0.0014	.7920	----	----	----	----	50	UNCH
TOTAL														80	
OCT23															
5250	----	----		----	----	1.8300N		1.8319 - 0.0011	.7533	----	----	----	----	30	UNCH
5500	----	----		----	----	2.0400N		2.0406 - 0.0014	.7823	----	----	----	----	50	UNCH
TOTAL														80	
NOV23															
5250	----	----		----	----	1.7800N		1.7771 - 0.0025	.7359	----	----	----	----	30	UNCH
5500	----	----		----	----	1.9900N		1.9826 - 0.0029	.7664	----	----	----	----	50	UNCH
TOTAL														80	
DEC23															
5250	----	----		----	----	1.6800N		1.6746 - 0.0051	.7039	----	----	----	----	30	UNCH
5500	----	----		----	----	1.8800N		1.8749 - 0.0054	.7364	----	----	----	----	50	UNCH
TOTAL														80	
JAN24															
5300	----	----		----	----	1.6300N		1.6198 - 0.0069	.6806	----	----	----	----	60	UNCH
TOTAL														60	
FEB24															
5300	----	----		----	----	1.6400N		1.6373 - 0.0069	.6838	----	----	----	----	60	UNCH
TOTAL														60	
MAR24															
5300	----	----		----	----	1.6900N		1.6805 - 0.0052	.6947	----	----	----	----	60	UNCH
TOTAL														60	
APR24															
5300	----	----		----	----	1.8600N		1.8555 - 0.0021	.7427	----	----	----	----	60	UNCH
TOTAL														60	
MAY24															
5300	----	----		----	----	1.8700N		1.8630 - 0.0022	.7427	----	----	----	----	60	UNCH
TOTAL														60	
JUN24															
5300	----	----		----	----	1.8400N		1.8418 - 0.0022	.7348	----	----	----	----	60	UNCH
TOTAL														60	
JUL24															
5300	----	----		----	----	1.8100N		1.8120 - 0.0023	.7248	----	----	----	----	60	UNCH
TOTAL														60	
AUG24															
5300	----	----		----	----	1.7900N		1.7887 - 0.0024	.7164	----	----	----	----	60	UNCH
TOTAL														60	
SEP24															
5300	----	----		----	----	1.7800N		1.7822 - 0.0025	.7126	----	----	----	----	60	UNCH
TOTAL														60	
OCT24															
5300	----	----		----	----	1.7500N		1.7503 - 0.0025	.7018	----	----	----	----	60	UNCH
TOTAL														60	
NOV24															
5300	----	----		----	----	1.7000N		1.6987 - 0.0025	.6849	----	----	----	----	60	UNCH
TOTAL														60	
DEC24															
5300	----	----		----	----	1.6100N		1.6058 - 0.0023	.6551	----	----	----	----	60	UNCH
TOTAL														60	

ON CALL		NYMEX NATURAL GAS OPTIONS (PHY)												
SEP16	1950	----	----	0.900B/-	----	0.780N	0.889 + 0.106	.9997	----	----	----	----	10	UNCH
2000	2000	----	----	0.850B/-	----	0.730N	0.839 + 0.106	.9994	----	----	----	----	1	UNCH
2050	2050	----	----	0.800B/-	----	0.680N	0.789 + 0.106	.9988	----	----	----	----	3	UNCH
2100	2100	----	----	0.750B/-	----	0.630N	0.739 + 0.106	.9977	----	----	----	----	2	UNCH
2150	2150	----	----	0.700B/-	----	0.580N	0.690 + 0.106	.9956	----	----	----	----	17	UNCH
2250	2250	----	----	0.600B/-	----	0.490N	0.591 + 0.105	.9849	----	----	----	----	8	UNCH
2300	2300	----	----	0.550B/-	----	0.440N	0.542 + 0.104	.9776	----	----	----	----	80	UNCH
2350	2350	----	----	0.500B/-	----	0.390N	0.493 + 0.102	.9599	----	----	----	----	37	UNCH
2400	2400	----	----	0.450B/-	----	0.350N	0.446 + 0.101	.9509	----	----	----	----	622	UNCH
2450	2450	----	----	0.410B/-	----	0.300N	0.399 + 0.098	.9315	----	----	----	----	55	UNCH
2500	2500	----	----	0.360B/-	----	0.260N	0.354 + 0.095	.9024	----	----	----	----	124	UNCH
2550	2550	----	----	0.330B/-	----	0.220N	0.310 + 0.090	.8685	----	----	----	----	73	UNCH
2600	2600	----	----	0.290B/-	----	0.180N	0.268 + 0.084	.8262	----	----	----	----	472	UNCH
2650	2650	----	----	0.250B/-	----	0.150N	0.229 + 0.077	.7717	----	----	----	----	160	UNCH
2700	2700	0.150	----	0.210B/0.150A	----	0.120N	0.193 + 0.070	.7137	----	----	4	----	538	UNCH
2750	2750	0.100	----	0.180B/0.100	----	0.100N	0.161 + 0.063	.6464	----	----	131	----	1048 +	78
2800	2800	0.090	----	0.150B/0.080	----	0.080N	0.131 + 0.054	.5761	----	----	137	----	1455 +	17
2850	2850	0.080	----	0.120/0.080A	----	0.060N	0.106 + 0.047	.5031	----	----	53	----	937 -	3
2900	2900	0.050	----	0.100/0.050	----	0.040N	0.083 + 0.039	.4298	----	----	288	----	1052 +	225
2950	2950	0.040	----	0.070B/0.040	----	0.030N	0.065 + 0.032	.3606	----	----	101	----	1284 +	59
3000	3000	0.030	----	0.060/0.030	----	0.020N	0.050 + 0.026	.2964	----	----	1363	----	6176 +	456
3050	3050	0.030	----	0.040/0.020A	----	0.020N	0.037 + 0.020	.2363	----	----	100	----	1478 +	46
3100	3100	0.020	----	0.030B/0.020	----	0.010N	0.028 + 0.016	.1879	----	----	244	----	2094 -	2
3150	3150	0.020	----	0.030B/0.020A	----	0.010N	0.021 + 0.012	.1473	----	----	28	----	1009 +	3
3200	3200	0.010	----	0.020B/0.010A	----	0.010N	0.015 + 0.009	.1112	----	----	60	----	1179 -	39
3250	3250	0.010	----	0.010/0.010	----	0.010N	0.011 + 0.006	.0846	----	----	169	----	3745 +	12
3300	3300	0.010	----	0.010B/0.010	----	0.000N	0.008 + 0.005	.0636	----	----	157	----	637 +	120
3350	3350	0.010	----	0.010B/0.010	----	0.000N	0.006 + 0.004	.0489	----	----	9	----	215 +	4
3400	3400	0.000	----	0.010/0.000	----	0.000N	0.004 + 0.002	.0339	----	----	96	----	1168 +	1
3450	3450	0.000	----	0.000B/-	----	0.000N	0.003 + 0.002	.0258	----	----	----	----	841 -	UNCH
3500	3500	0.000	----	0.000/0.000	----	0.000N	0.002 + 0.001	.0178	----	----	18	----	1510 -	3
3550	3550	0.000	----	0.000B/-	----	0.000N	0.001	.0096	----	----	----	----	316	UNCH
3600	3600	0.000	----	0.000/0.000	----	0.000N	0.001	.0064	----	----	115	----	365 +	101
3650	3650	----	----	----	----	0.000N	0.001	.0042	----	----	----	----	453	UNCH
3700	3700	----	----	----	----	0.000N	0.001	.0027	----	----	----	----	251	UNCH
3750	3750	----	----	----	----	0.000N	0.001	.0017	----	----	----	----	2482	UNCH
3800	3800	----	----	----	----	0.000N	0.001	.0010	----	----	----	----	218	UNCH
3850	3850	----	----	----	----	0.000N	0.001	.0006	----	----	----	----	22	UNCH
3900	3900	----	----	----	----	0.000N	0.001	.0004	----	----	----	----	262	UNCH
3950	3950	----	----	----	----	0.000N	0.001	.0002	----	----	----	----	103	UNCH
4000	4000	----	----	----	----	0.000N	0.001	.0001	----	----	----	----	1991	UNCH
4050	4050	----	----	----	----	0.000N	0.001	.0000	----	----	----	----	350	UNCH
4100	4100	----	----	----	----	0.000N	0.001	.0000	----	----	----	----	159	UNCH
4150	4150	----	----	----	----	0.000N	0.001	.0000	----	----	----	----	106	UNCH
4200	4200	----	----	----	----	0.000N	0.001	.0000	----	----	----	----	2	UNCH
4250	4250	----	----	----	----	0.000N	0.001	.0000	----	----	----	----	22	UNCH
4400	4400	----	----	----	----	0.000N	0.001	----	----	----	----	----	3	UNCH
4500	4500	----	----	----	----	0.000N	0.001	----	----	----	----	----	5	UNCH
4550	4550	----	----	----	----	0.000N	0.001	----	----	----	----	----	55	UNCH
5000	5000	----	----	----	----	0.000N	0.001	----	----	----	----	----	5	UNCH
5050	5050	----	----	----	----	0.000N	0.001	----	----	----	----	----	80	UNCH
5500	5500	----	----	----	----	0.000N	0.001	----	----	----	----	----	1	UNCH
5550	5550	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	40	UNCH



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
ON CALL												
SEP16												
6000	----	----	----	----	0.000N	0.001 UNCH	----	----	----	3073	----	5 UNCH 35346 + 1075
TOTAL												
OCT16												
2100	----	----	0.800B/----	----	0.690N	0.788 + 0.096	.9687	----	----	----	----	1 UNCH
2150	----	----	0.750B/----	----	0.640N	0.740 + 0.096	.9604	----	----	----	----	1 UNCH
2200	----	----	0.700B/----	----	0.600N	0.692 + 0.094	.9488	----	----	----	----	3 UNCH
2250	----	----	0.660B/----	----	0.550N	0.646 + 0.093	.9369	----	----	----	----	13 UNCH
2300	----	----	0.610B/----	----	0.510N	0.600 + 0.092	.9219	----	----	----	----	471 UNCH
2350	----	----	0.560B/----	----	0.470N	0.555 + 0.090	.9039	----	----	----	----	405 UNCH
2400	----	----	0.520B/----	----	0.420N	0.511 + 0.088	.8832	----	----	----	----	6 UNCH
2450	----	----	0.480B/----	----	0.380N	0.468 + 0.085	.8596	----	----	----	----	21 UNCH
2500	----	----	0.440B/----	----	0.340N	0.427 + 0.083	.8316	----	----	----	----	436 UNCH
2550	----	----	0.400B/----	----	0.310N	0.387 + 0.079	.8013	----	----	----	----	41 UNCH
2600	----	----	0.360B/----	----	0.270N	0.349 + 0.076	.7673	----	----	----	----	260 UNCH
2650	----	----	0.330B/----	----	0.240N	0.313 + 0.072	.7301	----	----	----	----	58 UNCH
2700	0.280	----	0.290B/0.280A	----	0.210N	0.279 + 0.068	.6902	----	----	1	----	624 - 1
2750	0.250	----	0.260B/0.250A	----	0.180N	0.247 + 0.063	.6480	----	----	3	----	492 UNCH
2800	0.160	----	0.230B/0.160	----	0.160N	0.217 + 0.058	.6039	----	----	65	----	305 + 63
2850	0.180	----	0.200B/0.180	----	0.140N	0.190 + 0.054	.5584	----	----	15	----	132 + 5
2900	0.150	----	0.180B/0.150A	----	0.120N	0.165 + 0.049	.5124	----	----	14	----	611 + 14
2950	0.100	----	0.150B/0.100	----	0.100N	0.142 + 0.044	.4662	----	----	59	----	343 + 44
3000	0.090	----	0.130B/0.090	----	0.080N	0.121 + 0.039	.4202	----	----	209	----	1914 + 85
3050	0.110	----	0.110B/0.100A	----	0.070N	0.103 + 0.035	.3760	----	----	30	----	246 + 25
3100	0.090	----	0.090B/0.090A	----	0.060N	0.088 + 0.031	.3349	----	----	35	----	768 UNCH
3150	0.080	----	0.080B/0.070A	----	0.050N	0.074 + 0.027	.2951	----	----	30	----	342 + 25
3200	0.060	----	0.070B/0.060	----	0.040N	0.062 + 0.024	.2582	----	----	73	----	476 + 20
3250	0.040	----	0.060B/0.040A	----	0.030N	0.051 + 0.020	.2229	----	----	85	----	726 - 9
3300	0.030	----	0.050B/0.030	----	0.030N	0.043 + 0.018	.1939	----	----	5	----	210 + 1
3350	0.040	----	0.040/0.040A	----	0.020N	0.035 + 0.015	.1649	----	----	5	----	151 + 5
3400	0.030	----	0.030B/0.030	----	0.020N	0.029 + 0.013	.1411	----	----	25	----	435 + 17
3450	0.020	----	0.030B/0.020	----	0.010N	0.024 + 0.011	.1203	----	----	3	----	159 + 3
3500	0.020	----	0.020/0.020	----	0.010N	0.019 + 0.008	.0994	----	----	229	----	1863 + 52
3550	0.020	----	0.020B/0.020	----	0.010N	0.016 + 0.007	.0852	----	----	3	----	353 + 1
3600	0.010	----	0.010/0.010	----	0.010N	0.013 + 0.006	.0712	----	----	90	----	628 UNCH
3650	0.010	----	0.010/0.010	----	0.010N	0.011 + 0.005	.0611	----	----	2	----	498 UNCH
3700	0.010	----	0.010/0.010	----	0.010N	0.009 + 0.004	.0511	----	----	1	----	72 UNCH
3750	----	----	0.010B/----	----	0.000N	0.007 + 0.003	.0412	----	----	----	----	273 UNCH
3800	----	----	0.010B/----	----	0.000N	0.006 + 0.003	.0355	----	----	----	----	662 UNCH
3850	0.000	----	0.010B/0.000	----	0.000N	0.005 + 0.003	.0300	----	----	1	----	255 + 1
3900	0.000	----	0.000B/*0.000	----	0.000N	0.004 + 0.002	.0246	----	----	2	----	136 UNCH
3950	----	----	0.000B/----	----	0.000N	0.003 + 0.001	.0191	----	----	----	----	128 UNCH
4000	----	----	0.000B/----	----	0.000N	0.003 + 0.002	.0185	----	----	752	----	1104 + 631
4050	0.000	----	0.000/0.000	----	0.000N	0.002 + 0.001	.0131	----	----	1	----	131 + 1
4100	0.000	----	0.000B/*0.000	----	0.000N	0.002 + 0.001	.0127	----	----	1	----	38 UNCH
4150	----	----	----	----	0.000N	0.002 + 0.001	.0124	----	----	----	----	154 UNCH
4200	----	----	----	----	0.000N	0.001 UNCH	.0069	----	----	----	----	10 UNCH
4250	----	----	----	----	0.000N	0.001 UNCH	.0055	----	----	----	----	262 UNCH
4300	----	----	----	----	0.000N	0.001 UNCH	.0043	----	----	----	----	20 UNCH
4400	----	----	----	----	0.000N	0.001 UNCH	.0027	----	----	----	----	100 UNCH
4450	----	----	----	----	0.000N	0.001 UNCH	.0021	----	----	----	----	200 UNCH
4500	----	----	----	----	0.000N	0.001 UNCH	.0017	----	----	----	----	1 UNCH
4650	----	----	----	----	0.000N	0.001 UNCH	.0008	----	----	----	----	40 UNCH
4800	----	----	----	----	0.000N	0.001 UNCH	.0003	----	----	----	----	312 UNCH
5000	----	----	----	----	0.000N	0.001 UNCH	.0001	----	----	----	----	12 UNCH
5100	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	1 UNCH
5500	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	2 UNCH
TOTAL										1739		16905 + 983
NOV16												
2250	----	----	0.810B/----	----	0.720N	0.801 + 0.086	.9420	----	----	----	----	30 UNCH
2300	----	----	0.760B/----	----	0.670N	0.754 + 0.084	.9300	----	----	----	----	4 UNCH
2400	----	----	0.670B/----	----	0.580N	0.664 + 0.081	.9011	----	----	----	----	14 UNCH
2450	----	----	0.630B/----	----	0.540N	0.621 + 0.080	.8842	----	----	----	----	11 UNCH
2500	----	----	0.590B/----	----	0.500N	0.578 + 0.078	.8637	----	----	----	----	9 UNCH
2550	----	----	0.550B/----	----	0.460N	0.537 + 0.076	.8413	----	----	----	----	11 UNCH
2600	----	----	0.510B/----	----	0.420N	0.497 + 0.073	.8172	----	----	----	----	18 UNCH
2650	----	----	0.470B/----	----	0.390N	0.459 + 0.071	.7915	----	----	----	----	80 UNCH
2700	----	----	0.430B/----	----	0.350N	0.422 + 0.068	.7630	----	----	----	----	16 UNCH
2750	----	----	0.400B/----	----	0.320N	0.387 + 0.065	.7324	----	----	----	----	33 UNCH
2800	----	----	0.360B/----	----	0.290N	0.353 + 0.061	.7006	----	----	----	----	125 UNCH
2850	----	----	0.330B/----	----	0.260N	0.321 + 0.058	.6672	----	----	----	----	28 UNCH
2900	----	----	0.300B/----	----	0.240N	0.291 + 0.054	.6324	----	----	----	----	121 UNCH
2950	0.270	----	0.270B/0.270	----	0.210N	0.263 + 0.051	.5968	----	----	1	----	20 UNCH
3000	----	----	0.250B/----	----	0.190N	0.237 + 0.048	.5607	----	----	----	----	201 UNCH
3050	0.220	----	0.220B/0.210A	----	0.170N	0.212 + 0.044	.5243	----	----	1	----	10 + 1
3100	0.200	----	0.200B/0.190A	----	0.150N	0.190 + 0.041	.4882	----	----	5	----	111 + 5
3150	0.170	----	0.180B/0.170	----	0.130N	0.169 + 0.037	.4524	----	----	25	----	27 + 22
3200	0.160	----	0.160/0.150A	----	0.120N	0.151 + 0.034	.4180	----	----	2	----	324 UNCH
3250	0.110	----	0.140B/0.110	----	0.100N	0.133 + 0.030	.3836	----	----	25	----	145 - 1
3300	----	----	0.120B/----	----	0.090N	0.118 + 0.028	.3515	----	----	----	----	127 UNCH
3350	0.110	----	0.110B/0.110A	----	0.080N	0.104 + 0.025	.3205	----	----	3	----	58 + 3
3400	0.090	----	0.100B/0.090	----	0.070N	0.092 + 0.023	.2918	----	----	5	----	36 + 5
3450	----	----	0.080B/----	----	0.060N	0.080 + 0.020	.2631	----	----	----	----	101 UNCH
3500	----	----	0.070B/----	----	0.050N	0.070 + 0.017	.2373	----	----	27	----	493 - 27
3550	----	----	0.070B/----	----	0.050N	0.062 + 0.016	.2148	----	----	----	----	95 UNCH
3600	----	----	0.060B/----	----	0.040N	0.054 + 0.014	.1925	----	----	----	----	143 UNCH
3650	0.050	----	0.050/0.050A	----	0.040N	0.047 + 0.012	.1721	----	----	25	----	142 - 17
3700	0.040	----	0.040B/0.040	----	0.030N	0.041 + 0.011	.1538	----	----	4	----	430 + 4

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

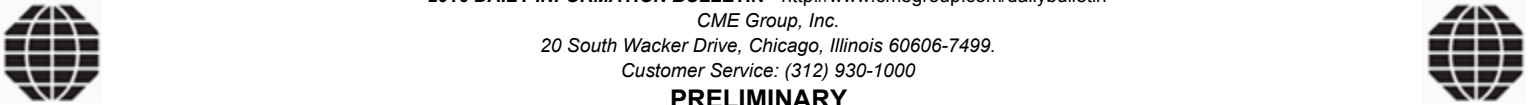
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON CALL															
DEC16															
3000	----	----		0.410B/----	----	0.370N		0.422 + 0.054	.7008	----	----	----	----	249	UNCH
3050	----	----		0.390B/----	----	0.340N		0.391 + 0.051	.6725	----	----	----	----	79	UNCH
3100	----	----		0.360B/----	----	0.310N		0.362 + 0.049	.6442	----	----	----	----	34	UNCH
3150	----	----		0.340B/----	----	0.290N		0.334 + 0.046	.6150	----	----	----	----	20	UNCH
3200	0.290	----		0.320/0.290	----	0.270N		0.308 + 0.043	.5858	----	----	4	----	83 -	4
3250	----	----		0.290B/----	----	0.240N		0.284 + 0.041	.5565	----	----	----	----	357	UNCH
3300	----	----		0.260B/----	----	0.220N		0.261 + 0.039	.5273	----	----	----	----	42	UNCH
3350	----	----		0.240B/----	----	0.200N		0.239 + 0.036	.4982	----	----	----	----	8	UNCH
3400	0.220	----		0.220/0.220A	----	0.190N		0.219 + 0.034	.4698	----	1	----	----	107 +	1
3450	----	----		0.200B/----	----	0.170N		0.201 + 0.032	.4422	----	----	----	----	3	UNCH
3500	----	----		0.190B/----	----	0.150N		0.184 + 0.030	.4154	----	----	----	----	222	UNCH
3550	----	----		0.170B/----	----	0.140N		0.168 + 0.028	.3892	----	----	----	----	29	UNCH
3600	0.130	----		0.160B/0.130	----	0.130N		0.153 + 0.025	.3637	----	3	----	----	111 -	3
3650	----	----		0.140B/----	----	0.120N		0.140 + 0.024	.3400	----	----	----	----	16	UNCH
3700	----	----		0.130B/----	----	0.110N		0.128 + 0.022	.3173	----	----	----	----	40	UNCH
3750	----	----		0.120B/----	----	0.100N		0.116 + 0.020	.2948	----	----	----	----	112	UNCH
3800	----	----		0.110B/----	----	0.090N		0.106 + 0.018	.2744	----	----	----	----	106	UNCH
3850	----	----		0.100B/----	----	0.080N		0.097 + 0.017	.2554	----	----	----	----	11	UNCH
3900	----	----		0.090B/----	----	0.070N		0.089 + 0.016	.2379	----	----	----	----	42	UNCH
3950	----	----		0.080B/----	----	0.070N		0.081 + 0.014	.2205	----	----	----	----	36	UNCH
4000	----	----		0.070B/----	----	0.060N		0.074 + 0.013	.2046	----	----	----	----	275	UNCH
4050	----	----		0.070B/----	----	0.060N		0.067 + 0.012	.1888	----	----	----	----	7	UNCH
4100	----	----		0.060B/----	----	0.050N		0.061 + 0.010	.1747	----	----	----	----	53	UNCH
4150	----	----		0.060B/----	----	0.050N		0.056 + 0.010	.1622	----	----	----	----	16	UNCH
4200	0.050	----		0.050B/0.050	----	0.040N		0.051 + 0.009	.1499	----	----	8	----	304 +	8
4250	----	----		0.050B/----	----	0.040N		0.047 + 0.008	.1394	----	----	----	----	121	UNCH
4300	0.040	----		0.040B/0.040	----	0.040N		0.043 + 0.008	.1291	----	40	----	----	60 +	33
4350	----	----		0.040B/----	----	0.030N		0.039 + 0.007	.1188	----	----	40	----	20	UNCH
4400	----	----		0.040B/----	----	0.030N		0.036 + 0.007	.1106	----	2	----	----	27 -	2
4450	----	----		0.030B/----	----	0.030N		0.033 + 0.006	.1024	----	----	2	----	3	UNCH
4500	0.030	----		0.030/0.030	----	0.030N		0.030 + 0.005	.0943	----	2	----	----	545 +	1
4550	----	----		0.030B/----	----	0.020N		0.028 + 0.005	.0883	----	----	----	----	40	UNCH
4600	----	----		0.030B/----	----	0.020N		0.026 + 0.005	.0824	----	----	----	----	5	UNCH
4650	----	----		0.020B/----	----	0.020N		0.024 + 0.005	.0766	----	----	----	----	12	UNCH
4700	----	----		0.020B/----	----	0.020N		0.022 + 0.005	.0709	----	----	----	----	45	UNCH
4750	----	----		0.020B/----	----	0.020N		0.020 + 0.004	.0652	----	----	----	----	121	UNCH
4800	----	----		0.020B/----	----	0.020N		0.018 + 0.003	.0595	----	----	----	----	14	UNCH
4850	----	----		0.020B/----	----	0.010N		0.017 + 0.004	.0562	----	----	----	----	44	UNCH
4900	0.020	----		0.020/0.020	----	0.010N		0.016 + 0.004	.0530	----	60	----	----	130 +	36
4950	0.020	----		#0.020/*0.020	----	0.010N		0.014 + NEW	.0473	----	60	----	----	60 +	60
5000	----	----		0.010B/----	----	0.010N		0.013 + 0.002	.0441	----	----	----	----	671	UNCH
5100	----	----		0.010B/----	----	0.010N		0.011 + 0.002	.0379	----	----	----	----	514	UNCH
5150	----	----		0.010B/----	----	0.010N		0.010 + 0.002	.0348	----	----	----	----	14	UNCH
5200	----	----		0.010B/----	----	0.010N		0.010 + 0.002	.0343	----	----	----	----	53	UNCH
5300	0.010	----		0.010B/*0.010	----	0.010N		0.008 + 0.001	.0282	----	4	----	----	183 +	4
5500	----	----		0.010B/----	----	0.010N		0.006 + 0.001	.0214	----	----	----	----	3	UNCH
5650	----	----		----	----	0.000N		0.005 + 0.001	.0179	----	----	----	----	70	UNCH
5700	----	----		----	----	0.000N		0.004 + UNCH	.0148	----	----	----	----	22	UNCH
5750	----	----		----	----	0.000N		0.004 + 0.001	.0147	----	----	----	----	100	UNCH
5800	----	----		----	----	0.000N		0.004 + 0.001	.0145	----	----	----	----	100	UNCH
6000	----	----		----	----	0.000N		0.003 + 0.001	.0110	----	----	----	----	10	UNCH
6400	----	----		----	----	0.000N		0.002 + 0.001	.0074	----	----	----	----	2	UNCH
6500	----	----		----	----	0.000N		0.001 + UNCH	.0040	----	----	----	----	25	UNCH
7000	----	----		----	----	0.000N		0.001 + UNCH	.0016	----	----	----	----	10	UNCH
TOTAL												184		5688 +	134
JAN17															
2550	----	----		#0.880B/----	----	0.820N		0.887 + 0.071	.8970	----	----	----	----	10	UNCH
2700	----	----		#0.750B/----	----	0.700N		0.764 + 0.067	.8517	----	----	----	----	11	UNCH
2750	----	----		#0.720B/----	----	0.660N		0.725 + 0.066	.8341	----	----	----	----	24	UNCH
2800	----	----		#0.680B/----	----	0.620N		0.688 + 0.065	.8149	----	----	----	----	35	UNCH
2850	----	----		#0.640B/----	----	0.590N		0.652 + 0.063	.7957	----	----	----	----	16	UNCH
2950	----	----		#0.570B/----	----	0.520N		0.583 + 0.060	.7538	----	----	----	----	10	UNCH
3000	----	----		#0.540B/----	----	0.490N		0.550 + 0.058	.7316	----	----	----	----	82	UNCH
3050	----	----		#0.510B/----	----	0.460N		0.519 + 0.056	.7095	----	----	----	----	132	UNCH
3100	----	----		0.490B/----	----	0.440N		0.489 + 0.054	.6863	----	----	----	----	38	UNCH
3150	----	----		#0.460B/----	----	0.410N		0.461 + 0.052	.6632	----	----	----	----	17	UNCH
3200	----	----		#0.430B/----	----	0.380N		0.434 + 0.050	.6398	----	----	----	----	200	UNCH
3250	----	----		#0.410B/----	----	0.360N		0.408 + 0.048	.6163	----	----	----	----	59	UNCH
3300	----	----		0.390B/----	----	0.340N		0.384 + 0.046	.5929	----	----	----	----	57	UNCH
3350	0.350	----		0.360B/0.350	----	0.320N		0.360 + 0.043	.5695	----	4	----	----	15	UNCH
3400	----	----		0.340B/----	----	0.300N		0.339 + 0.042	.5466	----	----	----	----	25	UNCH
3450	----	----		0.320B/----	----	0.280N		0.318 + 0.040	.5238	----	----	----	----	34	UNCH
3500	0.300	----		0.300B/0.300A	----	0.260N		0.299 + 0.038	.5017	----	19	----	----	90 +	18
3550	----	----		0.280B/----	----	0.250N		0.281 + 0.036	.4800	----	----	----	----	10	UNCH
3600	----	----		0.270B/----	----	0.230N		0.264 + 0.035	.4589	----	1	----	----	20 -	1
3650	----	----		0.250B/----	----	0.220N		0.248 + 0.033	.4383	----	----	----	----	25	UNCH
3700	----	----		0.230B/----	----	0.200N		0.233 + 0.032	.4184	----	----	----	----	25	UNCH
3750	----	----		0.220B/----	----	0.190N		0.219 + 0.030	.3992	----	----	----	----	30	UNCH
3800	----	----		0.210B/----	----	0.180N		0.206 + 0.029	.3808	----	----	----	----	12	UNCH
3900	----	----		0.180B/----	----	0.160N		0.182 + 0.026	.3459	----	1	----	----		

BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63						
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY																		
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON CALL NYMEX NATURAL GAS OPTIONS (PHY)																		
FEB17																		
4250	----	----		#0.160B/----	----	0.150N	0.163	+	0.018	.2845	----	----	----	----	----	----	24	UNCH
4300	----	----		#0.150B/----	----	0.140N	0.156	+	0.018	.2739	----	----	----	----	----	----	9	UNCH
4500	----	----		#0.130B/----	----	0.110N	0.129	+	0.015	.2335	----	----	----	----	----	----	14	UNCH
4700	----	----		#0.110B/----	----	0.100N	0.108	+	0.013	.2002	----	----	----	----	----	----	1	UNCH
4750	0.100	----		#0.100B/0.100	----	0.090N	0.103	+	0.012	.1923	----	----	----	12	----	----	54	+
5000	0.080	----		0.080/0.080	----	0.070N	0.084	+	0.011	.1602	----	----	----	20	----	----	38	+
5100	----	----		#0.080B/----	----	0.070N	0.077	+	0.010	.1484	----	----	----	----	----	----	2	UNCH
5150	----	----		0.070B/----	----	0.060N	0.074	+	0.010	.1431	----	----	----	----	----	----	5	UNCH
5500	----	----		#0.060B/----	----	0.050N	0.056	+	0.008	.1113	----	----	----	----	----	----	1	UNCH
6000	----	----		0.040B/----	----	0.030N	0.039	+	0.007	.0797	----	----	----	----	----	----	232	UNCH
6500	----	----		----	----	0.020N	0.027	+	0.005	.0568	----	----	----	----	----	----	27	UNCH
8000	----	----		----	----	0.010N	0.010	+	0.003	.0225	----	----	----	----	----	----	10	UNCH
9000	----	----		----	----	0.000N	0.006	+	0.002	.0137	----	----	----	----	----	----	20	UNCH
10000	----	----		----	----	0.000N	0.004	+	0.002	.0092	----	----	----	----	----	----	15	UNCH
11000	----	----		----	----	0.000N	0.002	+	0.001	.0048	----	----	----	----	----	----	5	UNCH
TOTAL												32		1191	+	12		
MAR17																		
2500	----	----		----	----	0.860N	0.915	+	0.059	.8572	----	----	----	----	----	----	7	UNCH
2650	----	----		----	----	0.750N	0.805	+	0.058	.8109	----	----	----	----	----	----	27	UNCH
2700	----	----		----	----	0.710N	0.770	+	0.057	.7943	----	----	----	----	----	----	7	UNCH
2750	----	----		----	----	0.680N	0.736	+	0.056	.7772	----	----	----	----	----	----	12	UNCH
2800	----	----		----	----	0.650N	0.703	+	0.054	.7602	----	----	----	----	----	----	18	UNCH
2900	----	----		----	----	0.590N	0.641	+	0.053	.7238	----	----	----	----	----	----	6	UNCH
3000	----	----		----	----	0.530N	0.583	+	0.049	.6865	----	----	----	----	----	----	70	UNCH
3050	----	----		----	----	0.510N	0.556	+	0.047	.6678	----	----	----	----	----	----	9	UNCH
3100	----	----		----	----	0.490N	0.530	+	0.045	.6488	----	----	----	----	----	----	8	UNCH
3150	----	----		----	----	0.460N	0.505	+	0.042	.6300	----	----	----	----	----	----	49	UNCH
3200	----	----		----	----	0.440N	0.482	+	0.041	.6112	----	----	----	----	----	----	27	UNCH
3250	----	----		----	----	0.420N	0.460	+	0.040	.5926	----	----	----	----	----	----	82	UNCH
3300	----	----		----	----	0.400N	0.439	+	0.038	.5742	----	----	----	----	----	----	21	UNCH
3350	----	----		----	----	0.380N	0.419	+	0.037	.5561	----	----	----	----	----	----	29	UNCH
3400	----	----		----	----	0.360N	0.400	+	0.036	.5384	----	----	----	----	----	----	19	UNCH
3450	----	----		----	----	0.350N	0.382	+	0.035	.5210	----	----	----	----	----	----	3	UNCH
3500	----	----		----	----	0.330N	0.365	+	0.034	.5041	----	----	----	----	----	----	77	UNCH
3650	----	----		----	----	0.290N	0.318	+	0.030	.4555	----	----	----	----	----	----	3	UNCH
3750	----	----		----	----	0.260N	0.290	+	0.027	.4250	----	----	----	----	----	----	1	UNCH
3800	----	----		----	----	0.250N	0.278	+	0.027	.4109	----	----	----	----	----	----	4	UNCH
4000	----	----		----	----	0.210N	0.232	+	0.022	.3569	----	----	----	----	----	----	641	UNCH
4200	----	----		----	----	0.180N	0.196	+	0.020	.3109	----	----	----	----	----	----	2	UNCH
4250	----	----		----	----	0.170N	0.188	+	0.019	.3003	----	----	----	----	----	----	5	UNCH
4300	----	----		----	----	0.160N	0.180	+	0.018	.2898	----	----	----	----	----	----	3	UNCH
4500	----	----		----	----	0.140N	0.153	+	0.015	.2527	----	----	----	----	----	----	35	UNCH
4750	----	----		----	----	0.110N	0.126	+	0.012	.2137	----	----	----	----	----	----	17	UNCH
5000	----	----		----	----	0.100N	0.105	+	0.010	.1819	----	----	----	----	----	----	96	UNCH
5250	----	----		----	----	0.080N	0.088	+	0.009	.1554	----	----	----	----	----	----	66	UNCH
5500	----	----		----	----	0.070N	0.075	+	0.009	.1342	----	----	----	----	----	----	2	UNCH
5750	----	----		----	----	0.060N	0.063	+	0.008	.1148	----	----	----	----	----	----	5	UNCH
6000	----	----		----	----	0.050N	0.054	+	0.007	.0996	----	----	----	----	----	----	15	UNCH
6500	----	----		----	----	0.030N	0.039	+	0.005	.0741	----	----	----	----	----	----	2	UNCH
7000	----	----		----	----	0.030N	0.029	+	0.004	.0564	----	----	----	----	----	----	1	UNCH
9000	----	----		----	----	0.010N	0.009	+	0.001	.0191	----	----	----	----	----	----	10	UNCH
10000	0.010	----		0.010/0.010	----	0.010N	0.005		UNCH	.0111	----	----	5	----	----	41	+	
TOTAL												5		1420	+	5		
APR17																		
2600	----	----		----	----	0.550N	0.590	+	0.039	.7777	----	----	----	----	----	----	28	UNCH
2700	----	----		----	----	0.490N	0.523	+	0.037	.7330	----	----	----	----	----	----	22	UNCH
2800	----	----		----	----	0.430N	0.461	+	0.034	.6859	----	----	----	----	----	----	2	UNCH
2950	----	----		----	----	0.350N	0.379	+	0.031	.6124	----	----	----	----	----	----	46	UNCH
3000	----	----		----	----	0.330N	0.354	+	0.029	.5876	----	----	----	----	----	----	25	UNCH
3050	----	----		----	----	0.300N	0.331	+	0.028	.5629	----	----	----	----	----	----	11	UNCH
3350	----	----		----	----	0.200N	0.221	+	0.020	.4246	----	----	----	----	----	----	1	UNCH
3400	----	----		----	----	0.190N	0.206	+	0.018	.4034	----	----	----	----	----	----	1	UNCH
3500	----	----		----	----	0.170N	0.181	+	0.016	.3649	----	----	----	----	----	----	6	UNCH
4000	----	----		----	----	0.090N	0.097	+	0.011	.2183	----	----	----	----	----	----	66	UNCH
4050	----	----		----	----	0.080N	0.091	+	0.010	.2069	----	----	----	----	----	----	10	UNCH
4150	----	----		----	----	0.070N	0.081	+	0.009	.1870	----	----	----	----	----	----	5	UNCH
4300	----	----		----	----	0.060N	0.068	+	0.008	.1606	----	----	----	----	----	----	59	UNCH
4350	----	----		----	----	0.060N	0.065	+	0.009	.1538	----	----	----	----	----	----	10	UNCH
4500	----	----		----	----	0.050N	0.055	+	0.008	.1326	----	----	----	----	----	----	2	UNCH
4550	----	----		----	----	0.050N	0.052	+	0.007	.1261	----	----	----	----	----	----	9	UNCH
5000	----	----		----	----	0.030N	0.033	+	0.005	.0832	----	----	----	----	----	----	17	UNCH
5050	----	----		----	----	0.030N	0.031	+	0.004	.0788	----	----	----	----	----	----	10	UNCH
5350	0.020	----		#0.020/*0.020	----	----	0.023		NEW	.0599	----	----	10	----	----	----	10	+
5500	----	----		0.020N	----	0.020N	0.020	+	0.003	.0525	----	----	----	----	----	----	1	UNCH
6050	0.010	----		#0.010/*0.010	----	----	0.012		NEW	.0326	----	----	10	----	----	----	10	+
6150	----	----		0.010N	----	0.010N	0.011	+	0.001	.0301	----	----	----	----	----	----	5	UNCH
6350	0.010	----		#0.010/*0.010	----	----	0.010		NEW	.0271	----	----	10	----	----	----	10	+
7500	----	----		----	----	0.000N	0.004	+	0.001	.0114	----	----	----	----	----	----	5	UNCH
8000	----	----		----	----	0.000N	0.003	+	0.001	.0086	----	----	----	----	----	----	5	UNCH
TOTAL												30		376	+	30		
MAY17																		
2950	----	----		----	----	0.340N	0.369	+	0.027	.5986	----	----	----	----	----	----	27	UNCH
3000	----	----		----	----	0.320N												



PG63

BULLETIN #148@

ENERGY OPTIONS

wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON CALL													
AUG17													
3000	----	----	----	----	0.390N	0.415 + 0.022	.6066	----	----	----	----	1	UNCH
3050	----	----	----	----	0.370N	0.391 + 0.022	.5847	----	----	----	----	5	UNCH
3100	----	----	----	----	0.350N	0.368 + 0.021	.5630	----	----	----	----	3	UNCH
3350	----	----	----	----	0.250N	0.270 + 0.017	.4581	----	----	----	----	10	UNCH
3400	----	----	----	----	0.240N	0.254 + 0.016	.4385	----	----	----	----	2	UNCH
3500	----	----	----	----	0.210N	0.224 + 0.015	.4006	----	----	----	----	5	UNCH
4000	----	----	----	----	0.110N	0.120 + 0.010	.2472	----	----	----	----	6	UNCH
4300	----	----	----	----	0.080N	0.085 + 0.009	.1851	----	----	----	----	3	UNCH
5500	----	----	----	----	0.020N	0.022 + 0.003	.0567	----	----	----	----	1	UNCH
TOTAL												39	
SEP17													
2750	----	----	----	----	0.530N	0.552 + 0.024	.7030	----	----	----	----	5	UNCH
2900	----	----	----	----	0.450N	0.468 + 0.021	.6406	----	----	----	----	3	UNCH
3000	----	----	----	----	0.400N	0.418 + 0.020	.5986	----	----	----	----	2	UNCH
3050	----	----	----	----	0.380N	0.395 + 0.020	.5776	----	----	----	----	5	UNCH
3100	----	----	----	----	0.350N	0.373 + 0.019	.5568	----	----	----	----	3	UNCH
3350	----	----	----	----	0.260N	0.278 + 0.016	.4569	----	----	----	----	3	UNCH
3400	----	----	----	----	0.250N	0.262 + 0.016	.4381	----	----	----	----	1	UNCH
3500	----	----	----	----	0.220N	0.232 + 0.014	.4016	----	----	----	----	5	UNCH
4000	----	----	----	----	0.120N	0.129 + 0.010	.2549	----	----	----	----	6	UNCH
4300	----	----	----	----	0.080N	0.093 + 0.009	.1939	----	----	----	----	3	UNCH
5000	----	----	----	----	0.040N	0.045 + 0.006	.1032	----	----	----	----	1	UNCH
TOTAL												37	
OCT17													
2850	----	----	----	----	0.500N	0.517 + 0.020	.6675	----	----	----	----	5	UNCH
2950	----	----	----	----	0.450N	0.465 + 0.020	.6270	----	----	----	----	3	UNCH
3000	----	----	----	----	0.420N	0.440 + 0.019	.6067	----	----	----	----	7	UNCH
3050	----	----	----	----	0.400N	0.417 + 0.019	.5865	----	----	----	----	8	UNCH
3100	----	----	----	----	0.380N	0.394 + 0.017	.5662	----	----	----	----	8	UNCH
3350	----	----	----	----	0.280N	0.297 + 0.015	.4689	----	----	----	----	1	UNCH
3400	----	----	----	----	0.270N	0.281 + 0.015	.4508	----	----	----	----	1	UNCH
3500	----	----	----	----	0.240N	0.250 + 0.013	.4150	----	----	----	----	5	UNCH
3550	----	----	----	----	0.220N	0.236 + 0.013	.3979	----	----	----	----	100	UNCH
3750	----	----	----	----	0.180N	0.187 + 0.010	.3345	----	----	----	----	10	UNCH
4000	----	----	----	----	0.130N	0.143 + 0.009	.2698	----	----	----	----	6	UNCH
4300	----	----	----	----	0.100N	0.104 + 0.008	.2074	----	----	----	----	3	UNCH
TOTAL												157	
NOV17													
3000	----	----	----	----	0.470N	0.484 + 0.019	.6271	----	----	----	----	3	UNCH
3400	----	----	----	----	0.300N	0.318 + 0.015	.4767	----	----	----	----	1	UNCH
3500	----	----	----	----	0.270N	0.285 + 0.013	.4417	----	----	----	----	5	UNCH
4000	----	----	----	----	0.160N	0.164 + 0.008	.2926	----	----	----	----	6	UNCH
4300	----	----	----	----	0.110N	0.118 + 0.006	.2251	----	----	----	----	3	UNCH
TOTAL												18	
DEC17													
3000	----	----	----	----	0.570N	0.586 + 0.018	.6710	----	----	----	----	20	UNCH
3200	----	----	----	----	0.470N	0.487 + 0.018	.6000	----	----	----	----	3	UNCH
3400	----	----	----	----	0.390N	0.403 + 0.017	.5305	----	----	----	----	1	UNCH
3500	----	----	----	----	0.350N	0.365 + 0.015	.4967	----	----	----	----	17	UNCH
4000	----	----	----	----	0.220N	0.231 + 0.010	.3530	----	----	----	----	6	UNCH
4300	----	----	----	----	0.170N	0.178 + 0.008	.2863	----	----	----	----	3	UNCH
5000	----	----	----	----	0.100N	0.103 + 0.004	.1794	----	----	----	----	10	UNCH
5500	----	----	----	----	0.070N	0.072 + 0.003	.1307	----	----	----	----	1	UNCH
6000	----	----	----	----	0.050N	0.051 + 0.003	.0960	----	----	----	----	6	UNCH
TOTAL												67	
JAN18													
3300	----	----	----	----	0.510N	0.525 + 0.017	.6008	----	----	----	----	3	UNCH
TOTAL												3	
FEB18													
3300	----	----	----	----	0.500N	0.518 + 0.016	.5904	----	----	----	----	3	UNCH
4400	----	----	----	----	0.220N	0.231 + 0.007	.3196	----	----	----	----	2	UNCH
TOTAL												5	
MAR18													
3300	----	----	----	----	0.480N	0.491 + 0.014	.5662	----	----	----	----	3	UNCH
4500	----	----	----	----	0.210N	0.212 + 0.006	.2953	----	----	----	----	12	UNCH
TOTAL												15	
APR18													
3500	----	----	----	----	0.160N	0.168 + 0.004	.3262	----	----	----	----	17	UNCH
3600	----	----	----	----	0.150N	0.150 + 0.004	.2978	----	----	----	----	19	UNCH
3650	----	----	----	----	0.140N	0.142 + 0.004	.2847	----	----	----	----	10	UNCH
3800	----	----	----	----	0.120N	0.120 + 0.003	.2479	----	----	----	----	4	UNCH
4000	----	----	----	----	0.090N	0.096 + 0.002	.2059	----	----	----	----	20	UNCH
4100	----	----	----	----	0.080N	0.086 + 0.002	.1876	----	----	----	----	2	UNCH
4500	----	----	----	----	0.060N	0.057 + 0.001	.1311	----	----	----	----	20	UNCH
TOTAL												92	
MAY18													
4000	----	----	----	----	0.090N	0.093 + 0.001	.2004	----	----	----	----	45	UNCH
4500	----	----	----	----	0.060N	0.056 + 0.001	.1289	----	----	----	----	103	UNCH
TOTAL												148	
ON PUT													
SEP16													
1100	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	31	UNCH
1150	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	3	UNCH
1200	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	20	UNCH
1250	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	110	UNCH
1300	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	56	UNCH
1350	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	300	UNCH
1400	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	220	UNCH
1450	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	24	UNCH
1500	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	536	UNCH
1550	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	253	UNCH
1600	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	290	UNCH
1650	0.000	----	0.000/0.000	----	0.000N	0.001	UNCH	----	----	2	----	386	UNCH
1700	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	593	UNCH
1750	----	----	----	----	0.000N	0.001	UNCH	----	----	----	----	840	UNCH
1800	----	----	----	----	0.000N	0.001	UNCH	.0000	----	----	----	1253	UNCH
1850	----	----	----	----	0.000N	0.001	UNCH	.0000	----	----	----	616	UNCH
1900	----	----	----	----	0.000N	0.001	UNCH	.0000	----	----	----	1548	UNCH
1950	----	----	----	----	0.000N	0.001	UNCH	.0002	----	----	----	1052	UNCH
2000	----	----	----	----	0.000N	0.001	UNCH	.0005	----	1	----	2369	- 1
2050	----	----	----	----	0.000N	0.001	UNCH	.0011	----	----	----	1427	UNCH
2100	----	----	----	----	0.000N	0.001	UNCH</						



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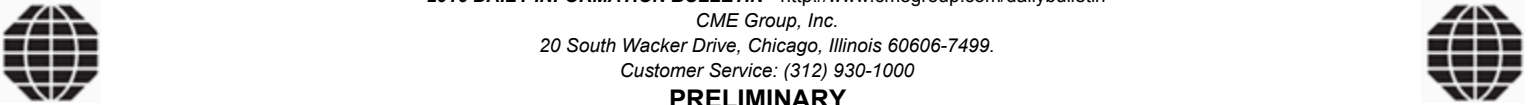
PG63 BULLETIN #148@ ENERGY OPTIONS Wed, Aug 03, 2016 PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON PUT SEP16 NYMEX NATURAL GAS OPTIONS (PHY)													
2950	0.190	----	0.190B/0.160A	----	0.250N	0.176 - 0.074	.6394	----	----	3	----	64	UNCH
3000	----	----	----/0.200A	----	0.290N	0.211 - 0.080	.7035	----	----	----	----	126	UNCH
3050	----	----	----/0.230A	----	0.330N	0.248 - 0.086	.7636	----	----	----	----	113	UNCH
3100	----	----	----/0.270A	----	0.380N	0.289 - 0.090	.8120	----	----	----	----	5	UNCH
3150	----	----	----/0.310A	----	0.430N	0.331 - 0.095	.8526	----	----	----	----	1	UNCH
3250	----	----	----/0.420A	----	0.520N	0.422 - 0.099	.9153	----	----	----	----	2	UNCH
3300	----	----	----/0.460A	----	0.570N	0.469 - 0.101	.9363	----	----	----	----	2	UNCH
3500	----	----	----/0.660A	----	0.770N	0.663 - 0.105	.9821	----	----	----	----	231	UNCH
4000	----	----	----/1.150A	----	1.270N	1.161 - 0.106	.9998	----	----	----	----	16	UNCH
5100	----	----	----	----	2.370N	2.261 - 0.106	1.0000	----	----	----	----	1	UNCH
TOTAL										3910	425	37226 +	424
OCT16													
1100	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	2	UNCH
1250	----	----	----	----	0.000N	0.001 UNCH	----	----	----	----	----	10	UNCH
1300	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	44	UNCH
1350	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	140	UNCH
1400	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	62	UNCH
1450	----	----	----	----	0.000N	0.001 UNCH	.0001	----	----	----	----	162	UNCH
1500	----	----	----	----	0.000N	0.001 UNCH	.0002	----	----	----	----	1076	UNCH
1550	----	----	----	----	0.000N	0.001 UNCH	.0003	----	----	----	----	213	UNCH
1600	----	----	----	----	0.000N	0.001 UNCH	.0007	----	----	----	----	712	UNCH
1650	----	----	----	----	0.000N	0.001 UNCH	.0012	----	----	----	----	836	UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	.0020	----	----	----	----	148	UNCH
1750	----	----	----	----	0.000N	0.001 UNCH	.0032	----	----	1	----	1448 +	1
1800	----	----	----	----	0.000N	0.001 UNCH	.0050	----	----	----	----	196	UNCH
1850	----	----	----	----	0.000N	0.002 UNCH	.0092	----	----	----	----	246	UNCH
1900	0.000	----	0.000/0.000	----	0.000N	0.002 - 0.001	.0097	----	----	8	----	964 -	3
1950	----	----	----/0.000A	----	0.000N	0.003 - 0.001	.0140	----	----	----	----	747	UNCH
2000	0.000	----	0.000/*0.000	----	0.010N	0.004 - 0.001	.0185	----	----	465	----	2375 +	309
2050	----	----	----/0.010A	----	0.010N	0.005 - 0.002	.0231	----	----	----	----	439	UNCH
2100	0.010	----	0.010/0.010	----	0.010N	0.007 - 0.002	.0312	----	----	4	----	1289	UNCH
2150	0.010	----	0.010/0.010	----	0.010N	0.009 - 0.003	.0395	----	----	45	----	547 +	25
2200	0.020	----	0.020/0.010	----	0.020N	0.012 - 0.003	.0511	----	----	86	----	2282	UNCH
2250	0.020	----	0.020/*0.010	----	0.020N	0.015 - 0.005	.0630	----	----	308	----	4252 +	26
2300	0.020	----	0.020B/0.020	----	0.030N	0.019 - 0.006	.0780	----	----	102	----	952 +	32
2350	0.020	----	0.020B/0.020	----	0.030N	0.024 - 0.008	.0960	----	----	4	----	898 +	3
2400	0.030	----	0.030/0.030A	----	0.040N	0.030 - 0.010	.1168	----	----	57	----	2815 +	50
2450	0.040	----	0.040/*0.030	----	0.050N	0.037 - 0.013	.1403	----	----	212	----	446 +	185
2500	0.060	----	0.060B/0.040	----	0.060N	0.046 - 0.015	.1683	----	----	362	----	2470 +	51
2550	----	----	----/0.050A	----	0.080N	0.056 - 0.019	.1986	----	----	5	----	308	UNCH
2600	0.080	----	0.080/0.060A	----	0.090N	0.068 - 0.022	.2326	----	----	207	----	942 -	7
2650	0.090	----	0.100B/0.080	----	0.110N	0.082 - 0.026	.2698	----	----	41	----	831 +	27
2700	0.100	----	0.100/0.090A	----	0.130N	0.098 - 0.030	.3097	----	----	48	----	518 +	33
2750	0.120	----	0.120B/0.110A	----	0.150N	0.116 - 0.035	.3519	----	----	95	----	452 +	1
2800	0.150	----	0.150/0.130A	----	0.180N	0.136 - 0.040	.3960	----	----	62	----	744 +	18
2850	0.180	----	0.180/0.150A	----	0.200N	0.159 - 0.044	.4415	----	----	118	----	243 +	46
2900	0.180	----	0.180B/0.170A	----	0.230N	0.184 - 0.049	.4875	----	----	20	----	117 -	6
2950	0.220	----	0.220B/0.200A	----	0.270N	0.211 - 0.054	.5338	----	----	16	----	18 +	16
3000	0.230	----	0.240B/0.230A	----	0.300N	0.240 - 0.059	.5797	----	----	4	----	18 +	4
3050	----	----	----/0.260A	----	0.340N	0.272 - 0.063	.6239	----	----	----	----	9	UNCH
3100	----	----	----/0.290A	----	0.370N	0.306 - 0.067	.6650	----	----	----	----	2	UNCH
3250	----	----	----/0.410A	----	0.500N	0.420 - 0.078	.7770	----	----	----	----	2	UNCH
3300	----	----	----/0.450A	----	0.540N	0.461 - 0.081	.8060	----	----	----	----	2	UNCH
4000	----	----	----	----	1.220N	1.121 - 0.097	.9814	----	----	----	----	10	UNCH
TOTAL										2270		29987 +	811
NOV16													
1300	----	----	----	----	0.000N	0.001 UNCH	.0000	----	----	----	----	10	UNCH
1500	----	----	----	----	0.000N	0.001 UNCH	.0004	----	----	----	----	446	UNCH
1550	----	----	----	----	0.000N	0.001 UNCH	.0007	----	----	----	----	302	UNCH
1600	----	----	----	----	0.000N	0.001 UNCH	.0011	----	----	----	----	100	UNCH
1650	----	----	----	----	0.000N	0.001 UNCH	.0018	----	----	----	----	20	UNCH
1700	----	----	----	----	0.000N	0.001 UNCH	.0028	----	----	----	----	350	UNCH
1750	----	----	----	----	0.000N	0.001 - 0.001	.0043	----	----	----	----	465	UNCH
1800	0.000	----	0.000/*0.000	----	0.000N	0.002 - 0.001	.0078	----	----	10	----	62 +	10
1850	0.000	----	0.000/0.000	----	0.000N	0.002 - 0.002	.0082	----	----	140	----	60 -	105
1900	----	----	----/0.000A	----	0.010N	0.003 - 0.002	.0117	----	----	----	----	749	UNCH
1950	0.010	----	0.010/*0.010	----	0.010N	0.004 - 0.002	.0154	----	----	4	----	643 +	4
2000	----	----	----/0.010A	----	0.010N	0.005 - 0.002	.0191	----	----	----	----	1009	UNCH
2050	----	----	----/*0.010A	----	0.010N	0.007 - 0.002	.0256	----	----	----	----	636	UNCH
2100	----	----	----/*0.010A	----	0.010N	0.009 - 0.003	.0322	----	----	----	----	1007	UNCH
2150	0.010	----	0.010/*0.010	----	0.020N	0.011 - 0.004	.0390	----	----	55	----	155 +	55
2200	----	----	----/*0.010A	----	0.020N	0.014 - 0.004	.0483	----	----	----	----	660	UNCH
2250	----	----	----/*0.020A	----	0.020N	0.017 - 0.005	.0579	----	----	5	----	484 +	5
2300	0.020	----	0.020/*0.020	----	0.030N	0.021 - 0.006	.0699	----	----	107	----	226 +	40
2350	0.030	----	0.030B/*0.030	----	0.030N	0.026 - 0.007	.0842	----	----	51	----	434 +	51
2400	0.030	----	0.030B/*0.030	----	0.040N	0.031 - 0.009	.0988	----	----	3	----	270 +	3
2450	0.040	----	0.040/*0.040A	----	0.050N	0.037 - 0.011	.1157	----	----	45	----	213 +	45
2500	0.050	----	0.050/*0.040A	----	0.060N	0.045 - 0.013	.1362	----	----	60	----	509 +	50
2550	----	----	----/*0.050A	----	0.070N	0.054 - 0.015	.1586	----	----	----	----	102	UNCH
2600	0.070	----	0.070/*0.060	----	0.080N	0.064 - 0.017	.1827	----	----	88	----	282 +	45
2650	0.080	----	0.080/*0.070A	----	0.100N	0.075 - 0.021	.2085	----	----	10	----	207	UNCH
2700	0.100	----	0.100/*0.090A	----	0.110N	0.088 - 0.024	.2369	----	----	10	----	61	UNCH
2750	----	----	----/*0.100A	----	0.130N	0.103 - 0.026	.2675	----	----	5	----	475	UNCH
2800	----	----	----/*0.110A	----	0.150N	0.119 - 0.030	.2993	----	----	----	----	265	UNCH
2850	----	----	----/*0.130A	----	0.170N	0.137 - 0.033	.3327	----	----	----	----	46	UNCH
2900	----	----	----/0.150A	----	0.190N	0.157 - 0.037	.3675	----	----	----	----	107	UNCH
2950	0.180	----	0.180/0.170A	----	0.220N	0.179 - 0.040	.4031	----	----	6	----	19 -	6
3000	0.200	----	0.200B/0.200A	----	0.250N	0.203 - 0.043	.4392	----	----	20	----	48 +	20
3050	0.230	----	#0.230B/*0.221	----	----	0.228 NEW	.4756	----	----	20	----	20 +	20
3100	----	----	----/0.250A	----	0.310N	0.256 - 0.050	.5117	----	----	----	----	11	UNCH
3150	0.300	----	0.300/0.280A	----	0.340N	0.285 - 0.054	.5475	----	----	5	----	6 +	5
3200	0.330	----	0.340B/0.310A	----	0.370N	0.316 - 0.057	.5819	----	----	11	----	12 +	11
3250	----	----											



PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON PUT													
DEC16													
NYMEX NATURAL GAS OPTIONS (PHY)													
3050	----	----	----/0.160A	----	0.190N	0.166 - 0.025	.3274	----	----	----	----	11	UNCH
3100	----	----	----/0.180A	----	0.220N	0.186 - 0.029	.3557	----	----	----	----	12	UNCH
3150	----	----	----/0.210A	----	0.240N	0.209 - 0.030	.3849	----	----	----	----	7	UNCH
3200	----	----	----/0.230A	----	0.270N	0.232 - 0.034	.4141	----	----	----	----	74	UNCH
3350	----	----	----/0.310A	----	0.350N	0.313 - 0.041	.5017	----	----	----	----	50	UNCH
3400	0.350	----	0.350/0.340A	----	0.390N	0.343 - 0.043	.5301	----	----	8	----	47	UNCH
3450	0.390	----	0.390/0.370A	----	0.420N	0.375 - 0.045	.5577	----	----	10	----	33	UNCH
3500	----	----	----/0.400A	----	0.460N	0.408 - 0.047	.5846	----	----	----	----	47	UNCH
3550	----	----	----/0.440A	----	0.490N	0.442 - 0.049	.6107	----	----	----	----	1	UNCH
3650	----	----	----/0.510A	----	0.570N	0.513 - 0.054	.6599	----	----	----	----	5	UNCH
TOTAL										109		4705 -	55
JAN17													
1700	----	----	----	----	0.000N	0.002 - UNCH	.0056	----	----	----	----	1	UNCH
1750	----	----	----	----	0.000N	0.002 - 0.001	.0058	----	----	----	----	400	UNCH
1800	----	----	----	----	0.000N	0.003 - UNCH	.0084	----	----	----	----	140	UNCH
1850	----	----	----	----	0.000N	0.003 - 0.001	.0087	----	----	----	----	120	UNCH
2000	----	----	----/*0.010A	----	0.010N	0.006 - 0.002	.0166	----	----	----	----	200	UNCH
2050	----	----	----	----	0.010N	0.008 - 0.001	.0213	----	----	----	----	40	UNCH
2100	----	----	----/*0.010A	----	0.010N	0.010 - 0.001	.0261	----	----	----	----	3	UNCH
2150	----	----	----/0.010A	----	0.010N	0.012 - 0.001	.0309	----	----	----	----	5	UNCH
2250	----	----	----/*0.020A	----	0.020N	0.017 - 0.002	.0425	----	----	----	----	3	UNCH
2300	----	----	----/*0.020A	----	0.020N	0.020 - 0.002	.0494	----	----	----	----	7	UNCH
2400	----	----	----/0.030A	----	0.030N	0.028 - 0.004	.0666	----	----	----	----	2	UNCH
2450	----	----	----/0.030A	----	0.040N	0.034 - 0.004	.0783	----	----	----	----	8	UNCH
2500	0.040	----	0.040/0.040	----	0.050N	0.040 - 0.005	.0899	----	----	5	----	449 +	4
2550	0.050	----	0.050/*0.050A	----	0.050N	0.047 - 0.005	.1030	----	----	55	----	143 +	55
2600	----	----	----/0.050A	----	0.060N	0.054 - 0.007	.1161	----	----	1	----	128	UNCH
2650	----	----	----/0.060A	----	0.070N	0.063 - 0.008	.1316	----	----	----	----	3	UNCH
2700	----	----	----/0.070A	----	0.080N	0.073 - 0.010	.1482	----	----	----	----	11	UNCH
2750	----	----	----/0.080A	----	0.100N	0.084 - 0.011	.1658	----	----	----	----	6	UNCH
2800	----	----	----/0.100A	----	0.110N	0.097 - 0.012	.1850	----	----	----	----	13	UNCH
2850	----	----	----/0.110A	----	0.120N	0.110 - 0.014	.2043	----	----	----	----	1	UNCH
2950	----	----	----/*0.140A	----	0.160N	0.141 - 0.018	.2461	----	----	----	----	38	UNCH
3000	0.160	----	0.160B/0.160	----	0.180N	0.159 - 0.019	.2683	----	----	20	----	59	UNCH
3100	----	----	----/*0.200A	----	0.220N	0.198 - 0.023	.3136	----	----	----	----	7	UNCH
3150	----	----	----/0.220A	----	0.240N	0.219 - 0.025	.3367	----	----	----	----	5	UNCH
3300	----	----	----/0.290A	----	0.320N	0.292 - 0.031	.4070	----	----	----	----	6	UNCH
TOTAL										81		1798 +	59
FEB17													
1750	----	----	----/*0.010A	----	0.010N	0.005 - 0.001	.0120	----	----	----	----	330	UNCH
2000	----	----	----	----	0.020N	0.013 - 0.002	.0292	----	----	----	----	2	UNCH
2300	----	----	----/*0.040A	----	0.040N	0.035 - 0.004	.0707	----	----	----	----	390	UNCH
2400	----	----	----/*0.050A	----	0.050N	0.047 - 0.006	.0912	----	----	----	----	16	UNCH
2450	----	----	----/*0.060A	----	0.060N	0.054 - 0.007	.1026	----	----	----	----	3	UNCH
2500	----	----	----/*0.070A	----	0.070N	0.063 - 0.007	.1162	----	----	----	----	81	UNCH
2550	----	----	----/*0.080A	----	0.080N	0.072 - 0.009	.1297	----	----	----	----	357	UNCH
2600	----	----	----/*0.090A	----	0.090N	0.082 - 0.010	.1442	----	----	----	----	102	UNCH
2650	----	----	----/*0.100A	----	0.110N	0.094 - 0.011	.1603	----	----	----	----	3	UNCH
2700	0.120	----	0.120/*0.110A	----	0.120N	0.106 - 0.013	.1764	----	----	1	----	5 +	1
2750	----	----	----/*0.120A	----	0.130N	0.120 - 0.014	.1939	----	----	----	----	1	UNCH
2800	----	----	----/*0.140A	----	0.150N	0.135 - 0.015	.2119	----	----	----	----	10	UNCH
2850	----	----	----/*0.150A	----	0.170N	0.151 - 0.017	.2304	----	----	----	----	46	UNCH
2900	----	----	----/*0.170A	----	0.190N	0.168 - 0.019	.2493	----	----	----	----	20	UNCH
3000	----	----	----/*0.210A	----	0.230N	0.206 - 0.022	.2887	----	----	----	----	29	UNCH
3050	----	----	----/*0.230A	----	0.250N	0.227 - 0.023	.3088	----	----	----	----	5	UNCH
3100	----	----	----/*0.250A	----	0.270N	0.249 - 0.025	.3291	----	----	----	----	1	UNCH
3250	----	----	----/*0.330A	----	0.350N	0.323 - 0.030	.3904	----	----	----	----	1	UNCH
3300	----	----	----/*0.350A	----	0.380N	0.350 - 0.031	.4106	----	----	----	----	3	UNCH
TOTAL										1		1405 +	1
MAR17													
1000	----	----	----	----	0.000N	0.001 - UNCH	.0000	----	----	----	----	5	UNCH
1250	----	----	----	----	0.000N	0.001 - UNCH	.0004	----	----	----	----	1	UNCH
1500	----	----	----	----	0.000N	0.001 - 0.001	.0029	----	----	----	----	2	UNCH
2000	----	----	----	----	0.020N	0.018 - 0.004	.0377	----	----	----	----	50	UNCH
2250	----	----	----	----	0.050N	0.043 - 0.007	.0793	----	----	----	----	30	UNCH
2300	----	----	----	----	0.060N	0.051 - 0.006	.0910	----	----	----	----	8	UNCH
2450	----	----	----	----	0.090N	0.078 - 0.008	.1285	----	----	----	----	3	UNCH
2500	----	----	----	----	0.100N	0.089 - 0.009	.1427	----	----	----	----	69	UNCH
2600	----	----	----	----	0.130N	0.114 - 0.011	.1730	----	----	----	----	103	UNCH
2650	----	----	----	----	0.140N	0.128 - 0.012	.1890	----	----	----	----	28	UNCH
2700	----	----	----	----	0.160N	0.143 - 0.012	.2056	----	----	----	----	3	UNCH
2750	----	----	----	----	0.170N	0.159 - 0.013	.2227	----	----	----	----	4	UNCH
2850	----	----	----	----	0.210N	0.194 - 0.016	.2579	----	----	----	----	1	UNCH
3000	----	----	----	----	0.280N	0.256 - 0.020	.3134	----	----	----	----	30	UNCH
TOTAL												337	
APR17													
2000	----	----	----	----	0.020N	0.018 - 0.002	.0457	----	----	----	----	1	UNCH
2300	----	----	----	----	0.060N	0.051 - 0.006	.1125	----	----	----	----	3	UNCH
2500	----	----	----	----	0.100N	0.091 - 0.011	.1807	----	----	----	----	11	UNCH
2600	----	----	----	----	0.130N	0.119 - 0.013	.2222	----	----	----	----	101	UNCH
2700	----	----	----	----	0.170N	0.152 - 0.015	.2669	----	----	----	----	1	UNCH
2750	----	----	----	----	0.190N	0.170 - 0.017	.2901	----	----	----	----	2	UNCH
2800	----	----	----	----	0.210N	0.190 - 0.018	.3140	----	----	----	----	1	UNCH
2850	----	----	----	----	0.230N	0.211 - 0.019	.3382	----	----	----	----	1	UNCH
3000	----	----	----	----	0.310N	0.282 - 0.023	.4123	----	----	----	----	23	UNCH
TOTAL												144	
MAY17													
2000	----	----	----	----	0.020N	0.022 - 0.001	.0532	----	----	----	----	1	UNCH
2300	----	----	----	----	0.060N	0.058 - 0.005	.1233	----	----	----	----	3	UNCH
2500	----	----	----	----	0.110N	0.102 - 0.009	.1945	----	----	----	----	9	UNCH
2600	----	----	----	----	0.140N	0.131 - 0.011	.2361	----	----	----	----	100	UNCH
2700	----	----	----	----	0.180N	0.166 - 0.013	.2813	----	----	----	----	1	UNCH
2750	----	----	----	----	0.200N	0.185 - 0.014	.3045	----	----	----	----	4	UNCH
2800	----	----	----	----	0.220N	0.206 - 0.015	.3284	----	----	----	----	1	UNCH
2850	----	----	----	----	0.240N	0.228 - 0.016	.3526	----	----	----	----	1	UNCH
3000	----	----	----	----	0.320N	0.302 - 0.019	.4257	----	----	----	----	22	UNCH
TOTAL												142	
JUN17													
2000	----	----	----	----	0.020N	0.022 - 0.002	.0519	----	----	----	----	1	UNCH
2200	----	----	----	----	0.050N	0.043 - 0.004	.0930	----	----	----	----	30	UNCH
2300	----	----	----	----	0.060N	0.059 - 0.004	.1210	----	----	----	----	3	UNCH
2500	----	----	----	----	0.110N	0.102 - 0.008	.1887	----	----	----	----	9	UNCH
2600	----	----	----	----	0.140N	0.131 - 0.010	.2287	----	----	----	----	100	UNCH
2700	----	----	----	----	0.180N	0.164 - 0.012	.2714	----	----	----	----	1	UNCH
2850	----	----	----	----	0.240N	0.225 - 0.015	.3400	----	----	----	----	2	UNCH
3000	----	----											

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLCTIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ON PUT													
AUG17													
2500	----	----	----	----	0.120N	0.110 - 0.008	.1875	----	----	----	----	9	UNCH
2600	----	----	----	----	0.150N	0.140 - 0.009	.2253	----	----	----	----	100	UNCH
2700	----	----	----	----	0.180N	0.174 - 0.010	.2651	----	----	----	----	1	UNCH
2800	----	----	----	----	0.220N	0.212 - 0.012	.3066	----	----	----	----	1	UNCH
2850	----	----	----	----	0.250N	0.233 - 0.013	.3280	----	----	----	----	1	UNCH
3000	----	----	----	----	0.320N	0.304 - 0.015	.3933	----	----	----	----	20	UNCH
TOTAL												141	
SEP17													
2000	----	----	----	----	0.040N	0.033 - 0.002	.0658	----	----	----	----	1	UNCH
2300	----	----	----	----	0.080N	0.077 - 0.005	.1356	----	----	----	----	3	UNCH
2500	----	----	----	----	0.130N	0.126 - 0.008	.2008	----	----	----	----	9	UNCH
2600	----	----	----	----	0.170N	0.158 - 0.009	.2381	----	----	----	----	100	UNCH
2700	----	----	----	----	0.200N	0.193 - 0.011	.2769	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.256 - 0.012	.3384	----	----	----	----	1	UNCH
3000	----	----	----	----	0.340N	0.329 - 0.014	.4013	----	----	----	----	27	UNCH
TOTAL												142	
OCT17													
2000	----	----	----	----	0.040N	0.036 - 0.002	.0683	----	----	----	----	1	UNCH
2300	----	----	----	----	0.090N	0.081 - 0.005	.1366	----	----	----	----	3	UNCH
2600	----	----	----	----	0.170N	0.162 - 0.010	.2356	----	----	----	----	100	UNCH
2700	----	----	----	----	0.210N	0.198 - 0.011	.2734	----	----	----	----	1	UNCH
2800	----	----	----	----	0.250N	0.238 - 0.012	.3125	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.259 - 0.014	.3324	----	----	----	----	1	UNCH
3000	----	----	----	----	0.350N	0.332 - 0.015	.3932	----	----	----	----	25	UNCH
TOTAL												132	
NOV17													
2000	----	----	----	----	0.040N	0.039 - 0.002	.0688	----	----	----	----	1	UNCH
2600	----	----	----	----	0.170N	0.156 - 0.011	.2223	----	----	----	----	100	UNCH
2700	----	----	----	----	0.200N	0.190 - 0.013	.2579	----	----	----	----	1	UNCH
2850	----	----	----	----	0.270N	0.252 - 0.013	.3148	----	----	----	----	1	UNCH
3000	----	----	----	----	0.340N	0.323 - 0.013	.3728	----	----	----	----	22	UNCH
TOTAL												125	
DEC17													
2000	----	----	----	----	0.040N	0.039 - 0.001	.0629	----	----	----	----	1	UNCH
2600	----	----	----	----	0.160N	0.147 - 0.009	.1957	----	----	----	----	100	UNCH
2700	----	----	----	----	0.190N	0.176 - 0.011	.2261	----	----	----	----	1	UNCH
2850	----	----	----	----	0.240N	0.231 - 0.011	.2764	----	----	----	----	1	UNCH
3000	----	----	----	----	0.310N	0.296 - 0.011	.3289	----	----	----	----	20	UNCH
TOTAL												123	
JAN18													
2600	----	----	----	----	0.150N	0.146 - 0.005	.1810	----	----	----	----	100	UNCH
3000	----	----	----	----	0.300N	0.290 - 0.008	.3017	----	----	----	----	12	UNCH
TOTAL												112	
FEB18													
2600	----	----	----	----	0.170N	0.163 - 0.005	.1933	----	----	----	----	100	UNCH
3000	----	----	----	----	0.320N	0.315 - 0.008	.3139	----	----	----	----	12	UNCH
TOTAL												112	
MAR18													
2600	----	----	----	----	0.210N	0.200 - 0.005	.2198	----	----	----	----	100	UNCH
3000	----	----	----	----	0.380N	0.367 - 0.008	.3407	----	----	----	----	22	UNCH
TOTAL												122	
CD CALL													
02AUG16													
4000	----	----	----	----	----	0.00	UNCH	1.0000	----	----	----	0	UNCH
4100	----	----	----	----	----	0.00	UNCH	----	----	----	----	0	UNCH
TOTAL												0	
CD PUT													
03AUG16													
3900	----	----	----	----	----	0.00	UNCH	----	----	----	50	0	UNCH
TOTAL											50	0	
KD CALL													
02AUG16													
2775	----	----	----	----	----	0.0000	UNCH	1.0000	----	----	----	0	UNCH
2800	----	----	----	----	----	0.0000	UNCH	1.0000	----	----	----	0	UNCH
2825	----	----	----	----	----	0.0000	UNCH	1.0000	----	----	----	0	UNCH
TOTAL												0	
03AUG16													
2775	----	----	----	----	----	0.0640	NEW	1.0000	100	----	100	0	UNCH
2800	----	----	----	----	----	0.0390	NEW	1.0000	250	----	250	0	UNCH
2850	----	----	----	----	----	0.0000	UNCH	----	----	----	100	0	UNCH
2875	----	----	----	----	----	0.0000	UNCH	----	----	----	62	0	UNCH
TOTAL											512	0	
KD PUT													
02AUG16													
2700	----	----	----	----	----	0.0000	UNCH	----	----	----	----	0	UNCH
2750	----	----	----	----	----	0.0170	UNCH	----	----	----	----	0	UNCH
TOTAL												0	
03AUG16													
2725	----	----	----	----	----	0.0000	UNCH	----	----	----	250	0	UNCH
2750	----	----	----	----	----	0.0000	UNCH	----	----	----	50	0	UNCH
2775	----	----	----	----	----	0.0000	UNCH	----	----	----	25	0	UNCH
2825	----	----	----	----	----	0.0000	UNCH	----	----	----	50	0	UNCH
2850	----	----	----	----	----	0.0110	NEW	1.0000	200	----	200	0	UNCH
TOTAL											575	0	
OB CALL													
SEP16													
11100	----	----	----	----	0.2100N	0.2421 + 0.0353	.9663	----	----	----	----	100	UNCH
11400	----	----	----	----	0.1800N	0.2136 + 0.0339	.9474	----	----	----	----	1	UNCH
12300	----	----	----	----	0.1100N	0.1338 + 0.0269	.8307	----	----	----	----	3	UNCH
12700	----	----	----	----	0.0800N	0.1028 + 0.0226	.7439	----	----	----	----	200	UNCH
12900	----	----	0.0900B/0.060I	----	0.0700N	0.0889 + 0.0206	.6929	----	----	----	----	100	UNCH
13000	----	----	0.0800B/0.060I	----	0.0600N	0.0823 + 0.0195	.6657	----	----	----	----	88	UNCH
13100	----	----	#0.0800B/*0.0	----	0.0600N	0.0760 + 0.0184	.6376	----	----	----	----	90	UNCH
13200	----	----	0.0700B/0.050I	----	0.0500N	0.0700 + 0.0172	.6087	----	----	----	----	3	UNCH
13300	----	----	#0.0700B/0.04I	----	0.0500N	0.0643 + 0.0160	.5792	----	----	----	----	1	UNCH
13400 0.0600	----	----	0.0600B/0.040I	----	0.0400N	0.0588 + 0.0147	.5493	----	----	2	----	3 +	2
13500	----	----	0.0600B/0.040I	----	0.0400N	0.0537 + 0.0135	.5191	----	----	----	----	217	UNCH
13600	----	----	0.0500B/0.030I	----	0.0400N	0.0489 + 0.0124	.4889	----	----	----	----	51	UNCH
13700	----	----	0.0500B/0.030I	----	0.0300N	0.0445 + 0.0114	.4589	----	----	----	----	9	UNCH
13800 0.0400	----	----	0.0400/0.0300,	----	0.0300N	0.0404 + 0.0105	.4294	----	----	3	----	4	UNCH
13900	----	----	0.0400B/0.020I	----	0.0300N	0.0365 + 0.0095	.4002	----	----	----	----	102	UNCH
14000	----	----	0.0300B/0.020I	----	0.0200N	0.0329 + 0.0087	.3717	----	----	----	----	212	UNCH
14100	----	----	0.0300B/0.020I	----	0.0200N	0.0296 + 0.0078	.3441	----	----	----	----	11	UNCH
14200	----	----	0.0300B/0.020I	----	0.0200N	0.0266 + 0.0071	.3177	----	----	----	----	251	UNCH
14400 0.0200	----	----	0.0200/0.0200,	----	0.0200N	0.0212 + 0.0057	.2674	----	----	4	----	6 +	4
14500 0.0200	----	----	0.0200/0.0200	----	0.0100N	0.0188 + 0.0051	.2438	----	----	26	400	643 +	340

BULLETIN #148@										ENERGY OPTIONS				wed, Aug 03, 2016 PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																	
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
OB CALL NYMEX RBOB (PHY) OPTIONS																	
SEP16																	
14600	----	----	0.0200B/----	----	0.0100N		0.0167 + 0.0045	.2219	----	----	----	----	20	UNCH			
14700	----	----	0.0200B/----	----	0.0100N		0.0147 + 0.0040	.2007	----	----	----	----	11	UNCH			
14800	0.0100	----	0.0100/0.0100	----	0.0100N		0.0130 + 0.0035	.1815	----	----	3	----	26	+			
14900	----	----	0.0100B/----	----	0.0100N		0.0114 + 0.0031	.1631	----	----	----	----	13	UNCH			
15000	0.0100	----	0.0100/*0.0100	----	0.0100N		0.0100 + 0.0027	.1463	----	----	32	----	1260	UNCH			
15100	----	----	----	----	0.0100N		0.0087 + 0.0023	.1304	----	----	----	----	10	UNCH			
15200	----	----	----	----	0.0100N		0.0076 + 0.0020	.1163	----	----	----	----	29	UNCH			
15300	----	----	----	----	0.0000N		0.0066 + 0.0017	.1031	----	----	----	----	20	UNCH			
15400	----	----	----	----	0.0000N		0.0057 + 0.0014	.0910	----	----	----	----	2	UNCH			
15500	0.0100	----	0.0100/*0.0100	----	0.0000N		0.0049 + 0.0012	.0799	----	----	16	----	583	-	6		
15600	----	----	----	----	0.0000N		0.0043 + 0.0010	.0710	----	----	----	----	10	UNCH			
15700	----	----	----	----	0.0000N		0.0037 + 0.0009	.0622	----	----	----	----	29	UNCH			
15800	----	----	0.0000B/----	----	0.0000N		0.0032 + 0.0007	.0547	----	----	----	----	182	UNCH			
15900	----	----	----	----	0.0000N		0.0027 + 0.0006	.0471	----	----	----	----	10	UNCH			
16000	----	----	0.0000B/----	----	0.0000N		0.0023 + 0.0005	.0408	----	----	----	----	1172	UNCH			
16200	----	----	----	----	0.0000N		0.0017 + 0.0003	.0309	----	----	----	----	9	UNCH			
16300	----	----	----	----	0.0000N		0.0015 + 0.0003	.0274	----	----	----	----	37	UNCH			
16400	----	----	----	----	0.0000N		0.0012 + 0.0002	.0225	----	----	----	----	8	UNCH			
16500	----	----	----	----	0.0000N		0.0011 + 0.0002	.0206	----	----	----	----	118	UNCH			
16600	----	----	----	----	0.0000N		0.0009 + 0.0002	.0172	----	----	----	----	21	UNCH			
16700	----	----	----	----	0.0000N		0.0008 + 0.0002	.0153	----	----	----	----	8	UNCH			
16800	----	----	----	----	0.0000N		0.0006 + 0.0001	.0118	----	----	----	----	4	UNCH			
16900	----	----	----	----	0.0000N		0.0005 UNCH	.0100	----	----	----	----	24	UNCH			
17000	----	----	0.0000B/----	----	0.0000N		0.0005 + 0.0001	.0098	----	----	----	----	851	UNCH			
17100	----	----	----	----	0.0000N		0.0004 + 0.0001	.0080	----	----	----	----	34	UNCH			
17200	----	----	----	----	0.0000N		0.0003 UNCH	.0061	----	----	----	----	10	UNCH			
17300	----	----	----	----	0.0000N		0.0003 + 0.0001	.0060	----	----	----	----	32	UNCH			
17400	----	----	----	----	0.0000N		0.0002 UNCH	.0042	----	----	----	----	20	UNCH			
17500	----	----	----	----	0.0000N		0.0002 UNCH	.0041	----	----	----	----	640	UNCH			
17600	----	----	----	----	0.0000N		0.0002 + 0.0001	.0040	----	----	----	----	6	UNCH			
17700	----	----	----	----	0.0000N		0.0001 UNCH	.0022	----	----	----	----	12	UNCH			
17800	----	----	----	----	0.0000N		0.0001 UNCH	.0018	----	----	----	----	20	UNCH			
17900	----	----	----	----	0.0000N		0.0001 UNCH	.0015	----	----	----	----	2	UNCH			
18000	----	----	----	----	0.0000N		0.0001 UNCH	.0012	----	----	----	----	918	UNCH			
18100	----	----	----	----	0.0000N		0.0001 UNCH	.0010	----	----	----	----	20	UNCH			
18500	----	----	----	----	0.0000N		0.0001 UNCH	.0004	----	----	----	----	102	UNCH			
19000	----	----	----	----	0.0000N		0.0001 UNCH	.0001	----	----	----	----	105	UNCH			
19500	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	1	UNCH			
20000	----	----	----	----	0.0000N		0.0001 UNCH	.0000	----	----	----	----	1342	UNCH			
TOTAL											86	400		9816	+	341	
OCT16																	
10100	----	----	----	----	0.2200N		0.2522 + 0.0324	.9177	----	----	----	----	2	UNCH			
10700	----	----	----	----	0.1700N		0.2006 + 0.0285	.8533	----	----	----	----	150	UNCH			
10900	----	----	----	----	0.1600N		0.1845 + 0.0270	.8269	----	----	----	----	2	UNCH			
11000	----	----	----	----	0.1500N		0.1767 + 0.0263	.8121	----	----	----	----	100	UNCH			
11100	----	----	----	----	0.1400N		0.1690 + 0.0255	.7972	----	----	----	----	25	UNCH			
12100	----	----	0.1000B/0.0800	----	0.0800N		0.1020 + 0.0173	.6190	----	----	----	----	14	UNCH			
12400	----	----	#0.0900B/*0.0	----	0.0700N		0.0856 + 0.0147	.5588	----	----	----	----	50	UNCH			
12500	----	----	#0.0800B/0.0600	----	0.0700N		0.0806 + 0.0139	.5384	----	----	----	----	50	UNCH			
13000	----	----	#0.0600B/0.0500	----	0.0500N		0.0585 + 0.0103	.4376	----	----	----	----	1	UNCH			
13500	----	----	0.0400B/0.0300	----	0.0300N		0.0412 + 0.0073	.3425	----	----	----	----	2	UNCH			
13600	----	----	0.0400B/0.0300	----	0.0300N		0.0383 + 0.0068	.3247	----	----	----	----	1	UNCH			
14000	0.0200	----	#0.0300B/*0.0	----	0.0200N		0.0281 + 0.0049	.2580	----	1	----	----	301	+	1		
14100	----	----	0.0300B/----	----	0.0200N		0.0259 + 0.0045	.2425	----	----	----	----	75	UNCH			
14200	----	----	#0.0300B/----	----	0.0200N		0.0238 + 0.0039	.2274	----	----	----	----	1	UNCH			
14400	----	----	#0.0200B/----	----	0.0200N		0.0202 + 0.0031	.1999	----	----	----	----	1	UNCH			
14700	----	----	----	----	0.0100N		0.0157 + 0.0022	.1633	----	----	----	----	3	UNCH			
15000	----	----	----	----	0.0100N		0.0122 + 0.0015	.1325	----	----	----	----	1	UNCH			
15500	----	----	----	----	0.0100N		0.0080 + 0.0009	.0925	----	----	----	----	304	UNCH			
16000	----	----	----	----	0.0000N		0.0051 + 0.0005	.0627	----	----	----	----	5	UNCH			
16500	----	----	----	----	0.0000N		0.0032 + 0.0002	.0415	----	----	----	----	102	UNCH			
16700	----	----	----	----	0.0000N		0.0027 + 0.0001	.0356	----	----	----	----	2	UNCH			
17000	----	----	----	----	0.0000N		0.0020 UNCH	.0272	----	----	----	----	100	UNCH			
18500	----	----	----	----	0.0000N		0.0005 UNCH	.0075	----	----	----	----	1	UNCH			
20000	----	----	----	----	0.0000N		0.0001 UNCH	.0016	----	----	----	----	1296	+	1		
TOTAL											1						
NOV16																	
10700	----	----	----	----	0.1700N		0.2005 + 0.0269	.7934	----	----	----	----	2	UNCH			
11800	----	----	----	----	0.1100N		0.1275 + 0.0202	.6331	----	----	----	----	16	UNCH			
12000	0.1000	----	#0.1100/*0.1000	----	----		0.1162 NEW	.6008	----	----	4	----	2	+	2		
12100	----	----	#0.1100B/----	----	0.0900N		0.1109 + 0.0183	.5845	----	----	----	----	1	UNCH			
12300	----	----	0.1000B/----	----	0.0800N		0.1006 + 0.0170	.5516	----	----	----	----	62	UNCH			
12400	----	----	#0.1000B/----	----	0.0800N		0.0957 + 0.0164	.5350									

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY

R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY’S SETTLEMENT PRICE.

	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OB CALL NYMEX RBOB (PHY) OPTIONS													
DEC16													
16000	----	----	----	----	0.0200N	0.0205 + 0.0037	.1515	----	----	----	----	200	UNCH
16500	----	----	----	----	0.0100N	0.0159 + 0.0028	.1226	----	----	----	----	2600	UNCH
18000	----	----	----	----	0.0100N	0.0074 + 0.0013	.0635	----	----	----	----	105	UNCH
20000	----	----	----	----	0.0000N	0.0026 + 0.0005	.0250	----	----	----	----	210	UNCH
TOTAL										2		6964	
JAN17													
13600	----	----	----	----	0.0700N	0.0798 + 0.0106	.4023	----	----	----	----	2	UNCH
14000	----	----	----	----	0.0600N	0.0680 + 0.0092	.3589	----	----	----	----	6	UNCH
14100	----	----	----	----	0.0600N	0.0653 + 0.0088	.3485	----	----	----	----	1	UNCH
14200	----	----	----	----	0.0500N	0.0627 + 0.0084	.3383	----	----	----	----	1	UNCH
14700	----	----	----	----	0.0400N	0.0513 + 0.0070	.2907	----	----	----	----	2	UNCH
15000	----	----	----	----	0.0400N	0.0453 + 0.0062	.2642	----	----	1	----	4	UNCH
15200	----	----	----	----	0.0400N	0.0417 + 0.0057	.2477	----	----	1	----	5	UNCH
19000	----	----	----	----	0.0100N	0.0083 + 0.0011	.0640	----	----	2	----	3	UNCH
TOTAL										2		24	
FEB17													
12100	----	----	----	----	0.1400N	0.1583 + 0.0162	.6006	----	----	----	----	1	UNCH
12600	----	----	----	----	0.1200N	0.1353 + 0.0143	.5441	----	----	----	----	3	UNCH
12700	----	----	----	----	0.1200N	0.1310 + 0.0139	.5329	----	----	----	----	2	UNCH
TOTAL												6	
APR17													
12200	----	----	----	----	0.2800N	0.3022 + 0.0209	.7909	----	----	----	----	100	UNCH
12700	----	----	----	----	0.2500N	0.2685 + 0.0189	.7463	----	----	----	----	100	UNCH
TOTAL												200	
MAY17													
19500	----	----	----	----	0.0400N	0.0425 + 0.0015	.2032	----	----	----	----	1	UNCH
TOTAL												1	
JUN17													
14500	----	----	----	----	0.1800N	0.1870 + 0.0113	.5812	----	----	----	----	15	UNCH
TOTAL												15	
DEC17													
12500	----	----	----	----	0.1900N	0.2016 + 0.0150	.5952	----	----	----	----	150	UNCH
TOTAL												150	
OB PUT NYMEX RBOB (PHY) OPTIONS													
SEP16													
9000	----	----	----	----	0.0000N	0.0001 UNCH	.0014	----	----	----	----	2	UNCH
10000	----	----	0.0000B/----	----	0.0000N	0.0003 - 0.0005	.0047	----	----	----	----	1525	UNCH
10400	----	----	----	----	0.0000N	0.0006 - 0.0011	.0095	----	----	----	----	1	UNCH
10500	0.0000	----	0.0000/*0.0000	----	0.0000N	0.0008 - 0.0012	.0123	----	----	1	----	1	UNCH
10700	----	----	----	----	0.0000N	0.0011 - 0.0017	.0168	----	----	----	----	15	UNCH
11000	----	----	0.0100B/----	----	0.0000N	0.0019 - 0.0026	.0282	----	----	----	----	432	UNCH
11100	----	----	----	----	0.0100N	0.0023 - 0.0029	.0336	----	----	----	----	1	UNCH
11300	0.0000	----	0.0000/*0.0000	----	0.0100N	0.0032 - 0.0039	.0457	----	----	1	----	5 +	1
11400	----	----	----/*0.0100A	----	0.0100N	0.0037 - 0.0045	.0525	----	----	----	----	1	UNCH
11500	0.0100	----	0.0100/*0.0100	----	0.0100N	0.0044 - 0.0050	.0613	----	----	31	100	174 +	106
11600	----	----	----/*0.0100A	----	0.0100N	0.0051 - 0.0057	.0702	----	----	----	----	7	UNCH
11700	----	----	----/*0.0100A	----	0.0100N	0.0060 - 0.0063	.0811	----	----	----	----	2	UNCH
11800	----	----	---/0.0100A	----	0.0100N	0.0069 - 0.0071	.0921	----	----	----	----	6	UNCH
11900	----	----	----/*0.0100A	----	0.0200N	0.0080 - 0.0079	.1049	----	----	----	----	47	UNCH
12000	0.0100	----	0.0200B/0.0100	----	0.0200N	0.0093 - 0.0086	.1195	----	----	3	100	305 +	101
12100	----	----	----/*0.0100A	----	0.0200N	0.0106 - 0.0096	.1342	----	----	25	----	55 +	25
12200	----	----	----/*0.0200A	----	0.0200N	0.0122 - 0.0105	.1513	----	----	----	----	2	UNCH
12300	----	----	---/0.0200A	----	0.0300N	0.0139 - 0.0115	.1692	----	----	----	----	3	UNCH
12400	----	----	0.0300B/*0.0200	----	0.0300N	0.0158 - 0.0125	.1886	----	----	----	----	3	UNCH
12500	0.0200	----	0.0200/*0.0200	----	0.0300N	0.0179 - 0.0136	.2094	----	----	56	300	547 +	49
12600	----	----	0.0400B/*0.0200	----	0.0300N	0.0203 - 0.0146	.2319	----	----	----	----	4	UNCH
12700	----	----	0.0400B/*0.0300	----	0.0400N	0.0230 - 0.0156	.2560	----	----	----	----	50	UNCH
12800	0.0300	----	0.0400B/0.0300	----	0.0400N	0.0259 - 0.0166	.2810	----	----	2	----	6 +	1
13000	0.0400	----	0.0500B/0.0400	----	0.0500N	0.0324 - 0.0188	.3342	----	----	416	----	775 +	279
13100	----	----	0.0600B/*0.0400	----	0.0600N	0.0361 - 0.0199	.3623	----	----	----	----	91	UNCH
13200	----	----	0.0600B/*0.0400	----	0.0600N	0.0401 - 0.0211	.3912	----	----	----	----	7	UNCH
13300	0.0700	----	0.0700B/0.0500	----	0.0700N	0.0444 - 0.0223	.4207	----	----	7	----	109 +	7
13400	----	----	0.0800B/*0.0500	----	0.0700N	0.0489 - 0.0236	.4506	----	----	1	----	82 +	1
13500	----	----	0.0800B/0.0600	----	0.0800N	0.0538 - 0.0248	.4808	----	----	----	100	200 +	74
13600	0.0600	----	0.0900B/0.0600	----	0.0800N	0.0590 - 0.0259	.5110	----	----	20	----	58 -	8
13700	----	----	---/0.0700A	----	0.0900N	0.0646 - 0.0269	.5410	----	----	----	----	5	UNCH
13800	----	----	---/0.0700A	----	0.1000N	0.0705 - 0.0278	.5705	----	----	----	----	15	UNCH
13900	----	----	---/0.1000A	----	0.1100N	0.0766 - 0.0287	.5997	----	----	----	----	51	UNCH
14000	----	----	----	----	0.1100N	0.0830 - 0.0296	.6282	----	----	----	----	28	UNCH
14100	----	----	----	----	0.1200N	0.0897 - 0.0304	.6558	----	----	----	----	16	UNCH
14200	----	----	----	----	0.1300N	0.0966 - 0.0312	.6822	----	----	----	----	57	UNCH
14400	----	----	----	----	0.1400N	0.1113 - 0.0325	.7325	----	----	2	----	25	UNCH
14500	----	----	----	----	0.1500N	0.1189 - 0.0332	.7561	----	----	----	----	38	UNCH
14800	----	----	----	----	0.1800N	0.1431 - 0.0347	.8184	----	----	----	----	51	UNCH
14900	----	----	----	----	0.1900N	0.1515 - 0.0352	.8368	----	----	----	----	2	UNCH
15000	----	----	----	----	0.2000N	0.1601 - 0.0355	.8536	----	----	----	----	109	UNCH
15200	----	----	----	----	0.2100N	0.1776 - 0.0363	.8836	----	----	----	----	1	UNCH
15800	----	----	----	----	0.2700N	0.2332 - 0.0376	.9453	----	----	----	----	50	UNCH
16000	----	----	----	----	0.2900N	0.2524 - 0.0378	.9591	----	----	2	100	107 -	1
16200	----	----	----	----	0.3100N	0.2718 - 0.0379	.9690	----	----	----	----	9	UNCH
TOTAL										567	700	5080 +	635
OCT16													
8000	----	----	----	----	0.0000N	0.0003 - 0.0005	.0038	----	----	----	----	9	UNCH
8500	----	----	----	----	0.0000N	0.0008 - 0.0011	.0096	----	----	----	----	6	UNCH
9000	----	----	----	----	0.0000N	0.0019 - 0.0022	.0213	----	----	----	----	8	UNCH
9100	----	----	----	----	0.0000N	0.0022 - 0.0025	.0244	----	----	----	----	14	UNCH
9500	----	----	----	----	0.0100N	0.0040 - 0.0038	.0418	----	----	----	----	17	UNCH
9600	----	----	----	----	0.0100N	0.0046 - 0.0042	.0473	----	----	----	----	1	UNCH
9900	----	----	----/0.0100A	----	0.0100N	0.0068 - 0.0057	.0668	----	----	----	----	65	UNCH
10000	0.0100	----	#0.0100/*0.0100	----	0.0100N	0.0077 - 0.0062	.0745	----	----	1	----	110 +	1
10500	0.0200	----	0.0200/0.0200	----	0.0200N	0.0138 - 0.0093	.1226	----	----	2	----	5 +	2
10700	----	----	---/0.0200A	----	0.0300N	0.0171 - 0.0107	.1466	----	----	----	----	151	UNCH
11000	----	----	---/0.0300A	----	0.0400N	0.0232 - 0.0129	.1878	----	----	----	----	54	UNCH
11100	----	----	---/0.0300A	----	0.0400N	0.0255 - 0.0137	.2027	----	----	1	----	3	UNCH
11500	----	----	---/0.0400A	----	0.0500N	0.0364 - 0.0170	.2682	----	----	----	----	1	UNCH
11700	----	----	---/0.0500A	----	0.0600N	0.0430 - 0.0186	.3042	----	----	----	----	3	UNCH
12200	----	----	0.0900B/0.0700	----	0.0900N	0.0627 - 0.0228	.4008	----	----	----	----	2	UNCH
12400	0.0800	----	0.1000B/*0.0800	----	0.1000N	0.0720 - 0.0245	.4411	----	----	1	----	55	UNCH
12700	----	----	---/0.0900A	----	0.1100N	0.0876 - 0.0267	.5021	----	----	----	----	1	UNCH
13000	----	----	----	----	0.1300N	0.1049 - 0.0289	.5624	----	----	----	----	1	UNCH
13300	----	----	----	----	0.1500N	0.1240 - 0.0307	.6204	----	----	----	----	1	UNCH
14100	----	----	----	----	0.2200N	0.1822 - 0.0347	.7574	----	----	----	----	55	UNCH
14200	----												

BULLETIN #148@				ENERGY OPTIONS				wed, Aug 03, 2016				PG63			
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.															
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.															
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
RA CALL RBOB APO (AVERAGE PRICE) OPTIONS													2		
TOTAL															
OCT16															
16000	----	----	----	----	0.0100N	0.0074 + 0.0016	.0799	----	----	----	----	200	UNCH		
16500	----	----	----	----	0.0000N	0.0050 + 0.0010	.0569	----	----	----	----	675	UNCH		
17000	----	----	----	----	0.0000N	0.0034 + 0.0006	.0404	----	----	----	----	1	UNCH		
18400	----	----	----	----	0.0000N	0.0012 + 0.0002	.0156	----	----	----	----	1	UNCH		
TOTAL													877		
NOV16															
16000	----	----	----	----	0.0100N	0.0164 + 0.0038	.1324	----	----	----	----	200	UNCH		
16500	----	----	----	----	0.0100N	0.0124 + 0.0029	.1047	----	----	----	----	675	UNCH		
17000	----	----	----	----	0.0100N	0.0094 + 0.0023	.0825	----	----	----	----	1	UNCH		
18400	----	----	----	----	0.0000N	0.0042 + 0.0011	.0407	----	----	----	----	1	UNCH		
TOTAL													877		
DEC16															
16000	----	----	----	----	0.0200N	0.0251 + 0.0038	.1720	----	----	----	----	200	UNCH		
16500	----	----	----	----	0.0200N	0.0199 + 0.0030	.1420	----	----	----	----	675	UNCH		
17000	----	----	----	----	0.0100N	0.0158 + 0.0023	.1170	----	----	----	----	1	UNCH		
TOTAL													876		
JAN17															
17000	----	----	----	----	0.0200N	0.0251 + 0.0028	.1577	----	----	----	----	1	UNCH		
TOTAL													1		
FEB17															
17000	----	----	----	----	0.0300N	0.0358 + 0.0043	.1974	----	----	----	----	1	UNCH		
TOTAL													1		
MAR17															
17000	----	----	----	----	0.0700N	0.0764 + 0.0055	.3372	----	----	----	----	1	UNCH		
TOTAL													1		
APR17															
17000	----	----	----	----	0.0800N	0.0863 + 0.0055	.3568	----	----	----	----	1	UNCH		
TOTAL													1		
MAY17															
17000	----	----	----	----	0.0900N	0.0938 + 0.0061	.3674	----	----	----	----	1	UNCH		
TOTAL													1		
JUN17															
17000	----	----	----	----	0.0900N	0.1006 + 0.0081	.3743	----	----	----	----	1	UNCH		
TOTAL													1		
RA PUT RBOB APO (AVERAGE PRICE) OPTIONS															
AUG16															
14200	----	----	----	----	0.1100N	0.0827 - 0.0320	.8048	----	----	----	----	1	UNCH		
TOTAL													1		
SEP16															
14200	----	----	----	----	0.2200N	0.1816 - 0.0360	.8191	----	----	----	----	1	UNCH		
TOTAL													1		
OCT16															
13500	----	----	----	----	0.1900N	0.1574 - 0.0281	.6588	----	----	----	----	200	UNCH		
14200	----	----	----	----	0.2400N	0.2098 - 0.0317	.7631	----	----	----	----	1	UNCH		
TOTAL													201		
NOV16															
13500	----	----	----	----	0.2100N	0.1832 - 0.0237	.6277	----	----	----	----	200	UNCH		
14200	----	----	----	----	0.2600N	0.2344 - 0.0270	.7143	----	----	----	----	1	UNCH		
TOTAL													201		
DEC16															
13500	----	----	----	----	0.2200N	0.1912 - 0.0250	.5977	----	----	----	----	200	UNCH		
14200	----	----	----	----	0.2700N	0.2414 - 0.0275	.6768	----	----	----	----	1	UNCH		
TOTAL													201		
JAN17															
14200	----	----	----	----	0.2700N	0.2436 - 0.0265	.6341	----	----	----	----	1	UNCH		
TOTAL													1		
FEB17															
14200	----	----	----	----	0.2600N	0.2380 - 0.0241	.5909	----	----	----	----	1	UNCH		
TOTAL													1		
MAR17															
14200	----	----	----	----	0.1500N	0.1305 - 0.0201	.3989	----	----	----	----	1	UNCH		
TOTAL													1		
APR17															
14200	----	----	----	----	0.1500N	0.1339 - 0.0192	.3899	----	----	----	----	1	UNCH		
TOTAL													1		
MAY17															
14200	----	----	----	----	0.1600N	0.1433 - 0.0180	.3919	----	----	----	----	1	UNCH		
TOTAL													1		
JUN17															
14200	----	----	----	----	0.1700N	0.1568 - 0.0154	.3986	----	----	----	----	1	UNCH		
TOTAL													1		
Q6 CALL ROTTERDAM 3.5%FUEL OIL CLN APO															
JAN17															
20000	----	----	----	----	----	31.038 + 3.502	.5930	----	----	----	----	10	UNCH		
20300	----	----	----	----	----	29.557 + 3.409	.5765	----	----	----	----	5	UNCH		
24000	----	----	----	----	----	14.935 + 2.251	.3750	----	----	----	----	20	UNCH		
31000	----	----	----	----	----	2.375 + 0.586	.0953	----	----	----	----	5	UNCH		
TOTAL													40		
FEB17															
20000	----	----	----	----	----	34.813 + 3.696	.6076	----	----	----	----	10	UNCH		
20300	----	----	----	----	----	33.309 + 3.609	.5926	----	----	----	----	5	UNCH		
24000	----	----	----	----	----	18.084 + 2.521	.4067	----	----	----	----	20	UNCH		
31000	----	----	----	----	----	3.607 + 0.806	.1263	----	----	----	----	5	UNCH		
TOTAL													40		
MAR17															
20000	----	----	----	----	----	38.488 + 3.805	.6201	----	----	----	----	10	UNCH		
20300	----	----	----	----	----	36.969 + 3.726	.6063	----	----	----	----	5	UNCH		
24000	----	----	----	----	----	21.262 + 2.721	.4339	----	----	----	----	20	UNCH		
31000	----	----	----	----	----	5.064 + 1.022	.1572	----	----	----	----	5	UNCH		
TOTAL													40		
APR17															
20000	----	----	----	----	----	42.063 + 3.900	.6313	----	----	----	----	10	UNCH		
20300	----	----	----	----	----	40.530 + 3.828	.6185	----	----	----	----	5	UNCH		
24000	----	----	----	----	----	24.414 + 2.896	.4577	----	----	----	----	20	UNCH		
31000	----	----	----	----	----	6.677 + 1.230	.1865	----	----	----	----	5	UNCH		
TOTAL													40		
MAY17															
20000	----	----	----	----	----	45.487 + 3.990	.6415	----	----	----	----	10	UNCH		
20300	----	----	----	----	----	43.943 + 3.923	.6296	----	----	----	----	5	UNCH		
24000	----	----	----	----	----	27.484 + 3.052	.4784	----	----	----	----	20	UNCH		
31000	----	----	----	----	----	8.396 + 1.426	.2138	----	----	----	----	5	UNCH		

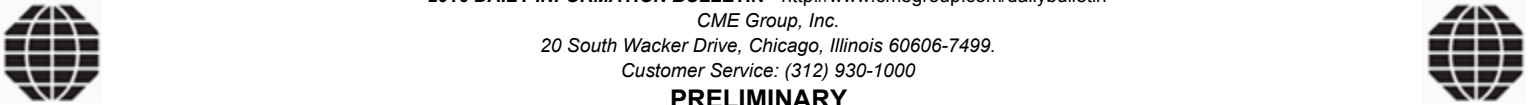
PG63 BULLETIN #148@														ENERGY OPTIONS				Wed, Aug 03, 2016				PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																						
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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME				OPEN INTEREST					
Q6 CALL ROTTERDAM 3.5%FUEL OIL CLN APO																						
TOTAL																	40					
JUN17																						
20000	----			----	----	----		48.855 + 3.986	.6506	----	----	----	----				10	UNCH				
20300	----			----	----	----		47.303 + 3.926	.6393	----	----	----	----				5	UNCH				
24000	----			----	----	----		30.565 + 3.130	.4969	----	----	----	----				20	UNCH				
31000	----			----	----	----		10.260 + 1.589	.2400	----	----	----	----				5	UNCH				
TOTAL																	40					
JUL17																						
20000	----			----	----	----		49.710 + 3.633	.6569	----	----	----	----				10	UNCH				
20300	----			----	----	----		48.353 + 3.569	.6460	----	----	----	----				5	UNCH				
31000	----			----	----	----		17.787 + 1.726	.3205	----	----	----	----				5	UNCH				
TOTAL																	20					
AUG17																						
20000	----			----	----	----		52.561 + 3.678	.6642	----	----	----	----				10	UNCH				
20300	----			----	----	----		51.207 + 3.618	.6538	----	----	----	----				5	UNCH				
31000	----			----	----	----		20.068 + 1.843	.3408	----	----	----	----				5	UNCH				
TOTAL																	20					
SEP17																						
20000	----			----	----	----		55.312 + 3.720	.6710	----	----	----	----				10	UNCH				
20300	----			----	----	----		53.960 + 3.663	.6610	----	----	----	----				5	UNCH				
31000	----			----	----	----		22.315 + 1.949	.3592	----	----	----	----				5	UNCH				
TOTAL																	20					
OCT17																						
20000	----			----	----	----		56.235 + 3.659	.6755	----	----	----	----				10	UNCH				
20300	----			----	----	----		54.868 + 3.604	.6655	----	----	----	----				5	UNCH				
31000	----			----	----	----		22.790 + 1.930	.3634	----	----	----	----				5	UNCH				
TOTAL																	20					
NOV17																						
20000	----			----	----	----		58.575 + 3.697	.6805	----	----	----	----				10	UNCH				
20300	----			----	----	----		57.213 + 3.643	.6710	----	----	----	----				5	UNCH				
31000	----			----	----	----		24.805 + 2.017	.3784	----	----	----	----				5	UNCH				
TOTAL																	20					
DEC17																						
20000	----			----	----	----		60.866 + 3.717	.6854	----	----	----	----				10	UNCH				
20300	----			----	----	----		59.509 + 3.665	.6762	----	----	----	----				5	UNCH				
31000	----			----	----	----		26.815 + 2.094	.3926	----	----	----	----				5	UNCH				
TOTAL																	20					
Q6 PUT ROTTERDAM 3.5%FUEL OIL CLN APO																						
OCT16																						
14000	----			----	----	----		3.178 - 0.480	.0962	----	----	----	----				10	UNCH				
TOTAL																	10					
NOV16																						
14000	----			----	----	----		5.244 - 0.549	.1226	----	----	----	----				10	UNCH				
TOTAL																	10					
DEC16																						
14000	----			----	----	----		7.345 - 0.538	.1408	----	----	----	----				10	UNCH				
TOTAL																	10					
PJ CALL SAN JUAN PIPE OPTION																						
AUG16																						
2430	----			----	----	----		0.1100 UNCH	1.0000	----	----	----	----				0	UNCH				
TOTAL																	0					
SEP16																						
2430	----			----	----	----		0.2537 + 0.0731	.8051	----	----	----	----				20	UNCH				
2850	----			----	----	----		0.0417 + 0.0197	.2569	----	----	----	----				20	UNCH				
3050	----			----	----	----		0.0121 + 0.0065	.0932	----	----	----	----				20	UNCH				
TOTAL																	60					
OCT16																						
2430	----			----	----	----		0.3051 + 0.0609	.7436	----	----	----	----				20	UNCH				
2850	----			----	----	----		0.0890 + 0.0267	.3528	----	----	----	----				20	UNCH				
3050	----			----	----	----		0.0419 + 0.0144	.1996	----	----	----	----				20	UNCH				
TOTAL																	60					
NOV16																						
2430	----			----	----	----		0.5687 + 0.0737	.8579	----	----	----	----				20	UNCH				
2850	----			----	----	----		0.2750 + 0.0509	.6095	----	----	----	----				20	UNCH				
3050	----			----	----	----		0.1792 + 0.0372	.4672	----	----	----	----				20	UNCH				
TOTAL																	60					
DEC16																						
2430	----			----	----	----		0.9299 + 0.0710	.9384	----	----	----	----				20	UNCH				
2850	----			----	----	----		0.5788 + 0.0598	.7993	----	----	----	----				20	UNCH				
3050	----			----	----	----		0.4415 + 0.0513	.7012	----	----	----	----				20	UNCH				
3350	----			----	----	----		0.2789 + 0.0370	.5357	----	----	----	----				124	UNCH				
3400	----			----	----	----		0.2575 + 0.0349	.5081	----	----	----	----				124	UNCH				
3500	----			----	----	----		0.2188 + 0.0310	.4545	----	----	----	----				248	UNCH				
3600	----			----	----	----		0.1850 + 0.0269	.4035	----	----	----	----				248	UNCH				
3750	----			----	----	----		0.1433 + 0.0218	.3337	----	----	----	----				496	UNCH				
3900	----			----	----	----		0.1103 + 0.0173	.2725	----	----	----	----				124	UNCH				
TOTAL																	1424					
JAN17																						
3100	----			----	----	----		0.4863 + 0.0514	.6818	----	----	----	----				20	UNCH				
3150	----			----	----	----		0.4583 NEW	----	----	----	----	----				12	+				
3350	----			----	----	----		0.3585 + 0.0419	.5658	----	----	----	----				124	UNCH				
3400	----			----	----	----		0.3365 + 0.0392	.5428	----	----	----	----				124	UNCH				
3500	----			----	----	----		0.2964 + 0.0346	.4981	----	----	----	----				248	UNCH				
3600	----			----	----	----		0.2606 + 0.0302	.4551	----	----	----	----				248	UNCH				
3750	----			----	----	----		0.2150 + 0.0248	.3951	----	----	----	----				496	UNCH				
3900	----			----	----	----		0.1775 + 0.0204	.3411	----	----	----	----				124	UNCH				
TOTAL																	12	1396 +				
FEB17																						
3100	----			----	----	----		0.5262 + 0.0432	.6685	----	----	----	----				20	UNCH				
3150	----			----	----	----		0.4997 NEW														

PG63 BULLETIN #148@				ENERGY OPTIONS				Wed, Aug 03, 2016				PG63			
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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST	
M2 CALL															
SINGAPORE GASOIL CALENDAR APO														25	
TOTAL															
APR17															
8000	----	----	----	----	----	0.05	+	0.01	.0149	----	----	----	----	25	UNCH
TOTAL														25	
MAY17															
8000	----	----	----	----	----	0.08	+	0.01	.0224	----	----	----	----	25	UNCH
TOTAL														25	
JUN17															
8000	----	----	----	----	----	0.13	+	0.02	.0324	----	----	----	----	25	UNCH
TOTAL														25	
JUL17															
8000	----	----	----	----	----	0.19	+	0.02	.0422	----	----	----	----	25	UNCH
TOTAL														25	
AUG17															
8000	----	----	----	----	----	0.26	+	0.03	.0540	----	----	----	----	25	UNCH
TOTAL														25	
SEP17															
8000	----	----	----	----	----	0.34	+	0.04	.0658	----	----	----	----	25	UNCH
TOTAL														25	
OCT17															
8000	----	----	----	----	----	0.42	+	0.05	.0762	----	----	----	----	25	UNCH
TOTAL														25	
NOV17															
8000	----	----	----	----	----	0.50	+	0.04	.0857	----	----	----	----	25	UNCH
TOTAL														25	
DEC17															
8000	----	----	----	----	----	0.60	+	0.05	.0976	----	----	----	----	25	UNCH
TOTAL														25	
N2 CALL															
SINGAPORE JET FUEL CALENDR APO															
AUG16															
7000	----	----	----	----	----	0.00			UNCH	.0005	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00			UNCH	----	----	----	----	50	UNCH
TOTAL														100	
SEP16															
7000	----	----	----	----	----	0.00			UNCH	.0006	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00			UNCH	----	----	----	----	50	UNCH
TOTAL														100	
OCT16															
7000	----	----	----	----	----	0.00			UNCH	.0006	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00			UNCH	----	----	----	----	50	UNCH
TOTAL														100	
NOV16															
7000	----	----	----	----	----	0.00			UNCH	.0007	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00			UNCH	----	----	----	----	50	UNCH
TOTAL														100	
DEC16															
7000	----	----	----	----	----	0.00	+	0.00	.0013	----	----	----	----	50	UNCH
8500	----	----	----	----	----	0.00			UNCH	.0004	----	----	----	50	UNCH
TOTAL														100	
JAN17															
6900	----	----	----	----	----	0.03	+	0.01	.0135	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00			UNCH	.0005	----	----	----	25	UNCH
TOTAL														50	
FEB17															
6900	----	----	----	----	----	0.07	+	0.02	.0259	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00			UNCH	.0005	----	----	----	25	UNCH
TOTAL														50	
MAR17															
6900	----	----	----	----	----	0.13	+	0.03	.0430	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.00	+	0.00	.0010	----	----	----	----	25	UNCH
TOTAL														50	
APR17															
6900	----	----	----	----	----	0.21	+	0.04	.0609	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.01	+	0.00	.0023	----	----	----	----	25	UNCH
TOTAL														50	
MAY17															
6900	----	----	----	----	----	0.32	+	0.06	.0816	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.01	+	0.00	.0045	----	----	----	----	25	UNCH
TOTAL														50	
JUN17															
6900	----	----	----	----	----	0.46	+	0.07	.1061	----	----	----	----	25	UNCH
8000	----	----	----	----	----	0.02	+	0.01	.0087	----	----	----	----	25	UNCH
TOTAL														50	
ZN CALL															
SOCAL PIPE OPTION															
NOV16															
2900	----	----	----	----	----	0.3463	+	0.0603	.6730	----	----	----	----	1200	UNCH
TOTAL														1200	
DEC16															
2900	----	----	----	----	----	0.7328	+	0.0663	.8551	----	----	----	----	1200	UNCH
TOTAL														1200	
JAN17															
2900	----	----	----	----	----	0.8135	+	0.0690	.8437	----	----	----	----	1200	UNCH
TOTAL														1200	
FEB17															
2900	----	----	----	----	----	0.7910	+	0.0583	.8060	----	----	----	----	1200	UNCH
TOTAL														1200	
MAR17															
2900	----	----	----	----	----	0.5772	+	0.0409	.6903	----	----	----	----	1200	UNCH
TOTAL														1200	
U02 PUT															
U02 SHORT TERM NG OPTIONS															
AUG16															
275	----	----	----	----	----	0.0170			UNCH	----	----	----	----	0	UNCH
TOTAL														0	
U03 CALL															
U03 SHORT TERM NG OPTIONS															

PG63 BULLETIN #148@							ENERGY OPTIONS				Wed, Aug 03, 2016				PG63								
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																							
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																							
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA		EXER CISES		OPEN OUTCRY VOLUME		GLOBEX® VOLUME		PNT VOLUME		OPEN INTEREST	
U03 CALL		U03 SHORT TERM NG OPTIONS																					
AUG16																							
277		----	----	----	----	----	0.0640	+	0.0538	1.0000	120	----	----	----	0 -	120							
TOTAL																							
U03 PUT		U03 SHORT TERM NG OPTIONS																					
AUG16																							
270		----	----	----	----	----	0.0000	-	0.0125	----	----	----	----	----	0 -	100							
TOTAL																							
U04 CALL		U04 SHORT TERM NG OPTIONS																					
AUG16																							
280		----	----	----	----	----	0.0601	+	0.0409	.7251	----	----	----	----	300	UNCH							
290		----	----	----	----	----	0.0151		NEW	.1861	----	----	----	1050	950 +	950							
300		----	----	----	----	----	0.0020		NEW	.0100	----	----	----	100	100 +	100							
TOTAL																							
U04 PUT		U04 SHORT TERM NG OPTIONS																					
AUG16																							
280		----	----	----	----	----	0.0212		NEW	.2748	----	----	----	50	50 +	50							
282		----	----	----	----	----	0.0310		NEW	.4122	----	----	----	100	100 +	100							
TOTAL																							
7A CALL		WTI CRUDE OIL 1 M CSO FIN																					
SEP16																							
- 75		----	----	----	----	----	0.11	+	0.02	.5000	----	----	----	----	2250	UNCH							
- 65		----	----	----	----	----	0.06	+	0.01	.3438	----	----	----	----	200	UNCH							
- 60		----	----	----	----	----	0.05	+	0.01	.2856	----	----	----	----	250	UNCH							
- 55		----	----	----	----	----	0.03	+	0.01	.2046	----	----	----	----	100	UNCH							
- 50		----	----	----	----	----	0.02		UNCH	.1479	----	----	----	----	6150	UNCH							
- 45		----	----	----	----	----	0.01		UNCH	.0873	----	----	----	----	1000	UNCH							
- 40		----	----	----	----	----	0.01		UNCH	.0566	----	----	----	----	200	UNCH							
- 25		----	----	----	----	----	0.01		UNCH	.0118	----	----	----	----	5600	UNCH							
0		----	----	----	----	----	0.01		UNCH	.0003	----	----	----	----	1510	UNCH							
TOTAL																							
OCT16																							
- 75		----	----	----	----	----	0.18	+	0.02	.4830	----	----	----	----	2250	UNCH							
- 70		----	----	----	----	----	0.15	+	0.02	.4386	----	----	----	----	150	UNCH							
- 55		----	----	----	----	----	0.09	+	0.02	.3100	----	----	----	----	300	UNCH							
- 50		----	----	----	----	----	0.07	+	0.01	.2638	----	----	----	----	4300	UNCH							
- 40		----	----	----	----	----	0.04		UNCH	.1786	----	----	----	----	250	UNCH							
- 25		----	----	----	----	----	0.02		UNCH	.1000	----	----	----	----	4100	UNCH							
0		----	----	----	----	----	0.01		UNCH	.0489	----	----	----	----	1010	UNCH							
TOTAL																							
NOV16																							
- 75		----	----	----	----	----	0.25	+	0.02	.4937	----	----	----	----	2350	UNCH							
- 55		----	----	----	----	----	0.14	+	0.02	.3569	----	----	----	----	200	UNCH							
- 50		----	----	----	----	----	0.12	+	0.02	.3225	----	----	----	----	4200	UNCH							
- 45		----	----	----	----	----	0.10	+	0.01	.2869	----	----	----	----	150	UNCH							
- 40		----	----	----	----	----	0.09	+	0.01	.2610	----	----	----	----	250	UNCH							
- 25		----	----	----	----	----	0.05		UNCH	.1709	----	----	----	----	4100	UNCH							
0		----	----	----	----	----	0.02		UNCH	.0796	----	----	----	----	850	UNCH							
TOTAL																							
DEC16																							
- 75		----	----	----	----	----	0.32	+	0.03	.5526	----	----	----	----	2250	UNCH							
- 50		----	----	----	----	----	0.18	+	0.01	.3995	----	----	----	----	4200	UNCH							
- 40		----	----	----	----	----	0.14	+	0.01	.3375	----	----	----	----	250	UNCH							
- 30		----	----	----	----	----	0.11	+	0.01	.2817	----	----	----	----	200	UNCH							
- 25		----	----	----	----	----	0.10	+	0.01	.2589	----	----	----	----	4100	UNCH							
0		----	----	----	----	----	0.04		UNCH	.1323	----	----	----	----	850	UNCH							
TOTAL																							
JAN17																							
0		----	----	----	----	----	0.07		UNCH	.1952	----	----	----	----	2800	UNCH							
25		----	----	----	----	----	0.04	+	0.01	.1188	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.02		UNCH	.0650	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.01		UNCH	.0346	----	----	----	----	200	UNCH							
TOTAL																							
FEB17																							
0		----	----	----	----	----	0.09		UNCH	.2349	----	----	----	----	2800	UNCH							
25		----	----	----	----	----	0.05	+	0.01	.1432	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.03	+	0.01	.0890	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.02		UNCH	.0589	----	----	----	----	200	UNCH							
TOTAL																							
MAR17																							
0		----	----	----	----	----	0.11	+	0.01	.2715	----	----	----	----	2800	UNCH							
25		----	----	----	----	----	0.06	+	0.01	.1667	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.03		UNCH	.0933	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.02		UNCH	.0613	----	----	----	----	200	UNCH							
TOTAL																							
APR17																							
0		----	----	----	----	----	0.13	+	0.01	.3018	----	----	----	----	2450	UNCH							
25		----	----	----	----	----	0.07		UNCH	.1875	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.04		UNCH	.1150	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.02		UNCH	.0632	----	----	----	----	200	UNCH							
TOTAL																							
MAY17																							
0		----	----	----	----	----	0.14	+	0.01	.3243	----	----	----	----	2450	UNCH							
25		----	----	----	----	----	0.07		UNCH	.1956	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.05		UNCH	.1353	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.03		UNCH	.0849	----	----	----	----	200	UNCH							
TOTAL																							
JUN17																							
0		----	----	----	----	----	0.14		UNCH	.3344	----	----	----	----	2450	UNCH							
25		----	----	----	----	----	0.08		UNCH	.2137	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.05		UNCH	.1383	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.03		UNCH	.0865	----	----	----	----	200	UNCH							
TOTAL																							
JUL17																							
0		----	----	----	----	----	0.14	+	0.01	.3417	----	----	----	----	1400	UNCH							
25		----	----	----	----	----	0.07	+	0.01	.2047	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.04		UNCH	.1238	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.02		UNCH	.0675	----	----	----	----	200	UNCH							
TOTAL																							
AUG17																							
0		----	----	----	----	----	0.14		UNCH	.3380	----	----	----	----	1400	UNCH							
25		----	----	----	----	----	0.08	+	0.01	.2156	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.05	+	0.01	.1393	----	----	----	----	400	UNCH							
75		----	----	----	----	----	0.03	+	0.01	.0871	----	----	----	----	200	UNCH							
TOTAL																							
SEP17																							
0		----	----	----	----	----	0.14		UNCH	.3381	----	----	----	----	1400	UNCH							
25		----	----	----	----	----	0.07		UNCH	.2029	----	----	----	----	200	UNCH							
50		----	----	----	----	----	0.04		UNCH	.1229	----	----	----	----	400	UNCH							

PG63 BULLETIN #148@														ENERGY OPTIONS				Wed, Aug 03, 2016				PG63	
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARER TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																							
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																							
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME		OPEN INTEREST							
7A CALL																							
WTI CRUDE OIL 1 M CSO FIN																							
SEP17																							
75	----		----	----	----	----		0.02 UNCH		.0671	----	----	----	----	200	UNCH							
TOTAL															2200								
OCT17																							
0	----		----	----	----	----		0.14 + 0.01		.3381	----	----	----	----	1400	UNCH							
25	----		----	----	----	----		0.07 UNCH		.2029	----	----	----	----	200	UNCH							
50	----		----	----	----	----		0.04 UNCH		.1229	----	----	----	----	400	UNCH							
75	----		----	----	----	----		0.02 UNCH		.0671	----	----	----	----	200	UNCH							
TOTAL															2200								
NOV17																							
0	----		----	----	----	----		0.14 UNCH		.3345	----	----	----	----	1400	UNCH							
25	----		----	----	----	----		0.07 UNCH		.2011	----	----	----	----	200	UNCH							
50	----		----	----	----	----		0.04 UNCH		.1220	----	----	----	----	400	UNCH							
75	----		----	----	----	----		0.02 UNCH		.0667	----	----	----	----	200	UNCH							
TOTAL															2200								
DEC17																							
0	----		----	----	----	----		0.18 + 0.02		.3829	----	----	----	----	1400	UNCH							
25	----		----	----	----	----		0.09 + 0.01		.2397	----	----	----	----	200	UNCH							
50	----		----	----	----	----		0.05 UNCH		.1458	----	----	----	----	400	UNCH							
75	----		----	----	----	----		0.03 UNCH		.0905	----	----	----	----	200	UNCH							
TOTAL															2200								
7A PUT																							
WTI CRUDE OIL 1 M CSO FIN																							
SEP16																							
- 300	----		----	----	----	----		0.01 UNCH		----	----	----	----	----	1000	UNCH							
- 250	----		----	----	----	----		0.01 UNCH		.0000	----	----	----	----	1750	UNCH							
- 225	----		----	----	----	----		0.01 UNCH		.0003	----	----	----	----	500	UNCH							
- 200	----		----	----	----	----		0.01 UNCH		.0025	----	----	----	----	3800	UNCH							
- 175	----		----	----	----	----		0.01 UNCH		.0126	----	----	----	----	200	UNCH							
- 150	----		----	----	----	----		0.01 - 0.01		.0466	----	----	----	----	2800	UNCH							
- 125	----		----	----	----	----		0.02 - 0.01		.0980	----	----	----	----	2750	UNCH							
- 100	----		----	----	----	----		0.04 - 0.02		.2109	----	----	----	----	11000	UNCH							
- 90	----		----	----	----	----		0.06 - 0.02		.3042	----	----	----	----	500	UNCH							
- 85	----		----	----	----	----		0.07 - 0.02		.3580	----	----	----	----	500	UNCH							
- 80	----		----	----	----	----		0.09 - 0.02		.4279	----	----	----	----	500	UNCH							
- 75	----		----	----	----	----		0.11 - 0.02		.5000	----	----	----	----	5400	UNCH							
- 70	----		----	----	----	----		0.13 - 0.03		.5790	----	----	----	----	150	UNCH							
- 65	----		----	----	----	----		0.16 - 0.03		.6561	----	----	----	----	250	UNCH							
- 60	----		----	----	----	----		0.20 - 0.03		.7143	----	----	----	----	350	UNCH							
- 50	----		----	----	----	----		0.27 - 0.04		.8520	----	----	----	----	4200	UNCH							
- 40	----		----	----	----	----		0.35 - 0.04		.9433	----	----	----	----	75	UNCH							
- 25	----		----	----	----	----		0.50 - 0.04		.9881	----	----	----	----	500	UNCH							
0	----		----	----	----	----		0.75 - 0.04		.9996	----	----	----	----	2650	UNCH							
TOTAL															38875								
OCT16																							
- 250	----		----	----	----	----		0.01 UNCH		.0143	----	----	----	----	750	UNCH							
- 225	----		----	----	----	----		0.01 UNCH		.0306	----	----	----	----	500	UNCH							
- 200	----		----	----	----	----		0.02 UNCH		.0572	----	----	----	----	3800	UNCH							
- 175	----		----	----	----	----		0.03 UNCH		.0868	----	----	----	----	150	UNCH							
- 150	----		----	----	----	----		0.05 - 0.01		.1403	----	----	----	----	5800	UNCH							
- 125	----		----	----	----	----		0.07 - 0.01		.2065	----	----	----	----	2750	UNCH							
- 110	----		----	----	----	----		0.10 - 0.01		.2797	----	----	----	----	100	UNCH							
- 100	----		----	----	----	----		0.13 - 0.01		.3412	----	----	----	----	8050	UNCH							
- 75	----		----	----	----	----		0.20 - 0.03		.5169	----	----	----	----	10800	UNCH							
- 70	----		----	----	----	----		0.22 - 0.03		.5613	----	----	----	----	100	UNCH							
- 60	----		----	----	----	----		0.28 - 0.03		.6463	----	----	----	----	200	UNCH							
- 50	----		----	----	----	----		0.34 - 0.04		.7361	----	----	----	----	2800	UNCH							
- 40	----		----	----	----	----		0.41 - 0.05		.8213	----	----	----	----	150	UNCH							
- 25	----		----	----	----	----		0.54 - 0.05		.8999	----	----	----	----	2500	UNCH							
0	----		----	----	----	----		0.77 - 0.05		.9510	----	----	----	----	2650	UNCH							
TOTAL															41100								
NOV16																							
- 250	----		----	----	----	----		0.02 UNCH		.0456	----	----	----	----	750	UNCH							
- 225	----		----	----	----	----		0.03 UNCH		.0668	----	----	----	----	500	UNCH							
- 200	----		----	----	----	----		0.04 UNCH		.0906	----	----	----	----	3800	UNCH							
- 175	----		----	----	----	----		0.04 - 0.01		.1040	----	----	----	----	150	UNCH							
- 160	----		----	----	----	----		0.06 - 0.01		.1445	----	----	----	----	150	UNCH							
- 150	----		----	----	----	----		0.07 - 0.01		.1678	----	----	----	----	5800	UNCH							
- 125	----		----	----	----	----		0.11 - 0.01		.2501	----	----	----	----	2750	UNCH							
- 110	----		----	----	----	----		0.15 - 0.01		.3181	----	----	----	----	100	UNCH							
- 100	----		----	----	----	----		0.17 - 0.02		.3622	----	----	----	----	8050	UNCH							
- 75	----		----	----	----	----		0.26 - 0.02		.5062	----	----	----	----	10800	UNCH							
- 70	----		----	----	----	----		0.27 - 0.02		.5401	----	----	----	----	100	UNCH							
- 60	----		----	----	----	----		0.32 - 0.02		.6094	----	----	----	----	200	UNCH							
- 50	----		----	----	----	----		0.37 - 0.03		.6774	----	----	----	----	2800	UNCH							
- 40	----		----	----	----	----		0.45 - 0.03		.7389	----	----	----	----	150	UNCH							
- 25	----		----	----	----	----		0.56 - 0.04		.8290	----	----	----	----	2500	UNCH							
0	----		----	----	----	----		0.78 - 0.04		.9203	----	----	----	----	2650	UNCH							
TOTAL															41250								
DEC16																							
- 250	----		----	----	----	----		0.02 - 0.01		.0441	----	----	----	----	750	UNCH							
- 225	----		----	----	----	----		0.03 - 0.01		.0644	----	----	----	----	500	UNCH							
- 200	----		----	----	----	----		0.04 - 0.01		.0866	----	----	----	----	3800	UNCH							
- 175	----		----	----	----	----		0.06 UNCH		.1253	----	----	----	----	150	UNCH							
- 150	----		----	----	----	----		0.08 UNCH		.1689	----	----	----	----	5800	UNCH							
- 125	----		----	----	----	----		0.11 - 0.01		.2319	----	----	----	----	2750	UNCH							
- 110	----		----	----	----	----		0.13 - 0.01		.2783	----	----	----	----	100	UNCH							
- 100	----		----	----	----	----		0.16 - 0.01		.3247	----	----	----	----	8050	UNCH							
- 75	----		----	----	----	----		0.23 - 0.01		.4473	----	----	----	----	10800	UNCH							
- 70	----		----	----	----	----		0.24 - 0.02		.4753	----	----	----	----	100	UNCH							
- 60	----		----	----	----	----		0.29 - 0.02		.5370	----	----	----	----	200	UNCH							
- 50	----		----	----	----	----		0.34 - 0.03		.6004	----	----	----	----	2800	UNCH							
- 40	----		----	----	----																		

PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016				PG63
THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.																		
PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																		
GLOBEX OPEN		OPEN OUTCRY OPEN RANGE		GLOBEX HIGH/LOW		OPEN OUTCRY HIGH/LOW		OPEN OUTCRY CLOSE RANGE		SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
WA CALL		WTI CRUDE OIL 1MO CAL SPRD OPTIONS																
MAR17																		
25	----	----		----		----		0.05N		0.06 +	0.01	.1667	----	----	----	----	4600	UNCH
50	----	----		----		----		0.03N		0.03	UNCH	.0933	----	----	----	----	850	UNCH
100	----	----		----		----		0.01N		0.01	UNCH	.0329	----	----	----	----	2025	UNCH
TOTAL																4650	24325 +	2850
APR17																		
- 15	----	----		----		----		0.17N		0.17	UNCH	.3781	----	----	----	----	250	UNCH
0	----	----		----		----		0.12N		0.13 +	0.01	.3018	----	----	----	4650	15800 +	2850
25	----	----		----		----		0.07N		0.07	UNCH	.1875	----	----	----	----	4400	UNCH
50	----	----		----		----		0.04N		0.04	UNCH	.1150	----	----	----	----	850	UNCH
100	----	----		----		----		0.01N		0.01	UNCH	.0339	----	----	----	----	2025	UNCH
TOTAL																4650	23325 +	2850
MAY17																		
- 15	----	----		----		----		0.18N		0.19 +	0.01	.4081	----	----	----	----	250	UNCH
0	----	----		----		----		0.13N		0.14 +	0.01	.3243	----	----	----	4650	14900 +	2850
25	----	----		----		----		0.07N		0.07	UNCH	.1956	----	----	----	----	4150	UNCH
50	----	----		----		----		0.05N		0.05	UNCH	.1353	----	----	----	----	850	UNCH
100	----	----		----		----		0.02N		0.02	UNCH	.0566	----	----	----	----	2025	UNCH
TOTAL																4650	22175 +	2850
JUN17																		
- 25	----	----		----		----		0.24N		0.26 +	0.02	.4881	----	----	----	----	200	UNCH
- 15	----	----		----		----		0.19N		0.21 +	0.02	.4283	----	----	----	----	250	UNCH
0	----	----		----		----		0.14N		0.14	UNCH	.3344	----	----	4650	14900 +	2850	
25	----	----		----		----		0.08N		0.08	UNCH	.2137	----	----	----	----	4250	UNCH
50	----	----		----		----		0.05N		0.05	UNCH	.1383	----	----	----	----	850	UNCH
100	----	----		----		----		0.02N		0.02	UNCH	.0575	----	----	----	----	2025	UNCH
TOTAL																4650	22475 +	2850
JUL17																		
- 25	----	----		----		----		0.24N		0.25 +	0.01	.5000	----	----	----	----	500	UNCH
0	----	----		----		----		0.13N		0.14 +	0.01	.3417	----	----	----	----	9150	UNCH
25	----	----		----		----		0.06N		0.07 +	0.01	.2047	----	----	----	----	3900	UNCH
50	----	----		----		----		0.04N		0.04	UNCH	.1238	----	----	----	----	450	UNCH
100	----	----		----		----		0.01N		0.02 +	0.01	.0582	----	----	----	----	2025	UNCH
TOTAL																	16025	
AUG17																		
0	----	----		----		----		0.14N		0.14	UNCH	.3380	----	----	----	----	9150	UNCH
25	----	----		----		----		0.07N		0.08 +	0.01	.2156	----	----	----	----	3900	UNCH
50	----	----		----		----		0.04N		0.05 +	0.01	.1393	----	----	----	----	450	UNCH
100	----	----		----		----		0.02N		0.02	UNCH	.0579	----	----	----	----	2025	UNCH
TOTAL																	15525	
SEP17																		
0	----	----		----		----		0.14N		0.14	UNCH	.3381	----	----	----	----	9150	UNCH
25	----	----		----		----		0.07N		0.07	UNCH	.2029	----	----	----	----	3900	UNCH
50	----	----		----		----		0.04N		0.04	UNCH	.1229	----	----	----	----	450	UNCH
100	----	----		----		----		0.01N		0.02 +	0.01	.0579	----	----	----	----	2025	UNCH
TOTAL																	15525	
OCT17																		
0	----	----		----		----		0.13N		0.14 +	0.01	.3381	----	----	----	----	9050	UNCH
25	----	----		----		----		0.07N		0.07	UNCH	.2029	----	----	----	----	3900	UNCH
50	----	----		----		----		0.04N		0.04	UNCH	.1229	----	----	----	----	450	UNCH
100	----	----		----		----		0.01N		0.01	UNCH	.0357	----	----	----	----	2025	UNCH
TOTAL																	15425	
NOV17																		
0	----	----		----		----		0.14N		0.14	UNCH	.3345	----	----	----	----	9050	UNCH
25	----	----		----		----		0.07N		0.07	UNCH	.2011	----	----	----	----	3900	UNCH
50	----	----		----		----		0.04N		0.04	UNCH	.1220	----	----	----	----	450	UNCH
100	----	----		----		----		0.01N		0.01	UNCH	.0355	----	----	----	----	2025	UNCH
TOTAL																	15425	
DEC17																		
- 25	----	----		----		----		0.28N		0.30 +	0.02	.5290	----	----	----	----	300	UNCH
0	----	----		----		----		0.16N		0.18 +	0.02	.3829	----	----	----	----	9050	UNCH
25	----	----		----		----		0.08N		0.09 +	0.01	.2397	----	----	----	----	3900	UNCH
50	----	----		----		----		0.05N		0.05	UNCH	.1458	----	----	----	----	450	UNCH
100	----	----		----		----		0.02N		0.02	UNCH	.0599	----	----	----	----	2075	UNCH
TOTAL																	15775	
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS																
SEP16																		
- 250	----	----		----		----		0.01N		0.01	UNCH	.0000	----	----	----	----	3750	UNCH
- 200	----	----		----		----		0.01N		0.01	UNCH	.0025	----	----	----	----	6050	UNCH
- 150	----	----		----		----		0.02N		0.01 -	0.01	.0466	----	----	----	----	1500	UNCH
- 125	----	----		----		----		0.03N		0.02 -	0.01	.0980	----	----	----	----	4000	UNCH
- 100	----	----		----		----		0.06N		0.04 -	0.02	.2109	----	----	----	----	5850	UNCH
- 80	----	----		----		----		0.11N		0.09 -	0.02	.4279	----	----	----	----	320	UNCH
- 75	----	----		----		----		0.13N		0.11 -	0.02	.5000	----	----	----	----	5000	UNCH
- 70	----	----		----		----		0.16N		0.13 -	0.03	.5790	----	----	----	----	300	UNCH
- 65	----	----		----		----		0.19N		0.16 -	0.03	.6561	----	----	----	----	1700	UNCH
- 60	----	----		----		----		0.23N		0.20 -	0.03	.7143	----	----	----	----	200	UNCH
- 50	----	----		----		----		0.31N		0.27 -	0.04	.8520	----	----	----	----	7300	UNCH
- 45	----	----		----		----		0.35N		0.31 -	0.04	.9127	----	----	----	----	1750	UNCH
- 40	----	----		----		----		0.39N		0.35 -	0.04	.9433	----	----	----	----	650	UNCH
- 35	----	----		----		----		0.44N		0.40 -	0.04	.9648	----	----	----	----	2200	UNCH
- 30	----	----		----		----		0.49N		0.45 -	0.04	.9791	----	----	----	----	700	UNCH
- 25	----	----		----		----		0.54N		0.50 -	0.04	.9881	----	----	----	----	5550	UNCH
TOTAL																	46820	
OCT16																		
- 250	----	----		----		----		0.01N		0.01	UNCH	.0272	----	----	----	----	1250	UNCH
- 200	----	----		----		----		0.02N		0.02	UNCH	.0572	----	----	----	----	1200	UNCH
- 150	----	----		----		----		0.06N		0.05 -	0.01	.1403	----	----	----	----	2150	UNCH
- 125	----	----		----		----		0.08N		0.07 -	0.01	.2065	----	----	----	----	2400	UNCH
- 100	----	----		----		----		0.14N		0.1								



PG63 BULLETIN #148@										ENERGY OPTIONS				Wed, Aug 03, 2016 PG63			
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PRICE INDICATOR KEY R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION,N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.																	
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS															
DEC16																	
- 150	----						0.08N		0.08		UNCH	.1689			2150	UNCH	
- 125	----						0.12N		0.11	-	0.01	.2319			2400	UNCH	
- 100	----						0.17N		0.16	-	0.01	.3247		150	5950	- 50	
- 75	----						0.24N		0.23	-	0.01	.4473			12100	UNCH	
- 60	----						0.31N		0.29	-	0.02	.5370			100	UNCH	
- 55	----						0.34N		0.31	-	0.03	.5696			400	UNCH	
- 50	----				---/0.33A		0.37N		0.34	-	0.03	.6004			8150	UNCH	
- 45	----				---/0.36A		0.40N		0.37	-	0.03	.6312			1750	UNCH	
- 40	----						0.43N		0.40	-	0.03	.6624			250	UNCH	
- 25	----				---/0.53A		0.54N		0.51	-	0.03	.7410			6825	UNCH	
0	----				---/0.71A		0.74N		0.70	-	0.04	.8676			800	UNCH	
TOTAL														150	43325	- 50	
JAN17																	
- 125	----						0.08N		0.08		UNCH	.1853			1200	UNCH	
- 100	----						0.14N		0.13	-	0.01	.2762	250		1350	+ 250	
- 75	----						0.21N		0.20	-	0.01	.3908			1200	UNCH	
- 60	----						0.28N		0.26	-	0.02	.4719			100	UNCH	
- 50	----				---/*0.31A		0.32N		0.31	-	0.01	.5280	500	1000	8850	UNCH	
- 30	----						0.44N		0.41	-	0.03	.6463			750	UNCH	
- 25	----						0.47N		0.44	-	0.03	.6759			10600	UNCH	
- 15	----						0.54N		0.51	-	0.03	.7287			500	UNCH	
0	----						0.66N		0.62	-	0.04	.8047	250		5025	UNCH	
TOTAL													1000	1000	29575	+ 250	
FEB17																	
- 125	----						0.10N		0.09	-	0.01	.1863			1200	UNCH	
- 100	----						0.14N		0.13	-	0.01	.2598	250		1350	+ 250	
- 75	----						0.20N		0.19	-	0.01	.3589			1200	UNCH	
- 60	----						0.25N		0.24	-	0.01	.4313			100	UNCH	
- 50	----						0.28N		0.28	UNCH	.4837	500	1000	8850	UNCH		
- 30	----						0.39N		0.36	-	0.03	.6007			750	UNCH	
- 25	----						0.42N		0.39	-	0.03	.6298			10600	UNCH	
- 15	----						0.48N		0.46	-	0.02	.6820			500	UNCH	
0	----						0.60N		0.56	-	0.04	.7650	250		5025	UNCH	
TOTAL													1000	1000	29575	+ 250	
MAR17																	
- 125	----						0.09N		0.08	-	0.01	.1683			1200	UNCH	
- 100	----						0.12N		0.12	UNCH	.2393	250		1350	+ 250		
- 75	----						0.16N		0.15	-	0.01	.3159			1200	UNCH	
- 60	----						0.21N		0.20	-	0.01	.3910			100	UNCH	
- 50	----						0.24N		0.24	UNCH	.4446	500	1000	8850	UNCH		
- 30	----						0.34N		0.33	-	0.01	.5573			750	UNCH	
- 25	----						0.37N		0.35	-	0.02	.5884			10600	UNCH	
- 15	----						0.43N		0.41	-	0.02	.6462			500	UNCH	
0	----						0.53N		0.51	-	0.02	.7284	250		5025	UNCH	
TOTAL													1000	1000	29575	+ 250	
APR17																	
- 125	----						0.05N		0.06	+	0.01	.1402			1200	UNCH	
- 100	----						0.08N		0.10	+	0.02	.2136	250		1350	+ 250	
- 75	----						0.13N		0.14	+	0.01	.2959			1200	UNCH	
- 60	----						0.17N		0.18	+	0.01	.3642			100	UNCH	
- 50	----						0.21N		0.22	+	0.01	.4177	500	1000	8850	UNCH	
- 40	----						0.25N		0.26	+	0.01	.4719			50	UNCH	
- 30	----						0.30N		0.30	UNCH	.5290			750	UNCH		
- 25	----						0.32N		0.31	-	0.01	.5618			10200	UNCH	
- 15	----						0.39N		0.37	-	0.02	.6218			500	UNCH	
0	----						0.49N		0.48	-	0.01	.6981	250		5025	UNCH	
TOTAL													1000	1000	29225	+ 250	
MAY17																	
- 125	----						0.05N		0.06	+	0.01	.1361			1200	UNCH	
- 100	----						0.08N		0.09	+	0.01	.1966	250		1350	+ 250	
- 75	----						0.12N		0.13	+	0.01	.2766			1200	UNCH	
- 60	----						0.16N		0.16	UNCH	.3371			100	UNCH		
- 50	----						0.18N		0.19	+	0.01	.3871	500	1000	8850	UNCH	
- 40	----						0.22N		0.22	UNCH	.4405			50	UNCH		
- 30	----						0.27N		0.26	-	0.01	.5000			750	UNCH	
- 25	----						0.30N		0.28	-	0.02	.5313			10200	UNCH	
- 15	----						0.35N		0.34	-	0.01	.5918			500	UNCH	
0	----						0.45N		0.43	-	0.02	.6756	250		5025	UNCH	
TOTAL													1000	1000	29225	+ 250	
JUN17																	
- 125	----						0.05N		0.05		UNCH	.1206			1200	UNCH	
- 100	----						0.07N		0.07	UNCH	.1702	250		1350	+ 250		
- 75	----						0.11N		0.12	+	0.01	.2620			1200	UNCH	
- 60	----						0.15N		0.16	+	0.01	.3280			100	UNCH	
- 50	----						0.17N		0.19	+	0.02	.3759	500	1000	8850	UNCH	
- 40	----						0.21N		0.22	+	0.01	.4264			50	UNCH	
- 30	----						0.26N		0.25	-	0.01	.4819			750	UNCH	
- 25	----						0.28N		0.28	UNCH	.5118			10200	UNCH		
- 15	----						0.33N		0.33	UNCH	.5716			500	UNCH		
0	----						0.43N		0.41	-	0.02	.6655	250		5025	UNCH	
TOTAL													1000	1000	29225	+ 250	
JUL17																	
- 150	----						0.03N		0.03		UNCH	.0760			200	UNCH	
- 100	----						0.08N		0.08	UNCH	.1796				250	UNCH	
- 50	----						0.17N		0.16	-	0.01	.3539			250	UNCH	
- 40	----																

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PNT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARING TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
WA PUT													
TOTAL												4175	
NOV17													
- 100	----	----	----	----	0.09N	0.09	UNCH	.1929	----	----	----	150	UNCH
- 50	----	----	----	----	0.18N	0.18	UNCH	.3714	----	----	----	250	UNCH
- 40	----	----	----	----	0.21N	0.21	UNCH	.4237	----	----	----	50	UNCH
- 30	----	----	----	----	0.24N	0.24	UNCH	.4812	----	----	----	250	UNCH
- 25	----	----	----	----	0.27N	0.26 -	0.01	.5127	----	----	----	450	UNCH
- 15	----	----	----	----	0.32N	0.32	UNCH	.5743	----	----	----	250	UNCH
0	----	----	----	----	0.42N	0.41 -	0.01	.6654	----	----	----	2775	UNCH
TOTAL												4175	
DEC17													
- 100	----	----	----	----	0.08N	0.08	UNCH	.1740	----	----	----	150	UNCH
- 50	----	----	----	----	0.16N	0.16	UNCH	.3372	----	----	----	250	UNCH
- 40	----	----	----	----	0.19N	0.18 -	0.01	.3829	----	----	----	50	UNCH
- 30	----	----	----	----	0.23N	0.22 -	0.01	.4405	----	----	----	250	UNCH
- 25	----	----	----	----	0.24N	0.25 +	0.01	.4709	----	----	----	450	UNCH
- 15	----	----	----	----	0.28N	0.30 +	0.02	.5290	----	----	----	250	UNCH
0	----	----	0.38B/----	----	0.37N	0.38 +	0.01	.6170	----	----	----	2775	UNCH
TOTAL												4175	
JAN18													
- 40	----	----	----	----	0.12N	0.12	UNCH	.3436	----	----	----	50	UNCH
TOTAL												50	
FEB18													
- 40	----	----	----	----	0.12N	0.12	UNCH	.3393	----	----	----	50	UNCH
TOTAL												50	
MAR18													
- 40	----	----	----	----	0.13N	0.13	UNCH	.3554	----	----	----	50	UNCH
TOTAL												50	
APR18													
- 40	----	----	----	----	0.13N	0.12 -	0.01	.3481	----	----	----	50	UNCH
TOTAL												50	
MAY18													
- 40	----	----	----	----	0.13N	0.12 -	0.01	.3481	----	----	----	50	UNCH
TOTAL												50	
JUN18													
- 40	----	----	----	----	0.12N	0.12	UNCH	.3272	----	----	----	50	UNCH
TOTAL												50	
JUL18													
- 40	----	----	----	----	0.12N	0.11 -	0.01	.3188	----	----	----	50	UNCH
TOTAL												50	
AUG18													
- 40	----	----	----	----	0.12N	0.12	UNCH	.3311	----	----	----	50	UNCH
TOTAL												50	
SEP18													
- 40	----	----	----	----	0.13N	0.12 -	0.01	.3394	----	----	----	50	UNCH
TOTAL												50	
OCT18													
- 40	----	----	----	----	0.12N	0.12	UNCH	.3394	----	----	----	50	UNCH
TOTAL												50	
NOV18													
- 40	----	----	----	----	0.13N	0.13	UNCH	.3554	----	----	----	50	UNCH
TOTAL												50	
DEC18													
- 40	----	----	----	----	0.10N	0.09 -	0.01	.2807	----	----	----	50	UNCH
TOTAL												50	
JAN19													
- 40	----	----	----	----	0.09N	0.09	UNCH	.2807	----	----	----	50	UNCH
TOTAL												50	
FEB19													
- 40	----	----	----	----	0.11N	0.10 -	0.01	.2947	----	----	----	50	UNCH
TOTAL												50	
MAR19													
- 40	----	----	----	----	0.11N	0.10 -	0.01	.2947	----	----	----	50	UNCH
TOTAL												50	
BV CALL													
OCT16													
- 100	----	----	----	----	----	0.13 +	0.01	.2585	----	----	500	3000 +	500
- 50	----	----	----	----	----	0.04	UNCH	.0995	----	----	----	100	UNCH
0	----	----	----	----	----	0.01	UNCH	.0290	----	----	----	200	UNCH
TOTAL											500	3300 +	500
NOV16													
0	----	----	----	----	----	0.10	UNCH	.1616	----	----	----	200	UNCH
TOTAL												200	
DEC16													
- 50	----	----	----	----	----	0.28 -	0.01	.3569	----	----	----	200	UNCH
0	----	----	----	----	----	0.14 -	0.01	.2117	----	----	----	500	UNCH
50	----	----	----	----	----	0.08	UNCH	.1267	----	----	----	250	UNCH
100	----	----	----	----	----	0.04 +	0.01	.0685	----	----	----	500	UNCH
TOTAL												1450	
BV PUT													
OCT16													
- 300	----	----	----	----	----	0.02	UNCH	.0490	----	----	----	150	UNCH
- 250	----	----	----	----	----	0.06	UNCH	.1299	----	----	----	150	UNCH
- 200	----	----	----	----	----	0.15 +	0.02	.2814	----	----	----	2000	UNCH
- 150	----	----	----	----	----	0.33 +	0.03	.5101	----	----	----	450	UNCH
- 50	----	----	----	----	----	1.05 +	0.01	.9004	----	----	----	200	UNCH
TOTAL												2950	
NOV16													
- 300	----	----	----	----	----	0.03	UNCH	.0570	----	----	----	150	UNCH
- 250	----	----	----	----	----	0.07	UNCH	.1191	----	----	----	150	UNCH
- 150	----	----	----	----	----	0.29	UNCH	.3706	----	----	----	450	UNCH
- 50	----	----	----	----	----	0.77 +	0.01	.7513	----	----	----	200	UNCH
TOTAL												950	
DEC16													
- 300	----	----	----	----	----	0.04	UNCH	.0650	----	----	----	150	UNCH
- 250	----	----	----	----	----	0.08	UNCH	.1191	----	----	----	900	UNCH
- 200	----	----	----	----	----	0.16	UNCH	.2091	----	----	----	200	UNCH
- 150	----	----	----	----	----	0.28 +	0.01	.3270	----	----	----	450	UNCH
- 100	----	----	----	----	----	0.43 +	0.01	.4727	----	----	----	1150	UNCH
- 50	----	----	----	----	----	0.71 +	0.01	.6430	----	----	----	200	UNCH
TOTAL												3050	
JAN17													
- 300	----	----	----	----	----	0.06	UNCH	.0801	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.08	UNCH	.1114	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.14	UNCH	.1812	----	----	----	200	UNCH

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

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	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
WTI-BRENT SPREAD OPTION													
BV PUT													
TOTAL												700	
FEB17													
- 300	----	----	----	----	----	0.06 + 0.01	.0783	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.08 UNCH	.1084	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.14 UNCH	.1753	----	----	----	----	200	UNCH
TOTAL												700	
MAR17													
- 300	----	----	----	----	----	0.07 + 0.01	.0860	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.08 UNCH	.1078	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.15 + 0.01	.1803	----	----	----	----	200	UNCH
TOTAL												700	
APR17													
- 300	----	----	----	----	----	0.07 UNCH	.0863	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.10 UNCH	.1234	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.15 UNCH	.1811	----	----	----	----	200	UNCH
TOTAL												700	
MAY17													
- 300	----	----	----	----	----	0.07 UNCH	.0873	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.11 UNCH	.1319	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.18 + 0.01	.2006	----	----	----	----	200	UNCH
TOTAL												700	
JUN17													
- 300	----	----	----	----	----	0.09 + 0.01	.1033	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.12 UNCH	.1407	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.20 + 0.01	.2144	----	----	----	----	200	UNCH
TOTAL												700	
JUL17													
- 300	----	----	----	----	----	0.09 + 0.01	.1059	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15 + 0.01	.1630	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.21 + 0.01	.2263	----	----	----	----	200	UNCH
TOTAL												700	
AUG17													
- 300	----	----	----	----	----	0.09 UNCH	.1083	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15 UNCH	.1672	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.23 UNCH	.2422	----	----	----	----	200	UNCH
TOTAL												700	
SEP17													
- 300	----	----	----	----	----	0.10 UNCH	.1166	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.15 UNCH	.1694	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.24 UNCH	.2501	----	----	----	----	200	UNCH
TOTAL												700	
OCT17													
- 300	----	----	----	----	----	0.10 - 0.01	.1176	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.16 - 0.01	.1767	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.25 UNCH	.2571	----	----	----	----	200	UNCH
TOTAL												700	
NOV17													
- 300	----	----	----	----	----	0.11 - 0.01	.1246	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.17 - 0.01	.1828	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.26 UNCH	.2621	----	----	----	----	200	UNCH
TOTAL												700	
DEC17													
- 500	----	----	----	----	----	0.03 UNCH	.0339	----	----	----	----	550	UNCH
- 300	----	----	----	----	----	0.12 - 0.01	.1299	----	----	----	----	250	UNCH
- 250	----	----	----	----	----	0.18 - 0.01	.1862	----	----	----	----	250	UNCH
- 200	----	----	----	----	----	0.26 UNCH	.2592	----	----	----	----	200	UNCH
TOTAL												1250	



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

PG63 BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016 PG63

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OPTIONS EOO'S AND BLOCKS

PRODUCT		STRIKE PRICE		EOO VOLUME	BLOCK VOLUME
LO CALL		NYMEX	CRUDE OIL	OPTIONS (PHY)	
SEP16	CALL				
LO		4000		0	2050
LO		4100		0	2000
LO		4150		0	1000
LO		4400		0	150
LO		4600		0	825
LO		4800		0	1200
LO		8000		0	50
TOTALS				0	7275
OCT16	CALL				
LO		4000		0	2400
LO		4150		0	300
LO		4200		0	50
LO		4250		0	3000
LO		4400		0	4000
LO		4500		0	900
LO		4550		0	900
LO		4700		0	2000
LO		5000		0	2100
LO		5300		0	300
LO		5750		0	300
TOTALS				0	16250
NOV16	CALL				
LO		4500		0	2000
TOTALS				0	2000
DEC16	CALL				
LO		4300		0	150
LO		4500		0	900
LO		4600		0	19
LO		4700		0	2000
LO		4900		0	900
LO		5200		0	31
TOTALS				0	4000
JAN17	CALL				
LO		4350		0	50
TOTALS				0	50
MAR17	CALL				
LO		4400		0	300
LO		4500		0	100
TOTALS				0	400
JUN17	CALL				
LO		4550		0	300
LO		4600		0	700
LO		5000		0	700
TOTALS				0	1700
DEC17	CALL				
LO		5500		0	50
TOTALS				0	50
DEC19	CALL				
LO		5100		0	1300
TOTALS				0	1300
LO PUT		NYMEX	CRUDE OIL	OPTIONS (PHY)	
SEP16	PUT				
LO		3700		0	100
LO		3900		0	1000
LO		4000		0	1050
TOTALS				0	2150
OCT16	PUT				
LO		3500		0	2285
LO		3700		0	135
LO		4000		0	200
LO		4100		0	50
LO		5000		0	100
TOTALS				0	2770
NOV16	PUT				
LO		3500		0	250
LO		4000		0	250
TOTALS				0	500
DEC16	PUT				
LO		3300		0	50
LO		3500		0	100
LO		3700		0	100
LO		4000		0	1000
LO		4100		0	50
LO		4300		0	150
LO		4400		0	500
TOTALS				0	1950
JAN17	PUT				
LO		4350		0	50
TOTALS				0	50
MAR17	PUT				
LO		4300		0	500
LO		4500		0	100
TOTALS				0	600
JUN17	PUT				
LO		2000		0	100
LO		3000		0	450
LO		3500		0	100
LO		4000		0	100
LO		4600		0	200
TOTALS				0	950
DEC17	PUT				
LO		4000		0	2000
LO		4500		0	400
TOTALS				0	2400
ON PUT		NYMEX	NATURAL GAS	OPTIONS (PHY)	
SEP16	PUT				
ON		2700		0	425
TOTALS				0	425
OH CALL		NYMEX	HEATING OIL	(PHY) OPTIONS	
SEP16	CALL				

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG63 BULLETIN #148@		ENERGY OPTIONS			Wed, Aug 03, 2016 PG63	
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OH		13000		0		150
TOTALS				0		150
DEC16	CALL	13500		0		150
OH				0		150
TOTALS						
JUN17	CALL	14000		0		150
OH				0		150
TOTALS						
OH PUT		NYMEX HEATING OIL (PHY) OPTIONS				
SEP16	PUT	12500		0		50
OH				0		50
TOTALS						
OCT16	PUT	13000		0		120
OH				0		120
TOTALS						
OB CALL		NYMEX RBOB (PHY) OPTIONS				
SEP16	CALL	14500		0		400
OB				0		400
TOTALS						
NOV16	CALL	14000		0		500
OB				0		500
TOTALS						
OB PUT		NYMEX RBOB (PHY) OPTIONS				
SEP16	PUT	11500		0		100
OB		12000		0		100
OB		12500		0		300
OB		13500		0		100
OB		16000		0		100
TOTALS				0		700
NOV16	PUT	11000		0		500
OB				0		500
TOTALS						
DEC16	PUT	9000		0		200
OB		10000		0		400
OB				0		600
TOTALS						
WA CALL		WTI CRUDE OIL 1MO CAL SPRD OPTIONS				
JAN17	CALL	0		0		4650
WA				0		4650
TOTALS						
FEB17	CALL	0		0		4650
WA				0		4650
TOTALS						
MAR17	CALL	0		0		4650
WA				0		4650
TOTALS						
APR17	CALL	0		0		4650
WA				0		4650
TOTALS						
MAY17	CALL	0		0		4650
WA				0		4650
TOTALS						
JUN17	CALL	0		0		4650
WA				0		4650
TOTALS						
WA PUT		WTI CRUDE OIL 1MO CAL SPRD OPTIONS				
OCT16	PUT	-100		0		150
WA				0		150
TOTALS						
NOV16	PUT	-100		0		150
WA				0		150
TOTALS						
DEC16	PUT	-100		0		150
WA				0		150
TOTALS						
JAN17	PUT	-50		0		1000
WA				0		1000
TOTALS						
FEB17	PUT	-50		0		1000
WA				0		1000
TOTALS						
MAR17	PUT	-50		0		1000
WA				0		1000
TOTALS						
APR17	PUT	-50		0		1000
WA				0		1000
TOTALS						
MAY17	PUT	-50		0		1000
WA				0		1000
TOTALS						
JUN17	PUT	-50		0		1000
WA				0		1000
TOTALS						
LC CALL		NYMEX CRUDE OIL (EURO) OPTS (PHY)				
DEC22	CALL	7000		0		31
LC				0		31
TOTALS						
LN CALL		NYMEX NATURAL GAS (EURO) OPTS				
SEP16	CALL	2800		0		50
LN		2850		0		700
LN		2900		0		220
LN		2950		0		500
LN		3000		0		1350
LN		3050		0		800
LN		3100		0		1600
LN		3150		0		300
LN		3250		0		1250
TOTALS				0		6770

G63 BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016 PG63

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OCT16	CALL			
LN		2900	0	300
LN		3250	0	500
LN		3500	0	500
TOTALS			0	1300
NOV16	CALL			
LN		3050	0	300
LN		3200	0	200
LN		3250	0	600
LN		3600	0	200
LN		3750	0	250
LN		4250	0	250
TOTALS			0	1800
DEC16	CALL			
LN		3500	0	100
LN		3750	0	1000
TOTALS			0	1100
JAN17	CALL			
LN		3300	0	43
LN		3750	0	100
LN		3850	0	100
LN		4000	0	443
LN		4250	0	200
LN		4500	0	50
LN		5000	0	50
LN		6000	0	2500
LN		6500	0	2500
TOTALS			0	5986
FEB17	CALL			
LN		4000	0	400
LN		4500	0	50
LN		5000	0	650
TOTALS			0	1100
MAR17	CALL			
LN		3500	0	150
LN		4000	0	100
LN		4500	0	50
LN		5000	0	50
TOTALS			0	350
APR17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
MAY17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
JUN17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
JUL17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
AUG17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
SEP17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
OCT17	CALL			
LN		3000	0	1000
LN		3150	0	125
LN		3750	0	1100
TOTALS			0	2225
FEB18	CALL			
LN		6000	0	500
TOTALS			0	500
LN PUT		NYMEX NATURAL GAS (EURO) OPTS		
SEP16	PUT			
LN		2250	0	500
LN		2400	0	500
LN		2450	0	500
LN		2500	0	1700
LN		2550	0	700
LN		2600	0	1250
LN		2650	0	1450
LN		2700	0	620
LN		2750	0	1950
LN		2850	0	300
TOTALS			0	9470
OCT16	PUT			
LN		2000	0	20000
LN		2250	0	12000
LN		2400	0	1250
LN		2500	0	1950
LN		2600	0	300
LN		2650	0	250
LN		2750	0	300
LN		2900	0	300
TOTALS			0	36350
NOV16	PUT			
LN		2000	0	150
LN		2500	0	1400
LN		2750	0	1500
LN		3000	0	300
LN		3050	0	300
TOTALS			0	3650
DEC16	PUT			
LN		2000	0	1000
LN		2250	0	1000
LN		3000	0	300

PG63

BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

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TOTALS			0	2300
JAN17	PUT			
LN		2000	0	1000
LN		2250	0	500
LN		2500	0	300
LN		2750	0	50
LN		3250	0	250
TOTALS			0	2100
MAR17	PUT			
LN		2250	0	750
LN		2700	0	54
LN		2900	0	54
LN		3000	0	300
TOTALS			0	1158
APR17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
MAY17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
JUN17	PUT			
LN		2250	0	250
LN		2500	0	330
LN		2750	0	975
TOTALS			0	1555
JUL17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
AUG17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
SEP17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455
OCT17	PUT			
LN		2500	0	330
LN		2750	0	125
TOTALS			0	455

KD CALL		NYMEX ONE DAY NATURAL GAS OPTIONS		
AUG16	CALL			
KD		2775	0	100
KD		2800	0	250
KD		2850	0	100
KD		2875	0	62
TOTALS			0	512

KD PUT		NYMEX ONE DAY NATURAL GAS OPTIONS		
AUG16	PUT			
KD		2725	0	250
KD		2750	0	50
KD		2775	0	25
KD		2825	0	50
KD		2850	0	200
TOTALS			0	575

CD PUT		NYMEX ONE DAY CRUDE OIL OPTIONS		
AUG16	PUT			
CD		3900	0	50
TOTALS			0	50

BV CALL		WTI-BRENT SPREAD OPTION		
OCT16	CALL			
BV		-100	0	500
TOTALS			0	500

AO CALL		CRUDE OIL APO OPTIONS		
JAN17	CALL			
AO		4450	0	75
TOTALS			0	75
FEB17	CALL			
AO		4450	0	75
TOTALS			0	75
MAR17	CALL			
AO		4450	0	75
TOTALS			0	75

AO PUT		CRUDE OIL APO OPTIONS		
JUL17	PUT			
AO		4000	0	250
TOTALS			0	250
AUG17	PUT			
AO		4000	0	250
TOTALS			0	250
SEP17	PUT			
AO		4000	0	250
TOTALS			0	250
OCT17	PUT			
AO		4000	0	250
TOTALS			0	250
NOV17	PUT			
AO		4000	0	250
TOTALS			0	250
DEC17	PUT			
AO		4000	0	250
TOTALS			0	250

PJ CALL		SAN JUAN PIPE OPTION		
JAN17	CALL			
PJ		3150	0	12
TOTALS			0	12
FEB17	CALL			
PJ		3150	0	12
TOTALS			0	12

PG63 BULLETIN #148@			ENERGY OPTIONS		Wed, Aug 03, 2016 PG63	
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MAR17 PJ TOTALS	CALL	3150	0 0	12 12		
APR17 PJ TOTALS	CALL	3150	0 0	12 12		
MAY17 PJ TOTALS	CALL	3150	0 0	12 12		
JUN17 PJ TOTALS	CALL	3150	0 0	12 12		
JUL17 PJ TOTALS	CALL	3150	0 0	12 12		
AUG17 PJ TOTALS	CALL	3150	0 0	12 12		
SEP17 PJ TOTALS	CALL	3150	0 0	12 12		
OCT17 PJ TOTALS	CALL	3150	0 0	12 12		
NOV17 PJ TOTALS	CALL	3150	0 0	12 12		
DEC17 PJ TOTALS	CALL	3150	0 0	12 12		
SAN JUAN PIPE OPTION						
PJ PUT JAN17 PJ TOTALS	PUT	2850	0 0	12 12		
FEB17 PJ TOTALS	PUT	2850	0 0	12 12		
MAR17 PJ TOTALS	PUT	2850	0 0	12 12		
APR17 PJ TOTALS	PUT	2850	0 0	12 12		
MAY17 PJ TOTALS	PUT	2850	0 0	12 12		
JUN17 PJ TOTALS	PUT	2850	0 0	12 12		
JUL17 PJ TOTALS	PUT	2850	0 0	12 12		
AUG17 PJ TOTALS	PUT	2850	0 0	12 12		
SEP17 PJ TOTALS	PUT	2850	0 0	12 12		
OCT17 PJ TOTALS	PUT	2850	0 0	12 12		
NOV17 PJ TOTALS	PUT	2850	0 0	12 12		
DEC17 PJ TOTALS	PUT	2850	0 0	12 12		
NATURAL GAS 1 M CSO FIN						
G4 PUT SEP16 G4 TOTALS	PUT	-100	0 0	500 500		
CHICAGO ETHANOL(PLATTS) APO						
CVR CALL SEP16 CVR TOTALS	CALL	14000	0 0	70 70		
OCT16 CVR TOTALS	CALL	15000	0 0	25 25		
DEC16 CVR TOTALS	CALL	15000	0 0	25 25		
CHICAGO ETHANOL(PLATTS) APO						
CVR PUT SEP16 CVR TOTALS	PUT	13000	0 0	70 70		
OCT16 CVR TOTALS	PUT	12000 13000	0 0 0	50 75 125		
NOV16 CVR TOTALS	PUT	12000 13000	0 0 0	50 75 125		
DEC16 CVR TOTALS	PUT	12000 13000	0 0 0	50 75 125		
JUL17 CVR TOTALS	PUT	13500	0 0	10 10		

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BULLETIN #148@

ENERGY OPTIONS

Wed, Aug 03, 2016

PG63

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AUG17	PUT			
CVR		13500	0	10
TOTALS			0	10
SEP17	PUT			
CVR		13500	0	10
TOTALS			0	10
PML CALL		PJM 50MW CALENDAR-MONTH LMP		
SEP16	CALL			
PML		3450	0	1
TOTALS			0	1
PML PUT		PJM 50MW CALENDAR-MONTH LMP		
SEP16	PUT			
PML		3450	0	1
TOTALS			0	1
CLA CALL		COAL API2 ARGUS/MCCLOS CALNDR OPT		
JAN17	CALL			
CLA		6500	0	50
CLA		7500	0	100
TOTALS			0	150
U04 PUT		U04 SHORT TERM NG OPTIONS		
AUG16	PUT			
U04		280	0	50
U04		282	0	100
TOTALS			0	150
U04 CALL		U04 SHORT TERM NG OPTIONS		
AUG16	CALL			
U04		290	0	1050
U04		300	0	100
TOTALS			0	1150
PMA OOF		PJM WEST HUB REAL-TIME PK CAL 50 MW		
JAN17	PUT			
PMA		4500	0	84
TOTALS			0	84
FEB17	PUT			
PMA		4500	0	80
TOTALS			0	80
60A OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT		
JAN17	PUT			
60A		3950	0	10
TOTALS			0	10
60A OOC		PJM WEST HUB REAL-TIME PK 5 MW OPT		
JAN17	CALL			
60A		3950	0	10
TOTALS			0	10
BZO CALL		BRENT CRUDE OIL FUT MARGIN OPT		
OCT16	CALL			
BZO		4300	0	200
TOTALS			0	200
DEC16	CALL			
BZO		4400	0	100
TOTALS			0	100
SEP17	CALL			
BZO		4700	0	150
TOTALS			0	150
BZO PUT		BRENT CRUDE OIL FUT MARGIN OPT		
OCT16	PUT			
BZO		4300	0	100
TOTALS			0	100
DEC16	PUT			
BZO		4400	0	100
TOTALS			0	100

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BULLETIN #148@

METALS OPTION PRODUCTS

Wed, Aug 03, 2016

PG64

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METAL FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
HX CALL		08/25	09/27	10/26	11/22	12/27	01/26	02/23					
HX PUT		08/25	09/27	10/26	11/22	12/27	01/26	02/23					
ICT CALL	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
ICT PUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
OG CALL		08/25	09/27	10/26	11/22	12/27	01/26	02/23	03/28	04/25	05/25	06/27	07/26
OG PUT		08/25	09/27	10/26	11/22	12/27	01/26	02/23	03/28	04/25	05/25	06/27	07/26
OG1 CALL	08/05												
OG1 PUT	08/05												
PAO CALL		08/17	09/21		11/16								
PAO PUT		08/17	09/21		11/16								
PO CALL		08/17	09/21			12/21							
PO PUT		08/17	09/21			12/21							
SO CALL		08/25	09/27	10/26	11/22	12/27		02/23		04/25		06/27	
SO PUT		08/25	09/27	10/26	11/22	12/27	01/26	02/23		04/25		06/27	

GOLD OPTIONS ON FUTURES

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OG1 PUT															
AUG16															
1280	----	----	----	----	----	----	----	----	0.10 UNCH	.0000	----	----	----	----	5 UNCH
1315	----	----	----	----	----	----	----	----	0.20 - 0.10	.0073	----	----	----	----	10 UNCH
1320	----	----	----	----	----	----	----	----	0.40 - 0.10	.0169	----	----	----	----	3 UNCH
1330	----	----	----	----	----	----	----	----	0.90 UNCH	.0477	----	----	----	----	2 UNCH
1335	1.40	----	----	1.10B/----	----	----	----	----	1.30 + 0.10	.0757	----	----	----	----	12 + 2
1340	1.70	----	----	1.70B/*1.30A	----	----	----	----	1.90 + 0.30	.1189	----	----	2	----	5
1345	2.50	----	----	2.50B/*1.70	----	----	----	----	2.90 + 0.60	.1866	----	----	5	----	6 + 5
1350	----	----	----	3.70B/2.50	----	----	----	----	4.10 + 1.00	.2699	----	----	----	----	1 UNCH
1360	----	----	----	5.30B/----	----	----	----	----	8.00 + 2.10	.4927	----	----	----	----	1 UNCH
1450	----	----	----	#8.50B/*5.80A	----	----	----	----	89.80 + 8.00	1.0000	----	----	----	----	1 UNCH
TOTAL													12		61+ 12

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OG1 CALL															
AUG16															
1250	----	----	----	----	----	----	----	----	110.20 - 8.00	1.0000	----	----	----	----	1 UNCH
1330	----	----	----	----	----	----	----	----	31.10 - 8.00	.9522	----	----	----	----	51 UNCH
1335	----	----	----	----	----	----	----	----	26.50 - 7.90	.9242	----	----	----	----	40 UNCH
1340	----	----	----	----	----	----	----	----	22.10 - 7.70	.8810	----	----	----	----	1 UNCH
1345	----	----	----	----	----	----	----	----	18.10 - 7.40	.8133	----	----	----	----	1 UNCH
1350	----	----	----	----	----	----	----	----	14.30 - 7.00	.7300	----	----	----	----	1 UNCH
1355	----	----	----	----	----	----	----	----	11.00 - 6.40	.6249	----	----	----	----	60 UNCH
1375	5.10	----	----	5.10/2.70A	----	----	----	----	3.10 - 3.40	.2002	----	1	----	2 +	1
1380	1.80	----	----	1.80/*1.70	----	----	----	----	2.20 NEW	.1362	----	4	----	4 +	4
1390	----	----	----	----/1.00A	----	----	----	----	1.00 - 1.50	.0544	----	----	----	35	UNCH
1400	----	----	----	----/*0.60A	----	----	----	----	0.50 - 0.80	.0221	----	----	----	20	UNCH
TOTAL													5		216+ 5

	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
OG PUT															
SEP16															
725	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	10 UNCH
750	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	49 UNCH
825	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	2 UNCH
850	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	24 UNCH
900	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	308 UNCH
925	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	35 UNCH
940	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	30 UNCH
950	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	365 UNCH
970	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	2 UNCH
975	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	25 UNCH
980	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	1 UNCH
985	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	20 UNCH
995	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	10 UNCH
1000	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	1426 UNCH
1005	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	44 UNCH
1010	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	9 UNCH
1015	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	41 UNCH
1020	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	4 UNCH
1025	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	280 UNCH
1030	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	5 UNCH
1035	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	612 UNCH
1040	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	60 UNCH
1045	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	24 UNCH
1050	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	451 UNCH
1055	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	17 UNCH
1060	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	8 UNCH
1065	----	----	----	----	----	----	0.10N	----	0.10 UNCH	----	----	----	----	----	53 UNCH
1070	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	12 UNCH
1075	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	248 UNCH
1080	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	5 UNCH
1085	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	244 UNCH
1090	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	26 UNCH
1095	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	28 UNCH
1100	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	2220 UNCH
1105	----	----	----	----	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	----	----	----	88 UNCH
1110	0.20	----	----	0.20/0.20	----	----	0.10N	0.0000	0.10 UNCH	0.0000	----	2	----	----	1154 UNCH
1115	----	----	----	----	----	----	0.10N	0.0001	0.10 UNCH	0.0001	----	----	2	----	106 UNCH
1120	----	----	----	----	----	----	0.10N	0.0001	0.10 UNCH	0.0001	----	----	----	----	201 UNCH
1125	----	----	----	----	----	----	0.10N	0.0002	0.10 UNCH	0.0002	----	----	----	----	751 UNCH
1130	----	----	----	----	----	----	0.10N	0.0003	0.10 UNCH	0.0003	----	----	----	----	312 UNCH
1135	0.10	----	----	0.10/*0.10	----	----	0.10N	0.0004	0.10 UNCH	0.0004	----	5	----	----	344 - 5
1140	----	----	----	----	----	----	0.10N	0.0005	0.10 UNCH	0.0005	----	----	----	----	179 UNCH
1145	----	----	----	----	----	----	0.10N	0.0007	0.10 UNCH	0.0007	----	----	----	----	107 UNCH
1150	0.20	----	----	0.20/0.20	----	----	0.10N	0.0010	0.10 UNCH	0.0010	----	1	----	----	1409 UNCH
1155	----	----	----	----	----	----	0.10N	0.0013	0.10 UNCH	0.0013	----	----	----	----	259 UNCH
1160	0.20	----	----	0.20/0.20	----	----	0.10N	0.0016	0.10 UNCH	0.0016	----	1	----	----	1390 UNCH
1165	----	----	----	----	----	----	0.10N	0.0021	0.10 UNCH	0.0021	----	----	----	----	92 UNCH
1170	----	----	----	----	----	----	0.10N	0.0027	0.10 UNCH	0.0027	----	----	----	----	125 UNCH
1175	----	----	----	----	----	----	0.10N	0.0034	0.10 UNCH	0.0034	----	----	----	----	505 UNCH
1180	----	----	----	----	----	----	0.10N	0.20 + 0.10	0.0064	0.0064	----	----	----	----	889 UNCH
1185	----	----	----	----	----	----	0.10N	0.20 + 0.10	0.0065	0.0065	----	----	----	----	158 UNCH
1190	----	----	----	----	----	----	0.10N	0.20 + 0.10	0.0067	0.0067	----	55	----	219 +	17
1195	----	----	----	----	----	----	0.10N	0.20 + 0.10	0.0069	0.0069	----	----	----	85	UNCH
1200	----	----	----	----	----	----	0.10N	0.20 + 0.10	0.0071	0.0071	----	1	----	4600 -	1
1205	----	----	----	----	----	----	0.20N	0.20 UNCH	0.0073	0.0073	----	----	----	155	UNCH
1210	----	----	----	----	----	----	0.20N	0.20 UNCH	0.0075	0.0075	----	----	----	317	UNCH
1215	----	----	----	----	----	----	0.20N	0.20 UNCH	0.0077	0.0077	----	----	----	343	UNCH
1220	0.20	----	----	0.20/0.20	----	----	0.20N	0.20 UNCH	0.0080	0.0080	----	1	----	389	UNCH
1225	----	----	----	----	----	----	0.30N	0.30 UNCH	0.0115	0.0115	----	----	----	751	UNCH
1230	----	----	----	----	----	----	0.30N	0.30 UNCH	0.0119	0.0119	----	----	----	1650	UNCH
1235	0.30	----	----	0.30/0.30	----	----	0.30N	0.30 UNCH	0.0123	0.0123	----	10	----	267 +	10
1240	0.40	----	----	0.40/0.30	----	----	0.30N	0.40 + 0.10	0.0160	0.0160	----	59	----	1261 -	27
1245	0.40	----	----	0.40/0.40	----	----	0.40N	0.40 UNCH	0.0165	0.0165	----	15	----	555 +	



BULLETIN #148@		METALS OPTION PRODUCTS										wed, Aug 03, 2016		PG64
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OG PUT	COMEX GOLD OPTIONS													
SEP16														
1250	0.40	----	0.50/0.40	----	0.40N	0.50	+ 0.10	.0204	----	----	292	----	3175	-
1255	0.50	----	0.60/0.50	----	0.50N	0.60	+ 0.10	.0244	----	----	57	----	329	-
1260	0.60	----	0.70/0.60	----	0.60N	0.70	+ 0.10	.0285	----	----	34	----	1594	-
1265	0.60	----	0.70/0.60	----	0.70N	0.80	+ 0.10	.0328	----	----	11	----	413	-
1270	0.60	----	0.90/*0.60	----	0.80N	0.90	+ 0.10	.0373	----	----	101	----	1150	+
1275	1.00	----	1.00/0.90	----	0.90N	1.00	+ 0.10	.0420	----	----	103	----	2432	-
1280	1.00	----	1.20/1.00	----	1.00N	1.20	+ 0.20	.0500	----	1182	----	2099	-	
1285	1.20	----	1.50B/1.20	----	1.20N	1.50	+ 0.30	.0611	----	----	71	----	670	UNCH
1290	1.60	----	1.80/1.40A	----	1.40N	1.70	+ 0.30	.0698	----	----	91	----	915	+
1295	2.00	----	2.20B/2.00	----	1.60N	2.10	+ 0.50	.0842	----	----	6	----	720	-
1300	2.20	----	2.70/1.90A	----	2.00N	2.50	+ 0.50	.0991	----	547	----	4575	-	
1305	2.50	----	3.20/2.30A	----	2.40N	3.00	+ 0.60	.1167	----	----	26	----	552	+
1310	3.10	----	3.90/2.80A	----	2.90N	3.60	+ 0.70	.1372	----	1428	----	2015	+	
1315	3.70	----	4.80/3.40A	----	3.50N	4.30	+ 0.80	.1603	----	----	146	----	1248	+
1320	4.50	----	5.70B/4.10A	----	4.20N	5.20	+ 1.00	.1877	----	----	150	----	1297	+
1325	5.20	----	6.90/4.90A	----	5.10N	6.10	+ 1.00	.2156	----	----	260	----	1104	+
1330	6.80	----	8.20/5.90A	----	6.10N	7.30	+ 1.20	.2488	----	----	158	----	1550	+
1335	7.00	----	9.80/7.00	----	7.20N	8.60	+ 1.40	.2839	----	----	175	----	580	+
1340	9.00	----	11.50/8.30A	----	8.60N	10.20	+ 1.60	.3226	----	----	368	----	741	+
1345	10.80	----	13.50B/9.80	----	10.10N	12.10	+ 2.00	.3639	----	----	54	----	222	+
1350	12.50	----	15.80B/11.50A	----	11.90N	14.10	+ 2.20	.4056	----	----	74	----	1335	-
1355	14.40	----	18.20B/13.40A	----	13.80N	16.40	+ 2.60	.4485	----	----	14	----	55	+
1360	16.80	----	20.80B/15.60A	----	15.90N	18.90	+ 3.00	.4914	----	----	41	----	398	+
1365	18.70	----	23.80B/18.00A	----	18.20N	21.60	+ 3.40	.5339	----	----	6	----	67	+
1370	21.00	----	26.80B/20.70A	----	20.70N	24.50	+ 3.80	.5757	----	----	11	----	158	+
1375	28.60	----	30.10B/27.30A	----	23.50N	27.60	+ 4.10	.6161	----	----	1	----	101	UNCH
1380	26.80	----	33.50B/26.80	----	26.50N	30.90	+ 4.40	.6549	----	----	31	----	51	+
1385	----	----	36.70B/----	----	29.70N	34.40	+ 4.70	.6914	----	----	----	----	5	UNCH
1390	----	----	40.60B/----	----	33.10N	38.00	+ 4.90	.7266	----	----	----	----	65	UNCH
1395	----	----	44.60B/----	----	36.70N	41.90	+ 5.20	.7574	----	----	----	----	6	UNCH
1400	45.00	----	48.70B/45.00	----	40.40N	45.90	+ 5.50	.7862	----	----	8	----	83	-
1405	----	----	52.90B/----	----	44.30N	50.00	+ 5.70	.8129	----	----	----	----	1	UNCH
1425	68.50	----	69.50B/68.50	----	61.00N	67.50	+ 6.50	.8918	----	----	1	----	19	-
1430	----	----	73.90B/----	----	65.50N	72.20	+ 6.70	.9060	----	----	----	----	17	UNCH
1450	----	----	92.60B/----	----	83.90N	91.10	+ 7.20	.9471	----	----	----	----	1	UNCH
1500	----	----	----	----	132.40N	140.20	+ 7.80	.9841	----	----	----	----	2	UNCH
1525	----	----	----	----	157.10N	165.10	+ 8.00	.9888	----	----	----	----	200	UNCH
1700	----	----	----	----	331.80N	339.80	+ 8.00	.9999	----	----	----	----	37	UNCH
TOTAL											5597		55341	+
OCT16														
725	----	----	----	----	0.10N	0.10	UNCH	----	----	----	----	----	2	UNCH
800	----	----	----	----	0.10N	0.10	UNCH	----	----	----	----	----	37	UNCH
825	----	----	----	----	0.10N	0.10	UNCH	----	----	----	----	----	61	UNCH
850	----	----	----	----	0.10N	0.10	UNCH	----	----	----	----	----	388	UNCH
890	----	----	----	----	0.10N	0.10	UNCH	----	----	----	----	----	31	UNCH
900	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	2661	UNCH	
910	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	35	UNCH
920	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	15	UNCH
925	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	52	UNCH
930	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	26	UNCH
940	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	602	UNCH
950	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	556	UNCH
955	----	----	----	----	0.10N	0.10	UNCH	.0001	----	----	----	----	10	UNCH
965	----	----	----	----	0.10N	0.10	UNCH	.0001	----	----	----	----	16	UNCH
975	----	----	----	----	0.10N	0.10	UNCH	.0002	----	----	----	----	540	UNCH
980	----	----	----	----	0.10N	0.10	UNCH	.0002	----	----	----	----	15	UNCH
985	----	----	----	----	0.10N	0.10	UNCH	.0003	----	----	----	----	22	UNCH
990	----	----	----	----	0.10N	0.10	UNCH	.0004	----	----	----	----	14	UNCH
995	----	----	----	----	0.10N	0.10	UNCH	.0004	----	----	----	----	47	UNCH
1000	----	----	----	----	0.10N	0.10	UNCH	.0005	----	----	----	1109	UNCH	
1005	----	----	----	----	0.10N	0.10	UNCH	.0007	----	----	----	----	16	UNCH
1010	----	----	----	----	0.10N	0.10	UNCH	.0008	----	----	----	----	98	UNCH
1015	----	----	----	----	0.10N	0.10	UNCH	.0010	----	----	----	----	12	UNCH
1020	----	----	----	----	0.10N	0.10	UNCH	.0012	----	----	----	----	4	UNCH
1025	----	----	----	----	0.10N	0.10	UNCH	.0014	----	----	----	136	UNCH	
1030	----	----	----	----	0.10N	0.10	UNCH	.0016	----	----	----	----	43	UNCH
1035	----	----	----	----	0.10N	0.10	UNCH	.0019	----	----	----	----	8	UNCH
1040	----	----	----	----	0.10N	0.10	UNCH	.0023	----	----	----	104	UNCH	
1045	----	----	----	----	0.20N	0.20	UNCH	.0041	----	----	30	----	30	+
1050	----	----	----	----	0.20N	0.20	UNCH	.0042	----	----	----	1190	UNCH	
1060	----	----	----	----	0.20N	0.20	UNCH	.0043	----	----	----	----	6	UNCH
1070	----	----	----	----	0.20N	0.20	UNCH	.0045	----	----	----	----	55	UNCH
1075	----	----	----	----	0.20N	0.20	UNCH	.0045	----	----	----	----	357	UNCH
1080	----	----	----	----	0.20N	0.20	UNCH	.0046	----	----	----	----	119	UNCH
1085	----	----	----	----	0.20N	0.20	UNCH	.0047	----	----	----	----	1	UNCH
1090	----	----	----	----	0.20N	0.20	UNCH	.0048	----	----	----	----	37	UNCH
1095	----	----	----	----	0.20N	0.20	UNCH	.0049	----	----	----	----	72	UNCH
1100	----	----	----	----	0.20N	0.20	UNCH	.0050	----	----	----	2916	UNCH	
1105	----	----	----	----	0.20N	0.20	UNCH	.0050	----	----	----	----	24	UNCH
1110	----	----	----	----	0.20N	0.20	UNCH	.0051	----	----	----	----	201	UNCH
1115	0.20	----	0.20/0.20	----	0.20N	0.20	UNCH	.0052	----	----	4	----	356	UNCH
1120	----	----	----	----	0.20N	0.20	UNCH	.0053	----	----	1	----	187	UNCH
1125	0.30	----	0.30/*0.30	----	0.20N	0.20	UNCH	.0055	----	----	1	----	1333	UNCH
1130	----	----	----	----	0.30N	0.30	UNCH	.0077	----	----	20	----	225	+
1135	----	----	----	----	0.30N	0.30	UNCH	.0079	----	----	----	----	94	UNCH
1140	----	----	----	----	0.30N	0.30	UNCH	.0081	----	----	----	----	353	UNCH
1145	----	----	----	----	0.30N	0.30	UNCH	.0082	----	----	----	----	227	UNCH
1150	----	----	----	----	0.30N	0.30	UNCH	.0084	----	----	----	2085	UNCH	
1155	0.40	----	0.40/0.40	----	0.30N	0.30	UNCH	.0086	----	----	1	----	190	-
1160	----	----	----	----	0.40N	0.40	UNCH	.0111	----	----	----	483	UNCH	
1165	----	----	----	----	0.40N	0.40	UNCH	.0113	----	----	----	96	UNCH	
1170	----	----	----	----	0.40N	0.40	UNCH	.0116	----	----	----	307	UNCH	
1175	0.80	----	0.80/0.60A	----	0.50N	0.50	UNCH	.0141	----	4	----	4310	UNCH	
1180	----	----	----	----	0.50N	0.50	UNCH	.0144	----	----	----	600	UNCH	
1185	----	----	----	----	0.60N	0.60	UNCH	.0170	----	----	----	243	UNCH	
1190	----	----	----	----	0.70N	0.70	UNCH	.0196	----	----	----	537	UNCH	
1195	----	----	----	----	0.70N	0.70	UNCH	.0201	----	----	----	111	UNCH	
1200	0.90	----	0.90/0.80	----	0.80N	0.80	UNCH	.0228	----	5	----	3059	+	
1205	----	----	----	----	0.90N	0.90	UNCH	.0256	----	65	----	136	+	
1210	----	----	----	----	1.00N	1.00	UNCH	.0284	----	1	----	160	+	
1215	----	----	1.20B/----	----	1.10N	1.10	UNCH	.0313	----	----	----	172	UNCH	
1220	1.30	----	1.30/1.30	----	1.20N	1.30	+ 0.10	.0363	----	1	----	819	+	
1225	1.40	----	1.50/1.40	----	1.30N	1.40	+ 0.10	.0393	----	52	----	1587	-	
1230	----	----	1.70B/----	----	1.50N	1.60	+ 0.10	.0445	----	67	----	1185	+	
1235	1.80	----	2.00/1.80	----	1.70N	1.80	+ 0.10	.0497	----	14	----	123	+	
1240	2.00	----	2.20/2.00	----	1.90N	2.10	+ 0.20	.0569	----	18	----	478	+	
1245	2.60	----	2.60/2.40A	----	2.20N	2.40	+ 0.20	.0641	----	3	----	167	UNCH	
1250	2.50	----	2.90/2.40	----	2.50N	2.70	+ 0.20	.0714	----	37	----	3457	-	
1255	3.10	----	3.30B/3.10	----	2.80N	3.10	+ 0.30	.0806	----	3	----	160	+	
1260	3.80	----	3.80/3.50A	----	3.20N	3.50	+ 0.30	.0898	----	6	----	431	+	
1265	4.00	----	4.20B/4.00	----	3.60N	4.00	+ 0.40	.1007	----	27	----	227	+	
1270	4.00	----	4.80B/4.00	----	4.10N	4.50	+ 0.40	.1118	----	68	----	190	+	
1275	4.90	----	5.50B/4.90	----	4.70N	5.1								

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016				PG64	
		GLOBAL OPEN	OPEN OPEN	OUTCRY RANGE	GLOBAL HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST											
OG PUT		COMEX GOLD OPTIONS																									
OCT16																											
1400	----	----	----		58.90B/----	----		52.30N		57.10 + 4.80	.6729					22	UNCH										
1450	----	----	----		92.70B/----	----		91.20N		97.30 + 6.10	.8343					1	UNCH										
TOTAL														1631	500	49985 +	1560										
NOV16																											
725	----	----	----					0.10N		0.10	UNCH	----	----			2	UNCH										
800	----	----	----					0.10N		0.10	UNCH	----	----			15	UNCH										
860	----	----	----					0.10N		0.10	UNCH	.0000	----			14	UNCH										
870	----	----	----					0.10N		0.10	UNCH	.0000	----			51	UNCH										
880	----	----	----					0.10N		0.10	UNCH	.0000	----			21	UNCH										
900	----	----	----					0.10N		0.10	UNCH	.0000	----			35	UNCH										
925	----	----	----					0.10N		0.10	UNCH	.0001	----			37	UNCH										
950	----	----	----					0.10N		0.10	UNCH	.0003	----			54	UNCH										
980	----	----	----					0.10N		0.10	UNCH	.0009	----			350	UNCH										
995	----	----	----					0.10N		0.10	UNCH	.0015	----			2	UNCH										
1000	----	----	----					0.10N		0.10	UNCH	.0018	----			183	UNCH										
1010	----	----	----					0.20N		0.20	UNCH	.0037	----			2	UNCH										
1020	----	----	----					0.20N		0.20	UNCH	.0038	----			37	UNCH										
1025	----	----	----					0.20N		0.20	UNCH	.0039	----			22	UNCH										
1050	----	----	----					0.30N		0.30	UNCH	.0059	----			31	UNCH										
1055	----	----	----					0.30N		0.30	UNCH	.0060	----			1	UNCH										
1070	----	----	----					0.30N		0.30	UNCH	.0063	----			3	UNCH										
1085	----	----	----					0.40N		0.40	UNCH	.0083	----			1	UNCH										
1090	----	----	----					0.40N		0.40	UNCH	.0084	----			15	UNCH										
1100	----	----	----					0.40N		0.40	UNCH	.0087	----			197	UNCH										
1105	----	----	----					0.40N		0.40	UNCH	.0089	----			121	UNCH										
1110	----	----	----					0.50N		0.50	UNCH	.0108	----			55	UNCH										
1115	----	----	----					0.50N		0.50	UNCH	.0110	----			2	UNCH										
1120	----	----	----					0.50N		0.50	UNCH	.0112	----			42	UNCH										
1125	----	----	----					0.60N		0.60	UNCH	.0132	----			50	UNCH										
1130	----	----	----					0.60N		0.60	UNCH	.0134	----			94	UNCH										
1135	----	----	----					0.70N		0.70	UNCH	.0154	----			100	UNCH										
1140	----	----	----					0.70N		0.70	UNCH	.0157	----			21	UNCH										
1145	----	----	----					0.80N		0.80	UNCH	.0177	----			181	UNCH										
1150	----	----	----					0.90N		0.80 - 0.10	.0181	----				593	UNCH										
1155	----	----	----					0.90N		0.90	UNCH	.0202	----			16	UNCH										
1160	0.90	----	----	0.90/*0.90				1.00N		1.00	UNCH	.0223	----	1		24 +	1										
1165	----	----	----					1.10N		1.00 - 0.10	.0227	----	----	----		67	UNCH										
1170	----	----	----					1.20N		1.10 - 0.10	.0249	----	----	----		62	UNCH										
1175	1.20	----	----	1.20/*1.20				1.30N		1.20 - 0.10	.0272	----	1			507	UNCH										
1180	1.30	----	----	1.30/*1.30				1.40N		1.30 - 0.10	.0294	----	1			114 +	1										
1185	----	----	----	----/1.50A				1.60N		1.50 - 0.10	.0334	----	----	----		1	UNCH										
1190	----	----	----					1.70N		1.70	UNCH	.0373	----	----		17	UNCH										
1195	----	----	----	----/1.80A				1.90N		1.80 - 0.10	.0397	----	----	----		8	UNCH										
1200	2.20	----	----	2.20/2.00				2.10N		2.00 - 0.10	.0438	----	7			1503	UNCH										
1205	2.30	----	----	2.30/2.20A				2.30N		2.30	UNCH	.0494	----	26		48 +	25										
1210	----	----	----	2.60B/2.40A				2.50N		2.50	UNCH	.0535	----	----		237	UNCH										
1215	----	----	----	2.90B/----				2.70N		2.80 + 0.10	.0592	----	----	----		65	UNCH										
1220	2.90	----	----	3.20B/2.90				3.00N		3.10 + 0.10	.0648	----	3			45 +	3										
1225	3.30	----	----	3.50B/3.20A				3.30N		3.40 + 0.10	.0706	----	4			531 +	4										
1230	3.60	----	----	3.90B/3.60				3.60N		3.80 + 0.20	.0778	----	3			9	UNCH										
1235	----	----	----	4.30B/3.90A				4.00N		4.20 + 0.20	.0850	----	----	----		52	UNCH										
1240	----	----	----	4.80B/4.30A				4.40N		4.60 + 0.20	.0923	----	----	----		166	UNCH										
1245	----	----	----	5.30B/4.80A				4.90N		5.10 + 0.20	.1009	----	----	----		1	UNCH										
1250	5.60	----	----	5.90/5.30A				5.40N		5.70 + 0.30	.1107	----	580			1274 -	239										
1255	----	----	----	6.50B/5.80A				5.90N		6.30 + 0.40	.1206	----	----	----		11	UNCH										
1260	----	----	----	7.20B/6.40A				6.50N		6.90 + 0.40	.1305	----	----	----		1291	UNCH										
1265	----	----	----	8.00B/----				7.10N		7.60 + 0.50	.1416	----	----	----		39	UNCH										
1270	----	----	----	8.80B/----				7.80N		8.30 + 0.50	.1527	----	----	----		102	UNCH										
1275	----	----	----	9.70B/----				8.60N		9.20 + 0.60	.1659	----	30			212 +	22										
1280	----	----	----	10.70B/----				9.50N		10.10 + 0.60	.1790	----	----	----		90	UNCH										
1285	11.00	----	----	11.70B/11.00				10.40N		11.10 + 0.70	.1931	----	1			141 +	1										
1290	----	----	----	12.90B/----				11.40N		12.20 + 0.80	.2080	----	----	----		93	UNCH										
1295	14.00	----	----	14.20B/13.40A				12.50N		13.30 + 0.80	.2230	----	7			28 +	6										
1300	15.30	----	----	15.50B/14.60A				13.60N		14.60 + 1.00	.2394	----	81			509 +	19										
1305	----	----	----	16.90B/----				14.90N		15.90 + 1.00	.2558	----	----	----		43	UNCH										
1310	----	----	----	18.40B/----				16.20N		17.40 + 1.20	.2734	----	----	----		61	UNCH										
1315	----	----	----	20.20B/----				17.60N		18.90 + 1.30	.2911	----	----	----		218	UNCH										
1320	----	----	----	21.90B/----				19.20N		20.60 + 1.40	.3096	----	----	----		13	UNCH										
1325	----	----	----	23.70B/----				20.80N		22.40 + 1.60	.3286	----	----	----		76	UNCH										
1330	----	----	----	25.60B/22.50A				22.60N		24.30 + 1.70	.3478	----	----	----		182	UNCH										
1335	----	----	----	27.80B/24.30A				24.50N		26.30 + 1.80	.3673	----	----	----		3	UNCH										
1340	26.10	----	----	29.80B/26.10				26.40N		28.40 + 2.00	.3870	----	5			55 +	5										
1345	----	----	----	32.10B/28.30A				28.50N		30.60 + 2.10	.4068	----	----	----		5	UNCH										
1350	33.10	----	----	34.60B/30.40A				30.70N		32.90 + 2.20	.4267	----	1			35 +	1										
1360	38.00	----	----	39.60B/35.10A				35.30N		37.80 + 2.50	.4666	----	1			3 +	1										
1370	----	----	----	45.20B/40.10A				40.30N		43.20 + 2.90	.5062	----	----	----		561	UNCH										
1375	----	----	----	48.10B/42.80A				42.90N		46.00 + 3.10	.5258	----	----	----		5	UNCH										
1380	----</																										

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016		PG64
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST									
OG PUT		COMEX GOLD OPTIONS																						
DEC16																								
1155	----	----		----	----	----	1.90N		1.90	UNCH	.0350	----	----	----	236	UNCH								
1160	----	----		----	2.10B/----	----	2.00N		2.00	UNCH	.0370	----	----	----	1446	UNCH								
1165	----	----		----	2.30B/----	----	2.20N		2.20	UNCH	.0404	----	----	----	25	UNCH								
1170	----	----		----	2.50B/----	----	2.40N		2.40	UNCH	.0438	----	----	----	61	UNCH								
1175	----	----		----	2.70B/----	----	2.60N		2.60	UNCH	.0472	----	----	----	3245	UNCH								
1180	----	----		----	2.90B/----	----	2.80N		2.90 +	0.10	.0519	----	----	----	231	UNCH								
1185	----	----		----	3.20B/----	----	3.00N		3.10 +	0.10	.0554	----	----	----	6	UNCH								
1190	----	----		----	3.50B/----	----	3.30N		3.40 +	0.10	.0602	----	----	----	650	UNCH								
1195	----	----		----	3.80B/----	----	3.60N		3.70 +	0.10	.0650	----	----	----	307	UNCH								
1200	3.60	----		----	4.10B/*3.60	----	3.90N		4.00 +	0.10	.0698	----	14	----	8199 -	6								
1205	----	----		----	4.50B/----	----	4.20N		4.30 +	0.10	.0748	----	25	----	326 +	25								
1210	----	----		----	4.90B/----	----	4.50N		4.70 +	0.20	.0809	----	----	----	979	UNCH								
1215	----	----		----	5.40B/----	----	4.90N		5.10 +	0.20	.0870	----	----	----	312	UNCH								
1220	----	----		----	5.80B/5.30A	----	5.40N		5.60 +	0.20	.0942	----	----	----	337	UNCH								
1225	6.10	----		----	6.40B/6.10	----	5.80N		6.10 +	0.30	.1015	----	19	----	2811 -	5								
1230	----	----		----	7.00B/6.30A	----	6.40N		6.60 +	0.20	.1089	----	----	----	930	UNCH								
1235	----	----		----	7.60B/----	----	6.90N		7.20 +	0.30	.1172	----	----	----	280	UNCH								
1240	----	----		----	8.20B/7.40A	----	7.50N		7.80 +	0.30	.1256	----	----	----	1652	UNCH								
1245	9.00	----		----	9.00/8.10A	----	8.20N		8.50 +	0.30	.1350	----	3	----	48	UNCH								
1250	9.20	----		----	9.80B/8.70A	----	8.90N		9.20 +	0.30	.1444	----	46	----	2754 -	5								
1255	10.60	----		----	10.60/9.50A	----	9.60N		10.00 +	0.40	.1547	----	3	----	130 -	3								
1260	----	----		----	11.50B/10.30A	----	10.40N		10.80 +	0.40	.1651	----	----	----	486	UNCH								
1265	----	----		----	12.50B/11.10A	----	11.20N		11.70 +	0.50	.1763	----	----	----	163	UNCH								
1270	----	----		----	13.50B/12.00A	----	12.10N		12.70 +	0.60	.1883	----	----	----	87	UNCH								
1275	----	----		----	14.60B/13.00A	----	13.20N		13.80 +	0.60	.2009	----	----	----	473	UNCH								
1280	----	----		----	15.80B/14.00A	----	14.20N		14.90 +	0.70	.2136	----	----	----	560	UNCH								
1285	----	----		----	17.10B/15.20A	----	15.40N		16.10 +	0.70	.2269	----	----	----	223	UNCH								
1290	17.40	----		----	18.40B/16.40A	----	16.60N		17.40 +	0.80	.2408	----	734	----	1406 -	314								
1295	----	----		----	19.90B/17.60A	----	17.80N		18.70 +	0.90	.2548	----	----	----	18	UNCH								
1300	19.20	----		----	21.40B/18.80	----	19.20N		20.20 +	1.00	.2698	----	81	----	2590 +	50								
1305	21.50	----		----	23.00B/20.40A	----	20.60N		21.70 +	1.10	.2847	----	2	----	7 +	2								
1310	----	----		----	24.70B/21.90A	----	22.10N		23.20 +	1.10	.2997	----	----	----	8	UNCH								
1315	----	----		----	26.50B/23.50A	----	23.60N		24.90 +	1.30	.3156	----	----	----	35	UNCH								
1320	----	----		----	28.30B/25.20A	----	25.30N		26.70 +	1.40	.3317	----	----	----	193	UNCH								
1325	----	----		----	30.30B/27.00A	----	27.20N		28.60 +	1.40	.3481	----	60	----	773 +	60								
1330	----	----		----	32.40B/28.90A	----	29.10N		30.60 +	1.50	.3648	----	----	----	656	UNCH								
1335	----	----		----	34.50B/30.80A	----	31.00N		32.60 +	1.60	.3815	----	1097	----	420 -	685								
1340	----	----		----	36.80B/32.90A	----	33.10N		34.80 +	1.70	.3985	----	1	----	106 +	1								
1345	----	----		----	39.10B/35.00A	----	35.30N		37.10 +	1.80	.4156	----	----	----	1	UNCH								
1350	37.70	----		----	41.60B/37.30A	----	37.60N		39.60 +	2.00	.4328	----	436	----	712 -	84								
1355	----	----		----	44.10B/39.60A	----	39.90N		42.10 +	2.20	.4498	----	----	----	87	UNCH								
1360	45.40	----		----	46.80B/42.00A	----	42.40N		44.70 +	2.30	.4668	----	2	----	7 -	1								
1365	47.30	----		----	49.50B/44.60A	----	44.90N		47.40	NEW	.4837	----	2	----	2 +	2								
1370	----	----		----	52.10B/47.20A	----	47.50N		50.20 +	2.70	.5005	----	----	----	557	UNCH								
1375	----	----		----	55.00B/49.90A	----	50.20N		53.10 +	2.90	.5170	----	----	----	180	UNCH								
1400	70.00	----		----	70.70B/69.00A	----	65.10N		68.60 +	3.50	.5966	----	3	----	88 +	3								
1450	----	----		----	107.10B/----	----	100.80N		105.50 +	4.70	.7283	----	8	----	19 -	1								
1460	----	----		----	110.20B/----	----	108.60N		113.60 +	5.00	.7498	----	----	----	1	UNCH								
1495	----	----		----	139.20B/----	----	137.60N		143.20 +	5.60	.8134	----	----	----	1	UNCH								
1500	----	----		----	143.50B/----	----	141.90N		147.60 +	5.70	.8211	----	8	----	71 +	8								
1600	----	----		----	----	----	233.30N		240.20 +	6.90	.9206	----	----	----	2	UNCH								
1700	----	----		----	----	----	329.90N		337.40 +	7.50	.9625	----	----	----	10	UNCH								
1800	----	----		----	----	----	428.50N		436.10 +	7.60	.9811	----	----	----	254	UNCH								
1900	----	----		----	----	----	527.90N		535.70 +	7.80	.9891	----	----	----	1	UNCH								
2000	----	----		----	----	----	627.60N		635.40 +	7.80	.9938	----	----	----	107	UNCH								
2200	----	----		----	----	----	827.40N		835.30 +	7.90	.9989	----	----	----	2	UNCH								
TOTAL													2549		94737 -	957								
JAN17																								
800	----	----		----	----	----	0.10N		0.10	UNCH	.0000	----	----	----	2	UNCH								
825	----	----		----	----	----	0.10N		0.10	UNCH	.0001	----	----	----	1	UNCH								
850	----	----		----	----	----	0.10N		0.10	UNCH	.0003	----	----	----	302	UNCH								
875	----	----		----	----	----	0.10N		0.10	UNCH	.0006	----	----	----	22	UNCH								
900	----	----		----	----	----	0.10N		0.10	UNCH	.0012	----	----	----	1859	UNCH								
920	----	----		----	----	----	0.20N		0.20	UNCH	.0030	----	----	----	1	UNCH								
925	----	----		----	----	----	0.20N		0.20	UNCH	.0030	----	----	----	16	UNCH								
950	----	----		----	----	----	0.30N		0.30	UNCH	.0045	----	----	----	16	UNCH								
970	----	----		----	----	----	0.40N		0.40	UNCH	.0060	----	----	----	3	UNCH								
975	----	----		----	----	----	0.40N		0.40	UNCH	.0060	----	----	----	10	UNCH								
990	----	----		----	----	----	0.50N		0.50	UNCH	.0075	----	----	----	25	UNCH								
995	----	----		----	----	----	0.60N		0.60	UNCH	.0088	----	----	----	3	UNCH								
1000	----	----		----	----	----	0.60N		0.60	UNCH	.0089	----	----	----	24	UNCH								
1025	----	----		----	----	----	0.70N		0.80 +	0.10	.0119	----	----	----	50	UNCH								
1040	----	----		----	----	----	0.80N		0.90 +	0.10	.0136	----	----	----	1	UNCH								
1050	----	----		----	----	----	0.90N		0.90	UNCH	.0140	----	----	----	3523	UNCH								
1055	----	----		----	----	----	0.90N		1.00 +	0.10	.0154	----	----	----	27	UNCH								
1060																								

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016		PG64
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY CLOSE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST								
OG PUT		COMEX GOLD OPTIONS																						
JUN17																								
1025	----	----			----	----	----	3.00N	3.50	+ 0.50	.0350	----	----	----	----	654	UNCH							
1050	----	----			----	----	----	4.10N	4.50	+ 0.40	.0444	----	----	----	----	1655	UNCH							
1075	----	----			----	----	----	5.50N	5.60	+ 0.10	.0549	----	----	----	----	2401	UNCH							
1080	----	----			----	----	----	5.80N	5.90	+ 0.10	.0576	----	----	----	----	1332	UNCH							
1090	----	----			----	----	----	6.30N	6.60	+ 0.30	.0637	----	----	----	----	15	UNCH							
1100	----	----			----	----	----	6.90N	7.30	+ 0.40	.0698	----	----	----	----	750	UNCH							
1125	----	----			----	----	----	8.90N	9.40	+ 0.50	.0875	----	----	----	----	500	UNCH							
1150	----	----			----	----	----	11.40N	11.90	+ 0.50	.1081	----	----	----	----	2323	UNCH							
1200	----	----			18.60B/----	----	----	18.20N	18.90	+ 0.70	.1615	----	----	----	----	538	UNCH							
1215	----	----			21.50B/----	----	----	21.00N	21.80	+ 0.80	.1816	----	----	----	----	250	UNCH							
1220	----	----			22.60B/----	----	----	22.00N	22.90	+ 0.90	.1888	----	----	----	----	478	UNCH							
1225	----	----			23.70B/----	----	----	23.00N	24.00	+ 1.00	.1961	----	----	----	----	2	UNCH							
1250	----	----			29.90B/----	----	----	28.80N	30.10	+ 1.30	.2346	----	----	----	----	1167	UNCH							
1270	----	----			36.00B/----	----	----	34.10N	35.70	+ 1.60	.2679	----	----	----	----	120	UNCH							
1275	----	----			37.60B/----	----	----	35.60N	37.20	+ 1.60	.2766	----	----	----	----	363	UNCH							
1280	----	----			39.00B/----	----	----	37.20N	38.80	+ 1.60	.2855	----	----	----	----	195	UNCH							
1300	----	----			46.20B/----	----	----	44.10N	45.80	+ 1.70	.3223	----	----	----	----	830	UNCH							
1310	----	----			50.20B/----	----	----	47.80N	49.70	+ 1.90	.3414	----	----	----	----	284	UNCH							
1320	----	----			54.40B/----	----	----	51.70N	53.70	+ 2.00	.3607	----	----	----	----	1165	UNCH							
1330	----	----			59.00B/----	----	----	55.90N	58.20	+ 2.30	.3804	----	----	----	----	175	UNCH							
1340	----	----			63.70B/----	----	----	60.30N	62.90	+ 2.60	.4002	----	----	----	----	326	UNCH							
1350	----	----			68.50B/----	----	----	64.80N	67.90	+ 3.10	.4200	----	----	----	----	1011	UNCH							
1360	----	----			73.70B/----	----	----	69.80N	73.00	+ 3.20	.4397	----	----	----	----	225	UNCH							
1375	----	----			81.80B/----	----	----	77.70N	81.10	+ 3.40	.4690	----	----	----	----	274	UNCH							
1380	----	----			84.60B/----	----	----	80.40N	84.00	+ 3.60	.4787	----	----	----	----	275	UNCH							
1390	----	----			90.60B/----	----	----	86.10N	89.90	+ 3.80	.4977	----	----	----	500	575	+	500						
1400	----	----			96.60B/----	----	----	92.10N	96.00	+ 3.90	.5164	----	----	----	----	750	UNCH							
1410	----	----			102.90B/----	----	----	98.20N	102.20	+ 4.00	.5347	----	----	----	----	150	UNCH							
TOTAL															500	26679	+	500						
JUL17																								
1000	----	----			----	----	----	2.90N	3.10	+ 0.20	.0300	----	----	----	----	1	UNCH							
1200	----	----			----	----	----	20.60N	21.70	+ 1.10	.1706	----	----	----	----	28	UNCH							
1250	----	----			----	----	----	32.00N	33.60	+ 1.60	.2413	----	----	----	----	1058	UNCH							
1310	----	----			----	----	----	51.20N	53.40	+ 2.20	.3417	----	----	----	----	158	UNCH							
1370	----	----			----	----	----	77.90N	80.90	+ 3.00	.4524	----	----	----	----	450	UNCH							
1450	----	----			126.70B/----	----	----	125.30N	129.40	+ 4.10	.5938	----	----	----	----	2	UNCH							
1500	----	----			163.10B/----	----	----	160.40N	165.00	+ 4.60	.6707	----	----	----	----	2	UNCH							
1550	----	----			202.60B/----	----	----	199.00N	204.10	+ 5.10	.7362	----	----	----	----	2	UNCH							
TOTAL																1701		0						
AUG17																								
1050	----	----			----	----	----	5.30N	6.60	+ 1.30	.0567	----	----	----	----	626	UNCH							
1175	----	----			----	----	----	17.80N	19.70	+ 1.90	.1506	----	----	----	----	25	UNCH							
1200	----	----			23.00B/----	----	----	22.20N	24.10	+ 1.90	.1788	----	----	----	----	254	UNCH							
1225	----	----			----	----	----	27.60N	29.70	+ 2.10	.2116	----	----	----	----	1	UNCH							
1360	----	----			----	----	----	76.50N	79.60	+ 3.10	.4340	----	----	----	----	75	UNCH							
1370	----	----			----	----	----	81.60N	84.80	+ 3.20	.4518	----	----	----	----	15	UNCH							
1375	----	----			----	----	----	84.30N	87.40	+ 3.10	.4606	----	----	----	----	175	UNCH							
1390	----	----			----	----	----	92.70N	95.80	+ 3.10	.4870	----	----	----	----	170	UNCH							
TOTAL																1341		0						
OCT17																								
1050	----	----			----	----	----	7.80N	8.20	+ 0.40	.0647	----	----	----	----	125	UNCH							
TOTAL																125		0						
DEC17																								
700	----	----			----	----	----	0.70N	0.70	UNCH	.0051	----	----	----	----	423	UNCH							
750	----	----			----	----	----	1.10N	1.10	UNCH	.0080	----	----	----	----	5	UNCH							
800	----	----			----	----	----	1.70N	1.70	UNCH	.0124	----	----	----	----	274	UNCH							
825	----	----			----	----	----	2.10N	2.10	UNCH	.0152	----	----	----	----	720	UNCH							
850	----	----			----	----	----	2.60N	2.60	UNCH	.0188	----	----	----	----	1106	UNCH							
900	----	----			----	----	----	3.90N	3.90	UNCH	.0278	----	30	----	----	3236	UNCH							
950	----	----			----	----	----	5.60N	5.90	+ 0.30	.0411	----	----	----	----	860	UNCH							
975	----	----			----	----	----	6.70N	7.20	+ 0.50	.0496	----	----	----	----	65	UNCH							
1000	----	----			----	----	----	7.90N	8.70	+ 0.80	.0592	----	30	----	----	3884	UNCH							
1025	----	----			----	----	----	9.30N	10.50	+ 1.20	.0704	----	----	----	----	2898	UNCH							
1050	----	----			----	----	----	11.00N	12.50	+ 1.50	.0829	----	----	----	----	1979	UNCH							
1100	----	----			----	----	----	16.30N	18.10	+ 1.80	.1154	----	----	500	----	2600	+	424						
1105	----	----			----	----	----	17.00N	18.80	+ 1.80	.1192	----	----	----	----	2	UNCH							
1120	----	----			----	----	----	19.00N	20.80	+ 1.80	.1305	----	----	----	----	25	UNCH							
1125	----	----			----	----	----	19.70N	21.60	+ 1.90	.1347	----	----	----	----	300	UNCH							
1130	----	----			----	----	----	20.40N	22.30	+ 1.90	.1387	----	----	----	----	147	UNCH							
1150	----	----			----	----	----	23.60N	25.50	+ 1.90	.1559	----	30	----	----	1650	UNCH							
1160	----	----			----	----	----	25.30N	27.30	+ 2.00	.1653	----	----	----	----	26	UNCH							
1170	----	----			----	----	----	27.10N	29.10	+ 2.00	.1747	----	----	----	----	50	UNCH							
1200	----	----			----	----	----	33.10N	35.20	+ 2.10	.2057	----	65	----	----	1520	-	5						
1225	----	----			----	----	----	40.00N	42.10	+ 2.10	.2361	----	----	----	----	1340	UNCH							
1240	----	----			----	----	----	44.50N	46.60	+ 2.10	.2551	----	----	----	----	25	UNCH							
1250	----	----			----	----	----	47.70N	49.80	+ 2.10	.2682	----	35	----	----	852	-	20						
1270	----	----			----	----	----	54.50N	56.60	+ 2.10	.2950	----	----	----	----	9	UNCH							
1275	----	----			----	----	----	56.30N	58.40	+ 2														

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										wed, Aug 03, 2016		PG64
		GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY HIGH/LOW	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME			OPEN INTEREST						
OG CALL		COMEX GOLD OPTIONS																						
SEP16																								
800	----	----	----	----	----	----	----	568.20N	560.20 - 8.00	1.0000	----	----	----	----	----	----	----	1	UNCH					
1065	----	----	----	----	----	----	----	303.20N	295.20 - 8.00	1.0000	----	----	----	----	----	----	----	10	UNCH					
1070	----	----	----	----	----	----	----	298.20N	290.20 - 8.00	.9999	----	----	----	----	----	----	----	10	UNCH					
1075	----	----	----	----	----	----	----	293.20N	285.20 - 8.00	.9999	----	----	----	----	----	----	----	150	UNCH					
1100	----	----	----	----	----	----	----	268.20N	260.20 - 8.00	.9999	----	----	----	----	----	----	----	254	UNCH					
1105	----	----	----	----	----	----	----	263.20N	255.20 - 8.00	.9999	----	----	----	----	----	----	----	1	UNCH					
1110	----	----	----	----	----	----	----	258.20N	250.20 - 8.00	.9999	----	----	----	----	----	----	----	50	UNCH					
1120	----	----	----	----	----	----	----	248.20N	240.20 - 8.00	.9998	----	----	----	----	----	----	----	2	UNCH					
1130	----	----	----	----	----	----	----	238.20N	230.20 - 8.00	.9996	----	----	----	----	----	----	----	125	UNCH					
1140	----	----	----	----	----	----	----	228.20N	220.20 - 8.00	.9994	----	----	----	----	----	----	----	250	UNCH					
1150	----	----	----	----	----	----	----	218.20N	210.20 - 8.00	.9990	----	----	----	----	----	----	----	126	UNCH					
1155	----	----	----	----	----	----	----	213.20N	205.20 - 8.00	.9987	----	----	----	----	----	----	----	11	UNCH					
1160	----	----	----	----	----	----	----	208.20N	200.20 - 8.00	.9983	----	----	----	----	----	----	----	191	UNCH					
1170	----	----	----	----	----	----	----	198.20N	190.30 - 7.90	.9972	----	----	----	----	----	----	----	375	UNCH					
1175	----	----	----	----	----	----	----	193.20N	185.30 - 7.90	.9965	----	----	----	----	----	----	----	120	UNCH					
1180	----	----	----	----	----	----	----	188.30N	180.30 - 8.00	.9935	----	----	----	----	----	----	----	764	UNCH					
1190	----	----	----	----	----	----	----	178.30N	170.40 - 7.90	.9932	----	----	----	----	----	----	----	50	UNCH					
1195	----	----	----	----	----	----	----	173.30N	165.40 - 7.90	.9930	----	----	----	----	----	----	----	20	UNCH					
1200	----	----	----	----	----	----	----	168.30N	160.40 - 7.90	.9928	----	----	----	----	----	----	----	822	UNCH					
1205	----	----	----	----	----	----	----	163.30N	155.40 - 7.90	.9926	----	----	----	----	----	----	----	2	UNCH					
1210	----	----	----	----	----	----	----	158.40N	150.40 - 8.00	.9924	----	----	----	----	----	----	----	34	UNCH					
1215	----	----	----	----	----	----	----	153.40N	145.40 - 8.00	.9922	----	----	----	----	----	----	----	30	UNCH					
1220	----	----	----	----	----	----	----	148.40N	140.40 - 8.00	.9919	----	----	----	----	----	----	----	23	UNCH					
1225	----	----	----	----	----	----	----	143.40N	135.40 - 8.00	.9884	----	----	----	----	----	----	----	154	UNCH					
1230	----	----	----	----	----	----	----	138.50N	130.50 - 8.00	.9881	----	----	----	----	----	----	----	47	UNCH					
1235	----	----	----	----	----	----	----	133.50N	125.50 - 8.00	.9876	----	----	----	----	----	----	----	56	UNCH					
1240	----	----	----	----	----	----	----	128.50N	120.60 - 7.90	.9840	----	----	----	----	----	----	----	260	UNCH					
1245	----	----	----	----	----	----	----	123.50N	115.60 - 7.90	.9834	----	----	----	----	----	----	----	21	UNCH					
1250	----	----	----	----	----	----	----	118.60N	110.70 - 7.90	.9795	----	----	----	----	----	----	----	3061	UNCH					
1255	----	----	----	----	----	----	----	113.60N	105.80 - 7.80	.9755	----	----	----	----	----	----	----	28	UNCH					
1260	103.50	----	----	103.50/98.60A	103.50/98.60A	----	----	108.70N	100.80 - 7.90	.9714	----	----	----	4	----	----	----	3226	UNCH					
1265	----	----	----	93.70A	93.70A	----	----	103.80N	95.90 - 7.90	.9671	----	----	----	----	----	----	----	156	UNCH					
1270	93.30	----	----	93.30/88.80A	93.30/88.80A	----	----	98.90N	91.00 - 7.90	.9627	----	----	----	2	----	----	----	401	-	2				
1275	----	----	----	84.00A	84.00A	----	----	94.10N	86.20 - 7.90	.9579	----	----	----	----	----	----	----	1247	UNCH					
1280	82.30	----	----	82.30/79.20A	82.30/79.20A	----	----	89.20N	81.40 - 7.80	.9499	----	----	----	6	----	----	----	1375	-	6				
1285	----	----	----	74.50A	74.50A	----	----	84.40N	76.60 - 7.80	.9388	----	----	----	----	----	----	----	572	UNCH					
1290	----	----	----	69.80A	69.80A	----	----	79.60N	71.90 - 7.70	.9301	----	----	----	----	----	----	----	279	UNCH					
1295	----	----	----	65.20A	65.20A	----	----	74.80N	67.30 - 7.50	.9157	----	----	----	----	----	----	----	28	UNCH					
1300	65.00	----	----	65.00/60.70A	65.00/60.70A	----	----	70.10N	62.70 - 7.40	.9009	----	----	----	11	----	----	----	4829	-	11				
1305	----	----	----	56.20A	56.20A	----	----	65.60N	58.20 - 7.40	.8832	----	----	----	----	----	----	----	74	UNCH					
1310	----	----	----	51.50A	51.50A	----	----	61.10N	53.80 - 7.30	.8627	----	----	----	----	----	----	----	2885	UNCH					
1315	----	----	----	47.30A	47.30A	----	----	56.70N	49.50 - 7.20	.8396	----	----	----	----	----	----	----	913	UNCH					
1320	----	----	----	43.20A	43.20A	----	----	52.40N	45.30 - 7.10	.8122	----	----	----	----	----	----	----	1134	UNCH					
1325	----	----	----	39.20A	39.20A	----	----	48.30N	41.30 - 7.00	.7843	----	----	----	----	----	----	----	1	UNCH					
1330	36.70	----	----	37.20B/35.50A	37.20B/35.50A	----	----	44.30N	37.50 - 6.80	.7511	----	----	----	1	----	----	----	1038	-	1				
1335	----	----	----	32.00A	32.00A	----	----	40.40N	33.80 - 6.60	.7161	----	----	----	----	----	----	----	1597	-	38				
1340	30.30	----	----	30.30/28.20A	30.30/28.20A	----	----	36.80N	30.40 - 6.40	.6773	----	----	----	1	----	----	----	673	UNCH					
1345	----	----	----	25.10A	25.10A	----	----	33.30N	27.30 - 6.00	.6361	----	----	----	----	----	----	----	3337	-	1				
1350	29.00	----	----	29.30B/22.30A	29.30B/22.30A	----	----	30.10N	24.30 - 5.80	.5943	----	----	----	116	----	----	----	519	UNCH					
1355	25.40	----	----	26.00/19.80A	26.00/19.80A	----	----	27.00N	21.60 - 5.40	.5514	----	----	----	29	----	----	----	6522	+	4				
1360	23.00	----	----	23.70/17.50A	23.70/17.50A	----	----	24.10N	19.10 - 5.00	.5085	----	----	----	31	----	----	----	242	+	19				
1365	20.30	----	----	21.00B/15.30	21.00B/15.30	----	----	21.40N	16.80 - 4.60	.4660	----	----	----	44	----	----	----	2025	-	2				
1370	17.40	----	----	18.80B/13.40A	18.80B/13.40A	----	----	18.90N	14.70 - 4.20	.4243	----	----	----	127	----	----	----	564	+	1				
1375	15.80	----	----	16.70B/11.70A	16.70B/11.70A	----	----	16.70N	12.80 - 3.90	.3838	----	----	----	244	----	----	----	1573	-	13				
1380	14.00	----	----	14.50B/10.20A	14.50B/10.20A	----	----	14.70N	11.10 - 3.60	.3450	----	----	----	530	----	----	----	3039	-	96				
1385	12.40	----	----	13.10B/8.80A	13.10B/8.80A	----	----	12.90N	9.60 - 3.30	.3085	----	----	----	163	----	----	----	2142	+	322				
1390	10.60	----	----	11.40B/7.60	11.40B/7.60	----	----	11.30N	8.20 - 3.10	.2733	----	----	----	192	----	----	----	742	+	91				
1395	9.80	----	----	10.00B/6.60A	10.00B/6.60A	----	----	9.90N	7.10 - 2.80	.2425	----	----	----	133	----	----	----	2808	+	71				
1400	8.20	----	----	9.00/5.60	9.00/5.60	----	----	8.60N	6.10 - 2.50	.2137	----	----	----	401	----	----	----	1369	+	76				
1405	7.10	----	----	7.60B/4.90A	7.60B/4.90A	----	----	7.50N	5.20 - 2.30	.1871	----	----	----	92	----	----	----	4488	+	52				
1410	6.20	----	----	6.60B/4.20	6.60B/4.20	----	----	6.50N	4.40 - 2.10	.1626	----	----	----	147	----	----	----	437	+	86				
1415	5.20	----	----	5.60B/3.50	5.60B/3.50	----	----	5.70N	3.80 - 1.90	.1425	----	----	----	323	----	----	----	692	+	14				
1420	4.90	----	----	5.00B/3.10	5.00B/3.10	----	----	4.90N	3.20 - 1.70	.1228	----	----	----	268	----	----	----	566	+	279				
1425	4.00	----	----	4.10B/2.60	4.10B/2.60	----	----	4.30N	2.80 - 1.50	.1081	----	----	----	92	----	----	----	1100	+	146				
1430	3.30	----	----	3.40B/2.20	3.40B/2.20	----	----	3.70N	2.40 - 1.30	.0939	----	----	----	78	----	----	----	2430	-	3				
1435	2.00																							



BULLETIN #148@		METALS OPTION PRODUCTS										wed, Aug 03, 2016		PG64		
GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY RANGE	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OG CALL		COMEX GOLD OPTIONS														
OCT16																
1325	----	----	----	----/49.90A	----	58.00N	51.70	- 6.30	.6865	----	----	----	----	----	2799	UNCH
1330	----	----	----	----/46.70A	----	54.60N	48.50	- 6.10	.6626	----	----	----	----	----	835	UNCH
1335	----	----	----	----/43.70A	----	51.30N	45.40	- 5.90	.6379	----	----	----	----	----	584	UNCH
1340	----	----	----	----/40.80A	----	48.20N	42.50	- 5.70	.6133	----	----	----	----	----	304	UNCH
1345	----	----	----	----/38.00A	----	45.20N	39.70	- 5.50	.5882	----	----	----	----	----	93	UNCH
1350	38.20	----	----	38.50B/35.40A	----	42.30N	37.00	- 5.30	.5630	----	----	18	----	----	4764 -	3
1355	----	----	----	----/32.90A	----	39.50N	34.40	- 5.10	.5378	----	----	----	----	----	1117	UNCH
1360	31.90	----	----	31.90/30.20A	----	36.80N	32.00	- 4.80	.5126	----	----	15	500	----	852 +	511
1365	33.70	----	----	33.70/28.10A	----	34.30N	29.80	- 4.50	.4877	----	----	50	----	----	190 +	47
1370	26.10	----	----	27.60B/26.00A	----	31.90N	27.60	- 4.30	.4629	----	----	11	----	----	536 -	3
1375	27.00	----	----	27.20B/24.10A	----	29.70N	25.60	- 4.10	.4388	----	----	16	----	----	1951 -	7
1380	26.20	----	----	27.90/22.40A	----	27.70N	23.70	- 4.00	.4150	----	----	1014	----	----	1102 +	873
1385	----	----	----	----/20.70A	----	25.70N	22.00	- 3.70	.3922	----	----	----	----	----	74	UNCH
1390	----	----	----	----/19.10A	----	23.90N	20.30	- 3.60	.3697	----	----	----	----	----	140	UNCH
1395	18.10	----	----	18.70B/17.70A	----	22.20N	18.80	- 3.40	.3483	----	----	4	----	----	51 -	1
1400	19.60	----	----	20.20B/16.30A	----	20.60N	17.30	- 3.30	.3271	----	----	28	134	----	7214 +	106
1405	17.20	----	----	17.20/15.10A	----	19.00N	16.00	- 3.00	.3073	----	----	3	----	----	37 +	3
1410	----	----	----	----/13.90A	----	17.60N	14.80	- 2.80	.2884	----	----	----	----	----	97	UNCH
1415	14.50	----	----	14.50/12.80A	----	16.30N	13.60	- 2.70	.2698	----	----	3	----	----	22 +	3
1420	14.10	----	----	14.10/11.80A	----	15.10N	12.50	- 2.60	.2521	----	----	98	----	----	623 +	79
1425	12.40	----	----	12.40/10.80A	----	14.00N	11.50	- 2.50	.2354	----	----	26	----	----	899 -	3
1430	11.50	----	----	11.50/10.00A	----	12.90N	10.60	- 2.30	.2199	----	----	87	----	----	238 +	30
1435	9.40	----	----	9.70/9.20A	----	11.90N	9.70	- 2.20	.2045	----	----	7	----	----	33 +	5
1440	8.70	----	----	8.90/8.40A	----	11.00N	8.90	- 2.10	.1903	----	----	16	----	----	788 +	6
1445	8.00	----	----	8.10B/7.80A	----	10.20N	8.20	- 2.00	.1773	----	----	16	----	----	55 +	16
1450	9.20	----	----	9.20/7.20	----	9.40N	7.60	- 1.80	.1656	----	----	3	66	----	3054 +	19
1455	6.80	----	----	6.80/6.60A	----	8.70N	7.00	- 1.70	.1541	----	----	21	----	----	64 +	20
1460	6.20	----	----	6.30B/6.10A	----	8.00N	6.40	- 1.60	.1427	----	----	1	----	----	221 +	1
1465	6.40	----	----	6.40/5.60A	----	7.40N	5.90	- 1.50	.1328	----	----	7	----	----	68 +	7
1470	5.30	----	----	5.30/5.20A	----	6.90N	5.40	- 1.50	.1229	----	----	1	----	----	106 +	1
1475	5.00	----	----	5.00/4.70	----	6.30N	5.00	- 1.30	.1145	----	----	6	----	----	1214	UNCH
1480	4.40	----	----	4.50/4.20	----	5.90N	4.60	- 1.30	.1063	----	----	23	----	----	155 +	12
1490	----	----	----	----/3.70A	----	5.00N	3.90	- 1.10	.0915	----	----	4	----	----	243	UNCH
1500	4.20	----	----	4.20/3.10	----	4.30N	3.30	- 1.00	.0786	----	----	46	----	----	7229 +	9
1510	3.10	----	----	3.10/2.80	----	3.70N	2.90	- 0.80	.0691	----	----	6	----	----	109 +	2
1520	3.10	----	----	3.10/2.40	----	3.20N	2.50	- 0.70	.0600	----	----	44	----	----	342 +	26
1525	2.20	----	----	2.30/2.20	----	3.00N	2.30	- 0.70	.0556	----	----	31	----	----	280 +	14
1530	2.40	----	----	2.40/2.10	----	2.80N	2.20	- 0.60	.0529	----	----	40	----	----	151 +	32
1540	----	----	----	----/1.80A	----	2.40N	1.90	- 0.50	.0460	----	----	1	----	----	117 +	1
1550	1.60	----	----	1.60/1.60	----	2.10N	1.70	- 0.40	.0410	----	----	33	----	----	871 +	3
1560	----	----	----	----/1.40A	----	1.90N	1.50	- 0.40	.0362	----	----	6	----	----	71	UNCH
1570	1.30	----	----	1.30/1.20	----	1.70N	1.30	- 0.40	.0315	----	----	27	----	----	104 +	17
1575	1.20	----	----	1.20/1.20	----	1.60N	1.20	- 0.40	.0292	----	----	3	----	----	287 -	3
1600	0.90	----	----	0.90/0.90	----	1.20N	0.90	- 0.30	.0218	----	----	5	----	----	1416	UNCH
1625	0.60	----	----	0.60/*0.60	----	0.90N	0.70	- 0.20	.0168	----	----	2	----	----	295	UNCH
1650	0.80	----	----	0.80/0.50	----	0.70N	0.50	- 0.20	.0121	----	----	4	----	----	709 +	1
1675	----	----	----	----	----	0.50N	0.40	- 0.10	.0095	----	----	----	----	----	127	UNCH
1700	----	----	----	----	----	0.40N	0.30	- 0.10	.0071	----	----	----	----	----	963	UNCH
1725	----	----	----	----	----	0.30N	0.30	UNCH	.0068	----	----	----	----	----	183	UNCH
1750	----	----	----	----	----	0.30N	0.20	- 0.10	.0046	----	----	----	----	----	70	UNCH
1800	----	----	----	----	----	0.20N	0.20	UNCH	.0042	----	----	----	----	----	1999	UNCH
1900	----	----	----	----	----	0.10N	0.10	UNCH	.0006	----	----	----	----	----	1371	UNCH
TOTAL												31	1906	500	61667 +	1824
NOV16																
1110	----	----	----	----/253.20A	----	262.90N	255.00	- 7.90	.9891	----	----	----	----	----	25	UNCH
1115	----	----	----	----/208.60A	----	218.40N	210.50	- 7.90	.9797	----	----	----	----	----	145	UNCH
1175	----	----	----	----/189.00A	----	198.80N	190.80	- 8.00	.9727	----	----	----	----	----	500	UNCH
1200	----	----	----	----/164.70A	----	174.60N	166.60	- 8.00	.9561	----	----	----	----	----	202	UNCH
1205	----	----	----	----/159.90A	----	169.80N	161.90	- 7.90	.9505	----	----	----	----	----	15	UNCH
1220	----	----	----	----/145.70A	----	155.50N	147.70	- 7.80	.9351	----	----	----	----	----	5	UNCH
1225	----	----	----	----/141.00A	----	150.80N	143.00	- 7.80	.9293	----	----	----	----	----	900	UNCH
1245	----	----	----	----/123.00A	----	132.40N	124.70	- 7.70	.8990	----	----	----	----	----	1	UNCH
1250	----	----	----	----/118.20A	----	127.90N	120.30	- 7.60	.8892	----	----	----	----	----	1876	UNCH
1260	----	----	----	----/109.50A	----	119.00N	111.50	- 7.50	.8694	----	----	----	----	----	7	UNCH
1265	----	----	----	----/105.20A	----	114.60N	107.20	- 7.40	.8583	----	----	----	----	----	1	UNCH
1275	----	----	----	----/96.80A	----	106.10N	98.80	- 7.30	.8340	----	----	----	----	----	209	UNCH
1280	----	----	----	----/92.80A	----	102.00N	94.70	- 7.30	.8209	----	----	----	----	----	187	UNCH
1285	----	----	----	----/88.80A	----	97.90N	90.70	- 7.20	.8068	----	----	----	----	----	141	UNCH
1290	----	----	----	----/84.90A	----	93.90N	86.80	- 7.10	.7919	----	----	----	----	----	1	UNCH
1295	----	----	----	----/81.70A	----	90.00N	83.00	- 7.00	.7769	----	----	----	----	----	1	UNCH
1300	----	----	----	----/77.40A	----	86.20N	79.20	- 7.00	.7605	----	----	----	----	----	686	UNCH
1305	----	----	----	----/73.80A	----	82.40N	75.60	- 6.80	.7441	----	----	----	----	----	2	UNCH
1310	----	----	----	----/70.30A	----	78.70N	72.00	- 6.70	.7265	----	----	----	----	----	20	UNCH
1315	----	----	----	----/66.80A	----	75.10N	68.60	- 6.50	.7088	----	----	----	----	----	214	UNCH
1320	----	----	----	----/63.50A	----	71.70N	65.30	- 6.40	.6903	----	----	----	----	----	47	UNCH
1325	----	----	----	----/60.40A	----	68.40N	62.10	- 6.30	.6713	----	----	----	----	----	106	UNCH
1330	----	----	----	----/57.30A	----	65.20N	59.00	- 6.20	.6521	----	----	----	----	----	263	UNCH
1335	----	----	----	----/54.40A	----	62.00N	56.00	- 6.00	.6326	----	----	----	----	----	381	UNCH
1340	----	----	----	----/51.50A	----	59.00N	53.10	- 5.90	.6130	----	----	----	----	----	8	UNCH
1345	----	----	----	----/48.70A	----	56.10N	50.30	- 5.80	.5931	----	----	----	----	----	40	UNCH
1350	46.00	----	----	47.20B/46.00	----	53.20N	47.60	- 5.60	.5732	----	----	20	----	----	2022 -	5
1355	----	----	----	----/43.50A	----	50.50N	45.00	- 5.50	.5533	----	----	----	----	----	30	UNCH
1360	46.50	----	----	47.10B/41.10A	----	47.90N	42.50	- 5.40	.5333	----	----	1	----	----	67 +	1
1365	38.80	----	----	39.90B/38.60A	----	45.30N	40.10	- 5.20	.5134	----	----	7	----	----	37	UNCH
1370	41.30	----	----	42.00B/36.50A	----	42.90N	37.90	- 5.00	.4937	----	----	73	----	----	642 +	58
1375	34.70	----	----	35.40B/34.40A	----	40.50N	35.70	- 4.80	.4742	----	----	3	----	----	262 +	3
1380	----	----	----	----/32.40A	----	38.30N	33.70	- 4.60	.4550	----	----	----	----	----	223	UNCH
1385	----	----	----	----/30.60A	----	36.20N	31.80	- 4.40	.4362	----	----	----	----	----	194	UNCH
1390	----	----	----	----/28.90A	----	34.20N	29.90	- 4.30	.4175	----	----	----	----	----	22	UNCH
1395	----	----	----	----/27.20A	----	32.20N	28.20	- 4.00	.3995	----	----	----	----	----	2	UNCH
1400	27.40	----	----	27.50B/25.60A	----	30.40N	26.50	- 3.90	.3816	----	----	76	----	----	1767 +	13
1405	----	----	----	----/24.10A	----	28.70N	25.00	- 3.70	.3646	----	----	----	----	----	1	UNCH
1410	----	----	----	----/22.70A	----	27.10N	23.50	- 3.60	.3478	----	----	----	----	----	1	UNCH
1415	----	----	----	----/21.40A	----	25.60N	22.10	- 3.50	.3316	----	----	----	----	----	11	UNCH
1420	20.40	----	----	20.60B/20.10A	----	24.20N	20.80	- 3.40	.3160	----	----	1	----	----	164 -	1
1425	21.50															



PRELIMINARY



PG64	BULLETIN #148@				METALS OPTION PRODUCTS						Wed, Aug 03, 2016		PG64
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OG CALL DEC16	COMEX GOLD OPTIONS												
1075	----	----	----/288.30A	----	298.10N	290.10 - 8.00	.9888	----	----	----	----	318	UNCH
1080	----	----	----/283.30A	----	293.10N	285.10 - 8.00	.9871	----	----	----	----	350	UNCH
1085	----	----	----/278.30A	----	288.10N	280.20 - 7.90	.9869	----	----	----	----	178	UNCH
1090	----	----	----/273.40A	----	283.10N	275.20 - 7.90	.9867	----	----	----	----	401	UNCH
1095	----	----	----/268.40A	----	278.20N	270.30 - 7.90	.9850	----	----	----	----	125	UNCH
1100	----	----	----/263.50A	----	273.20N	265.30 - 7.90	.9848	----	----	----	----	2100	UNCH
1105	----	----	----/258.50A	----	268.30N	260.40 - 7.90	.9831	----	----	----	----	1061	UNCH
1110	----	----	----/253.60A	----	263.30N	255.40 - 7.90	.9828	----	----	----	----	1065	UNCH
1115	----	----	----/248.60A	----	258.40N	250.50 - 7.90	.9810	----	----	----	----	143	UNCH
1120	----	----	----/243.70A	----	253.50N	245.60 - 7.90	.9793	----	----	----	----	4	UNCH
1125	----	----	----/238.80A	----	248.60N	240.70 - 7.90	.9775	----	----	----	----	1486	UNCH
1130	----	----	----/233.90A	----	243.70N	235.80 - 7.90	.9757	----	----	----	----	579	UNCH
1135	----	----	----/229.00A	----	238.80N	230.90 - 7.90	.9739	----	----	----	----	40	UNCH
1140	----	----	----/224.10A	----	233.90N	226.00 - 7.90	.9720	----	----	----	----	390	UNCH
1145	----	----	----/219.20A	----	229.00N	221.10 - 7.90	.9701	----	----	----	----	165	UNCH
1150	----	----	----/214.30A	----	224.10N	216.20 - 7.90	.9682	----	----	----	----	961	UNCH
1155	----	----	----/209.50A	----	219.30N	211.40 - 7.90	.9649	----	----	----	----	100	UNCH
1160	----	----	----/204.60A	----	214.40N	206.50 - 7.90	.9629	----	----	----	----	655	UNCH
1165	----	----	----/199.80A	----	209.60N	201.70 - 7.90	.9595	----	----	----	----	12	UNCH
1170	----	----	----/195.00A	----	204.80N	196.90 - 7.90	.9561	----	----	----	----	168	UNCH
1175	----	----	----/190.20A	----	200.00N	192.10 - 7.90	.9527	----	----	----	----	200	UNCH
1180	----	----	----/185.40A	----	195.20N	187.40 - 7.80	.9480	----	----	----	----	211	UNCH
1190	----	----	----/176.00A	----	185.70N	177.90 - 7.80	.9397	----	----	----	----	1845	UNCH
1195	----	----	----/171.30A	----	181.00N	173.20 - 7.80	.9349	----	----	----	----	324	UNCH
1200	----	----	----/166.60A	----	176.30N	168.50 - 7.80	.9301	----	----	----	----	4277	UNCH
1205	----	----	----/162.00A	----	171.60N	163.90 - 7.70	.9251	----	----	----	----	175	UNCH
1210	----	----	----/157.40A	----	167.00N	159.20 - 7.80	.9191	----	----	----	----	892	UNCH
1215	----	----	----/152.80A	----	162.30N	154.60 - 7.70	.9129	----	----	----	----	222	UNCH
1220	----	----	----/148.20A	----	157.80N	150.10 - 7.70	.9057	----	----	----	----	522	UNCH
1225	----	----	----/143.80A	----	153.30N	145.60 - 7.70	.8984	----	----	----	----	3992	UNCH
1230	----	----	----/139.30A	----	148.80N	141.20 - 7.60	.8911	----	----	----	----	1111	UNCH
1235	----	----	----/134.90A	----	144.40N	136.80 - 7.60	.8827	----	----	----	----	255	UNCH
1240	----	----	----/130.50A	----	140.00N	132.40 - 7.60	.8743	----	----	----	----	1433	UNCH
1245	----	----	----/126.20A	----	135.60N	128.10 - 7.50	.8649	----	----	----	----	13	UNCH
1250	----	----	----/122.00A	----	131.30N	123.80 - 7.50	.8555	----	----	----	----	3835	UNCH
1255	----	----	----/117.80A	----	127.10N	119.60 - 7.50	.8452	----	----	----	----	109	UNCH
1260	----	----	----/113.60A	----	122.80N	115.40 - 7.40	.8348	----	----	----	----	513	UNCH
1265	----	----	----/109.50A	----	118.70N	111.30 - 7.40	.8236	----	----	----	----	183	UNCH
1270	----	----	----/105.50A	----	114.60N	107.30 - 7.30	.8117	----	----	----	----	573	UNCH
1275	----	----	----/101.60A	----	110.60N	103.40 - 7.20	.7990	----	----	----	----	1010	UNCH
1280	98.00	----	98.30B/97.80A	----	106.70N	99.50 - 7.20	.7863	----	----	1	----	1942	UNCH
1285	----	----	----/94.00A	----	102.90N	95.70 - 7.20	.7730	----	----	730	----	218	UNCH
1290	----	----	----/90.30A	----	99.10N	92.00 - 7.10	.7591	----	----	----	----	1175	- 2777
1295	----	----	----/86.70A	----	95.30N	88.40 - 6.90	.7451	----	----	----	----	6	UNCH
1300	----	----	----/83.20A	----	91.70N	84.80 - 6.90	.7301	----	----	----	----	7316	UNCH
1310	----	----	----/76.40A	----	84.60N	77.90 - 6.70	.7002	----	----	----	----	20	UNCH
1315	----	----	----/73.10A	----	81.10N	74.50 - 6.60	.6843	----	----	----	----	17	UNCH
1320	----	----	----/70.00A	----	77.90N	71.40 - 6.50	.6682	----	----	----	----	207	UNCH
1325	----	----	----/66.90A	----	74.70N	68.30 - 6.40	.6518	----	----	----	----	2773	UNCH
1330	----	----	----/64.00A	----	71.60N	65.20 - 6.40	.6351	----	----	----	----	723	UNCH
1335	----	----	----/61.10A	----	68.60N	62.30 - 6.30	.6184	----	1097	----	----	472	- 630
1340	----	----	----/58.30A	----	65.70N	59.50 - 6.20	.6014	----	1	----	----	498	UNCH
1345	----	----	----/55.70A	----	62.90N	56.80 - 6.10	.5844	----	----	----	----	30	UNCH
1350	56.40	----	56.40/53.10A	----	60.10N	54.30 - 5.80	.5672	----	368	----	----	4678	- 183
1355	----	----	----/50.70A	----	57.50N	51.80 - 5.70	.5501	----	----	----	----	196	UNCH
1360	----	----	----/48.30A	----	55.00N	49.40 - 5.60	.5331	----	----	----	----	171	UNCH
1365	----	----	----/46.00A	----	52.50N	47.10 - 5.40	.5162	----	----	----	----	38	UNCH
1370	----	----	----/43.70A	----	50.10N	44.90 - 5.20	.4994	----	----	----	----	681	UNCH
1375	----	----	----/41.70A	----	47.80N	42.80 - 5.00	.4829	----	3	----	----	1739	+ 3
1380	----	----	----/39.70A	----	45.60N	40.70 - 4.90	.4664	----	----	----	----	577	UNCH
1385	----	----	----/37.80A	----	43.50N	38.80 - 4.70	.4504	----	----	----	----	12	UNCH
1390	----	----	----/36.00A	----	41.50N	36.90 - 4.60	.4344	----	----	----	----	464	UNCH
1395	----	----	----/34.30A	----	39.60N	35.10 - 4.50	.4188	----	----	----	----	44	UNCH
1400	36.20	----	36.20/32.50	----	37.70N	33.30 - 4.40	.4033	----	296	56	----	10398	- 80
1405	----	----	----/31.10A	----	35.90N	31.70 - 4.20	.3884	----	----	----	----	103	UNCH
1410	----	----	----/29.60A	----	34.30N	30.20 - 4.10	.3739	----	----	----	----	47	UNCH
1415	----	----	----/28.00A	----	32.70N	28.70 - 4.00	.3596	----	----	----	----	168	UNCH
1420	28.50	----	28.70B/26.80A	----	31.20N	27.40 - 3.80	.3462	----	----	1	----	547	UNCH
1425	27.60	----	27.80/25.40	----	29.70N	26.00 - 3.70	.3325	----	821	----	----	7218	- 150
1430	----	----	----/24.30A	----	28.30N	24.80 - 3.50	.3198	----	----	----	----	735	UNCH
1435	----	----	----/23.10A	----	27.00N	23.60 - 3.40	.3072	----	----	----	----	23	UNCH
1440	----	----	----/22.00A	----	25.80N	22.50 - 3.30	.2952	----	----	----	----	175	UNCH
1445	----	----	----/20.90A	----	24.60N	21.40 - 3.20	.2834	----	----	----	----	34	UNCH
1450	21.70	----	21.70/19.90	----	23.50N	20.30 - 3.20	.2716	----	12	----	----	4909	+ 2
1455	----	----	----/19.00A	----	22.40N	19.40 - 3.00	.2611	----	----	----	----	44	UNCH
1460	----	----	----/18.10A	----	21.30N	18.40 - 2.90	.2501	----	----	----	----	82	UNCH
1465	19.60	----	19.90/17.20A	----	20.40N	17.50 - 2.90	.2398	----	1001	----	----	2159	- 575
1470	----	----	----/16.40A	----	19.40N	16.70 - 2.70	.2302	----	----	----	----	426	UNCH
1475	15.60	----	15.70B/15.60	----	18.50N	15.90 - 2.60	.2207	----	1	----	----	2423	UNCH
1480	----	----	----/14.90A	----	17.70N	15.10 - 2.60	.2113	----	----	----	----	66	UNCH
1485	----	----	----/14.10A	----	16.90N	14.40 - 2.50	.2027	----	----	----	----	47	UNCH
1490	----	----	----/13.50A	----	16.10N	13.70 - 2.40	.1942	----	----	----	----	127	UNCH
1495	----	----	----/12.90A	----	15.40N	13.10 - 2.30	.1865	----	----	----	----	28	UNCH
1500	13.30	----	13.30/12.30A	----	14.70N	12.50 - 2.20	.1788	----	300	77	----	18064	- 21
1505	----	----	----/11.70A	----	14.00N	11.90 - 2.10	.1713	----	----	----	----	79	UNCH
1510	----	----	----/11.20A	----	13.40N	11.40 - 2.00	.1646	----	----	----	----	28	UNCH
1515	----	----	----/10.70A	----	12.80N	10.90 - 1.90	.1580	----	----	----	----	62	UNCH
1520	----	----	----/10.20A	----	12.20N	10.40 - 1.80	.1515	----	----	----	----	1011	UNCH
1525	----	----	----/9.70A	----	11.70N	9.90 - 1.80	.1450	----	----	----	----	1085	UNCH
1530	----	----	----/9.30A	----	11.20N	9.50 - 1.70	.1395	----	----	----	----	8	UNCH
1535	----	----	----/8.90A	----	10.70N	9.10 - 1.60	.1340	----	----	----	----	45	UNCH
1540	----	----	----/8.50A	----	10.20N	8.70 - 1.50	.1286	----	----	----	----	54	UNCH
1545	----	----	----/8.10A	----	9.80N	8.30 - 1.50	.1232	----	----	----	----	48	UNCH
1550	7.60	----	7.60/7.60	----	9.40N	7.90 - 1.50	.1179	----	----	62	----	2587	+ 60
1555	----	----	----/7.40A	----	9.00N	7.60 - 1.40	.1135	----	----	----	----	335	UNCH
1560	----	----	----/7.10A	----	8.60N	7.30 - 1.30	.1092	----	----	----	----	314	UNCH
1565	----	----	----/6.80A	----	8.20N	6.90 - 1.30	.1040	----	----	----	----	5	UNCH
1570	----	----	----/6.50A	----	7.90N	6.70 - 1.20	.1008	----	----	----	----	26	UNCH
1575	----	----	----/6.20A	----	7.50N	6.40 - 1.10	.0966	----	----	----	----	1464	UNCH
1580	----	----	----/5.90A	----	7.20N	6.10 - 1.10	.0925	----	----	----	----	6	UNCH
1585	----	----	----/5.70A	----	6.90N	5.90 - 1.00	.0894	----	----	----	----	10	UNCH
1590	----	----	----/5.50A	----	6.60N	5.60 - 1.00	.0853	----	----	----	----	844	UNCH
1595	----	----	----/5.30A	----	6.40N	5.40 - 1.00	.0823	----	----	----	----	36	UNCH
1600	5.80	----	5.80/5.00A	----	6.10N	5.20 - 0.90	.0793	----	----	365	----	10439	UNCH
1605	----	----	----/4.90A	----	5.90N	5.00 - 0.90	.0763	----	----	----	----	37	UNCH
1610	----	----	----/4.70A	----	5.60N	4.80 - 0.80	.0734	----	----	----	----	13	UNCH
1615	----	----	----/4.50A	----	5.40N	4.60 - 0.80	.0705	----	----	----	----	2	UNCH
1620	----	----	----/4.30A										

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

BULLETIN #148@				METALS OPTION PRODUCTS							wed, Aug 03, 2016			PG64	
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
OG CALL	COMEX GOLD OPTIONS														
JUN17															
1330	----	----		----/102.70A	----	108.60N		103.70 - 4.90	.6195	----	----	----	----	175	UNCH
1340	----	----		----/97.40A	----	103.00N		98.50 - 4.50	.5997	----	----	----	----	2000	UNCH
1350	----	----		----/92.40A	----	97.60N		93.50 - 4.10	.5799	----	----	----	----	1582	UNCH
1360	----	----		----/87.60A	----	92.60N		88.70 - 3.90	.5602	----	----	----	----	229	UNCH
1375	----	----		----/80.80A	----	85.50N		81.80 - 3.70	.5309	----	----	----	----	2300	UNCH
1380	----	----		----/78.70A	----	83.30N		79.70 - 3.60	.5212	----	----	----	----	275	UNCH
1390	----	----		----/74.60A	----	79.00N		75.60 - 3.40	.5022	----	----	----	500	575 +	500
1400	----	----		----/70.70A	----	75.00N		71.70 - 3.30	.4835	----	----	----	----	1250	UNCH
1410	----	----		----/67.10A	----	71.20N		68.10 - 3.10	.4653	----	----	----	----	150	UNCH
1420	----	----		----/63.60A	----	67.60N		64.50 - 3.10	.4472	----	----	----	----	4	UNCH
1450	54.20	----		54.20/54.20	----	57.80N		55.00 - 2.80	.3962	----	----	475	----	1824 -	77
1460	----	----		----/51.80A	----	54.80N		52.10 - 2.70	.3800	----	----	----	1000	5007 -	15
1480	----	----		----/46.70A	----	49.40N		46.80 - 2.60	.3493	----	----	----	----	4	UNCH
1500	----	----		----/42.30A	----	44.40N		42.00 - 2.40	.3205	----	----	472	----	3282 +	234
1525	----	----		----/37.50A	----	39.30N		37.20 - 2.10	.2888	----	----	----	----	249	UNCH
1550	----	----		----/33.30A	----	34.80N		32.90 - 1.90	.2599	----	----	----	----	1013	UNCH
1600	----	----		----/26.70A	----	27.50N		26.00 - 1.50	.2111	----	----	----	----	15709	UNCH
1630	----	----		----/23.40A	----	24.10N		22.60 - 1.50	.1863	----	----	----	----	900	UNCH
1650	----	----		----/21.60A	----	22.10N		20.70 - 1.40	.1719	----	----	----	----	3515	UNCH
1675	----	----		----/*19.50A	----	19.90N		18.50 - 1.40	.1552	----	----	----	----	966	UNCH
1700	----	----		----/17.70A	----	18.00N		16.60 - 1.40	.1404	----	----	----	----	5292	UNCH
1750	----	----		----	----	14.70N		13.60 - 1.10	.1162	----	----	----	----	1321	UNCH
1775	----	----		----	----	13.40N		12.40 - 1.00	.1062	----	----	----	----	490	UNCH
1800	----	----		----	----	12.20N		11.30 - 0.90	.0971	----	----	----	----	16967	UNCH
1825	----	----		----/10.70A	----	11.00N		10.20 - 0.80	.0882	----	----	----	----	1212	UNCH
1850	----	----		----	----	10.00N		9.20 - 0.80	.0801	----	----	----	----	994	UNCH
1900	----	----		----/8.20A	----	8.30N		7.70 - 0.60	.0674	----	----	----	----	10565	UNCH
1950	----	----		----	----	6.90N		6.30 - 0.60	.0558	----	----	----	----	48	UNCH
2000	5.50	----		5.50/5.40	----	5.80N		5.30 - 0.50	.0472	----	----	45	----	2307 -	23
2050	----	----		----	----	4.80N		4.40 - 0.40	.0395	----	----	----	----	125	UNCH
2100	----	----		----	----	4.00N		3.70 - 0.30	.0334	----	----	----	----	20739	UNCH
2200	----	----		----	----	2.80N		2.60 - 0.20	.0238	----	----	----	----	13225	UNCH
2300	----	----		----	----	2.20N		2.00 - 0.20	.0183	----	----	----	----	113	UNCH
2400	----	----		----	----	1.70N		1.70 UNCH	.0152	----	----	----	----	362	UNCH
2450	----	----		----	----	1.60N		1.50 - 0.10	.0134	----	----	----	----	1	UNCH
3070	----	----		----	----	0.80N		0.80 UNCH	.0063	----	----	----	----	4570	UNCH
3170	----	----		----	----	0.60N		0.60 UNCH	.0048	----	----	----	----	3013	UNCH
TOTAL												993	1,500	128168 +	620
JUL17															
1400	----	----		----	----	80.00N		76.60 - 3.40	.4924	----	----	----	----	89	UNCH
1600	----	----		#29.70B/----	----	26.90N		25.40 - 1.50	.2098	----	----	----	----	28	UNCH
TOTAL														117	0
AUG17															
1260	----	----		----	----	162.20N		157.70 - 4.50	.7370	----	----	----	----	50	UNCH
1360	----	----		----	----	102.30N		98.40 - 3.90	.5659	----	----	----	----	75	UNCH
1370	----	----		----	----	97.50N		93.60 - 3.90	.5482	----	----	----	----	15	UNCH
1375	----	----		----	----	95.20N		91.30 - 3.90	.5393	----	----	----	----	175	UNCH
1390	----	----		----	----	88.60N		84.80 - 3.80	.5130	----	----	----	----	170	UNCH
1400	----	----		----/82.60A	----	84.60N		80.70 - 3.90	.4957	----	290	----	----	1054 +	185
1450	----	----		----	----	67.10N		63.70 - 3.40	.4151	----	----	----	----	10	UNCH
1500	----	----		----/52.10A	----	53.20N		50.30 - 2.90	.3446	----	----	----	----	150	UNCH
1550	----	----		----	----	42.90N		40.40 - 2.50	.2862	----	290	----	----	1061 +	185
1600	----	----		----	----	34.80N		32.80 - 2.00	.2383	----	----	----	----	265	UNCH
1750	----	----		----	----	19.40N		18.40 - 1.00	.1404	----	----	----	----	10	UNCH
1850	----	----		----	----	13.90N		13.00 - 0.90	.1011	----	----	580	----	3395 +	370
TOTAL															
SEP17															
1375	----	----		----	----	101.30N		97.30 - 4.00	.5457	----	----	----	----	50	UNCH
1400	----	----		----	----	90.40N		87.00 - 3.40	.5044	----	----	----	50	114 +	50
1650	----	----		----	----	31.70N		29.90 - 1.80	.2114	----	----	----	----	450	UNCH
TOTAL														50	614 +
OCT17															
1400	----	----		----	----	94.20N		90.50 - 3.70	.5068	----	----	----	----	250	UNCH
1600	----	----		----	----	40.20N		38.50 - 1.70	.2583	----	----	----	----	125	UNCH
TOTAL														375	0
DEC17															
1050	----	----		----	----	350.90N		346.00 - 4.90	.9170	----	----	----	----	10	UNCH
1100	----	----		----	----	306.40N		301.70 - 4.70	.8846	----	----	----	----	115	UNCH
1120	----	----		----	----	289.10N		284.60 - 4.50	.8694	----	----	----	----	25	UNCH
1130	----	----		----	----	280.60N		276.10 - 4.50	.8612	----	----	----	----	147	UNCH
1150	----	----		----	----	263.80N		259.40 - 4.40	.8440	----	----	----	----	102	UNCH
1160	----	----		----	----	255.60N		251.20 - 4.40	.8346	----	----	----	----	25	UNCH
1170	----	----		----	----	247.40N		243.00 - 4.40	.8252	----	----	----	----	50	UNCH
1200	----	----		----	----	223.60N		219.20 - 4.40	.7943	----	----	----	----	908	UNCH
1225	----	----		----	----	205.50N		201.20 - 4.30	.7638	----	----	----	----	1340	UNCH
1240	----	----		----	----	195.10N		190.80 - 4.30	.7448	----	----	----	----	25	UNCH
1250	----	----		----	----	188.40N		184.10 - 4.30	.7317	----	----	----	----	676	UNCH
1270	----	----		----	----	175.30N		171.00 - 4.30	.7049	----	----	----	----	600	UNCH
1275	----	----		----	----	172.10N		167.80 - 4.30	.6980	----	----	----	----	135	UNCH
1285	----	----		----	----	165.90N		161.60 - 4.30	.6842	----	----	----	----	125	UNCH
1300	----	----		----	----	156.80N		152.50 - 4.30	.6631	----	----	----	----	4872	UNCH
1310	----														



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	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
OG CALL	COMEX GOLD OPTIONS															
DEC18																
1400	----	----	----	----	147.30N	144.60 - 2.70	.5498	----	----	----	----	4	UNCH			
1450	----	----	----	----	127.90N	125.50 - 2.40	.4978	----	----	----	----	204	UNCH			
1500	----	----	----	----	111.20N	108.90 - 2.30	.4488	----	----	----	----	1353	UNCH			
1550	----	----	----	----	98.00N	95.90 - 2.10	.4053	----	----	----	----	4	UNCH			
1600	----	----	----	----	86.70N	84.70 - 2.00	.3659	----	----	----	----	5	UNCH			
1625	----	----	----	----	81.70N	79.80 - 1.90	.3479	----	----	----	----	154	UNCH			
1650	----	----	----	----	77.10N	75.20 - 1.90	.3308	----	----	----	----	10	UNCH			
1700	----	----	----	----	68.80N	67.00 - 1.80	.2995	----	----	----	100	250	UNCH			
1750	----	----	----	----	61.70N	60.00 - 1.70	.2717	----	----	----	----	9	UNCH			
1800	----	----	----	----	55.60N	54.00 - 1.60	.2472	----	----	----	----	332	UNCH			
1900	----	----	----	----	45.70N	44.30 - 1.40	.2061	----	----	----	----	400	UNCH			
2000	38.50		38.50/38.50	----	38.30N	37.10 - 1.20	.1743	----	----	5	200	1435 -	5			
2100	----	----	----	----	32.60N	31.60 - 1.00	.1492	----	----	----	----	600	UNCH			
2225	----	----	----	----	27.00N	25.90 - 1.10	.1233	----	----	----	----	24	UNCH			
2300	----	----	----	----	24.30N	23.20 - 1.10	.1108	----	----	----	100	300	UNCH			
2400	----	----	----	----	21.50N	20.40 - 1.10	.0975	----	----	----	----	300	UNCH			
TOTAL										5	400	5718 -	5			
JUN19																
1280	----	----	----	----	228.50N	224.90 - 3.60	.6776	----	----	----	----	25	UNCH			
2000	----	----	----	----	48.20N	47.50 - 0.70	.2016	----	----	----	----	990	UNCH			
TOTAL												1015	0			
DEC19																
1260	----	----	----	----	253.30N	249.50 - 3.80	.6969	----	----	----	----	6	UNCH			
1750	----	----	----	----	79.30N	77.50 - 1.80	.3088	----	----	----	----	7	UNCH			
1800	----	----	----	----	71.10N	69.40 - 1.70	.2821	----	----	----	----	20	UNCH			
1900	----	----	#70.00B/----	----	57.40N	56.00 - 1.40	.2357	----	----	----	300	5095 -	300			
2000	----	----	----	----	46.80N	45.60 - 1.20	.1976	----	----	----	----	1	UNCH			
TOTAL											300	5129 -	300			
JUN20																
1320	----	----	----	----	252.70N	249.00 - 3.70	.6461	----	----	----	----	9	UNCH			
1400	----	----	----	----	212.80N	209.40 - 3.40	.5838	----	----	----	----	18	UNCH			
1800	----	----	----	----	94.30N	92.50 - 1.80	.3235	----	----	----	----	300	UNCH			
TOTAL												327	0			
DEC20																
1800	----	----	----	----	119.50N	117.80 - 1.70	.3610	----	----	----	----	1200	UNCH			
2000	----	----	----	----	94.10N	92.80 - 1.30	.2909	----	----	----	----	1100	UNCH			
2500	----	----	#75.00B/----	----	68.40N	67.50 - 0.90	.2040	----	----	----	----	1000	UNCH			
TOTAL												3300	0			
SILVER OPTIONS ON FUTURES																
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST				
SO CALL	COMEX SILVER OPTIONS															
SEP16																
1300	----	----	----/7.491A	----	7.701N	7.471 - 0.230	.9999	----	----	----	----	1	UNCH			
1375	----	----	----/6.721A	----	6.951N	6.721 - 0.230	.9996	----	----	----	----	4	UNCH			
1400	----	----	----/6.471A	----	6.701N	6.471 - 0.230	.9993	----	----	----	----	28	UNCH			
1425	----	----	----/6.221A	----	6.452N	6.222 - 0.230	.9989	----	----	----	----	33	UNCH			
1450	----	----	----/5.971A	----	6.202N	5.972 - 0.230	.9979	----	----	----	----	173	UNCH			
1475	----	----	----/5.721A	----	5.953N	5.723 - 0.230	.9978	----	----	----	----	193	UNCH			
1500	----	----	----/5.471A	----	5.703N	5.473 - 0.230	.9967	----	----	----	----	126	UNCH			
1525	----	----	----/5.222A	----	5.453N	5.223 - 0.230	.9966	----	----	----	----	14	UNCH			
1550	----	----	----/4.972A	----	5.203N	4.974 - 0.229	.9964	----	----	----	----	297	UNCH			
1575	----	----	----/4.723A	----	4.953N	4.724 - 0.229	.9952	----	----	----	----	85	UNCH			
1600	----	----	----/4.473A	----	4.703N	4.474 - 0.229	.9949	----	----	----	----	262	UNCH			
1625	----	----	----/4.224A	----	4.454N	4.225 - 0.229	.9935	----	----	----	----	137	UNCH			
1650	----	----	----/3.975A	----	4.205N	3.976 - 0.229	.9931	----	----	----	----	302	UNCH			
1675	----	----	----/3.726A	----	3.956N	3.727 - 0.229	.9915	----	----	----	----	35	UNCH			
1700	----	----	----/3.475A	----	3.708N	3.478 - 0.230	.9886	----	----	----	----	363	UNCH			
1725	----	----	----/3.227A	----	3.459N	3.229 - 0.230	.9866	----	----	----	----	52	UNCH			
1750	----	----	----/2.981A	----	3.212N	2.982 - 0.230	.9820	----	----	----	----	196	UNCH			
1775	----	----	----/2.734A	----	2.965N	2.735 - 0.230	.9770	----	----	----	----	100	UNCH			
1800	----	----	----/2.489A	----	2.721N	2.491 - 0.230	.9691	----	----	----	----	566	UNCH			
1825	----	----	----/2.245A	----	2.478N	2.248 - 0.230	.9582	----	----	----	----	62	UNCH			
1850	----	----	----/2.003A	----	2.239N	2.007 - 0.232	.9440	----	----	----	----	170	UNCH			
1875	----	----	----/1.768A	----	2.004N	1.770 - 0.234	.9241	----	----	----	----	29	UNCH			
1900	1.595	----	1.595/1.532A	----	1.776N	1.544 - 0.232	.8918	----	----	1	----	426 -	1			
1925	1.500	----	1.500/1.299A	----	1.559N	1.328 - 0.231	.8497	----	----	1	----	69 -	1			
1950	----	----	----/1.117A	----	1.352N	1.127 - 0.225	.7955	----	----	----	----	246	UNCH			
1975	----	----	----/0.933A	----	1.164N	0.942 - 0.222	.7314	----	----	----	----	248	UNCH			
2000	0.981	----	0.981/0.766A	----	0.992N	0.783 - 0.209	.6570	----	----	62	----	1419 -	2			
2025	0.726	----	0.726/0.618A	----	0.838N	0.645 - 0.193	.5803	----	----	27	----	176 -	7			
2050	0.664	----	0.709B/0.497	----	0.702N	0.524 - 0.178	.5040	----	----	87	----	1673 +	7			
2075	0.568	----	0.596B/0.401A	----	0.581N	0.421 - 0.160	.4307	----	----	22	----	404 +	9			
2100	0.458	----	0.489B/0.316	----	0.480N	0.336 - 0.144	.3627	----	----	173	----	1136 -	74			
2125	0.311	----	0.401B/0.244	----	0.395N	0.265 - 0.130	.3009	----	----	78	----	318 +	18			
2150	0.314	----	0.320/0.194A	----	0.323N	0.210 - 0.113	.2478	----	----	70	----	1857 +	44			
2175	0.230	----	0.230/0.151A	----	0.263N	0.166 - 0.097	.2024	----	----	43	----	189 +	13			
2200	0.204	----	0.208B/0.119A	----	0.213N	0.131 - 0.082	.1643	----	----	145	----	1741 -	25			
2225	0.149	----	0.158B/0.092A	----	0.171N	0.103 - 0.068	.1324	----	----	87	----	150 +	36			
2250	0.135	----	0.135/0.072A	----	0.137N	0.081 - 0.056	.1064	----	----	17	----	653 -	5			
2275	0.087	----	0.096B/0.056A	----	0.109N	0.064 - 0.045	.0854	----	----	29	----	1925	UNCH			
2300	0.072	----	0.076B/0.044A	----	0.087N	0.051 - 0.036	.0688	----	----	31	----	524 -	3			
2325	0.044	----	0.047/0.034A	----	0.069N	0.040 - 0.029	.0548	----	----	12	----	75 +	3			
2350	0.072	----	0.072/0.027A	----	0.055N	0.031 - 0.024	.0431	----	----	28	----	339 -	10			
2375	0.026	----	0.027B/0.021A	----	0.043N	0.024 - 0.019	.0338	----	----	4	----	153 +	7			
2400	0.025	----	0.027/0.016	----	0.034N	0.018 - 0.016	.0258	----	----	31	----	442 +	3			
2425	----	----	----/0.014A	----	0.027N	0.014 - 0.013	.0203	----	----	----	----	72	UNCH			
2450	0.011	----	0.012/0.010	----	0.021N	0.010 - 0.011	.0148	----	----	36	----	78 -	1			
2475	----	----	----/*0.008A	----	0.017N	0.										



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PRELIMINARY



BULLETIN #148@				METALS OPTION PRODUCTS							Wed, Aug 03, 2016				PG64
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
SO CALL															
OCT16															
1875	----	----	----	----/2. 013A	----	2. 258N		2. 029 - 0. 229	.8329	----	----	----	----	201	UNCH
1900	----	----	----	----/1. 820A	----	2. 056N		1. 829 - 0. 227	.7996	----	----	2	----	1352	UNCH
1925	----	----	----	----/1. 637A	----	1. 866N		1. 645 - 0. 221	.7609	----	----	----	----	10	UNCH
1950	----	----	----	----/1. 455A	----	1. 686N		1. 471 - 0. 215	.7192	----	----	----	----	121	UNCH
1975	----	----	----	----/1. 294A	----	1. 517N		1. 308 - 0. 209	.6751	----	----	----	----	47	UNCH
2000	----	----	----	----/1. 145A	----	1. 357N		1. 158 - 0. 199	.6294	----	----	3	----	1237	UNCH
2025	1. 026	----	----	1. 072B/1. 005A	----	1. 216N		1. 025 - 0. 191	.5823	----	----	8	----	159 -	7
2050	0. 889	----	----	1. 094B/0. 886A	----	1. 086N		0. 904 - 0. 182	.5356	----	----	5	----	224 -	3
2075	0. 827	----	----	0. 973B/0. 778A	----	0. 967N		0. 795 - 0. 172	.4899	----	----	3	----	73 -	3
2100	0. 740	----	----	0. 865B/0. 684A	----	0. 859N		0. 702 - 0. 157	.4463	----	25	----	----	520 -	12
2125	----	----	----	0. 766B/0. 600A	----	0. 763N		0. 619 - 0. 144	.4051	----	----	----	----	34	UNCH
2150	0. 660	----	----	0. 679B/0. 526A	----	0. 677N		0. 543 - 0. 134	.3660	----	31	----	----	112 +	17
2175	----	----	----	0. 601B/0. 457A	----	0. 599N		0. 476 - 0. 123	.3297	----	----	----	----	48	UNCH
2200	0. 540	----	----	0. 540/0. 402A	----	0. 530N		0. 416 - 0. 114	.2959	----	30	----	----	311 +	24
2225	0. 424	----	----	0. 446B/0. 353A	----	0. 470N		0. 365 - 0. 105	.2653	----	1	----	----	82	UNCH
2250	0. 320	----	----	0. 329/0. 309A	----	0. 417N		0. 321 - 0. 096	.2378	----	21	----	----	275 -	10
2275	----	----	----	----/0. 273A	----	0. 369N		0. 282 - 0. 087	.2126	----	----	----	----	19	UNCH
2300	0. 297	----	----	0. 298/0. 239A	----	0. 328N		0. 248 - 0. 080	.1901	----	13	----	----	343 +	3
2325	0. 246	----	----	0. 246/0. 209	----	0. 290N		0. 217 - 0. 073	.1692	----	11	----	----	32 +	11
2350	----	----	----	----/0. 184A	----	0. 256N		0. 190 - 0. 066	.1505	----	3	----	----	51 -	3
2375	----	----	----	----/0. 162A	----	0. 226N		0. 167 - 0. 059	.1341	----	----	----	----	18	UNCH
2400	0. 209	----	----	0. 209/0. 142A	----	0. 200N		0. 146 - 0. 054	.1190	----	12	----	----	534 +	4
2425	0. 186	----	----	0. 186/0. 123A	----	0. 177N		0. 129 - 0. 048	.1062	----	8	----	----	34 +	5
2450	0. 139	----	----	0. 142B/0. 109A	----	0. 157N		0. 113 - 0. 044	.0942	----	2	----	----	94	UNCH
2475	0. 097	----	----	0. 097/0. 096A	----	0. 139N		0. 098 - 0. 041	.0829	----	4	----	----	26 +	4
2500	0. 131	----	----	0. 131/0. 083A	----	0. 122N		0. 085 - 0. 037	.0729	----	15	----	----	198 +	12
2525	0. 082	----	----	0. 082/0. 076A	----	0. 108N		0. 074 - 0. 034	.0643	----	2	----	----	60 -	2
2550	0. 070	----	----	0. 070/0. 066	----	0. 096N		0. 065 - 0. 031	.0570	----	3	----	----	33 +	1
2575	0. 061	----	----	0. 062/0. 059A	----	0. 085N		0. 056 - 0. 029	.0498	----	4	----	----	15 +	4
2600	0. 055	----	----	0. 055/0. 048	----	0. 075N		0. 049 - 0. 026	.0440	----	13	----	----	222 +	5
2625	----	----	----	----/0. 046A	----	0. 065N		0. 042 - 0. 023	.0382	----	----	----	----	6	UNCH
2650	----	----	----	----/0. 042A	----	0. 056N		0. 036 - 0. 020	.0332	----	----	----	----	30	UNCH
2675	----	----	----	----/0. 034A	----	0. 048N		0. 031 - 0. 017	.0289	----	----	----	----	1	UNCH
2700	0. 032	----	----	0. 034/0. 024	----	0. 041N		0. 026 - 0. 015	.0247	----	12	----	----	137 +	2
2725	----	----	----	----/0. 024A	----	0. 036N		0. 022 - 0. 014	.0212	----	----	----	----	6	UNCH
2750	----	----	----	----/0. 023A	----	0. 031N		0. 018 - 0. 013	.0177	----	----	----	----	12	UNCH
2775	----	----	----	----/0. 020A	----	0. 027N		0. 016 - 0. 011	.0158	----	----	----	----	2	UNCH
2800	0. 018	----	----	0. 018/*0. 012	----	0. 023N		0. 013 - 0. 010	.0131	----	69	----	----	206 +	28
2825	0. 012	----	----	0. 012/*0. 012	----	0. 020N		0. 012 - 0. 008	.0120	----	1	----	----	18	UNCH
2850	0. 011	----	----	0. 011/*0. 011	----	0. 017N		0. 010 - 0. 007	.0101	----	1	----	----	17 +	1
2875	0. 009	----	----	0. 009/*0. 009	----	0. 015N		0. 009 - NEW	.0091	----	1	----	----	1 +	1
2900	0. 013	----	----	0. 013/*0. 007	----	0. 013N		0. 008 - 0. 005	.0081	----	34	----	----	190 +	34
2925	0. 007	----	----	0. 007/*0. 007	----	0. 011N		0. 007 - 0. 004	.0071	----	1	----	----	4 +	1
2950	0. 006	----	----	0. 006/*0. 006	----	0. 010N		0. 007 - 0. 003	.0070	----	1	----	----	2 +	1
2975	0. 005	----	----	0. 005/*0. 005	----	0. 009N		0. 006 - 0. 003	.0060	----	3	----	----	20 +	1
3000	0. 008	----	----	0. 008/*0. 005	----	0. 008N		0. 005 - 0. 003	.0051	----	5	----	----	202 +	3
3025	0. 004	----	----	0. 004/*0. 004	----	0. 007N		0. 005 - 0. 002	.0050	----	2	----	----	14 +	2
3050	0. 003	----	----	0. 003/*0. 003	----	0. 006N		0. 004 - 0. 002	.0041	----	1	----	----	13 +	1
TOTAL												352	0	7878 +	123
NOV16															
1750	----	----	----	----/3. 209A	----	3. 441N		3. 209 - 0. 232	.9035	----	----	----	----	36	UNCH
1775	----	----	----	----/2. 989A	----	3. 217N		2. 987 - 0. 230	.8858	----	----	----	----	15	UNCH
1800	----	----	----	----/2. 771A	----	3. 004N		2. 775 - 0. 229	.8643	----	----	----	----	15	UNCH
1825	----	----	----	----/2. 553A	----	2. 796N		2. 569 - 0. 227	.8401	----	----	----	----	13	UNCH
1850	----	----	----	----/2. 356A	----	2. 595N		2. 370 - 0. 225	.8136	----	----	----	----	7	UNCH
1875	----	----	----	----/2. 167A	----	2. 401N		2. 179 - 0. 222	.7846	----	----	----	----	13	UNCH
1900	----	----	----	----/1. 988A	----	2. 216N		1. 999 - 0. 217	.7532	----	----	----	----	17	UNCH
1925	----	----	----	----/1. 814A	----	2. 039N		1. 827 - 0. 212	.7197	----	----	----	----	3	UNCH
1950	----	----	----	----/1. 652A	----	1. 870N		1. 665 - 0. 205	.6850	----	----	----	----	14	UNCH
1975	----	----	----	----/1. 502A	----	1. 717N		1. 517 - 0. 200	.6486	----	----	----	----	66	UNCH
2000	----	----	----	----/1. 366A	----	1. 574N		1. 379 - 0. 195	.6117	----	----	----	----	53	UNCH
2025	1. 238	----	----	1. 238/1. 236A	----	1. 439N		1. 252 - 0. 187	.5747	----	3	----	----	16 +	2
2050	----	----	----	1. 320B/1. 117A	----	1. 314N		1. 135 - 0. 179	.5381	----	----	----	----	35	UNCH
2075	----	----	----	1. 203B/1. 009A	----	1. 197N		1. 026 - 0. 171	.5021	----	----	----	----	15	UNCH
2100	----	----	----	1. 096B/0. 915A	----	1. 089N		0. 931 - 0. 158	.4675	----	----	----	----	27	UNCH
2125	----	----	----	0. 999B/0. 827A	----	0. 992N		0. 844 - 0. 148	.4342	----	----	----	----	26	UNCH
2150	----	----	----	0. 908B/0. 748A	----	0. 905N		0. 764 - 0. 141	.4024	----	----	----	----	19	UNCH
2175	----	----	----	0. 827B/0. 677A	----	0. 825N		0. 692 - 0. 133	.3723	----	----	----	----	21	

BULLETIN #148@				METALS OPTION PRODUCTS							Wed, Aug 03, 2016				PG64	
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST		
SO CALL																
COMEX SILVER OPTIONS																
DEC16																
2150	----	----	----	/0. 929A	----	1. 090N		0. 938 - 0. 152	.4234	----	----	----	----	293	UNCH	
2175	----	----	----	/0. 854A	----	1. 008N		0. 862 - 0. 146	.3968	----	----	----	----	68	UNCH	
2200	----	----	----	/0. 785A	----	0. 932N		0. 793 - 0. 139	.3715	----	----	1	----	1276	+	
2225	----	----	----	/0. 725A	----	0. 862N		0. 731 - 0. 131	.3478	----	----	----	----	31	UNCH	
2250	----	----	----	/0. 669A	----	0. 798N		0. 673 - 0. 125	.3252	----	----	----	----	80	UNCH	
2275	----	----	----	/0. 617A	----	0. 739N		0. 621 - 0. 118	.3041	----	----	----	----	29	UNCH	
2300	----	----	----	/0. 570A	----	0. 684N		0. 573 - 0. 111	.2842	----	1	14	----	919	-	
2315	----	----	----		----	0. 654N		0. 546 - 0. 108	.2728	----	----	----	----	1	UNCH	
2325	----	----	----	/0. 528A	----	0. 634N		0. 529 - 0. 105	.2656	----	----	----	----	3	UNCH	
2350	----	----	----	/0. 488A	----	0. 589N		0. 489 - 0. 100	.2482	----	----	----	----	111	UNCH	
2375	----	----	----	/0. 452A	----	0. 547N		0. 452 - 0. 095	.2318	----	----	1	----	31	UNCH	
2380	----	----	----		----	0. 539N		0. 445 - 0. 094	.2287	----	----	----	----	1	UNCH	
2400	----	----	----	/0. 419A	----	0. 508N		0. 419 - 0. 089	.2168	----	----	----	----	928	UNCH	
2425	----	----	----	/0. 388A	----	0. 473N		0. 388 - 0. 085	.2026	----	----	1	----	41	UNCH	
2450	----	----	----	/0. 362A	----	0. 440N		0. 360 - 0. 080	.1895	----	----	----	----	71	UNCH	
2475	----	----	----	/0. 334A	----	0. 410N		0. 334 - 0. 076	.1772	----	----	----	----	11	UNCH	
2500	0. 319	----	----	0. 319/0. 305	----	0. 382N		0. 311 - 0. 071	.1660	----	1	18	----	1588	-	
2525	----	----	----	/0. 290A	----	0. 356N		0. 288 - 0. 068	.1550	----	----	----	----	24	UNCH	
2550	----	----	----	/0. 270A	----	0. 332N		0. 268 - 0. 064	.1451	----	----	----	----	13	UNCH	
2575	----	----	----	/0. 250A	----	0. 309N		0. 249 - 0. 060	.1358	----	----	----	----	17	UNCH	
2600	----	----	----	/0. 233A	----	0. 289N		0. 231 - 0. 058	.1269	----	----	----	----	164	UNCH	
2625	----	----	----	/0. 217A	----	0. 270N		0. 215 - 0. 055	.1188	----	----	----	----	9	UNCH	
2650	----	----	----	/0. 203A	----	0. 252N		0. 201 - 0. 051	.1115	----	----	----	----	43	UNCH	
2675	----	----	----	/0. 190A	----	0. 234N		0. 186 - 0. 048	.1040	----	----	----	----	17	UNCH	
2700	0. 203	----	----	0. 203/0. 178A	----	0. 217N		0. 173 - 0. 044	.0973	----	----	1	----	1892	+	
2725	----	----	----	/0. 165A	----	0. 202N		0. 160 - 0. 042	.0907	----	----	----	----	1	UNCH	
2750	----	----	----	/0. 154A	----	0. 188N		0. 149 - 0. 039	.0849	----	----	----	----	20	UNCH	
2775	----	----	----	/0. 144A	----	0. 175N		0. 138 - 0. 037	.0792	----	----	----	----	12	UNCH	
2800	----	----	----	/0. 134A	----	0. 163N		0. 129 - 0. 034	.0743	----	----	----	----	204	UNCH	
2825	----	----	----	/0. 125A	----	0. 152N		0. 120 - 0. 032	.0695	----	----	----	----	25	UNCH	
2850	----	----	----	/0. 117A	----	0. 141N		0. 111 - 0. 030	.0647	----	----	----	----	26	UNCH	
2875	----	----	----	/0. 110A	----	0. 132N		0. 104 - 0. 028	.0609	----	----	----	----	40	UNCH	
2900	0. 113	----	----	0. 113/0. 101A	----	0. 123N		0. 097 - 0. 026	.0570	----	----	2	----	381	+	
2925	----	----	----	/0. 095A	----	0. 115N		0. 091 - 0. 024	.0536	----	----	----	----	6	UNCH	
2950	----	----	----	/0. 089A	----	0. 107N		0. 085 - 0. 022	.0503	----	----	----	----	8	UNCH	
2975	----	----	----	/0. 084A	----	0. 100N		0. 079 - 0. 021	.0470	----	----	----	----	27	UNCH	
3000	0. 085	----	----	0. 085/0. 080A	----	0. 094N		0. 074 - 0. 020	.0442	----	----	1	----	2646	+	
3025	----	----	----	/0. 075A	----	0. 088N		0. 069 - 0. 019	.0414	----	----	----	----	6	UNCH	
3050	----	----	----	/0. 070A	----	0. 082N		0. 065 - 0. 017	.0390	----	----	----	----	3	UNCH	
3075	----	----	----	/0. 066A	----	0. 077N		0. 061 - 0. 016	.0367	----	----	----	----	3	UNCH	
3100	----	----	----	/0. 062A	----	0. 072N		0. 057 - 0. 015	.0345	----	----	----	----	58	UNCH	
3125	----	----	----	/0. 059A	----	0. 067N		0. 053 - 0. 014	.0322	----	----	----	----	3	UNCH	
3150	----	----	----	/0. 056A	----	0. 063N		0. 050 - 0. 013	.0304	----	----	----	----	13	UNCH	
3200	----	----	----	/0. 049A	----	0. 055N		0. 044 - 0. 011	.0269	----	----	----	----	66	UNCH	
3225	----	----	----	/0. 047A	----	0. 052N		0. 041 - 0. 011	.0252	----	----	----	----	7	UNCH	
3250	----	----	----	/0. 044A	----	0. 049N		0. 039 - 0. 010	.0240	----	----	----	----	3	UNCH	
3275	----	----	----	/0. 042A	----	0. 046N		0. 037 - 0. 009	.0228	----	----	----	----	9	UNCH	
3300	----	----	----	/0. 040A	----	0. 043N		0. 035 - 0. 008	.0216	----	----	----	----	118	UNCH	
3325	----	----	----	/0. 038A	----	0. 040N		0. 033 - 0. 007	.0204	----	----	----	----	9	UNCH	
3400	----	----	----	/0. 033A	----	0. 034N		0. 028 - 0. 006	.0173	----	----	----	----	86	UNCH	
3425	----	----	----	/0. 031A	----	0. 032N		0. 026 - 0. 006	.0162	----	----	----	----	7	UNCH	
3450	----	----	----		----	0. 030N		0. 025 - 0. 005	.0155	----	----	----	----	7	UNCH	
3475	----	----	----	/0. 028A	----	0. 029N		0. 024 - 0. 005	.0149	----	----	----	----	4	UNCH	
3500	0. 023	----	----	0. 025/0. 023	----	0. 027N		0. 022 - 0. 005	.0137	----	----	30	----	1031	+	
3525	----	----	----		----	0. 026N		0. 021 - 0. 005	.0131	----	----	----	----	2	UNCH	
3575	----	----	----		----	0. 023N		0. 019 - 0. 004	.0119	----	----	----	----	15	UNCH	
3600	----	----	----		----	0. 022N		0. 018 - 0. 004	.0113	----	----	----	----	20	UNCH	
3675	----	----	----		----	0. 019N		0. 016 - 0. 003	.0100	----	----	----	----	2	UNCH	
3700	----	----	----		----	0. 018N		0. 015 - 0. 003	.0094	----	----	----	----	483	UNCH	
3725	----	----	----		----	0. 017N		0. 014 - 0. 003	.0088	----	----	----	----	4	UNCH	
3750	----	----	----		----	0. 016N		0. 014 - 0. 002	.0087	----	----	----	----	9	UNCH	
3800	----	----	----		----	0. 015N		0. 013 - 0. 002	.0081	----	----	----	----	622	UNCH	
3850	----	----	----		----	0. 013N		0. 012 - 0. 001	.0074	----	----	----	----	3	UNCH	
3900	----	----	----		----	0. 012N		0. 011 - 0. 001	.0068	----	----	----	----	3	UNCH	
4000	----	----	----		----	0. 010N		0. 009 - 0. 001	.0056	----	----	----	----	2030	UNCH	
4025	----	----	----		----	0. 010N		0. 009 - 0. 001	.0056	----	----	----	----	2	UNCH	
4050	----	----	----		----	0. 009N		0. 008 - 0. 001	.0050	----	----	----	----	7	UNCH	
4075	----	----	----		----	0. 009N		0. 008 - 0. 001	.0050	----	----	----	----	6	UNCH	
4100	----	----	----		----	0. 008N		0. 007 - 0. 001	.0044	----	----	----	----	248	UNCH	
4200	----	----	----		----	0. 007N		0. 006 - 0. 001	.0038	----	----	----	----	68	UNCH	
4300	----	----	----		----	0. 005N		0. 005	UNCH .0031	----	----	----	----	18	UNCH	
4500	0. 004	----	----	0. 004/*0. 004												

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	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST					
SO CALL	COMEX SILVER OPTIONS																		
MAR17																			
1700	----	----	----	/4. 025A	----	4. 257N		4. 027 -	0. 230	.8547	----	----	----	98	UNCH				
1750	----	----	----	/3. 633A	----	3. 855N		3. 634 -	0. 221	.8205	----	----	----	13	UNCH				
1775	----	----	----	/3. 452A	----	3. 668N		3. 446 -	0. 222	.8020	----	----	----	13	UNCH				
1800	----	----	----	/3. 263A	----	3. 486N		3. 263 -	0. 223	.7826	----	----	----	145	UNCH				
1825	----	----	----	/3. 088A	----	3. 310N		3. 089 -	0. 221	.7621	----	9	----	705 -	9				
1850	----	----	----	/2. 920A	----	3. 139N		2. 922 -	0. 217	.7408	----	----	----	29	UNCH				
1875	----	----	----	/2. 761A	----	2. 975N		2. 760 -	0. 215	.7190	----	----	----	13	UNCH				
1900	----	----	----	/2. 608A	----	2. 816N		2. 605 -	0. 211	.6966	----	7	----	103 -	1				
1950	----	----	----	/2. 321A	----	2. 527N		2. 318 -	0. 209	.6508	----	----	----	15	UNCH				
2000	----	----	----	/2. 064A	----	2. 262N		2. 057 -	0. 205	.6045	----	----	----	209	UNCH				
2050	----	----	----	/1. 821A	----	2. 021N		1. 831 -	0. 190	.5587	----	----	----	61	UNCH				
2075	----	----	----	/1. 706A	----	1. 910N		1. 724 -	0. 186	.5362	----	----	----	39	UNCH				
2100	----	----	----	/1. 618A	----	1. 800N		1. 626 -	0. 174	.5143	----	185	----	799 +	151				
2125	----	----	----	/1. 527A	----	1. 701N		1. 532 -	0. 169	.4928	----	----	----	120	UNCH				
2150	----	----	----	/1. 441A	----	1. 607N		1. 444 -	0. 163	.4718	----	----	----	16	UNCH				
2175	1. 443	----	----	1. 465B/1. 357A	----	1. 519N		1. 361 -	0. 158	.4515	----	3	----	9 -	3				
2200	1. 420	----	----	1. 428B/1. 282A	----	1. 435N		1. 283 -	0. 152	.4318	----	1	----	867 -	1				
2250	----	----	----	----/1. 148A	----	1. 287N		1. 144 -	0. 143	.3947	----	----	----	2	UNCH				
2300	1. 014	----	----	1. 018B/1. 014	----	1. 155N		1. 022 -	0. 133	.3605	----	215	----	346 +	126				
2325	0. 980	----	----	0. 982B/0. 971A	----	1. 094N		0. 967 -	NEW	.3445	----	1	----	1 +	1				
2350	----	----	----	/0. 920A	----	1. 037N		0. 916 -	0. 121	.3292	----	----	----	32	UNCH				
2400	----	----	----	/0. 827A	----	0. 933N		0. 823 -	0. 110	.3008	----	----	----	42	UNCH				
2450	----	----	----	/0. 745A	----	0. 840N		0. 741 -	0. 099	.2749	----	----	----	216	UNCH				
2475	----	----	----	/0. 708A	----	0. 798N		0. 704 -	0. 094	.2629	----	----	----	3	UNCH				
2500	----	----	----	/0. 674A	----	0. 758N		0. 669 -	0. 089	.2515	----	----	----	292	UNCH				
2600	----	----	----	/0. 554A	----	0. 625N		0. 547 -	0. 078	.2106	----	----	----	68	UNCH				
2650	----	----	----	/0. 504A	----	0. 569N		0. 496 -	0. 073	.1929	----	----	----	10	UNCH				
2700	----	----	----	/0. 459A	----	0. 520N		0. 452 -	0. 068	.1773	----	----	----	30	UNCH				
2750	----	----	----	/0. 418A	----	0. 474N		0. 410 -	0. 064	.1624	----	23	----	30 -	7				
2800	----	----	----	/0. 382A	----	0. 433N		0. 374 -	0. 059	.1493	----	----	----	34	UNCH				
3000	----	----	----	/0. 270A	----	0. 308N		0. 264 -	0. 044	.1081	----	----	----	1910	UNCH				
3100	----	----	----	/0. 227A	----	0. 256N		0. 218 -	0. 038	.0909	----	----	----	18	UNCH				
3200	----	----	----	/0. 190A	----	0. 213N		0. 181 -	0. 032	.0767	----	23	----	55 +	1				
3300	----	----	----	/0. 160A	----	0. 179N		0. 152 -	0. 027	.0653	----	----	----	950	UNCH				
3400	----	----	----	/0. 136A	----	0. 152N		0. 128 -	0. 024	.0556	----	----	----	28	UNCH				
3500	0. 108	----	----	0. 108/0. 108	----	0. 129N		0. 109 -	0. 020	.0478	----	2	----	501	UNCH				
3700	----	----	----	----	----	0. 082N		0. 080 -	0. 002	.0356	----	2	----	624	UNCH				
3800	----	----	----	----	----	0. 065N		0. 069 +	0. 004	.0309	----	----	----	13	UNCH				
3900	----	----	----	----	----	0. 052N		0. 060 +	0. 008	.0270	----	----	----	1	UNCH				
4000	----	----	----	----	----	0. 041N		0. 053 +	0. 012	.0239	----	2	----	27 +	2				
TOTAL												473	0	8559 +	260				
MAY17																			
1500	----	----	----	----	----	6. 144N		5. 927 -	0. 217	.9229	----	----	----	1	UNCH				
1700	----	----	----	----	----	4. 451N		4. 235 -	0. 216	.8302	----	----	----	125	UNCH				
1750	----	----	----	----	----	4. 070N		3. 860 -	0. 210	.7981	----	----	----	5	UNCH				
1800	----	----	----	----	----	3. 707N		3. 504 -	0. 203	.7635	----	----	----	2	UNCH				
1950	----	----	----	----	----	2. 791N		2. 593 -	0. 198	.6472	----	----	----	10	UNCH				
2000	----	----	----	----	----	2. 529N		2. 339 -	0. 190	.6070	----	----	----	10	UNCH				
2025	----	----	----	----	----	2. 405N		2. 219 -	0. 186	.5870	----	----	----	140	UNCH				
2050	----	----	----	----	----	2. 287N		2. 105 -	0. 182	.5671	----	----	----	145	UNCH				
2075	----	----	----	/2. 060A	----	2. 174N		1. 996 -	0. 178	.5474	----	----	----	20	UNCH				
2100	----	----	----	/1. 961A	----	2. 065N		1. 895 -	0. 170	.5280	----	----	----	75	UNCH				
2150	----	----	----	----	----	1. 874N		1. 706 -	0. 168	.4903	----	8	----	40	UNCH				
2200	----	----	----	----	----	1. 702N		1. 535 -	0. 167	.4542	----	8	----	79	UNCH				
2300	----	----	----	----	----	1. 405N		1. 263 -	0. 142	.3896	----	----	----	6	UNCH				
2350	----	----	----	/1. 221A	----	1. 278N		1. 148 -	0. 130	.3606	----	----	----	250	UNCH				
2400	----	----	----	----	----	1. 168N		1. 045 -	0. 123	.3336	----	----	----	76	UNCH				
2600	----	----	----	----	----	0. 831N		0. 731 -	0. 100	.2457	----	----	----	1	UNCH				
2700	----	----	----	/0. 699A	----	0. 709N		0. 619 -	0. 090	.2119	----	----	----	307	UNCH				
2750	----	----	----	----	----	0. 654N		0. 571 -	0. 083	.1971	----	----	----	32	UNCH				
3000	----	----	----	----	----	0. 449N		0. 392 -	0. 057	.1395	----	----	----	19	UNCH				
3500	----	----	----	----	----	0. 206N		0. 185 -	0. 021	.0702	----	----	----	1654	UNCH				
3700	----	----	----	----	----	0. 156N		0. 142 -	0. 014	.0548	----	----	----	338	UNCH				
4000	----	----	----	----	----	0. 106N		0. 101 -	0. 005	.0394	----	----	----	146	UNCH				
TOTAL												16	0	3481	0				
JUL17																			
1475	----	----	----	----	----	6. 484N		6. 249 -	0. 235	.9222	----	----	----	52	UNCH				
1500	----	----	----	----	----	6. 265N		6. 025 -	0. 240	.9140	----	----	----	73	UNCH				
1600	----	----	----	----	----	5. 428N		5. 189 -	0. 239	.8696	----	----	----	134	UNCH				
1675	----	----	----	----	----	4. 840N		4. 604 -	0. 236	.8295	----	----	----	20	UNCH				
1700	----	----	----	----	----	4. 652N		4. 418 -	0. 234	.8151	----	----	----	100	UNCH				
1750	----	----	----	----	----	4. 289N		4. 058 -	0. 231	.7845	----	----	----	12	UNCH				
1800	----	----	----	----	----	3. 944N		3. 717 -	0. 227	.7520	----	81	----	333 +	20				
1850	----	----	----	----	----	3. 616N		3. 407 -	0. 209	.7174	----	----	----	13	UNCH				
1900	----	----	----	----	----	3. 323N		3. 116 -											

PG64	BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016				PG64
	GLOBEX OPEN	OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST											
SO CALL	COMEX SILVER OPTIONS																								
DEC17																									
3000	----	----		----	----	0.980N		0.792 -	0.188	.2132	----	----	----	----	448	UNCH									
3050	----	----		----	----	0.923N		0.743 -	0.180	.2019	----	----	----	----	5	UNCH									
3100	----	----		----	----	0.870N		0.698 -	0.172	.1914	----	----	----	----	201	UNCH									
3200	----	----		----	----	0.775N		0.617 -	0.158	.1720	----	----	----	----	21	UNCH									
3350	----	----		----	----	0.654N		0.516 -	0.138	.1471	----	----	----	----	1	UNCH									
3500	----	----		----	----	0.556N		0.435 -	0.121	.1264	----	----	----	----	507	UNCH									
3600	----	----		----	----	0.500N		0.392 -	0.108	.1149	----	----	----	----	51	UNCH									
3650	----	----		----	----	0.475N		0.373 -	0.102	.1098	----	----	----	----	50	UNCH									
3875	----	----		----	----	0.380N		0.300 -	0.080	.0898	----	----	----	----	2	UNCH									
4000	----	----		----	----	0.338N		0.268 -	0.070	.0808	----	----	----	----	1810	UNCH									
4025	----	----		----	----	0.330N		0.262 -	0.068	.0791	----	----	----	----	2	UNCH									
4100	----	----		----	----	0.308N		0.246 -	0.062	.0745	----	----	----	----	400	UNCH									
4500	----	----		----	----	0.220N		0.181 -	0.039	.0555	----	----	----	----	631	UNCH									
4600	----	----		----	----	0.204N		0.169 -	0.035	.0519	----	----	----	----	1	UNCH									
4700	----	----		----	----	0.189N		0.158 -	0.031	.0486	----	----	----	----	2	UNCH									
5000	----	----		----	----	0.153N		0.132 -	0.021	.0406	----	----	----	----	3835	UNCH									
5100	----	----		----	----	0.143N		0.126 -	0.017	.0387	----	----	----	----	200	UNCH									
5500	----	----		----	----	0.113N		0.104 -	0.009	.0318	----	----	----	----	455	UNCH									
5800	----	----		----	----	0.096N		0.092 -	0.004	.0279	----	----	----	----	1	UNCH									
6000	----	----		----	----	0.088N		0.086 -	0.002	.0260	----	----	----	----	1886	UNCH									
6200	----	----		----	----	0.079N		0.077 -	0.002	.0233	----	----	----	----	13	UNCH									
7000	----	----		----	----	0.054N		0.050 -	0.004	.0154	----	----	----	----	3	UNCH									
7500	----	----		----	----	0.045N		0.040 -	0.005	.0124	----	----	----	----	10	UNCH									
8000	----	----		----	----	0.038N		0.032 -	0.006	.0100	----	----	----	----	63	UNCH									
TOTAL											15	10	0	13433 +	5										
JUL18																									
2000	----	----		----	----	3.955N		3.784 -	0.171	.6289	----	----	----	0	1	UNCH									
TOTAL																									
DEC18																									
1400	----	----		----	----	8.019N		7.809 -	0.210	.8746	----	----	----	----	2	UNCH									
2300	----	----		----	----	3.248N		3.112 -	0.136	.5170	----	----	----	----	1	UNCH									
2400	----	----		----	----	2.966N		2.838 -	0.128	.4822	----	----	----	----	1	UNCH									
2500	----	----		----	----	2.715N		2.595 -	0.120	.4499	----	----	----	----	8	UNCH									
3000	----	----		----	----	1.826N		1.736 -	0.090	.3233	----	----	----	----	20	UNCH									
3075	----	----		----	----	1.733N		1.646 -	0.087	.3087	----	----	----	----	1	UNCH									
3325	----	----		----	----	1.471N		1.395 -	0.076	.2667	----	----	----	----	1	UNCH									
3500	----	----		----	----	1.326N		1.257 -	0.069	.2426	----	----	----	----	319	UNCH									
4500	----	----		----	----	0.852N		0.805 -	0.047	.1577	----	----	----	----	648	UNCH									
5500	----	----		----	----	0.669N		0.631 -	0.038	.1208	----	----	----	----	315	UNCH									
TOTAL														0	1316										
SO PUT	COMEX SILVER OPTIONS																								
SEP16																									
775	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	4	UNCH									
800	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	11	UNCH									
825	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	5	UNCH									
900	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	69	UNCH									
925	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	23	UNCH									
950	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	21	UNCH									
975	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	1	UNCH									
1000	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	122	UNCH									
1050	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	128	UNCH									
1075	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	21	UNCH									
1100	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	72	UNCH									
1125	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	54	UNCH									
1150	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	52	UNCH									
1175	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	31	UNCH									
1200	----	----		----	----	0.001N		0.001	UNCH	----	----	----	----	----	56	UNCH									
1225	----	----		----	----	0.001N		0.001	UNCH	.0000	----	----	----	----	61	UNCH									
1250	----	----		----	----	0.001N		0.001	UNCH	.0000	----	----	----	----	142	UNCH									
1275	----	----		----	----	0.001N		0.001	UNCH	.0000	----	----	----	----	201	UNCH									
1300	----	----		----	----	0.001N		0.001	UNCH	.0000	----	----	----	----	172	UNCH									
1325	----	----		----	----	0.001N		0.001	UNCH	.0001	----	----	----	----	72	UNCH									
1350	----	----		----	----	0.001N		0.001	UNCH	.0002	----	----	----	----	108	UNCH									
1375	----	----		----	----	0.001N		0.001	UNCH	.0003	----	----	----	----	52	UNCH									
1400	----	----		----	----	0.001N		0.001	UNCH	.0006	----	----	----	----	289	UNCH									
1425	----	----		----	----	0.001N		0.001	UNCH	.0010	----	----	----	----	70	UNCH									
1450	----	----		----	----	0.002N		0.002	UNCH	.0020	----	----	----	----	298	UNCH									
1475	----	----		----	----	0.002N		0.002	UNCH	.0021	----	----	----	----	200	UNCH									
1500	----	----		----	----	0.003N		0.003	UNCH	.0032	----	----	----	----	256	UNCH									
1525	----	----		----	----	0.003N		0.003	UNCH	.0034	----	----	----	----	42	UNCH									
1550	----	----		----	----	0.003N		0.003	UNCH	.0035	----	----	----	----	168	UNCH									
1575	----	----		----	----	0.003N		0.004 +	0.001	.0047	----	----	----	----	153	UNCH									
1600	----	----		----	----	0.003N		0.004 +	0.001	.0050	----	----	----	----	267	UNCH									
1625	----	----		----	----	0.004N		0.005 +	0.001	.0064	----	----	----	----	117	UNCH									
1650	----	----		----	----	0.005N		0.005	UNCH	.0068	----	----	----	----	441	UNCH									
1675	----	----		----	----	0.006N		0.006	UNCH	.0084	----	----	----	----	71	UNCH									
1700	0.008	----		0.008/0.007	----	0.007N		0.008 +	0.001	.0113	----	22	----	495 +	13										
1725	0.009	----		0.009/0.009	----	0.009N		0.009	UNCH	.0133	----	1	----	182	UNCH										
1750	0.014	----		0.014/0.011A	----	0.012N		0.012	UNCH	.0179	----	5	----	276 -	5										
1775	0.017	----		0.017/0.014A	----	0.015N		0.015	UNCH	.0229	----	10	----	191	UNCH										
1800	0.025	----		0.																					



PRELIMINARY



PG64		BULLETIN #148@				METALS OPTION PRODUCTS							wed, Aug 03, 2016			PG64	
	GLOBAL OPEN	OPEN OPEN	OUTCRY RANGE	GLOBAL HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME		OPEN INTEREST		
SO PUT OCT16			COMEX SILVER OPTIONS														
2000	0.556	----		0.617B/0.531A	----	0.548N		0.578 + 0.030	.3705	----	----	11	----		640 +	1	
2025		----		0.736B/0.634A	----	0.656N		0.695 + 0.039	.4176	----	----	----	----		39	UNCH	
2050	0.815	----		0.869B/0.749A	----	0.776N		0.824 + 0.048	.4643	----	----	4	----		67 +	2	
2075	0.947	----		1.013B/0.879A	----	0.907N		0.964 + 0.057	.5100	----	----	4	----		41 +	2	
2100	1.165	----		1.169B/1.021A	----	1.049N		1.121 + 0.072	.5536	----	----	1	----		27	UNCH	
2125	1.244	----		1.335B/1.174A	----	1.203N		1.289 + 0.086	.5948	----	----	3	----		8 +	2	
2150		----		1.491B/1.351A	----	1.366N		1.462 + 0.096	.6339	----	----	----	----		5	UNCH	
2200	----	----		1.864B/----	----	1.719N		1.835 + 0.116	.7041	----	----	----	----		3	UNCH	
TOTAL												206		0	4759 -	17	
NOV16																	
1200	----	----		----	----	0.005N		0.005 UNCH	.0034	----	----	----	----		15	UNCH	
1225		----		----	----	0.006N		0.005 - 0.001	.0035	----	----	----	----		5	UNCH	
1275		----		----	----	0.007N		0.007 UNCH	.0050	----	----	----	----		2	UNCH	
1300		----		----	----	0.008N		0.007 - 0.001	.0051	----	----	----	----		33	UNCH	
1350		----		----	----	0.010N		0.009 - 0.001	.0068	----	----	----	----		11	UNCH	
1375		----		----	----	0.011N		0.010 - 0.001	.0077	----	----	----	----		1	UNCH	
1400		----		----	----	0.013N		0.012 - 0.001	.0092	----	----	----	----		6	UNCH	
1425		----		----	----	0.015N		0.014 - 0.001	.0108	----	----	----	----		5	UNCH	
1450	0.015	----		0.015/*0.015	----	0.017N		0.016 - 0.001	.0125	----	----	5	----		7 -	5	
1500		----		----	----	0.022N		0.021 - 0.001	.0167	----	----	----	----		24	UNCH	
1525		----		----	----	0.025N		0.024 - 0.001	.0193	----	----	----	----		4	UNCH	
1550		----		----	----	0.029N		0.028 - 0.001	.0227	----	----	----	----		5	UNCH	
1575		----		----	----	0.035N		0.034 - 0.001	.0274	----	----	----	----		13	UNCH	
1600		----		----	----	0.042N		0.040 - 0.002	.0322	----	----	----	----		93	UNCH	
1625		----		----	----	0.051N		0.048 - 0.003	.0385	----	----	----	----		6	UNCH	
1650		----		----	----	0.061N		0.058 - 0.003	.0461	----	----	1	----		57	UNCH	
1675		----		----	----	0.075N		0.072 - 0.003	.0560	----	----	----	----		12	UNCH	
1700		----		----	----	0.091N		0.088 - 0.003	.0673	----	----	----	----		6	UNCH	
1725		----		----	----	0.111N		0.108 - 0.003	.0808	----	----	----	----		9	UNCH	
1750	0.134	----		0.135B/*0.131A	----	0.133N		0.132 - 0.001	.0964	----	----	2	----		10 +	1	
1775		----		0.165B/0.159A	----	0.160N		0.160 UNCH	.1141	----	----	----	----		12	UNCH	
1800		----		0.203B/*0.191A	----	0.196N		0.197 + 0.001	.1356	----	----	32	----		156 -	13	
1825		----		0.251B/*0.230A	----	0.239N		0.241 + 0.002	.1598	----	----	----	----		145	UNCH	
1850		----		0.306B/*0.276A	----	0.287N		0.292 + 0.005	.1863	----	----	----	----		27	UNCH	
1875		----		0.369B/*0.329A	----	0.343N		0.351 + 0.008	.2153	----	----	----	----		12	UNCH	
1900		----		0.441B/*0.392A	----	0.408N		0.420 + 0.012	.2467	----	----	32	----		38 +	20	
1925	0.500	----		0.523B/*0.464A	----	0.480N		0.499 + 0.019	.2802	----	----	2	----		9 +	1	
1950	0.606	----		0.616B/0.546A	----	0.561N		0.586 + 0.025	.3149	----	----	2	----		104	UNCH	
1975	0.690	----		0.722B/0.639A	----	0.658N		0.688 + 0.030	.3513	----	----	3	----		88 +	3	
2000	0.823	----		0.837B/0.741A	----	0.765N		0.799 + 0.034	.3882	----	----	6	----		19 +	5	
2025		----		0.962B/0.853A	----	0.880N		0.922 + 0.042	.4252	----	----	----	----		15	UNCH	
2050	1.099	----		1.099/0.975A	----	1.004N		1.055 + 0.051	.4618	----	----	1	----		28 -	1	
2075		----		1.241B/1.107A	----	1.137N		1.196 + 0.059	.4978	----	----	----	----		13	UNCH	
2100		----		1.396B/1.251A	----	1.279N		1.350 + 0.071	.5324	----	----	----	----		9	UNCH	
2125		----		1.560B/1.405A	----	1.431N		1.513 + 0.082	.5657	----	----	----	----		6	UNCH	
2150		----		1.717B/1.565A	----	1.594N		1.684 + 0.090	.5975	----	----	----	----		3	UNCH	
TOTAL												86		0	1008 +	11	
DEC16																	
700	----	----		----	----	0.003N		0.002 - 0.001	.0008	----	----	----	----		76	UNCH	
800		----		----	----	0.004N		0.004 UNCH	.0017	----	----	----	----		59	UNCH	
875		----		----	----	0.006N		0.005 - 0.001	.0022	----	----	18	----		301 -	2	
900		----		----	----	0.006N		0.005 - 0.001	.0023	----	----	----	----		94	UNCH	
925		----		----	----	0.007N		0.005 - 0.002	.0024	----	----	----	----		111	UNCH	
950		----		----	----	0.007N		0.006 - 0.001	.0028	----	----	----	----		412	UNCH	
975		----		----	----	0.008N		0.006 - 0.002	.0029	----	----	----	----		460	UNCH	
1000		----		----	----	0.008N		0.006 - 0.002	.0030	----	----	----	----		338	UNCH	
1025	0.009	----		0.009/0.009	----	0.009N		0.007 - 0.002	.0036	----	----	72	----		108 -	16	
1050	0.009	----		0.009/0.009	----	0.009N		0.007 - 0.002	.0037	----	----	7	----		990 -	3	
1075		----		----	----	0.010N		0.007 - 0.003	.0038	----	----	----	----		325	UNCH	
1100		----		----	----	0.011N		0.008 - 0.003	.0044	----	----	----	----		403	UNCH	
1125		----		----	----	0.011N		0.008 - 0.003	.0045	----	----	----	----		45	UNCH	
1150		----		----	----	0.012N		0.009 - 0.003	.0051	----	----	----	----		528	UNCH	
1175		----		----	----	0.013N		0.010 - 0.003	.0058	----	----	59	----		40	UNCH	
1200	0.010	----		0.010/0.010	----	0.013N		0.011 - 0.002	.0065	----	----	----	----		802 +	38	
1225		----		----	----	0.014N		0.012 - 0.002	.0072	----	----	----	----		20	UNCH	
1250		----		----	----	0.015N		0.013 - 0.002	.0079	----	----	----	----		543	UNCH	
1275		----		----	----	0.015N		0.014 - 0.001	.0087	----	----	----	----		884	UNCH	
1300		----		----	----	0.016N		0.015 - 0.001	.0095	----	----	----	----		572	UNCH	
1325		----		----	----	0.016N		0.016 UNCH	.0104	----	----	----	----		45	UNCH	
1350		----		----	----	0.017N		0.017 UNCH	.0113	----	----	----	50		256 +	50	
1375		----		----	----	0.020N		0.020 UNCH	.0133	----	----	----	----		18	UNCH	
1400		----		----	----	0.023N		0.023 UNCH	.0153	----	----	----	----		575	UNCH	
1425		----		----	----	0.027N		0.026 - 0.001	.0175	----	----	----	----		129	UNCH	
1450		----		----	----	0.031N		0.030 - 0.001	.0202	----	----	----	----		621	UNCH	
1475		----		----	----	0.036N		0.035 - 0.001	.0236	----	----	----	----		150	UNCH	
1500		----		----	----	0.041N		0.040 - 0.001	.0271	----	----	----	----		1088	UNCH	
1525		----		----	----	0.048N		0.046 - 0.002	.0312	----	----	----	----		93	UNCH	
1550		----		----	----	0.055N		0.052 - 0.003	.0355	----	----	----	----		249	UNCH	
1575		----		----	----	0.063N		0.060 - 0.003	.0410	----	----	----	----		48	UNCH	
1600		----		----	----	0.075N		0.072 - 0.003	.0486	----	----	----	----		805	UNCH	
1625		----		----	----	0.089N		0.086 - 0.003	.0572	----	----	----	----		363	UNCH	
1650		----		----	----	0.106N		0.103 - 0.003	.0674	----	----	----	----		285	UNCH	
1675		----		----	----	0.125N		0.122 - 0.003	.0786	----	----	----	----		151	UNCH	
1700	0.134	----		0.149B/*0.134	----	0.150N		0.147 - 0.003	.0924	----	----	2	----		835	UNCH	
1725		----		----	----	0.179N		0.177 - 0.002	.1082	----	----	----	----		229	UNCH	
1750		----		----	----	0.212N		0.211 - 0.001	.1256	----	----	----	----		187	UNCH	
1775		----		0.253B/*0.241A	----	0.249N		0.250 + 0.001	.1449	----	----	----	----		209	UNCH	
1800	0.292	----		0.301B/0.283	----	0.292N		0.294 + 0.002	.1658	----	----	62	----		676 +	60	
1825		----		0.361B/*0.330A	----	0.345N		0.350 + 0.005	.1900	----	----	----	----		165	UNCH	
1850	0.408	----		0.429B/*0.389A	----	0.405N		0.413 + 0.008	.2158	----	----	1	----		97	UNCH	
1875	0.480	----		0.501B/*0.455A	----	0.471N		0.483 + 0.012	.2430	----	----	3	----		57	UNCH	
1900		----		0.582B/*0.525A	----	0.545N		0.561 + 0.016	.2717	----	----	----	----		241	UNCH	
1925	0.628	----		0.676B/0.610A	----	0.632N		0.652 + 0.020	.3020	----	----	5	----		16 +	5	
1950	0.723	----		0.775B/0.699A	----	0.728N		0.751 + 0.023	.3330	----	----	5	----		110 +	4	
1975	0.875	----		0.888B/0.801A	----	0.831N		0.858 + 0.027	.3644	----	----	3	----		10	UNCH	
2000	0.966	----		1.006B/0.909A	----	0.943N		0.974 + 0.031	.3961	----	----	4	----		125 -	4	
2025		----		1.135B/1.1027A	----	1.063N		1.098 + 0.035	.4277	----	----	----	----		3	UNCH	
2050		----		1.272B/1.153A	----	1.190N		1.230 + 0.040	.4592	----	----	----	----		60	UNCH	
2075	1.373	----		1.419B/1.289A	----	1.325N		1.372 + 0.047	.4901	----	----	7	----		17 +	5	
2100		----		1.569B/1.430A	----	1.467N		1.527 + 0.060	.5200	----	----	----	----		72	UNCH	
2150		----		1.900B/1.743A	----	1.779N		1.857 + 0.078	.576								

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG64	BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016				PG64
	LOBEX OPEN	OPEN OPEN	OUTCRY RANGE	LOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST											
SO PUT	COMEX SILVER OPTIONS																								
MAR17																									
900	----	----	----	----	----	0.003N		0.004 + 0.001	.0019	----	----	----	----	105		UNCH									
1000	----	----	----	----	----	0.006N		0.007 + 0.001	.0035	----	----	----	----	164		UNCH									
1025	----	----	----	----	----	0.007N		0.008 + 0.001	.0040	----	----	----	----	69		UNCH									
1050	----	----	----	----	----	0.009N		0.009 UNCH	.0045	----	----	----	----	265		UNCH									
1100	----	----	----	----	----	0.012N		0.012 UNCH	.0061	----	----	----	----	427		UNCH									
1125	----	----	----	----	----	0.014N		0.013 - 0.001	.0067	----	----	----	----	13		UNCH									
1150	----	----	----	----	----	0.016N		0.015 - 0.001	.0077	----	----	----	----	950		UNCH									
1175	----	----	----	----	----	0.019N		0.017 - 0.002	.0088	----	----	----	----	107		UNCH									
1200	----	----	----	----	----	0.021N		0.019 - 0.002	.0099	----	----	----	----	29		UNCH									
1225	----	----	----	----	----	0.024N		0.022 - 0.002	.0115	----	----	----	----	120		UNCH									
1250	----	----	----	----	----	0.028N		0.026 - 0.002	.0135	----	----	----	----	6		UNCH									
1275	----	----	----	----	----	0.032N		0.030 - 0.002	.0155	----	----	----	----	2		UNCH									
1300	----	----	----	----	----	0.036N		0.035 - 0.001	.0180	----	----	----	----	1705		UNCH									
1350	----	----	----	----	----	0.048N		0.046 - 0.002	.0236	----	----	----	----	57		UNCH									
1375	----	----	----	----	----	0.055N		0.054 - 0.001	.0274	----	----	----	----	202		UNCH									
1400	----	----	----	----	----	0.063N		0.063 UNCH	.0317	----	----	----	----	105		UNCH									
1425	----	----	----	----	----	0.071N		0.073 + 0.002	.0364	----	----	----	----	216		UNCH									
1450	----	----	----	----	----	0.081N		0.085 + 0.004	.0419	----	----	----	----	7		UNCH									
1475	----	----	----	----	----	0.096N		0.098 + 0.002	.0478	----	----	----	----	14		UNCH									
1500	----	----	----	----	----	0.112N		0.113 + 0.001	.0545	----	----	----	----	62		UNCH									
1525	----	----	----	----	----	0.131N		0.132 + 0.001	.0626	----	----	----	----	13		UNCH									
1550	----	----	----	----	----	0.153N		0.153 UNCH	.0713	----	----	----	----	7		UNCH									
1575	----	----	----	----	----	0.177N		0.177 UNCH	.0810	----	----	----	----	27		UNCH									
1600	----	----	----	----	----	0.204N		0.204 UNCH	.0917	----	----	----	----	23		UNCH									
1625	----	----	----	----	----	0.235N		0.235 UNCH	.1035	----	----	----	----	4		UNCH									
1650	----	----	----	----	----	0.269N		0.270 + 0.001	.1165	----	----	----	----	60		UNCH									
1675	----	----	----	----	----	0.308N		0.309 + 0.001	.1304	----	----	----	----	128		UNCH									
1700	0.350	----	----	0.350/0.350	----	0.350N		0.351 + 0.001	.1452	----	----	1	----	94	+	1									
1725	----	----	----	----	----	0.396N		0.402 + 0.006	.1618	----	----	----	----	99		UNCH									
1750	----	----	----	0.459B/----	----	0.447N		0.458 + 0.011	.1794	----	----	----	----	31		UNCH									
1775	----	----	----	0.524B/*0.495A	----	0.509N		0.519 + 0.010	.1979	----	----	----	----	1		UNCH									
1800	0.573	----	----	0.594B/*0.559A	----	0.577N		0.586 + 0.009	.2173	----	----	27	----	155	-	7									
1825	0.651	----	----	0.669B/*0.629A	----	0.650N		0.661 + 0.011	.2378	----	----	15	----	680		UNCH									
1850	----	----	----	0.753B/*0.707A	----	0.730N		0.743 + 0.013	.2591	----	----	----	----	35		UNCH									
1875	----	----	----	0.844B/*0.789A	----	0.815N		0.831 + 0.016	.2809	----	----	----	----	3		UNCH									
1900	----	----	----	0.941B/0.881A	----	0.906N		0.926 + 0.020	.3033	----	----	----	----	16		UNCH									
1925	----	----	----	1.047B/0.977A	----	1.007N		1.029 + 0.022	.3261	----	----	----	----	4		UNCH									
1950	----	----	----	1.155B/1.078A	----	1.115N		1.138 + 0.023	.3491	----	----	----	----	21		UNCH									
1975	----	----	----	1.279B/1.193A	----	1.229N		1.253 + 0.024	.3722	----	----	----	----	3		UNCH									
2000	----	----	----	1.402B/1.309A	----	1.349N		1.375 + 0.026	.3954	----	----	----	----	205		UNCH									
2025	----	----	----	1.535B/1.433A	----	1.475N		1.509 + 0.034	.4184	----	----	----	----	3		UNCH									
2050	----	----	----	1.673B/1.563A	----	1.607N		1.648 + 0.041	.4412	----	----	----	----	13		UNCH									
2075	----	----	----	1.818B/1.701A	----	1.745N		1.791 + 0.046	.4637	----	----	----	----	18		UNCH									
2100	----	----	----	1.969B/1.845A	----	1.885N		1.942 + 0.057	.4856	----	----	----	----	4		UNCH									
2125	----	----	----	2.127B/1.996A	----	2.035N		2.098 + 0.063	.5071	----	----	----	----	3		UNCH									
2150	----	----	----	2.290B/2.153A	----	2.191N		2.259 + 0.068	.5281	----	----	----	----	3		UNCH									
2175	----	----	----	2.455B/2.314A	----	2.352N		2.426 + 0.074	.5484	----	----	----	----	5		UNCH									
2200	----	----	----	2.628B/2.480A	----	2.517N		2.597 + 0.080	.5681	----	----	----	----	3		UNCH									
TOTAL												43	0	6286	-	6									
MAY17																									
1100	----	----	----	----	----	0.019N		0.019 UNCH	.0087	----	----	----	----	917		UNCH									
1125	----	----	----	----	----	0.022N		0.022 UNCH	.0100	----	----	----	----	172		UNCH									
1150	----	----	----	----	----	0.026N		0.026 UNCH	.0117	----	----	----	----	476		UNCH									
1200	----	----	----	----	----	0.036N		0.036 UNCH	.0160	----	----	----	----	26		UNCH									
1250	----	----	----	----	----	0.049N		0.049 UNCH	.0214	----	----	----	----	250		UNCH									
1300	----	----	----	----	----	0.066N		0.066 UNCH	.0283	----	----	----	----	305		UNCH									
1350	----	----	----	----	----	0.087N		0.089 + 0.002	.0372	----	----	----	----	64		UNCH									
1400	----	----	----	----	----	0.113N		0.118 + 0.005	.0480	----	----	----	----	14		UNCH									
1450	----	----	----	----	----	0.146N		0.155 + 0.009	.0613	----	----	----	----	50		UNCH									
1500	----	----	----	----	----	0.185N		0.200 + 0.015	.0770	----	----	----	----	80		UNCH									
1550	----	----	----	----	----	0.233N		0.255 + 0.022	.0953	----	----	----	----	298		UNCH									
1600	----	----	----	----	----	0.303N		0.320 + 0.017	.1164	----	----	----	----	20		UNCH									
1700	----	----	----	----	----	0.489N		0.504 + 0.015	.1698	----	----	----	----	145		UNCH									
2000	----	----	----	----	----	1.558N		1.600 + 0.042	.3929	----	----	----	----	76		UNCH									
2025	----	----	----	----	----	1.685N		1.730 + 0.045	.4129	----	----	----	----	142		UNCH									
2050	----	----	----	----	----	1.816N		1.865 + 0.049	.4328	----	----	----	----	46		UNCH									
2100	----	----	----	----	----	2.092N		2.153 + 0.061	.4719	----	----	----	----	25		UNCH									
2150	----	----	----	----	----	2.400N		2.463 + 0.063	.5096	----	----	----	----	40		UNCH									
2200	----	----	----	----	----	2.726N		2.791 + 0.065	.5457	----	----	----	----	1		UNCH									
TOTAL													0	3147		0									
JUL17																									
700	----	----	----	----	----	0.001N		0.001 UNCH	.0001	----	----	----	----	5		UNCH									
900	----	----	----	----	----	0.004N		0.006 + 0.002	.0027	----	----	----	----	4		UNCH									
1000	----	----	----	----	----	0.010N		0.014 + 0.004	.0060	----	----	----	----	1		UNCH									
1050	----	----	----	----	----	0.015N		0.020 + 0.005	.0084	----	----	----	----	88		UNCH									
1075	----	----	----	----	----	0.019N		0.024 + 0.005	.0100	----	----	----	----	1		UNCH									
1100	----	----	----	----	----	0.023N		0.028 + 0.005	.0116	----	----	----	----	16		UNCH									
1125	----	----	----	----	----	0.027N		0.034 + 0.007	.0138	----	----	----	----	2		UNCH									
1250	----	----	----	----	----	0.064N		0.071 + 0.007	.0277	----															

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016		PG64
		GLOBAL OPEN	OPEN OPEN	OUTCRY RANGE	GLOBAL HIGH/LOW	OPEN HIGH/LOW	OUTCRY RANGE	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST								
HX CALL		COMEX COPPER OPTIONS																						
SEP16																								
201	----	----			----	----		0.2025N		0.1930 - 0.0095	.9324	----	----	----	----		7							
202	----	----			----	----		0.1930N		0.1835 - 0.0095	.9247	----	----	----	----		7							
203	----	----			----	----		0.1835N		0.1740 - 0.0095	.9167	----	----	----	----		3							
204	----	----			----	----		0.1740N		0.1650 - 0.0090	.9036	----	----	----	----		3							
205	----	----			----	----		0.1650N		0.1555 - 0.0095	.8948	----	----	----	----		8							
206	----	----			----	----		0.1555N		0.1465 - 0.0090	.8810	----	----	----	----		1							
207	----	----			----	----		0.1465N		0.1370 - 0.0095	.8668	----	----	----	----		2							
208	----	----			----	----		0.1375N		0.1280 - 0.0095	.8520	----	----	----	----		10							
209	----	----			----	----		0.1285N		0.1195 - 0.0090	.8364	----	----	----	----		10							
210	0.0950	----			0.0950/0.0950	----		0.1200N		0.1105 - 0.0095	.8200	----	----	1	----		13							
211	----	----			----	----		0.1110N		0.1025 - 0.0085	.7956	----	----	----	----		10							
212	----	----			----	----		0.1025N		0.0940 - 0.0085	.7738	----	----	----	----		10							
213	----	----			----	----		0.0945N		0.0860 - 0.0085	.7479	----	----	----	----		7							
214	----	----			----	----		0.0865N		0.0785 - 0.0080	.7184	----	----	----	----		7							
215	----	----			----	----		0.0790N		0.0710 - 0.0080	.6880	----	----	----	----		40							
216	----	----			----/0.0535A	----		0.0715N		0.0635 - 0.0080	.6562	----	----	----	----		14							
217	----	----			----/0.0475A	----		0.0645N		0.0570 - 0.0075	.6199	----	----	----	----		26							
218	0.0420	----			0.0500B/0.0370	----		0.0575N		0.0500 - 0.0075	.5834	----	----	32	----		130							
219	----	----			----/0.0375A	----		0.0510N		0.0430 - 0.0080	.5440	----	----	----	----		9							
220	0.0425	----			0.0425/0.0335A	----		0.0450N		0.0370 - 0.0080	.5019	----	----	15	----		107							
221	----	----			----/0.0295A	----		0.0395N		0.0325 - 0.0070	.4592	----	----	----	----		17							
222	----	----			----/0.0255A	----		0.0345N		0.0285 - 0.0060	.4177	----	----	----	----		122							
223	0.0240	----			0.0240/0.0220A	----		0.0300N		0.0245 - 0.0055	.3763	----	----	1	----		64							
224	----	----			----/0.0195A	----		0.0260N		0.0215 - 0.0045	.3389	----	----	----	----		13							
225	----	----			----/0.0170A	----		0.0220N		0.0185 - 0.0035	.3023	----	----	----	----		67							
226	----	----			----/*0.0140A	----		0.0190N		0.0155 - 0.0035	.2655	----	----	----	----		1							
227	----	----			----/0.0130A	----		0.0160N		0.0135 - 0.0025	.2358	----	----	----	----		39							
228	----	----			----/0.0120A	----		0.0135N		0.0115 - 0.0020	.2067	----	----	----	----		272							
229	----	----			----	----		0.0120N		0.0100 - 0.0020	.1826	----	----	----	----		3							
230	0.0090	----			0.0090/*0.0090	----		0.0110N		0.0085 - 0.0025	.1590	----	----	1	----		301							
231	----	----			----	----		0.0095N		0.0075 - 0.0020	.1411	----	----	----	----		252							
232	----	----			----	----		0.0075N		0.0060 - 0.0015	.1127	----	----	----	----		251							
233	----	----			----	----		0.0060N		0.0045 - 0.0015	.0864	----	----	----	----		260							
234	----	----			----	----		0.0055N		0.0040 - 0.0015	.0768	----	----	----	----		5							
235	----	----			----	----		0.0050N		0.0040 - 0.0010	.0740	----	----	----	----		5							
236	----	----			----	----		0.0045N		0.0035 - 0.0010	.0652	----	----	----	----		20							
237	----	----			----	----		0.0035N		0.0025 - 0.0010	.0480	----	----	----	----		122							
238	----	----			----	----		0.0025N		0.0015 - 0.0010	.0283	----	----	----	----		25							
239	----	----			----	----		0.0015N		0.0010 - 0.0005	.0181	----	----	----	----		71							
240	----	----			----	----		0.0005N		0.0005 UNCH	----	----	----	----	----		50							
241	----	----			----	----		0.0005N		0.0005 UNCH	----	----	----	----	----		1							
242	----	----			----	----		0.0005N		0.0005 UNCH	----	----	----	----	----		2							
TOTAL														50			2400							
OCT16																								
208	----	----			----	----		0.1650N		0.1570 - 0.0080	.7736	----	----	----	----		2							
209	----	----			----	----		0.1570N		0.1490 - 0.0080	.7569	----	----	----	----		3							
210	----	----			----	----		0.1490N		0.1415 - 0.0075	.7415	----	----	----	----		3							
211	----	----			----	----		0.1340N		0.1265 - 0.0075	.7069	----	----	----	----		17							
212	----	----			----	----		0.1265N		0.1190 - 0.0075	.6890	----	----	----	----		1							
213	----	----			----	----		0.1195N		0.1120 - 0.0075	.6686	----	----	----	----		1							
214	----	----			----	----		0.1125N		0.1055 - 0.0070	.6489	----	----	----	----		3							
215	----	----			----	----		0.1055N		0.0990 - 0.0065	.6281	----	----	----	----		8							
216	----	----			----/0.0880A	----		0.0925N		0.0865 - 0.0060	.5849	----	----	----	----		11							
217	----	----			----/0.0770A	----		0.0805N		0.0745 - 0.0060	.5398	----	----	----	----		153							
218	0.0595	----			0.0675B/0.0595	----		0.0750N		0.0690 NEW	.5165	----	----	5	----		5							
219	----	----			----/0.0535A	----		0.0645N		0.0585 - 0.0060	.4689	----	----	----	----		35							
220	----	----			----/0.0455A	----		0.0550N		0.0490 - 0.0060	.4206	----	----	----	----		150							
221	----	----			----/0.0300A	----		0.0360N		0.0325 - 0.0035	.3115	----	----	----	----		10							
222	----	----			----/0.0195A	----		0.0230N		0.0210 - 0.0020	.2211	----	----	----	----		2							
223	----	----			----/0.0185A	----		0.0210N		0.0190 - 0.0020	.2045	----	----	----	----		1							
224	----	----			----	----		0.0175N		0.0160 - 0.0015	.1768	----	----	----	----		1							
225	----	----			----	----		0.0160N		0.0145 - 0.0015	.1632	----	----	----	----		5							
226	----	----			----	----		0.0150N		0.0135 - 0.0015	.1527	----	----	----	----		1							
227	----	----			----	----		0.0100N		0.0090 - 0.0010	.1062	----	----	----	----		5							
228	----	----			----	----		0.0065N		0.0060 - 0.0005	.0732	----	----	----	----		105							
TOTAL														5			522							
NOV16																								
209	----	----			----	----		0.1710N		0.1640 - 0.0070	.7196	----	----	----	----		6							
210	----	----			----	----		0.1635N		0.1565 - 0.0070	.7057	----	----	----	----		3							
211	----	----			----/0.1130A	----		0.1290N		0.1225 - 0.0065	.6268	----	----	----	----		3							
212	----	----			----/0.0905A	----		0.1045N		0.0985 - 0.0060	.5570	----	----	----	----		3							
213	----	----			----/0.0855A	----		0.0990N		0.0930 - 0.0060	.5388	----	----	----	----		4							
214	----	----			----/0.0330A	----		0.0380N		0.0330 - 0.0050	.2708	----	----	----	----		1							
215	----	----			----/0.0235A	----		0.0260N		0.0225 - 0.0035	.2012	----	----	----	----		3							
216	----	----			----	----		0.0190N		0.0160 - 0.0030	.1504	----	----	----	----		12							
TOTAL																								

PG64 BULLETIN #148@		METALS OPTION PRODUCTS										wed, Aug 03, 2016		PG64	
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
HX PUT		COMEX COPPER OPTIONS													
SEP16															
213	----	----	0.0225B/----	----	0.0155N	0.0175 + 0.0020	.2520	----	----	----	----	270	UNCH		
214	----	----	0.0245B/----	----	0.0175N	0.0200 + 0.0025	.2815	----	----	----	----	250	UNCH		
215	0.0300	----	0.0300/0.0185	----	0.0200N	0.0225 + 0.0025	.3119	----	----	4	----	260 +	1		
216	----	----	0.0330B/----	----	0.0225N	0.0250 + 0.0025	.3437	----	----	----	----	50	UNCH		
217	----	----	0.0370B/----	----	0.0255N	0.0285 + 0.0030	.3800	----	----	----	----	250	UNCH		
218	----	----	0.0420B/----	----	0.0285N	0.0315 + 0.0030	.4165	----	----	----	----	50	UNCH		
219	----	----	0.0470B/----	----	0.0320N	0.0350 + 0.0030	.4560	----	----	----	----	10	UNCH		
220	0.0400	----	0.0530B/0.0400	----	0.0360N	0.0385 + 0.0025	.4980	----	----	10	----	264 -	8		
221	----	----	0.0505B/----	----	0.0405N	0.0440 + 0.0035	.5407	----	----	----	----	2	UNCH		
222	----	----	0.0525B/----	----	0.0455N	0.0500 + 0.0045	.5822	----	----	----	----	10	UNCH		
223	----	----	----	----	0.0510N	0.0560 + 0.0050	.6236	----	----	----	----	63	UNCH		
224	----	----	----	----	0.0570N	0.0630 + 0.0060	.6610	----	----	----	----	7	UNCH		
225	----	----	----	----	0.0630N	0.0700 + 0.0070	.6976	----	----	----	----	76	UNCH		
230	----	----	----	----	0.1015N	0.1100 + 0.0085	.8409	----	----	----	----	6	UNCH		
TOTAL										14		1954 -	7		
OCT16															
177	----	----	----	----	0.0025N	0.0030 + 0.0005	.0271	----	----	----	----	1	UNCH		
180	----	----	----	----	0.0030N	0.0035 + 0.0005	.0322	----	----	----	----	1	UNCH		
205	----	----	0.0225B/----	----	0.0190N	0.0210 + 0.0020	.1846	----	----	----	----	50	UNCH		
206	----	----	0.0245B/----	----	0.0205N	0.0230 + 0.0025	.1989	----	----	----	----	3	UNCH		
208	----	----	0.0290B/----	----	0.0240N	0.0265 + 0.0025	.2264	----	----	----	----	1	UNCH		
209	----	----	0.0320B/----	----	0.0260N	0.0290 + 0.0030	.2430	----	----	----	----	30	UNCH		
210	----	----	0.0350B/----	----	0.0285N	0.0310 + 0.0025	.2584	----	----	----	----	10	UNCH		
211	----	----	0.0380B/----	----	0.0305N	0.0335 + 0.0030	.2756	----	----	----	----	1	UNCH		
212	0.0390	----	0.0415B/0.0375A	----	0.0330N	0.0360 NEW	.2930	----	----	1	----	1 +	1		
213	----	----	0.0445B/----	----	0.0355N	0.0385 + 0.0030	.3109	----	----	----	----	1	UNCH		
219	----	----	0.0690B/----	----	0.0555N	0.0600 + 0.0045	.4373	----	----	----	----	1	UNCH		
220	----	----	0.0740B/----	----	0.0595N	0.0640 + 0.0045	.4601	----	----	----	----	11	UNCH		
221	0.0800	----	0.0800/0.0700A	----	0.0640N	0.0685 + 0.0045	.4834	----	----	5	----	8 +	5		
224	----	----	0.0920B/----	----	0.0785N	0.0835 + 0.0050	.5546	----	----	----	----	2	UNCH		
226	----	----	----	----	0.0900N	0.0950 + 0.0050	.6018	----	----	----	----	10	UNCH		
230	----	----	----	----	0.1150N	0.1220 + 0.0070	.6884	----	----	----	----	2	UNCH		
232	----	----	----	----	0.1295N	0.1370 + 0.0075	.7265	----	----	----	----	20	UNCH		
TOTAL										6		153 +	6		
NOV16															
201	0.0300	----	0.0310B/0.0300	----	0.0250N	0.0270 NEW	.1847	----	----	1	----	1 +	1		
202	0.0300	----	0.0300/0.0300	----	0.0265N	0.0290 NEW	.1959	----	----	2	----	2 +	2		
205	----	----	0.0355B/----	----	0.0315N	0.0345 + 0.0030	.2290	----	----	----	----	8	UNCH		
206	----	----	0.0385B/----	----	0.0335N	0.0365 + 0.0030	.2409	----	----	----	----	4	UNCH		
207	----	----	0.0405B/----	----	0.0355N	0.0385 + 0.0030	.2530	----	----	----	----	3	UNCH		
208	----	----	0.0440B/----	----	0.0375N	0.0410 + 0.0035	.2666	----	----	----	----	4	UNCH		
209	----	----	0.0465B/----	----	0.0400N	0.0435 + 0.0035	.2803	----	----	----	----	4	UNCH		
210	----	----	0.0495B/----	----	0.0430N	0.0460 + 0.0030	.2942	----	----	----	----	3	UNCH		
215	----	----	0.0685B/----	----	0.0580N	0.0620 + 0.0040	.3731	----	----	----	----	16	UNCH		
TOTAL										3		45 +	3		
DEC16															
170	----	----	----	----	0.0060N	0.0070 + 0.0010	.0440	----	----	----	----	32	UNCH		
179	----	----	----	----	0.0100N	0.0115 + 0.0015	.0713	----	----	----	----	4	UNCH		
185	----	----	----	----	0.0140N	0.0160 + 0.0020	.0976	----	----	----	----	10	UNCH		
190	0.0205	----	0.0215/*0.0205	----	0.0180N	0.0205 + 0.0025	.1242	----	----	4	----	40 +	4		
195	----	----	0.0260B/----	----	0.0235N	0.0270 + 0.0035	.1596	----	----	----	----	1	UNCH		
199	----	----	0.0330B/----	----	0.0290N	0.0335 + 0.0045	.1935	----	----	----	----	1	UNCH		
200	----	----	0.0350B/----	----	0.0305N	0.0355 + 0.0050	.2032	----	----	----	----	123	UNCH		
201	----	----	0.0370B/----	----	0.0330N	0.0375 + 0.0045	.2130	----	----	----	----	10	UNCH		
205	----	----	0.0470B/----	----	0.0430N	0.0460 + 0.0030	.2547	----	----	----	----	5	UNCH		
210	----	----	0.0620B/----	----	0.0560N	0.0595 + 0.0035	.3156	----	----	----	----	7	UNCH		
214	----	----	0.0770B/----	----	0.0690N	0.0730 + 0.0040	.3706	----	----	----	----	10	UNCH		
215	----	----	0.0810B/----	----	0.0725N	0.0765 + 0.0040	.3849	----	----	----	----	11	UNCH		
216	----	----	0.0855B/----	----	0.0760N	0.0805 + 0.0045	.3996	----	----	----	----	4	UNCH		
218	----	----	0.0945B/----	----	0.0840N	0.0885 + 0.0045	.4296	----	----	----	----	2	UNCH		
219	----	----	0.1000B/----	----	0.0880N	0.0930 + 0.0050	.4450	----	----	----	----	3	UNCH		
220	----	----	0.1055B/----	----	0.0925N	0.0975 + 0.0050	.4605	----	----	----	----	24	UNCH		
250	----	----	0.1055B/----	----	0.2990N	0.3070 + 0.0080	.8531	----	----	----	----	8	UNCH		
TOTAL										4		295 +	4		
JAN17															
180	----	----	----	----	0.0160N	0.0170 + 0.0010	.0906	----	----	----	----	3	UNCH		
200	----	----	0.0435B/----	----	0.0420N	0.0450 + 0.0030	.2187	----	----	----	----	2	UNCH		
235	----	----	----	----	0.1870N	0.1925 + 0.0055	.6484	----	----	----	----	8	UNCH		
TOTAL												13			
FEB17															
215	----	----	0.1015B/----	----	0.0955N	0.0985 + 0.0030	.3857	----	----	----	----	2	UNCH		
225	----	----	0.1505B/----	----	0.1415N	0.1450 + 0.0035	.5073	----	----	----	----	1	UNCH		
235	----	----	----	----	0.1995N	0.2025 + 0.0030	.6317	----	----	----	----	6	UNCH		
TOTAL												9			
MAR17															
205	----	----	0.0735B/----	----	0.0710N	0.0755 + 0.0045	.2896	----	----	----	----	10	UNCH		
230	----	----	0.1880B/----	----	0.1770N	0.1825 + 0.0055	.5600	----	----	----	----	2	UNCH		
TOTAL												12			
PLATINUM OPTIONS ON FUTURES															
	LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
ICT CALL		IRON ORE 62 CHINA (TSI)													
AUG16															
4000	----	----	----	----	----	19.47 - 0.40	1.0000	----	----	----	----	50	UNCH		
4500	----	----	----	----	----	14.48 - 0.40	.9998	----	----	----	----	100	UNCH		
4800	----	----	----	----	----	11.48 - 0.41	.9974	----	----	----	----	60	UNCH		
5000	----	----	----	----	----	9.50 - 0.41	.9849	----	----	----	----	150	UNCH		
5100	----	----	----	----	----	8.53 - 0.41	.9754	----	----	----	----	20	UNCH		
5200	----	----	----	----	----	7.57 - 0.42	.9582	----	----	----	----	50	UNCH		
5500	----	----	----	----	----	4.88 - 0.45	.8489	----	----	----	----	331	UNCH		
6000	----	----	----	----	----	1.64 - 0.35	.4710	----	----	----	----	161	UNCH		
6500	----	----	----	----	----	0.34 - 0.16	.1393	----	----	----	----	100	UNCH		
TOTAL												1022	0		
SEP16															



PRELIMINARY



BULLETIN #148@				METALS OPTION PRODUCTS								Wed, Aug 03, 2016			PG64	
GLOBEX OPEN		OPEN OPEN	OUTCRY RANGE	GLOBEX HIGH/LOW	OPEN HIGH/LOW	OUTCRY RANGE	OPEN CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
ICT CALL		IRON ORE 62 CHINA (TSI)														
NOV16																
5200	----	----		----		----		----	6.27 - 0.41	.6257	----	----	----	----	50	UNCH
5500	----	----		----		----		----	4.61 - 0.37	.5283	----	----	----	50	210 +	50
5900	----	----		----		----		----	3.10 - 0.31	.4030	----	----	----	----	20	UNCH
6000	----	----		----		----		----	2.80 - 0.29	.3742	----	----	----	----	20	UNCH
6500	----	----		----		----		----	1.64 - 0.21	.2493	----	----	----	----	200	UNCH
TOTAL												50			1125 +	50
DEC16																
4000	----	----		----		----		----	14.21 - 0.44	.8787	----	----	----	----	200	UNCH
4200	----	----		----		----		----	12.57 - 0.45	.8427	----	----	----	----	20	UNCH
4500	----	----		----		----		----	10.29 - 0.44	.7779	----	----	----	----	160	UNCH
4800	----	----		----		----		----	8.22 - 0.43	.7016	----	----	----	----	40	UNCH
5000	----	----		----		----		----	6.98 - 0.41	.6454	----	----	----	----	205	UNCH
5200	----	----		----		----		----	5.85 - 0.40	.5861	----	----	----	----	50	UNCH
5500	----	----		----		----		----	4.48 - 0.31	.4958	----	----	----	50	210 +	50
5900	----	----		----		----		----	3.11 - 0.27	.3843	----	----	----	----	20	UNCH
6000	----	----		----		----		----	2.84 - 0.25	.3591	----	----	----	----	20	UNCH
6500	----	----		----		----		----	1.75 - 0.19	.2482	----	----	----	----	200	UNCH
TOTAL												50			1125 +	50
JAN17																
4000	----	----		----		----		----	13.19 - 0.32	.8732	----	----	----	----	280	UNCH
4200	----	----		----		----		----	11.63 - 0.31	.8320	----	----	----	----	10	UNCH
4500	----	----		----		----		----	9.50 - 0.29	.7574	----	----	----	----	100	UNCH
5000	----	----		----		----		----	6.56 - 0.25	.6169	----	----	----	----	320	UNCH
TOTAL															710	0
FEB17																
4000	----	----		----		----		----	12.64 - 0.38	.8488	----	----	----	----	280	UNCH
4200	----	----		----		----		----	11.16 - 0.36	.8052	----	----	----	----	10	UNCH
4500	----	----		----		----		----	9.15 - 0.33	.7298	----	----	----	----	100	UNCH
5000	----	----		----		----		----	6.38 - 0.29	.5935	----	----	----	----	320	UNCH
TOTAL															710	0
MAR17																
4000	----	----		----		----		----	12.29 - 0.45	.8276	----	----	----	----	280	UNCH
4200	----	----		----		----		----	10.87 - 0.42	.7834	----	----	----	----	10	UNCH
4500	----	----		----		----		----	8.95 - 0.39	.7089	----	----	----	----	100	UNCH
5000	----	----		----		----		----	6.31 - 0.33	.5774	----	----	----	----	320	UNCH
TOTAL															710	0
APR17																
4000	----	----		----		----		----	11.49 - 0.45	.8030	----	----	----	----	280	UNCH
4200	----	----		----		----		----	10.14 - 0.43	.7565	----	----	----	----	10	UNCH
4500	----	----		----		----		----	8.32 - 0.40	.6805	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.86 - 0.33	.5497	----	----	----	----	320	UNCH
TOTAL															710	0
MAY17																
4000	----	----		----		----		----	11.25 - 0.23	.7840	----	----	----	----	280	UNCH
4200	----	----		----		----		----	9.96 - 0.22	.7380	----	----	----	----	10	UNCH
4500	----	----		----		----		----	8.23 - 0.20	.6639	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.87 - 0.18	.5388	----	----	----	----	320	UNCH
TOTAL															710	0
JUN17																
4000	----	----		----		----		----	11.00 - 0.15	.7674	----	----	----	----	280	UNCH
4200	----	----		----		----		----	9.76 - 0.14	.7215	----	----	----	----	10	UNCH
4500	----	----		----		----		----	8.09 - 0.14	.6490	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.83 - 0.13	.5283	----	----	----	----	320	UNCH
TOTAL															710	0
JUL17																
4000	----	----		----		----		----	10.37 - 0.42	.7495	----	----	----	----	280	UNCH
4200	----	----		----		----		----	9.18 - 0.40	.7023	----	----	----	----	10	UNCH
4500	----	----		----		----		----	7.58 - 0.39	.6287	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.43 - 0.34	.5078	----	----	----	----	320	UNCH
TOTAL															710	0
AUG17																
4000	----	----		----		----		----	10.08 - 0.38	.7318	----	----	----	----	280	UNCH
4200	----	----		----		----		----	8.93 - 0.37	.6850	----	----	----	----	10	UNCH
4500	----	----		----		----		----	7.41 - 0.35	.6131	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.35 - 0.32	.4964	----	----	----	----	320	UNCH
TOTAL															710	0
SEP17																
4000	----	----		----		----		----	9.89 - 0.38	.7179	----	----	----	----	280	UNCH
4200	----	----		----		----		----	8.79 - 0.37	.6719	----	----	----	----	10	UNCH
4500	----	----		----		----		----	7.32 - 0.35	.6018	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.34 - 0.31	.4893	----	----	----	----	320	UNCH
TOTAL															710	0
OCT17																
4000	----	----		----		----		----	9.49 - 0.29	.6975	----	----	----	----	280	UNCH
4200	----	----		----		----		----	8.44 - 0.28	.6519	----	----	----	----	10	UNCH
4500	----	----		----		----		----	7.05 - 0.26	.5835	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.18 - 0.22	.4752	----	----	----	----	320	UNCH
TOTAL															710	0
NOV17																
4000	----	----		----		----		----	9.32 - 0.21	.6855	----	----	----	----	280	UNCH
4200	----	----		----		----		----	8.31 - 0.20	.6407	----	----	----	----	10	UNCH
4500	----	----		----		----		----	6.97 - 0.19	.5741	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.15 - 0.17	.4689	----	----	----	----	320	UNCH
TOTAL															710	0
DEC17																
4000	----	----		----		----		----	9.14 - 0.18	.6739	----	----	----	----	280	UNCH
4200	----	----		----		----		----	8.16 - 0.18	.6298	----	----	----	----	10	UNCH
4500	----	----		----		----		----	6.87 - 0.16	.5647	----	----	----	----	100	UNCH
5000	----	----		----		----		----	5.11 - 0.15	.4626	----	----	----	----	320	UNCH
TOTAL															710	0
JAN18																
4100	----	----		----		----		----	7.74 - 0.25	.6297	----	----	----	9	34 +	9
TOTAL												9			34 +	9
FEB18																
4100	----	----		----		----		----	7.91 - 0.25	.6304	----	----	----	9	34 +	9
TOTAL												9			34 +	9
MAR18																
4100	----	----		----		----		----	8.08 - 0.25	.6311	----	----	----	9	34 +	9
TOTAL												9			34 +	9
APR18																
4100	----	----		----		----		----	8.05 - 0.35	.6283	----	----	----	9	34 +	9
TOTAL												9			34 +	9
MAY18																
4100	----	----		----		----		----	8.21 - 0.35	.6291	----	----	----	9	34 +	9
TOTAL												9			34 +	9
JUN18																
4100	----	----		----		----		----	8.37 - 0.35	.6300	----	----	----	9	34 +	9
TOTAL												9			34 +	9
JUL18																
4100	----	----		----		----		----	8.53 - 0.36	.6309	----	----	----	9	34 +	9
TOTAL												9			34 +	9
AUG18																
4100	----	----		----		----		----	8.68 - 0.37	.6318	----	----	----	9	34 +	9
TOTAL												9			34 +	9
SEP18																
4100	----	----		----		----		----	8.83 - 0.38	.6327	----	----	----	9	34 +	9
TOTAL												9			34 +	9
OCT18																

BULLETIN #148@				METALS OPTION PRODUCTS							Wed, Aug 03, 2016				PG64	
	GLOBAL OPEN	OPEN OPEN	OUTCRY RANGE	GLOBAL HIGH/LOW	OPEN HIGH/LOW	OUTCRY CLOSE	OUTCRY RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBAL® VOLUME	PNT VOLUME	OPEN INTEREST		
ICT CALL		IRON ORE 62 CHINA (TSI)														
OCT18	----	----	----	----	----	----	----	8.97 - 0.37	.6336	----	----	----	9	34 +	9	9
4100	----	----	----	----	----	----	----				9			34 +		9
TOTAL																9
NOV18	----	----	----	----	----	----	----	9.11 - 0.38	.6345	----	----	----	9	34 +	9	9
4100	----	----	----	----	----	----	----				9			34 +		9
TOTAL																9
DEC18	----	----	----	----	----	----	----	9.25 - 0.38	.6355	----	----	----	9	34 +	9	9
4100	----	----	----	----	----	----	----				9			34 +		9
TOTAL																9
ICT PUT		IRON ORE 62 CHINA (TSI)														
AUG16	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	200	UNCH	UNCH
3000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	113	UNCH	UNCH
3300	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	170	UNCH	UNCH
3500	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	220	UNCH	UNCH
3700	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	50	UNCH	UNCH
3800	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	100	UNCH	UNCH
3900	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	340	UNCH	UNCH
4000	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	200	UNCH	UNCH
4200	----	----	----	----	----	----	----	0.01 UNCH	----	----	----	----	----	130	UNCH	UNCH
4400	----	----	----	----	----	----	----	0.01 UNCH	.0000	----	----	----	----	220	UNCH	UNCH
4500	----	----	----	----	----	----	----	0.01 UNCH	.0001	----	----	----	----	100	UNCH	UNCH
4700	----	----	----	----	----	----	----	0.01 UNCH	.0010	----	----	----	----	340	UNCH	UNCH
4900	----	----	----	----	----	----	----	0.01 - 0.01	.0057	----	----	----	----	90	UNCH	UNCH
5000	----	----	----	----	----	----	----	0.03 - 0.01	.0150	----	----	----	----	2373	0	0
5300	----	----	----	----	----	----	----	0.16 - 0.03	.0689	----	----	----	----			
TOTAL																
SEP16	----	----	----	----	----	----	----	0.01 UNCH	.0005	----	----	----	----	200	UNCH	UNCH
3000	----	----	----	----	----	----	----	0.01 UNCH	.0024	----	----	----	----	113	UNCH	UNCH
3300	----	----	----	----	----	----	----	0.02 UNCH	.0048	----	----	----	----	170	UNCH	UNCH
3500	----	----	----	----	----	----	----	0.04 UNCH	.0092	----	----	----	----	220	UNCH	UNCH
3700	----	----	----	----	----	----	----	0.05 UNCH	.0116	----	----	----	----	50	UNCH	UNCH
3800	----	----	----	----	----	----	----	0.07 UNCH	.0158	----	----	----	----	100	UNCH	UNCH
3900	----	----	----	----	----	----	----	0.09 - 0.01	.0201	----	----	----	----	340	UNCH	UNCH
4000	----	----	----	----	----	----	----	0.16 - 0.01	.0342	----	----	----	----	200	UNCH	UNCH
4200	----	----	----	----	----	----	----	0.27 - 0.01	.0550	----	----	----	----	130	UNCH	UNCH
4400	----	----	----	----	----	----	----	0.35 UNCH	.0692	----	----	----	----	220	UNCH	UNCH
4500	----	----	----	----	----	----	----	0.55 + 0.01	.1033	----	----	----	----	100	UNCH	UNCH
4700	----	----	----	----	----	----	----	0.84 + 0.02	.1487	----	----	----	----	100	UNCH	UNCH
4900	----	----	----	----	----	----	----	1.02 + 0.03	.1754	----	----	----	----	440	UNCH	UNCH
5000	----	----	----	----	----	----	----	1.47 + 0.05	.2376	----	----	----	----	70	UNCH	UNCH
5200	----	----	----	----	----	----	----	1.75 + 0.06	.2732	----	----	----	----	90	UNCH	UNCH
5300	----	----	----	----	----	----	----	2.06 + 0.08	.3110	----	----	----	----	20	UNCH	UNCH
TOTAL														2563	0	0
OCT16	----	----	----	----	----	----	----	0.03 UNCH	.0056	----	----	----	----	280	UNCH	UNCH
3000	----	----	----	----	----	----	----	0.08 UNCH	.0140	----	----	----	----	133	UNCH	UNCH
3300	----	----	----	----	----	----	----	0.13 UNCH	.0222	----	----	----	----	50	UNCH	UNCH
3500	----	----	----	----	----	----	----	0.21 + 0.01	.0345	----	----	----	----	220	UNCH	UNCH
3700	----	----	----	----	----	----	----	0.27 + 0.02	.0431	----	----	----	----	50	UNCH	UNCH
3800	----	----	----	----	----	----	----	0.33 + 0.02	.0518	----	----	----	----	100	UNCH	UNCH
3900	----	----	----	----	----	----	----	0.40 + 0.02	.0619	----	----	----	----	440	UNCH	UNCH
4000	----	----	----	----	----	----	----	0.49 + 0.02	.0741	----	----	----	----	40	UNCH	UNCH
4100	----	----	----	----	----	----	----	0.59 + 0.03	.0875	----	----	----	----	984	UNCH	UNCH
4200	----	----	----	----	----	----	----	0.84 + 0.04	.1195	----	----	----	----	130	UNCH	UNCH
4400	----	----	----	----	----	----	----	0.99 + 0.04	.1381	----	----	----	----	100	UNCH	UNCH
4500	----	----	----	----	----	----	----	1.36 + 0.06	.1813	----	----	----	----	620	UNCH	UNCH
4700	----	----	----	----	----	----	----	1.58 + 0.07	.2057	----	----	----	----	40	UNCH	UNCH
4800	----	----	----	----	----	----	----	1.82 + 0.08	.2318	----	----	----	----	120	UNCH	UNCH
4900	----	----	----	----	----	----	----	2.09 + 0.08	.2599	----	----	----	----	200	UNCH	UNCH
5000	----	----	----	----	----	----	----	3.09 + 0.13	.3546	----	----	----	----	90	UNCH	UNCH
5300	----	----	----	----	----	----	----							3597	0	0
TOTAL																
NOV16	----	----	----	----	----	----	----	0.11 UNCH	.0164	----	----	----	----	280	UNCH	UNCH
3000	----	----	----	----	----	----	----	0.21 - 0.01	.0301	----	----	----	----	133	UNCH	UNCH
3300	----	----	----	----	----	----	----	0.32 UNCH	.0443	----	----	----	----	50	UNCH	UNCH
3500	----	----	----	----	----	----	----	0.47 UNCH	.0627	----	----	----	----	220	UNCH	UNCH
3700	----	----	----	----	----	----	----	0.56 UNCH	.0735	----	----	----	----	50	UNCH	UNCH
3800	----	----	----	----	----	----	----	0.66 UNCH	.0853	----	----	----	----	100	UNCH	UNCH
3900	----	----	----	----	----	----	----	0.78 UNCH	.0989	----	----	----	----	440	UNCH	UNCH
4000	----	----	----	----	----	----	----	0.91 UNCH	.1136	----	----	----	----	40	UNCH	UNCH
4100	----	----	----	----	----	----	----	1.06 + 0.01	.1299	----	----	----	----	984	UNCH	UNCH
4200	----	----	----	----	----	----	----	1.42 + 0.02	.1672	----	----	----	----	130	UNCH	UNCH
4400	----	----	----	----	----	----	----	1.62 + 0.02	.1877	----	----	----	----	100	UNCH	UNCH
4500	----	----	----	----	----	----	----	2.10 + 0.03	.2339	----	----	----	----	620	UNCH	UNCH
4700	----	----	----	----	----	----	----	2.38 + 0.04	.2593	----	----	----	----	40	UNCH	UNCH
4800	----	----	----	----	----	----	----	2.68 + 0.05	.2860	----	----	----	----	120	UNCH	UNCH
4900	----	----	----	----	----	----	----	3.01 + 0.06	.3142	----	----	----	----	200	UNCH	UNCH
5000	----	----	----	----	----	----	----	4.17 + 0.10	.4059	----	----	----	----	90	UNCH	UNCH
5300	----	----	----	----	----	----	----							3597	0	0
TOTAL																
DEC16	----	----	----	----	----	----	----	0.13 - 0.02	.0196	----	----	----	----	280	UNCH	UNCH
3000	----	----	----	----	----	----	----	0.27 - 0.02	.0380	----	----	----	----	133	UNCH	UNCH
3300	----	----	----	----	----	----	----	0.41 - 0.03	.0552	----	----	----	----	50	UNCH	UNCH
3500	----	----	----	----	----	----	----	0.61 - 0.02	.0781	----	----	----	----	220	UNCH	UNCH
3700	----	----	----	----	----	----	----	0.72 - 0.03	.0906	----	----	----	----	50	UNCH	UNCH
3800	----	----	----	----	----	----	----	0.86 - 0.03	.1055	----	----	----	----	100	UNCH	UNCH
3900	----	----	----	----	----	----	----	1.01 - 0.03	.1212	----	----	----	----	440	UNCH	UNCH
4000	----	----	----	----	----	----	----	1.18 - 0.8								

BULLETIN #148@		METALS OPTION PRODUCTS										Wed, Aug 03, 2016		PG64					
	GLOBEX OPEN	OPEN OUTCRY OPEN RANGE	GLOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST						
ICT PUT		IRON ORE 62 CHINA (TSI)																	
AUG17																			
3200	----	----	----	----	----	1.01	- 0.01	.1069	----	----	----	----	10	UNCH					
4000	----	----	----	----	----	3.32	UNCH	.2681	----	----	----	----	50	UNCH					
TOTAL													60	0					
SEP17																			
3200	----	----	----	----	----	1.19	- 0.02	.1190	----	----	----	----	10	UNCH					
4000	----	----	----	----	----	3.69	UNCH	.2820	----	----	----	----	50	UNCH					
TOTAL													60	0					
OCT17																			
3200	----	----	----	----	----	1.46	+ 0.03	.1368	----	----	----	----	10	UNCH					
4000	----	----	----	----	----	4.19	+ 0.06	.3024	----	----	----	----	50	UNCH					
TOTAL													60	0					
NOV17																			
3200	----	----	----	----	----	1.66	+ 0.01	.1483	----	----	----	----	10	UNCH					
4000	----	----	----	----	----	4.56	+ 0.04	.3144	----	----	----	----	50	UNCH					
TOTAL													60	0					
DEC17																			
3200	----	----	----	----	----	1.88	+ 0.01	.1602	----	----	----	----	10	UNCH					
4000	----	----	----	----	----	4.93	+ 0.03	.3260	----	----	----	----	50	UNCH					
TOTAL													60	0					
PAO CALL		NYMEX PALLADIUM OPTIONS																	
SEP16																			
500	----	----	----	----	217.70N	213.85	- 3.85	1.0000	----	----	----	----	25	UNCH					
550	----	----	----	----	167.70N	163.85	- 3.85	.9997	----	----	----	----	50	UNCH					
575	----	----	----	----	142.71N	138.89	- 3.82	.9978	----	----	----	----	870	UNCH					
580	----	----	----	----	137.72N	133.91	- 3.81	.9970	----	----	----	----	50	UNCH					
590	----	----	----	----	127.75N	123.97	- 3.78	.9945	----	----	----	----	62	UNCH					
600	----	----	----	----	117.80N	114.06	- 3.74	.9904	----	----	----	----	455	UNCH					
620	----	----	----	----	98.05N	94.47	- 3.58	.9747	----	----	----	----	10	UNCH					
625	----	----	----	----	93.16N	89.65	- 3.51	.9680	----	----	----	----	50	UNCH					
630	----	----	----	----	88.30N	84.86	- 3.44	.9602	----	----	----	----	100	UNCH					
640	----	----	----	----	78.69N	75.43	- 3.26	.9399	----	----	----	----	1	UNCH					
650	----	----	----	----	69.28N	66.27	- 3.01	.9116	----	----	----	----	155	UNCH					
660	----	----	----	----	60.16N	57.44	- 2.72	.8746	----	----	----	----	1	UNCH					
680	----	----	----	----	43.13N	41.18	- 1.95	.7700	----	----	----	----	1	UNCH					
695	----	----	----/26.55A	----	31.86N	30.65	- 1.21	.6652	----	----	----	----	18	UNCH					
700	----	----	----/22.36A	----	28.46N	27.50	- 0.96	.6265	----	----	----	----	602	UNCH					
715	15.05	----	17.92B/15.05	----	19.48N	19.21	NEW	.5038	----	----	5	----	5	+	5				
725	----	----	----/11.45A	----	14.74N	14.58	- 0.16	.4202	----	----	----	----	300	UNCH					
735	11.00	----	11.00/8.92A	----	11.03N	10.74	- 0.29	.3391	----	----	5	400	255	+	205				
740	10.00	----	10.00/*7.85A	----	9.47N	9.11	- 0.36	.3006	----	----	5	----	55	+	5				
750	----	----	----	----	----	6.39	NEW	----	----	----	----	400	300	+	300				
TOTAL										800	15		3365	+	515				
OCT16																			
740	----	----	----/*17.61A	----	19.84N	18.58	- 1.26	.3858	----	----	----	----	5	UNCH					
TOTAL													5	0					
DEC16																			
550	----	----	----	----	171.01N	167.79	- 3.22	.9505	----	----	----	----	2	UNCH					
575	----	----	----	----	147.73N	144.67	- 3.06	.9210	----	----	----	----	10	UNCH					
600	----	----	----	----	125.42N	122.57	- 2.85	.8795	----	----	----	----	77	UNCH					
625	----	----	----	----	104.42N	101.76	- 2.66	.8249	----	----	----	----	7	UNCH					
650	----	----	----	----	85.04N	82.55	- 2.49	.7568	----	----	----	----	30	UNCH					
675	----	----	----	----	67.23N	65.22	- 2.01	.6766	----	----	----	----	86	UNCH					
750	----	----	----/26.90A	----	27.27N	27.13	- 0.14	.3984	----	----	----	----	303	UNCH					
TOTAL													515	0					
PAO PUT		NYMEX PALLADIUM OPTIONS																	
SEP16																			
400	----	----	----	----	0.01N	0.01	UNCH	----	----	----	----	----	525	UNCH					
490	----	----	----	----	0.01N	0.01	UNCH	----	----	----	----	----	50	UNCH					
500	----	----	----	----	0.01N	0.01	UNCH	----	----	----	----	----	375	UNCH					
545	----	----	----	----	0.01N	0.01	UNCH	.0001	----	----	----	----	1	UNCH					
550	----	----	----	----	0.01N	0.01	UNCH	.0002	----	----	----	----	1065	UNCH					
575	----	----	----	----	0.02N	0.05	+ 0.03	.0021	----	----	----	----	1	UNCH					
585	----	----	----	----	0.04N	0.10	+ 0.06	.0042	----	----	----	----	1	UNCH					
590	----	----	----	----	0.06N	0.13	+ 0.07	.0054	----	----	----	----	50	UNCH					
605	----	----	----	----	0.15N	0.30	+ 0.15	.0123	----	----	----	----	1	UNCH					
650	----	----	----	----	1.59N	2.43	+ 0.84	.0883	----	----	----	----	79	UNCH					
655	----	----	----	----	1.99N	2.96	+ 0.97	.1054	----	----	----	----	25	UNCH					
660	----	----	4.31B/----	----	2.46N	3.60	+ 1.14	.1253	----	----	----	----	85	UNCH					
665	----	----	4.79B/----	----	3.03N	4.33	+ 1.30	.1473	----	----	----	----	25	UNCH					
675	----	----	6.90B/----	----	4.51N	6.18	+ 1.67	.1996	----	----	----	----	195	UNCH					
680	----	----	7.94B/----	----	5.44N	7.34	+ 1.90	.2299	----	----	----	----	65	UNCH					
700	----	----	15.15B/----	----	10.77N	13.65	+ 2.88	.3735	----	----	----	----	15	UNCH					
710	19.91	----	20.44B/17.01A	----	14.56N	17.92	NEW	.4546	----	----	5	----	5	+	5				
TOTAL											5		2563	+	5				
OCT16																			
600	----	----	----	----	1.84N	2.28	+ 0.44	.0584	----	----	----	----	400	UNCH					
605	----	----	----	----	2.15N	2.62	+ 0.47	.0661	----	----	----	----	1	UNCH					
TOTAL													401	0					
DEC16																			
450	----	----	----	----	0.09N	0.19	+ 0.10	.0042	----	----	----	----	100	UNCH					
500	----	----	----	----	0.53N	0.81	+ 0.28	.0164	----	----	----	----	100	UNCH					
525	----	----	----	----	1.10N	1.52	+ 0.42	.0294	----	----	----	----	200	UNCH					
600	----	----	----	----	6.49N	7.44	+ 0.95	.1204	----	----	----	----	403	UNCH					
TOTAL													803	0					
PO CALL		PLATINUM OPTIONS																	
SEP16																			
980	----	----	----	----	192.10N	189.60	- 2.50	.9999	----	----	----	----	1	UNCH					
990	----	----	----	----	182.10N	179.60	- 2.50	.9999	----	----	----	----	50	UNCH					
1000	----	----	----	----	172.10N	169.60	- 2.50	.9997	----	----	----	----	1	UNCH					
1010	----	----	----	----	162.10N	159.60	- 2.50	.9994	----	----	----	----	50	UNCH					
1030	----	----	----	----	142.20N	139.60	- 2.60	.9977	----	----	----	----	5	UNCH					
1050	----	----	----	----	122.40N	119.80	- 2.60	.9915	----	----	----	----	2	UNCH					
1060	----	----	----	----	112.60N	109.90	- 2.70	.9872	----	----	----	----	19	UNCH					
1080	----	----	----	----	93.20N	90.50	- 2.70	.9616	----	----	----	----	14	UNCH					
1100	----	----	----	----	74.60N	71.80	- 2.80	.9198	----	----	----	----	5	UNCH					
1110	----	----	----	----	65.70N	62.90	- 2.80	.8855	----	----	----	----	1	UNCH					
1150	----	----	----/29.30A	----	35.20N	32.30	- 2.90	.6577	----	----	----	----	4	UNCH					
1170	----	----	----/18.50A	----	24.00N	21.00	- 3.00	.5056	----	----	----	----	1	UNCH					
1220	----	----	----/*7.00A	----	8.00N	6.20	- 1.80												

PG64		BULLETIN #148@										METALS OPTION PRODUCTS										Wed, Aug 03, 2016			PG64
		LOBEX OPEN	OPEN OUTCRY OPEN RANGE	LOBEX HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	OPEN OUTCRY VOLUME	LOBEX® VOLUME	PNT VOLUME	OPEN INTEREST											
PO PUT		PLATINUM OPTIONS																							
SEP16																									
980	----	----	----	----	----	0.10N	0.10	UNCH	.0000	----	----	----	----	2	UNCH										
990	----	----	----	----	----	0.10N	0.10	UNCH	.0001	----	----	----	----	54	UNCH										
1000	----	----	----	----	----	0.10N	0.10	UNCH	.0002	----	----	----	----	1	UNCH										
1010	----	----	----	----	----	0.10N	0.10	UNCH	.0005	----	----	----	----	56	UNCH										
1020	----	----	----	----	----	0.10N	0.10	UNCH	.0011	----	----	----	----	1	UNCH										
1030	----	----	----	----	----	0.10N	0.10	UNCH	.0022	----	----	----	----	2	UNCH										
1040	----	----	----	----	----	0.20N	0.10	- 0.10	.0043	----	----	----	----	1	UNCH										
1060	----	----	----	----	----	0.50N	0.30	- 0.20	.0127	----	----	----	----	1	UNCH										
1080	----	----	----	----	----	1.10N	1.00	- 0.10	.0383	----	----	----	----	1	UNCH										
1090	----	----	----	----	----	1.70N	1.50	- 0.20	.0561	----	----	----	----	5	UNCH										
1100	----	----	----	----	----	2.50N	2.20	- 0.30	.0801	----	----	----	----	12	UNCH										
1110	----	----	----	----	----	3.60N	3.30	- 0.30	.1144	----	----	----	----	5	UNCH										
1130	----	----	7.50B/----	----	----	7.20N	6.90	- 0.30	.2119	----	----	----	----	31	UNCH										
1140	9.60	----	10.20B/9.60	----	----	9.80N	9.50	- 0.30	.2735	----	----	30	170	100 +	87										
TOTAL											170	30		273 +	87										
OCT16																									
880	----	----	----	----	----	0.10N	0.10	UNCH	.0001	----	----	----	----	9	UNCH										
890	----	----	----	----	----	0.10N	0.10	UNCH	.0003	----	----	----	----	29	UNCH										
910	----	----	----	----	----	0.10N	0.10	UNCH	.0008	----	----	----	----	3	UNCH										
920	----	----	----	----	----	0.10N	0.10	UNCH	.0013	----	----	----	----	33	UNCH										
930	----	----	----	----	----	0.10N	0.10	UNCH	.0020	----	----	----	----	150	UNCH										
940	----	----	----	----	----	0.10N	0.10	UNCH	.0030	----	----	----	----	53	UNCH										
950	----	----	----	----	----	0.10N	0.20	+ 0.10	.0057	----	----	----	----	3	UNCH										
960	----	----	----	----	----	0.20N	0.20	UNCH	.0059	----	----	----	----	30	UNCH										
980	----	----	----	----	----	0.30N	0.50	+ 0.20	.0135	----	----	----	----	5	UNCH										
1000	----	----	----	----	----	0.40N	0.90	+ 0.50	.0233	----	----	----	----	1	UNCH										
1020	----	----	----	----	----	0.80N	1.70	+ 0.90	.0410	----	----	----	----	100	UNCH										
1050	----	----	3.00B/----	----	----	2.00N	3.80	+ 1.80	.0827	----	----	----	----	30	UNCH										
1060	----	----	----	----	----	2.60N	4.80	+ 2.20	.1012	----	----	----	----	601	UNCH										
1080	----	----	7.20B/----	----	----	4.90N	7.60	+ 2.70	.1483	----	----	----	----	3	UNCH										
1100	----	----	11.50B/----	----	----	8.30N	11.50	+ 3.20	.2073	----	----	----	----	6	UNCH										
1150	27.20	----	30.60B/27.20	----	----	24.70N	28.00	+ 3.30	.4000	----	----	27	----	52 +	27										
TOTAL												27		1108 +	27										
JAN17																									
1010	4.10	----	4.10/*4.10	----	----	4.60N	4.70	+ 0.10	.0774	----	----	1	----	11 +	1										
TOTAL												1		11 +	1										

OPTIONS EOO'S AND BLOCKS				
PRODUCT		STRIKE PRICE	EEO VOLUME	BLOCK VOLUME
OG CALL COMEX GOLD OPTIONS				
OCT16	CALL			
OG		1360	0	500
TOTALS			0	500
JUN17				
OG	CALL			
OG		1390	0	500
OG		1460	0	1000
TOTALS			0	1500
SEP17				
OG	CALL			
TOTALS		1400	0	50
			0	50
DEC17				
OG	CALL			
OG		2000	0	50
OG		2400	0	100
TOTALS			0	150
JUN18				
OG	CALL			
OG		1150	0	200
OG		1475	0	300
OG		1550	0	500
TOTALS			0	1000
DEC18				
OG	CALL			
OG		1700	0	100
OG		2000	0	200
OG		2300	0	100
TOTALS			0	400
DEC19				
OG	CALL			
TOTALS		1900	0	300
			0	300
OG PUT COMEX GOLD OPTIONS				
OCT16	PUT			
OG		1360	0	500
TOTALS			0	500
FEB17				
OG	PUT			
TOTALS		1300	0	50
			0	50
MAR17				
OG	PUT			
TOTALS		1250	0	100
			0	100
JUN17				
OG	PUT			
TOTALS		1390	0	500
			0	500
DEC17				
OG	PUT			
TOTALS		1100	0	500
			0	500
JUN18				
OG	PUT			
TOTALS		1550	0	500
			0	500
SO PUT COMEX SILVER OPTIONS				
DEC16	PUT			
SO		1350	0	50
TOTALS			0	50
JUL17				
SO	PUT			
TOTALS		1350	0	50
			0	50
PO CALL PLATINUM OPTIONS				
OCT16	CALL			
PO		1150	0	50
PO		1180	0	50
TOTALS			0	100
PO PUT PLATINUM OPTIONS				
SEP16	PUT			
PO		1140	0	170
TOTALS			0	170
PAO CALL NYMEX PALLADIUM OPTIONS				
SEP16	CALL			
PAO		735	0	400
PAO		750	0	400
TOTALS			0	800
ICT CALL IRON ORE 62 CHINA (TSI)				
OCT16	CALL			
ICT		5500	0	50
TOTALS			0	50
NOV16				
ICT	CALL			
TOTALS		5500	0	50
			0	50
DEC16				
ICT	CALL			
TOTALS		5500	0	50
			0	50
JAN18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
FEB18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
MAR18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
APR18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
MAY18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
JUN18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
JUL18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
AUG18				
ICT	CALL			
TOTALS		4100	0	9
			0	9
SEP18				
CALL				

PG64 BULLETIN #148@				METALS OPTION PRODUCTS		wed, Aug 03, 2016	PG64
ICT		4100	0		9		
TOTALS			0		9		
OCT18	CALL						
ICT		4100	0		9		
TOTALS			0		9		
NOV18	CALL						
ICT		4100	0		9		
TOTALS			0		9		
DEC18	CALL						
ICT		4100	0		9		
TOTALS			0		9		

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

OTC ETHANOL FWD SWAPS												
		OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----YEAR AGO---- VOL. OPEN INT	SETT. PRICE
ETH FWD FUT												
AUG16	----	----		----	----	1'3755 + 0'0082	----	----	89 UNCH		----	58 1'4918
SEP16	----	----		----	----	1'3630 + 0'0050	----	----	108 UNCH		36 83	1'4800
							0	0	197		36 141	

COMMODITY INDEX SWAPS												
		OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
RRE SWAP												
SEP16	----		----		----	209.9987 + 2.7113	----	----	13072 UNCH		----	----
TOTAL	RRE SWAP						0	0	13072			

FERTILIZER SWAP												
		OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
DFL SWAP												
AUG16	----		----		----	309.75 + UNCH	----	----	180 UNCH		----	----
SEP16	----		----		----	310.00 + UNCH	----	----	90 UNCH		----	----
OCT16	----		----		----	299.50 + UNCH	----	----	30 UNCH		----	----
NOV16	----		----		----	295.75 + UNCH	----	----	15 UNCH		----	----
DEC16	----		----		----	295.75 + UNCH	----	----	15 UNCH		----	----
TOTAL	DFL SWAP						0	0	330			
UFN SWAP												
AUG16	----		----		----	186.00 + 3	30	----	270 - 15		----	----
SEP16	----		----		----	185.25 + 1	----	----	345 UNCH		----	----
OCT16	----		----		----	182.50 + 1	----	----	180 UNCH		----	----
NOV16	----		----		----	181.75 + 0	----	----	165 UNCH		----	----
DEC16	----		----		----	181.75 + 0	----	----	150 UNCH		----	----
JAN17	----		----		----	183.75 + 0	----	----	150 UNCH		----	----
FEB17	----		----		----	183.75 + 1	----	----	120 UNCH		----	----
MAR17	----		----		----	183.75 + 1	----	----	135 UNCH		----	----
TOTAL	UFN SWAP						30	0	1515 - 15			
UFU SWAP												
AUG16	----		----		----	136.00 + UNCH	----	----	155 UNCH		----	----
SEP16	----		----		----	136.25 + 0	----	----	155 UNCH		----	----
OCT16	----		----		----	134.50 + 0	----	----	90 UNCH		----	----
NOV16	----		----		----	134.75 + UNCH	----	----	120 UNCH		----	----
DEC16	----		----		----	135.75 - 0	----	----	105 UNCH		----	----
JAN17	----		----		----	136.75 + 2	----	----	60 UNCH		----	----
FEB17	----		----		----	135.50 + 1	----	----	60 UNCH		----	----
MAR17	----		----		----	135.50 + 1	----	----	60 UNCH		----	----
TOTAL	UFU SWAP						0	0	805			
UFZ SWAP												
OCT16	----		----		----	179.00 + UNCH	----	----	50 UNCH		----	----
TOTAL	UFZ SWAP						0	0	50			

ADDITIONAL OTC SWAPS & FWDS												
		OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
CPC FUT												
AUG16	----		----		----	592.50 + 15.25	80	----	1600 + 80		----	----
SEP16	----		----		----	592.75 + 17.00	60	----	1440 + 60		----	----
OCT16	----		----		----	593.25 + 16.75	----	----	1340 UNCH		----	----
NOV16	----		----		----	596.00 + 16.25	----	----	1580 UNCH		----	----
DEC16	----		----		----	597.25 + 16.00	40	----	1620 - 40		----	----
JAN17	----		----		----	598.25 + 15.50	40	----	900 UNCH		----	----
FEB17	----		----		----	597.25 + 14.25	40	----	900 UNCH		----	----
MAR17	----		----		----	596.25 + 13.00	40	----	980 UNCH		----	----
APR17	----		----		----	596.25 + 12.75	----	----	720 UNCH		----	----
MAY17	----		----		----	596.00 + 12.25	----	----	720 UNCH		----	----
JUN17	----		----		----	595.75 + 12.00	----	----	680 UNCH		----	----
JUL17	----		----		----	589.25 + 10.00	----	----	520 UNCH		----	----
AUG17	----		----		----	588.75 + 10.00	----	----	520 UNCH		----	----
SEP17	----		----		----	588.25 + 10.00	----	----	520 UNCH		----	----
OCT17	----		----		----	589.75 + 10.50	----	----	480 UNCH		----	----
NOV17	----		----		----	591.25 + 10.75	----	----	480 UNCH		----	----
DEC17	----		----		----	591.00 + 11.25	----	----	480 UNCH		----	----
JAN18	----		----		----	590.75 + 12.00	40	----	480 UNCH		----	----
FEB18	----		----		----	590.00 + 12.00	40	----	480 UNCH		----	----
MAR18	----		----		----	588.75 + 11.75	40	----	480 UNCH		----	----
TOTAL	CPC FUT						420	0	16920 + 100			

EX-PIT & OTHER BREAKDOWN									
-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
ETHANOL FORWARD MONTH FUTURES									
TOTALS:							162		0

OTC SWAP FUTURES CONTRACTS LAST TRADE DATES															
EXPIRATION:	JAN07	FEB07	MAR07	APR07	MAY07	JUN07	JUL07	AUG07	SEP07	OCT07	NOV07	DEC07	JAN08	FEB08	MAR08
SYN CASH ETH F										01/01	01/01	01/01	01/01	01/01	01/01
OTC FROST SEAS															
OTC FROST SWAP															
ETH FWD FUT	01/31	02/28	03/30	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/29	03/31
ETH FWD CALLS													01/31	02/29	03/31

EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17		
CPC FUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31		
RRE SWAP		09/30													
UFZ SWAP			10/27												

PRELIMINARY

PG68 BULLETIN #148@

CLEARED OTC LONDON GOLD FORWARDS


Wed, Aug 03, 2016 PG68

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.


CLEARED OTC LONDON GOLD FORWARDS - Collateral Margined

TRADE DATE	Aug 03, 2016
DAILY MARKET VOLUME	0
AGGREGATE OPEN POSITIONS	0

	<u>SETTLEMENT PRICE</u>	<u>CONTRACT DATE</u>
SPOT	1358.250	08/05/2016
1-WEEK	1358.448	08/12/2016
2-WEEK	1358.666	08/19/2016
1-MONTH	1359.246	09/06/2016
3-MONTH	1361.566	11/07/2016
6-MONTH	1364.916	02/06/2017
9-MONTH	1368.190	05/05/2017
1-YEAR	1372.027	08/07/2017
2-YEAR	1386.933	08/06/2018
3-YEAR	1399.977	08/05/2019
4-YEAR	1413.924	08/05/2020
5-YEAR	1431.277	08/05/2021
7-YEAR	1484.628	08/07/2023
10-YEAR	1574.896	08/05/2026



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PRELIMINARY

PG68


BULLETIN #148@

CLEARED OTC LONDON SILVER FORWARDS - Cash Margined

Wed, Aug 03, 2016


PG68

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.



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PG72 BULLETIN #148@

EXCHANGE OTC FX CLEARED ONLY PRODUCTS

Wed, Aug 03, 2016 PG72

OTC FX FORWARD				
SETT. PRICE	VOLUME*		OPEN INTEREST*	
	DEALT ¹	USD- EQUIV ²	DEALT ¹	USD - EQUIV ²
	M	M	M	M
TOTALS	M	M	M	M

* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)

* VOLUME AND OPEN INTEREST EXPRESSED IN NOTIONAL TERMS TO THE NEAREST 0.1 MILLION

1) DEALT REPRESENTS THE FIRST CURRENCY OF CURRENCY PAIR (i.e, USD OF USDCLP)

2) USD-EUQIV - DEALT VALUE * EXCHANGE RATE

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