

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	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		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		
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		(FUTURES SETT. .00)													
AUG16	EOW1 S&P 500 C														
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		(FUTURES SETT. .00)													
AUG16	EOW2 S&P 500 C														
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	+	.25 .25
2230		----	----	----	----	0.15N		.15	UNCH	.009	----	----	1200	UNCH	----
2240	0.15	#.15	*.15			0.15		.15	UNCH	.008	----	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		(FUTURES SETT. .00)													
AUG16	EOW4 S&P 500 C														
100		----	----	----	----	2055.90N		2055.90+	430	1.000	----	----	25	UNCH	----
2100		----	----	----	----	62.90N		65.60+	270	.797	----	----	25	UNCH	----
2155		----	----	----	----	22.40N		23.70+	130	.519	----	----	24	UNCH	----
2200		----	----	----	----	4.00N		4.15+	15	.168	----	405	453	+	378
2210		----	----	----	----	2.40N		2.45+	5	.111	----	----	111	UNCH	----



PRELIMINARY

PG49 BULLETIN #148@				S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG49			
2215	----	----	----	1.85N	1.90+	5	.089	----	----	114	UNCH	----	----
2250	----	----	----	0.50N	.50	UNCH	.025	----	----	75	UNCH	----	----
2300	----	----	----	0.25N	.25	UNCH	.010	----	----	75	UNCH	----	----
TOTAL									405	902 +	378		

S&P 500 CALLS

STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING		RANGE	SETT.PRICE	DELTA		EXER	VOLUME	OPEN	--CONTRACT--	
									& PT.CHGE.			CISES	TRADES	INTEREST	HIGH	LOW
													CLEARED			
SEP16	S&P 500 CALL			(FUTURES	SETT.	2157.00 +	430 )									
1100	----	----	----	----	----	1052.70N		1057.00+	430	.999	----	----	----	177	UNCH	961.00
1800	----	----	----	----	----	353.90N		358.10+	420	.982	----	----	----	16	UNCH	----
1840	----	----	----	----	----	314.40N		318.40+	400	.977	----	----	----	1	UNCH	----
1875	----	----	----	----	----	280.00N		284.00+	400	.968	----	----	601	UNCH	291.20	
1920	----	----	----	----	----	236.10N		239.90+	380	.954	----	----	2	UNCH	----	
1930	----	----	----	----	----	226.40N		230.20+	380	.949	----	----	1	UNCH	----	
1990	----	----	----	----	----	169.30N		172.80+	350	.910	----	----	1	UNCH	----	
1995	----	----	----	----	----	164.60N		168.10+	350	.905	----	----	1	UNCH	----	
2000	----	----	----	----	----	160.00N		163.40+	340	.900	----	----	30	UNCH	----	
2010	----	----	----	----	----	150.80N		154.20+	340	.889	----	----	2	UNCH	----	
2020	----	----	----	----	----	141.60N		145.00+	340	.876	----	----	31	UNCH	65.70	
2025	----	----	----	----	----	137.00N		140.40+	340	.870	----	----	455	UNCH	----	
2050	----	----	----	----	----	114.60N		117.40+	280	.836	----	----	682	UNCH	70.30	
2060	----	----	----	----	----	105.80N		108.60+	280	.818	----	----	4	UNCH	68.10	
2065	----	----	----	----	----	101.50N		104.30+	280	.808	----	----	2	UNCH	----	
2070	----	----	----	----	----	97.20N		100.00+	280	.797	----	----	17	UNCH	67.70	
2075	----	----	----	----	----	93.00N		95.70+	270	.787	----	----	1877	UNCH	67.70	
2080	----	----	----	----	----	88.80N		91.40+	260	.776	----	----	4	UNCH	34.50B	
2085	----	----	----	----	----	84.60N		87.20+	260	.764	----	----	1	UNCH	61.00B	
2090	----	----	----	----	----	80.50N		83.00+	250	.751	----	----	17	UNCH	57.50B	
2095	----	----	----	----	----	76.60N		78.80+	220	.738	----	----	31	UNCH	54.50B	
2100	----	----	----	----	----	72.60N		74.80+	220	.725	----	----	1037	UNCH	59.00B	
2105	----	----	----	----	----	68.70N		70.80+	210	.710	----	----	3	UNCH	21.00	
2110	----	----	----	----	----	64.80N		66.90+	210	.694	----	----	48.70	UNCH	48.70	
2115	----	----	----	----	----	61.00N		63.00+	200	.678	----	----	1002	UNCH	----	
2120	----	----	----	----	----	57.30N		59.20+	190	.661	----	----	26	UNCH	----	
2125	----	----	----	----	----	53.70N		55.40+	170	.643	----	----	44	UNCH	13.00	
2130	----	----	----	----	----	50.10N		51.70+	160	.624	----	----	1676	UNCH	13.00	
2135	----	----	----	----	----	46.60N		48.10+	150	.605	----	----	32	UNCH	----	
2140	----	----	----	----	----	43.20N		44.60+	140	.584	----	----	419	UNCH	----	
2145	----	----	----	----	----	39.90N		41.20+	130	.563	----	----	18	UNCH	31.80	
2150	----	----	----	----	----	36.70N		37.80+	110	.540	----	----	3	UNCH	28.30	
2155	----	----	----	----	----	33.60N		34.50+	90	.517	----	----	2181	UNCH	64.00B	
2160	----	----	----	----	----	30.60N		31.40+	80	.492	----	----	2004	UNCH	1.20	
2165	----	----	----	----	----	27.70N		28.40+	70	.467	----	----	3613	UNCH	30.20	
2170	----	----	----	----	----	25.00N		25.50+	50	.441	----	----	1132	UNCH	30.20	
2175	----	----	----	----	----	22.30N		22.80+	50	.414	----	----	2498	UNCH	4.00	
2180	----	----	----	----	----	19.90N		20.30+	40	.386	----	----	2600	UNCH	4.00	
2185	----	----	----	----	----	17.60N		17.90+	30	.358	----	----	1742	UNCH	4.10A	
2190	----	----	----	----	----	15.40N		15.60+	20	.330	----	----	2509	UNCH	3.80	
2195	----	----	----	----	----	13.40N		13.60+	20	.302	----	----	177	UNCH	22.00	
2200	----	----	----	----	----	11.60N		11.70+	10	.273	----	----	2	UNCH	5.50	
2205	----	----	----	----	----	10.00N		10.00	UNCH	.246	----	----	11468	UNCH	12.50	
2210	----	----	----	----	----	8.50N		8.40-	10	.218	----	----	7372	UNCH	5.00	
2215	----	----	----	----	----	7.20N		7.10-	10	.193	----	----	10938	UNCH	2.00	
2220	----	----	----	----	----	6.00N		5.90-	10	.169	----	166	4667	UNCH	6.30	
2225	----	----	----	----	----	5.00N		4.90-	10	.147	----	----	8997 +	139	UNCH	2.25
2230	----	----	----	----	----	4.20N		4.05-	15	.127	----	2801	8929	UNCH	10.90	
2235	----	----	----	----	----	3.50N		3.35-	15	.109	----	----	5995 +	2471	UNCH	4.40
2240	----	----	----	----	----	2.95N		2.80-	15	.094	----	140	5342	UNCH	6.50	
2245	----	----	----	----	----	2.50N		2.30-	20	.080	----	----	1589 -	6	UNCH	8.30
2250	----	----	----	----	----	2.10N		1.95-	15	.069	----	----	55	UNCH	2.00	
2255	----	----	----	----	----	1.80N		1.65-	15	.060	----	----	4319	UNCH	6.20	
2260	----	----	----	----	----	1.55N		1.40-	15	.051	----	5	374	UNCH	1.35	
2265	----	----	----	----	----	1.35N		1.20-	15	.045	----	----	5437 -	5	UNCH	6.00
2270	----	----	----	----	----	1.20N		1.05-	15	.039	----	76	6	UNCH	3.55	
2275	----	----	----	----	----	1.05N		.95-	10	.035	----	----	5781 +	74	UNCH	2.60
2280	----	----	----	----	----	0.95N		.85-	10	.032	----	----	807	UNCH	1.10	
2285	----	----	----	----	----	0.85N		.75-	10	.028	----	----	1566	UNCH	3.05	
2290	----	----	----	----	----	0.80N		.70-	10	.026	----	5	8	UNCH	1.10	
2295	----	----	----	----	----	0.70N		.65-	5	.024	----	----	110 -	1	UNCH	2.90
2300	----	----	----	----	----	0.65N		.60-	5	.022	----	2101	1	UNCH	----	
2305	----	----	----	----	----	0.60N		.60	UNCH	.021	----	----	9296 +	1000	UNCH	----
2310	----	----	----	----	----	0.55N		.55	UNCH	.019	----	----	4	UNCH	3.80	
2315	----	----	----	----	----	0.55N		.55	UNCH	.019	----	----	2	UNCH	.80	
2320	----	----	----	----	----	0.50N		.50	UNCH	.017	----	----	3	UNCH	----	
2325	----	----	----	----	----	0.45N		.45	UNCH	.015	----	----	40	UNCH	----	
2330	----	----	----	----	----	0.45N		.45	UNCH	.015	----	----	30	UNCH	----	
2340	----	----	----	----	----	0.40N		.40	UNCH	.013	----	----	3	UNCH	----	
2350	----	----	----	----	----	0.35N		.35	UNCH	.011	----	----	21	UNCH	8.70	
2375	----	----	----	----	----	0.25N		.25	UNCH	.008	----	----	5	UNCH	.60	
2400	----	----	----	----	----	0.20N		.20	UNCH	.006	----	----	320	UNCH	1.10	
TOTAL													22	UNCH	.40	.40
DEC16	S&P 500 CALL			(FUTURES	SETT.	2149.40 +	440 )						5294	120178 +	3672	
1950	----	----	----	----	----	224.30N		227.10+	280	.811	----	----	----	51	UNCH	----
1960	----	----	----	----	----	215.90N		218.50+	260	.801	----	----	----	1	UNCH	----
1970	----	----	----	----	----	207.50N		210.00+	250	.792	----	----	----	1	UNCH	----
1980	----	----	----	----	----	199.10N		201.50+	240	.782	----	----	----	1	UNCH	----
1990	----	----	----	----	----	190.70N		193.10+	240	.771	----	----	----	1	UNCH	----
2000	----	----	----	----	----	182.40N		184.70+	230	.760	----	----	105	UNCH	----	
2010	----	----	----	----	----	174.30N		176.50+	220	.748	----	----	1	UNCH	----	
2020	----	----	----	----	----	166.10N		168.40+	230	.736	----	----	4	UNCH	----	
2030	----	----	----	----	----	158.10N		160.30+	220	.723	----	----	2	UNCH	----	
2040	----	----	----	----	----	150.20N		152.30+	210	.710	----	----	1	UNCH	----	
2045	----	----	----	----	----	146.40N		148.30+	190	.703	----	----	3	UNCH	----	
2050	----	----	----	----	----	142.50N		144.40+	190	.696	----	----	253	UNCH	105.10	
2060	----	----	----	----	----	134.90N		136.70+	180	.681	----	----	3	UNCH	116.00	
2070	----	----														

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)									
3000	----	----	----	2.20N	2.20	UNCH	.018	----	----	1500	UNCH	.80	.65	
TOTAL									0	1500				
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-- HIGH	LOW	
EMINT S&P CALL	EMINT S&P CALL	EMINT S&P CALL	EMINT S&P CALL	(FUTURES SETT.	.00)									
AUG16	----	----	----	2051.90N			2056.20+	4.30	1.000	----	570	UNCH	----	
100	----	----	----	283.00N			287.20+	4.20	.994	----	16	UNCH	----	
1870	----	----	----	154.00N			157.90+	3.90	.974	----	2	UNCH	----	
2000	----	----	----	124.70N			128.50+	3.80	.958	----	1	UNCH	----	
2030	----	----	----	119.90N			123.60+	3.70	.954	----	1	UNCH	----	
2035	----	----	----	110.30N			113.90+	3.60	.946	----	1025	UNCH	----	
2045	----	----	----	105.50N			109.00+	3.50	.941	----	177	UNCH	107.00	
2050	----	----	----	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	
2075	----	----	----	82.10N			85.20+	3.10	.905	----	410	UNCH	----	
2080	----	----	----	77.60N			80.60+	3.00	.894	----	110	UNCH	51.00	
2085	----	----	----	73.10N			75.90+	2.80	.883	----	140	UNCH	----	
2090	----	----	----	68.60N			71.40+	2.80	.870	----	400	UNCH	----	
2095	----	----	----	64.20N			66.80+	2.60	.857	----	5 +	4	----	
2100	----	----	----	59.90N			62.40+							

PRELIMINARY

PG49	BULLETIN #148@			S&P 500 CALL OPTIONS							wed, Aug 03, 2016				PG49
2390	----	----	----	.05N	CAB	----	.000	----	----	----	100	UNCH	.40	.40	
TOTAL										0	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