



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=ID 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=ID 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<br>OPEN | GLOBEX<br>HIGH | GLOBEX<br>LOW | SETT. PRICE<br>& PT. CHGE |  | RTH<br>VOLUME | GLOBEX®<br>VOLUME | OPEN<br>INTEREST | --CONTRACT--<br>HIGH | --<br>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<br>OPEN | GLOBEX<br>HIGH | GLOBEX<br>LOW | SETT. PRICE<br>& PT. CHGE |  | RTH<br>VOLUME | GLOBEX®<br>VOLUME | OPEN<br>INTEREST | --CONTRACT--<br>HIGH | --<br>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<br>DATE        | STRIKE | UNDLY FUT<br>DATE | OPEN | RANGE | HIGH | LOW  | CLOSING | RANGE | SETT.PRICE<br>& PT.CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST |
| SP EFLEX CALL<br>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<br>DEC16            |        |                   |      |       |      |      |         |       |                          |       |               | 0                           | 3880             |
| SP EFLEX CALL<br>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<br>DATE | STRIKE | UNDLY FUT<br>DATE | OPEN | RANGE | HIGH | LOW | CLOSING | RANGE | SETT.PRICE<br>& PT.CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST |
| SP EFLEX PUT       |        |                   |      |       |      |     |         |       |                          |       |               |                             |                  |

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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      |