

PRELIMINARY

PG46

BULLETIN #148@

HOUSING AND REAL ESTATE FUTURES & OPTIONS

Wed, Aug 03, 2016

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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. 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
TOTAL												0	18	2.00