



PRELIMINARY

PG50

BULLETIN #148@

S&P 500 PUT OPTIONS

wed, Aug 03, 2016

PG50

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 = \$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 EV-W1 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
EOW1	S&P 500 P	EOW1	S&P 500 P	(FUTURES	SETT.	.00)								
AUG16														
1510								CAB	----	----	----	118	UNCH	----
1540								CAB	----	----	----	118	UNCH	----
1600								CAB	----	----	----	150	UNCH	.10
1620								CAB	----	----	----	130	UNCH	.10
1625								CAB	----	----	----	100	UNCH	----
1630								CAB	----	----	----	100	UNCH	.60
1650								CAB	----	----	----	300	UNCH	.10
1690								CAB	----	----	----	118	UNCH	.40
1700								CAB	----	----	----	1200	UNCH	----
1710								CAB	----	----	----	1200	UNCH	----
1725								CAB	----	----	----	1250	UNCH	----
1740								CAB	----	----	----	1118	UNCH	.40
1750								CAB	----	----	----	4600	UNCH	.10
1760								CAB	----	----	----	2518	UNCH	.40
1770								CAB	----	----	----	300	UNCH	.10
1775								CAB	----	----	----	1100	UNCH	.10
1780								CAB	----	----	----	200	UNCH	.10
1790								CAB	----	----	----	2600	UNCH	.10
1800								CAB	----	----	----	3775	UNCH	.10
1810								CAB	----	----	----	400	UNCH	----
1820								CAB	----	----	----	500	UNCH	----
1825								CAB	----	----	----	4720	UNCH	.10
1840								CAB	----	----	----	2650	UNCH	.10
1850								CAB	----	----	----	1500	UNCH	----
1865								CAB	----	----	----	2750	UNCH	.10
1870								CAB	----	----	----	408	UNCH	.10
1875								CAB	----	----	----	2200	UNCH	----
1880								CAB	----	----	----	62	UNCH	.25
1885								CAB	----	----	----	732	UNCH	.40
1890								CAB	----	----	----	3750	UNCH	----
1900								CAB	----	----	----	43	UNCH	.15
1925								CAB	----	----	----	416	UNCH	.10
1930						0.05N		CAB	----	----	----	450	UNCH	.10
1940						0.05N		CAB	----	----	----	109	UNCH	.10
1950						0.05N		CAB	----	----	----	1819	UNCH	.70
1960						0.10N		CAB	----	----	----	729	UNCH	.10
1965						0.10N		CAB	----	----	----	195	UNCH	.45
1970						0.10N		CAB	----	----	----	1275	UNCH	.10
1975		0.10		.10	.10	0.10		CAB	----	----	63	1377 -	28	1.05
1990				CAB	CAB			CAB	----	.000		151 +	151	----
2000						0.10N			.05-	5	.000	606	UNCH	1.20
2005						0.15N			.05-	10	.000	100	UNCH	.10
2010						0.15N			.05-	10	.000	64	UNCH	.40
2015						0.15N			.05-	10	.000	15	UNCH	.40
2020						0.15N			.05-	10	.000	15	UNCH	.20
2035						0.15N			.10-	5	.001	11	UNCH	1.10
2040		0.10		#.10	*.10	0.10			.10-	5	.001	505 +	400	.10
2045						0.15N			.10-	5	.001	15	UNCH	.40
2050						0.15N			.10-	5	.001	318	UNCH	.45
2060		0.25		.25	.25	0.25			.10-	5	.001	211 -	5	.40
2065						0.20N			.10-	10	.001	10	UNCH	----
2070						0.20N			.10-	10	.001	40	UNCH	.40
2075						0.25N			.10-	15	.001	200	UNCH	----
2080						0.30N			.15-	15	.002	25	UNCH	----
2085						0.35N			.15-	20	.003	15	UNCH	.40
2090		0.25		.25	*.25	0.25			.15-	25	.003	281 -	1	1.00
2100		0.55		.55	.55	0.55			.20-	40	.005	8	UNCH	1.15
2110						0.95N			.35-	60	.012	10	UNCH	----
2115						1.25N			.45-	80	.018	100	UNCH	----
2120						1.65N			.55-	110	.025	175	UNCH	1.20
2125						2.20N			.75-	145	.038	1	UNCH	----
2130						2.90N			1.05-	185	.060	30	UNCH	5.00
2145						6.50N			3.10-	340	.220	194	UNCH	8.20
2150						8.30N			4.40-	390	.320	155	UNCH	3.90
2165						16.20N			11.50-	470	.717	1	UNCH	----
TOTAL											491	50336 +	517	----
SEP16														
AUG16														
1680						0.40N			.30-	10	.003	118	UNCH	----
1700						0.45N			.35-	10	.004	118	UNCH	----
1725						0.50N			.40+	NEW	.005	25	+	25
2010						4.65N			3.75-	90	.072	4	UNCH	----
2030						5.80N			4.80-	100	.093	149	UNCH	----
2050						7.40N			6.20-	120	.121	10	UNCH	----
2070						9.50N			8.00-	150	.157	145	UNCH	----
TOTAL											25	569 +	25	----

WK EV-W2 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
EOW2	S&P	500 P												
AUG16	EOW2	S&P	500 P	(FUTURES	SETT.	.00)								
1470								CAB	----	----	----	118	UNCH	.40
1500								CAB	----	----	----	600	UNCH	.55
1530								CAB	----	----	----	118	UNCH	.40
1625								CAB	----	----	----	1500	UNCH	----
1650								CAB	----	----	----	900	UNCH	----
1665								CAB	----	----	----	118	UNCH	.40
1700								CAB	----	----	----	1200	UNCH	.10
1710								CAB	----	----	----	618	UNCH	----
1720								CAB	----	.000	----	20	UNCH	.10
1725								CAB	----	.000	----	2000	UNCH	----
1750								CAB	----	.000	----	3500 +	100	.10
1760								CAB	----	.000	----	25	UNCH	.10
1770								CAB	----	.000	----	3438 +	1800	.40
1775								.05 UNCH	.000	.000	1800	2325	UNCH	.10
1785								.05 UNCH	.000	.000	----	118	UNCH	.40
1800								.05-	5	.000	----	200	UNCH	.10
1810								.05-	5	.000	----	100	UNCH	.10
1825								.05-	5	.000	----	75	UNCH	.10
1830								.05-	5	.000	----	600	UNCH	.10
1840	0.10			.10	.10	0.10		.10 UNCH	.001	.001	1140	1180 +	1150	.10
1850						0.10N		.10 UNCH	.001	.001	----	148	UNCH	.10
1870	0.10			#.10	*.10	0.10		.10+ NEW	.001	.001	10	10 +	10	.10
1875	0.10			#.10	*.10	0.10		.10+ NEW	.001	.001	26	26 +	26	.10
1880						0.15N		.10-	5	.001	----	200	UNCH	.30
1885						0.20N		.10-	10	.001	----	344	UNCH	.25
1895						0.20N		.15-	5	.002	----	59	UNCH	.40
1920						0.30N		.20-	10	.004	----	59	UNCH	.40
1950						0.35N		.25-	10	.005	----	10	UNCH	----
1980						0.40N		.30-	10	.007	----	10	UNCH	1.50
1990						0.45N		.35-	10	.009	----	16	UNCH	1.50
2000						0.50N		.40-	10	.010	----	410	UNCH	----
2025	0.55			.55	*.55	0.55		.50-	25	.015	----	13	UNCH	.90
2030						0.80N		.50-	30	.015	----	75	UNCH	----
2055						1.25N		.75-	50	.026	----	10	UNCH	----
2065						1.55N		.90-	65	.033	----	122	UNCH	----
2070						1.75N		1.00-	75	.037	----	75	UNCH	----
2075						1.95N		1.10-	85	.042	----	800	UNCH	----
2095						3.20N		1.90-	130	.076	----	300	UNCH	----
2105						4.15N		2.55-	160	.104	----	300	UNCH	----
2135						9.50N		6.70-	280	.269	----	200	UNCH	----
2150						14.30N		10.70-	360	.413	----	50	UNCH	----
2160						18.70N		14.60-	410	.535	----	30	UNCH	----
TOTAL											3076	22020 +	3086	



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										2	UNCH	3.00	3.00		
950							CAB	----	----	1252	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			.05	UNCH	.000	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	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	UNCH	.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	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	1.00		
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	UNCH	.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			1.15-	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			1.80-	25	.025	430	3265	+	400	20.50B	1.70
1855				2.15N			1.90-	25	.026	1	UNCH	----	----		
1860				2.20N			1.95-	25	.027	1405	UNCH	----	----		
1870				2.40N			2.10-	30	.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	1444	+	400	120.50	120.50	
1925				3.75N			3.25-	50	.047	484	UNCH	4.65	4.65		
1930				3.90N			3.40-	50	.050	1	UNCH	4.85	4.85		
1935				4.10N			3.55-	55	.052	3	15	UNCH	36.00	6.00A	
1940				4.25N			3.75-	50	.055	439	UNCH	93.00	20.00A		
1950				4.65N			4.10-	55	.061	5941	UNCH	4.15	4.15		
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	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	546	+	140	----	----
2075				15.40N			13.80-	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	.						

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
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1400	----	----	----	----	CAB	----	----	----	----	2300	UNCH	----	----
1400	----	----	----	----	CAB	----	----	----	----	2592	UNCH	2.90	.10
1440	----	----	----	----	CAB	----	----	----	----	100	UNCH	1.15	1.15
1450	----	----	----	----	CAB	----	----	----	----	1235	UNCH	1.75	.10
1460	----	----	----	----	CAB	----	.000	----	----	2	UNCH	3.00	3.00
1475	----	----	----	----	CAB	----	.000	----	----	551	UNCH	1.10	1.10
1500	----	----	----	----	CAB	----	.000	----	----	6660	UNCH	3.50	.65
1510	----	----	----	----	CAB	----	.000	----	----	2	UNCH	2.90	2.90
1520	----	----	----	.05N	CAB	----	.000	----	----	235	UNCH	----	----
1540	----	----	----	.05N	CAB	----	.000	----	----	420	UNCH	.45	.45
1550	----	----	----	.05N	CAB	----	.000	----	----	5840	UNCH	.35	.20
1560	----	----	----	.05N	CAB	----	.000	----	----	813	UNCH	4.00	.50
1570	----	----	----	.05N	CAB	----	.000	----	----	2	UNCH	----	----
1575	----	----	----	.05N		.05	UNCH	.000	----	450	UNCH	.35	.35
1580	----	----	----	.10N		.05-	0.05	.000	----	1066	UNCH	4.25	.85
1590	----	----	----	.10N		.05-	0.05	.000	----	831	UNCH	4.35	4.35
1600	----	----	----	.10N		.05-	0.05	.000	----	1980	UNCH	4.65	.30
1610	----	----	----	.10N		.05-	0.05	.000	----	585	UNCH	----	----
1620	----	----	----	.10N		.10	UNCH	.001	----	562	UNCH	4.00	4.00
1625	----	----	----	.10N		.10	UNCH	.001	----	405	UNCH	5.20	1.10
1630	----	----	----	.10N		.10	UNCH	.001	----	334	UNCH	5.00	.90
1635	----	----	----	.10N		.10	UNCH	.001	----	118	UNCH	.40	.40
1640	----	----	----	.10N		.10	UNCH	.001	----	768	UNCH	5.40	1.30
1650	----	----	----	.10N		.10	UNCH	.001	----	3201	UNCH	4.85	.10
1660	----	----	----	.10N		.10	UNCH	.001	----	884	UNCH	6.20	.55
1670	----	----	----	.10N		.10	UNCH	.001	----	80	UNCH	7.00B	.10
1675	----	----	----	.10N		.10	UNCH	.001	----	395	UNCH	4.00	.40
1680	----	----	----	.15N		.10-	0.05	.001	----	880	UNCH	.90	.10
1690	.10	#.10	*.10	.10		.10-	0.05	.001	----	268 +	30	.10	.10
1700	.10	.10	*.10	.10		.10-	0.05	.001	----	4633 +	665	6.20	.10
1710	----	----	----	.15N		.10-	0.05	.001	----	780	UNCH	7.40	3.00A
1715	----	----	----	.15N		.10-	0.05	.001	----	200	UNCH	.70	.70
1720	----	----	----	.15N		.10-	0.05	.001	----	984	UNCH	5.70	.40
1725	----	----	----	.15N		.10-	0.05	.001	----	402	UNCH	4.50	1.45
1730	----	----	----	.15N		.10-	0.05	.001	----	1812	UNCH	5.00	.25
1740	----	----	----	.15N		.10-	0.05	.001	----	682	UNCH	12.00	1.00
1745	----	----	----	.20N		.15-	0.05	.002	----	32	UNCH	10.30	4.80
1750	----	----	----	.20N		.15-	0.05	.002	----	6995	UNCH	10.20	.25
1760	----	----	----	.20N		.15-	0.05	.002	----	951	UNCH	4.20	.60A
1765	----	----	----	.20N		.15-	0.05	.002	----	100	UNCH	1.00	1.00
1770	----	----	----	.20N		.15-	0.05	.002	----	542	UNCH	10.10	1.20
1775	----	----	----	.20N		.15-	0.05	.002	----	718	UNCH	1.20	.25
1780	----	----	----	.25N		.15-	0.10	.002	----	3156	UNCH	4.90	.60
1790	----	----	----	.25N		.20-	0.05	.003	----	37	UNCH	.25	.25
1795	----	----	----	.25N		.20-	0.05	.003	----	21	UNCH	10.00	10.00
1800	----	----	----	.25N		.20-	0.05	.003	----	6897	UNCH	16.10	.50
1805	----	----	----	.30N		.20-	0.10	.003	----	1150	UNCH	.75	.75
1810	----	----	----	.30N		.20-	0.10	.003	----	174	UNCH	1.40	1.05A
1820	----	----	----	.30N		.20-	0.10	.003	----	797	UNCH	1.75	.60A
1825	----	----	----	.30N		.20-	0.10	.003	----	868	UNCH	6.50	.30
1830	----	----	----	.30N		.20-	0.10	.003	----	666	UNCH	1.30	1.30
1840	----	----	----	.35N		.25-	0.10	.004	----	695	UNCH	4.20	.80
1845	----	----	----	.35N		.25-	0.10	.004	----	305	UNCH	----	----
1850	.30	.30	.30	.30		.25-	0.10	.004	----	7366 +	700	3.40	.30
1855	----	----	----	.40N		.25-	0.15	.004	----	17	UNCH	6.00	6.00
1860	----	----	----	.40N		.30-	0.10	.005	----	628	UNCH	9.50	1.65
1870	----	----	----	.40N		.30-	0.10	.005	----	371	UNCH	4.35	1.15
1875	.35	.35	*.35	.35		.35-	0.05	.006	----	7211 +	450	.65	.35
1880	----	----	----	.45N		.35-	0.10	.006	----	348	UNCH	3.50	.80
1885	----	----	----	.45N		.35-	0.10	.006	----	18	UNCH	----	----
1890	----	----	----	.45N		.35-	0.10	.007	----	33	UNCH	4.70	1.00A
1895	----	----	----	.50N		.40-	0.10	.007	----	118	UNCH	.40	.40
1900	----	----	----	.50N		.40-	0.10	.008	----	2664	UNCH	20.00	.35A
1905	----	----	----	.50N		.40-	0.10	.008	----	375	UNCH	1.00	1.00
1910	----	----	----	.55N		.45-	0.10	.009	----	941	UNCH	----	----
1915	----	----	----	.55N		.45-	0.10	.009	----	170	UNCH	----	----
1920	----	----	----	.55N		.45-	0.10	.009	----	1530	UNCH	10.20	9.50
1925	----	----	----	.60N		.50-	0.10	.010	----	823	UNCH	4.30	.80
1930	----	----	----	.65N		.50-	0.15	.010	----	1095	UNCH	----	----
1935	----	----	----	.65N		.50-	0.15	.011	----	18	UNCH	----	----
1940	----	----	----	.70N		.55-	0.15	.012	----	3589	UNCH	1.30	.70
1950	----	----	----	.75N		.60-	0.15	.013	----	3477 +	1000	12.40	.65
1955	----	----	----	.80N		.60-	0.20	.013	----	26	UNCH	4.60	.90A
1960	----	----	----	.85N		.65-	0.20	.015	----	1193	UNCH	7.40	3.00
1965	----	----	----	.90N		.65-	0.25	.015	----	2	UNCH	11.80	11.80
1970	----	----	----	.95N		.70-	0.25	.016	----	3554 +	1440	5.20	5.20
1975	----	----	----	1.00N		.75-	0.25	.018	----	681	UNCH	----	----
1980	.75	.75	*.75	.75		.80-	0.25	.019	----	1694 +	63	16.00	.75
1985	----	----	----	1.15N		.85-	0.30	.021	----	100	UNCH	1.00	1.00
1990	----	----	----	1.20N		.90-	0.30	.022	----	818	UNCH	3.70	1.40
2000	----	----	----	1.35N		1.00-	0.35	.025	----	4128 +	4	41.00	1.30
2010	----	----	----	1.55N		1.15-	0.40	.030	----	990	UNCH	----	----
2020	----	----	----	1.75N		1.30-	0.45	.034	----	1848	UNCH	4.30	2.45
2025	----	----	----	1.90N		1.40-	0.50	.037	----	792 +	79	6.00	4.85
2030	----	----	----	2.05N		1.50-	0.55	.041	----	766	UNCH	----	----
2035	----	----	----	2.20N		1.65-	0.55	.045	----	147	UNCH	----	----
2040	----	----	----	2.40N		1.80-	0.60	.049	----	2235	UNCH	5.00	2.15
2045	----	----	----	2.60N		1.90-	0.70	.053	----	329	UNCH	4.00	3.40
2050	----	----	----	2.85N		2.05-	0.80	.058	----	1098 -	2	16.60	4.20
2055	----	----	----	3.10N		2.25-	0.85	.064	----	277	UNCH	7.50	7.50
2060	----	----	----	3.40N		2.45-	0.95	.070	----	612	UNCH	----	----
2065	----	----	----	3.70N		2.70-	1.00	.078	----	1	UNCH	5.00	5.00
2070	----	----	----	4.05N		2.95-	1.10	.085	----	1549 +	201	4.50	2.30
2075	----	----	----	4.45N		3.25-	1.20	.094	----	653 -	34	----	----
2080	----	----	----	4.90N		3.60-	1.30	.105	----	896	UNCH	5.20	4.60
2085	----	----	----	5.40N		3.95-	1.45	.116	----	101			

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	