

2017 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 #101@

E-MINI S&P 500 CALL OPTIONS

Fri, May 26, 2017 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

Table with columns for EXPIRATION, MAY17, JUN17, JUL17, AUG17, SEP17, OCT17, DEC17, MAR18. Rows include EMINI S&P FUT, EOM EMINI S&P OPT, EOW1 EMINI S&P OPT, EOW2 EMINI S&P OPT, EOW4 EMINI S&P OPT, ENY FUT, EOW3 MINI S&P OPT, FT1 FUT, FT5 FUT, II FUT, RS1 FUT, RSG FUT, RSV FUT, SDA FUT, SDI FUT, TRI FUT.

E-MINI S&P OPTIONS ON FUTURES

Table with columns for MAY17, JUN17, JUL17, AUG17, SEP17, OCT17, DEC17, MAR18. Rows include EW 100-3600, EW1 100-3575, EW2 100-3575, EW4 100-3600, EZ 100-3600.

Table with columns for MAY17, JUN17, JUL17, AUG17, OCT17. Rows include E1A 100-3600, E1C 100-3600, E2C 100-3600, E5A 100-3600, EW3 800-3600.

E-MINI S&P FUTURES

Table with columns for OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EMINI S&P FUT, JUN17, SEP17, DEC17, MAR18, TOTAL EMINI S&P FUT.

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2413.97

WK EW-W1 E-MINI S&P CALLS

Table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EOW1 MINI S&P C, JUN17, 1990, 1995, 2015, 2045, 2090, 2095, 2110, 2115, 2120, 2135, 2155, 2165, 2170, 2175, 2180, 2185, 2190, 2195, 2200, 2225, 2240, 2250, 2260, 2265, 2270, 2275, 2285, 2290, 2295, 2300, 2305, 2310, 2315, 2320, 2325, 2330, 2335, 2340, 2345, 2350, 2355, 2360, 2365, 2370, 2375, 2380, 2385, 2390, 2395, 2400, 2405, 2410, 2415, 2420, 2425, 2430, 2435, 2440, 2445, 2450, 2455, 2460, 2465, 2470, 2475, 2480.

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Table with columns: PG47, BULLETIN #101@, E-MINI S&P 500 CALL OPTIONS, Fri, May 26, 2017, PG47. Contains bid/ask data for various call options.

WK EW-W2 E-MINI S&P CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-sections for EOW2 and EOW4.

WK EW-W4 E-MINI S&P CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-sections for EOW4 and JUN17.



PRELIMINARY

Table with columns: PG47, BULLETIN #101@, E-MINI S&P 500 CALL OPTIONS, Fri, May 26, 2017, PG47. Contains multiple columns of numerical data representing call option prices and volumes.

E-MINI S&P CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Lists call options for various strike prices from 100 to 2185.



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PG47 BULLETIN #101@ E-MINI S&P 500 CALL OPTIONS Fri, May 26, 2017 PG47

Table with columns for price, quantity, and status. Rows include values from 2190 to 3375 and a TOTAL row.

Table with columns for date (SEP17), price, quantity, and status. Rows include values from 800 to 1840.

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PRELIMINARY

PG47 BULLETIN #101@

E-MINI S&P 500 CALL OPTIONS

Fri, May 26, 2017 PG47

Table with columns for price, quantity, and status. Contains multiple rows of call option data for E-mini S&P 500.

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E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN #101@ E-MINI S&P 500 CALL OPTIONS Fri, May 26, 2017 PG47

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS.

Main table listing E-MINI S&P CALL options with columns for date (MAR18), price, bid, ask, volume, and other market data.

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E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN #101@ E-MINI S&P 500 CALL OPTIONS Fri, May 26, 2017 PG47

Table with columns for price, quantity, and status. Includes rows for 2825, 2850, 2875, 2900, 2950, 2975, 3000, 3025, 3100, 3150, 3200, 3400, and TOTAL.

Main table with columns for EOM, EMINI, S&P, C, and various price/quantity data. Includes rows from 1950 to 2640.

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E-MINI S&P 500 CALL OPTIONS

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Table with columns: PG47, BULLETIN #101@, E-MINI S&P 500 CALL OPTIONS, Fri, May 26, 2017, PG47. Contains multiple columns of option data including strike prices, call/put indicators, and volumes.

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PG47 BULLETIN #101@ E-MINI S&P 500 CALL OPTIONS Fri, May 26, 2017 PG47

Table with columns for contract specifications (price, quantity, etc.) and market data (volume, open interest, etc.).

Main table containing detailed contract specifications (strike prices, quantities) and market data for various call options contracts.

Summary table for AUG17 contracts, including columns for contract specifications and market data.

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PG47 BULLETIN #101@ E-MINI S&P 500 CALL OPTIONS Fri, May 26, 2017 PG47

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS.

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Table with columns: PG47, BULLETIN #101@, E-MINI S&P 500 CALL OPTIONS, Fri, May 26, 2017, PG47. Contains multiple rows of market data including prices, volumes, and option types.

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2413.97

ADDITIONAL E-MINI S&P CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Lists various call option contracts with their respective prices and volumes.

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E-MINI S&P 500 CALL OPTIONS

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Table with columns for contract numbers (e.g., 2395, 2400), prices, and various option parameters. Includes a 'TOTAL' row at the bottom of the main section.

Table with columns for dates (AUG17), contract types (EOW3 MINI S&P C), settlement types (FUTURES SETT.), and prices. This section covers dates from August 17 to August 24, 2017.

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E-MINI S&P 500 CALL OPTIONS

Fri, May 26, 2017 PG47

Table with columns for price, quantity, and status. Includes rows for 2435 through 2725 and a TOTAL row.

Table for EOW3 MINI S&P C (FUTURES SETT) with columns for price, quantity, and status. Includes rows for 1860 through 2600 and a TOTAL row.

Table for MDW MID (FUTURES SETT) with columns for price, quantity, and status. Includes rows for 2250 through 2555 and a TOTAL row.

Table for MMW MID (FUTURES SETT) with columns for price, quantity, and status. Includes rows for 2265 through 2365 and a TOTAL row.



PRELIMINARY

PG47	BULLETIN #101@	E-MINI S&P 500 CALL OPTIONS										Fri, May 26, 2017	PG47
2370	----	44.75B	40.00A	----	43.90	UNCH	.992	----	----	14	UNCH	47.50B	10.50A
2375	----	40.00B	35.25A	----	38.90-	0.10	.988	----	----	3	UNCH	42.75B	8.25A
2380	34.75	35.25B	30.50A	----	34.00-	0.10	.983	----	1	62	UNCH	37.75B	6.50A
2385	28.75	30.25B	25.75A	----	29.10-	0.20	.972	----	1	47	UNCH	33.00B	4.75A
2390	24.00	25.50B	21.00A	----	24.20-	0.30	.958	----	6	40 +	2	28.00B	3.40A
2395	19.50	20.75B	16.75A	----	19.40-	0.50	.932	----	42	131 -	3	23.25B	2.35A
2400	11.75	16.00B	11.75	----	14.60-	0.80	.891	----	13	611 +	2	18.75B	1.65A
2405	10.75	11.50B	8.00A	----	10.10-	1.10	.816	----	11	694 -	2	14.25B	1.10A
2410	6.25	8.00B	4.75A	----	6.10-	1.40	.666	----	118	411 +	40	10.25B	.80A
2415	3.90	5.00B	2.60A	----	3.15-	1.40	.443	----	931	1109 +	523	6.75B	.60A
2420	1.95	2.65B	1.10	----	1.35-	1.20	.224	----	1032	968 +	428	4.35B	.45A
2425	1.15	1.25B	.45	----	.50-	0.85	.087	----	383	612 +	287	2.70	.35A
2430	.45	.60	*.20	----	.20-	0.50	.032	----	322	355 +	286	1.65B	.20
2435	.30	.30	*.10	----	.10-	0.25	.014	----	275	260 +	250	1.05B	.10
2440	.15	.20	*.10	----	.05-	0.15	.006	----	1067	987 +	942	.70	.10
2445	.10	.10	*.05	----	.05-	0.05	.001	----	573	747 +	393	.45	.05
2450	.05	.05	*.05	----			.000	----	1451	2118 +	1451	.30B	.05
2455	.05	.05	*.05	----			.000	----	42	79 +	42	.20B	.05
2460	.05	.05	.05	----			.000	----	2	23 +	2	.15	.05
2465	----	----	----	----			----	----	23			.10	.05
2470	----	----	----	----			----	----	1			.05B	.05
2495	----	----	----	----			----	----	2			.05	.05
TOTAL									6270	9333 +	4643		
JUN17	MMW MID	(FUTURES SETT. 2413.80 + 40)											
2275	----	----	----	----	139.10+	0.30	.990	----	----	1	UNCH	125.75B	123.25A
2285	----	----	----	----	129.10+	0.20	.987	----	----	1	UNCH	118.25B	112.25A
2290	----	----	----	----	124.10+	0.20	.987	----	----	1	UNCH	114.50B	107.25A
2295	----	115.25A	----	----	119.20+	0.30	.985	----	----	1	UNCH	113.50B	102.50A
2300	----	110.00A	----	----	114.20+	0.20	.985	----	----	3	UNCH	110.75B	97.50A
2315	----	100.25B	95.25A	----	99.30+	0.20	.979	----	----	1	UNCH	102.75B	83.00A
2320	----	95.50B	90.50A	----	94.30+	0.10	.977	----	----	1	UNCH	97.75B	77.75A
2330	84.75	85.75B	80.50A	----	84.40	NEW	.971	----	1	1 +	1	88.00B	68.50A
2340	74.25	76.00B	70.75A	----	74.60	NEW	.963	----	1	1 +	1	78.00B	59.00A
2380	----	37.25B	33.25A	----	36.00-	0.20	.873	----	----	1	UNCH	39.50B	23.50A
2385	----	32.75B	28.75A	----	31.40	NEW	.847	----	3	3 +	3	35.00B	19.75A
2395	----	24.00B	20.50A	----	22.60-	0.60	.769	----	----	2	UNCH	26.00B	12.75A
2400	----	19.75B	16.25A	----	18.50-	0.70	.717	----	----	34	UNCH	22.00B	9.00
2405	15.25	16.25B	12.75A	----	14.60-	0.90	.651	----	18	4 -	10	18.00B	7.50A
2410	----	12.50B	9.75A	----	11.10-	0.90	.571	----	2	188 +	2	14.50B	4.95A
2415	8.00	9.50B	7.00A	----	8.00-	1.00	.478	----	107	373 +	72	11.25B	3.30A
2420	6.00	6.75B	4.85A	----	5.40-	1.00	.376	----	10	250 +	10	8.50B	2.55
2425	4.25	4.60B	3.25A	----	3.45-	0.90	.275	----	249	312 +	163	6.25B	1.85A
2430	2.70	3.00B	2.05A	----	2.10-	0.75	.187	----	33	54 +	11	4.70	1.30A
2435	1.65	1.90B	1.25A	----	1.25	NEW	.120	----	41	41 +	41	3.35B	.95A
2440	----	1.25B	.80A	----	.75-	0.45	.075	----	----	206	UNCH	2.40B	.70A
2445	----	----	.55A	----	.50-	0.30	.050	----	2	6 +	2	1.70B	.55A
2450	.55	----	.40A	----	.35	NEW	.034	----	6	6 +	6	1.20B	.40A
2460	----	----	.25A	----	.20-	0.10	.018	----	----	5	UNCH	.65B	.25
2490	.10	.10	*.10	----	.05-	0.10	.003	----	5	6 +	5	.30	.10
2550	----	----	----	----			----	----	14			.05	.05
TOTAL									478	1516 +	307		