S&P 500 CALL OPTIONS

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

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 EXCERCISES, 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:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
EOM S&P 500 OPT	05/31	06/30	07/31	08/31	09/29	10/31		
EOW1 S&P 500 OPT	05/05	06/02	07/07					
EOW2 S&P 500 OPT	05/12	06/09						
EOW4 S&P 500 OPT	05/26	06/23						
S&P 500 OPT		06/15			09/14		12/14	03/15
S&P 500 FUT		06/15			09/14		12/14	03/15

EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
ENY FUT		06/08						
EOW3 S&P 500 OPT			07/21	08/18		10/20		
FT1 FUT		06/16						
FT5 FUT		06/16						
II FUT	05/25	06/29						
RS1 FUT		06/16						
RSG FUT		06/16						
RSV FUT		06/16						
		06/05						
		06/07						
	05/30							
SDA FUT							12/15	
SDI FUT		06/16			09/15			
TRI FUT		06/16			09/15		12/15	03/16

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18
EV	100-3600	800-3600	800-3600	800-3600	800-3575	800-3575		
EV1	100-3575	100-3600	800-3600					
EV2	100-3575	100-3600						
EV4	100-3600	800-3600						
OS		100-3600			800-3600		800-3575	950-3575

	MAY17	JUN17	JUL17	AUG17	OCT17
EV3			800-3600	800-3600	800-3575
S1A		100-3600			
S1C		100-3600			
S5A	100-3600				

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												
JUN17	2411.50 @2412.00	2415.20B	2411.00	2414.20 @2413.80	2413.80	+ 40	767	76	77180 -	2447	2417.50B	1777.70A
SEP17	----	2411.50B	2408.50A	2410.60N	2411.10	+ 50	----	----	506 -	17	2415.00B	1775.70A
DEC17	----	2408.40B	2405.40A	2407.50N	2408.00	+ 50	----	----	90	UNCH	2411.90B	1774.90A
TOTAL S&P 500 FUT							691	76	77776 -	2464		

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

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													
JUN17	EOW1 S&P 500 C	(FUTURES SETT.	2413.80 +	40)									
2380	----	----	----	35.70N	35.30-	40	.902	----	----	2	UNCH	----	----
2385	----	----	----	31.20N	30.70-	50	.877	----	----	3	UNCH	----	----
2390	----	----	----	26.70N	26.10-	60	.844	----	----	3	UNCH	----	----
2395	----	----	----	22.40N	21.70-	70	.802	----	----	3	UNCH	----	----
2400	----	----	----	18.30N	17.40-	90	.747	----	----	493	UNCH	----	----
2410	----	----	----	11.10N	9.90-	120	.583	----	----	475	UNCH	----	----
2415	----	----	----	8.00N	6.80-	120	.473	----	150	230 +	75	9.70	9.70
2420	----	----	----	5.40N	4.35-	105	.354	----	125	460 +	125	----	----
2425	----	----	----	3.50N	2.60-	90	.241	----	----	705	UNCH	----	----
2430	----	----	----	2.20N	1.50-	70	.152	----	----	120	UNCH	----	----
2435	1.15	#1.15	*1.15	1.15	.85+	NEW	.090	----	10	10 +	10	1.15	1.15
2440	0.70	#.70	*.70	0.70	.50+	NEW	.053	----	100	100 +	100	.70	.70
2455	0.20	#.20	*.20	0.20	.20+	NEW	.018	----	4	4 +	4	.20	.20
2460	0.20	#.20	*.20	0.20	.15-	10	.013	----	11	13 +	11	.20	.20
2475	----	----	----	0.15N	.10-	5	.007	----	----	50	UNCH	----	----
2480	----	----	----	0.10N	.10	UNCH	.006	----	----	2	UNCH	----	----
2500	----	----	----	0.10N	.05-	5	.000	----	----	275	UNCH	----	----
2525	----	----	----	0.05N	.05	UNCH	.000	----	----	150	UNCH	----	----
2540	----	----	----	----	.05+	5	----	----	----	700	UNCH	----	----
2550	----	----	----	----	.05+	5	----	----	----	400	UNCH	----	----
TOTAL									400	4198 +	325		

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													
JUN17	EOW2 S&P 500 C	(FUTURES SETT.	2413.80 +	40)									
2200	----	----	----	213.80N	214.10+	NEW	.990	----	4	4 +	4	----	----
2220	----	----	----	193.90N	194.20+	NEW	.987	----	26	26 +	26	----	----
2250	----	----	----	164.10N	164.30+	NEW	.983	----	30	30 +	30	----	----
2400	----	----	----	22.10N	21.40-	70	.667	----	----	500	UNCH	----	----
2405	----	----	----	18.50N	17.70-	80	.614	----	----	5	UNCH	----	----
2425	----	----	----	7.10N	6.20-	90	.337	----	----	279	UNCH	----	----
2430	----	----	----	5.30N	4.40-	90	.265	----	----	450	UNCH	----	----
2435	----	----	----	3.85N	3.10-	75	.202	----	----	134	UNCH	1.10	1.10
2490	----	----	----	0.25N	.15-	10	.010	----	----	10	UNCH	.40	.40
TOTAL									60	1438 +	60		

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													
MAY17	EOW4 S&P 500 C	(FUTURES SETT.	.00)										
2200	----	----	----	213.40N	214.00+	60	1.000	4	4	----	4	----	----
2220	----	----	----	193.40N	194.00+	60	1.000	13	26	----	26	----	----
2250	----	----	----	163.40N	164.00+	60	1.000	9	30	----	30	----	----
2405	----	----	----	9.40N	9.00-	40	1.000	85	94	----	51	11.10	1.20
2410	----	----	----	5.40N	4.00-	140	1.000	529	570	----	334	6.50	6.00
2420	0.35	#.35	.35	0.35	CAB	----	----	----	4	----	137	.35	.30
TOTAL									728	0 -	9355		
JUN17	EOW4 S&P 500 C	(FUTURES SETT.	2413.80 +	40)									
2415	----	----	----	18.10N	17.40-	70	.471	----	----	50	UNCH	----	----
2425	----	----	----	12.60N	12.00-	60	.381	----	----	1	UNCH	6.50	6.50
2430	----	----	----	10.30N	9.70-	60	.334	----	----	120	UNCH	----	----
2440	----	----	----	6.50N	6.20-	30	.245	----	----	5	UNCH	----	----
2445	----	----	----	5.10N	4.85-	25	.205	----	----	5	UNCH	----	----
2475	1.15	#1.15	*1.15	1.15	1.10+	NEW	.059	----	100	100 +	100	1.15	1.15
2480	----	----	----	1.00N	.90-	10	.048	----	----	1	UNCH	----	----
2500	----	----	----	0.55N	.50-	5	.026	----	----	1	UNCH	----	----
TOTAL									100	283 +	100		

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S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE	& PT.CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
S&P 500 CALL													
JUN17	S&P 500 CALL	(FUTURES SETT.		2413.80 + 40)									
1400	----	----	----	1013.40N	1013.80+	40	1.000	----	----	406	UNCH	----	----
2000	----	----	----	413.50N	413.90+	40	.996	----	----	610	UNCH	----	----
2150	----	----	----	263.90N	264.20+	30	.989	----	----	5	UNCH	----	----
2170	----	----	----	244.00N	244.30+	30	.986	----	----	5	UNCH	----	----
2180	----	----	----	234.00N	234.40+	40	.985	----	----	30	UNCH	----	----
2200	----	----	----	214.20N	214.50+	30	.982	----	----	50	UNCH	----	----
2220	----	----	----	194.40N	194.70+	30	.977	----	----	45	UNCH	57.30	57.30
2225	----	----	----	189.40N	189.80+	40	.976	----	----	200	UNCH	----	----
2240	----	----	----	174.60N	174.90+	30	.971	----	----	5	UNCH	46.00	46.00
2250	----	----	----	164.80N	165.10+	30	.967	----	----	325	UNCH	35.00B	31.00
2260	----	----	----	154.90N	155.20+	30	.963	----	----	4	UNCH	81.20	81.20
2275	----	----	----	140.20N	140.50+	30	.955	----	----	227	UNCH	142.00	71.50
2280	----	----	----	135.30N	135.60+	30	.952	----	----	3	UNCH	----	----
2300	----	----	----	115.90N	116.10+	20	.937	----	----	350	UNCH	----	----
2320	----	----	----	96.60N	96.80+	20	.914	----	----	40	UNCH	----	----
2325	----	----	----	91.80N	92.10+	30	.907	----	----	6002	UNCH	----	----
2330	----	----	----	87.10N	87.30+	20	.899	----	----	151	UNCH	----	----
2335	----	----	----	82.40N	82.60+	20	.889	----	----	1152	UNCH	----	----
2340	----	----	----	77.70N	77.90+	20	.880	----	----	280	UNCH	50.00B	43.50A
2350	----	----	----	68.50N	68.70+	20	.856	----	----	570	UNCH	53.50	23.20
2360	----	----	----	59.40N	59.60+	20	.827	----	----	202	UNCH	21.50B	----
2365	----	----	----	54.90N	55.10+	20	.809	----	----	202	UNCH	----	----
2370	----	----	----	50.50N	50.80+	30	.790	----	----	780	UNCH	60.00	18.10
2375	----	----	----	46.30N	46.40+	10	.769	----	----	541	UNCH	----	----
2380	----	----	----	42.10N	42.20+	10	.746	----	----	177	UNCH	27.30	18.10
2385	----	----	----	38.00N	38.00	UNCH	.720	----	----	106	UNCH	62.50	62.50
2390	----	----	----	34.10N	33.90-	20	.692	----	----	31	UNCH	----	----
2395	----	----	----	30.20N	29.90-	30	.660	----	----	45	UNCH	----	----
2400	----	----	----	26.60N	26.20-	40	.623	----	50	2479	UNCH	30.00	14.10
2405	----	----	----	23.10N	22.70-	40	.582	----	115	621	- 25	----	----
2410	----	----	----	19.80N	19.50-	30	.538	----	5	470	UNCH	22.00B	10.00A
2415	----	----	----	16.70N	16.40-	30	.491	----	----	335	- 36	----	----
2420	----	----	----	13.80N	13.50-	30	.441	----	25	1083	- 25	4.95	4.95
2425	----	----	----	11.30N	10.90-	40	.389	----	45	4833	+ 25	----	----
2430	----	----	----	9.00N	8.60-	40	.336	----	----	4380	UNCH	5.50	3.20
2435	----	----	----	7.10N	6.70-	40	.284	----	----	273	UNCH	----	----
2440	5.00 @5.20	5.20	5.00	5.20	5.20-	40	.236	----	108	1288	+ 4	5.30	2.70
2445	----	----	----	4.35N	4.05-	30	.194	----	----	128	UNCH	5.10	2.00A
2450	----	----	----	3.35N	3.15-	20	.158	----	37	4787	- 16	34.00	.80
2455	----	----	----	2.60N	2.40-	20	.126	----	32	152	+ 32	3.80	3.80
2460	----	----	----	2.00N	1.85-	15	.101	----	----	2378	UNCH	15.50	.70
2465	----	----	----	1.55N	1.40-	15	.079	----	----	64	UNCH	2.40	2.40
2470	----	----	----	1.20N	1.05-	15	.061	----	----	5756	UNCH	3.60	.40
2475	----	----	----	0.95N	.80-	15	.047	----	----	411	UNCH	5.30	.50
2480	----	----	----	0.75N	.65-	10	.038	----	----	1434	UNCH	2.40	.45
2485	----	----	----	0.60N	.55-	5	.032	----	----	12	UNCH	2.45	2.45
2490	----	----	----	0.50N	.45-	5	.026	----	----	4937	UNCH	4.30	.35
2495	----	----	----	0.45N	.40-	5	.023	----	----	60	UNCH	----	----
2500	----	----	----	0.40N	.35-	5	.020	----	----	9639	UNCH	13.80	.20
2505	----	----	----	0.35N	.30-	5	.017	----	----	1	UNCH	----	----
2510	0.30	.30	*.30	0.30	.30	UNCH	.016	----	350	615	+ 350	4.15	.30
2515	----	----	----	0.30N	.25-	5	.013	----	----	64	UNCH	.45	.25
2520	----	----	----	0.25N	.25	UNCH	.013	----	----	1287	UNCH	.30	.30
2525	----	----	----	0.25N	.25	UNCH	.012	----	----	950	UNCH	1.40	.30
2530	----	----	----	0.20N	.20	UNCH	.010	----	----	8	UNCH	----	----
2535	----	----	----	0.20N	.20	UNCH	.009	----	----	1	UNCH	.80	.80
2550	----	----	----	0.15N	.15	UNCH	.007	----	----	1127	UNCH	.45	.15
2575	----	----	----	0.15N	.15	UNCH	.006	----	----	150	UNCH	----	----
2625	----	----	----	0.10N	.05-	5	.001	----	----	50	UNCH	.10	.10
2650	----	----	----	0.05N	.05	UNCH	.000	----	----	600	UNCH	1.80	1.80
2700	----	----	----	0.05N	.05	UNCH	.000	----	----	4	UNCH	.90	.90
TOTAL									767	62921	+ 309		
SEP17	S&P 500 CALL	(FUTURES SETT.		2411.10 + 50)									
2220	----	----	----	207.70N	207.70	UNCH	.846	----	----	35	UNCH	----	----
2250	----	----	----	181.00N	180.90-	10	.817	----	----	1	UNCH	----	----
2260	----	----	----	172.20N	172.10-	10	.805	----	----	25	UNCH	----	----
2270	----	----	----	163.40N	163.40	UNCH	.793	----	----	4	UNCH	----	----
2280	----	----	----	154.80N	154.80	UNCH	.780	----	----	5	UNCH	----	----
2290	----	----	----	146.30N	146.40+	10	.766	----	----	3	UNCH	----	----
2300	----	----	----	137.90N	138.00+	10	.752	----	----	130	UNCH	----	----
2325	----	----	----	117.40N	117.40	UNCH	.711	----	----	45	UNCH	----	----
2350	----	----	----	97.70N	97.70	UNCH	.664	----	----	451	UNCH	----	28.70A
2375	----	----	----	79.20N	79.10-	10	.608	----	----	45	UNCH	----	----
2380	----	----	----	75.60N	75.60	UNCH	.595	----	----	125	UNCH	----	----
2400	----	----	----	62.00N	62.10+	10	.543	----	----	477	UNCH	49.00B	----
2410	----	----	----	55.50N	55.70+	20	.514	----	----	2	UNCH	----	----
2425	----	----	----	46.50N	46.60+	10	.469	----	----	50	UNCH	----	----
2430	----	----	----	43.70N	43.80+	10	.453	----	----	1	UNCH	----	----
2440	----	----	----	38.30N	38.30	UNCH	.421	----	----	2	UNCH	----	----
2445	----	----	----	35.70N	35.80+	10	.405	----	----	4	UNCH	----	----
2450	----	----	----	33.20N	33.30+	10	.388	----	----	396	UNCH	22.70	22.70
2455	----	----	----	30.80N	30.90+	10	.371	----	----	5	UNCH	----	----
2470	----	----	----	24.30N	24.30	UNCH	.320	----	----	7	UNCH	----	----
2475	----	----	----	22.30N	22.30	UNCH	.303	----	----	40	UNCH	----	----
2485	----	----	----	18.60N	18.60	UNCH	.269	----	----	1	UNCH	----	----
2500	----	----	----	14.00N	13.80-	20	.220	----	----	76	UNCH	20.20	10.10
2510	----	----	----	11.40N	11.20-	20	.190	----	----	2	UNCH	----	----
2515	----	----	----	10.20N	10.10-	10	.176	----	----	2	UNCH	----	----
2520	----	----	----	9.20N	9.00-	20	.162	----	----	1	UNCH	----	----
2525	----	----	----	8.20N	8.10-	10	.149	----	----	41	UNCH	----	----
2530	----	----	----	7.30N	7.20-	10	.137	----	----	20	UNCH	----	----
2540	----	----	----	5.90N	5.70-	20	.114	----	----	11	UNCH	----	----
2545	----	----	----	5.20N	5.10-	10	.104	----	----	1	UNCH	----	----
2555	----	----	----	4.15N	4.05-	10	.086	----	----	5	UNCH	3.00	2.90
2560	----	----	----	3.70N	3.65-	5	.079	----	----	11	UNCH	----	----
2580	----	----	----	2.40N	2.35-	5	.054	----	----	3	UNCH	3.10	3.10
2640	----	----	----	0.85N	.85	UNCH	.021	----	----	83	UNCH	1.10	.65
2650	----	----	----	0.75N	.70-	5	.017	----	----	37	UNCH	1.15	1.15
TOTAL									0	2147			
DEC17	S&P 500 CALL	(FUTURES SETT.		2408.00 + 50)									
2360	----	----	----	117.50N	118.20+	70	.601	----	----	10	UNCH	90.30	79.00
2400	----	----	----	90.80N	91.60+	80	.532	----	----	85	UNCH	----	----
2450	----	----	----	61.80N	62.20+	40	.434	----	----	424	UNCH	54.00	54.00
2460	----	----	----	56.60N	57.00+	40	.413	----	----	125	UNCH	68.30	40.00
2470	----	----	----	51.70N	52.10+	40	.392	----	----	2	UNCH	----	----
2500	----	----	----	38.20N	38.70+	50	.328	----	----	291	UNCH	37.20	30.00
2525	----	----	----	28.80N	29.30+	50	.274	----	----	431	UNCH	----	----
2550	----	----	----	21.00N	21.50+	50	.222	----	2	64	+ 2	----	----
2600	----	----	----	10.50N	10.60+	10	.133	----	----	1	UNCH	----	----
2625	----	----	----	7.20N	7.30+	10	.099	----	----	10	UNCH	----	----
2650	----	----	----	4.90N	4.95+	5	.072	----	----	10	UNCH	----	----
2700	----	----	----	2.35N	2.40+	5	.039	----	----	70	UNCH	2.40	2.40
3000	----	----	----	0.25N	.25	UNCH	.004	----	----	1100	UNCH	1.00	.65
TOTAL									2	2623	+ 2		
EOM S&P 500 C													
MAY17	EOM S&P 500 C	(FUTURES SETT.		.00)									
500	----	----	----	1913.00N	1913.50+	50	1.000	----	----	10	UNCH	----	----
1100	----	----	----	1313.10N	1313.60+	50	1.000	----	60	60	UNCH	----	----
1200	----	----	----	1213.20N	1213.60+	40	1.000	----	60	60	UNCH	----	----
1500	----	----	----	913.20N	913.70+	50	1.000	----	----	10	UNCH	----	----
2320	----	----	----	93.70N	93.90+	20	.994	----	----	40	UNCH	----	----
2325	----	----	----	88.70N	88.90+	20	.993	----	----	7450	UNCH	76.50	66.20
2330	----	----	----	83.70N	83.90+	20	.993	----	----	100	UNCH	----	----
2350	----	----	----	63.90N	64.00+	10	.986	----	----	10	UNCH	----	----
2360	----	----	----	54.00N	54.10+	10	.979	----	----	60	UNCH	----	----
2370	----	----	----	44.20N	44.20	UNCH	.970	----	----	1075	UNCH	----	----
2375	----	----	----	39.30N	39.30	UNCH	.961	----	----	1113	UNCH	----	----
2380	----	----	----	34.50N	34.40-	10	.950	----	----	1025	UNCH	----	----
2385	----	----	----	29.70N	29.60-	10	.935	----	----	1000	UNCH	----	----
2390	----	----	----	25.10N	24.80-	30	.909	----	----	150	UNCH	----	----
2400	----	----	----	16.30N	15.60-	70	.821	----	----	415	UNCH	4.80	2.70
2410	----	----	----	8.80N	7.60-	120	.618	----	350	1213	- 70	5.60	1.20
2415	----	----	----	5.80N	4.65-	115	.461	----	----	115	UNCH	2.50	2.50
2420	----	----	----	3.55N	2.50-	105	.294	----	----	120	UNCH	.65	.65
2425	----	----	----	2.05N	1.30-	75	.166	----	400	748	+ 375	3.55	.40
2430	----	----	----	1.20N	.70-	50	.089	----	----	4	UNCH	2.40	2.40

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PRELIMINARY

2435	0.45	.45	*.45	0.45	.40-	35	.049	----	1	71 +	1	2.40	.45
2440	----	----	----	0.45N	.25-	20	.028	----	----	753	UNCH	5.00	.20
2445	----	----	----	0.35N	.15-	20	.015	----	----	123	UNCH	2.75	2.05
2450	----	----	----	0.25N	.10-	15	.009	----	----	150	UNCH	.55	.30A
2455	0.10	#.10	*.10	0.10	.05+	NEW	.004	----	600	600 +	600	.10	.10
2460	----	CAB	CAB	----	.05-	10	.001	----	738	1211 +	738	.80	.80
2470	----	----	----	0.10N	.05-	5	.000	----	----	64	UNCH	3.50	.20
2475	0.10	.10	CAB	----	.05-	5	.000	----	800	802 +	800	2.30	.10
2480	0.10	#.10	*.10	0.10	.05-	5	.000	----	400	469 +	400	.10	.10
2490	----	CAB	CAB	----	.05+	NEW	----	----	225	225 +	225	----	----
2495	----	----	----	0.05N	.05	UNCH	----	----	----	1	UNCH	----	----
2500	----	----	----	0.05N	.05	UNCH	----	----	----	276	UNCH	----	----
2510	----	----	----	0.05N	.05	UNCH	----	----	----	150	UNCH	.35	.35
2515	----	----	----	0.05N	.05	UNCH	----	----	----	1	UNCH	----	----
2530	----	----	----	0.05N	.05	UNCH	----	----	----	5	UNCH	.20	.20
2550	----	----	----	0.05N	.05	UNCH	----	----	----	276	UNCH	3.10	3.10
TOTAL									3634	19955 +	3069		
JUN17		(FUTURES SETT.	.00)										
1100	----	----	----	1309.20N	1309.70+	NEW	1.000	----	60	60 +	60	----	----
1200	----	----	----	1209.30N	1209.80+	NEW	1.000	----	60	60 +	60	----	----
2355	----	----	----	66.50N	66.30-	20	.777	----	----	20	UNCH	----	----
2360	----	----	----	62.30N	62.00-	30	.761	----	----	140	UNCH	----	----
2370	----	----	----	53.90N	53.60-	30	.725	----	----	11	UNCH	----	----
2375	----	----	----	49.80N	49.50-	30	.704	----	----	80	UNCH	----	----
2400	----	----	----	30.90N	30.60-	30	.577	----	----	80	UNCH	19.50	19.50
2415	----	----	----	21.30N	20.80-	50	.476	----	----	4	UNCH	----	----
2420	----	----	----	18.40N	17.90-	50	.439	----	----	3	UNCH	----	----
2430	----	----	----	13.40N	12.80-	60	.361	----	----	711	UNCH	----	----
2440	----	----	----	9.30N	8.70-	60	.281	----	----	469	UNCH	5.80	5.80
2450	----	----	----	6.10N	5.60-	50	.207	----	----	1708 -	4	6.70	6.70
2460	----	----	----	3.85N	3.50-	35	.145	----	----	729	UNCH	----	----
2470	----	----	----	2.40N	2.15-	25	.097	----	----	2498	UNCH	5.00	.90
2475	----	----	----	1.90N	1.70-	20	.079	----	----	51	UNCH	----	----
2480	----	----	----	1.50N	1.35-	15	.065	----	----	1490	UNCH	.65	.65
2490	----	----	----	1.00N	.90-	10	.045	----	----	72	UNCH	----	----
2495	----	----	----	0.85N	.75-	10	.037	----	----	1	UNCH	----	----
2500	----	----	----	0.70N	.60-	10	.030	----	----	334	UNCH	2.85	.50
2510	----	----	----	0.55N	.45-	10	.022	----	----	227	UNCH	----	----
2515	----	----	----	0.50N	.40-	10	.020	----	----	65	UNCH	.40	.35
2520	----	----	----	0.45N	.35-	10	.017	----	----	320	UNCH	----	----
2525	----	----	----	0.40N	.30-	10	.015	----	----	2	UNCH	----	----
2530	----	----	----	0.40N	.30-	10	.014	----	----	1315	UNCH	----	----
2550	----	----	----	0.30N	.20-	10	.009	----	----	1	UNCH	----	----
2560	----	----	----	0.30N	.15-	15	.007	----	----	5	UNCH	.25	.25
TOTAL									120	10456 +	116		
JUL17		(FUTURES SETT.	.00)										
2475	----	----	----	8.00N	7.70-	30	.193	----	----	50	UNCH	----	----
2480	----	----	----	6.90N	6.60-	30	.172	----	----	502	UNCH	----	----
2490	----	----	----	5.00N	4.75-	25	.134	----	----	7	UNCH	----	----
2500	----	----	----	3.65N	3.40-	25	.102	----	----	3	UNCH	3.95	2.20
2510	----	----	----	2.65N	2.45-	20	.078	----	----	145	UNCH	----	----
2515	----	----	----	2.30N	2.10-	20	.068	----	----	65	UNCH	----	----
2525	----	----	----	1.70N	1.55-	15	.052	----	----	1	UNCH	2.75	2.75
2530	----	----	----	1.50N	1.35-	15	.046	----	----	145	UNCH	----	----
2535	----	----	----	1.30N	1.20-	10	.041	----	----	65	UNCH	----	----
2550	----	----	----	0.95N	.85-	10	.029	----	----	50	UNCH	----	----
2555	----	----	----	0.85N	.75-	10	.026	----	----	1	UNCH	----	----
TOTAL									0	1034			
AUG17		(FUTURES SETT.	.00)										
2450	----	----	----	27.80N	27.60-	20	.371	----	----	50	UNCH	----	----
TOTAL									0	50			

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
EOW3 S&P 500 C													
JUL17	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
800	----	----	----	1607.90N	1608.40+	0.50	1.000	----	----	300	UNCH	----	----
850	----	----	----	1558.00N	1558.50+	0.50	1.000	----	----	300	UNCH	----	----
2325	----	----	----	99.60N	99.60	UNCH	.791	----	----	2	UNCH	----	----
2350	----	----	----	78.20N	78.10-	0.10	.734	----	----	2002	UNCH	----	----
2375	----	----	----	58.30N	57.90-	0.40	.659	----	----	65	UNCH	----	----
2385	----	----	----	50.80N	50.30-	0.50	.622	----	----	25	UNCH	----	----
2400	----	----	----	40.20N	39.70-	0.50	.559	----	----	1105	UNCH	49.50	49.50
2410	----	----	----	33.60N	33.20-	0.40	.512	----	----	70	UNCH	----	----
2415	----	----	----	30.60N	30.10-	0.50	.487	----	----	55	UNCH	56.00	47.50
2420	----	----	----	27.60N	27.20-	0.40	.461	----	25	27 +	23	----	----
2425	----	----	----	24.80N	24.40-	0.40	.434	----	----	1709	UNCH	----	----
2430	----	----	----	22.10N	21.70-	0.40	.406	----	45	141 +	39	----	----
2435	----	----	----	19.60N	19.20-	0.40	.378	----	----	350	UNCH	----	----
2440	----	----	----	17.30N	16.90-	0.40	.350	----	----	2292	UNCH	9.00	9.00
2445	----	----	----	15.10N	14.70-	0.40	.321	----	----	516	UNCH	----	----
2450	----	----	----	13.20N	12.70-	0.50	.292	----	----	2417	UNCH	5.00	5.00
2455	----	----	----	11.40N	10.90-	0.50	.264	----	----	459	UNCH	----	----
2460	----	----	----	9.80N	9.30-	0.50	.237	----	2	1033 +	2	3.80	3.80
2465	----	----	----	8.30N	7.90-	0.40	.211	----	----	7	UNCH	5.00	5.00
2470	----	----	----	7.10N	6.60-	0.50	.185	----	----	1109 -	6	6.50	3.50
2475	5.50	#5.50	5.50	5.50	5.60-	0.40	.164	----	15	125	UNCH	5.50	4.30
2480	----	----	----	5.00N	4.65-	0.35	.142	----	2	2964 +	2	6.70	5.80
2485	----	----	----	4.20N	3.90-	0.30	.123	----	----	110	UNCH	5.20	3.75
2490	----	----	----	3.50N	3.25-	0.25	.107	----	230	2366 +	230	----	3.55A
2500	----	----	----	2.45N	2.30-	0.15	.080	----	----	2446	UNCH	4.40	.95
2505	----	----	----	2.05N	1.95-	0.10	.069	----	----	1	UNCH	----	----
2510	----	----	----	1.75N	1.65-	0.10	.060	----	----	1210	UNCH	2.90	2.90
2520	----	----	----	1.30N	1.20-	0.10	.045	----	----	733	UNCH	----	----
2530	----	----	----	1.05N	.95-	0.10	.035	----	----	6	UNCH	----	----
2540	----	----	----	.85N	.75-	0.10	.028	----	----	124	UNCH	----	----
2545	----	----	----	.75N	.65-	0.10	.024	----	----	65	UNCH	----	----
2550	----	----	----	.70N	.60-	0.10	.022	----	----	16	UNCH	----	----
2560	----	----	----	.60N	.50-	0.10	.018	----	----	7	UNCH	----	----
3500	----	----	----	----	CAB	----	----	----	----	300	UNCH	----	----
3550	----	----	----	----	CAB	----	----	----	----	300	UNCH	----	----
TOTAL									0	24757 +	290		
AUG17	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
2075	----	----	----	339.70N	340.10+	0.40	.951	----	----	60	UNCH	----	----
2175	----	----	----	243.80N	244.10+	0.30	.908	----	----	60	UNCH	----	----
2435	----	----	----	30.40N	30.00-	0.40	.415	----	----	5	UNCH	----	----
2450	----	----	----	23.10N	22.60-	0.50	.351	----	50	5525	UNCH	----	----
2475	----	----	----	13.50N	13.10-	0.40	.246	----	----	1000	UNCH	7.80	7.00
2480	----	----	----	12.00N	11.60-	0.40	.227	----	----	40	UNCH	----	----
2490	----	----	----	9.30N	9.00-	0.30	.189	----	----	24	UNCH	----	----
2500	----	----	----	7.10N	6.90-	0.20	.155	----	----	54	UNCH	7.20	5.20
2510	----	----	----	5.40N	5.30-	0.10	.126	----	4	492 +	4	----	----
2515	----	----	----	4.70N	4.60-	0.10	.113	----	----	1	UNCH	----	----
2520	----	----	----	4.10N	4.00-	0.10	.101	----	132	1117 +	132	----	----
2525	----	----	----	3.55N	3.50-	0.05	.090	----	----	57	UNCH	----	----
2530	----	----	----	3.10N	3.05-	0.05	.080	----	1	244 +	1	3.85	3.85
2540	----	----	----	2.40N	2.35-	0.05	.064	----	----	127	UNCH	3.70	3.70
2545	----	----	----	2.10N	2.05-	0.05	.057	----	----	2	UNCH	----	----
2560	----	----	----	1.50N	1.40-	0.10	.041	----	----	2	UNCH	----	----
2570	----	----	----	1.20N	1.10-	0.10	.033	----	----	2	UNCH	2.35	2.35
2575	----	----	----	1.10N	1.00-	0.10	.030	----	----	5	UNCH	----	----
2590	----	----	----	.85N	.75-	0.10	.022	----	----	20	UNCH	----	----
TOTAL									0	8837 +	137		
OCT17	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
2600	----	----	----	3.85N	3.90+	0.05	.071	----	----	1	UNCH	3.20	3.20
TOTAL									0	1			

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