S&P 500 CALL OPTIONS

2018 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:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
EOM S&P 500 OPT	07/31	08/31	09/28	10/31	11/30	12/31		
EOW1 S&P 500 OPT	07/06	08/03						
EOW2 S&P 500 OPT	07/13	08/10						
EOW4 S&P 500 OPT	07/27	08/24						
S&P 500 OPT			09/20			12/20	03/14	06/20
S&P 500 FUT			09/20			12/20	03/14	06/20

EXPIRATION:	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19	JUN19
BTC FUT	07/27	08/31	09/28		12/28		
EI FUT			09/21				
ENY FUT			09/13				
EOW3 S&P 500 OPT	07/20	08/17		10/19			
FT1 FUT			09/21				
FT5 FUT			09/21				
FTU FUT			09/21				
RS1 FUT			09/21				
RSG FUT			09/21				
RSV FUT			09/21				
	07/18						
	07/23						
SDA FUT					12/21		
SDI FUT			09/21		12/21	03/15	06/21
TPY FUT			09/13				
TRI FUT			09/21		12/21	03/15	06/21

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUL 18

	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
EV	100-4225	100-4225	100-4225	100-4225	100-4225	1150-4225		
EV1	100-4225	100-4225						
EV2	100-4225	100-4225						
EV4	100-4225	100-4225						
OS			100-4225			100-4225	1150-4225	1225-4225

	JUL18	AUG18	OCT18
EV3	100-4225	100-4225	100-4225
S3C	100-4225		
S4A	100-4225		
S4C	100-4225		

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										
SEP18	2812.00 @2811.50	2818.00	2807.20A	2816.00 @2816.50	2816.00 P+ 470	1275	40	62516 + 341	2881.40B	2076.00A
DEC18	----	2821.30B	2811.30A	2821.30B	2820.00 + 470	----	----	300 UNCH	2886.80B	1781.70A
						1235	40	62816 + 341		

E-MINI S&P 500 FIXING PRICE (ESF): Jun19 2816.98

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											
AUG18	EOW1 S&P 500 C	(FUTURES SETT.	.00)								
2785	----	----	----	38.60N	41.20+ 260	.718	----	----	137 UNCH	----	----
2820	----	----	----	16.00N	17.20+ 120	.469	----	----	137 UNCH	----	----
2830	----	----	----	11.60N	12.40+ 80	.381	----	----	275 UNCH	----	----
2840	----	----	----	8.20N	8.70+ 50	.296	----	550	325 - 125	----	----
TOTAL								550	874 - 125		

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											
AUG18	EOW2 S&P 500 C	(FUTURES SETT.	.00)								
2450	----	----	----	362.10N	366.70+ NEW	.985	----	1	1 + 1	----	----
2825	----	----	----	17.00N	18.20+ 120	.438	----	----	1 UNCH	----	----
2830	----	----	----	14.70N	15.80+ 110	.401	----	----	137 UNCH	----	----
2845	----	----	----	9.30N	10.00+ 70	.294	----	----	4 UNCH	----	----
2850	----	----	----	7.90N	8.50+ 60	.260	----	450	489 + 350	----	----
2880	----	----	----	3.05N	3.05 UNCH	.113	----	----	3 UNCH	----	----
2890	----	----	----	2.25N	2.20- 5	.084	----	----	64 UNCH	----	----
TOTAL								451	699 + 351		

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											
JUL18	EOW4 S&P 500 C	(FUTURES SETT.	.00)								
2790	----	----	----	29.70N	32.30+ 260	.754	----	----	137 UNCH	----	----
2800	----	----	----	22.40N	24.40+ 200	.674	----	----	157 UNCH	----	----
2810	----	----	----	16.10N	17.50+ 140	.572	----	----	225 UNCH	----	----
2820	----	----	----	11.10N	11.90+ 80	.453	----	----	275 UNCH	----	----
2830	----	----	----	7.30N	7.60+ NEW	.332	----	450	450 + 450	----	----
2850	----	----	----	3.05N	2.95- 10	.150	----	----	10 UNCH	2.80	.55
2895	0.45	#.45	*.45	0.45	.45+ NEW	.022	----	600	600 + 600	.45	.45
2920	----	----	----	0.25N	.25 UNCH	.011	----	----	200 UNCH	.20	.20
2950	----	----	----	0.15N	.15 UNCH	.005	----	----	300 UNCH	----	----
TOTAL								1050	2354 + 1050		

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
S&P 500 CALL											
SEP18	S&P 500 CALL	(FUTURES SETT.	2816.00 + 470)								
2300	----	----	----	513.70N	518.30+ 460	.973	----	----	1 UNCH	----	----
2320	----	----	----	493.90N	498.50+ 460	.971	----	----	1 UNCH	----	----
2525	----	----	----	293.90N	298.20+ 430	.924	----	----	55 UNCH	----	----
2550	----	----	----	270.00N	274.20+ 420	.913	----	----	55 UNCH	----	----
2570	----	----	----	251.00N	255.10+ 410	.903	----	----	2 UNCH	----	----
2600	----	----	----	222.70N	226.80+ 410	.885	----	----	4 UNCH	141.00	141.00
2660	----	----	----	167.70N	171.40+ 370	.833	----	----	13 UNCH	----	----
2670	----	----	----	158.70N	162.40+ 370	.822	----	----	1 UNCH	----	----
2680	----	----	----	149.70N	153.40+ 370	.810	----	----	10 UNCH	----	----
2690	----	----	----	140.90N	144.50+ 360	.798	----	----	1 UNCH	----	----
2695	----	----	----	136.50N	140.10+ 360	.791	----	----	2 UNCH	----	----
2700	----	----	----	132.20N	135.70+ 350	.784	----	----	285 UNCH	99.50	83.00
2710	----	----	----	123.60N	126.90+ 330	.769	----	----	2 UNCH	----	----
2715	----	----	----	119.40N	122.60+ 320	.761	----	----	1 UNCH	----	----
2725	----	----	----	110.90N	114.10+ 320	.744	----	----	75 UNCH	----	----
2730	----	----	----	106.70N	109.90+ 320	.735	----	----	1 UNCH	----	----

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PRELIMINARY

2735	----	----	----	102.60N	105.80+	320	.726	----	----	2	UNCH	----	----
2740	----	----	----	98.50N	101.70+	320	.716	----	----	2	UNCH	----	----
2745	----	----	----	94.40N	97.60+	320	.706	----	----	1	UNCH	----	----
2750	----	----	----	90.50N	93.60+	310	.695	----	----	656	UNCH	71.80B	----
2755	----	----	----	86.50N	89.50+	300	.684	----	----	2	UNCH	----	----
2760	----	----	----	82.60N	85.60+	300	.672	----	----	2	UNCH	----	----
2765	----	----	----	78.80N	81.70+	290	.660	----	----	2	UNCH	----	----
2770	----	----	----	75.00N	77.80+	280	.648	----	----	38	UNCH	----	----
2775	----	----	----	71.20N	74.00+	280	.635	----	----	276	UNCH	----	----
2780	----	----	----	67.50N	70.20+	270	.621	----	----	533	UNCH	66.00	66.00
2785	----	----	----	63.90N	66.50+	260	.607	----	----	1	UNCH	----	----
2790	----	----	----	60.40N	62.90+	250	.593	----	----	450	UNCH	----	----
2800	----	----	----	53.60N	55.90+	230	.562	----	----	660	UNCH	73.50	41.50
2805	----	----	----	50.20N	52.60+	240	.545	----	----	1	UNCH	----	----
2810	----	----	----	47.00N	49.40+	NEW	.528	----	3	3 +	3	----	----
2815	43.30	#44.50B	*43.30	44.50B	46.20+	NEW	.511	----	6	3 +	3	44.50B	43.30
2820	----	----	----	40.90N	43.10+	220	.493	----	----	7	UNCH	43.00	43.00
2825	----	----	----	38.00N	40.00+	200	.475	----	40	223 +	20	----	----
2830	----	----	----	35.20N	37.10+	190	.456	----	----	143	UNCH	73.00	19.00
2840	----	----	----	29.90N	31.60+	170	.417	----	----	1	UNCH	----	----
2845	----	----	----	27.50N	29.10+	160	.397	----	----	2	UNCH	----	----
2850	----	----	----	25.20N	26.80+	160	.378	----	1000	1503 +	900	53.00	10.90
2855	----	----	----	23.00N	24.50+	150	.358	----	----	6	UNCH	----	----
2860	----	----	----	21.00N	22.40+	140	.338	----	----	15	UNCH	----	----
2865	----	----	----	19.10N	20.40+	130	.318	----	----	3	UNCH	7.00	7.00
2875	----	----	----	15.70N	16.80+	110	.279	----	2100	1290 -	525	----	----
2880	----	----	----	14.20N	15.20+	100	.261	----	----	4	UNCH	6.00	6.00
2885	----	----	----	12.80N	13.80+	100	.243	----	----	1502	UNCH	----	----
2890	----	----	----	11.60N	12.60+	100	.227	----	----	1379	UNCH	40.30	3.90
2895	----	----	----	10.40N	11.40+	100	.211	----	----	500	UNCH	4.00	4.00
2900	----	----	----	9.40N	10.30+	90	.195	----	----	590	UNCH	13.10	8.20
2910	----	----	----	7.70N	8.40+	70	.166	----	----	520	UNCH	93.40	65.00
2915	----	----	----	7.00N	7.50+	NEW	.152	----	1	1 +	1	----	----
2920	----	----	----	6.40N	6.80+	40	.141	----	----	42	UNCH	----	----
2925	----	----	----	5.80N	6.10+	30	.129	----	----	2051	UNCH	6.50	5.30
2930	----	----	----	5.30N	5.50+	20	.118	----	----	6	UNCH	----	----
2935	----	----	----	4.85N	5.00+	15	.109	----	----	2	UNCH	----	----
2940	----	----	----	4.45N	4.60+	15	.101	----	----	251	UNCH	----	----
2945	----	----	----	4.05N	4.25+	20	.094	----	----	3	UNCH	----	----
2950	----	----	----	3.75N	3.90+	15	.087	----	1	1927 -	1	13.00	2.80
2955	----	----	----	3.45N	3.60+	15	.081	----	----	4	UNCH	----	----
2965	----	----	----	2.90N	3.10+	20	.070	----	----	3	UNCH	----	----
2970	----	----	----	2.70N	2.90+	20	.065	----	----	131	UNCH	----	----
2975	----	----	----	2.50N	2.70+	20	.061	----	----	1200	UNCH	----	----
2990	----	----	----	2.00N	2.20+	20	.050	----	----	501	UNCH	----	----
3000	----	----	----	1.75N	1.90+	15	.043	----	----	2579	UNCH	52.70	2.10
3030	----	----	----	1.20N	1.30+	10	.029	----	----	2000	UNCH	----	----
3040	----	----	----	1.05N	1.15+	10	.026	----	----	2	UNCH	----	----
3050	----	----	----	0.95N	1.00+	5	.023	----	----	3	UNCH	36.80	9.20
3060	----	----	----	0.85N	.90+	5	.020	----	----	1900	UNCH	.55	.50
3070	----	----	----	0.75N	.80+	5	.018	----	----	1	UNCH	31.80	31.80
3090	----	----	----	0.60N	.65+	5	.014	----	----	4	UNCH	----	----
3100	----	----	----	0.55N	.60+	5	.013	----	----	55	UNCH	5.30	.80
3120	----	----	----	0.45N	.50+	5	.011	----	----	2	UNCH	.40	.40
3140	----	----	----	0.40N	.45+	5	.009	----	----	2	UNCH	----	----
3190	----	----	----	0.30N	.30	UNCH	.006	----	----	4	UNCH	.25	.25
3200	----	----	----	0.25N	.30+	5	.006	----	----	219	UNCH	.45	.45
TOTAL									3151	23722 +	401		
DEC18		(FUTURES SETT. 2820.00 + 470)											
2570	----	----	----	278.80N	283.00+	420	.812	----	----	2	UNCH	221.00	221.00
2600	----	----	----	253.00N	256.90+	390	.790	----	----	1	UNCH	----	----
2700	----	----	----	171.00N	174.30+	330	.694	----	----	2	UNCH	----	----
2715	----	----	----	159.40N	162.50+	310	.676	----	----	1	UNCH	----	----
2725	----	----	----	151.70N	154.80+	310	.663	----	----	10	UNCH	----	----
2735	----	----	----	144.10N	147.20+	310	.650	----	----	1	UNCH	94.60	94.60
2745	----	----	----	136.60N	139.80+	320	.636	----	----	2	UNCH	----	----
2750	----	----	----	132.90N	136.00+	310	.629	----	----	11	UNCH	----	----
2775	----	----	----	115.00N	118.00+	300	.592	----	----	40	UNCH	----	----
2785	----	----	----	108.10N	111.00+	290	.576	----	----	1	UNCH	69.30	69.30
2795	----	----	----	101.40N	104.20+	280	.559	----	----	2	UNCH	69.00	69.00
2800	----	----	----	98.00N	100.80+	280	.551	----	----	126	UNCH	93.20	91.00
2825	----	----	----	81.90N	84.60+	270	.506	----	----	24	UNCH	----	----
2840	----	----	----	72.80N	75.40+	260	.477	----	----	1	UNCH	----	----
2845	----	----	----	69.90N	72.40+	250	.467	----	----	1	UNCH	45.00	45.00
2850	----	----	----	67.00N	69.40+	240	.457	----	----	59	UNCH	----	----
2870	----	----	----	56.20N	58.30+	210	.416	----	----	2	UNCH	----	----
2875	----	----	----	53.60N	55.70+	210	.405	----	----	8	UNCH	----	----
2885	----	----	----	48.70N	50.60+	190	.383	----	----	8	UNCH	----	----
2890	----	----	----	46.40N	48.20+	180	.373	----	----	34	UNCH	122.50	82.70
2900	----	----	----	41.90N	43.50+	160	.351	----	----	231	UNCH	74.00	74.00
2910	----	----	----	37.70N	39.20+	150	.329	----	----	8	UNCH	111.30	111.30
2915	----	----	----	35.70N	37.10+	140	.318	----	----	1	UNCH	22.50	22.50
2920	----	----	----	33.80N	35.10+	130	.307	----	----	21	UNCH	----	----
2925	----	----	----	31.90N	33.20+	130	.296	----	----	100	UNCH	----	----
2930	----	----	----	30.20N	31.40+	120	.285	----	----	43	UNCH	----	----
2940	----	----	----	26.90N	27.90+	100	.264	----	----	126	UNCH	52.50	27.20
2950	----	----	----	23.80N	24.80+	100	.244	----	----	8	UNCH	31.00	24.80
2960	----	----	----	21.00N	21.90+	90	.224	----	----	26	UNCH	68.00	54.00
2970	----	----	----	18.50N	19.30+	80	.204	----	----	14	UNCH	63.00	63.00
2980	----	----	----	16.20N	16.90+	70	.186	----	----	103	UNCH	60.50	8.70
2990	----	----	----	14.20N	14.80+	60	.168	----	----	11	UNCH	----	----
3000	----	----	----	12.40N	12.90+	50	.152	----	----	291	UNCH	71.20	6.80
3010	----	----	----	10.80N	11.30+	50	.137	----	----	1	UNCH	9.20B	----
3020	----	----	----	9.50N	9.90+	40	.124	----	----	41	UNCH	23.00	23.00
3025	----	----	----	8.90N	9.30+	40	.117	----	----	1	UNCH	----	----
3050	----	----	----	6.30N	6.80+	50	.091	----	----	67	UNCH	----	----
3060	----	----	----	5.50N	6.00+	50	.082	----	----	10	UNCH	10.80	10.80
3075	----	----	----	4.55N	5.00+	45	.070	----	----	1	UNCH	----	----
3100	----	----	----	3.35N	3.70+	35	.053	----	----	230	UNCH	----	----
3110	----	----	----	3.00N	3.30+	30	.048	----	----	3	UNCH	----	----
3140	----	----	----	2.15N	2.45+	30	.036	----	----	2	UNCH	----	----
3150	----	----	----	1.95N	2.20+	25	.033	----	----	65	UNCH	----	----
3170	----	----	----	1.60N	1.85+	25	.028	----	----	4	UNCH	----	----
3175	----	----	----	1.55N	1.75+	20	.026	----	----	1	UNCH	----	----
3180	----	----	----	1.45N	1.70+	25	.026	----	----	1	UNCH	----	----
3200	----	----	----	1.25N	1.45+	20	.022	----	----	2	UNCH	----	----
3225	----	----	----	1.05N	1.20+	15	.018	----	----	1	UNCH	----	----
3230	----	----	----	1.00N	1.15+	15	.017	----	----	3	UNCH	----	----
3270	----	----	----	0.75N	.90+	15	.013	----	----	1	UNCH	----	----
3290	----	----	----	0.65N	.80+	15	.012	----	----	1	UNCH	----	----
3300	----	----	----	0.60N	.75+	15	.011	----	----	25	UNCH	8.70	5.00
3325	----	----	----	0.50N	.65+	15	.009	----	----	1	UNCH	----	----
TOTAL									0	1780			
MAR19		(FUTURES SETT. .00)											
2960	----	----	----	45.90N	47.60+	170	.313	----	----	25	UNCH	49.30	30.80
TOTAL									0	25			
EOM S&P 500 C													
JUL18	EOM S&P 500 C	(FUTURES SETT. .00)											
2690	----	----	----	123.40N	127.60+	420	.955	----	----	20	UNCH	----	----
2710	----	----	----	104.00N	108.10+	410	.940	----	----	20	UNCH	----	----
2725	----	----	----	89.60N	93.50+	390	.924	----	----	49	UNCH	----	----
2750	----	----	----	66.30N	69.70+	340	.882	----	----	60	UNCH	----	----
2775	----	----	----	44.20N	47.20+	300	.798	----	----	30	UNCH	----	----
2790	----	----	----	32.20N	34.50+	230	.720	----	----	40	UNCH	----	----
2800	----	----	----	24.80N	26.90+	210	.648	----	----	96	UNCH	----	----
2815	----	----	----	15.80N	17.00+	120	.512	----	----	81	UNCH	----	----
2825	----	----	----	11.10N	11.70+	60	.409	----	----	121	UNCH	2.35	2.15
2830	----	----	----	9.20N	9.80+	60	.359	----	35	100	UNCH	4.40	1.70
2845	----	----	----	5.10N	5.30+	20	.224	----	----	18	UNCH	2.05	2.00
2850	----	----	4.00A	4.00A	4.25	UNCH	.187	----	100	918 +	70	3.50	1.65
2855	----	----	----	3.50N	3.45-	5	.156	----	----	450	UNCH	4.00	4.00
2860	----	----	----	2.85N	2.75-	10	.128	----	----	400	UNCH	4.05	1.40
2865	----	----	----	2.35N	2.25-	10	.106	----	----	137	UNCH	7.10	4.00
2870	2.05	#2.05	*2.05	2.05	1.85-	10	.088	----	64	84	UNCH	2.05	2.05
2875	----	----	----	1.60N	1.50-	10	.072	----	30	325	UNCH	4.15	1.00
2880	----	----	----	1.35N	1.25-	10	.060	----	----	368	UNCH	4.00	2.85
2890	----	----	----	0.95N	.90-	5	.043	----	----	1	UNCH	----	----
2895	----	----	----	0.85N	.75-	10	.035	----	----	10	UNCH	----	----
2900	----	----	----	0.70N	.65-	5	.030	----	----	288	UNCH	2.45	.60
2910	----	----	----	0.50N	.45-	5	.021	----	----	4	UNCH	3.00B	----
2915	----	----	----	0.45N	.40-	5	.018	----	----	12	UNCH	----	----
2925	----	----	----	0.30N	.30	UNCH	.013	----	----	300	UNCH	.20	.20
2945	----	----	----	0.20N	.20	UNCH	.008	----	----	3	UNCH	----	----

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PRELIMINARY

2950	----	----	----	0.15N	.15	UNCH	.006	----	----	252	UNCH	.15	.15
TOTAL									229	4187 +	70		
AUG18		(FUTURES SETT.	.00)										
100	----	----	----	2704.70N	2709.50+	480	1.000	----	----	45	UNCH	----	----
500	----	----	----	2305.70N	2310.50+	480	1.000	----	----	8	UNCH	2202.50	2202.50
2100	----	----	----	710.50N	715.30+	480	.992	----	----	45	UNCH	----	----
2500	----	----	----	314.60N	319.00+	440	.957	----	----	8	UNCH	----	----
2825	----	----	----	27.40N	29.50+	210	.463	----	----	326 -	12	----	----
2845	----	----	----	17.90N	19.40+	150	.361	----	----	1	UNCH	----	----
2850	----	----	----	15.90N	17.30+	140	.336	----	----	708	UNCH	----	----
2860	----	----	----	12.50N	13.60+	110	.286	----	----	200	UNCH	4.10	4.10
2865	----	----	----	11.10N	12.00+	90	.262	----	----	254	UNCH	3.80	3.80
2870	----	----	----	9.80N	10.60+	80	.239	----	----	533	UNCH	4.00	3.60
2875	----	----	----	8.70N	9.40+	70	.218	----	----	593	UNCH	4.20	3.80
2880	----	----	----	7.70N	8.30+	60	.198	----	----	545	UNCH	4.20	4.20
2885	----	----	----	6.80N	7.40+	60	.181	----	----	500	UNCH	----	----
2890	----	----	----	6.00N	6.50+	50	.163	----	----	64	UNCH	----	----
2900	----	----	----	4.75N	5.10+	35	.133	----	----	40	UNCH	----	----
2910	----	----	----	3.75N	4.00+	25	.108	----	----	700	UNCH	----	----
2920	----	----	----	3.00N	3.20+	20	.089	----	----	3	UNCH	----	----
2925	----	----	----	2.70N	2.85+	15	.080	----	----	3	UNCH	----	----
2930	----	----	----	2.45N	2.60+	15	.073	----	----	50	UNCH	----	----
2940	----	----	----	2.00N	2.15+	15	.061	----	----	3	UNCH	----	----
2950	----	----	----	1.65N	1.80+	15	.051	----	----	45	UNCH	----	----
TOTAL									0	4674 -	12		
SEP18		(FUTURES SETT.	.00)										
100	----	----	----	2704.60N	2709.40+	480	1.000	----	----	10	UNCH	2682.00	2682.00
500	----	----	----	2306.20N	2310.90+	470	.999	----	----	50	UNCH	----	----
2100	----	----	----	714.60N	719.40+	480	.985	----	----	10	UNCH	700.00	700.00
2500	----	----	----	323.20N	327.50+	430	.924	----	----	50	UNCH	----	----
2685	----	----	----	152.20N	155.90+	370	.793	----	----	10	UNCH	----	----
2710	----	----	----	130.70N	134.20+	350	.759	----	----	10	UNCH	----	----
2830	----	----	----	42.00N	43.90+	190	.475	----	----	50	UNCH	----	----
2875	----	----	----	20.50N	21.90+	140	.314	----	----	750	UNCH	----	----
2950	----	----	----	5.00N	5.30+	30	.107	----	----	500	UNCH	----	----
3000	----	----	----	2.35N	2.50+	15	.054	----	----	1000	UNCH	----	----
TOTAL									0	2440			
OCT18		(FUTURES SETT.	.00)										
500	----	----	----	2301.90N	2306.60+	470	.999	----	----	10	UNCH	2202.10	2202.10
2500	----	----	----	329.90N	334.10+	420	.891	----	----	10	UNCH	----	----
2775	----	----	----	94.40N	97.00+	260	.610	----	----	100	UNCH	----	----
TOTAL									0	120			
NOV18		(FUTURES SETT.	.00)										
100	----	----	----	2694.80N	2699.50+	470	1.000	----	----	18	UNCH	----	----
2100	----	----	----	715.60N	720.40+	480	.970	----	----	18	UNCH	----	----
TOTAL									0	36			

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													
JUL18	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
100	----	----	----	2710.70N	2715.60+	4.90	1.000	----	----	544	UNCH	----	----
1000	----	----	----	1810.90N	1815.70+	4.80	1.000	----	----	15	UNCH	1707.50	1707.50
1025	----	----	----	1785.90N	1790.70+	4.80	1.000	----	----	7	UNCH	----	----
2100	----	----	----	711.20N	715.90+	4.70	1.000	----	----	544	UNCH	----	----
2450	----	----	----	361.20N	365.90+	4.70	1.000	----	1	1	UNCH	----	----
2650	----	----	----	161.50N	166.00+	4.50	.999	----	----	300	UNCH	----	----
2700	----	----	----	111.50N	116.10+	4.60	.998	----	----	201	UNCH	----	----
2720	----	----	----	91.60N	96.20+	4.60	.996	----	----	16	UNCH	----	----
2725	----	----	----	86.70N	91.20+	4.50	.996	----	----	51	UNCH	----	----
2740	----	----	----	71.80N	76.30+	4.50	.994	----	----	381	UNCH	----	----
2745	----	----	----	66.80N	71.30+	4.50	.992	----	----	5	UNCH	----	----
2750	----	----	----	61.90N	66.30+	4.40	.992	----	----	171	UNCH	13.00	13.00
2755	----	----	----	57.00N	61.30+	4.30	.990	----	----	3	UNCH	----	----
2765	----	----	----	47.30N	51.40+	4.10	.984	----	----	3	UNCH	----	----
2770	----	----	----	42.50N	46.50+	4.00	.979	----	----	101	UNCH	37.50	35.50
2775	----	----	----	37.80N	41.60+	3.80	.973	----	----	40	UNCH	27.00	22.80
2780	----	----	----	33.20N	36.80+	3.60	.963	----	----	1174	UNCH	----	----
2785	----	----	----	28.60N	32.00+	3.40	.948	----	----	50	UNCH	----	30.00A
2790	----	----	----	24.20N	27.30+	3.10	.925	----	----	330	UNCH	----	27.50A
2795	----	----	----	20.10N	22.70+	2.60	.890	----	----	34	UNCH	15.40	8.50A
2800	----	----	----	16.10N	18.40+	2.30	.837	----	6	378 -	6	14.00	3.50
2805	----	----	----	12.60N	14.30+	1.70	.763	----	----	1	UNCH	----	----
2810	----	----	----	9.50N	10.50+	1.00	.659	----	----	512	UNCH	----	----
2815	----	----	----	6.90N	7.30+	0.40	.529	----	----	50	UNCH	----	----
2820	----	----	----	4.85N	4.70-	0.15	.382	----	565	643 -	228	5.90	3.95
2825	----	----	----	3.30N	2.80-	0.50	.243	----	200	2561	UNCH	17.80	3.05
2830	1.90	1.90	1.90	1.90	1.65-	0.55	.140	----	5	993	UNCH	4.05	1.70
2835	----	----	----	1.45N	1.00-	0.45	.078	----	----	460	UNCH	4.00	4.00
2840	----	----	----	.95N	.65-	0.30	.044	----	1	543 -	1	6.00	.50
2845	----	----	----	.65N	.45-	0.20	.026	----	2	108	UNCH	3.85	3.85
2850	.20	.20	*.20	.20	.35-	0.10	.018	----	69	1760 -	60	12.20	.20
2855	----	----	----	.35N	.25-	0.10	.011	----	----	25	UNCH	.35	.35
2860	----	----	*.20A	.20A	.20-	0.05	.007	----	----	759	UNCH	4.35	.20A
2870	----	.10	CAB	.10	.10-	0.05	.002	----	242	843 +	242	4.00	3.25
2875	----	.10	CAB	.10	.10	UNCH	.002	----	301	1875 +	260	3.90	.30
2880	----	CAB	CAB	----	.05-	0.05	.001	----	150	1084	UNCH	3.70	.10
2885	----	----	----	.10N	.05-	0.05	.000	----	----	37	UNCH	4.05	3.60
2890	----	CAB	CAB	----	.05	UNCH	.000	----	568	1037 +	518	4.00	1.45
2895	----	----	----	.05N	.05	UNCH	.000	----	----	1575	UNCH	.20	.20
2900	----	CAB	CAB	----	CAB	----	.000	----	257	2109 +	157	17.70	.10
2905	----	CAB	CAB	----	CAB	----	.000	----	375	525 +	375	4.00	1.85
2910	----	----	----	.05N	CAB	----	----	----	----	240	UNCH	3.95	.65
2920	----	----	----	----	CAB	----	----	----	----	1	UNCH	.10	.10
2925	----	----	----	----	CAB	----	----	----	----	375	UNCH	.20	.10
2935	----	----	----	----	CAB	----	----	----	----	3	UNCH	----	----
2960	----	----	----	----	CAB	----	----	----	----	11	UNCH	----	----
2980	----	----	----	----	CAB	----	----	----	----	9	UNCH	----	----
3000	----	----	----	----	CAB	----	----	----	----	15	UNCH	----	----
3025	----	----	----	----	CAB	----	----	----	----	157	UNCH	----	----
3070	----	----	----	----	CAB	----	----	----	----	19	UNCH	----	----
3160	----	----	----	----	CAB	----	----	----	----	20	UNCH	----	----
3240	----	----	----	----	CAB	----	----	----	----	30	UNCH	----	----
TOTAL									0	22729 +	1257		
AUG18	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
100	----	----	----	2706.70N	2711.50+	4.80	1.000	----	----	410	UNCH	----	----
2100	----	----	----	710.70N	715.40+	4.70	.995	----	----	410	UNCH	----	----
2725	----	----	----	96.40N	100.10+	3.70	.833	----	----	25	UNCH	----	----
2750	----	----	----	74.40N	78.00+	3.60	.777	----	----	20	UNCH	----	----
2760	----	----	----	65.90N	69.30+	3.40	.750	----	----	1	UNCH	----	----
2775	----	----	----	53.90N	56.90+	3.00	.701	----	----	40	UNCH	----	----
2780	----	----	----	50.00N	52.90+	2.90	.681	----	----	126	UNCH	----	----
2800	----	----	----	35.70N	38.10+	2.40	.592	----	----	20	UNCH	----	----
2820	----	----	----	23.60N	25.20+	1.60	.480	----	25	140 +	25	----	----
2825	----	----	----	20.90N	22.50+	1.60	.450	----	----	351	UNCH	----	----
2830	----	----	----	18.50N	19.90+	1.40	.419	----	25	139 +	25	----	----
2835	----	----	----	16.30N	17.50+	1.20	.387	----	----	6	UNCH	6.50	6.50
2840	----	----	----	14.30N	15.30+	1.00	.355	----	----	133	UNCH	14.30	14.30
2850	----	----	----	10.80N	11.60+	0.80	.294	----	38	1191 -	6	12.00	4.00
2855	----	----	----	9.40N	10.00+	0.60	.265	----	----	711	UNCH	4.15	2.00
2860	----	----	----	8.10N	8.60+	0.50	.237	----	----	463	UNCH	4.00	4.00
2865	----	----	----	7.00N	7.40+	0.40	.211	----	----	224	UNCH	4.00	4.00
2870	----	----	----	6.10N	6.40+	0.30	.188	----	30	387	UNCH	4.00	2.15
2875	----	----	----	5.30N	5.50+	0.20	.166	----	----	56	UNCH	6.50	1.60
2880	----	----	----	4.55N	4.70+	0.15	.146	----	----	1074	UNCH	4.10	4.05
2885	----	----	----	3.95N	4.05+	0.10	.129	----	----	612	UNCH	----	----
2890	----	----	----	3.45N	3.55+	0.10	.115	----	----	3225	UNCH	3.85	3.85
2895	----	----	----	3.00N	3.05+	0.05	.100	----	----	250	UNCH	4.05	4.00
2900	2.95	2.95	*2.95	2.95	2.70+	0.05	.090	----	95	991 +	76	3.25	2.95
2910	----	----	----	2.05N	2.10+	0.05	.071	----	----	864	UNCH	----	----
2920	----	----	----	1.60N	1.65+	0.05	.056	----	----	50	UNCH	1.20	1.20
2925	----	----	----	1.45N	1.45	UNCH	.050	----	----	175	UNCH	3.90	3.90
2950	----	----	----	.85N	.90+	0.05	.030	----	----	1403	UNCH	1.05	.40
2980	----	----	----	.50N	.55+	0.05	.018	----	----	2	UNCH	.45	.45
3200	----	----	----	.05N	.05	UNCH	.000	----	----	20	UNCH	.30	.10
3250	----	----	----	.05N	.05	UNCH	.000	----	----	10	UNCH	.10	.10
TOTAL									0	13529 +	120		
OCT18	EOW3 S&P 500 C	(FUTURES SETT.	.00)										
2825	----	----	----	55.00N	57.10	NEW	.497	----	40	40 +	40	----	----
2870	----	----	----	31.10N	32.80	NEW	.364	----	1050	1000 +	1000	----	----
2875	----	----	----	29.00N	30.50+	1.50	.348	----	----	1	UNCH	25.20	25.20

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S&P 500 CALL OPTIONS

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Side 04

PRELIMINARY

2900	----	----	----	19.70N	20.80+	1.10	.272	----	----	1		UNCH	18.30	9.60
2925	----	----	----	12.80N	13.60	NEW	.202	----	2000	2000	+	2000	----	----
2975	----	----	----	5.50N	5.80+	0.30	.103	----	----	1000		UNCH	----	----
3025	----	----	----	2.55N	2.70+	0.15	.052	----	----	2000		UNCH	----	----
TOTAL									0	6042	+	3040		
MDV MID														
JUL18	MDV MID	(FUTURES SETT.	.00)											
TOTAL									0	0	-	5982		
MMV MID														
JUL18	MMV MID	(FUTURES SETT.	.00)											
2890	.10	#.10	*.10	.10	.15	UNCH	.007	----	200	200	+	200	.10	.10
2900	.10	#.10	*.10	.10	.10	UNCH	.004	----	300	300	+	300	.10	.10
2910	----	CAB	CAB	----	.05	NEW	.001	----	935	935	+	935	----	----
2915	----	CAB	CAB	----	.05	UNCH	.000	----	1400	1400	+	1400	----	----
2920	----	----	----	.05N	.05	UNCH	.000	----	283	283	+	283	----	----
2925	----	----	----	.05N	.05	UNCH	.000	----	232	232	+	232	----	----
TOTAL									0	3350	+	3350		

E-MINI S&P 500 FIXING PRICE (ESF): Jun19 2816.98

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