



PRELIMINARY

PG47

BULLETIN #148@

E-MINI S&P 500 CALL OPTIONS

Wed, Aug 03, 2016

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									
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
EMINI S&P FUT		09/16			12/16		03/17	06/16	
EOM EMINI S&P OPT	08/31	09/30	10/31	11/30	12/30	01/31			
EOW1 EMINI S&P OPT	08/05	09/02							
EOW2 EMINI S&P OPT	08/12								
EOW4 EMINI S&P OPT	08/26								
EMINI S&P OPT		09/16			12/16		03/17	06/16	
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16				
EI FUT		09/16							
ENY FUT		09/08							
EOW3 MINI S&P OPT	08/19		10/21	11/18					
FT1 FUT		09/16							
FT5 FUT		09/16							
FTU FUT		09/16							
II FUT	08/25								
RS1 FUT		09/16							
RSG FUT		09/16							
RSV FUT		09/16							
SDA FUT					12/16				
SDI FUT		09/16			12/16				

E-MINI S&P OPTIONS ON FUTURES									
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03									
	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17	
EW 100-3200		800-3175	800-3175	800-3175	800-3175	800-3175			
EW1 100-3200		100-3200							
EW2 100-3200									
EW4 100-3200									
EZ		100-3200			800-3175		800-3175	800-3175	

	AUG16	OCT16	NOV16						
EW3 100-3200		800-3175	800-3175						

E-MINI S&P FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW		
EMINI S&P FUT													
SEP16	2152.25	2158.25	2145.25	----	2157.00	+	430	7580	1363596	2903351	+	369	2177.75 1787.50
DEC16	2144.50	2150.50	2137.75A	----	2149.40	+	440	----	3196	40288	+	1230	2170.00 1783.00
MAR17	2134.75	2143.00B	2131.50A	----	2142.60	+	440	----	6	870	+	1	2163.50 1783.75A
JUN17	----	----	----	----	2136.20	+	440	----	----	320	UNCH	2142.75B	1960.25A
TOTAL	EMINI S&P FUT							7580	1366798	2944829	+	1600	

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68

WK EW-W1 E-MINI 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			
EOW1 MINI AUG16	S&P C EOW1 MINI S&P C												
1945	----	----	----	----	212.00+	430	1.000	----	1	UNCH	195.50B	99.00A	
1960	----	194.50B	191.25A	----	197.00+	420	1.000	----	10	UNCH	209.00B	66.50A	
1975	----	179.50B	176.00A	----	182.00+	420	1.000	----	3	UNCH	194.00B	75.75A	
1985	----	169.50B	166.25A	----	172.00+	420	.999	----	2	UNCH	184.00B	68.50A	
1990	----	164.25B	161.50A	----	167.00+	420	.999	----	5	UNCH	179.00B	65.00A	
1995	----	159.50B	156.25A	----	162.00+	420	.999	----	5	UNCH	174.00B	61.50A	
2000	----	154.50B	151.25A	----	157.00+	420	.999	----	32	UNCH	169.00B	42.00A	
2005	----	149.50B	146.00A	----	152.00+	420	.999	----	1	UNCH	164.00B	54.75A	
2010	----	144.25B	141.25A	----	147.00+	420	.999	----	4	UNCH	159.00B	51.25A	
2020	----	134.25B	131.00A	----	137.00+	420	.999	----	36	UNCH	149.25B	32.75A	
2025	----	129.25B	126.00A	----	132.00+	420	.999	----	160	UNCH	143.75B	30.25A	
2030	124.50	124.50	121.00A	----	127.10+	430	.998	1	117	-	1	139.25B	28.00A
2035	----	119.25B	116.25A	----	122.10+	430	.998	----	277	UNCH	134.25B	24.50	
2040	----	114.25B	111.25A	----	117.10+	430	.998	----	119	UNCH	131.00	22.25A	
2045	----	109.25B	106.25A	----	112.10+	430	.998	----	31	UNCH	124.25B	21.50A	
2050	105.50	105.50	99.50A	----	107.10+	430	.998	1	53	UNCH	124.00B	18.50	
2055	----	99.25B	94.50A	----	102.10+	430	.998	----	98	UNCH	119.00B	16.75A	
2060	----	94.25B	89.50A	----	97.10+	430	.998	----	470	UNCH	114.00B	15.00A	
2065	----	89.25B	84.50A	----	92.10+	420	.998	----	421	UNCH	109.00B	13.50A	
2070	----	84.00B	79.50A	----	87.10+	420	.998	----	60	UNCH	104.00B	12.00A	
2075	----	79.00B	74.50A	----	82.10+	420	.998	----	1920	UNCH	99.00B	10.50A	
2080	75.75	75.75	69.50A	----	77.10+	410	.997	2	35	UNCH	94.00B	9.25A	
2085	----	69.00B	64.75A	----	72.10+	410	.996	----	748	UNCH	89.00B	10.50A	
2090	----	64.50B	59.75A	----	67.10+	400	.996	6	800	UNCH	84.00B	8.75A	
2095	----	59.50B	54.75A	----	62.20+	400	.994	10	183	+	5	79.00B	7.75A
2100	51.75	55.00	47.50A	----	57.20+	390	.994	5	775	-	2	74.00B	6.50A
2105	46.25	50.50	42.75A	----	52.20+	380	.991	3	311	+	3	69.00B	5.50A
2110	45.50	45.50	38.00A	----	47.30+	370	.987	2	433	UNCH	64.25B	4.70A	
2115	37.75	40.00B	33.50A	----	42.40+	350	.981	1	595	UNCH	63.00	5.25A	
2120	----	36.00B	29.00A	----	37.50+	320	.974	----	1389	UNCH	56.50	2.85A	
2125	27.50	32.75B	24.75A	----	32.70+	280	.961	2	3944	UNCH	51.25B	2.85	
2130	----	28.00B	20.75A	----	28.00+	240	.939	----	728	UNCH	47.75B	1.85	
2135	20.75	23.50B	16.75A	----	23.50+	200	.903	50	399	-	37	44.00B	1.75A
2140	15.00	19.25B	13.25A	----	19.20+	160	.851	70	430	-	1	40.00B	4.20A
2145	12.75	15.50B	10.25A	----	15.10+	90	.779	251	1349	+	86	36.25B	1.25
2150	10.00	11.75B	7.50	----	11.40+	40	.679	1198	2287	+	181	32.75B	1.05A
2155	7.25	8.75	5.25	----	8.20+	10	.555	1171	1760	+	188	29.25B	2.15
2160	5.50	5.75	3.50A	----	5.40-	30	.415	1692	2606	-	39	26.00B	1.80A
2165	3.35	3.65	2.25A	----	3.50-	40	.282	2424	3750	-	247	23.00B	.75
2170	2.05	2.35	1.25A	----	1.90-	55	.161	2968	7891	+	1512	20.00B	1.20A
2175	1.20	1.30	*.65	----	1.05-	45	.084	1894	5678	+	243	17.50B	.65
2180	0.65	.75	*.40	----	.55-	35	.040	1346	4748	+	284	15.00B	.40
2185	0.45	.45	*.25	----	.35-	20	.021	685	3804	+	438	12.75B	.25
2190	0.40	.40	*.20	----	.25-	10	.013	712	3472	-	420	10.50B	.20
2195	0.20	.30	*.15A	----	.20-	5	.009	19	4429	+	3	8.75B	.15A
2200	0.15	.20	*.10	----	.15-	5	.005	1365	10436	+	1078	7.00B	.10
2205	0.15	.15	*.10	----	.15	UNCH	.005	9	1259	-	6	6.00B	.10
2210	0.10	.10	.10	----	.10	UNCH	.002	2	4078	UNCH	4.85B	.05	
2215	0.10	.10	.10	----	.10	UNCH	.002	78	3874	+	8	3.95B	.10
2220	0.10	.10	*.05	----	.05-	5	.001	89	2969	+	3	3.25B	.05
2225	0.05	.05	*.05	----	.05-	5	.000	7	6204	-	1	2.75	.05
2230	0.05	.05	*.05	----	CAB	----	.000	21	7399	UNCH	2.40	.05	
2235	0.10	.10	.05A	----	CAB	----	.000	25	3808	UNCH	2.05	.05	
2240	0.05	.05	.05	----	CAB	----	.000	12	3870	UNCH	1.80	.05	
2245	0.10	.10	.05A	----	CAB	----	.000	8	8764	-	7	1.50B	.05
2250	----	.05B	----	----	CAB	----	----	----	3434	UNCH	1.35	.05	
2255	----	----	----	----	CAB	----	----	----	2156	UNCH	1.25B	.05	
2260	----	----	----	----	CAB	----	----	----	954	UNCH	1.20	.05	
2265	----	----	----	----	CAB	----	----	----	1891	UNCH	1.10	.05A	
2270	----	----	----	----	CAB	----	----	----	603	UNCH	1.05	.05A	
2275	----	----	----	----	CAB	----	----	----	469	UNCH	.95	.05	
2280	----	----	----	----	CAB	----	----	----	642	UNCH	.90	.05	
2285	----	----	----	----	CAB	----	----	----	137	UNCH	.85B	.05	
2290	----	----	----	----	CAB	----	----	----	873	UNCH	.80	.05	
2295	----	----	----	----	CAB	----	----	----	261	UNCH	.80	.05	
2300	----	----	----	----	CAB	----	----	----	144	UNCH	.75B	.05A	
2305	----	----	----	----	CAB	----	----	----	242	UNCH	.70B	.05A	
2310	----	----	----	----	CAB	----	----	----	330	UNCH	.70	.10	
2315	----	----	----	----	CAB	----	----	----	210	UNCH	.65B	.05A	
2320	----	----	----	----	CAB	----	----	----	407	UNCH	.60B	.05A	
2325	----	----	----	----	CAB	----	----	----	102	UNCH	.60B	.05	
2330	----	----	----	----	CAB	----	----	----	133	UNCH	.60B	.05	

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PG47 BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG47			
2335	----	----	----	----	CAB	----	----	----	----	182	UNCH	.55B	.05
2340	----	----	----	----	CAB	----	----	----	----	1000	UNCH	.55B	.05
2350	----	----	----	----	CAB	----	----	----	----	954	UNCH	.50B	.05A
2355	----	----	----	----	CAB	----	----	----	----	184	UNCH	.25	.05A
2360	----	----	----	----	CAB	----	----	----	----	66	UNCH	.45B	.15A
2370	----	----	----	----	CAB	----	----	----	----	379	UNCH	.45B	.10A
2400	----	----	----	----	CAB	----	----	----	----	20	UNCH	.35B	.05A
2410	----	----	----	----	CAB	----	----	----	----	200	UNCH	.30B	.05A
2430	----	----	----	----	CAB	----	----	----	----	313	UNCH	.25B	.05A
2440	----	----	----	----	CAB	----	----	----	----	133	UNCH	.25B	.05A
TOTAL										16129	125449 +	3271	
SEP16	EOW1	MINI	S&P	C									
2060	----									1	UNCH	114.50B	93.00A
2075	----	101.25B	96.00A	----	103.90+	290	.861	----	----	1	UNCH	102.75B	80.00A
2080	----	90.50B	83.00A	----	90.40+	270	.831	----	----	1	UNCH	98.75B	76.00A
2090	----	86.00B	78.75A	----	86.00+	260	.819	----	----	26	UNCH	90.50B	67.75A
2100	----	77.25B	70.50A	----	77.30+	230	.795	----	----	1	UNCH	84.00B	59.50A
2110	----	68.75B	62.25A	----	68.80+	210	.766	----	----	32	UNCH	76.50B	51.75A
2115	----	60.50B	54.50A	----	60.50+	190	.732	----	----	1	UNCH	72.25B	48.25A
2120	----	56.50B	50.75A	----	56.40+	170	.714	----	----	5	UNCH	68.00B	44.50A
2125	46.50	52.75B	47.00A	----	52.40+	150	.695	----	----	38	UNCH	63.75B	41.00A
2130	----	49.00B	43.25A	----	48.60+	140	.674	----	45	65 +	45	63.75B	41.00A
2140	----	45.25B	39.75A	----	44.90+	140	.651	----	----	10	UNCH	59.50B	37.75A
2145	----	37.75B	33.00A	----	37.60+	110	.602	----	----	12	UNCH	52.25	31.25A
2150	29.00	34.25B	30.00A	----	34.20+	100	.575	----	----	112	UNCH	47.75B	28.00A
2155	24.75	31.00B	26.75A	----	30.90+	100	.547	----	22	66 +	21	43.75B	25.25A
2160	----	27.75B	23.75A	----	27.70+	100	.518	----	30	43 +	20	40.25B	22.50A
2165	21.00	24.50B	21.00A	----	24.50+	70	.487	----	----	68	UNCH	36.50B	19.75A
2170	17.75	21.75B	18.50A	----	21.60+	60	.454	----	5	188	UNCH	33.00B	17.25A
2175	15.25	18.75B	16.00A	----	18.80+	40	.421	----	49	333 +	1	29.75B	15.00A
2180	13.50	16.25B	13.75A	----	16.20+	30	.386	----	49	283 +	49	26.50B	12.75
2185	10.50	13.75	11.75A	----	13.80+	20	.350	----	48	893 +	41	23.50B	11.00A
2190	8.50	11.75B	10.00A	----	11.60	UNCH	.314	----	79	94 +	52	20.75B	9.25A
2195	7.50	9.75	8.50	----	9.60+	10	.278	----	59	205 +	22	18.50	7.75
2200	6.25	8.00B	7.00A	----	7.90+	10	.244	----	131	374 +	44	16.00B	6.25A
2205	4.95	6.25	5.75A	----	6.40+	20	.210	----	62	619 +	1	14.00	5.25A
2210	4.10	5.25B	4.60A	----	5.10+	30	.178	----	322	543 +	184	12.00	4.15A
2215	3.30	4.25B	3.70A	----	4.10+	20	.151	----	179	438 +	179	10.25	3.35A
2220	2.50	3.35B	2.95	----	3.25+	20	.126	----	247	862 +	38	8.75B	2.75A
2225	2.10	2.60B	2.35A	----	2.55+	20	.103	----	7	240	UNCH	7.25B	2.20A
2230	1.50	2.10	1.85	----	2.05+	15	.086	----	190	294 +	116	6.25B	1.80A
2235	----	1.55B	1.50	----	1.65+	10	.071	----	15	193	UNCH	5.25B	1.50A
2240	----	----	1.25A	----	1.35+	5	.059	----	----	372	UNCH	4.45B	1.25A
2245	----	----	1.05A	----	1.10+	5	.049	----	----	885	UNCH	3.75	1.05A
2250	----	----	*.90A	----	.95	UNCH	.043	----	----	506	UNCH	3.25	.90A
2255	----	----	*.75A	----	.80	UNCH	.036	----	----	926	UNCH	2.70B	.75A
2260	----	----	*.65A	----	.70	UNCH	.031	----	----	268	UNCH	2.35B	.65A
2265	----	----	----	----	.60	UNCH	.027	----	----	98	UNCH	1.90B	.65A
2270	----	----	----	----	.55	UNCH	.024	----	----	171	UNCH	1.70B	.60A
2275	----	----	*.50A	----	.50+	5	.022	----	----	2	UNCH	1.50B	.50A
2280	----	----	*.45A	----	.45+	5	.019	----	----	116	UNCH	1.30	.45A
2285	----	----	----	----	.45	UNCH	.019	----	----	5	UNCH	1.20B	.45A
2290	----	----	.40A	----	.40+	5	.017	----	----	61	UNCH	1.10	.40A
2295	----	----	*.35A	----	.40	UNCH	.016	----	----	59	UNCH	1.00B	.35A
2300	----	----	----	----	.35	UNCH	.014	----	----	90	UNCH	.95	.35A
2305	----	----	----	----	.30+	5	.012	----	----	38	UNCH	.90	.35A
2310	----	----	----	----	.30	UNCH	.012	----	----	32	UNCH	1.00	.30A
2315	----	----	----	----	.25	UNCH	.010	----	----	180	UNCH	.60B	.30A
2320	----	----	----	----	.25	UNCH	.009	----	----	1	UNCH	.70B	.30A
2325	----	----	----	----	.25+	5	.009	----	----	180	UNCH	.65B	.25A
2330	----	----	----	----	.20	UNCH	.007	----	----	180	UNCH	.60B	.25A
2340	----	----	----	----	.20+	5	.007	----	----	30	UNCH	.50	.25A
2350	----	----	----	----	.15	UNCH	.005	----	----	16	UNCH	.45B	.20A
2360	----	----	----	----	.15	UNCH	.005	----	----	9	UNCH	.40B	.20A
2425	----	.05B	----	----	.05	UNCH	.001	----	----	225	UNCH	.15	.15
TOTAL										1539	10670 +	813	



## ***E-MINI S&P 500 CALL OPTIONS***

**2016 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 #148@			E-MINI S&P 500 CALL OPTIONS								wed, Aug 03, 2016 PG47			
WK EW-W2 E-MINI 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
EOW2	MINI	S&P C												
AUG16	EOW2	MINI	S&P C											
1965	----	----	----	189.75B	186.50A	----	----	192.20+	420	.993	----	3	UNCH	204.25B 116.25A
2000	----	----	----	154.75B	151.75A	----	----	157.40+	420	.989	----	4	UNCH	169.25B 86.50A
2020	----	----	----	134.75B	131.75A	----	----	137.40+	400	.986	----	296	UNCH	149.50B 70.75A
2030	----	----	----	125.00B	121.75A	----	----	127.50+	400	.984	----	8	UNCH	139.25B 63.00A
2035	----	----	----	119.75B	116.75A	----	----	122.50+	400	.982	----	3	UNCH	134.50B 59.25A
2050	----	----	----	104.50B	100.50A	----	----	107.70+	390	.975	----	9	UNCH	124.50B 49.00A
2060	----	----	----	95.25B	91.00A	----	----	97.80+	370	.971	----	231	UNCH	114.50B 42.25A
2065	----	----	----	89.50B	86.25A	----	----	92.90+	370	.966	----	1	UNCH	109.50B 39.25A
2070	----	----	----	85.25B	81.50A	----	----	88.00+	360	.962	----	37	UNCH	104.75B 36.25A
2075	----	----	----	80.25B	74.75A	----	----	83.10+	350	.957	----	94	UNCH	99.75B 33.25A
2080	----	----	----	75.50B	69.50A	----	----	78.20+	330	.951	----	473	UNCH	94.75B 30.25A
2085	----	----	----	70.50B	64.75A	----	----	73.40+	320	.943	----	439	UNCH	90.00B 27.50A
2090	65.25	----	----	66.25B	60.25A	----	----	68.60+	310	.934	1	40	UNCH	89.75 25.00A
2095	----	----	----	62.25B	55.75A	----	----	63.90+	300	.923	----	603	UNCH	80.25B 22.50A
2100	----	----	----	59.00B	51.00A	----	----	59.20+	290	.910	----	109	UNCH	75.50B 20.00A
2105	----	----	----	54.50B	46.75A	----	----	54.50+	270	.895	----	164	UNCH	71.00B 17.75A
2110	48.50	----	----	50.00B	42.50A	----	----	50.00+	260	.877	2	63	UNCH	66.50B 15.75A
2115	----	----	----	45.50B	38.25A	----	----	45.50+	240	.856	----	42	UNCH	62.50B 13.75A
2120	----	----	----	41.25B	34.25A	----	----	41.10+	220	.830	----	128	UNCH	58.75B 12.00A
2125	----	----	----	36.75B	30.50A	----	----	36.80+	190	.802	----	92	UNCH	55.00B 10.50A
2130	----	----	----	32.50B	26.75A	----	----	32.70+	180	.768	----	193	UNCH	51.00B 9.00A
2135	27.50	----	----	28.75B	23.00A	----	----	28.70+	150	.730	634	892 +	633	47.25B 7.50A
2140	----	----	----	25.25B	19.75A	----	----	24.90+	130	.687	----	356	UNCH	43.50B 6.50A
2145	16.75	----	----	21.50B	16.50A	----	----	21.20+	100	.639	639	1140 +	334	39.75B 5.50A
2150	17.00	----	----	18.00B	13.75A	----	----	17.70+	70	.586	180	1634 -	40	36.25B 4.40A
2155	13.00	----	----	14.75B	11.25A	----	----	14.50+	40	.527	1159	1442 +	632	32.75B 3.65A
2160	10.75	----	----	11.75B	8.75	----	----	11.60+	20	.464	217	3247 +	51	29.50B 3.00A
2165	8.25	----	----	9.25B	7.00A	----	----	9.00-	10	.397	61	2324 +	25	26.50B 2.45A
2170	6.00	----	----	7.00	5.25A	----	----	6.80-	30	.329	411	4255 -	47	23.50B 2.00A
2175	4.25	----	----	5.25	3.90A	----	----	5.00-	40	.264	835	2901 +	19	20.75B 1.65A
2180	3.70	----	----	3.85	2.85	----	----	3.50-	45	.202	880	4207 -	112	18.25B 1.40A
2185	2.70	----	----	2.70	2.00	----	----	2.45-	40	.151	311	2302 +	228	16.00B 1.20A
2190	1.75	----	----	1.90B	1.35	----	----	1.65-	35	.108	316	2073 +	79	13.75B 1.00A
2195	1.35	----	----	1.35	1.00A	----	----	1.10-	30	.075	19	2883 -	6	11.75B .80A
2200	0.90	----	----	.90	*.70	----	----	.75-	25	.053	1141	7500 +	115	10.00B .70
2205	0.65	----	----	.65	*.55	----	----	.55-	15	.038	99	1240 +	15	8.25B .55
2210	0.45	----	----	.45	*.40	----	----	.40-	10	.028	128	1237 +	67	7.00B .40
2215	0.35	----	----	.35	*.30A	----	----	.30-	5	.020	57	1195 +	47	5.75 .30A
2220	0.25	----	----	.25	.25	----	----	.25 UNCH	5	.016	55	1349 UNCH	4	4.90B .25
2225	0.20	----	----	.20	.20	----	----	.20 UNCH	5	.013	12	1464 UNCH	4	4.20B .20
2230	----	----	----	----	----	----	----	.15 UNCH	5	.009	----	1212 UNCH	3	3.60B .20
2235	0.10	----	----	.15	*.10	----	----	.15 UNCH	5	.009	12	1083 +	8	3.15B .10
2240	0.15	----	----	.15	.15	----	----	.15 UNCH	5	.008	1326	1890 +	1326	2.75B .15
2245	----	----	----	----	----	----	----	.15+ 5	5	.008	5	1079 UNCH	2	2.40B .15
2250	----	----	----	----	----	----	----	.15+ 5	5	.007	----	1653 UNCH	2	2.10B .15A
2255	----	----	----	----	----	----	----	.10 UNCH	5	.005	----	1354 UNCH	1	1.85B .25A
2260	----	----	----	----	----	----	----	.10 UNCH	5	.005	10	1080 +	10	1.65B .20A
2265	0.10	----	----	.10	*.10	----	----	.10 UNCH	5	.004	401	1097 +	401	1.50B .10
2270	0.10	----	----	.10	*.10	----	----	.10 UNCH	5	.004	6	1428 UNCH	1	1.40B .10
2275	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	779 UNCH	1	1.30 .20A
2280	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	335 UNCH	1	1.25 .10A
2285	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	326 UNCH	1	1.15B .15A
2290	----	----	----	----	----	----	----	.10 UNCH	5	.004	----	2130 UNCH	1	1.10B .05
2295	----	----	----	----	----	----	----	.05- 5	5	.002	----	229 UNCH	1	1.00B .15A
2300	----	----	----	----	----	----	----	.05- 5	5	.001	----	1083 UNCH	1	.95B .15
2305	----	----	----	----	----	----	----	.05- 5	5	.001	----	3100 UNCH	1	.90B .15A
2310	----	----	----	----	----	----	----	.05 UNCH	5	.000	----	20 UNCH	1	.85B .10A
2320	----	----	----	----	----	----	----	CAB	5	.000	----	14 UNCH	1	.75B .05A
2325	----	----	----	----	----	----	----	CAB	5	.000	----	664 UNCH	1	.75B .05A
2330	----	----	----	----	----	----	----	CAB	5	.000	----	40 UNCH	1	.70B .10A
2335	----	----	----	----	----	----	----	CAB	5	.000	----	73 UNCH	1	.65B .10A
2345	----	----	----	----	----	----	----	CAB	5	.000	----	67 UNCH	1	.45 .10A
2350	----	----	----	----	----	----	----	CAB	5	.000	----	1 UNCH	1	.60B .05A
2355	----	----	----	----	----	----	----	CAB	5	.000	----	5 UNCH	1	.15 .10A
2400	----	----	----	----	----	----	----	CAB	5	----	----	22 UNCH	1	.40B .10A
2410	----	----	----	----	----	----	----	CAB	5	----	----	12 UNCH	1	.40 .05A
2460	----	----	----	----	----	----	----	CAB	5	----	----	204 UNCH	1	.25B .05A
2480	----	----	----	----	----	----	----	CAB	5	----	----	750 UNCH	1	.20B .05
2500	----	----	----	----	----	----	----	CAB	5	----	----	225 UNCH	1	.20 .05A
TOTAL											8917	68628 +	3785	
WK EW-W4 E-MINI 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
EOW4	MINI	S&P C												
AUG16	EOW4	MINI	S&P C											
1950	----	----	----	(FUTURES SETT. 000)	205.25B	202.25A	----	208.00+	390	.976	----	1	UNCH	220.00B 197.25A
2000	----	----	----	155.75B	153.50A	----	----	158.90+	380	.956	----	1	UNCH	171.25B 149.00A
2060	----	----	----	98.50B	96.00A	----	----	101.50+	340	.893	----	2	UNCH	117.25B 86.75A
2070	85.00	----	----	89.25B	84.25A	----	----	92.30+	NEW	.874	1	1 +	1	107.75B 81.00A
2075	----	----	----	84.75B	79.75A	----	----	87.80+	320	.863	----	2	UNCH	103.00B 72.00
2080	----	----	----	81.25B	75.50A	----	----	83.30+	320	.852	----	81	UNCH	98.50B 70.50A
2090	----	----	----	74.25B	66.75A	----	----	74.30+	290	.827	----	1	UNCH	89.75B 62.75A
2100	----	----	----	65.50B	58.50A	----	----	65.60+	270	.797	----	5	UNCH	81.00B 56.00A
2110	----	----	----	57.00B	50.50A	----	----	57.10+	240	.762	----	25	UNCH	73.25B 48.00A
2115	----	----	----	53.00B	46.75A	----	----	52.90+	220	.743	----	48	UNCH	69.25B 44.25A
2120	----	----	----	49.00B	43.00A	----	----	48.90+	210	.721	----	40	UNCH	65.25B 40.50A
2125	----	----	----	45.25B	39.25A	----	----	44.90+	190	.698	----	5	UNCH	61.50B 36.50
2130	----	----	----	41.50B	35.75A	----	----	41.00+	170	.676	----	163	UNCH	57.50B 33.00A
2135	----	----	----	37.75B	32.25A	----	----	37.30+	160	.646	----	33	UNCH	53.75B 30.25A
2140	30.75	----	----	34.00B	28.75A	----	----	33.70+	150	.617	----	108 +	1	50.25B 27.00A
2145	----	----	----	30.50B	25.75A	----	----	30.20+	140	.586	2	124 UNCH	4	46.50B 24.00A
2150	----	----	----	27.00B	22.75A	----	----	26.90+	130	.554	7	41 +	7	43.25B 21.25A
2155	21.00	----	----	23.75B	19.75A	----	----	23.70+	130	.519	110	177 +	62	39.75B 18.50A
2160	19.00	----	----	20.75B	17.25A	----	----	20.70+	120	.483	28	557 -	8	36.50B 16.00A
2165	15.00	----	----	17.75B	14.75A	----	----	17.80+	100	.444	9	213 UNCH	3	33.50B 13.50A
2170	12.25	----	----	15.25B	12.25	----	----	15.10+	80	.404	64	4614 UNCH	30	30.25B 11.50A
2175	11.50	----	----	12.75B	10.25A	----	----	12.60+	60	.363	173	2029 +	98	27.50B 9.50A
2180	10.00	----	----	10.50B	8.50A	----	----	10.40+	50	.322	35	338 +	8	24.75B 7.75A
2185	7.50	----	----	8.50B	7.00A	----	----	8.40+	30	.280	67	146 +	20	22.25B 6.50
2190	6.00	----	----	6.75B	5.50A	----	----	6.70+	20	.240	421	697 +	1	19.75B 5.25
2195	4.50	----	----	5.25	4.35A	----	----	5.30+	20	.202	4	825 -	21	17.50B 4.00A
2200	4.05	----	----	4.15	3.40A	----	----	4.15+	15	.168	166	958 +	78	15.25B 3.15A
2205	3.10	----	----	3.20B	2.70A	----	----	3.20+	10	.137	67	1068 +	47	13.25B 2.45A
2210	2.30	----	----	2.45	2.10A	----	----	2.45+	5	.111	1761			



PRELIMINARY

PG47		BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS								wed, Aug 03, 2016				PG47
2360	----	----	----	----		.10	UNCH	.003	----	87	UNCH	.80B	.15A	
2370	----	----	----	----		.10	UNCH	.003	----	32	UNCH	.75B	.10A	
2375	----	----	----	----		.10	UNCH	.003	----	45	UNCH	.70B	.10A	
2400	----	----	----	----		.05	UNCH	.000	----	1	UNCH	.55B	.10A	
2410	----	----	----	----		.05	UNCH	.000	----	66	UNCH	.50B	.10A	
2420	----	----	----	----		.05	UNCH	.000	----	66	UNCH	.45B	.10A	
TOTAL									5303	30379	+	3625		

E-MINI 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		
EMINI S&P SEP16	CALL EMINI S&P CALL																		
1200	----					----	----	----	----		957.00+	430	.999	----	1	UNCH	848.75B	798.50A	
1275	----					----	----	----	----		882.00+	430	.999	----	13	UNCH	775.75B	591.75A	
1560	----					----	----	----	----		597.10+	430	.996	----	12	UNCH	550.50B	291.50A	
1600	----					----	----	----	----		557.20+	430	.995	----	2	UNCH	513.75B	260.75A	
1610	----					----	----	----	----		547.20+	430	.995	----	6	UNCH	504.75B	253.25A	
1620	----					----	----	----	----		537.20+	430	.994	----	12	UNCH	495.75B	245.50A	
1630	----					----	----	----	----		527.30+	430	.994	----	24	UNCH	486.75B	238.25A	
1640	----					----	----	----	----		517.30+	430	.994	----	6	UNCH	477.75B	231.00A	
1650	----					----	----	----	----		507.30+	430	.993	----	13	UNCH	468.75B	223.75A	
1660	----					----	----	----	----		497.40+	430	.993	----	35	UNCH	460.00B	216.50A	
1670	----					----	----	----	----		487.40+	430	.992	----	17	UNCH	451.00B	209.50A	
1675	----					----	----	----	----		482.40+	430	.992	----	36	UNCH	446.50B	206.00A	
1680	----					----	----	----	----		477.40+	420	.992	----	17	UNCH	442.25B	202.50A	
1690	----					----	----	----	----		467.40+	420	.992	----	20	UNCH	433.25B	195.50A	
1700	----					----	----	----	----		457.50+	420	.991	----	104	UNCH	424.75B	188.75A	
1710	----					----	----	----	----		447.50+	420	.990	----	5	UNCH	416.00B	182.00A	
1720	----					----	----	----	----		437.60+	420	.990	----	11	UNCH	407.50B	175.25A	
1725	----					----	----	----	----		432.60+	420	.990	----	9	UNCH	403.00B	172.00A	
1730	----					----	----	----	----		427.60+	420	.989	----	19	UNCH	398.75B	168.75A	
1740	----					----	----	----	----		417.70+	420	.988	----	17	UNCH	390.00B	162.50A	
1745	----					----	----	----	----		412.70+	420	.988	----	5	UNCH	342.25	258.50A	
1750	----					----	----	----	----		407.70+	420	.987	----	61	UNCH	381.50B	156.00A	
1760	----					----	----	----	----		397.80+	420	.986	----	57	UNCH	373.00B	149.75A	
1770	----					----	----	----	----		387.90+	430	.985	----	37	UNCH	364.50B	143.75A	
1775	----					----	----	----	----		382.90+	420	.985	----	37	UNCH	360.25B	140.75A	
1780	----					----	----	----	----		377.90+	420	.985	----	46	UNCH	356.00B	137.50A	
1790	----					----	----	----	----		368.00+	420	.983	----	18	UNCH	347.75B	131.75A	
1800	----					----	----	----	----		358.10+	420	.982	----	2146	UNCH	339.25B	125.75A	
1810	----					----	----	----	----		348.20+	420	.981	----	46	UNCH	331.00B	120.25A	
1820	----					----	----	----	----		338.20+	410	.980	----	71	UNCH	322.75B	114.50A	
1825	----					----	----	----	----		333.30+	410	.979	----	704	UNCH	318.75B	111.75A	
1830	----					----	----	----	----		328.30+	410	.978	----	89	UNCH	314.50B	109.25A	
1840	----					----	----	----	----		318.40+	400	.977	----	45	UNCH	306.50B	103.75A	
1850	----					----	----	----	----		308.60+	410	.974	----	151	UNCH	316.25	98.50A	
1860	----					----	----	----	----		298.70+	400	.972	----	450	UNCH	290.25B	93.50A	
1865	----					----	----	----	----		293.80+	400	.971	----	3	UNCH	276.00B	156.75A	
1870	----					----	----	----	----		288.90+	400	.970	----	799	UNCH	282.25B	88.50A	
1875	----					----	----	----	----		284.00+	400	.968	----	2929	UNCH	289.25B	86.00A	
1880	----					----	----	----	----		279.10+	400	.967	----	338	UNCH	274.50B	83.50A	
1890	----					----	----	----	----		269.30+	400	.964	----	104	UNCH	266.75B	79.00A	
1895	----					----	----	----	----		264.40+	390	.963	----	5	UNCH	247.00B	133.25A	
1900	----					----	----	----	----		259.50+	390	.961	----	4160	UNCH	266.00	74.25A	
1910	----					----	----	----	----		249.70+	390	.958	----	497	UNCH	251.25B	70.00A	
1920	----					----	----	----	----		239.90+	380	.954	----	1091	UNCH	243.50B	65.75A	
1925	----					----	----	----	----		235.10+	380	.952	----	1014	UNCH	239.75B	63.50A	
1930	----					----	----	----	----		230.20+	380	.949	----	214	UNCH	236.00B	61.50A	
1935	----					----	----	----	----		225.40+	380	.947	----	57	UNCH	209.25B	104.00A	
1940	----					----	----	----	----		220.60+	380	.944	----	172	UNCH	228.50B	57.50A	
1945	----					----	----	----	----		215.70+	370	.941	----	123	UNCH	199.75B	97.25A	
1950	----					----	----	----	----		210.90+	370	.938	----	1621	UNCH	221.00B	53.75A	
1955	----					----	----	----	----		206.10+	370	.935	----	15	UNCH	214.25B	90.50A	
1960	----					----	----	----	----		201.30+	370	.933	----	354	UNCH	213.50B	50.00A	
1965	----					----	----	----	----		196.50+	360	.929	----	125	UNCH	204.75B	83.75A	
1970	----					----	----	----	----		191.80+	370	.926	----	236	UNCH	206.25B	46.50A	
1975	----					----	----	----	----		187.00+	360	.922	----	1340	UNCH	202.75B	44.75A	
1980	----					----	----	----	----		182.20+	350	.919	----	501	UNCH	199.25B	43.00A	
1985	----					----	----	----	----		177.50+	350	.914	----	304	UNCH	185.75B	71.00A	
1990	----					----	----	----	----		172.80+	350	.910	----	707	UNCH	192.00B	39.75A	
1995	----					----	----	----	----		168.10+	350	.905	----	246	UNCH	179.50B	65.00A	
2000	----					----	----	----	----		163.40+	340	.900	----	3692	UNCH	185.00B	36.75A	
2005	----					----	----	----	----		158.80+	340	.895	----	105	UNCH	167.25B	59.25A	
2010	----					----	----	----	----		154.20+	340	.889	----	723	UNCH	178.00B	33.75A	
2015	----					----	----	----	----		149.60+	340	.883	----	108	UNCH	158.00B	53.50A	
2020	----					----	----	136.50A	----		145.00+	340	.876	----	555	UNCH	171.25B	31.00A	
2025	----					----	----	132.00A	----		140.40+	340	.870	----	2273	UNCH	167.75B	29.75A	
2030	----					----	----	127.50A	----		135.80+	330	.864	----	918	UNCH	164.50B	28.25A	
2035	----					----	----	123.00A	----		131.20+	320	.857	----	801	UNCH	140.75B	43.00A	
2040	----					124.25B	----	118.75A	----		126.60+	310	.850	----	2293	UNCH	157.75B	25.75A	
2045	----					121.75B	----	114.25A	----		122.00+	300	.843	----	1025	UNCH	134.50B	38.25A	
2050	115.75					117.50B	----	110.00A	----		117.40+	280	.836	5	7660	+	5	151.25B	23.50A
2055	----					113.25B	----	105.50A	----		113.00+	280	.827	----	788	UNCH	127.50B	33.50A	
2060	----					108.75B	----	101.25A	----		108.60+	280	.818	----	1508	UNCH	144.75B	21.00	
2065	----					104.25B	----	97.00A	----		104.30+	280	.808	----	710	UNCH	120.00B	29.25A	
2070	----					100.00B	----	92.75A	----		100.00+	280	.797	----	1746	UNCH	138.50B	19.25A	
2075	----					95.75B	----	88.75A	----		95.70+	270	.787	29	3848	UNCH	135.25B	18.25	
2080	----					91.50B	----	84.50A	----		91.40+	260	.776	----	1653	UNCH	132.25B	17.25A	
2085	----					87.25B	----	80.50A	----		87.20+	260	.764	----	1029	UNCH	103.25B	21.75A	
2090	----					83.00B	----	76.50A	----		83.00+	250	.751	----	3275	UNCH	126.00B	15.50A	
2095	----					79.00B	----	72.50A	----		78.80+								





PRELIMINARY

PG47	BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS					wed, Aug 03, 2016					PG47
2355	0.30	.30	*.30	----	.35	UNCH	.011	----	1	313	+	1	.90B	.30	
2360	0.30	.30	.30	----	.30	UNCH	.009	----	423	3968	+	201	15.75B	.20A	
2365	----	----	----	----	.30	UNCH	.009	----	----	317	UNCH	.75	.30A		
2370	----	----	----	----	.30	UNCH	.009	----	----	1511	UNCH	14.00B	.20A		
2375	0.25	.25	.25	----	.25	UNCH	.008	----	200	3195	-	88	13.00	.15A	
2380	----	----	----	----	.25	UNCH	.007	----	----	1599	UNCH	12.25B	.15A		
2390	----	----	----	----	.25	UNCH	.007	----	----	1907	UNCH	10.75B	.15A		
2400	----	----	----	----	.20	UNCH	.006	----	----	1791	UNCH	9.50B	.10		
2410	----	----	----	----	.20	UNCH	.006	----	----	1170	UNCH	8.25B	.15A		
2420	----	----	----	----	.20	UNCH	.005	----	----	2070	UNCH	7.25B	.15A		
2425	----	----	----	----	.15	UNCH	.004	----	----	1206	UNCH	6.75B	.15A		
2430	----	----	----	----	.15	UNCH	.004	----	----	936	UNCH	6.25B	.15		
2440	----	----	----	----	.15	UNCH	.004	----	----	1228	UNCH	5.25B	.15A		
2450	----	----	----	----	.15	UNCH	.004	----	----	1653	UNCH	4.65B	.10A		
2460	----	----	----	----	.10	UNCH	.002	----	----	1049	UNCH	3.90B	.10		
2470	----	----	----	----	.10	UNCH	.002	----	----	209	UNCH	3.50B	.10		
2475	----	----	----	----	.10	UNCH	.002	----	----	872	UNCH	3.10B	.10A		
2480	----	----	----	----	.10	UNCH	.002	----	----	329	UNCH	2.85B	.10A		
2490	----	.05B	----	----	.05	UNCH	.001	----	----	370	UNCH	2.45B	.10A		
2500	----	----	----	----	.05	UNCH	.001	----	----	1025	UNCH	2.45	.05		
2510	----	----	----	----	.05	UNCH	.000	----	----	225	UNCH	1.80B	.10A		
2520	----	----	----	----	.05	UNCH	.000	----	----	25	UNCH	1.55B	.10		
2525	----	----	----	----	.05	UNCH	.000	----	----	178	UNCH	1.45B	.20		
2540	----	----	----	----	.05	UNCH	.000	----	----	225	UNCH	.30B	.10A		
2550	----	----	----	----	.05	UNCH	.000	----	----	145	UNCH	1.05B	.10A		
2560	----	----	----	----	.05+	5	.000	----	----	225	UNCH	.20	.15A		
2575	----	----	----	----	.05+	5	.000	----	----	713	UNCH	.65B	.10		
2600	----	----	----	----	CAB	----	.000	----	----	1796	UNCH	.85	.05		
2625	----	----	----	----	CAB	----	.000	----	----	738	UNCH	.35B	.10A		
2650	----	----	----	----	CAB	----	.000	----	----	467	UNCH	.30	.10A		
2700	----	----	----	----	CAB	----	----	----	----	9	UNCH	.50B	.20A		
2725	----	----	----	----	CAB	----	----	----	----	300	UNCH	.15	.15		
2850	----	----	----	----	CAB	----	----	----	----	10	UNCH	.05	.05		
2975	----	----	----	----	CAB	----	----	----	----	124	UNCH	.05	.05		
TOTAL									23418	452132	+	4578			
DEC16	EMINI S&P CALL														
800	----	----	----	----	1349.40+	440	.999	----	----	5	UNCH	1239.75B	1221.00		
1000	----	----	----	----	1149.40+	440	.997	----	----	300	UNCH	1041.00B	----		
1400	----	----	----	----	750.60+	420	.986	----	----	500	UNCH	656.50B	430.75A		
1450	----	----	----	----	701.20+	420	.982	----	----	5	UNCH	610.25B	389.50A		
1460	----	----	----	----	691.30+	420	.981	----	----	6	UNCH	601.00B	381.25A		
1470	----	----	----	----	681.40+	410	.980	----	----	9	UNCH	591.75B	373.25A		
1475	----	----	----	----	676.50+	420	.980	----	----	12	UNCH	587.25B	369.25A		
1480	----	----	----	----	671.60+	420	.979	----	----	16	UNCH	582.75B	365.25A		
1490	----	----	----	----	661.70+	410	.978	----	----	15	UNCH	573.50B	357.25A		
1510	----	----	----	----	642.10+	420	.976	----	----	1	UNCH	555.25B	341.50A		
1525	----	----	----	----	627.30+	410	.975	----	----	12	UNCH	541.75B	330.00A		
1530	----	----	----	----	622.40+	410	.974	----	----	6	UNCH	537.25B	326.00A		
1540	----	----	----	----	612.60+	410	.973	----	----	3	UNCH	528.25B	318.25A		
1560	----	----	----	----	593.00+	410	.970	----	----	9	UNCH	510.50B	303.25A		
1570	----	----	----	----	583.30+	410	.968	----	----	3	UNCH	501.50B	295.75A		
1580	----	----	----	----	573.50+	410	.967	----	----	10	UNCH	492.75B	288.25A		
1600	----	----	----	----	554.00+	410	.964	----	----	61	UNCH	547.50	273.50A		
1610	----	----	----	----	544.30+	400	.962	----	----	8	UNCH	471.25B	266.25A		
1620	----	----	----	----	534.60+	400	.960	----	----	8	UNCH	471.25B	259.00A		
1625	----	----	----	----	529.70+	400	.959	----	----	6	UNCH	467.25B	255.50A		
1630	----	----	----	----	524.90+	400	.958	----	----	6	UNCH	463.00B	251.75A		
1640	----	----	----	----	515.20+	400	.956	----	----	21	UNCH	454.50B	245.00A		
1650	----	----	----	----	505.50+	400	.954	----	----	4	UNCH	445.75B	237.75A		
1660	----	----	----	----	495.80+	400	.952	----	----	22	UNCH	437.00B	231.00A		
1670	----	----	----	----	486.20+	400	.950	----	----	1	UNCH	428.50B	224.00A		
1680	----	----	----	----	476.50+	390	.948	----	----	39	UNCH	419.75B	217.50A		
1690	----	----	----	----	466.90+	390	.945	----	----	35	UNCH	411.25B	210.75A		
1700	----	----	----	----	457.30+	380	.942	----	----	2318	UNCH	402.75B	204.00A		
1710	----	----	----	----	447.80+	380	.939	----	----	23	UNCH	394.50B	197.50A		
1720	----	----	----	----	438.30+	380	.936	----	----	36	UNCH	386.00B	191.25A		
1725	----	----	----	----	433.50+	380	.935	----	----	7	UNCH	381.75B	188.00A		
1730	----	----	----	----	428.70+	370	.933	----	----	5	UNCH	377.75B	184.75A		
1740	----	----	----	----	419.20+	380	.930	----	----	26	UNCH	369.25B	178.75A		
1750	----	----	----	----	409.70+	380	.927	----	----	337	UNCH	362.50B	172.50A		
1760	----	----	----	----	400.20+	360	.923	----	----	24	UNCH	357.25B	166.25A		
1770	----	----	----	----	390.70+	350	.920	----	----	24	UNCH	350.75B	160.25A		
1775	----	----	----	----	386.10+	360	.918	----	----	7	UNCH	346.50B	157.25A		
1780	----	----	----	----	381.40+	360	.916	----	----	53	UNCH	342.00B	154.50A		
1790	----	----	----	----	372.00+	360	.912	----	----	55	UNCH	335.25B	148.50A		
1800	----	----	----	----	362.60+	360	.907	----	----	2296	UNCH	374.00B	142.75A		
1810	----	----	----	----	353.20+	340	.903	----	----	146	UNCH	320.00B	137.25A		
1820	----	----	----	----	344.00+	330	.898	----	----	146	UNCH	311.50B	131.75A		
1825	----	----	----	----	339.40+	330	.895	----	----	35	UNCH	307.25B	129.00A		
1830	----	----	----	----	334.90+	340	.893	----	----	16	UNCH	302.75B	126.25A		
1840	----	----	----	----	325.70+	340	.887	----	----	475	UNCH	294.25B	121.00A		
1845	----	----	----	----	321.10+	340	.885	----	----	2	UNCH	289.75B	194.00A		
1850	----	----	----	----	316.50+	340	.882	----	----	2014	UNCH	320.75B	115.25		
1860	----	----	----	----	307.30+	340	.876	----	----	199	UNCH	311.75B	110.75A		
1870	----	----	----	----	298.10+	310	.871	----	----	789	UNCH	302.50B	105.75A		
1875	----	----	----	----	293.50+	300	.868	----	----	345	UNCH	298.00B	103.25A		
1880	----	----	281.00A	----	289.10+	310	.864	----	----	219	UNCH	293.50B	101.00A		
1890	----	----	272.25A	----	280.10+	310	.858	----	----	701	UNCH	284.50B	96.25A		
1900	----	----	263.25A	----	271.10+	310	.851	----	----	3289	UNCH	284.00	91.50A		
1905	----	265.75B	258.75A	----	266.60+	310	.847	----	----	246	UNCH	274.50B	150.25A		
1910	----	261.75B	254.50A	----	262.10+	300	.844	----	----	321	UNCH	270.00B	87.00A		
1920	----	253.25B	245.75A	----	253.30+	290	.836	----	----	126	UNCH	265.00B	82.50A		
1925	----	248.75B	241.25A	----	249.00+	300	.832	----	----	367	UNCH	260.50B	80.50A		
1930	----	244.50B	237.00A	----	244.60+	300	.828	----	----	309	UNCH	257.25B	78.25A		
1935	----	240.00B	232.75A	----	240.20+	300	.824	----	----	40	UNCH	253.75B	129.75A		
1940	----	235.75B	228.50A	----	235.80+	290	.819	----	----	300	UNCH	249.75B	74.00A		
1945	----	231.25B	224.00A	----	231.40+	280	.815	----	----	2	UNCH	245.50B	123.25A		
1950	----	227.00B	219.75A	----	227.10+	280	.811	----	----	2399	UNCH	241.50B	70.00A		
1955	----	222.75B	215.50A	----	222.80+	280	.806	----	----	47	UNCH	237.75B	116.75A		
1960	----	218.50B	211.25A	----	218.50+	260	.801	----	----	856	UNCH	234.00B	66.00A		
1970	----	209.75B	203.00A	----	210.00+	250	.792	----	----	89	UNCH	225.75B	62.25A		
1975	----	205.50B	198.75A	----	205.70+	240	.787	----	----	1624	UNCH	221.50B	60.50A		
1980	----	201.50B	194.50A	----	201.50+	240	.782	----	----	196	UNCH	217.25B	58.75A		



E-MINI S&P 500 CALL OPTIONS

2016 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 #148@

E-MINI S&P 500 CALL OPTIONS

wed, Aug 03, 2016

PG47

2195	----	47.25B	44.50A	----	47.30+	60	.408	----	----	526	UNCH	57.00B	12.25A
2200	42.50	44.50B	42.00A	----	44.70+	50	.395	----	1727	29720	-	83	9.25A
2205	----	42.00B	39.75A	----	42.20+	40	.383	----	----	478	UNCH	51.50B	10.50A
2210	39.00	39.75B	37.50A	----	39.70+	30	.369	----	10	1165	+	10	8.50A
2215	----	37.25B	35.25A	----	37.40+	40	.356	----	----	353	UNCH	46.50B	9.00A
2220	----	35.00B	33.00A	----	35.10+	30	.343	----	----	1839	UNCH	55.75B	7.50A
2225	----	32.75B	31.00A	----	32.80+	20	.330	----	----	5853	UNCH	53.75B	7.00A
2230	29.50	30.75B	29.00A	----	30.70+	20	.316	----	33	2744	-	23	6.75A
2235	28.25	28.75B	27.00A	----	28.60+	10	.303	----	25	379	+	24	6.25A
2240	25.75	26.75B	25.25A	----	26.70+	20	.290	----	176	2755	+	51	5.75A
2245	24.50	24.75B	23.50A	----	24.80+	10	.276	----	17	539	UNCH	32.50B	5.25A
2250	22.50	23.00	21.75A	----	23.00	UNCH	.263	----	1178	10674	+	235	4.65
2255	----	----	20.25A	----	21.30-	10	.250	----	----	1041	UNCH	28.50B	4.35A
2260	18.25	19.75B	18.25	----	19.70-	20	.237	----	11	2451	+	11	3.95A
2265	----	----	17.25A	----	18.20-	20	.225	----	----	766	UNCH	25.00B	3.60A
2270	16.25	16.75B	16.00A	----	16.70-	30	.212	----	61	491	+	20	3.35A
2275	15.25	15.25	14.75A	----	15.40-	30	.200	----	20	3672	-	20	3.05A
2280	13.25	14.25B	13.25	----	14.10-	30	.188	----	9	344	+	1	2.80A
2285	12.50	13.00B	12.50	----	13.00-	20	.177	----	10	236	+	10	2.50A
2290	11.50	11.75	11.50	----	11.90-	20	.166	----	94	581	+	4	2.30A
2295	10.50	10.75	10.50	----	10.80-	20	.155	----	93	146	+	19	2.10A
2300	9.50	10.00	9.50	----	9.90-	10	.145	----	1866	8297	-	140	1.85
2305	8.75	9.00B	8.75	----	9.00-	10	.135	----	102	666	UNCH	13.50B	1.75A
2310	8.25	8.25	8.00A	----	8.20-	10	.126	----	141	1036	+	129	1.60A
2315	----	----	7.25A	----	7.50-	10	.118	----	----	408	UNCH	11.50B	3.25A
2320	6.50	6.75	6.50	----	6.80-	10	.109	----	22	1095	+	20	1.35A
2325	----	----	6.00A	----	6.20-	10	.101	----	----	3817	UNCH	23.25B	1.25A
2330	5.50	5.50	5.50	----	5.60-	10	.093	----	2	1875	UNCH	22.00B	1.15A
2335	4.95	5.00B	4.90A	----	5.10-	10	.087	----	22	275	+	22	4.80A
2340	----	----	4.50A	----	4.60-	20	.080	----	----	608	UNCH	20.00B	.90
2345	----	----	4.10A	----	4.20-	20	.074	----	----	814	UNCH	7.25B	.90A
2350	3.75	3.75	3.75	----	3.85-	20	.069	----	210	7218	+	141	.85A
2355	----	----	3.40A	----	3.50-	20	.063	----	----	405	UNCH	5.75B	3.35A
2360	----	----	3.15A	----	3.20-	20	.059	----	----	4688	UNCH	16.00B	.70A
2365	----	----	2.90A	----	2.95-	20	.055	----	----	103	UNCH	4.85B	2.85A
2370	----	----	2.70A	----	2.70-	20	.051	----	----	1686	UNCH	14.50B	.60A
2375	----	----	2.45A	----	2.50-	15	.047	----	----	3022	UNCH	13.75B	.60A
2380	----	----	2.30A	----	2.35-	10	.045	----	----	812	UNCH	13.00B	.55A
2390	2.05	2.05	2.00A	----	2.00-	15	.039	----	4	964	UNCH	11.50B	.50A
2400	1.65	1.75	1.65	----	1.75-	10	.034	----	408	11564	-	350	.45A
2410	----	----	1.55A	----	1.55-	5	.030	----	----	964	UNCH	9.00B	.40A
2420	1.35	1.35	1.35	----	1.35-	10	.027	----	400	1932	+	400	.35A
2425	----	----	1.30A	----	1.30-	5	.026	----	----	5283	UNCH	7.50B	.35A
2430	----	----	----	----	1.20-	5	.024	----	----	130	UNCH	7.00B	.35A
2440	----	----	----	----	1.10-	5	.022	----	----	716	UNCH	6.25B	.30A
2450	----	----	----	----	1.00-	5	.020	----	----	1444	UNCH	5.50B	.30A
2460	----	----	----	----	.90-	5	.018	----	----	576	UNCH	4.80B	.25A
2470	----	----	----	----	.80-	5	.016	----	----	317	UNCH	4.20B	.25A
2475	----	----	----	----	.80	UNCH	.015	----	----	1825	UNCH	3.95B	.25A
2480	----	----	----	----	.75-	5	.015	----	----	735	UNCH	3.70B	.20
2490	----	----	----	----	.70	UNCH	.013	----	----	785	UNCH	3.25B	.25A
2500	----	----	----	----	.65	UNCH	.012	----	----	1650	UNCH	2.85B	.10
2510	----	----	----	----	.60	UNCH	.011	----	----	272	UNCH	2.45B	.20
2520	----	----	----	----	.55	UNCH	.010	----	----	126	UNCH	1.35B	.25A
2525	----	----	----	----	.55	UNCH	.010	----	----	55	UNCH	1.30B	.25A
2530	----	----	----	----	.55	UNCH	.010	----	----	222	UNCH	.80B	.45A
2550	----	----	----	----	.45	UNCH	.008	----	----	201	UNCH	1.10B	.20A
2570	----	----	----	----	.40	UNCH	.007	----	----	225	UNCH	.40	.35A
2575	----	----	----	----	.40	UNCH	.007	----	----	300	UNCH	.95B	.10
2600	----	----	----	----	.35+	5	.006	----	----	780	UNCH	.80B	.15A
2625	----	----	----	----	.30+	5	.005	----	----	75	UNCH	.65B	.20
2650	----	----	----	----	.25+	5	.004	----	----	630	UNCH	.55B	.15
2675	----	----	----	----	.20	UNCH	.003	----	----	365	UNCH	.35B	.10A
2700	----	----	----	----	.15	UNCH	.002	----	----	402	UNCH	.30B	.10A
2725	----	----	----	----	.15+	5	.002	----	----	254	UNCH	.25B	.20A
2900	----	----	----	----	.05	UNCH	.000	----	----	114	UNCH	.10B	.05
2925	----	----	----	----	.05	UNCH	.000	----	----	277	UNCH	.10B	.05A
3025	----	----	----	----	.05+	5	.000	----	----	1	UNCH	.05B	.05
3050	----	----	----	----	.05+	5	.000	----	----	248	UNCH	.05B	.05
TOTAL									6728	238729	+	438	

MAR17 EMINI S&P CALL

1720	----	----	----	----	452.60+	340	.898	----	----	1	UNCH	411.75B	314.75A
1790	----	----	----	----	443.40+	340	.894	----	----	4	UNCH	403.50B	306.75A
1800	----	----	----	----	379.90+	300	.863	----	----	5	UNCH	362.00B	251.75A
1840	----	335.50B	328.25A	----	371.00+	300	.858	----	----	55	UNCH	355.50B	244.25A
1850	----	327.00B	319.50A	----	335.70+	280	.836	----	----	5	UNCH	347.00B	214.50A
1860	----	318.25B	311.00A	----	326.90+	270	.830	----	----	15	UNCH	339.50B	207.25A
1870	----	309.75B	302.50A	----	318.30+	270	.824	----	----	23	UNCH	332.75B	200.25A
1875	----	305.25B	298.25A	----	309.70+	270	.817	----	----	61	UNCH	325.75B	193.25A
1880	----	301.00B	294.00A	----	305.40+	250	.814	----	----	78	UNCH	321.25B	189.75A
1885	----	296.75B	289.75A	----	301.10+	240	.810	----	----	273	UNCH	317.00B	186.25A
1890	----	292.50B	285.50A	----	296.90+	240	.807	----	----	15	UNCH	312.75B	182.75A
1900	----	284.00B	277.25A	----	292.60+	230	.804	----	----	25	UNCH	308.25B	179.25A
1910	----	275.75B	269.00A	----	284.20+	230	.796	----	----	108	UNCH	299.75B	172.50A
1920	----	267.25B	260.75A	----	275.80+	220	.789	----	----	25	UNCH	291.25B	165.75A
1930	----	259.00B	252.50A	----	267.50+	230	.781	----	----	15	UNCH	282.75B	159.25A
1940	----	250.75B	244.25A	----	259.20+	210	.773	----	----	10	UNCH	274.25B	152.75A
1945	----	246.75B	240.25A	----	251.10+	220	.764	----	----	12	UNCH	265.75B	146.25A
1950	----	242.75B	236.25A	----	247.00+	220	.760	----	----	13	UNCH	261.75B	143.25A
1955	----	238.50B	232.25A	----	242.90+	220	.756	----	----	120	UNCH	257.50B	140.00A
1960	----	234.50B	228.25A	----	238.80+	210	.751	----	----	15	UNCH	253.25B	136.75A
1970	----	226.50B	220.25A	----	234.70+	200	.747	----	----	30	UNCH	249.25B	133.75A
1975	----	222.50B	216.50A	----	226.80+	210	.738	----	----	11	UNCH	241.00B	127.75A
1980	----	218.50B	212.50A	----	222.80+	210	.733	----	----	29	UNCH	237.00B	124.75A
1985	----	214.50B	208.50A	----	218.80+	200	.728	----	----	152	UNCH	233.00B	121.75A
1990	----	210.75B	204.75A	----	214.80+	200	.724	----	----	19	UNCH	228.75B	118.75A
1995	----	206.75B	201.00A	----	211.00+	210	.719	----	----	49	UNCH	224.75B	115.75A
2000	----	202.75B	197.00A	----	207.10+	210	.713	----	----	15	UNCH	220.75B	113.00A
2005	----	199.25B	193.25A	----	203.20+	210	.708	----	----	1618	UNCH	216.75B	110.00A
2010	----	195.50B	189.50A	----	199.30+	200	.703	----	----	30	UNCH	212.75B	107.25A
2020	----	187.75B	182.00A	----	195.40+	200	.698	----	----	128	UNCH	209.00B	104.50A
2025	----	184.00B	178.25A	----	187.80+	200	.687	----	----	305	UNCH	201.00B	99.00A
2030	----	180.25B	174.50A	----	184.00+	200	.682	----	----	235	UNCH	197.25B	96.25A
2035	----	176.50B	170.75A	----	180.20+	180	.676	----	----	153	UNCH	193.25B	93.75A
2040	----	172.75B	167.25A	----	176.40+	170	.670	----	----	30	UNCH	189.50B	91.00A
2045	----	169.00B	163.50A	----	172.80+	180	.664	----	----	46	UNCH	185.75B	88.50A
2050	----	165.50B	160.00A	----	169.10+	180	.659	----	----	60	UNCH	181.75B	85.75A
2055	----	161.75B	156.25A	----	165.40+	180	.653	----	----	1013	UNCH	178.00B	83.25A
2060	----	158.25B	152.75A	----	161.70+	170	.647	----	----	74	UNCH	174.25B	80.75A
2070	----	151.00B	145.75A	----	158.10+	170	.640	----	----	152	UNCH	170.50B	78.25A
2075	----	147.50B	142.25A	----	150.90+	170	.628	----	----	97	UNCH	163.25B	73.50A
2080	----	143.75B	138.75A	----	147.30+	160	.621	----	----	585	UNCH	159.50B	71.25A
2090	----	136.75B	132.00A	----	143.80+	150	.615	----	----	15	UNCH	155.75B	68.75A
2095	----	133.50B	128.75A	----	136.90+	160	.601	----	----	220	UNCH	148.75B	64.25A
2100	----	130.00B	125.25A	----	133.40+	150	.594	----	----	1	UNCH	145.00B	62.00A
2105	----	126.50B	122.00A	----	130.00+	150	.587	----	----	1166	UNCH	141.50B	59.75A
2110	----	123.25B	118.75A	----	126.60+	140	.580	----	----	138	UNCH	138.00B	57.75A
2115	----	120.00B	115.50A	----	123.30+	140	.573	----	----	23	UNCH	134.50B	55.50A
2120	----	116.75B	112.25A	----	120.00+	140	.566	----	----	17	UNCH	131.25B	53.50A
2125	----	113.50B	109.00A	----	116.70+	140	.558	----	----	137	UNCH	127.75B	51.50A
2130	----	110.25B	106.00A	----	113.40+	140	.551	----	----	124	UNCH	124.25B	49.50A
2135	----	107.00B	102.75A	----	110.20+	130	.543	----	----	41	UNCH	121.00B	47.75A
2140	----	103.75B	99.75A	----	107.10+	140	.535	----	----	230	UNCH	117.75B	45.75A
2145	----	100.75B	96.75A	----	103.90+	130	.527	----	----	341	UNCH	114.50B	44.00A
2150	96.00	97.50B	93.75A	----	100.80+	130	.519	----	----	177	UNCH	111.00B	42.25A
2155	92.75	94.50B	90.75A	----	97.70+	120	.511	----	1	860 +	1	108.00B	40.50A
2160	----	91.50B	88.00A	----	94.60+	110	.503	----	1	1001	UNCH	104.75B	38.75A
2165	----	88.50B	85.00A	----	91.60+	110	.495	----	----	167	UNCH	101.75B	37.00A
2170	84.75	85.75B	82.25A	----	88.60+	100	.487	----	----	102	UNCH	98.50B	35.50A
2175	----	82.75B	79.50A	----	85.70+	100	.478	----	9	123 +	3	95.50B	33.75A
2180	----	80.00B	76.75A	----	82.80+	90	.470	----	----	311	UNCH	92.50B	32.25A
2185	----	77.00B	74.00A	----	79.90+	80	.461	----	----	31	UNCH	89.50B	30.75A
2190	----	74.25B	71.25A	----	77.10+	80	.452	----	----	5	UNCH	86.75B	29.25A
2195	----	71.75B	68.75A	----	74.40+	80	.443	----	----	49	UNCH	83.75B	28.00A
2200	----	69.00B	66.25A	----	71.70+	70	.434	----	----	100	UNCH	81.00B	26.50A
2205	----	66.25B	63.50A	----	69.00+	60	.425	----	----	2779	UNCH	78.25B	25.25A
2210	----	63.75B	61.25A	----	66.40+	60	.416	----	----	1	UNCH	75.50B	24.00A
2215	----	61.25B	58.75A	----	63.80+	50	.407	----	----	14	UNCH	72.75B	22.75A
2220	----	58.75B	56.25A	----	61.30+	50	.398	----	----	1	UNCH	70.00B	21.50A
2225	55.75	57.00	54.00A	----	58.80+	40	.389	----	----	47	UNCH	67.50B	20.25A
2230	----	54.00B	51.75A	----	56.40+	40	.379	----	3	1061 +	1	65.00B	19.25A
2235	----	51.75B	49.50A	----	54.00+	30	.370	----	----	329	UNCH	62.50B	18.25A
2240	----	49.50B	47.50A	----	51.70+	30	.360	----	----	1	UNCH	60.00B	17.25A
					49.50+	30	.351	----	----	704	UNCH	57.50B	16.25A



## ***E-MINI S&P 500 CALL OPTIONS***

**2016 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 #148@

E-MINI S&amp;P 500 CALL OPTIONS

Wed, Aug 03, 2016

[illegible]





PRELIMINARY

PG47    BULLETIN #148@    E-MINI S&P 500 CALL OPTIONS    wed, Aug 03, 2016    PG47

1930	----	----	----	244.00N		248.00+	410	.979	----	----	998	UNCH	212.75B	115.50A	
1960	----	----	----	224.25N		228.30+	410	.974	----	----	16	UNCH	195.75B	100.75A	
1965	----	195.50B	193.50A	194.25B		198.70+	400	.964	----	----	10	UNCH	210.50B	80.25A	
1970	----	191.00B	188.50A	189.25B		193.80+	400	.962	----	----	5	UNCH	205.50B	77.00A	
1975	----	186.25B	183.50A	183.75B		188.90+	390	.959	----	----	20	UNCH	200.50B	73.75A	
1980	----	181.50B	178.50A	179.50B		184.00+	390	.957	----	----	1	UNCH	195.75B	70.50A	
1985	----	176.25B	173.75A	174.00B		179.10+	390	.955	----	----	44	UNCH	195.00	67.25A	
1990	----	171.25B	169.25A	169.75B		174.30+	390	.952	----	----	70	UNCH	186.00B	64.25A	
1995	----	166.75B	164.25A	165.00B		169.40+	390	.949	----	----	18	UNCH	181.00B	61.25A	
2000	----	161.75B	159.25A	160.00B		164.50+	380	.946	----	----	1	UNCH	176.00B	58.25A	
2005	----	156.75B	153.25A	155.25B		159.70+	380	.943	----	----	672	UNCH	176.00B	55.25A	
2010	----	152.25B	148.50A	150.50B		154.90+	370	.939	----	----	11	UNCH	171.00B	52.50A	
2015	----	147.00B	143.75A	145.50B		150.00+	360	.936	----	----	19	UNCH	166.25B	49.50A	
2020	----	142.25B	139.00A	140.75B		145.20+	360	.931	----	----	23	UNCH	161.50B	46.75A	
2025	----	137.50B	134.25A	135.50B		140.40+	350	.927	----	----	70	UNCH	156.50B	44.25A	
2030	----	133.00B	129.50A	131.00B		135.60+	350	.922	----	----	139	UNCH	151.75B	41.50A	
2035	124.00	128.25B	125.00A	126.00B		130.90+	350	.917	----	----	197	UNCH	147.00B	39.00A	
2040	----	124.00	120.25A	124.00		126.10+	340	.911	----	1	138	+	1	142.00B	36.50A
2045	----	118.50B	115.75A	117.00B		121.40+	340	.905	----	----	144	UNCH	139.75B	34.25A	
2050	----	114.00B	111.00A	112.50B		116.70+	330	.898	----	----	199	UNCH	132.50B	31.75A	
2055	----	109.50B	106.50A	107.75B		112.00+	320	.891	----	----	285	UNCH	127.75B	29.50A	
2060	----	104.50B	99.25A	103.25B		107.40+	320	.883	----	----	297	UNCH	123.00B	27.50A	
2065	----	100.25B	94.75A	98.50B		102.80+	310	.874	----	----	141	UNCH	118.25B	25.25A	
2070	----	95.50B	90.50A	94.25A		98.20+	300	.865	----	----	172	UNCH	113.50B	23.50A	
2075	----	91.75B	86.00A	90.50B		93.70+	290	.855	----	----	70	UNCH	109.00B	21.50A	
2080	----	88.75B	81.75A	86.50B		89.20+	280	.844	----	----	70	UNCH	104.25B	19.75A	
2085	----	84.75B	77.25A	82.25B		84.80+	270	.832	----	----	402	UNCH	99.50B	18.00A	
2090	----	80.50B	73.25A	77.75B		80.50+	270	.820	----	----	267	UNCH	96.00B	16.50A	
2095	----	76.00B	69.00A	73.50B		76.10+	250	.807	----	----	184	UNCH	91.75B	15.00A	
2100	----	71.75B	64.75A	69.25B		71.80+	240	.792	----	----	401	UNCH	87.25B	13.75A	
2105	----	67.50B	60.75A	65.00B		67.60+	240	.776	----	----	509	UNCH	83.00B	12.25A	
2110	----	63.25B	56.75A	60.75B		63.40+	230	.760	----	----	173	UNCH	79.25B	11.00A	
2115	----	59.25B	53.00A	56.75B		59.30+	220	.742	----	----	4052	UNCH	75.25B	10.00A	
2120	48.25	55.00B	49.00A	52.75B		55.20+	200	.723	----	67	621	+	67	71.25B	9.00A
2125	----	51.50B	45.25A	49.25B		51.20+	190	.703	----	14	2560	+	14	67.25B	8.00A
2130	----	47.50B	41.75A	45.25B		47.30+	180	.681	----	----	299	UNCH	63.50B	7.00A	
2135	----	43.75B	38.25A	41.50B		43.50+	170	.658	----	----	384	UNCH	59.50B	6.25A	
2140	33.75	40.00B	34.75A	38.00B		39.70+	150	.634	----	----	386	UNCH	56.00B	5.50A	
2145	----	36.25B	31.50A	34.50B		36.10+	140	.607	----	19	525	+	19	52.25B	4.80A
2150	27.25	32.75B	28.25A	31.00B		32.60+	130	.579	----	----	472	UNCH	48.75B	4.20A	
2155	23.25	29.50B	25.25A	27.75B		29.20+	120	.550	----	150	2195	-	5	45.25B	3.70A
2160	21.00	26.25B	22.25A	24.50B		25.90+	100	.518	----	155	1141	+	130	42.00B	3.25A
2165	18.25	23.00B	19.50A	21.75B		22.80+	90	.485	----	13	1187	-	1	38.75B	2.85A
2170	15.50	20.00B	17.00A	18.75B		19.90+	70	.450	----	16	2038	-	4	35.50B	2.45A
2175	13.25	17.25B	14.50A	16.25B		17.10+	50	.414	----	222	3359	+	32	32.50B	2.15A
2180	11.00	14.75B	12.50A	13.75B		14.60+	40	.377	----	177	3340	-	22	29.50B	1.90A
2185	9.50	12.50B	10.50A	11.50B		12.30+	30	.339	----	42	1631	+	16	27.50B	1.65A
2190	7.50	10.25	8.75A	9.50B		10.20+	20	.301	----	243	1360	+	68	25.50B	1.45A
2195	6.75	8.50B	7.25A	7.75A		8.40+	10	.264	----	220	1299	+	79	23.75B	1.30A
2200	5.00	6.75	6.00A	6.25A		6.80	UNCH	.228	----	131	1506	+	2	21.75B	1.15A
2205	3.95	5.75	4.70A	5.00B		5.40+	10	.193	----	1064	10377	+	170	20.25B	.90
2210	3.25	4.40B	3.80A	4.00		4.30+	10	.163	----	372	1258	+	134	18.50B	.90A
2215	2.45	3.35B	3.00A	3.15B		3.30+	20	.133	----	199	3891	+	73	17.00B	.80A
2220	2.05	2.70B	2.35	2.45B		2.55+	20	.108	----	854	4622	+	115	15.50	.75A
2225	1.65	2.15	1.90A	1.95		2.00+	20	.089	----	974	15946	+	7	14.00B	.65A
2230	1.25	1.65	1.50A	1.55		1.60+	15	.073	----	3	4467	-	1	12.75B	.60A
2235	1.00	1.30B	1.20	1.25A		1.30+	10	.060	----	19	3095	-	2	11.75B	.55A
2240	----	1.00	1.00	1.05A		1.05+	10	.050	----	2	4642	-	2	10.50B	.50A
2245	----	----	.85A	0.85A		.85+	10	.041	----	93	2917	-	67	9.75B	.50A
2250	0.65	----	.70A	0.75A		.75+	5	.036	----	1	1464	-	1	8.75B	.45A
2255	----	.65	.60	0.60		.65+	5	.031	----	41	7032	-	32	8.00B	.40A
2260	----	----	----	0.60N		.60	UNCH	.028	----	----	1021	UNCH	7.25B	.40A	
2265	----	----	----	0.55N		.55	UNCH	.025	----	----	3736	UNCH	6.50B	.40A	
2270	0.40	----	----	0.50N		.50	UNCH	.023	----	1	610	UNCH	6.00B	.35A	
2275	----	.40	.35	0.40		.45	UNCH	.020	----	80	715	+	30	5.50B	.30A
2280	----	----	----	0.40N		.45+	5	.019	----	----	3660	UNCH	5.00B	.30A	
2285	----	----	----	0.40N		.40	UNCH	.017	----	----	1054	UNCH	4.65B	.30A	
2290	----	----	----	0.35N		.35	UNCH	.015	----	----	767	UNCH	3.55	.25A	
2295	----	----	----	0.35N		.35	UNCH	.014	----	----	2189	UNCH	3.90B	.25A	
2300	----	----	----	0.30N		.30	UNCH	.012	----	----	822	UNCH	1.80B	.25A	
2305	----	----	----	0.30N		.30	UNCH	.012	----	----	2605	UNCH	3.35B	.25A	
2310	----	----	----	0.25N		.25	UNCH	.010	----	----	389	UNCH	1.60B	.30A	
2315	----	----	----	0.25N		.25	UNCH	.010	----	----					





## ***E-MINI S&P 500 CALL OPTIONS***

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20 South Wacker Drive, Chicago, Illinois 60606-7499.

*Customer Service: (312) 930-1000*

# PRELIMINARY



PG47		BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016				PG47	
2175	25.00		26.00B	23.25A	24.75B		26.00+	70	.399	----	220	1017	+	220	37.75B	4.00A											
2180	----		23.50B	21.00A	22.25B		23.40+	60	.376	----	----																
2185	20.50		21.00B	18.75A	20.00B		21.00+	50	.353	----	1	501	UNCH	35.00B	3.55A												
2190	----		18.75B	17.00A	17.75B		18.70+	40	.329	----	----																
2195	16.00		16.50B	15.00A	15.75B		16.60+	30	.305	----	2	608	UNCH	30.00B	2.80A												
2200	----		14.75B	13.25A	13.75A		14.60+	20	.281	----	----	4805	UNCH	28.00B	2.45A												
2205	----		----	11.75A	12.00A		12.80+	10	.258	----	----	942	UNCH	26.00B	2.20A												
2210	11.00		11.25B	10.25A	10.50A		11.20+	10	.235	----	1	697	UNCH	24.25B	1.95A												
2215	9.25		9.75B	9.00A	9.00A		9.70+	10	.213	----	1	1651	UNCH	22.75B	1.70A												
2220	8.00		8.50B	7.75A	7.75A		8.40	UNCH	.192	----	33	659	+	21.00B	1.50A												
2225	7.25		7.25	6.75A	6.75A		7.20	UNCH	.172	----	102	1300	+	19.50B	1.35A												
2230	6.50		6.50	5.75	5.75A		6.20	UNCH	.154	----	55	460	+	18.25B	1.30A												
2235	5.00		5.00	4.85A	4.90B		5.30	UNCH	.136	----	11	831	UNCH	16.75B	1.10												
2240	4.55		4.60B	4.20A	4.20A		4.55-	5	.121	----	3	418	UNCH	15.50B	.95A												
2245	----		----	3.60A	3.60A		3.90-	5	.107	----	----	732	UNCH	14.25B	.85A												
2250	----		----	3.15A	3.15A		3.35-	5	.094	----	2	5910	UNCH	13.25B	.80A												
2255	----		----	2.70A	2.70A		2.90-	5	.084	----	----	599	UNCH	12.25B	.70A												
2260	----		----	2.35A	2.35A		2.50-	5	.074	----	3	1001	+	11.25B	.65A												
2265	----		----	2.10A	2.10A		2.20-	5	.066	----	----	574	UNCH	10.25B	.50												
2270	----		----	1.85A	1.85A		1.90-	10	.058	----	1	2186	+	9.25B	.50A												
2275	----		----	1.65A	1.65A		1.70-	5	.052	----	1	2582	+	8.75B	.50												
2280	1.45		1.50B	1.45	1.45A		1.50-	5	.046	----	1	319	UNCH	8.00B	.45A												
2285	1.30		1.30	1.30	1.30		1.35-	5	.042	----	13	659	+	7.25B	.40A												
2290	----		1.20A	1.20A	1.20A		1.20-	5	.038	----	----	386	UNCH	6.00B	.35A												
2295	1.10		1.10	1.10	1.10		1.10-	5	.034	----	21	410	+	5.25B	.30A												
2300	----		1.00A	1.00A	1.00A		1.00-	5	.031	----	----	9261	UNCH	4.50B	.30A												
2305	----		----	0.95N	0.95N		.90-	5	.028	----	----	516	UNCH	4.00B	.30A												
2310	----		----	0.90N	0.90N		.85-	5	.026	----	----	419	UNCH	3.75B	.25A												
2315	----		----	0.80N	0.80N		.80	UNCH	.025	----	----	276	UNCH	3.45B	.25A												
2320	----		----	0.75N	0.75N		.75	UNCH	.023	----	----	9226	UNCH	3.20B	.25A												
2325	----		----	0.70N	0.70N		.70	UNCH	.021	----	----	208	UNCH	2.85B	.25A												
2330	----		----	0.65N	0.65N		.65	UNCH	.020	----	----	387	UNCH	2.55B	.25A												
2335	----		----	0.60N	0.60N		.65+	5	.019	----	----	113	UNCH	2.15B	.25A												
2340	----		----	0.60N	0.60N		.65+	5	.019	----	----	113	UNCH	2.15B	.25A												
2345	----		----	0.55N	0.55N		.55	UNCH	.018	----	----	233	UNCH	1.85B	.25A												
2350	----		----	0.50N	0.50N		.55+	5	.016	----	----	352	UNCH	1.85B	.25A												
2360	----		----	0.50N	0.50N		.50	UNCH	.016	----	1328	UNCH	1.85B	.25A													
2370	----		----	0.45N	0.45N		.50+	5	.014	----	----	301	UNCH	1.45B	.25A												
2375	----		----	0.45N	0.45N		.45	UNCH	.012	----	----	703	UNCH	1.45B	.25A												
2380	----		----	0.40N	0.40N		.45+	5	.012	----	----	211	UNCH	1.45B	.25A												
2390	----		.35A	0.35A	0.35A		.40	UNCH	.011	----	----	340	UNCH	1.45B	.25A												
2400	----		----	0.35N	0.35N		.40+	5	.010	----	----	984	UNCH	1.45B	.25A												
2410	----		----	0.30A	0.30A		.35	UNCH	.009	----	131	UNCH	1.40B	.20A													
2420	----		----	0.30N	0.30N		.35+	5	.009	----	200	UNCH	1.25B	.20A													
2425	----		----	0.25A	0.25A		.30	UNCH	.008	----	910	UNCH	1.20B	.20A													
2430	----		.25A	0.25A	0.25A		.30	UNCH	.007	----	246	UNCH	1.15B	.20A													
2460	----		----	0.20N	0.20N		.20	UNCH	.005	----	360	UNCH	1.10B	.20A													
2470	----		----	0.15N	0.15N		.15	UNCH	.004	----	408	UNCH	.90B	.15A													
2475	----		----	0.15N	0.15N		.15	UNCH	.004	----	119	UNCH	.85B	.05													
2490	----		----	0.10N	0.10N		.10	UNCH	.002	----	332	UNCH	.85B	.15A													
2500	----		----	0.10N	0.10N		.10	UNCH	.002	----	130	UNCH	.50B	.15													
2575	----		----	----	----		----	----	.000	----	86	UNCH	.45B	.15													
2600	----		----	----	----		CAB	----	.000	----	75	UNCH	.25B	.05													
2700	----		----	----	----		CAB	----	.000	----	75	UNCH	.25B	.05													
TOTAL	----		----	----	----		CAB	----	.000	----	633	67564	+	344	.10B	.05											
OCT16	----		----	----	----		341.50N	390	.940	----	----	1023	UNCH	299.25B	208.25A												
1810	----		----	----	332.00N		335.80+	380	.937	----	----	5	UNCH	291.75B	200.25A												
1820	----		----	----	247.25N		250.90+	360	.891	----	----	2	UNCH	229.75B	132.25A												
1910	----		----	----	229.00N		232.60+	360	.876	----	----	2	UNCH	217.75B	118.25A												
1930	----		----	----	224.50N		228.00+	360	.872	----	----	4	UNCH	214.25B	115.00A												
1935	----		----	215.00A	215.00A		223.40+	350	.868	----	----	4	UNCH	217.75B	111.50A												
1940	----		----	206.00A	208.50B		214.30+	340	.860	----	----	4	UNCH	221.25B	104.75A												
1950	----		----	201.50A	205.50A		209.80+	340	.855	----	24	UNCH	217.25B	101.50A													
1955	----		187.00B	179.50A	184.50B		187.40+	310	.831	----	12	UNCH	200.25B	85.75A													
1980	----		182.75B	175.25A	180.00B		183.00+	310	.826	----	1	UNCH	197.00B	82.75A													
1985	----		174.00B	166.50A	171.25B		174.20+	300	.814	----	11	UNCH	189.00B	76.75A													
1995	----		169.50B	162.25A	167.00B		169.80+	290	.809	----	50	UNCH	186.00B	73.75A													
2000	----		160.75B	153.75A	158.25B		161.20+	290	.796	----	14	UNCH	177.00B	68.25A													
2010	----		156.50B	149.50A	154.00B		156.90+	290	.789	----	15	UNCH	172.75B	65.50A													
2015	----		152.25B	145.25A	149.75B		152.60+	270	.783	----	7	UNCH	168.50B	62.75A													
2020	----		148.00B	141.25A	145.50B		148.30+	260	.776	----	15	UNCH	164.00B	60.00A													
2025	----		143.75B	137.00A	141.25B		144.20+	270	.769	----	51	UNCH	159.75B	57.50A													
2030	----		139.50B	133.50A	137.00B		140.00+	270	.761	----	32	UNCH	155.25B	55.00A													
2035	----		135.25B	128.75A	133.00B		135.80+	260	.754	----	4	UNCH	151.00B	52.50A													
2040	----		131.25B	124.75A	128.75B		131.60+	250	.746	----	15	UNCH	146.75B	50.00A													
2045	----		127.00B	120.75A	124.75B		127.50+	250	.738	----	4	UNCH	142.50B	47.75A													
2050	----		123.00B	116.75A	120.50B		123.40+	250	.730	----	23	UNCH	138.25B	45.25A													
2055	----		119.00B	112.75A	116.50B		119.30+	240	.721	----	134	UNCH	134.00B	43.00A													
2060	----		115.00B	109.00A	112.75B		115.30+	240	.712	----	140	UNCH	130.00B	40.75A													
2065	----		111.00B	105.00A	108.75B		111.30+	220	.703	----	71	UNCH	125.75B	38.75A													
2070	----		107.25B	101.25A	105.00B		107.30+	210	.694	----	235	UNCH	121.75B	36.50A													
2075	----		103.50B	97.50A	101.00B		103.50+	220	.684	----	145	UNCH	117.50B	34.50A													
2080	----		99.50B	93.75A	97.25B		99.60+	220	.674	----	373	UNCH	113.50B	32.50A													
2085	----		95.75B	90.00A	93.25B		95.80+	220	.663	----	91	UNCH	109.50B	30.75A													
2090	----		91.75B	86.25A	89.50B		92.00+	210	.652	----	275	UNCH	105.50B	28.75A													
2095	----		88.00B	82.75A	86.00B		88.20+	200	.641	----	133	UNCH	101.75B	27.00A													
2100	----		84.25B	79.25A	82.25B		84.50+	200	.630	----	1	UNCH	98.00B	25.25A													
2105	----		80.75B	75.75A	78.50B		80.80+	190	.618	----	136	UNCH	94.25B	23.50A													
2110	----		77.00B	72.25A	75.00B		77.20+	180	.606	----	2	UNCH	90.50B	22.00A													
2115	----		73.50B	68.75A	71.50B		73.60+	170	.593	----	245	UNCH	86.75B	20.50A													
2120	----		70.00B	65.50A	68.00B		70.20+	160	.581	----	86	UNCH	83.00B	19.00A													
2125	----		66.50B	62.00A	64.50B		66.70+	150	.567	----	7	UNCH	79.50B	17.75A													
2130	----		63.00B	59.00A	61.25B		63.30+	140	.554	----	362	UNCH	76.00B	16.50A													
2135	----		59.75B	55.75A	58.00B		59.90+	130	.540	----	456	UNCH	72.50B	15.25A													
2140	----		56.50B	52.75A	54.75B		56.60+	120	.525	----	206	UNCH	69.00B	14.00A													
2145	----		53.25B	49.50A	51.50B		53.40+	110	.510	----	10	127	+	65.75B	12.75A												
2150	----		50.25B	46.75A	48.50B		50.30+	110	.495	----	32	UNCH	62.50B	11.75A													
2155	----		47.00B	43.75A	45.50B		47.20+	100	.479	----	43	UNCH	59.25B	10.75A													
2160	----		44.00B	41.00A	42.50B		44.30+	100	.463	----	3	UNCH	56.00B	9.75A													
2165	----		41.25B	38.25A	39.75B		41.40+	90	.447	----	222	UNCH	53.00B	9.00A													
2170	----		38.25B	35.75A	37.00B		38.60+	80	.430	----	200	1197	+	194	50.00B	8.25A											
2175	----																										

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.  
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PRELIMINARY

PG47	BULLETIN #148@										E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016				PG47
2410	----	----	----		0.65N		.60-	5	.014	----	----			35	UNCH	1.40B		.30A							
2425	----	----	----		0.55N		.55	UNCH	.013	----	----			28	UNCH	1.20B		.25A							
2475	----	----	----		0.35N		.40+	5	.009	----	----			20	UNCH	.80B		.20A							
TOTAL													576	22719	+	446									
NOV16																									
1800	----	----	----		356.25N		360.00+	370	.918	----	----			2	UNCH	318.25B		224.50A							
1900	----	----	----	259.25A	259.50B		267.50+	310	.863	----	----			241	UNCH	252.25B		148.75A							
1920	246.75B	241.50A	246.00B				249.60+	320	.849	----	----			5	UNCH	257.00B		135.00A							
1970	205.25B	198.25A	202.75B				205.60+	290	.805	----	----			10	UNCH	220.00B		102.25A							
1985	192.50B	185.50A	189.75B				192.80+	290	.789	----	----			5	UNCH	208.25B		93.00A							
1995	184.00B	177.25A	181.50B				184.30+	280	.778	----	----			3	UNCH	199.75B		87.00A							
2000	179.75B	173.00A	177.50B				180.10+	280	.772	----	----			459	UNCH	195.50B		84.25A							
2020	163.00B	156.75A	160.75B				163.60+	270	.748	----	----			59	UNCH	178.25B		73.00A							
2025	159.00B	152.75A	156.75B				159.50+	270	.741	----	----			18	UNCH	174.25B		70.25A							
2030	155.00B	148.75A	152.75B				155.40+	260	.734	----	----			20	UNCH	170.00B		67.50A							
2040	146.75B	141.00A	144.50B				147.30+	250	.721	----	----			1	UNCH	161.75B		62.25A							
2065	127.75B	121.75A	125.25B				127.70+	230	.683	----	----			1	UNCH	141.25B		50.25A							
2070	124.00B	118.00A	121.50B				123.80+	220	.675	----	----			2	UNCH	137.50B		48.00A							
2075	120.00B	114.25A	117.75B				120.00+	220	.666	----	----			4	UNCH	133.50B		45.75A							
2080	116.25B	110.50A	114.00B				116.20+	210	.658	----	----			2	UNCH	129.50B		43.75A							
2090	108.75B	103.25A	106.50B				108.60+	180	.640	----	----			1	UNCH	121.75B		39.50A							
2100	101.50B	96.25A	99.25B				101.30+	170	.621	----	1	255	+	1	UNCH	114.25B		35.75A							
2105	97.75B	92.75A	95.50B				97.70+	170	.612	----	----			14	UNCH	110.50B		33.75A							
2115	90.75B	85.75A	88.50B				90.60+	160	.592	----	----			10	UNCH	103.00B		30.25A							
2125	83.75B	79.25A	81.75B				83.70+	150	.571	----	----			3	UNCH	95.75B		26.75A							
2140	73.75B	69.50A	71.75B				73.80+	150	.537	----	----			370	UNCH	85.25B		22.25A							
2145	70.50B	66.50A	68.50B				70.60+	150	.526	----	----			1	UNCH	81.75B		20.75A							
2150	67.25B	63.50A	65.50B				67.40+	140	.514	----	----			10	UNCH	78.50B		19.50A							
2155	64.00B	60.50A	62.25B				64.30+	140	.502	----	----			363	UNCH	75.00B		18.00A							
2160	61.00B	57.50A	59.25B				61.20+	140	.489	----	----			1005	UNCH	71.75B		16.75A							
2165	58.00B	54.50A	56.25B				58.10+	120	.477	----	----			62	UNCH	68.75B		15.75A							
2170	55.00B	51.75A	53.50B				55.10+	110	.464	----	----			628	UNCH	65.50B		14.50A							
2175	52.25B	49.00A	50.50B				52.20+	110	.451	----	----			28	UNCH	62.50B		13.50A							
2180	49.25B	46.25A	47.75B				49.40+	100	.437	----	----			20	UNCH	59.50B		12.50A							
2185	46.50B	43.75A	45.25B				46.60+	90	.424	----	----			204	UNCH	56.75B		11.50A							
2190	44.00B	41.25A	42.50B				43.90+	80	.410	----	----			7	UNCH	53.75B		10.50A							
2195	41.25B	38.75A	40.00B				41.30+	80	.396	----	----			170	UNCH	51.00B		9.75A							
2200	38.75B	36.50A	37.50B				38.80+	70	.382	----	----			195	UNCH	48.25B		9.00A							
2205	36.25B	34.25A	35.00A				36.30+	60	.368	----	----			396	UNCH	45.50B		8.25A							
2210	34.00B	32.00A	32.75B				34.00+	60	.354	----	----			19	UNCH	43.00B		7.50A							
2215	31.75B	29.75A	30.75B				31.70+	50	.339	----	----			198	UNCH	40.50B		6.75A							
2220	29.50B	27.75A	28.50B				29.60+	50	.325	----	----			146	UNCH	38.25B		6.25A							
2225	27.50B	25.75A	26.50B				27.50+	50	.310	----	----			315	UNCH	35.75B		5.75A							
2230	25.50B	24.00A	24.50B				25.50+	40	.296	----	----			50	UNCH	33.50B		5.25A							
2235	23.50B	22.25A	22.50A				23.60+	40	.282	----	----			719	UNCH	31.25B		4.60A							
2240	21.75B	20.50A	20.75A				21.80+	30	.268	----	----			10	UNCH	29.25B		4.15A							
2250	----	17.25A	17.50A				18.50+	30	.240	----	----			177	UNCH	25.25B		3.45A							
2255	----	16.00A	16.00A				17.00+	30	.226	----	----			42	UNCH	23.50B		3.10A							
2260	----	14.50A	14.75A				15.50+	20	.212	----	----			17	UNCH	21.75B		2.80A							
2265	12.50	13.50A	13.50A				14.20+	20	.200	----	----			39	UNCH	20.25B		2.55A							
2270	11.25	12.75B	12.25A				12.90+	10	.187	----	1	3	+	1	UNCH	18.50B		2.30A							
2275	11.50B	11.50B	11.25A				11.80+	20	.175	----	44	132		132	UNCH	17.00B		2.10A							
2280	----	10.00A	10.00A				10.70+	10	.163	----	----			298	UNCH	15.75B		1.90A							
2285	----	9.25A	9.25A				9.70+	10	.151	----	----			82	UNCH	14.50B		1.70A							
2290	----	8.25A	8.25A				8.80+	10	.141	----	135	490	+	135	UNCH	13.25B		1.55A							
2295	----	7.50A	7.50A				8.00+	10	.131	----	----			745	UNCH	12.00B		1.45A							
2300	----																								



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PRELIMINARY

PG47	BULLETIN #148@ E-MINI S&P 500 CALL OPTIONS										wed, Aug 03, 2016 PG47			
2500	----	----	----	0.75N	.75	UNCH	.014	----	----	3	UNCH	1.15B	.80A	
TOTAL									47	11239 +	46			
JAN17	----									8	UNCH	304.00B	293.25A	
1865	----	#304.00B	296.75A	301.25B	304.70+	330	.843	----	----	8	UNCH	287.75B	267.50A	
1895	----	278.00B	270.75A	275.00B	278.40+	310	.822	----	----	8	UNCH	262.25B	242.00A	
1925	----	252.25B	245.25A	249.50B	252.60+	290	.799	----	----	9	UNCH	224.00B	205.25A	
1970	----	214.50B	208.25A	212.00B	215.10+	260	.758	----	----	9	UNCH	207.00B	189.25A	
1975	----	210.50B	204.25A	207.75B	211.00+	260	.753	----	----	9	UNCH	220.50B	201.00A	
1990	----	198.25B	192.25A	195.75B	198.80+	250	.738	----	----	33	UNCH	207.50B	189.25A	
2280	----	22.25B	21.25A	21.50A	22.40+	30	.231	----	----	1	UNCH	25.25B	20.25	
2300	16.50	16.50	16.25A	16.50A	17.00+	10	.190	----	5	20 +	5	19.25B	15.50A	
2360	----	----	----	6.75N	6.80	UNCH	.095	----	1	1 +	1	----	6.50A	
2370	----	----	----	5.75N	5.80	UNCH	.084	----	1	1 +	1	----	5.50A	
TOTAL									7	99 +	7			

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2157.68

ADDITIONAL E-MINI 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 MINI S&P C				(FUTURES SETT. .00)									
AUG16													
1250	----			----	----	----	----	906.70+	4.40	1.000	----	453	UNCH ---- 813.25A
1550	----			----	----	----	----	606.80+	4.30	.999	----	453	UNCH ---- 517.75A
1575	----			----	----	----	----	581.80+	4.30	.999	----	10	UNCH ---- 493.50A
1625	----			----	----	----	----	531.90+	4.30	.998	----	60	UNCH ---- 445.25A
1800	----			----	----	----	----	357.10+	4.30	.996	----	55	UNCH 336.25B 221.75A
1850	----			----	----	----	----	307.10+	4.20	.995	----	63	UNCH 286.75B 157.75A
1870	----			----	----	----	----	287.20+	4.20	.994	----	238	UNCH 267.00B 141.25A
1875	----			----	----	----	----	282.20+	4.20	.993	----	1553	UNCH 262.00B 137.25A
1880	----			----	----	----	----	277.20+	4.20	.993	----	10	UNCH 257.50B 133.25A
1890	----			----	----	----	----	267.20+	4.20	.992	----	5	UNCH 247.25B 125.25A
1895	----			----	----	----	----	262.30+	4.20	.992	----	8	UNCH 242.75B 121.50A
1900	----			----	----	----	----	257.30+	4.20	.991	----	141	UNCH 268.50 117.50A
1915	----			----	----	----	----	242.40+	4.20	.990	----	1	UNCH 222.75B 106.25A
1920	----			----	----	----	----	237.40+	4.20	.990	----	12	UNCH 218.25B 102.50A
1925	----			----	----	----	----	232.40+	4.20	.989	----	121	UNCH 213.00B 98.75A
1930	----			----	----	----	----	227.40+	4.10	.989	----	3	UNCH 229.50 95.00A
1935	----			----	----	----	----	222.40+	4.10	.988	----	30	UNCH 203.25B 91.25A
1940	----			----	----	----	----	217.50+	4.20	.987	----	687	UNCH 198.50B 87.75A
1945	----			----	----	----	----	212.50+	4.20	.987	----	66	UNCH 204.50 84.25A
1950	----			205.00B	200.00A	----	----	207.50+	4.10	.986	----	105	UNCH 224.25B 81.00A
1955	----			200.00B	195.25A	----	----	202.50+	4.10	.986	----	143	UNCH 219.25B 77.25A
1960	----			195.00B	190.25A	----	----	197.60+	4.10	.984	----	1277	UNCH 214.25B 73.75
1965	----			190.00B	185.25A	----	----	192.60+	4.10	.984	----	43	UNCH 209.25B 70.75A
1970	----			184.50B	180.25A	----	----	187.60+	4.00	.983	----	30	UNCH 204.50B 67.50A
1975	----			180.00B	175.50A	----	----	182.70+	4.10	.981	----	95	UNCH 199.50B 64.50A
1980	----			175.25B	170.50A	----	----	177.70+	4.00	.980	----	200	UNCH 194.50B 61.25A
1985	----			170.25B	165.50A	----	----	172.80+	4.00	.978	----	462	UNCH 189.50B 58.25A
1990	----			165.25B	160.75A	----	----	167.80+	4.00	.977	----	1047	UNCH 184.50B 55.25A
1995	----			160.25B	155.75A	----	----	162.90+	4.00	.975	----	291	UNCH 179.50B 52.25A
2000	----			155.25B	150.75A	----	----	157.90+	3.90	.974	----	1766	UNCH 174.75B 49.50A
2005	----			150.50B	146.00A	----	----	153.00+	3.90	.972	----	223	UNCH 169.75B 46.75A
2010	----			145.50B	141.00A	----	----	148.10+	3.90	.969	----	449	UNCH 164.75B 44.00A
2015	----			140.50B	136.25A	----	----	143.20+	3.90	.967	----	381	UNCH 159.75B 41.00A
2020	----			135.75B	131.50A	----	----	138.20+	3.80	.965	----	875	UNCH 155.00B 38.50A
2025	----			130.75B	126.50A	----	----	133.30+	3.80	.962	----	1822	UNCH 150.00B 36.00
2030	----			125.75B	121.75A	----	----	128.50+	3.80	.958	----	523	UNCH 145.00B 33.50A
2035	----			120.75B	117.00A	----	----	123.60+	3.70	.954	----	323	UNCH 140.25B 31.25A
2040	----			116.00B	112.25A	----	----	118.80+	3.70	.950	----	779	UNCH 135.25B 29.00A
2045	----			111.00B	107.50A	----	----	113.90+	3.60	.946	----	1243	UNCH 130.25B 26.75A
2050	----			106.50B	102.75A	----	----	109.00+	3.50	.941	1	3977 -	1 125.50B 24.75
2055	----			101.25B	98.00A	----	----	104.20+	3.40	.935	----	856	UNCH 120.50B 22.50
2060	----			96.75B	93.50A	----	----	99.40+	3.30	.929	----	2514	UNCH 115.75B 20.50
2065	----			92.00B	88.75A	----	----	94.70+	3.30	.921	----	953	UNCH 113.25 18.75
2070	82.25			87.25B	81.75A	----	----	89.90+	3.20	.914	1	2063	UNCH 106.00B 17.25A
2075	81.00			82.25B	77.25A	----	----	85.20+	3.10	.905	6	3999	UNCH 101.25B 15.50A
2080	----			77.75B	72.50A	----	----	80.60+	3.00	.894	----	1371	UNCH 96.50B 14.00A
2085	----			74.00B	68.00A	----	----	75.90+	2.80	.883	----	1948	UNCH 91.75B 12.75A
2090	----			70.25B	63.50A	----	----	71.40+	2.80	.870	8	3770	UNCH 87.00B 11.25A
2095	----			67.00B	59.25A	----	----	66.80+	2.60	.857	10	1944 +	8 82.25B 10.25A
2100	56.00			62.50B	55.00A	----	----	62.40+	2.50	.841	6	6768 +	4 78.00B 9.00
2105	----			58.00B	51.00A	----	----	58.00+	2.40	.823	----	1874	UNCH 73.75B 8.00A
2110	50.00			53.50B	46.75A	----	----	53.70+	2.30	.803	6	3643 -	6 69.50B 7.00A
2115	----			49.25B	43.00A	----	----	49.40+	2.10	.783	1	2078 -	1 66.25B 6.25A
2120	----			45.25B	39.00A	----	----	45.20+	1.90	.760	10	1916	UNCH 62.25B 5.50
2125	37.00			41.25B	35.25A	----	----	41.10+	1.70	.734	30	3872 -	14 58.25B 4.65
2130	36.25			37.75B	31.75A	----	----	37.20+	1.60	.705	1	3367	UNCH 54.25B 4.00A
2135	30.50			33.75B	28.25A	----	----	33.30+	1.30	.675	26	2071 -	25 50.50B 3.50A
2140	27.50			30.00B	24.75A	----	----	29.60+	1.20	.641	17	5909 -	4 46.75B 3.00A
2145	----			26.50B	21.75A	----	----	26.10+	1.00	.604	2	2157 +	2 43.25B 2.60
2150	21.75			23.00B	18.50A	----	----	22.70+	0.80	.564	307	7539 +	47 39.75B 2.30
2155	17.25			19.75B	15.75A	----	----	19.50+	0.60	.521	187	4819 +	65 36.25B 1.95A
2160	15.50			16.75	13.25A	----	----	16.60+	0.50	.476	372	6542 +	145 33.25 1.65
2165	12.00			14.00B	11.00A	----	----	13.80+	0.30	.429	106	3550 +	18 30.00B 1.45A
2170	10.50			12.00	9.00	----	----	11.40+	0.30	.381	289	6131 +	13 27.75B 1.30A
2175	8.00			9.25B	7.25A	----	----	9.20+	0.20	.331	3036	11685 -	1206 25.75B 1.10
2180	6.50			7.25	5.75A	----	----	7.20	UNCH	.282	358	9437 +	163 23.75B .95A
2185	5.50			5.75B	4.50A	----	----	5.60	UNCH	.235	728	8276 +	221 22.00B .85
2190	3.50			4.40	3.45A	----	----	4.30	UNCH	.193	3798	16890 +	1675 20.25B .75
2195	2.85			3.30	2.65A	----	----	3.25	UNCH	.155	1242	5196 +	781 18.50B .65
2200	2.30			2.50B	2.00	----	----	2.40-	0.05	.121	1872	26237 -	214 17.00B .60
2205	1.60			1.80	1.55A	----	----	1.75-	0.10	.093	1566	5236 +	947 15.50B .50A
2210	1.25			1.35B	1.10A	----	----	1.30-	0.10	.072	1323	8909 -	46 14.00B .45
2215	.95			1.00	.90	----	----	1.00-	0.05	.056	426	6660 -	193 12.75B .40A
2220	.75			.75	.70	----	----	.80+	0.05	.045	610	10080 +	112 11.75B .40A
2225	.60			.60	.55	----	----	.60	UNCH	.035	1121	19823 -	347 10.50B .30
2230	.45			.50	.45	----	----	.50	UNCH	.029	289	9482 -	34 9.50B .30
2235	.40			.40	.40	----	----	.40	UNCH	.023	472	5902 +	88 8.50B .30A
2240	----			----	----	----	----	.35	UNCH	.019	553	9833 -	13 7.75B .25
2245	.25			.30B	.25	----	----	.30	UNCH	.016	15	6681	UNCH 7.00B .20A
2250	.25			.30	.25	----	----	.25	UNCH	.013	211	21268 +	4 6.25B .20
2255	----			.25B	----	----	----	.25+	0.05	.013	----	1795	UNCH 5.75B .20A
2260	.20			.20	.20	----	----	.20	UNCH	.010	18	10613 -	13 5.00B .20





PRELIMINARY

PG47      BULLETIN #148@      E-MINI S&P 500 CALL OPTIONS      wed, Aug 03, 2016      PG47

2510	----	----	----	----	CAB	----	----	----	----	532	UNCH	.35B	.10
2520	----	----	----	----	CAB	----	----	----	----	634	UNCH	.45B	.10A
2525	----	----	----	----	CAB	----	----	----	----	465	UNCH	.40	.05
2530	----	----	----	----	CAB	----	----	----	----	180	UNCH	.20	.10A
2550	----	----	----	----	CAB	----	----	----	----	690	UNCH	.35B	.10
2600	----	----	----	----	CAB	----	----	----	----	125	UNCH	.25B	.20
TOTAL													

	ROW3	MINI	S&P	C	(FUTURES SETT.	.00)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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PRELIMINARY													
PG47 BULLETIN #148@				E-MINI S&P 500 CALL OPTIONS						wed, Aug 03, 2016 PG47			
2180	44.25	45.25B	42.25A	----	45.20+	0.70	.431	----	97	294 +	73	55.75B	40.50A
2185	41.25	42.50B	39.75A	----	42.50+	0.60	.416	----	87	178 +	67	52.75B	38.00A
2190	39.00	39.75B	37.25A	----	39.80+	0.50	.402	----	11	126 +	11	50.00B	35.75A
2195	36.50	37.25B	34.75A	----	37.30+	0.50	.387	----	11	327 +	11	47.00B	33.25A
2200	----	34.75B	32.50A	----	34.80+	0.40	.372	----	1	193 +	1	44.50B	31.00A
2205	31.50	32.50B	30.25A	----	32.50+	0.40	.357	----	15	112 +	5	41.75B	28.75A
2210	----	30.25B	28.25A	----	30.20+	0.30	.341	----	----	85	UNCH	39.25B	26.75A
2215	27.50	28.00B	26.00A	----	28.00+	0.20	.326	----	28	89	UNCH	36.75B	24.75A
2220	26.00	26.00	24.25A	----	25.90+	0.10	.311	----	1	166	UNCH	34.50B	23.00A
2225	----	----	22.25A	----	23.90+	0.10	.295	----	----	253	UNCH	32.25B	21.00A
2230	----	----	20.50A	----	22.00+	0.10	.280	----	----	76	UNCH	30.00B	19.50A
2235	20.25	20.25	19.00A	----	20.20	UNCH	.265	----	1	114	UNCH	27.75B	17.75A
2240	----	----	17.25A	----	18.50	UNCH	.250	----	----	103	UNCH	25.75B	16.25A
2245	----	----	15.75A	----	16.90	UNCH	.235	----	----	166	UNCH	24.00B	14.75A
2250	14.75	15.25B	14.50A	----	15.40	UNCH	.221	----	1	451	UNCH	22.00B	13.50A
2255	13.50	13.75B	13.25A	----	14.00	UNCH	.206	----	18	60 +	7	20.25B	12.25A
2260	12.50	12.50	12.00	----	12.60-	0.10	.192	----	84	172 +	62	18.75B	11.25A
2265	11.00	11.25B	10.75A	----	11.40-	0.10	.179	----	21	123 +	21	17.25B	10.25A
2270	10.00	10.25B	9.75	----	10.30	UNCH	.166	----	36	69 +	11	15.75B	9.25A
2275	8.75	9.00B	8.75	----	9.30	UNCH	.154	----	75	188 +	43	14.50B	8.25A
2280	----	----	8.00A	----	8.30-	0.10	.141	----	----	462	UNCH	13.25B	7.50A
2285	----	----	7.25A	----	7.50-	0.10	.131	----	----	140	UNCH	12.00B	6.75A
2290	6.50	6.50	6.50	----	6.70-	0.10	.120	----	1	255	UNCH	11.00B	6.25A
2295	5.75	5.75	5.75	----	6.00-	0.10	.110	----	10	320	UNCH	10.00B	5.50A
2300	----	----	5.25A	----	5.40-	0.10	.101	----	----	503	UNCH	9.00B	4.95A
2305	4.65	4.70B	4.65	----	4.85-	0.15	.093	----	22	255 +	22	8.25B	4.45A
2310	----	----	4.15A	----	4.35-	0.15	.085	----	----	150	UNCH	7.50B	4.00A
2315	3.90	4.05B	3.75A	----	3.95-	0.15	.078	----	82	441 +	33	6.75B	3.60A
2320	----	----	3.40A	----	3.55-	0.15	.072	----	1	348	UNCH	6.25B	3.25A
2325	3.20	3.30B	3.10A	----	3.20-	0.15	.066	----	120	227 +	108	5.50B	2.95A
2330	2.90	3.00B	2.80A	----	2.90-	0.10	.060	----	14	492	UNCH	5.00B	2.65
2335	2.70	2.70	2.55A	----	2.65-	0.05	.056	----	103	269 +	97	4.75B	2.45A
2340	----	----	2.30A	----	2.40-	0.05	.051	----	----	135	UNCH	4.35B	2.25A
2345	2.25	2.25	2.15A	----	2.20-	0.05	.047	----	67	127 +	67	4.00B	2.05A
2350	----	----	1.95A	----	2.00-	0.05	.043	----	----	203	UNCH	3.70B	1.90A
2355	----	----	1.80A	----	1.85-	0.05	.040	----	----	212	UNCH	3.40B	1.75A
2360	1.75	1.75	1.65A	----	1.70-	0.05	.037	----	29	347 +	29	3.15B	1.65A
2365	----	----	1.55A	----	1.60	UNCH	.035	----	----	62	UNCH	2.80B	1.55A
2370	----	----	1.45A	----	1.50	UNCH	.033	----	----	57	UNCH	2.70B	1.45A
2375	1.35	1.35	1.35	----	1.40	UNCH	.031	----	3	146	UNCH	2.50B	1.35A
2380	----	----	----	----	1.30	UNCH	.029	----	----	90	UNCH	2.30B	1.30A
2390	----	----	1.15A	----	1.20	UNCH	.026	----	----	100	UNCH	2.00B	1.15A
2400	----	----	1.05A	----	1.10	UNCH	.024	----	----	31	UNCH	1.80B	1.00A
2410	----	----	.95A	----	1.00	UNCH	.022	----	----	56	UNCH	1.60	.90A
2425	----	----	----	----	.85	UNCH	.018	----	----	87	UNCH	1.30B	.80A
2430	----	----	.80A	----	.80-	0.05	.017	----	----	116	UNCH	1.25B	.75A
2440	----	----	.70A	----	.70-	0.05	.015	----	----	60	UNCH	1.10B	.70A
2450	----	----	.65A	----	.65-	0.05	.014	----	----	160	UNCH	1.00B	.65A
2480	----	----	.50A	----	.50-	0.05	.010	----	----	30	UNCH	.75B	.50A
2490	----	----	.45A	----	.45-	0.05	.009	----	----	252	UNCH	.70B	.45A
2510	----	----	----	----	.35-	0.05	.007	----	----	21	UNCH	.55B	.35
2520	----	----	.35A	----	.35-	0.05	.007	----	----	30	UNCH	.50B	.35
2525	----	----	.35A	----	.30-	0.10	.006	----	----	152	UNCH	.50B	.35
2530	----	----	----	----	.30-	0.05	.006	----	----	30	UNCH	.45B	.30A
2540	----	----	.30A	----	.30-	0.05	.006	----	----	155	UNCH	.40B	.30
2560	----	----	----	----	.25-	0.05	.005	----	----	225	UNCH	.35B	.25
2570	----	----	----	----	.20-	0.05	.004	----	----	30	UNCH	.25	.25
TOTAL									1142	11618 +	851		