

FINAL														
PG49	BULLETIN #123@				S&P 500 CALL OPTIONS				Wed, Jun 27, 2018				PG49	
2700	----	----	----	----	88.60N	77.10-	1150	.524	----	----	285	UNCH	99.50	83.00
2710	----	----	----	----	81.70N	70.60-	1110	.502	----	----	2	UNCH	----	----
2715	----	----	----	----	78.30N	67.50-	1080	.490	----	----	1	UNCH	----	----
2725	----	----	----	----	71.70N	61.50-	1020	.467	----	----	75	UNCH	----	----
2730	----	----	----	----	68.40N	58.60-	980	.455	----	----	1	UNCH	----	----
2735	----	----	----	----	65.20N	55.80-	940	.443	----	----	2	UNCH	----	----
2740	----	----	----	----	62.00N	53.00-	900	.431	----	----	2	UNCH	----	----
2745	----	----	----	----	59.00N	50.20-	880	.419	----	----	1	UNCH	----	----
2750	----	----	----	----	55.90N	47.50-	840	.406	----	50	490 +	100	71.80B	----
2755	----	----	----	----	53.00N	44.90-	810	.393	----	----	2	UNCH	----	----
2760	----	----	----	----	50.20N	42.30-	790	.380	----	----	2	UNCH	----	----
2765	----	----	----	----	47.50N	39.90-	760	.367	----	----	2	UNCH	----	----
2770	----	----	----	----	44.80N	37.50-	730	.354	----	----	28	UNCH	----	----
2775	----	----	----	----	42.30N	35.30-	700	.341	----	----	176	UNCH	----	----
2780	----	----	----	----	39.80N	33.10-	670	.328	----	----	103	UNCH	66.00	66.00
2785	----	----	----	----	37.40N	30.90-	650	.315	----	----	1	UNCH	----	----
2800	----	----	----	----	30.50N	24.90-	560	.275	----	100	363 +	100	73.50	41.50
2805	----	----	----	----	28.30N	23.00-	530	.261	----	----	1	UNCH	----	----
2820	----	----	----	----	22.50N	18.00-	450	.222	----	----	7	UNCH	43.00	43.00
2825	----	----	----	----	20.70N	16.60-	410	.209	----	----	153	UNCH	----	----
2830	----	----	----	----	19.10N	15.20-	390	.197	----	----	143	UNCH	73.00	19.00
2840	----	----	----	----	16.10N	12.80-	330	.174	----	----	1	UNCH	----	----
2845	----	----	----	----	14.70N	11.60-	310	.162	----	----	2	UNCH	----	----
2850	----	----	----	----	13.40N	10.60-	280	.152	----	----	647	UNCH	53.00	13.10
2855	----	----	----	----	12.20N	9.60-	260	.141	----	----	6	UNCH	----	----
2860	----	----	----	----	11.10N	8.70-	240	.131	----	----	2	UNCH	----	----
2875	----	----	----	----	8.30N	6.50-	180	.105	----	----	55	UNCH	----	----
2880	----	----	----	----	7.50N	5.90-	160	.097	----	----	2	UNCH	----	----
2885	----	----	----	----	6.70N	5.40-	130	.090	----	----	3	UNCH	----	----
2890	----	----	----	----	6.10N	4.90-	120	.083	----	----	5	UNCH	40.30	40.30
2900	----	----	----	----	5.00N	4.05-	95	.071	----	----	296	UNCH	13.10	13.10
2910	----	----	----	----	4.10N	3.35-	75	.061	----	----	145	UNCH	93.40	65.00
2920	----	----	----	----	3.40N	2.75-	65	.051	----	----	2	UNCH	----	----
2925	----	----	----	----	3.10N	2.50-	60	.047	----	----	1006	UNCH	6.50	5.30
2930	----	----	----	----	2.85N	2.30-	55	.044	----	----	2	UNCH	----	----
2935	----	----	----	----	2.60N	2.10-	50	.040	----	----	1	UNCH	----	----
2940	----	----	----	----	2.35N	1.95-	40	.038	----	----	251	UNCH	----	----
2950	----	----	----	----	2.00N	1.65-	35	.032	----	----	1865	UNCH	13.00	13.00
2970	----	----	----	----	1.45N	1.20-	25	.024	----	----	1	UNCH	----	----
2975	----	----	----	----	1.35N	1.10-	25	.022	----	----	1200	UNCH	----	----
2990	----	----	----	----	1.10N	.90-	20	.018	----	----	501	UNCH	----	----
3000	----	----	----	----	0.95N	.75-	20	.015	----	----	2573	UNCH	52.70	2.10
3030	----	----	----	----	0.65N	.55-	10	.011	----	----	2000	UNCH	----	----
3040	----	----	----	----	0.55N	.45-	10	.009	----	----	2	UNCH	----	----
3060	----	----	----	----	0.45N	.35-	10	.007	----	----	2000	UNCH	----	----
3070	----	----	----	----	0.40N	.35-	5	.007	----	----	1	UNCH	31.80	31.80
3090	----	----	----	----	0.35N	.25-	10	.005	----	----	4	UNCH	----	----
3100	----	----	----	----	0.30N	.25-	5	.005	----	----	55	UNCH	5.30	.80
3120	----	----	----	----	0.25N	.20-	5	.004	----	----	2	UNCH	----	----
3140	----	----	----	----	0.20N	.15-	5	.003	----	----	2	UNCH	----	----
3190	----	----	----	----	0.15N	.05-	10	.001	----	----	1	UNCH	----	----
3200	----	----	----	----	0.10N	.05-	5	.000	----	----	219	UNCH	.45	.45
TOTAL	----	----	----	----	2708.10 -	2390)	150	14847 +	200	----	----	----	----	----
DEC18	----	(FUTURES SETT.	----	----	224.20N	209.30-	1490	.686	----	----	2	UNCH	221.00	221.00
2570	----	----	----	----	200.90N	186.70-	1420	.656	----	----	1	UNCH	----	----
2600	----	----	----	----	128.90N	117.30-	1160	.532	----	----	2	UNCH	----	----
2700	----	----	----	----	118.90N	107.90-	1100	.510	----	----	1	UNCH	----	----
2715	----	----	----	----	112.40N	101.80-	1060	.495	----	----	10	UNCH	----	----
2725	----	----	----	----	106.00N	95.80-	1020	.480	----	----	1	UNCH	94.60	94.60
2735	----	----	----	----	99.70N	90.00-	970	.464	----	----	2	UNCH	----	----
2745	----	----	----	----	96.70N	87.20-	950	.457	----	----	11	UNCH	----	----
2750	----	----	----	----	82.10N	73.40-	870	.416	----	----	40	UNCH	----	----
2775	----	----	----	----	76.50N	68.20-	830	.399	----	----	1	UNCH	69.30	69.30
2785	----	----	----	----	71.20N	63.10-	810	.382	----	----	2	UNCH	69.00	69.00
2795	----	----	----	----	68.50N	60.70-	780	.373	----	----	126	UNCH	----	----
2800	----	----	----	----	56.00N	49.20-	680	.329	----	----	24	UNCH	----	----
2825	----	----	----	----	49.10N	43.00-	610	.303	----	----	1	UNCH	----	----
2840	----	----	----	----	46.90N	41.00-	590	.294	----	----	1	UNCH	45.00	45.00
2845	----	----	----	----	44.80N	39.10-	570	.285	----	8	59	UNCH	----	----
2850	----	----	----	----	36.90N	32.10-	480	.251	----	----	2	UNCH	----	----
2870	----	----	----	----	35.10N	30.50-	460	.242	----	----	3	UNCH	----	----
2875	----	----	----	----	30.00N	25.90-	410	.217	----	----	34	UNCH	122.50	82.70
2890	----	----	----	----	26.90N	23.10-	380	.201	----	8	223 -	8	74.00	74.00
2900	----	----	----	----	24.00N	20.60-	340	.185	----	----	8	UNCH	111.30	111.30
2910	----	----	----	----	22.70N	19.40-	330	.177	----	----	1	UNCH	22.50	22.50
2915	----	----	----	----	21.40N	18.30-	310	.170	----	----	21	UNCH	----	----
2920	----	----	----	----	19.00N	16.10-	290	.155	----	----	43	UNCH	----	----
2930	----	----	----	----	16.80N	14.20-	260	.141	----	----	126	UNCH	52.50	27.20
2940	----	----	----	----	14.80N	12.50-	230	.128	----	----	8	UNCH	31.00	24.80
2950	----	----	----	----	13.00N	11.00-	200	.116	----	----	26	UNCH	68.00	54.00
2960	----	----	----	----	11.50N	9.70-	180	.106	----	----	14	UNCH	63.00	63.00
2970	----	----	----	----	10.10N	8.60-	150	.096	----	----	103	UNCH	60.50	8.70
2980	----	----	----	----	8.80N	7.60-	120	.087	----	----	11	UNCH	----	----
2990	----	----	----	----	7.70N	6.70-	100	.078	----	----	296	UNCH	71.20	8.50
3000	----	----	----	----	6.80N	5.90-	90	.070	----	----	1	UNCH	9.20B	----
3010	----	----	----	----	6.00N	5.20-	80	.063	----	----	41	UNCH	23.00	23.00
3020	----	----												

FINAL															
PG49	BULLETIN #123@				S&P 500 CALL OPTIONS						wed, Jun 27, 2018			PG49	
2910	----						CAB	----	----	----	----	453	UNCH	----	.10A
2915	----						CAB	----	----	----	----	18	UNCH	----	----
2920	----						CAB	----	----	----	----	500	UNCH	.25	.25
2925	----						CAB	----	----	----	----	600	UNCH	----	----
2945	----						CAB	----	----	----	----	30	UNCH	.35	.35
2950	----						CAB	----	----	----	----	813	UNCH	.15	.15
3000	----						CAB	----	----	----	----	1391	UNCH	.40	.20
3050	----						CAB	----	----	----	----	200	UNCH	----	----
TOTAL											3809	14947	+	3169	
JUL18			(FUTURES SETT.	.00)											
2725	----		----	----	43.00N		33.80-	920	.432	----	----	49	UNCH	----	----
2750	----		----	----	28.10N		21.40-	670	.330	----	----	49	UNCH	----	----
2790	----		----	----	11.10N		8.10-	300	.170	----	----	40	UNCH	----	----
2800	----		----	----	8.30N		6.10-	220	.137	----	----	25	UNCH	----	----
2815	----		----	----	5.20N		3.80-	140	.095	----	----	40	UNCH	----	----
2825	----		----	----	3.75N		2.75-	100	.073	----	----	1	UNCH	----	----
2830	----		----	----	3.15N		2.35-	80	.064	----	----	100	UNCH	4.40	2.50
2845	----		----	----	1.95N		1.45-	50	.042	----	----	65	UNCH	2.00	2.00
2850	----		----	----	1.70N		1.25-	45	.037	----	----	752	UNCH	3.50	1.65
2855	----		----	----	1.45N		1.05-	40	.031	----	----	450	UNCH	4.00	4.00
2860	----		----	----	1.25N		.90-	35	.027	----	----	400	UNCH	4.05	1.40
2865	----		----	----	1.10N		.80-	30	.024	----	----	147	UNCH	7.10	4.00
2870	----		----	----	0.95N		.70-	25	.021	----	----	30	UNCH	----	----
2875	----		----	----	0.85N		.60-	25	.019	----	----	336	-	6	4.15 1.00
2880	----		----	----	0.75N		.55-	20	.017	----	----	368	UNCH	4.00	2.85
2890	----		----	----	0.65N		.45-	20	.014	----	----	1	UNCH	----	----
2895	----		----	----	0.60N		.40-	20	.012	----	----	10	UNCH	----	----
2900	----		----	----	0.55N		.35-	20	.011	----	----	99	UNCH	2.45	2.45
2910	----		----	----	0.45N		.30-	15	.009	----	----	4	UNCH	3.00B	----
2915	----		----	----	0.40N		.25-	15	.008	----	----	12	UNCH	----	----
2945	----		----	----	0.25N		.15-	10	.004	----	----	3	UNCH	----	----
TOTAL											0	2981	-	6	
AUG18			(FUTURES SETT.	.00)											
100	----		----	----	2619.30N		2595.90-	2340	1.000	----	----	45	UNCH	----	----
500	----		----	----	2220.70N		2197.30-	2340	.999	----	----	8	UNCH	2202.50	2202.50
2100	----		----	----	629.70N		606.90-	2280	.973	----	----	45	UNCH	----	----
2500	----		----	----	244.90N		225.80-	1910	.833	----	----	8	UNCH	----	----
2825	----		----	----	13.30N		10.20-	310	.163	----	----	345	-	5	----
2850	----		----	----	7.70N		5.90-	180	.108	----	----	1250	UNCH	----	----
2870	4.00		#4.00	*3.60	3.60		3.65+	NEW	.073	----	546	546	+	546	4.00 3.60
2875	4.20		#4.20	*4.00	4.00		3.25-	120	.066	----	500	750	+	500	4.20 4.00
2880	----		----	----	3.95N		2.90-	105	.060	----	----	45	UNCH	4.20	4.20
2885	----		----	----	3.55N		2.60-	95	.055	----	----	500	UNCH	----	----
2890	----		----	----	3.20N		2.35+	NEW	.050	----	4	4	+	4	----
2920	----		----	----	1.70N		1.25+	NEW	.029	----	3	3	+	3	----
2925	----		----	----	1.55N		1.15+	NEW	.026	----	3	3	+	3	----
2940	----		----	----	1.20N		.85+	NEW	.020	----	3	3	+	3	----
TOTAL											1059	3555	+	1054	
SEP18			(FUTURES SETT.	.00)											
100	----		----	----	2618.80N		2595.20-	2360	1.000	----	----	10	UNCH	2682.00	2682.00
500	----		----	----	2220.80N		2197.20-	2360	.999	----	----	50	UNCH	----	----
2100	----		----	----	634.30N		611.80-	2250	.962	----	----	10	UNCH	700.00	700.00
2500	----		----	----	256.50N		238.70-	1780	.802	----	----	50	UNCH	----	----
TOTAL												0	120		
OCT18			(FUTURES SETT.	.00)											
500	----		----	----	2216.70N		2193.10-	2360	.999	----	----	10	UNCH	2202.10	2202.10
2500	----		----	----	266.40N		249.70-	1670	.775	----	----	10	UNCH	----	----
2775	----		----	----	62.70N		55.10-	760	.390	----	----	100	UNCH	----	----
TOTAL												0	120		
NOV18			(FUTURES SETT.	.00)											
100	----		----	----	2609.40N		2585.80-	2360	1.000	----	----	8	UNCH	----	----
2100	----		----	----	638.00N		616.60-	2140	.938	----	----	8	UNCH	----	----
TOTAL												0	16		

ADDITIONAL S&P CALLS																
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT.PRICE		DELTA	EXER	VOLUME	OPEN			
S&P								& PT.CHGE.			CISES	TRADES	INTEREST			
500 C												CLEARED	--CONTRACT--			
EW03													HIGH			
JUL18													LOW			
100	----			(FUTURES SETT.	.00)	2625.10N		2601.70-	23.40	1.000	----	----	464	UNCH	----	----
1000	----			----	----	1726.30N		1702.80-	23.50	1.000	----	----	15	UNCH	1707.50	1707.50
1025	----			----	----	1701.30N		1677.80-	23.50	1.000	----	----	7	UNCH	----	----
2100	----			----	----	628.40N		605.10-	23.30	.991	----	----	464	UNCH	----	----
2650	----			----	----	94.10N		78.00-	16.10	.695	----	----	300	UNCH	----	----
2700	----			----	----	54.20N		42.30-	11.90	.527	----	----	226	UNCH	----	----
2720	----			----	----	40.10N		30.30-	9.80	.441	----	----	16	UNCH	----	----
2725	----			----	----	36.80N		27.60-	9.20	.418	----	----	51	UNCH	----	----
2740	----			----	----	27.70N		20.30-	7.40	.347	----	----	450	UNCH	----	----
2750	----			----	----	22.20N		16.10-	6.10	.299	----	----	181	UNCH	13.00	13.00
2770	----			----	----	13.40N		9.40-	4.00	.207	----	----	101	UNCH	37.50	35.50
2775	----			----	----	11.60N		8.10-	3.50	.185	----	----	40	UNCH	27.00	22.80
2780	----			----	----	9.90N		7.00-	2.90	.166	----	----	1000	UNCH	----	----
2785	----			----	----	8.40N		6.00-	2.40	.147	----	----	50	UNCH	----	30.00A
2790	----			----	----	7.10N		5.00-	2.10	.128	----	----	80	UNCH	----	27.50A
2795	----			----	----	6.00N		4.20-	1.80	.112	----	----	30	UNCH	----	25.00A
2800	3.50		3.50	*3.50	3.50		3.45-	1.55	.096	----	100		380	+	50	12.40 3.50
2805	----		----	----	4.15N		2.90-	1.25	.083	----	----	----	1	UNCH	----	----
2810	----		----	----	3.40N		2.40-	1.00	.071	----	----	20	296	UNCH	----	----
2815	----		----	----	2.80N		2.00-	0.80	.061	----	----	----	50	UNCH	----	----
2820	----		----	----	2.30N		1.									

FINAL															
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2925	----	----	----	.90N		.65-	0.25	.017	----	----		175	UNCH	3.90	3.90
2950	----	----	----	.60N		.40-	0.20	.010	----	----		2000	UNCH	----	----
3200	----	----	----	.05N				.000	----	----		20	UNCH	.30	.10
3250	----	----	----		CAB			.000	----	----		10	UNCH	.10	.10
TOTAL					CAB					0		13528 +	2743		
MDV MID															
JUN18	MDV MID		(FUTURES SETT.	.00)											
2755	.30		1.10	*.30	1.10					5		----	1	2.40	.30
TOTAL						CAB	----	----	----	0		0 -	5003		
MMV MID															
JUL18	MMV MID		(FUTURES SETT.	.00)											
2850	----		CAB	CAB	----			.000	----	1200		1200 +	1200	----	----
TOTAL						CAB	----			0		1200 +	1200		

E-MINI S&P 500 FIXING PRICE (ESF): Sep19 2702.24