

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

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PRELIMINARY

PG47 BULLETIN # 11@

E-MINI S&P 500 CALL OPTIONS

wed, Jan 17, 2018 PG47

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT BOTH CME AND REGULAR TRADING HOURS SESSIONS. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$12.50 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

E-MINI S&P CONTRACTS LAST TRADE DATES

Table with columns for EXPIRATION (JAN18, FEB18, MAR18, APR18, MAY18, JUN18, SEP18, DEC18) and various contract types (EMINI S&P FUT, EOM EMINI S&P OPT, EOW1 EMINI S&P OPT, etc.).

E-MINI S&P OPTIONS ON FUTURES

Table with columns for ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17. Columns include JAN18, FEB18, MAR18, APR18, MAY18, JUN18, SEP18, DEC18.

Table with columns for JAN18, FEB18, MAR18, APR18 and various contract types (E3A, E3C, E4A, E4C, E5A, etc.).

E-MINI S&P FUTURES

Table with columns for OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and --CONTRACT-- HIGH/LOW.

E-MINI S&P 500 FIXING PRICE (ESF): Dec18 2804.25

WK EW-W1 E-MINI S&P CALLS

Table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and --CONTRACT-- HIGH/LOW.

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Table with columns: PG47, BULLETIN # 11@, E-MINI S&P 500 CALL OPTIONS, wed, Jan 17, 2018, PG47. Contains bid/ask data for various call options.

WK EW-W2 E-MINI S&P CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Lists various call options with their market data.

WK EW-W4 E-MINI S&P CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Lists various call options with their market data.

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PG47 BULLETIN # 11@ E-MINI S&P 500 CALL OPTIONS wed, Jan 17, 2018 PG47

Table with columns for price, volume, and other market data. Includes rows for various call options and a TOTAL row.

Table with columns for E-MINI S&P C (FUTURES SETT), price, volume, and other market data. Includes rows for various call options and a TOTAL row.

E-MINI S&P CALLS

Table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Includes rows for various call options.

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PG47 BULLETIN # 11@ E-MINI S&P 500 CALL OPTIONS wed, Jan 17, 2018 PG47

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS. Includes rows for various strike prices and volumes.

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E-MINI S&P 500 CALL OPTIONS

wed, Jan 17, 2018 PG47

Table with columns for contract symbols, prices, and volumes. Includes a 'TOTAL' row at the bottom of the main section.

Table with columns for contract symbols, prices, and volumes. Includes a 'TOTAL' row at the bottom of the section.

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Table with columns for price, quantity, and contract details for E-MINI S&P 500 CALL OPTIONS. Includes rows for various strike prices and quantities, ending with a TOTAL row.

Table with columns for price, quantity, and contract details for E-MINI S&P CALL. Includes rows for various strike prices and quantities, ending with a TOTAL row.

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E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN # 11@ E-MINI S&P 500 CALL OPTIONS wed, Jan 17, 2018 PG47

Table with columns for contract details (strike, quantity, price, etc.) and summary statistics (TOTAL, 3491, 32205, 877).

Table with columns for EOM EMINI S&P C and EOM EMINI S&P C, showing historical data for various contracts.

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Table with columns for contract details (number, price, strike, etc.) and market data (open, high, low, volume, etc.). Includes a 'TOTAL' row and a 'FEB18' section for future months.

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PG47 BULLETIN # 11@ E-MINI S&P 500 CALL OPTIONS wed, Jan 17, 2018 PG47

Table with columns for contract symbols, prices, and volumes. Includes rows for #300.50B through #313.00B and MAR18 950 through 2505.

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Table with columns for contract symbols, prices, and volumes. Includes sections for 2510-3130, APR18, and 1790-2480.

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Table with columns: PG47, BULLETIN # 11@, E-MINI S&P 500 CALL OPTIONS, wed, Jan 17, 2018, PG47. It contains a large grid of option contract data including strike prices, quantities, and prices.

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Table with columns for contract numbers, prices, and volumes. Includes rows for contracts #77.50B through #2.25B and a TOTAL row.

Table with columns for contract numbers, prices, and volumes. Includes rows for contracts #1.00020 through #.50B and a TOTAL row.

E-MINI S&P 500 FIXING PRICE (ESF): Dec18 2804.25

ADDITIONAL E-MINI S&P CALLS

Table with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for EOW3 MINI S&P C and JAN18 EOW3 MINI S&P C.

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E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN # 11@

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wed, Jan 17, 2018 PG47

Table with multiple columns: Bid Price, Bid Size, Ask Price, Ask Size, Bid Price, Bid Size, Ask Price, Ask Size, Bid Price, Bid Size, Ask Price, Ask Size, Bid Price, Bid Size, Ask Price, Ask Size. Rows represent call options for various strikes from 2125 to 2890.

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Table with columns: PG47, BULLETIN # 11@, E-MINI S&P 500 CALL OPTIONS, wed, Jan 17, 2018, PG47. Contains multiple columns of numerical data representing call option prices and volumes.

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E-MINI S&P 500 CALL OPTIONS

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Table with columns for contract numbers, prices, and quantities. Includes a 'TOTAL' row and an 'APR18' section at the bottom.

Table with columns for APR18, FOW3, MINT, S&P, C, (FUTURES SETT., .00). Contains detailed contract data for the APR18 period.

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Table with columns for contract ID, price, bid, ask, volume, and status. Rows include contracts #127.50B through #7.25B.

Table with columns for contract ID, price, bid, ask, volume, and status. Rows include MDW MID and MMW MID contracts #2707.00B through #69.75B.

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Table with columns for price, quantity, and contract details. Includes rows for various call options and a TOTAL row.

Table with columns for RTM EOM, RTM EOM, (FUTURES SETT. .00), and contract details. Includes rows for various call options and a TOTAL row.

Table with columns for FEB18, RTM EOM, (FUTURES SETT. .00), and contract details. Includes rows for various call options and a TOTAL row.

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PG47	BULLETIN # 11@	E-MINI S&P 500 CALL OPTIONS										wed, Jan 17, 2018	PG47
1485	----	110.50B	----	----	107.90+	11.10	.905	----	----	2	UNCH	123.20B	32.90A
1490	----	105.80B	----	----	103.20+	11.00	.898	----	----	1	UNCH	118.50B	30.50A
1525	----	76.60B	----	----	74.00+	9.80	.793	----	----	1	UNCH	88.30B	29.10A
1530	----	69.40B	----	----	66.90+	10.00	.807	----	----	5	UNCH	81.40B	16.40A
1535	----	65.10B	----	----	62.60+	9.70	.791	----	----	52	UNCH	76.80B	15.00A
1540	----	60.90B	----	----	58.40+	9.50	.774	----	----	28	UNCH	72.40B	13.70A
1545	----	56.70B	----	----	54.30+	9.20	.754	----	----	34	UNCH	68.10B	12.50A
1550	----	52.80B	----	----	50.30+	8.90	.732	----	----	66	UNCH	63.90B	11.50A
1555	----	48.90B	----	----	46.40+	8.50	.709	----	----	39	UNCH	59.70B	10.50A
1560	----	45.00B	----	----	42.60+	8.10	.683	----	----	55	UNCH	55.60B	9.50A
1560	----	48.80B	----	----	46.40+	7.90	.661	----	----	25	UNCH	58.90B	15.20A
1565	----	41.40B	31.10A	----	39.00+	7.80	.657	----	----	11	UNCH	51.60B	8.70A
1570	----	37.90B	28.00A	----	35.50+	7.40	.628	----	----	20	UNCH	47.70B	7.90A
1575	28.20	34.50B	26.30A	----	32.20+	7.00	.598	----	1	36	-	44.10B	7.20A
1580	----	35.20B	----	----	33.10+	6.50	.559	----	----	85	UNCH	44.20B	10.10A
1580	25.30	31.80B	23.50A	----	29.10+	6.70	.567	----	105	57	+	40.40B	6.50A
1585	----	#25.40B	----	----	23.00+	6.00	.537	----	----	5	UNCH	25.40B	----
1585	22.50	28.70B	21.00A	----	26.10+	6.20	.534	----	45	66	+	37.10B	5.90A
1585	----	22.00B	----	----	19.50+	5.70	.542	----	----	2	UNCH	31.10B	6.70A
1590	25.10	29.30B	25.10	----	27.40+	5.80	.502	----	1	2	-	37.60B	8.10A
1590	20.10	25.70B	18.70A	----	23.30+	5.70	.500	----	2	63	UNCH	33.70B	5.40A
1590	----	19.00B	11.60A	----	16.70+	5.00	.495	----	----	2	UNCH	27.70B	5.60A
1595	----	26.60B	----	----	24.80+	5.40	.473	----	----	5	UNCH	34.50B	7.20A
1595	17.70	19.70B	----	----	17.70+	5.00	.458	----	----	2	UNCH	20.40B	11.60A
1595	----	23.00B	16.60A	----	20.70+	5.20	.466	----	1	108	UNCH	31.20B	4.90A
1600	----	13.80B	----	----	12.00+	3.90	.399	----	----	1	UNCH	21.90B	3.90A
1600	15.80	20.40B	14.60A	----	18.30+	4.70	.431	----	10	54	+	28.10B	4.30A
1605	----	21.70B	----	----	20.00+	4.60	.414	----	----	4	UNCH	28.80B	5.90A
1605	8.50	11.60B	6.70A	----	10.00+	3.20	.352	----	2	9	+	19.20	3.30A
1605	14.00	18.10B	12.90A	----	16.10+	4.20	.396	----	4	129	+	25.30B	3.80A
1610	----	19.40B	----	----	17.90+	4.30	.385	----	----	11	UNCH	26.10B	5.30A
1610	10.60	#12.80B	----	----	11.30+	3.40	.340	----	----	10	UNCH	12.80B	----
1610	----	15.90B	10.40A	----	14.20+	3.90	.363	----	13	165	+	22.60B	3.35A
1610	----	9.70B	5.50A	----	8.30+	2.70	.307	----	----	3	UNCH	16.60	2.70A
1615	----	17.30B	----	----	15.90+	3.80	.356	----	----	63	UNCH	23.80B	4.70A
1615	9.30	14.00B	9.00A	----	12.30+	3.40	.329	----	5	74	+	20.20B	3.00A
1615	----	8.00B	4.50A	----	6.90+	2.30	.266	----	----	3	UNCH	14.30	2.30A
1620	----	12.20B	----	----	10.70+	3.00	.297	----	----	110	UNCH	17.90B	2.65A
1625	----	5.40B	3.05A	----	4.60+	1.45	.192	----	----	10	UNCH	10.20B	1.65A
1625	----	10.50B	----	----	9.30+	2.60	.268	----	----	55	UNCH	15.80B	2.35A
1630	----	4.40B	2.50A	----	3.80+	1.20	.163	----	----	3	UNCH	8.60B	1.40A
1630	----	9.10B	----	----	8.10+	2.30	.240	----	----	33	UNCH	13.90B	2.05A
1635	----	10.60B	----	----	9.70+	2.50	.249	----	----	2	UNCH	15.40B	2.65A
1635	----	7.90B	4.90A	----	7.00+	2.05	.214	----	----	28	UNCH	12.20B	1.80A
1635	----	3.50B	2.10A	----	3.10+	0.95	.137	----	----	4	UNCH	7.30B	1.20A
1640	----	6.80B	----	----	6.00+	1.75	.189	----	----	6	UNCH	10.70B	1.55A
1640	----	5.90B	1.75A	----	2.55+	0.75	.115	----	----	18	UNCH	6.10B	1.05A
1645	----	5.90B	----	----	5.20+	1.50	.168	----	----	4	UNCH	9.30B	1.35A
1645	----	2.30B	1.45A	----	2.10+	0.60	.096	----	----	10	UNCH	5.10B	.90A
1650	----	1.85B	----	----	1.70+	0.45	.079	----	----	8	UNCH	4.25B	.80A
1650	----	5.00B	----	----	4.45+	1.30	.147	----	1	55	+	8.10B	1.20A
1655	----	4.30B	----	----	3.85+	1.10	.130	----	----	30	UNCH	7.00B	1.10A
1655	----	1.50B	1.05A	----	1.45+	0.35	.067	----	----	7	UNCH	3.60B	.70A
1660	----	1.20B	----	----	1.20+	0.30	.056	----	----	13	UNCH	3.05B	.90A
1660	----	3.70B	2.35A	----	3.30+	0.90	.114	----	----	27	UNCH	6.30B	1.00A
1665	----	1.00B	----	----	1.00+	0.20	.047	----	----	3	UNCH	2.60B	.80A
1665	----	3.20B	----	----	2.85+	0.80	.100	----	----	19	UNCH	5.60B	.90A
1670	----	2.70B	----	----	2.50+	0.70	.088	----	----	78	UNCH	4.95B	.80A
1670	----	.80B	----	----	.85+	0.20	.040	----	----	13	UNCH	2.20B	.70A
1675	----	2.35B	----	----	2.15+	0.55	.077	----	----	30	UNCH	4.40B	.75A
1675	----	.70B	----	----	.70+	0.10	.033	----	----	18	UNCH	1.90B	.60A
1680	----	.55B	----	----	.60+	0.10	.028	----	----	5	UNCH	1.65B	.55A
1680	----	2.00B	----	----	1.90+	0.50	.069	----	----	2	UNCH	3.85B	.65A
1685	----	----	----	----	.50+	0.05	.023	----	----	5	UNCH	1.45B	.50A
1690	----	----	----	----	.45+	0.05	.021	----	----	13	UNCH	1.30	.45A
1695	----	----	----	----	.40+	0.05	.018	----	----	2	UNCH	1.15	.40A
1700	----	1.15B	----	----	1.15+	0.25	.042	----	----	3	UNCH	2.30B	.55A
TOTAL										190		1919 +	17
MAR18	RTM EOM	(FUTURES SETT. 2803.70 + 2110)			94.00+	9.80	.768	----	----	1	UNCH	106.80B	62.90A
1515	----	95.70B	84.10A	----	52.60+	7.70	.602	----	----	1	UNCH	63.20B	29.80A
1570	----	54.20B	----	----	40.10+	6.50	.523	----	----	1	UNCH	49.60B	21.00A
1590	----	41.60B	----	----	37.20+	6.10	.502	----	----	1	UNCH	46.50B	19.10A
1595	----	38.80B	----	----	8.40+	1.90	.179	----	----	1	UNCH	11.80B	3.35A
1675	----	8.70B	----	----						0			
TOTAL										5			
APR18	RTM EOM	(FUTURES SETT. .00)			26.50+	4.40	.374	----	----	20	UNCH	33.50B	9.70A
1630	----	27.70B	----	----						0			
TOTAL										20			