



PRELIMINARY

PG49 BULLETIN #226@

S&P 500 CALL OPTIONS

Wed, Nov 22, 2017 PG49

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT #=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 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
EOM S&P 500 OPT	11/30	12/29	01/31	02/28	03/29	04/30		
EOW1 S&P 500 OPT	11/03	12/01						
EOW2 S&P 500 OPT	11/10	12/08						
EOW4 S&P 500 OPT	11/24	12/22						
S&P 500 OPT		12/14			03/15		06/14	09/20
S&P 500 FUT		12/14			03/15		06/14	09/20

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
EI FUT		12/15						
ENY FUT		12/07						
EOW3 S&P 500 OPT			01/19	02/16		04/20		
FT1 FUT		12/15						
FT5 FUT		12/15						
FTU FUT		12/15						
II FUT	11/30							
RS1 FUT		12/15						
RSG FUT		12/15						
RSV FUT		12/15						
	11/27							
	11/22							
	11/29							
SDA FUT		12/15						
SDI FUT		12/15					06/15	
TRI FUT		12/15			03/16		06/15	09/21

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22									
	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18	
EV	100-3600	100-3600	100-3600	100-3600	950-3600	950-3600			
EV1	100-3600	100-3600							
EV2	100-3600	100-3600							
EV4	100-3600	100-3600							
OS		100-3600			100-3600		950-3600	1025-3600	

	NOV17	DEC17	JAN18	FEB18	APR18
EV3			100-3600	100-3600	950-3600
S1A		100-3600			
S4A	100-3600				
S4C	100-3600				
S5C	100-3600				

S&P 500 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT										
DEC17	2598.50 @2598.00	2599.20B	2594.00A	2594.50	2594.60 -	170	4237	68926 +	1415	2600.00
MAR18	2599.50	2599.50	2595.50A	2598.00B	2595.70 -	180	45	5222 +	2	2600.00B
JUN18	----	2598.20B	2595.70A	2598.20B	2596.00 -	170	----	300	UNCH	2599.10B
TOTAL	S&P 500 FUT						4225	74448 +	1417	1971.20A

E-MINI S&P 500 FIXING PRICE (ESF): Mar18 2595.68

WK EV-w1 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW1 S&P 500 C											
DEC17	EOW1 S&P 500 C	(FUTURES SETT.	2594.60 -	170)	145.10-	170	.984	----	2	UNCH	----
2450	----	----	----	146.80N	12.50-	190	.578	----	200	UNCH	----
2590	----	----	----	14.40N	3.25+	NEW	.234	----	1	+	1
2610	----	----	----	4.10N	2.15-	70	.167	----	124	UNCH	----
2615	----	----	----	2.85N	1.45-	55	.117	----	126	UNCH	----
2620	----	----	----	2.00N	1.00-	40	.082	----	200	UNCH	----
2625	----	----	----	1.40N	.70-	35	.057	----	8	UNCH	----
2630	----	----	----	1.05N	.50-	30	.041	----	1	UNCH	1.15
2635	----	----	----	0.80N	.40-	25	.031	----	5	UNCH	.65
2640	----	----	----	0.65N	.20-	10	.013	----	100	UNCH	.65
2660	----	----	----	0.30N	.10-	5	.004	----	300	UNCH	.40
2700	----	----	----	0.15N	.10-	5	.004	----	350	UNCH	.25
2705	----	----	----	0.15N	.10-	5	.004	----	1	1417 +	1
TOTAL								1			

WK EV-w2 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FOW2 S&P 500 C											
DEC17	EOW2 S&P 500 C	(FUTURES SETT.	2594.60 -	170)	16.70-	170	.555	----	1	UNCH	----
2590	----	----	----	18.40N	10.80-	120	.436	----	550	UNCH	----
2600	----	----	----	7.20N	6.40-	80	.310	----	476	UNCH	----
2610	----	----	----	7.20N	3.60-	45	.200	----	126	UNCH	----
2620	----	----	----	4.05N	2.05-	25	.124	----	134	UNCH	1.20
2630	----	----	----	2.30N	.40-	15	.022	----	500	UNCH	.30
2675	----	----	----	0.55N				----			.30
TOTAL								0	1787		

WK EV-w4 S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
FOW4 S&P 500 C											
NOV17	EOW4 S&P 500 C	(FUTURES SETT.	.00)	2495.90N	2494.30-	160	1.000	----	500	UNCH	----
100	----	----	----	496.20N	494.60-	160	1.000	----	500	UNCH	----
2580	----	----	----	17.30N	15.30-	200	.927	----	225	UNCH	----
2590	----	----	----	8.50N	6.30-	220	.734	----	60	UNCH	8.20
2595	----	----	----	5.00N	3.05-	195	.476	----	2	UNCH	2.65
2600	1.50	1.50	1.50	1.50	1.15-	135	.200	6	98 +	6	2.00
2605	0.65	*.65	*.65	0.65	.40-	70	.060	4	61 +	2	.65
2610	0.40	.40	.20	0.20	.15-	35	.016	56	329 +	56	1.80
2615	----	----	----	0.30N	.10-	20	.008	----	276 +	UNCH	1.35
2620	0.15	#.15	*.15	0.15	.05+	NEW	.003	55	55 +	55	.15
2625	----	----	----	0.15N	.05-	10	.000	----	445	UNCH	.50
2630	----	----	----	0.10N	.05-	5	.000	200	201 +	200	.20
2635	----	----	----	0.10N	.05-	5	.000	----	880	UNCH	.20
2645	----	----	----	0.05N	.05	UNCH	----	----	200	UNCH	.20
2660	----	----	----	0.05N	.05	UNCH	----	----	650	UNCH	.20
2665	----	----	----	----	.05+	5	----	----	10	UNCH	.10
2675	----	----	----	----	.05+	5	----	----	1600	UNCH	----
2750	----	----	----	----	.05+	5	----	----	1500	UNCH	----
TOTAL								321	7592 +	319	
DEC17	EOW4 S&P 500 C	(FUTURES SETT.	2594.60 -	170)	7.80-	50	.268	----	126	UNCH	----
2625	----	----	----	8.30N				0	126		
TOTAL											

S&P 500 CALLS

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PRELIMINARY

PG49 BULLETIN #226@

S&P 500 CALL OPTIONS

wed, Nov 22, 2017 PG49

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	UNCH	---CONTRACT---	HIGH	LOW
S&P 500 CALL														
DEC17	S&P 500 CALL	(FUTURES SETT.	2594.60	-	170)	494.70-	170	.996	----	----	1	UNCH	----	----
2100	----	----	496.40N	----	----	474.80-	160	.995	----	----	1	UNCH	----	----
2120	----	----	371.70N	----	----	370.10-	160	.990	----	----	15	UNCH	----	----
2225	----	----	346.80N	----	----	345.20-	160	.988	----	----	15	UNCH	----	----
2250	----	----	336.80N	----	----	335.20-	160	.988	----	----	2	UNCH	----	----
2260	----	----	316.90N	----	----	315.30-	160	.986	----	----	2	UNCH	----	----
2280	----	----	277.20N	----	----	275.50-	170	.982	----	----	2	UNCH	----	----
2320	----	----	257.30N	----	----	255.60-	170	.979	----	----	2	UNCH	----	----
2340	----	----	237.40N	----	----	235.80-	160	.976	----	----	10	UNCH	90.30	79.00
2400	----	----	197.80N	----	----	196.10-	170	.967	----	----	92	UNCH	----	----
2420	----	----	178.00N	----	----	176.30-	170	.961	----	----	7	UNCH	----	----
2425	----	----	173.10N	----	----	171.40-	170	.959	----	----	15	UNCH	----	----
2440	----	----	158.30N	----	----	156.60-	170	.953	----	----	1	UNCH	142.00	81.30
2445	----	----	153.40N	----	----	151.70-	170	.950	----	----	10	UNCH	59.00	59.00
2450	----	----	148.50N	----	----	146.80-	170	.947	----	1013	UNCH	84.00	50.00	
2460	----	----	138.80N	----	----	137.10-	170	.940	----	150	UNCH	68.30	40.00	
2465	----	----	133.90N	----	----	132.20-	170	.937	----	5	UNCH	----	----	
2470	----	----	129.10N	----	----	127.30-	180	.933	----	2	UNCH	----	----	
2475	----	----	124.20N	----	----	122.50-	170	.928	----	400	UNCH	----	----	
2480	----	----	119.40N	----	----	117.70-	170	.923	----	203	UNCH	57.80	57.80	
2490	----	----	109.80N	----	----	108.00-	180	.912	----	10	UNCH	----	----	
2500	----	----	100.30N	----	----	98.40-	190	.900	----	2743	UNCH	93.00	27.00	
2505	----	----	95.50N	----	----	93.70-	180	.893	----	1	UNCH	46.00B	43.00A	
2510	----	----	90.80N	----	----	88.90-	190	.885	----	200	UNCH	42.00B	40.00A	
2515	----	----	86.10N	----	----	84.20-	190	.877	----	1252	UNCH	----	----	
2520	----	----	81.40N	----	----	79.50-	190	.867	----	1630	UNCH	----	----	
2525	----	----	76.70N	----	----	74.90-	180	.856	----	1071	UNCH	55.20	22.80	
2530	----	----	72.20N	----	----	70.30-	190	.844	----	230	UNCH	50.50	50.50	
2535	----	----	67.60N	----	----	65.80-	180	.830	----	1	UNCH	----	----	
2540	----	----	63.10N	----	----	61.30-	180	.815	----	1554	UNCH	----	----	
2545	----	----	58.70N	----	----	56.90-	180	.798	----	1694	UNCH	----	----	
2550	----	----	54.30N	----	----	52.50-	180	.780	----	2	3548	1	49.50	10.10
2555	----	----	49.90N	----	----	48.20-	170	.759	----	3	UNCH	----	----	
2560	----	----	45.60N	----	----	44.00-	160	.737	----	2	712	UNCH	37.80	37.80
2565	----	----	41.40N	----	----	39.80-	160	.712	----	45	UNCH	30.70B	----	
2570	----	----	37.30N	----	----	35.70-	160	.685	----	1076	UNCH	36.00	36.00	
2575	----	----	33.30N	----	----	31.80-	150	.654	----	969	UNCH	25.20	5.70	
2580	----	----	29.40N	----	----	28.00-	140	.621	----	508	UNCH	6.50B	----	
2585	----	----	25.70N	----	----	24.40-	130	.584	----	497	UNCH	20.00	20.00	
2590	20.80	21.50B	20.80	21.50B	21.00B	21.00-	120	.543	5	7336	2	27.00B	5.70	
2595	----	----	18.90N	----	----	17.90-	100	.499	----	211	UNCH	3.20	3.20	
2600	16.00	16.00	16.00	16.00	16.00	15.00-	90	.453	2	2094	UNCH	20.00	2.90	
2605	----	----	13.20N	----	----	12.40-	80	.405	----	636	UNCH	13.00B	----	
2610	----	----	10.80N	----	----	10.10-	70	.356	----	1577	UNCH	13.60	2.15	
2615	----	----	8.70N	----	----	8.20-	50	.309	----	303	UNCH	----	----	
2620	6.90	6.90	6.90	6.90	6.90	6.50-	40	.262	1	1588	UNCH	10.10	5.00	
2625	----	----	5.50N	----	----	5.20-	30	.221	100	2578	UNCH	9.20	3.10	
2630	----	----	4.30N	----	----	4.10-	20	.184	----	2338	2	7.50	2.30	
2635	----	----	3.40N	----	----	3.30-	10	.153	----	673	UNCH	----	----	
2640	----	----	2.75N	----	----	2.70-	5	.128	----	3584	UNCH	5.20	2.95	
2645	----	----	2.25N	----	----	2.25	UNCH	.108	----	163	UNCH	3.00	3.00	
2650	----	----	1.90N	----	----	1.90	UNCH	.092	----	2259	UNCH	4.40	1.50	
2655	----	----	1.65N	----	----	1.60-	5	.078	----	144	UNCH	----	----	
2660	----	----	1.45N	----	----	1.40-	5	.067	----	2259	UNCH	2.30	.80	
2665	----	----	1.30N	----	----	1.20-	10	.058	----	203	UNCH	2.45	2.45	
2670	----	----	1.15N	----	----	1.05-	10	.050	----	134	UNCH	2.40	.95	
2675	----	----	1.05N	----	----	.95-	10	.044	----	4717	UNCH	2.20	2.20	
2680	----	----	0.95N	----	----	.85-	10	.039	----	1390	UNCH	.85	.85	
2690	----	----	0.80N	----	----	.70-	10	.031	----	10	UNCH	.70	.70	
2695	----	----	0.70N	----	----	.65-	5	.028	----	1	UNCH	----	.70A	
2700	0.55	.55	.50	.50	.50	.60-	5	.026	702	5673	399	2.40	.50	
2705	----	----	0.60N	----	----	.55-	5	.023	----	1	UNCH	----	----	
2710	----	----	0.55N	----	----	.50-	5	.021	----	200	UNCH	----	----	
2715	----	----	0.50N	----	----	.40-	10	.017	----	110	UNCH	.65	.65	
2720	----	----	0.45N	----	----	.35-	10	.015	----	6600	UNCH	1.05	.45	
2725	----	----	0.40N	----	----	.30-	10	.013	----	350	UNCH	.75	.25	
2730	----	----	0.40N	----	----	.30-	10	.012	----	900	UNCH	.30	.30	
2740	----	----	0.35N	----	----	.25-	10	.010	----	10	UNCH	.35	.35	
2750	----	----	0.30N	----	----	.20-	10	.008	----	12185	UNCH	.40	.30	
2760	----	----	0.25N	----	----	.20-	5	.007	----	650	UNCH	.40	.40	
2770	----	----	0.20N	----	----	.20	UNCH	.007	----	350	UNCH	.40	.40	
2775	----	----	0.20N	----	----	.20	UNCH	.007	----	500	UNCH	.30	.15	
2800	----	----	0.15N	----	----	.20+	5	.006	----	500	UNCH	.20	.20	
2840	----	----	0.15N	----	----	.10-	5	.003	----	500	UNCH	.20	.20	
2850	----	----	0.15N	----	----	.10-	5	.003	----	10	UNCH	.10	.10	
2875	----	----	0.10N	----	----	.05-	5	.000	----	10	UNCH	.10	.10	
2890	----	----	0.05N	----	----	.05	UNCH	.000	----	10	UNCH	.10	.10	
2900	----	----	0.05N	----	----	.05	UNCH	.000	----	20	UNCH	.20	.10	
2925	----	----	----	----	----	.05+	5	.000	----	10	UNCH	.15	.15	
3000	----	----	----	----	----	----	----	.000	----	1100	UNCH	1.00	.25	
TOTAL CAB										814	83579	394		
MAR18 S&P 500 CALL (FUTURES SETT. 2595.70 - 180)														
2450	----	----	173.80N	----	----	171.80-	200	.782	----	75	UNCH	----	----	
2480	----	----	148.30N	----	----	146.30-	200	.744	----	25	UNCH	----	----	
2500	----	----	131.70N	----	----	129.70-	200	.714	----	125	UNCH	----	----	
2520	----	----	115.70N	----	----	113.60-	210	.681	----	100	UNCH	----	----	
2530	----	----	107.90N	----	----	105.80-	210	.663	----	225	UNCH	----	----	
2550	----	----	92.80N	----	----	90.50-	230	.623	----	270	UNCH	65.50	65.50	
2575	----	----	74.70N	----	----	72.50-	220	.565	----	50	UNCH	----	----	
2580	----	----	71.20N	----	----	69.00-	220	.552	----	175	UNCH	----	----	
2600	----	----	57.90N	----	----	56.00-	190	.499	----	227	UNCH	42.00B	28.90	
2630	----	----	40.20N	----	----	38.60-	160	.409	----	175	UNCH	----	----	
2650	----	----	30.30N	----	----	28.90-	140	.344	10	102	13	17.30	15.50	
2660	----	----	25.90N	----	----	24.70-	120	.312	----	117	UNCH	----	----	
2675	----	----	20.10N	----	----	19.30-	80	.265	----	1	UNCH	----	----	
2680	----	----	18.40N	----	----	17.70-	70	.250	----	97	UNCH	----	----	
2685	----	----	16.80N											



PRELIMINARY

PG49 BULLETIN #226@ S&P 500 CALL OPTIONS wed, Nov 22, 2017 PG49

Table with columns for contract numbers (e.g., 2605, 2610), strike prices, and various market data points including volume, price, and delta.

ADDITIONAL S&P CALLS

Table with columns for contract numbers, strike prices, and market data, including a sub-section for 'FUTURES SETT.' with columns for high and low values.

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PG49	BULLETIN #226@	S&P 500 CALL OPTIONS								wed, Nov 22, 2017				PG49
2680	----	----	----	28.80N	28.10-	0.70	.300	----	10	28	UNCH	----	----	
TOTAL									0	28				
MDV MID														
NOV17	MDV MID	(FUTURES SETT.	.00)											
2595	2.50	*2.50		2.50	.70-	2.75	----	7	5	----	2	4.20	2.50	
2650	.10	*.10		.10	.10	NEW	.007	----	250	250 +	250	.10	.10	
2655	.10	*.10		.10	.10	NEW	.007	----	50	60 +	60	.10	.10	
2660	.10	*.10		.10	.10	NEW	.006	----	100	100 +	100	.10	.10	
2665	.10	*.10		.10	.10	NEW	.006	----	500	600 +	600	.10	.10	
TOTAL									0	1010 -	2209			
MMV MID														
NOV17	MMV MID	(FUTURES SETT.	.00)											
2645	----	----		.10N	.05-	0.05	.000	----	----	650	UNCH	----	----	
2655	----	CAB	CAB	----	CAB	----	.000	----	2825	2850 +	2850	----	----	
TOTAL									0	3500 +	2850			

E-MINI S&P 500 FIXING PRICE (ESF): Mar18 2595.68