



FINAL

PG49 BULLETIN #180@

S&P 500 CALL OPTIONS

Tue, Sep 19, 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

Table with columns: EXPIRATION, SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, JUN18, SEP18. Rows include EOM S&P 500 OPT, EOW1 S&P 500 OPT, EOW2 S&P 500 OPT, EOW4 S&P 500 OPT, S&P 500 OPT, S&P 500 FUT.

Table with columns: EXPIRATION, SEP17, OCT17, NOV17, DEC17, JAN18, MAR18, JUN18, SEP18. Rows include ENY FUT, EOW3 S&P 500 OPT, FT1 FUT, FT5 FUT, FTU FUT, II FUT, RS1 FUT, RSG FUT, RSV FUT, SDA FUT, SDI FUT, TRI FUT.

S&P 500 OPTIONS ON FUTURES

Table with columns: SEP17, OCT17, NOV17, DEC17, JAN18, FEB18, MAR18, JUN18, SEP18. Rows include EV 100-3600, EV1 100-3600, EV2 100-3600, EV4 100-3600, OS 100-3600.

Table with columns: SEP17, OCT17, NOV17, JAN18. Rows include EV3 100-3600, S3A 100-3600, S3C 100-3600, S4A 100-3600, S4C 100-3600.

S&P 500 FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include S&P 500 FUT, SEP17, DEC17, MAR18, TOTAL.

E-MINI S&P 500 FIXING PRICE (ESF): Dec18 2504.89

WK EV-w1 S&P 500 CALLS

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. Rows include EOW1 S&P 500 C, 2475, 2495, 2500, 2505, 2510, 2515, 2520, 2525, 2530, 2535, 2540, 2545, 2550, 2560, 2570, TOTAL.

WK EV-w2 S&P 500 CALLS

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. Rows include FOW2 S&P 500 C, OCT17, 2520, 2525, 2530, 2535, 2550, 2570, TOTAL.

WK EV-w4 S&P 500 CALLS

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. Rows include FOW4 S&P 500 C, SEP17, 2450, 2460, 2475, 2485, 2490, 2495, 2500, 2510, 2515, 2520, 2525, 2530, 2535, 2540, 2545, 2550, 2560, 2570, 2580, 2650, TOTAL.

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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Summary table for S&P 500 CALL OPTIONS including columns for OCT17, 2550, TOTAL, (FUTURES SETT.), .00, 4.10N, 4.45+, 35, .171, 0, 3, UNCH, 3.00, 3.00.

S&P 500 CALLS

Main table listing S&P 500 CALLS 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 sub-sections for S&P 500 CALL, EOM S&P 500 C, and EOM S&P 500 C.



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Table with columns for contract month (e.g., 2580, 2590), price, and volume. Includes a 'TOTAL' row at the bottom.

ADDITIONAL 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. Includes sub-sections for EOW3 S&P 500 C, NOV17 EOW3 S&P 500 C, and JAN18 EOW3 S&P 500 C.

E-MINI S&P 500 FIXING PRICE (ESF): Dec18 2504.89