



PRELIMINARY

PG49 BULLETIN #120@

S&P 500 CALL OPTIONS

Fri, Jun 22, 2018 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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
EOM S&P 500 OPT	06/29	07/31	08/31	09/28	10/31	11/30			
EOW1 S&P 500 OPT	06/01	07/06	08/03						
EOW2 S&P 500 OPT	06/08	07/13							
EOW4 S&P 500 OPT	06/22	07/27							
S&P 500 OPT	06/14			09/20			12/20	03/14	06/20
S&P 500 FUT	06/14			09/20			12/20	03/14	06/20

EXPIRATION:	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
BTC FUT	06/29	07/27	08/31	09/28			
EI FUT				09/21			
ENY FUT				09/13			
EOW3 S&P 500 OPT		07/20	08/17				
FT1 FUT				09/21			
FT5 FUT				09/21			
FTU FUT				09/21			
RS1 FUT				09/21			
RSJ FUT				09/21			
RSV FUT				09/21			
	06/25						
	06/27						
SDA FUT					12/21		
SDI FUT				09/21	12/21	03/15	06/21
TPY FUT				09/13			
TRI FUT				09/21	12/21	03/15	06/21

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22									
	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
EV	100-4225	100-4225	100-4225	100-4225	100-4225	100-4225			
EV1	100-4200	100-4225	100-4225						
EV2	100-4200	100-4225							
EV4	100-4225	100-4225							
OS	100-4200			100-4225			100-4225	1150-4225	1225-4225

	JUN18	JUL18	AUG18	OCT18
EV3	100-4225	100-4225	100-4225	100-4225
S4A	100-4225			
S4C	100-4225			

S&P 500 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT										
SEP18	2767.00	2768.00B	2756.00A	2761.50	2759.50 + 700	1013	73	51142 +	663 2881.40B	2076.00A
DEC18	----	2771.20B	----	2766.20B	2763.20 + 700	940	73	51442 +	300 - 2 2886.80B	1781.70A

E-MINI S&P 500 FIXING PRICE (ESF): Sep19 2756.25

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											
JUL18	EOW1 S&P 500 C	(FUTURES SETT. .00)									
2780	----	----	----	9.80N	9.90+	10	.325	----	50	UNCH	----
2800	----	----	----	4.20N	3.95-	25	.165	----	150	UNCH	----
2805	----	----	----	3.35N	3.05-	30	.134	----	136	UNCH	----
2825	----	----	----	1.40N	1.10-	30	.054	----	298	UNCH	----
2830	----	----	----	1.15N	.85-	30	.043	----	136	UNCH	----
2835	----	----	----	0.95N	.70-	25	.035	----	270	UNCH	----
2840	----	----	----	0.80N	.55-	25	.028	----	60	UNCH	----
2845	----	----	----	0.70N	.45-	25	.023	----	70	UNCH	----
2860	----	----	----	0.45N	.30-	15	.014	----	60	UNCH	----
2930	----	----	----	0.10N	.05-	5	.002	----	60	UNCH	----
3000	----	----	----	0.05N	CAB	----	.000	----	30	UNCH	----
TOTAL								0	1320		

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
EOW2 S&P 500 C											
JUL18	EOW2 S&P 500 C	(FUTURES SETT. .00)									
2830	----	----	----	2.35N	2.10-	25	.084	----	137	UNCH	----
2840	----	----	----	1.60N	1.40-	20	.058	----	136	UNCH	----
2845	----	----	----	1.35N	1.15-	20	.048	----	1	UNCH	7.50
3120	----	----	----	0.05N	CAB	----	----	----	30	UNCH	----
3125	----	----	----	----	CAB	----	----	----	30	UNCH	----
TOTAL								0	334		

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
EOW4 S&P 500 C											
JUN18	EOW4 S&P 500 C	(FUTURES SETT. .90)									
2770	1.10	----	----	1.00	CAB	----	----	251	----	UNCH	1.10
2805	----	----	----	0.10N	CAB	----	----	150	----	450	.10
TOTAL								401	0 - 10392		

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
S&P 500 CALL											
SEP18	S&P 500 CALL	(FUTURES SETT. 2759.50 + 700 )									
2300	----	----	----	459.90N	466.00+	610	.946	----	1	UNCH	----
2320	----	----	----	440.60N	446.70+	610	.941	----	1	UNCH	----
2525	----	----	----	248.60N	253.60+	500	.851	----	60	UNCH	----
2550	----	----	----	226.20N	231.00+	480	.832	----	60	UNCH	----
2570	----	----	----	208.60N	213.20+	460	.815	----	2	UNCH	----
2600	----	----	----	182.70N	187.00+	430	.785	----	4	UNCH	141.00
2660	----	----	----	133.10N	136.90+	380	.709	----	13	UNCH	----
2670	----	----	----	125.20N	128.90+	370	.693	----	1	UNCH	----
2680	----	----	----	117.40N	121.00+	360	.677	----	10	UNCH	----
2690	----	----	----	109.80N	113.20+	340	.659	----	1	UNCH	----
2695	----	----	----	106.10N	109.40+	330	.651	----	2	UNCH	----
2700	----	----	----	102.40N	105.60+	320	.641	----	285	UNCH	99.50
2710	----	----	----	95.10N	98.10+	300	.622	----	2	UNCH	----
2715	----	----	----	91.60N	94.40+	280	.612	----	1	UNCH	----
2725	----	----	----	84.70N	87.20+	250	.592	----	75	UNCH	----
2730	----	----	----	81.30N	83.70+	240	.581	----	1	UNCH	----
2735	----	----	----	77.90N	80.20+	230	.570	----	2	UNCH	----
2740	----	----	----	74.60N	76.70+	210	.558	----	2	UNCH	----
2745	----	----	----	71.30N	73.30+	200	.547	----	1	UNCH	----

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S&P 500 CALL OPTIONS

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PRELIMINARY

Table with columns: PG49, BULLETIN #120@, S&P 500 CALL OPTIONS, Fri, Jun 22, 2018, PG49. Rows include various contract months (AUG18, SEP18, OCT18, NOV18) and strike prices (2825 to 2945) with corresponding bid, ask, and volume data.

ADDITIONAL S&P 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 additional contract months (AUG18, JUN18) and strike prices (100 to 3025) with detailed market data.

E-MINI S&P 500 FIXING PRICE (ESF): Sep19 2756.25