



FINAL

PG49 BULLETIN # 35@

S&P 500 CALL OPTIONS

wed, Feb 21, 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 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.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
EOM S&P 500 OPT	02/28	03/29	04/30	05/31	06/29	07/31		
EOW1 S&P 500 OPT	02/02	03/02						
EOW2 S&P 500 OPT	02/09	03/09						
EOW4 S&P 500 OPT	02/23	03/23						
S&P 500 OPT		03/15			06/14		09/20	12/20
S&P 500 FUT		03/15			06/14		09/20	12/20

EXPIRATION:	FEB18	MAR18	APR18	MAY18	JUN18	SEP18	DEC18
BTC FUT	02/23	03/29	04/27		06/29		
EI FUT		03/16					
ENY FUT		03/08					
EOW3 S&P 500 OPT			04/20	05/18			
FT1 FUT		03/16					
FT5 FUT		03/16					
FTU FUT		03/16					
II FUT	02/22	03/28					
RS1 FUT		03/16					
RSG FUT		03/16					
RSV FUT		03/16					
SDA FUT	02/21					12/21	
SDI FUT					06/15		
TPY FUT		03/08					
TRI FUT		03/16			06/15	09/21	12/21

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, FEB 21									
	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18	
EV	100-4200	950-4200	950-4200	950-4200	1025-4225	1025-4225			
EV1	100-4200	100-4200							
EV2	100-4200	100-4200							
EV4	100-4200	950-4200							
OS		100-4200			950-4200		1025-4225	1100-4225	

	FEB18	APR18	MAY18	JUL18
EV3		950-4200	950-4200	1025-4225
S3A	100-4200			
S3C	100-4200			

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 FIT										
MAR18	2720.00	2746.00B	2694.50A	2697.00 @2698.50B	2698.70 P- 1540	2608	62	77583 + 458	2878.40	1965.30A
JUN18	----	2750.20B	2700.20A	2700.20A	2703.00 - 1520	----	----	260 UNCH	2877.10B	1971.20A
SEP18	----	2756.70B	2706.70A	2706.70A	2709.90 - 1480	----	----	126 UNCH	2881.40B	2076.00A
DEC18	----	2762.20B	2712.20A	2712.20A	2715.10 - 1510	----	----	300 UNCH	2886.80B	1781.70A
TOTAL S&P 500 FUT						2546	62	78269 + 458		

E-MINI S&P 500 FIXING PRICE (ESF): Jun18 2700.95

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											
MAR18	EW1 S&P 500 C	(FUTURES SETT.	2698.70 -	1540)							
2680	----	----	----	53.20N	40.40+ NEW .608	----	----	10	10 + 10	----	----
2685	----	----	----	49.40N	37.00+ NEW .582	----	----	10	10 + 10	----	----
2700	----	----	----	38.60N	27.50- 1110 .497	----	----	----	100 UNCH	----	----
2760	----	----	----	8.70N	4.60- 410 .139	----	----	----	300 UNCH	18.00	16.90
2765	----	----	----	7.40N	3.85- 355 .119	----	----	----	10 UNCH	----	----
2770	----	----	----	6.20N	3.15- 305 .101	----	----	----	225 UNCH	----	----
2825	----	----	----	0.75N	.40- 35 .014	----	----	----	50 UNCH	.95	.95
2840	----	----	----	0.45N	.25- 20 .008	----	----	----	123 UNCH	----	----
2900	----	----	----	0.10N	.05+ NEW .000	----	----	40	40 + 40	----	----
2910	----	----	----	0.10N	----	----	----	40	40 + 40	----	----
2935	----	----	----	0.05N	CAB .000	----	----	122	UNCH	----	----
TOTAL								100	1030 + 100		

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											
MAR18	EW2 S&P 500 C	(FUTURES SETT.	2698.70 -	1540)							
2715	----	----	----	36.50N	27.60- 890 .430	----	----	----	137 UNCH	----	----
2775	----	----	----	10.30N	6.50- 380 .156	----	----	----	10 UNCH	----	----
2790	----	----	----	7.00N	4.15- 285 .108	----	----	----	225 UNCH	----	----
2840	----	----	----	1.65N	.95- 70 .028	----	----	----	123 UNCH	----	----
3000	----	----	----	0.15N	.15 UNCH .003	----	----	----	100 UNCH	.20	.20
TOTAL								0	595		

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											
FEB18	EW4 S&P 500 C	(FUTURES SETT.	.00)								
2450	----	----	----	264.20N	248.80- 1540 .999	----	----	----	2 UNCH	----	----
2720	----	----	----	14.20N	6.00- 820 .233	----	----	----	1 UNCH	----	----
2740	6.30	6.30	*6.30	6.30	1.75- 455 .065	----	----	5	11 + 5	12.30	6.30
2745	----	----	----	4.90N	1.25- 365 .044	----	----	----	10 UNCH	12.20	5.00
2750	----	----	----	3.80N	.85- 295 .028	----	----	1	11 + 1	8.80	8.80
2760	----	----	----	2.15N	.45- 170 .012	----	----	----	1 UNCH	2.90	2.90
2770	----	----	----	1.15N	.25- 90 .005	----	----	----	5 UNCH	8.20	2.10
2790	----	----	----	0.35N	.15- 20 .001	----	----	----	125 UNCH	1.40	1.30
2800	----	----	----	0.20N	.10- 10 .001	----	----	----	237 UNCH	2.50	1.25
2810	----	----	----	0.10N	.10 UNCH .001	----	----	----	405 UNCH	2.20	.10
2815	----	CAB	CAB	----	.10+ NEW .001	----	----	159	159 + 159	----	----
2820	0.10	#.10	CAB	----	.10+ NEW .001	----	----	675	700 + 700	.10	----
2825	----	CAB	CAB	----	.10+ NEW .001	----	----	200	200 + 200	----	----
2830	----	CAB	CAB	----	.05 UNCH .000	----	----	100	500 + 100	.10	.10
2875	----	----	----	0.05N	.05 UNCH .000	----	----	----	528 UNCH	.15	.15
2880	----	----	----	0.05N	.05 UNCH .000	----	----	----	1076 UNCH	.15	.15
2900	----	----	----	0.05N	.05 UNCH .000	----	----	----	100 UNCH	13.40	13.40
2910	----	----	----	0.05N	.05 UNCH .000	----	----	----	100 UNCH	.10	.10
2920	----	----	----	0.05N	.05 UNCH .000	----	----	----	124 UNCH	----	----
2940	----	----	----	----	.05+ 5	----	----	----	59 UNCH	----	----
2945	----	----	----	----	.05+ 5	----	----	----	2 UNCH	----	----
2960	----	----	----	----	.05+ 5	----	----	----	5 UNCH	----	----
2965	----	----	----	----	.05+ 5	----	----	----	3 UNCH	----	----
2985	----	----	----	----	.05+ 5	----	----	----	1 UNCH	----	----
3000	----	----	----	----	.05+ 5	----	----	----	1 UNCH	.35	.35
TOTAL								1140	4420 + 1165		
MAR18	EW4 S&P 500 C	(FUTURES SETT.	2698.70 -	1540)							

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PG49 BULLETIN # 35@ S&P 500 CALL OPTIONS wed, Feb 21, 2018 PG49
2820 ---- 8.50N 5.60- 290 .112 ---- 131 UNCH ----
2850 ---- 4.45N 2.75- 170 .060 ---- 1 UNCH 10.00 10.00
TOTAL 0 132

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 MAR18, JUN18, and various strike prices from 2375 to 2995.

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Table with columns for contract symbols (e.g., 3000, 3005, 3025), bid/ask prices, and volume. Includes sub-sections for FEB18, MAR18, and EOM S&P 500 C.

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PG49	BULLETIN # 35@	S&P 500 CALL OPTIONS										Wed, Feb 21, 2018	PG49
2930	----	----	----	1.15N	.80-	35	.017	----	----	1105	UNCH	15.00	2.65
2940	----	----	----	0.95N	.70-	25	.015	----	----	684	UNCH	13.00	4.70
2950	----	----	----	0.80N	.60-	20	.013	----	----	7192	UNCH	10.00	2.90
2960	----	----	----	0.70N	.50-	20	.011	----	----	640	UNCH	9.50	7.50
2970	----	----	----	0.60N	.45-	15	.009	----	----	354	UNCH	9.50	9.50
2980	----	----	----	0.55N	.40-	15	.008	----	----	761	UNCH	4.50	1.70
2990	----	----	----	0.50N	.35-	15	.007	----	----	913	UNCH	14.20	1.20
3000	----	----	----	0.45N	.30-	15	.006	----	----	1105	UNCH	12.00	1.20
3010	----	----	----	0.40N	.25-	15	.005	----	----	996	UNCH	10.00	10.00
3020	----	----	----	0.35N	.25-	10	.005	----	----	6	UNCH	8.00	8.00
3025	----	----	----	0.35N	.25-	10	.005	----	----	6415	UNCH	2.65	1.35
3030	----	----	----	0.35N	.25-	10	.005	----	----	70	UNCH	7.00	7.00
3075	----	----	----	0.20N	.25+	5	.004	----	----	600	UNCH	----	----
TOTAL										100		32697 -	30
APR18	----			(FUTURES SETT. .00)									
2650	----			117.40N	105.60-	1180	.624	----	----	10	UNCH	172.50	138.50
3025	----			1.00N	.70-	30	.013	----	----	2500	UNCH	----	----
3075	----			0.60N	.45-	15	.008	----	----	6500	UNCH	----	----
TOTAL										0		9010	
MAY18	----			(FUTURES SETT. .00)									
2850	----			24.00N	19.10-	490	.204	----	----	6	UNCH	----	----
2875	----			17.70N	13.70-	400	.159	----	----	6	UNCH	----	----
2900	----			12.80N	9.70-	310	.122	----	----	6	UNCH	----	----
2925	----			9.30N	6.80-	250	.091	----	----	12	UNCH	----	----
2950	----			6.70N	4.75-	195	.067	----	----	14	UNCH	5.10	5.10
TOTAL										0		44	

ADDITIONAL S&P CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
APR18	----	----												
EOW3 S&P 500 C	----	----					(FUTURES SETT. .00)							
2675	----	----			94.00N		82.90- 11.10	.578	----	----	15	UNCH	56.50	56.50
2680	----	----			90.40N		79.40- 11.00	.567	----	----	18	UNCH	----	----
2690	----	----			83.40N		72.70- 10.70	.543	----	----	50	UNCH	----	----
2700	----	----			76.60N		66.20- 10.40	.519	----	----	145	UNCH	----	----
2710	----	----			70.00N		59.90- 10.10	.493	----	----	2	UNCH	----	----
2720	----	----			63.60N		54.00- 9.60	.467	----	----	4	UNCH	65.00	65.00
2725	----	----			60.60N		51.10- 9.50	.453	----	----	200	UNCH	----	----
2730	----	----			57.60N		48.30- 9.30	.439	----	----	25	UNCH	66.20	60.00
2740	----	----			51.80N		43.00- 8.80	.411	----	----	4	UNCH	31.00	31.00
2750	----	----			46.40N		38.10- 8.30	.382	----	----	327	UNCH	----	----
2760	----	----			41.30N		33.50- 7.80	.353	----	----	3	UNCH	----	----
2770	----	----			36.60N		29.30- 7.30	.324	----	----	4	UNCH	----	----
2775	----	----			34.40N		27.30- 7.10	.310	----	----	100	UNCH	----	----
2780	----	----			32.20N		25.40- 6.80	.295	----	----	87	UNCH	----	----
2790	----	----			28.20N		22.00- 6.20	.268	----	----	130	UNCH	----	----
2800	----	----			24.60N		18.90- 5.70	.241	----	----	395	UNCH	66.00	13.20
2810	----	----			21.30N		16.20- 5.10	.215	----	----	2	UNCH	----	----
2825	----	----			17.00N		12.70- 4.30	.179	----	----	123	UNCH	----	----
2830	----	----			15.80N		11.70- 4.10	.168	----	----	1125	UNCH	----	----
2840	----	----			13.50N		9.90- 3.60	.148	----	----	1125	UNCH	----	----
2850	----	----			11.50N		8.30- 3.20	.128	----	3	209 +	3	----	----
2875	----	----			7.60N		5.20- 2.40	.088	----	62	1503 +	3	25.20	7.70
2900	----	----			4.90N		3.25- 1.65	.059	----	59	1586 +	46	17.30	3.20
2920	----	----			3.45N		2.25- 1.20	.042	----	----	225	UNCH	----	----
2925	----	----			3.15N		2.05- 1.10	.039	----	----	1389	UNCH	----	----
2940	----	----			2.45N		1.55- 0.90	.030	----	----	150	UNCH	3.60	3.60
2945	----	----			2.25N		1.45- 0.80	.028	----	----	4	UNCH	25.00	16.20
2950	----	----			2.05N		1.35- 0.70	.026	----	----	6000	UNCH	7.00	2.90
2960	----	----			1.75N		1.15- 0.60	.023	----	----	100	UNCH	----	----
2970	----	----			1.50N		.95- 0.55	.019	----	----	2	UNCH	12.00	4.50
2975	----	----			1.35N		.90- 0.45	.018	----	----	2775	UNCH	4.50	4.50
2990	----	----			1.10N		.75- 0.35	.015	----	----	9	UNCH	6.00	2.50
3000	----	----			.95N		.65- 0.30	.013	----	----	1811	UNCH	12.00	12.00
3010	----	----			.85N		.60- 0.25	.012	----	----	673	UNCH	5.50	2.00
3025	----	----			.70N		.50- 0.20	.010	----	----	5751	UNCH	----	----
3030	----	----			.65N		.45- 0.20	.009	----	----	182	UNCH	----	----
3040	----	----			.60N		.40- 0.20	.008	----	----	2	UNCH	5.50B	----
3050	----	----			.55N		.40- 0.15	.007	----	----	1692	UNCH	----	----
3075	----	----			.45N		.30- 0.15	.005	----	----	2000	UNCH	----	----
3100	----	----			.35N		.30- 0.05	.005	----	----	6000	UNCH	----	----
3400	----	----			.10N		.05- 0.05	.000	----	----	20	UNCH	.10	.10
TOTAL										0	35967 +	52		
MAY18	----						(FUTURES SETT. .00)							
2850	----				20.20N		15.50- 4.70	.183	----	----	1125	UNCH	----	----
2860	----				17.70N		13.50- 4.20	.165	----	----	1125	UNCH	----	----
2875	----				14.40N		10.90- 3.50	.140	----	----	6	UNCH	----	----
3070	----				1.20N		.80- 0.40	.013	----	----	1	UNCH	6.70	1.50
TOTAL										0	2257			
MDV MID	----						(FUTURES SETT. .00)							
FEB18	----													
2740	----	MDV MID	1.60	1.60	1.60		CAB	----	----	1	----	1	4.40	1.60
2780	----						CAB	----	----	50	----	250	----	----
TOTAL										0	0 -	1326		

E-MINI S&P 500 FIXING PRICE (ESF): Jun18 2700.95