



PRELIMINARY

PG49 BULLETIN #143Q

S&P 500 CALL OPTIONS

Thu, Jul 27, 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 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.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
EOM S&P 500 OPT	07/31	08/31	09/29	10/31	11/30	12/29		
EOW1 S&P 500 OPT	07/07	08/04						
EOW2 S&P 500 OPT	07/14	08/11						
EOW4 S&P 500 OPT	07/28	08/25						
S&P 500 OPT			09/14			12/14	03/15	06/14
S&P 500 FUT			09/14			12/14	03/15	06/14

EXPIRATION:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
EI FUT			09/15					
ENY FUT			09/07					
EOW3 S&P 500 OPT		08/18		10/20	11/17			
FT1 FUT			09/15					
FT5 FUT			09/15					
II FUT	07/27	08/31						
RS1 FUT			09/15					
RSG FUT			09/15					
RSV FUT			09/15					
		08/02						
		08/14						
	07/26							
SDA FUT						12/15		
SDI FUT			09/15			12/15		06/15
TRI FUT			09/15			12/15	03/16	06/15

S&P 500 OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27								
	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18
EV 100-3600	100-3600	100-3600	100-3600	100-3600	100-3600	950-3600		
EV1 100-3600	100-3600	100-3600						
EV2 100-3600	100-3600	100-3600						
EV4 100-3600	100-3600	100-3600						
OS			100-3600				100-3600	950-3600

	JUL17	AUG17	OCT17	NOV17
EV3		100-3600	100-3600	100-3600
S1C		100-3600		
S2A		100-3600		
S4C	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										
SEP17	2480.00	#2480.00	2458.00	2471.70	2471.90 - 140	1538	126	55473 +	211	2480.00
DEC17	----	#2477.40B	2456.40A	2471.40N	2469.90 - 150	----	----	228 +	3	2477.40B
MAR18	----	#2475.70B	2454.70A	2469.70N	2468.20 - 150	----	----	30	UNCH	2475.70B
TOTAL	S&P 500 FUT					1412	126	55731 +	214	

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2472.31

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											
AUG17	EOW1 S&P 500 C			(FUTURES SETT. .00)							
2200	----	----	----	273.30N	272.10-	120	.995	----	4	UNCH	----
2220	----	----	----	253.30N	252.10-	120	.994	----	26	UNCH	----
2250	----	----	----	223.40N	222.20-	120	.993	----	30	UNCH	----
2440	----	----	----	35.90N	34.90-	100	.846	----	25	UNCH	----
2450	----	----	----	26.90N	25.90-	100	.782	----	10	UNCH	26.80
2460	----	----	----	18.70N	17.70-	100	.682	----	15	UNCH	----
2465	----	----	----	14.90N	14.00-	90	.614	----	191	UNCH	15.30
2470	----	----	----	11.50N	10.70-	80	.534	----	35	UNCH	----
2475	----	----	----	8.50N	8.00-	50	.446	----	226	350 +	224
2480	----	----	----	6.10N	5.70-	40	.356	----	425	UNCH	----
2485	----	----	----	4.20N	3.85-	35	.268	----	100	UNCH	----
2490	3.75	#3.75	*3.75	3.75	2.45+ NEW	35	.189	----	10	10 +	10
2495	----	----	----	1.90N	1.45-	45	.122	----	1	UNCH	----
2500	1.60	1.60	*1.60	1.60	.85-	45	.076	----	5	160 +	5
2505	----	----	----	0.90N	.50-	40	.046	----	11	UNCH	.95
2515	----	----	----	0.45N	.30-	15	.025	----	1	UNCH	----
2520	0.15	#.15	*.15	0.15	.25+ NEW	5	.020	----	100	100 +	.15
2525	----	----	----	0.25N	.20-	5	.015	----	350	UNCH	.25
2535	0.15	#.15	*.10	0.10	.10+ NEW	5	.007	----	322	322 +	.15
2570	----	----	----	0.05N	.05	UNCH	.000	----	490	UNCH	----
TOTAL								663	2656 +	661	

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											
AUG17	EOW2 S&P 500 C			(FUTURES SETT. .00)							
2470	----	----	----	15.00N	14.60-	40	.525	----	163	UNCH	----
2485	----	----	----	7.00N	6.90-	10	.333	----	10	UNCH	----
2490	----	----	----	5.20N	5.00-	20	.267	----	7	UNCH	----
2520	----	----	----	0.80N	.55-	25	.041	----	10	UNCH	.95
2545	0.30	.30	.30	0.30	.25-	5	.016	----	500 +	250	.30
TOTAL								250	690 +	250	

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											
JUL17	EOW4 S&P 500 C			(FUTURES SETT. .00)							
2455	----	----	----	19.40N	17.70-	170	.954	----	15	UNCH	14.20
2465	----	----	----	10.50N	8.80-	170	.808	----	146 +	19	15.40
2470	4.30	4.30	*4.30	4.30	5.00-	180	.605	----	448 +	3	7.80
2475	----	----	----	3.85N	2.30-	155	.316	----	225	157 -	200
2480	0.50	.50	*.50	0.50	.70-	125	.081	----	52	432 +	2
2485	1.45	#1.45	*.30	0.30	.20-	70	.012	----	10	160 -	1
2490	----	CAB	CAB	----	.10-	30	.003	----	200	216 +	200
2495	----	CAB	CAB	----	.05-	15	.000	----	380	384 +	380
2500	----	CAB	CAB	----	.05-	5	.000	----	1265	1287 +	1213
2505	----	----	----	0.05N	CAB	----	----	----	1	UNCH	----
2510	----	----	----	0.05N	CAB	----	----	----	11	UNCH	----
2515	----	----	----	0.05N	CAB	----	----	----	15	UNCH	.15
2520	----	----	----	0.05N	CAB	----	----	----	960	UNCH	----
2525	----	----	----	0.05N	CAB	----	----	----	451	UNCH	----
2530	----	----	----	0.05N	CAB	----	----	----	380	UNCH	----
2535	----	----	----	0.05N	CAB	----	----	----	2501	UNCH	----
TOTAL								2162	7564 +	1616	
AUG17	EOW4 S&P 500 C			(FUTURES SETT. .00)							
2450	----	----	----	35.90N	35.20-	70	.657	----	50	UNCH	----
2505	----	----	----	5.30N	4.80-	50	.206	----	121	UNCH	----

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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PRELIMINARY

PG49	BULLETIN #143Q	S&P 500 CALL OPTIONS										Thu, Jul 27, 2017	PG49	
2510	----	----	----	4.10N		3.65-	45	.168	----	----	20	UNCH	----	----
2530	----	----	----	1.50N		1.25-	25	.068	----	----	5	UNCH	----	----
2550	----	----	----	0.70N		.55-	15	.031	----	----	5	UNCH	----	----
TOTAL											0		201	

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			(FUTURES SETT.		2471.90 -	140)										
SEP17	S&P 500 CALL															
2220	----	----	----	----	256.30N		255.40-	90	.949	----	35	UNCH	----	----		
2250	----	----	----	----	227.00N		226.10-	90	.937	----	1	UNCH	----	----		
2260	----	----	----	----	217.30N		216.40-	90	.932	----	25	UNCH	----	----		
2270	----	----	----	----	207.60N		206.70-	90	.928	----	4	UNCH	----	----		
2280	----	----	----	----	197.90N		197.00-	90	.922	----	5	UNCH	----	----		
2290	----	----	----	----	188.20N		187.30-	90	.917	----	3	UNCH	----	----		
2300	----	----	----	----	178.60N		177.70-	90	.910	----	131	UNCH	----	----		
2320	----	----	----	----	159.50N		158.80-	70	.892	----	1	UNCH	----	----		
2325	----	----	----	----	154.80N		154.10-	70	.887	----	45	UNCH	----	----		
2340	----	----	----	----	140.70N		139.90-	80	.872	----	2	UNCH	----	----		
2350	----	----	----	----	131.30N		130.60-	70	.860	----	351	UNCH	----	28.70A		
2360	----	----	----	----	122.00N		121.30-	70	.847	----	2	UNCH	----	----		
2375	----	----	----	----	108.20N		107.40-	80	.824	----	145	UNCH	----	----		
2380	----	----	----	----	103.70N		102.90-	80	.816	----	125	UNCH	----	----		
2395	----	----	----	----	90.20N		89.50-	70	.787	----	2	UNCH	----	----		
2400	----	----	----	----	85.80N		85.10-	70	.776	----	322	UNCH	49.00B	----		
2410	----	----	----	----	77.00N		76.40-	60	.751	----	42	UNCH	----	----		
2420	----	----	----	----	68.40N		67.90-	50	.723	----	14	UNCH	56.50	56.50		
2425	----	----	----	----	64.30N		63.70-	60	.708	----	343	UNCH	----	----		
2430	----	----	----	----	60.10N		59.60-	50	.692	----	3	UNCH	50.70	50.70		
2435	----	----	----	----	56.10N		55.60-	50	.674	----	39	UNCH	----	----		
2440	----	----	----	----	52.20N		51.70-	50	.655	1000	2016 +	999	----	----		
2445	----	----	----	----	48.30N		47.90-	40	.636	----	3	UNCH	42.00B	42.00A		
2450	----	----	----	----	44.50N		44.10-	40	.614	----	504	UNCH	43.50B	22.70		
2455	----	----	----	----	40.70N		40.40-	30	.592	----	11	UNCH	40.50B	36.00A		
2460	----	----	----	----	37.10N		36.80-	30	.568	----	2	UNCH	----	----		
2465	----	----	----	----	33.60N		33.30-	30	.543	----	30	UNCH	----	----		
2470	----	----	----	----	30.30N		30.00-	30	.516	----	5506	UNCH	----	----		
2475	----	----	----	----	27.10N		26.80-	30	.488	----	474	UNCH	13.50	13.00A		
2480	----	----	----	----	24.10N		23.80-	30	.458	----	2503	UNCH	----	----		
2485	----	----	----	----	21.30N		21.00-	30	.427	----	1079	UNCH	----	----		
2490	----	----	----	----	18.70N		18.40-	30	.396	----	43	UNCH	11.60	11.60		
2495	----	----	----	----	16.30N		15.90-	40	.364	150	449 +	94	----	----		
2500	----	----	----	----	14.10N		13.70-	40	.331	----	1588	UNCH	20.20	9.50A		
2505	----	----	----	----	12.00N		11.60-	40	.298	----	2001	UNCH	----	----		
2510	----	----	----	----	10.20N		9.70-	50	.266	----	114	UNCH	5	4.20	4.20	
2515	----	----	----	----	8.50N		8.10-	40	.235	----	20	UNCH	38 +	20	9.90	5.70
2520	----	----	----	----	7.10N		6.70-	40	.205	----	8	UNCH	559 +	6	7.50	4.10
2525	----	----	----	----	5.90N		5.50-	40	.177	107	234 +	76	UNCH	3.85	3.85	
2530	----	----	----	----	4.95N		4.50-	45	.152	6	1737	UNCH	3.30	3.25		
2535	----	----	----	----	4.10N		3.70-	40	.131	----	143	UNCH	----	----		
2540	----	----	----	----	3.40N		3.00-	40	.110	9	2206 +	7	9.10	9.10		
2545	----	----	----	----	2.85N		2.45-	40	.093	----	528	UNCH	----	----		
2550	----	----	----	----	2.40N		2.05-	35	.080	----	1274	UNCH	3.85	1.65		
2555	----	----	----	----	2.00N		1.70-	30	.068	----	30	UNCH	3.00	2.90		
2560	1.30	----	1.40	*1.30	1.40		1.45-	25	.059	131	161 +	131	2.95	1.30		
2565	----	----	----	----	1.50N		1.25-	25	.051	----	232	UNCH	----	----		
2570	----	----	----	----	1.30N		1.10-	20	.045	----	18	UNCH	----	----		
2575	----	----	----	----	1.15N		1.00-	15	.040	----	25	UNCH	1.50	1.50		
2580	----	----	----	----	1.05N		.90-	15	.036	----	4	UNCH	3.10	2.70		
2585	----	----	----	----	0.95N		.80-	15	.032	----	107	UNCH	----	----		
2590	----	----	----	----	0.85N		.70-	15	.028	----	22	UNCH	2.45	2.45		
2600	----	----	----	----	0.75N		.60-	15	.024	----	99	UNCH	1.05	1.00		
2635	----	----	----	----	0.45N		.35-	10	.013	----	70	UNCH	.50	.50		
2640	----	----	----	----	0.40N		.35-	5	.012	20	188 +	20	1.50	.40		
2650	----	----	----	----	0.35N		.30-	5	.010	----	137	UNCH	1.15	.45		
2700	0.20	----	.20	*.20	0.20		.15-	10	.005	200	350 +	200	.25	.20		
2710	0.20	----	#.20	*.20	0.20		.15+	NEW	.005	50	50 +	50	.20	.20		
2725	----	----	----	----	0.15N		.10-	5	.003	----	10	UNCH	.25	.25		
2750	0.10	----	#.10	*.10	0.10		.10+	NEW	.003	600	600 +	600	.10	.10		
2780	----	----	----	----	0.10N		.10	UNCH	.002	----	100	UNCH	.10	.10		
TOTAL										2458	28590 +	2155				
DEC17	S&P 500 CALL		(FUTURES SETT.		2469.90 -	150)										
2225	----	----	----	----	263.50N		262.30-	120	.862	----	20	UNCH	----	----		
2250	----	----	----	----	240.70N		239.70-	100	.844	----	20	UNCH	----	----		
2260	----	----	----	----	231.70N		230.60-	110	.836	----	2	UNCH	----	----		
2280	----	----	----	----	213.90N		212.70-	120	.819	----	2	UNCH	----	----		
2360	----	----	----	----	145.40N		144.30-	110	.727	----	10	UNCH	90.30	79.00		
2400	----	----	----	----	113.40N		112.20-	120	.664	----	85	UNCH	----	----		
2425	----	----	----	----	94.60N		93.30-	130	.616	----	15	UNCH	----	----		
2440	----	----	----	----	83.90N		82.40-	150	.584	----	1	UNCH	81.30	81.30		
2450	----	----	----	----	76.90N		75.50-	140	.561	----	274	UNCH	54.00	54.00		
2460	----	----	----	----	70.20N		68.90-	130	.537	----	100	UNCH	68.30	40.00		
2470	----	----	----	----	63.70N		62.60-	110	.512	----	2	UNCH	----	----		
2500	----	----	----	----	46.00N		45.10-	90	.430	----	332	UNCH	46.50	30.00		
2525	----	----	----	----	33.30N		32.40-	90	.356	----	763	UNCH	22.80	22.80		
2550	----	----	----	----	23.00N		22.00-	100	.279	----	178	UNCH	24.00	18.80		
2575	----	----	----	----	14.80N		14.00-	80	.206	----	528	UNCH	----	----		
2600	----	----	----	----	9.20N		8.60-	60	.144	----	360	UNCH	7.20	7.20		
2625	----	----	----	----	5.50N		5.10-	40	.096	----	7	UNCH	----	----		
2650	----	----	----	----	3.45N		3.05-	40	.062	----	5	UNCH	----	----		
2700	----	----	----	----	1.60N		1.45-	15	.031	----	70	UNCH	2.40	2.40		
3000	----	----	----	----	0.15N		.15	UNCH	.002	----	1100	UNCH	1.00	.25		
TOTAL										0	3874					
MAR18	S&P 500 CALL		(FUTURES SETT.		2468.20 -	150)										
2450	----	----	----	----	102.40N		100.60-	180	.550	----	75	UNCH	----	----		
2480	----	----	----	----	83.40N		81.70-	170	.496	----	25	UNCH	----	----		
2500	----	----	----	----												

