



FINAL

PG49 BULLETIN #198@

S&P 500 CALL OPTIONS

Fri, Oct 12, 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

Table with columns: EXPIRATION, 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. Rows show dates for various contract types from OCT18 to SEP19.

Table with columns: EXPIRATION, BTC FUT, EI FUT, ENY FUT, EOW3 S&P 500 OPT, FT1 FUT, FT5 FUT, FTU FUT, RS1 FUT, RSG FUT, RSV FUT, SDA FUT, SDI FUT, TPY FUT, TRI FUT. Rows show dates for various contract types from OCT18 to SEP19.

S&P 500 OPTIONS ON FUTURES

Table with columns: OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, JUN19, SEP19. Rows show eligible options series (calls & puts) for trading on Fri, Oct 12.

Table with columns: OCT18, NOV18, JAN19. Rows show specific option series like EV3, S3A, S3C.

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 show market data for S&P 500 FUT on DEC18 and MAR19.

E-MINI S&P 500 FIXING PRICE (ESF): Dec19 2769.52

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 show call option data for WK EV-w1 S&p 500 CALLS.

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 show call option data for WK EV-w2 S&p 500 CALLS.

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 show call option data for WK EV-w4 S&P 500 CALLS.

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 show call option data for S&P 500 CALLS.

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Table with columns for strike price, bid, ask, volume, and open interest. Includes rows for various call options and a 'TOTAL' row.

Summary table for 'TOTAL MAR19' and 'TOTAL SEP19' with columns for futures settlement, volume, and price.

Summary table for 'TOTAL EOM S&P 500 C' for 'OCT18' with columns for futures settlement, volume, and price.

Summary table for 'TOTAL NOV18' with columns for futures settlement, volume, and price.

Summary table for 'TOTAL DEC18' with columns for futures settlement, volume, and price.

ADDITIONAL S&P CALLS

Table with columns for strike price, open, range, high, low, closing range, settlement price, delta, exercise price, volume, open interest, and contract high/low.



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Table with columns for contract symbols (e.g., 2795, 2800), bid/ask prices, and volume. Includes a 'TOTAL' row at the bottom of the section.

Table for NOV18 EOW3 S&P 500 C (FUTURES SETT. .00). Columns include contract symbols, bid/ask prices, and volume. Includes a 'TOTAL' row.

Table for JAN19 EOW3 S&P 500 C (FUTURES SETT. .00). Columns include contract symbols, bid/ask prices, and volume. Includes a 'TOTAL' row.

Table for MDV MID (FUTURES SETT. .00). Columns include contract symbols, bid/ask prices, and volume. Includes a 'TOTAL' row.

Table for MMV MID (FUTURES SETT. .00). Columns include contract symbols, bid/ask prices, and volume. Includes a 'TOTAL' row.

E-MINI S&P 500 FIXING PRICE (ESF): Dec19 2769.52