



PRELIMINARY

PG50 BULLETIN #101@

S&P 500 PUT OPTIONS

Fri, May 26, 2017 PG50

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES 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.

WK EV-W1 S&P 500 PUTS

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-headers for EOW1 S&P 500 P and (FUTURES SETT. .00).

WK EV-W2 S&P 500 PUTS

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-headers for EOW2 S&P 500 P and (FUTURES SETT. .00).

WK EV-W4 S&P 500 PUTS

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-headers for EOW4 S&P 500 P and (FUTURES SETT. .00).

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Summary table with columns for strike price, bid, ask, volume, and open interest. Includes rows for strikes 1940 to 2335 and a TOTAL row.

S&P 500 PUTS

Main data 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 rows for strikes 900 to 2435 and a TOTAL row.

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Table with columns for contract month, strike price, quantity, and price. Includes sections for DEC17, MAR18, DEC18, and MAY17.

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Table with columns for contract numbers (e.g., 2280, 2285, 2290), strike prices, and various market data points like volume and price.

TOTAL JUN17 (FUTURES SETT. .00) 2093 28492 + 2088

Table with columns for contract numbers (e.g., 1375, 1400, 1500), strike prices, and market data. Includes sub-sections for JUL17 and SEP17.

Table with columns for contract numbers (e.g., 1800, 1850, 2000), strike prices, and market data.

TOTAL SEP17 (FUTURES SETT. .00) 0 2555

E-MINI S&P 500 FIXING PRICE (ESF): Sep17 2413.97

ADDITIONAL S&P PUTS

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.



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Table with columns for contract numbers (e.g., 2205, 2210), prices, and volumes. Includes a 'TOTAL' row at the bottom of the section.

Table for AUG17 EOW3 S&P 500 P (FUTURES SETT. .00). Lists various contract numbers and their corresponding prices and volumes.

Table for MDV MID MDV MID (FUTURES SETT. 2413.80 + 40). Lists contract numbers and prices.

Table for MMV MID MAY17 MMV MID (FUTURES SETT. .00). Lists contract numbers and prices.

Table for JUN17 MMV MID (FUTURES SETT. 2413.80 + 40). Lists contract numbers and prices.

OPTIONS EOO'S, BLOCKS and EXERCISES

Table with columns: PRODUCT, STRIKE PRICE, EOO VOLUME, BLOCK VOLUME, M-T-D BLOCK VOLUME, OPTION EXERCISES, M-T-D OPTION EXERCISES, EOO VOLUME. Includes a 'TOTALS' row.