



FINAL

PG50 BULLETIN #140@

S&P 500 PUT OPTIONS

Mon, Jul 24, 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 data for various strike prices from 1840 to 2500 and a TOTAL row.

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 data for various strike prices from 1930 to 2425 and a TOTAL row.

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 data for various strike prices from 1750 to 2315 and a TOTAL row.



FINAL

PG50	BULLETIN #140@	S&P 500 PUT OPTIONS										Mon, Jul 24, 2017	PG50
1700	----	----	----	2.15N	2.00-	15	.012	----	----	66	UNCH	19.20	3.40
1750	----	----	----	2.55N	2.40-	15	.015	----	----	7	UNCH	22.80B	2.55
1800	----	----	----	3.10N	2.90-	20	.018	----	----	5	UNCH	27.00	5.30
1850	----	----	----	3.80N	3.55-	25	.023	----	----	47	UNCH	22.70	5.80
1900	----	----	----	4.65N	4.35-	30	.029	----	----	171	UNCH	25.80	12.30
1950	----	----	----	5.70N	5.40-	30	.037	----	----	149	UNCH	----	----
2000	----	----	----	7.00N	6.60-	40	.046	----	----	485	UNCH	131.50	7.20
2050	----	----	----	8.80N	8.20-	60	.059	----	----	217	UNCH	16.60	12.20A
2100	----	----	----	10.90N	10.30-	60	.075	----	----	316	UNCH	53.50	17.00
2125	----	----	----	12.20N	11.50-	70	.084	----	----	51	UNCH	----	----
2140	----	----	----	13.10N	12.40-	70	.091	----	----	25	UNCH	----	----
2150	----	----	----	13.70N	13.00-	70	.096	----	----	308	UNCH	57.70	13.30
2180	----	----	----	15.60N	15.00-	60	.111	----	----	1	UNCH	----	----
2200	----	----	----	17.30N	16.50-	80	.123	----	----	317	UNCH	97.50B	----
2250	----	----	----	21.80N	20.70-	110	.157	----	1	500 -	1	78.20	78.20
2270	----	----	----	24.00N	22.80-	120	.174	----	1	9	UNCH	----	----
2300	----	----	----	27.60N	26.50-	110	.203	----	----	268	UNCH	98.00	67.00
2325	----	----	----	31.10N	30.00-	110	.231	----	----	530	UNCH	----	----
2340	----	----	----	33.50N	32.40-	110	.250	----	1	1	UNCH	----	----
2350	----	----	----	35.20N	34.10-	110	.264	----	1	146 +	1	----	----
2390	----	----	----	43.20N	42.10-	110	.326	----	----	1	UNCH	----	----
2400	----	----	----	45.50N	44.40-	110	.343	----	----	50	UNCH	----	----
2425	----	----	----	52.00N	51.00-	100	.392	----	----	15	UNCH	----	----
2430	----	----	----	53.40N	52.40-	100	.402	----	----	1	UNCH	----	----
2475	----	----	----	68.40N	67.40-	100	.509	----	----	40	UNCH	----	----
TOTAL	----	----	----	(FUTURES SETT. 2464.60 - 90)	----	----	----	----	----	3868	----	----	----
MAR18	----	----	----	4.45N	4.30-	15	.020	----	----	34	UNCH	12.00	5.50
1650	----	----	----	5.30N	5.10-	20	.025	----	----	1	UNCH	15.70	14.90
1700	----	----	----	7.70N	7.50-	20	.037	----	----	15	UNCH	22.80	8.20
1800	----	----	----	8.60N	8.30-	30	.041	----	----	6	UNCH	18.20	18.20
1825	----	----	----	9.50N	9.00-	50	.045	----	----	77	UNCH	19.90	17.20
1850	----	----	----	13.60N	13.00-	60	.067	----	----	1	UNCH	----	----
1950	----	----	----	14.90N	14.30-	60	.074	----	----	84	UNCH	----	----
1975	----	----	----	16.30N	15.70-	60	.081	----	----	1	UNCH	----	----
2000	----	----	----	59.50N	58.40-	110	.313	----	----	1	UNCH	119.00	119.00
2350	----	----	----	72.00N	70.90-	110	.378	----	----	1	UNCH	112.50	112.50
2400	----	----	----	----	----	----	----	----	0	221	----	----	----
TOTAL	----	----	----	(FUTURES SETT. .00)	8.20N	8.10-	10	.032	----	4	UNCH	8.20	8.20
JUN18	----	----	----	13.90N	13.50-	40	.055	----	----	36	UNCH	19.00	14.00
1650	----	----	----	19.40N	18.90-	50	.078	----	----	4	UNCH	25.80	25.80
1800	----	----	----	22.10N	21.60-	50	.090	----	----	660	UNCH	32.00	30.40
1900	----	----	----	----	----	----	----	----	0	704	----	----	----
1940	----	----	----	----	----	----	----	----	0	704	----	----	----
TOTAL	----	----	----	(FUTURES SETT. .00)	11.70N	11.50-	20	.034	----	30	UNCH	27.00	24.50
DEC18	----	----	----	16.10N	15.90-	20	.051	----	----	112	UNCH	24.50	24.50
1500	----	----	----	----	----	----	----	----	0	142	----	----	----
1650	----	----	----	----	----	----	----	----	0	142	----	----	----
TOTAL	----	----	----	(FUTURES SETT. .00)	----	----	----	----	----	250	UNCH	----	----
EOM S&P 500 P	----	----	----	CAB	----	----	----	----	----	200	UNCH	----	----
JUL17	----	----	----	0.05N	----	----	----	----	----	2	UNCH	----	----
1500	----	----	----	0.05N	----	----	----	----	----	500	UNCH	.35	.35
1570	----	----	----	0.05N	----	----	----	----	----	118	UNCH	.40	.40
1580	----	----	----	0.05N	----	----	----	----	----	250	UNCH	----	----
1600	----	----	----	0.05N	----	----	----	----	----	900	UNCH	----	----
1650	----	----	----	0.05N	----	----	----	----	----	15	UNCH	.20	.20
1700	----	----	----	0.05N	----	----	----	----	----	1505	UNCH	.40	.40
1760	----	----	----	0.05N	----	----	----	----	----	118	UNCH	.40	.40
1775	----	----	----	0.05N	----	----	----	----	----	223	UNCH	.45	.45
1800	----	----	----	0.05N	----	----	----	----	----	100	UNCH	----	----
1830	----	----	----	0.05N	----	----	----	----	----	100	UNCH	.40	.40
1850	----	----	----	0.05N	----	----	----	----	----	351	UNCH	.40	.40
1870	----	----	----	0.05N	----	----	----	----	----	59	UNCH	.40	.40
1875	----	----	----	0.05N	----	----	----	----	----	118	UNCH	----	----
1880	----	----	----	0.05N	----	----	----	----	----	118	UNCH	----	.35A
1900	----	----	----	0.05N	----	----	----	----	----	550	UNCH	.35	.35
1920	----	----	----	0.05N	----	----	----	----	----	100	UNCH	.35	.35
1925	----	----	----	0.05N	----	----	----	----	----	148	UNCH	.35	.35
1940	----	----	----	0.05N	----	----	----	----	----	1118	UNCH	----	----
1950	----	----	----	0.05N	----	----	----	----	----	68	UNCH	1.25	.40
1960	----	----	----	0.05N	----	----	----	----	----	176	UNCH	.40	.40
1970	----	----	----	0.05N	----	----	----	----	----	408	UNCH	2.35	2.35
1975	----	----	----	0.05N	----	----	----	----	----	118	UNCH	.75	.45
1985	----	----	----	0.05N	----	----	----	----	----	1550	UNCH	----	----
1990	----	----	----	0.05N	----	----	----	----	----	250	UNCH	.10	.10
2000	----	----	----	0.05N	----	----	----	----	----	100	UNCH	----	----
2010	----	----	----	0.05N	.05	UNCH	----	----	----	618	UNCH	.70	.40
2025	----	----	----	0.05N	.05	UNCH	----	----	----	5952	UNCH	.70	.70
2030	----	----	----	0.05N	.05	UNCH	----	----	----	10	UNCH	.65	.65
2030	----	----	----	0.05N	.05	UNCH	----	----	----	11451	UNCH	----	----
2040	----	----	----	0.05N	.05	UNCH	----	----	----	100	UNCH	.40	.40
2050	----	----	----	0.05N	.05	UNCH	----	----	----	100	UNCH	----	----
2060	----	----	----	0.05N	.05	UNCH	----	----	----	118	UNCH	.40	.40
2070	----	----	----	0.05N	.05	UNCH	----	----	----	5218	UNCH	3.20	.40
2075	----	----	----	0.05N	.05	UNCH	----	----	----	200	UNCH	.40	.40
2085	----	----	----	0.05N	.05	UNCH	----	----	500	7927 -	500	1.00	.10
2090	----	----	----	0.05N	.05	UNCH	----	----	----	600	UNCH	----	----
2095	----	----	----	0.05N	.05	UNCH	----	----	----	500	UNCH	----	----
2100	----	----	----	0.05N	.05	UNCH	----	----	----	212	UNCH	----	----
2115	----	----	----	0.05N	.05	UNCH	----	----	----	2808	UNCH	3.55	.75
2125	----	----	----	0.05N	.05	UNCH	----	----	----	4	UNCH	----	----
2130	----	----	----	0.05N	.05	UNCH	----	----	----	1015	UNCH	1.45	.40
2135	----	----	----	0.05N	.05	UNCH	----	----	----	119	UNCH	.40	.40
2140	----	----	----	0.05N	.05	UNCH	----	----	----	165	UNCH	----	----
2150	----	----	----	0.05N	.05	UNCH	----	----	----	4055	UNCH	----	----
2155	----	----	----	0.05N	.05	UNCH	----	----	----	1447	UNCH	----	----
2160	----	----	----	0.05N	.05	UNCH	----	----	500	511 +	500	.85	.85
2170	----	----	----	0.05N	.05	UNCH	.000	----	----	300	UNCH	----	----
2175	----	----	----	0.05N	.05	UNCH	.000	----	500	1861 +	500	3.65	.85
2180	----	----	----	0.10N	.05	5	.000	----	----	118	UNCH	.40	.40
2185	----	----	----	0.10N	.05	5	.000	----	----	500	UNCH	----	----
2190	----	----	----	0.10N	.05	5	.000	----	----	20	UNCH	.95	.95
2200	----	----	----	0.10N	.05	5	.000	----	----	1042	UNCH	4.15	1.65
2205	----	----	----	0.10N	.05	5	.000	----	----	129	UNCH	7.50	.40
2210	----	----	----	0.10N	.05	5	.000	----	----	742	UNCH	3.10	2.40
2215	----	----	----	0.10N	.05	5	.000	----	----	460	UNCH	3.25	1.40
2220	----	----	----	0.10N	.05	5	.000	----	50	3156 +	50	6.30	.10
2225	----	----	----	0.15N	.05	5	.000	----	----	1066	UNCH	3.95	.40
2230	----	----	----	0.15N	.05	10	.000	----	----	128	UNCH	.40	.40
2235	----	----	----	0.15N	.15	5	.002	----	----	574	UNCH	2.95	2.40
2240	----	----	----	0.15N	.10	5	.002	----	----	100	UNCH	----	----
2245	----	----	----	0.15N	.10	5	.002	----	156	159 -	80	----	----
2250	----	----	----	0.15N	.10	5	.002	----	159	179 +	159	4.60	.10
2255	----	----	----	0.20N	.10	5	.002	----	----	651	UNCH	10.50	.30
2260	----	----	----	0.20N	.10	10	.002	----	----	59	UNCH	1.15	.75
2265	----	----	----	0.20N	.10	10	.002	----	----	106	UNCH	.30	.30
2270	----	----	----	0.20N	.10	10	.003	----	----	597	UNCH	.40	.40
2275	----	----	----	0.20N	.10	10	.003	----	----	10	UNCH	2.80	.45A
2280	----	----	----	0.20N	.15	5	.004	1675	2783 +	1675	1.00	.40	.40
2285	----	----	----	0.25N	.15	10	.004	156	520 -	135	7.50	.35	.35
2290	----	----	----	0.									



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PG50 BULLETIN #140@ S&P 500 PUT OPTIONS Mon, Jul 24, 2017 PG50

Table with columns for strike price, volume, and price for S&P 500 Put Options. Includes rows for strikes from 0.95N to 15.50N.

TOTAL SEP17 (FUTURES SETT. .00) 3101 12782 + 3101

Table with columns for strike price, volume, and price for S&P 500 Put Options. Includes rows for strikes from 1.65N to 20.90N.

TOTAL OCT17 (FUTURES SETT. .00) 14.60N 13.80- 80 .137 2 1275 + 2

TOTAL E-MINI S&P 500 FIXING PRICE (ESF): Jun18 2468.58 0 150

ADDITIONAL S&P PUTS

Table with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Includes rows for strikes from EOW3 S&P 500 P to 2325.

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. © Copyright CME Group Inc. All rights reserved.



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PG50	BULLETIN #140@	S&P 500 PUT OPTIONS										Mon, Jul 24, 2017	PG50
2330	----	----	----	2.80N	2.45-	0.35	.056	----	40	400	UNCH	----	----
2335	----	----	----	2.90N	2.55-	0.35	.059	----	6	6	UNCH	4.85	4.85
2340	----	----	----	3.05N	2.65-	0.40	.063	----	100	1823	UNCH	----	----
2345	----	----	----	3.25N	2.75-	0.50	.066	----	568	568	UNCH	7.70	7.70
2350	----	----	----	3.40N	2.90-	0.50	.071	----	56	971 +	50	----	----
2360	----	----	----	3.75N	3.25-	0.50	.081	----	500	500	UNCH	----	----
2365	----	----	----	3.95N	3.45-	0.50	.087	----	220	220	UNCH	----	----
2370	----	----	----	4.15N	3.65-	0.50	.093	----	21	21	UNCH	4.80	4.80
2375	----	----	----	4.40N	3.85-	0.55	.099	----	477	477	UNCH	----	----
2380	----	----	----	4.65N	4.10-	0.55	.107	----	165	165	UNCH	----	----
2385	----	----	----	4.95N	4.35-	0.60	.115	----	542	542	UNCH	8.40	8.40
2390	----	----	----	5.30N	4.60-	0.70	.123	----	225	225	UNCH	----	----
2395	----	----	----	5.60N	4.90-	0.70	.133	----	10	10	UNCH	----	----
2400	----	----	----	6.00N	5.20-	0.80	.143	----	1400 -	33	6.50	6.50	
2405	----	----	----	6.40N	5.60-	0.80	.155	----	160	160	UNCH	----	----
2410	----	----	----	6.80N	6.00-	0.80	.168	----	10	111 +	9	----	----
2415	----	----	----	7.30N	6.50-	0.80	.184	----	5	5	UNCH	34.50	18.40
2420	----	----	----	7.90N	7.00-	0.90	.200	----	300	753 +	300	----	----
2425	----	----	----	8.50N	7.60-	0.90	.218	----	325	1393 +	300	----	----
2430	----	----	----	9.20N	8.30-	0.90	.239	----	134	134	UNCH	----	----
2440	----	----	----	10.90N	9.90-	1.00	.288	----	20	299 +	8	----	----
2445	----	----	----	11.80N	10.90-	0.90	.317	----	104	104	UNCH	----	----
2450	----	----	----	12.90N	12.00-	0.90	.349	----	150	429 +	142	----	----
2460	----	----	----	15.50N	14.60-	0.90	.423	----	43	319 +	43	----	----
2465	----	----	----	17.10N	16.20	NEW	.465	----	11	11 +	11	----	----
2470	----	----	----	19.00N	18.10	NEW	.511	----	200	200 +	200	----	----
2490	----	----	----	29.00N	28.60-	0.40	.712	----	120	120	UNCH	----	----
2500	----	----	----	35.70N	35.80+	0.10	.802	----	180	180	UNCH	----	----
2515	----	----	----	47.90N	48.40	NEW	.898	----	11	11 +	11	----	----
2550	----	----	----	81.00N	81.90+	0.90	.976	----	86	86	UNCH	----	----
TOTAL									0	83784 +	4260		
OCT17	EOW3 S&P 500 P	(FUTURES SETT.	.00)										
100	----	----	----	80N	.75-	0.05	.005	----	4	4	UNCH	.10	.10
1650	----	----	----	1.30N	1.20-	0.10	.009	----	50	50	UNCH	1.10	1.10
1790	----	----	----	1.35N	1.25-	0.10	.009	----	1	1	UNCH	----	----
1800	----	----	----	1.60N	1.50-	0.10	.012	----	2500	7501 +	2500	2.40	2.40
1850	----	----	----	1.60N	1.50-	0.10	.012	----	50	50	UNCH	----	----
1875	----	----	----	1.80N	1.65-	0.15	.013	----	50	50	UNCH	----	----
1900	----	----	----	1.95N	1.85-	0.10	.015	----	101	101	UNCH	----	----
2000	----	----	----	2.95N	2.80-	0.15	.025	----	5	5	UNCH	4.00	4.00
2050	3.65	#3.65	*3.65	3.65	3.45	NEW	.032	----	150	150 +	150	3.65	3.65
2060	----	----	----	3.85N	3.65-	0.20	.034	----	17	17	UNCH	----	----
2080	----	----	----	4.30N	4.00-	0.30	.038	----	17	17	UNCH	----	----
2100	----	----	----	4.75N	4.45-	0.30	.043	----	1	31 +	1	10.40	10.40
2120	----	----	----	5.30N	4.90-	0.40	.048	----	28	28	UNCH	10.30	10.20
2125	----	----	----	5.40N	5.00-	0.40	.049	----	3	3	UNCH	10.20	10.20
2130	----	----	----	5.50N	5.10-	0.40	.050	----	25	25	UNCH	----	----
2150	----	----	----	6.00N	5.60-	0.40	.056	----	61	61	UNCH	----	----
2200	----	----	----	7.90N	7.40-	0.50	.076	----	3	3	UNCH	----	----
2250	----	----	----	10.50N	9.80-	0.70	.104	----	225	225	UNCH	----	----
2260	----	----	----	11.10N	10.50-	0.60	.112	----	6	6	UNCH	----	----
2280	----	----	----	12.50N	11.90-	0.60	.128	----	501	501	UNCH	----	----
2290	----	----	----	13.40N	12.60-	0.80	.137	----	101	101	UNCH	----	----
2320	----	----	----	16.00N	15.20-	0.80	.167	----	6	6	UNCH	----	----
2350	----	----	----	19.40N	18.50-	0.90	.207	----	1	1	UNCH	----	----
2365	----	----	----	21.50N	20.60-	0.90	.231	----	1	1	UNCH	----	----
2400	----	----	----	27.20N	26.40-	0.80	.298	----	160	160	UNCH	----	----
2425	----	----	----	32.70N	31.60-	1.10	.359	----	25	25	UNCH	----	----
2430	----	----	----	33.90N	32.90-	1.00	.373	----	1	1	UNCH	----	----
2445	----	----	----	37.90N	37.00-	0.90	.418	----	1	1	UNCH	----	----
2450	----	----	----	39.40N	38.60-	0.80	.434	----	160	160	UNCH	----	----
2460	----	----	----	42.50N	41.80-	0.70	.468	----	100	100	UNCH	----	----
2500	----	----	----	59.10N	58.60-	0.50	.626	----	100	100	UNCH	----	----
TOTAL									0	9486 +	2651		
NOV17	EOW3 S&P 500 P	(FUTURES SETT.	.00)										
2100	----	----	----	7.20	NEW	.059	----	4	4 +	4	----	----	
2275	----	----	----	17.60	NEW	.155	----	4	4 +	4	----	----	
2300	----	----	----	20.10	NEW	.179	----	4	4 +	4	----	----	
TOTAL								0	12 +	12			
MDV MID	MDV MID	(FUTURES SETT.	.00)										
JUL17	----	----	----	.05N	CAB	----	----	----	465	465	UNCH	.25	.15
2190	----	----	----	.05N	CAB	----	----	----	500	500	UNCH	.10	.10
2250	----	----	----	.05N	UNCH	----	----	----	150	150	UNCH	.10	.10
2285	----	----	----	.10N	.05-	0.05	----	----	200	200	UNCH	.10	.10
2310	----	----	----	.10N	.05-	0.05	----	----	201	201	UNCH	.35	.10
2320	----	----	----	.10N	.05-	0.05	----	----	200 +	200	UNCH	----	----
2335	----	----	----	.10N	.05-	0.05	----	----	1010	1010 +	1010	----	----
2345	----	----	----	.10N	.05-	0.10	----	----	1645 +	1145	.35	.25	
2350	----	----	----	.15N	.05-	0.10	.000	----	1	1	UNCH	1.00	1.00
2360	----	----	----	.10	.10	NEW	.002	----	100	100 +	100	.10	.10
2400	.10	#.10	*.10	.50N	.20	NEW	.007	----	150	150 +	150	----	----
2425	----	----	----	1.55N	.80	NEW	.066	----	300	300 +	300	----	----
2450	----	----	----	2.05N	1.20	NEW	.115	----	200	200 +	200	----	----
2455	----	----	----						0	5122 +	3105		
TOTAL									0				
MMV MID	MMV MID	(FUTURES SETT.	.00)										
JUL17	1.20	#1.90B	*1.20	1.90B	CAB	----	----	----	120	----	UNCH	1.90B	1.20
2465	----	----	----						0	0 -	5559		
TOTAL													