



PRELIMINARY

PG50 BULLETIN #226@

S&P 500 PUT OPTIONS

wed, Nov 22, 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 1900 to 2600 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 1775 to 2585 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 1875 to 2285 and a TOTAL row.

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.



PRELIMINARY

PG50	BULLETIN #226@				S&P 500 PUT OPTIONS				wed, Nov 22, 2017				PG50
2290	----	----	----	----	CAB	----	----	----	----	118	UNCH	.40	.40
2295	----	----	----	----	CAB	----	----	----	----	100	UNCH	.40	.40
2300	----	----	----	----	CAB	----	----	----	----	207	UNCH	1.25	.10
2305	----	----	----	----	CAB	----	----	----	----	2238	UNCH	.10	.10
2310	----	----	----	----	CAB	----	----	----	----	477	UNCH	.40	.10
2315	----	----	----	----	CAB	----	----	----	----	1362	UNCH	.65	.10
2320	----	----	----	----	CAB	----	----	----	----	601	UNCH	.25	.20
2325	----	----	----	----	CAB	----	----	----	----	3512	UNCH	.10	.10
2330	----	----	----	----	CAB	----	----	----	----	500	UNCH	.20	.15A
2340	----	----	----	----	CAB	----	----	----	----	10	UNCH	.90	.90
2350	----	----	----	----		.05+	5	----	----	201	UNCH	.25	.15
2355	----	----	----	----		.05+	5	----	----	360	UNCH	.85	.15
2360	----	----	----	----		.05+	5	----	----	3145	UNCH	.85	.15
2370	----	----	----	0.05N		.05	UNCH	----	----	11	UNCH	1.00	.10
2375	----	----	----	0.05N		.05	UNCH	----	----	210	UNCH	.90	.10
2380	----	----	----	0.05N		.05	UNCH	----	----	707	UNCH	.10	.10
2385	----	----	----	0.05N		.05	UNCH	----	----	10	UNCH	.95	.95
2390	----	----	----	0.05N		.05	UNCH	----	----	25	UNCH	1.05	1.05
2395	----	----	----	0.05N		.05	UNCH	.000	----	110	UNCH	.95	.85
2400	----	----	----	0.05N		.05	UNCH	.000	----	2005	UNCH	1.10	.10
2405	----	----	----	0.05N		.05	UNCH	.000	----	2	UNCH	----	----
2410	----	----	----	0.05N		.05	UNCH	.000	----	17	UNCH	1.05	.10A
2425	----	----	----	0.05N		.05	UNCH	.000	----	1227	UNCH	1.15	1.00
2430	----	----	----	0.05N		.05	UNCH	.000	----	5	UNCH	1.00	1.00
2440	----	----	----	0.05N		.05	UNCH	.000	----	759	UNCH	.35	.15
2445	----	----	----	0.05N		.10+	5	.000	----	485	UNCH	----	----
2450	----	----	----	0.05N		.10+	5	.000	1610	1610 +	1540	----	----
2455	----	----	----	0.05N		.10+	5	.000	----	895	UNCH	----	----
2460	----	----	----	0.05N		.10+	5	.000	----	40	UNCH	2.50	.10A
2465	----	----	----	0.10N		.10	UNCH	.001	----	1	UNCH	----	----
2470	----	----	----	0.10N		.10	UNCH	.001	----	514	UNCH	.50	.10
2475	----	----	----	0.10N		.10	UNCH	.001	----	10	UNCH	----	----
2480	----	----	----	0.10N		.10	UNCH	.001	----	600	UNCH	----	.10A
2485	----	----	----	0.10N		.15+	5	.001	----	495	UNCH	.65	.50
2490	0.10	----	.10	0.10		.15	UNCH	.002	100	209 +	100	.25	.10
2495	----	----	----	0.15N		.15	UNCH	.002	----	20	UNCH	----	----
2500	0.10	----	*.10	0.15N		.15	UNCH	.002	420	796 +	420	3.30	.10
2505	----	----	----	0.15N		.15	UNCH	.002	----	10	UNCH	----	.40A
2510	----	----	----	0.15N		.15	UNCH	.002	----	55	UNCH	.40	.40
2515	----	----	----	0.20N		.15	5	.002	----	435	UNCH	----	----
2520	----	----	----	0.20N		.20	UNCH	.004	----	315	UNCH	.65	.65
2525	----	----	----	0.20N		.20	UNCH	.004	2	1539 +	2	----	----
2530	0.15	----	*.15	0.15		.20	5	.005	600	835 +	600	.15	.15
2535	----	----	----	0.25N		.20	5	.005	----	12	UNCH	----	----
2540	----	----	----	0.25N		.20	5	.006	----	10	UNCH	----	----
2545	----	----	----	0.30N		.25	5	.008	----	4	UNCH	----	----
2550	0.20	----	*.20	0.20		.25	5	.009	10	114 +	6	10.20	.20
2555	----	----	----	0.35N		.25	10	.010	----	57	UNCH	1.10	1.10
2560	----	----	----	0.40N		.30	10	.014	----	7	UNCH	3.00	3.00
2565	----	----	----	0.45N		.35	10	.020	----	12	UNCH	4.00	4.00
2570	----	----	----	0.60N		.40	20	.027	----	206	UNCH	7.50	2.50
2580	----	----	----	1.00N		.70	30	.072	10	12 +	10	1.90	.80
2585	0.85	----	*.85	0.85		1.05	40	.133	70	66 +	60	2.50	.85
2590	1.30	----	*1.30	1.90		1.75	50	.265	13	16 +	13	2.30	1.30
2595	2.80	----	*2.80	2.80		3.45+	NEW	.523	62	62 +	62	2.80	2.80
TOTAL									2897	93934 +	2813		
DEC17			(FUTURES SETT. .00)										
1790	----	----	----	0.15N		.10	5	.000	----	118	UNCH	.40	.40
1810	----	----	----	0.15N		.15	UNCH	.001	----	118	UNCH	----	----
1900	----	----	----	0.20N		.15	5	.001	----	118	UNCH	.40	.40
1990	----	----	----	0.30N		.25	5	.002	----	9	UNCH	.40	.40
2010	----	----	----	0.30N		.25	5	.002	----	236	UNCH	.40	.40
2520	----	----	----	7.10N		7.00	10	.159	----	126	UNCH	----	----
TOTAL									0	809			

S&P 500 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT--	CONTRACT--	
S&P 500 PUT	S&P 500 PUT											HIGH	LOW	
DEC17			(FUTURES SETT. 2594.60			170)								
900	----	----	----	----	----	----	CAB	----	----	----	4	UNCH	.80	.20
950	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.50	.50
1000	----	----	----	----	----	----	CAB	----	----	----	25	UNCH	1.65	1.05
1100	----	----	----	----	----	----	CAB	----	----	----	37	UNCH	1.80	.75
1300	----	----	----	----	----	----	CAB	----	----	----	3	UNCH	30.50	8.20A
1350	----	----	----	----	----	----	CAB	----	----	----	5	UNCH	32.00	5.00
1400	----	----	0.05N	----	----	----	CAB	----	----	----	5	UNCH	19.10	.55A
1450	----	----	0.05N	----	----	----	CAB	----	----	----	2	UNCH	33.00	27.20
1475	----	----	0.05N	----	----	----	CAB	----	----	400	UNCH	.10	.10	
1500	----	----	0.05N	----	----	----	CAB	----	----	291	UNCH	1.50	.10	
1510	----	----	0.05N	----	----	----	CAB	----	----	2	UNCH	----	----	
1520	----	----	0.05N	----	----	----	CAB	----	----	200	UNCH	----	----	
1550	----	----	0.05N	----	----	----	CAB	----	----	760	UNCH	.10	.10	
1590	----	----	0.05N	----	----	----	CAB	----	.000	2	UNCH	----	----	
1600	----	----	0.05N	----	----	----	CAB	----	.000	2154	UNCH	21.50	.10	
1630	----	----	0.05N	----	----	----	CAB	----	.000	40	UNCH	.10	.10	
1650	----	----	0.05N	----	----	----	CAB	----	.000	5	UNCH	3.00	.25	
1660	----	----	0.05N	----	----	----	CAB	----	.000	100	UNCH	2.00	2.00	
1675	----	----	0.05N	----	----	----	CAB	----	.000	80	UNCH	.10	.10	
1700	----	----	0.05N	----	----	----	CAB	----	.000	472	UNCH	19.20	.10	
1725	----	----	0.05N	----	----	----	CAB	----	.000	190	UNCH	.10	.10	
1750	----	----	0.05N	----	----	----		.05 UNCH	.000	289	UNCH	22.80B	.10	
1780	----	----	0.05N	----	----	----		.10+ 5	.000	1	UNCH	2.05	2.05	
1800	----	----	0.05N	----	----	----		.10+ 5	.000	530	UNCH	27.00	.10	
1810	----	----	0.05N	----	----	----		.10+ 5	.000	1	UNCH	2.00	2.00	
1825	----	----	0.05N	----	----	----		.10+ 5	.000	151	UNCH	.15	.15	
1850	----	----	0.05N	----	----	----		.10+ 5	.000	367	UNCH	22.70	.20	
1860	----	----	0.05N	----	----	----		.10+ 5	.000	118	UNCH	.40	.40	
1875	----	----	0.05N	----	----	----		.10+ 5	.000	600	UNCH	.20	.20	
1880	----	----	0.05N	----	----	----		.10+ 5	.001	150	UNCH	.35	.15A	
1890	----	----	0.10N	----	----	----		.10 UNCH	.001	200	UNCH	.35	.35	
1900	----	----	0.10N	----	----	----		.10 UNCH	.001	7433	UNCH	25.80	.10	
1925	----	----	0.15N	----	----	----		.10 UNCH	.001	20	UNCH	----	----	
1940	----	----	0.15N	----	----	----		.10 5	.001	50	UNCH	4.90	4.90	
1950	----	----	0.15N	----	----	----		.15 UNCH	.001	138	UNCH	3.05	.30	
1960	----	----	0.15N	----	----	----		.15 UNCH	.001	177	UNCH	.40	.40	
1975	----	----	0.15N	----	----	----		.15 UNCH	.001	312	UNCH	3.70	3.70	
1980	----	----	0.15N	----	----	----		.15 UNCH	.001	101	UNCH	----	----	
1990	----	----	0.20N	----	----	----		.15 5	.001	118	UNCH	.35	.30A	
2000	----	----	0.20N	----	----	----		.20 UNCH	.002	18024	UNCH	131.50	.35	
2025	----	----	0.25N	----	----	----		.20 5	.002	85	UNCH	.75	.40	
2030	----	----	0.25N	----	----	----		.20 5	.002	137	UNCH	.50	.45A	
2040	----	----	0.25N	----	----	----		.25 UNCH	.002	118	UNCH	.75	.40	
2050	----	----	0.25N	----	----	----		.25 UNCH	.002	20330	UNCH	16.60	.35	
2060	----	----	0.25N	----	----	----		.25 UNCH	.002	118	UNCH	.50	.40	
2075	----	----	0.25N	----	----	----		.30+ 5	.003	20	UNCH	----	.30A	
2080	----	----	0.30N	----	----	----		.30 UNCH	.003	1166	UNCH	13.50	.50	
2090	----	----	0.30N	----	----	----		.30 UNCH	.003	189	UNCH	3.90	.55	
2100	----	----	0.30N	----	----	----		.30 UNCH	.003	4022	UNCH	53.50	.25	
2110	----	----	0.30N	----	----	----		.30 UNCH	.003	65	UNCH	10.80	.60	
2120	----	----	0.35N	----	----	----		.35 UNCH	.004	1672	UNCH	4.45	.95	
2125	----	----	0.35N	----	----	----		.35 UNCH	.004	151	UNCH	----	----	
2140	----	----	0.40N	----	----	----								



PRELIMINARY

PG50	BULLETIN #226@	S&P 500 PUT OPTIONS										wed, Nov 22, 2017	PG50	
2370	----	----	----	1.35N	1.35	UNCH	.025	----	69	807	-	60	3.10	3.10
2375	----	----	----	1.35N	1.40+	5	.026	----	4	226	UNCH	----	----	----
2380	----	----	----	1.40N	1.45+	5	.027	----	20	2293	UNCH	5.80	4.60	----
2385	----	----	----	1.45N	1.45	UNCH	.028	----	----	217	UNCH	3.35	3.35	----
2390	----	----	----	1.50N	1.50	UNCH	.029	----	54	447	-	23	----	----
2395	----	----	----	1.55N	1.55	UNCH	.030	----	----	105	UNCH	6.00	6.00	----
2400	1.30	1.30	*1.30	1.30	1.60	UNCH	.032	----	26	3474	+	17	42.20	1.30
2405	----	----	----	1.65N	1.65	UNCH	.033	----	----	175	UNCH	----	----	----
2410	----	----	----	1.70N	1.70	UNCH	.035	----	14	65	UNCH	----	----	----
2420	----	----	----	1.85N	1.80-	5	.038	----	----	1697	UNCH	4.10	4.10	----
2425	----	----	----	1.90N	1.90	UNCH	.040	----	4	1123	UNCH	4.45	4.40	----
2430	----	----	----	2.00N	1.95	5	.042	----	8	54	UNCH	----	----	----
2435	----	----	----	2.05N	2.05	UNCH	.043	----	----	151	UNCH	----	----	----
2440	----	----	----	2.15N	2.10-	5	.046	----	5	1032	-	3	----	----
2445	----	----	----	2.25N	2.20-	5	.049	----	----	410	UNCH	57.00	55.00	----
2450	----	----	----	2.35N	2.30-	5	.052	----	92	1008	UNCH	21.00	3.60A	----
2460	----	----	----	2.55N	2.55	UNCH	.059	----	35	440	-	28	5.90	5.90
2470	----	----	----	2.85N	2.80-	5	.066	----	105	158	UNCH	7.20	7.20	----
2475	----	----	----	3.00N	2.95-	5	.071	----	80	2136	-	80	4.70	4.70
2480	----	----	----	3.20N	3.15-	5	.076	----	280	1313	+	252	3.15	3.15
2485	----	----	----	3.40N	3.30-	10	.081	----	----	357	UNCH	----	----	----
2490	----	----	----	3.60N	3.50-	10	.087	----	----	235	UNCH	----	----	----
2495	----	----	----	3.80N	3.70-	10	.093	----	----	408	UNCH	----	----	----
2500	----	----	----	4.05N	3.90-	15	.099	----	----	732	UNCH	45.00	8.60	----
2505	----	----	----	4.30N	4.15-	15	.106	----	----	184	UNCH	----	----	----
2510	----	----	----	4.55N	4.40-	15	.114	----	185	312	+	156	----	----
2515	----	----	----	4.85N	4.65-	20	.122	----	----	387	UNCH	----	----	----
2520	----	----	----	5.20N	4.95-	25	.132	----	14	535	UNCH	18.20	15.80	----
2525	----	----	----	5.50N	5.30-	20	.143	----	1	579	UNCH	19.00	19.00	----
2530	----	----	----	5.90N	5.70-	20	.155	----	24	330	UNCH	----	----	----
2535	----	----	----	6.40N	6.20-	20	.169	----	266	166	-	100	----	----
2540	----	----	----	6.90N	6.70-	20	.184	----	49	49	UNCH	----	----	----
2545	----	----	----	7.40N	7.30-	10	.201	----	----	429	UNCH	----	----	----
2550	----	----	----	8.00N	7.90-	10	.219	----	5	1618	-	4	37.00	15.20
2555	----	----	----	8.70N	8.60-	10	.240	----	48	312	UNCH	----	----	----
2560	----	----	----	9.40N	9.20	UNCH	.262	----	48	209	+	19	----	34.00A
2565	----	----	----	10.10N	10.20+	10	.287	----	----	761	UNCH	----	36.00A	----
2570	----	----	----	11.00N	11.10+	10	.314	----	----	353	UNCH	----	----	----
2575	----	----	----	12.00N	12.20+	20	.345	----	266	591	+	266	31.50	31.50
2580	----	----	----	13.10N	13.40+	30	.378	----	24	47	+	24	22.10	22.10
2590	----	----	----	15.90N	16.40+	50	.456	----	----	2	UNCH	----	16.00A	----
2595	----	----	----	17.60N	18.30+	70	.500	----	----	1	UNCH	----	----	----
2600	----	----	----	19.60N	20.40+	80	.546	----	----	311	UNCH	----	----	----
TOTAL MAR18	----	(FUTURES SETT.	2595.70 -	180)	----	----	----	----	2620	127608	+	49	----	----
1275	----	----	0.15N	.10-	5	.000	----	----	15	UNCH	1.50	1.15	----	----
1300	----	----	0.15N	.15	UNCH	.000	----	----	1	UNCH	1.00	1.00	----	----
1350	----	----	0.20N	.15-	5	.000	----	----	50	UNCH	1.45	1.45	----	----
1400	----	----	0.25N	.20-	5	.001	----	----	4	UNCH	2.00	.75	----	----
1450	----	----	0.30N	.25-	5	.001	----	----	48	UNCH	2.00	.75	----	----
1500	----	----	0.35N	.35	UNCH	.002	----	----	1401	UNCH	3.40	.85	----	----
1600	----	----	0.60N	.55-	5	.003	----	----	300	UNCH	----	----	----	----
1620	----	----	0.65N	.60-	5	.003	----	----	1	UNCH	----	----	----	----
1650	----	----	0.75N	.70-	5	.004	----	----	43	UNCH	12.00	1.35	----	----
1700	----	----	0.95N	.85-	10	.005	----	----	2	UNCH	15.70	5.30	----	----
1725	----	----	1.05N	.95-	10	.005	----	----	2	UNCH	1.90	1.65	----	----
1750	----	----	1.15N	1.10-	5	.006	----	----	100	UNCH	2.80	1.75	----	----
1790	----	----	1.40N	1.30-	10	.008	----	----	3	UNCH	----	----	----	----
1800	----	----	1.45N	1.35-	10	.008	----	----	101	UNCH	22.80	3.55	----	----
1825	----	----	1.60N	1.50-	10	.009	----	----	3	UNCH	18.20	7.00	----	----
1850	----	----	1.80N	1.70-	10	.011	----	----	314	UNCH	19.90	17.20	----	----
1870	----	----	1.95N	1.85-	10	.012	----	----	1	UNCH	----	----	----	----
1875	----	----	2.00N	1.85-	15	.012	----	----	2	UNCH	----	----	----	----
1900	----	----	2.25N	2.10-	15	.014	----	----	3	UNCH	----	----	----	----
1910	----	----	2.35N	2.20-	15	.014	----	----	3	UNCH	----	----	----	----
1950	----	----	2.80N	2.65-	15	.017	----	----	3	UNCH	----	----	----	----
1975	----	----	3.15N	2.95-	20	.020	----	----	84	UNCH	----	----	----	----
2000	----	----	3.50N	3.35-	15	.023	----	----	162	UNCH	5.30	3.70	----	----
2050	----	----	4.35N	4.20-	15	.029	----	----	50	UNCH	----	----	----	----
2075	----	----	4.85N	4.70-	15	.033	----	----	50	UNCH	----	----	----	----
2100	----	----	5.40N	5.30-	10	.037	----	----	264	UNCH	31.50	7.00	----	----
2110	----	----	5.70N	5.50-	20	.039	----	----	1	UNCH	----	----	----	----
2140	----	----	6.50N	6.30-	20	.045	----	----	1	UNCH	----	----	----	----
2150	----	----	6.80N	6.60-	20	.047	----	----	156	UNCH	13.10	13.10	----	----
2160	----	----	7.10N	7.00-	10	.050	----	----	1	UNCH	10.20	10.20	----	----
2200	8.00	8.00	*8.00	8.00	8.40	20	.061	----	4	159	+	4	13.50	8.00
2220	----	----	9.40N	9.20-	20	.068	----	----	1	UNCH	13.40	13.40	----	----
2225	----	----	9.60N	9.40-	20	.069	----	----	3	UNCH	----	----	----	----
2230	----	----	9.90N	9.60-	30	.071	----	----	2	UNCH	13.50	13.30	----	----
2250	----	----	10.70N	10.50-	20	.078	----	----	5	UNCH	----	----	----	----
2300	----	----	13.20N	13.00-	20	.100	----	----	356	UNCH	18.30	18.30	----	----
2320	----	----	14.50N	14.20-	30	.110	----	----	225	UNCH	----	----	----	----
2350	----	----	16.70N	16.40-	30	.128	----	----	1	UNCH	119.00	65.30	----	----
2400	----	----	21.20N	20.90-	30	.167	----	----	50	UNCH	112.50	63.30	----	----
2425	----	----	23.80N	23.50-	30	.190	----	----	3	UNCH	----	----	----	----
2475	----	----	30.40N	30.20-	30	.248	----	----	3	UNCH	----	----	----	----
2500	----	----	34.50N	34.30-	20	.285	----	----	150	UNCH	----	----	----	----
TOTAL JUN18	----	(FUTURES SETT.	2596.00 -	170)	----	----	----	----	4	4127	+	4	----	----
1300	----	----	0.80N	.75-	5	.003	----	----	24	UNCH	1.45	1.45	----	----
1400	----	----	1.15N	1.10-	5	.004	----	----	30	UNCH	----	----	----	----
1500	----	----	1.75N	1.70-	5	.007	----	----	20	UNCH	----	----	----	----
1590	----	----	2.60N	2.45-	15	.010	----	----	2	UNCH	----	----	----	----
1600	----	----	2.70N	2.55-	15	.011	----	----	12	UNCH	----	----	----	----
1650	----	----	3.25N	3.15-	10	.014	----	----	10	UNCH	9.20	7.20	----	----
1800	----	----	5.80N	5.60-	20	.025	----	----	14	UNCH	19.00	11.50	----	----
1900	----	----	8.20N	8.00-	20	.037	----</							



PRELIMINARY

PG50	BULLETIN #226@	S&P 500 PUT OPTIONS										wed, Nov 22, 2017	PG50
2250	----	CAB	CAB	----	.05	UNCH	.000	----	4850	8831 +	7350	4.95	.35
2260	----	----	----	----	.05	UNCH	.000	----	----	840	UNCH	5.30	.15
2265	----	----	----	----	.05	UNCH	.000	----	----	25	UNCH	.60	.55
2270	----	----	----	----	.05	UNCH	.000	----	----	136	UNCH	----	----
2275	----	CAB	CAB	----	.05	UNCH	.000	----	300	2814 +	300	1.20	1.20
2280	----	----	----	----	0.05N	UNCH	.000	----	----	1363	UNCH	6.00	3.30
2290	----	----	----	----	0.10N	UNCH	.000	----	----	624	UNCH	.85	.60
2300	----	----	----	----	0.10N	UNCH	.000	----	----	2350	UNCH	4.90	.10
2310	----	----	----	----	0.10N	UNCH	.000	----	----	270	UNCH	1.20	.75
2315	----	----	----	----	0.10N	UNCH	.001	----	----	22	UNCH	1.00	.70
2320	----	----	----	----	0.10N	UNCH	.001	----	----	2142	UNCH	.75	.75
2325	----	----	----	----	0.10N	UNCH	.001	----	----	302	UNCH	.35	.35
2330	----	----	----	----	0.10N	UNCH	.001	----	----	30	UNCH	.60	.60
2335	----	----	----	----	0.10N	UNCH	.001	----	----	45	UNCH	.85	.70
2340	----	----	----	----	0.15N	UNCH	.001	----	----	1878	UNCH	.95	.70
2345	----	----	----	----	0.15N	UNCH	.002	----	----	25	UNCH	.80	.55
2350	0.15	.15	*.15	----	0.15	UNCH	.002	----	20	413 +	20	6.80	.15
2355	----	----	----	----	0.15N	UNCH	.003	----	----	10	UNCH	.75	.75
2360	----	----	----	----	0.15N	UNCH	.003	----	----	1235	UNCH	6.00	.80
2375	----	----	----	----	0.20N	UNCH	.004	----	----	102	UNCH	2.60	2.60
2380	----	----	----	----	0.20N	UNCH	.004	----	----	3457	UNCH	6.60	.60
2390	----	----	----	----	0.20N	UNCH	.004	----	----	25	UNCH	.95	.60
2400	----	----	----	----	0.25N	UNCH	.005	----	----	4055	UNCH	3.40	1.15
2405	----	----	----	----	0.25N	UNCH	.005	----	----	60	UNCH	2.35	2.35
2410	----	----	----	----	0.30N	UNCH	.006	----	----	570	UNCH	----	----
2420	----	----	----	----	0.30N	UNCH	.007	----	----	2151	UNCH	----	----
2425	0.30	.30	*.30	----	0.30	UNCH	.007	----	300	850	UNCH	3.75	.30
2430	----	----	----	----	0.35N	UNCH	.007	----	----	30	UNCH	.70	.70
2440	----	----	----	----	0.40N	UNCH	.008	----	----	1354	UNCH	6.70	3.95
2445	----	----	----	----	0.40N	UNCH	.009	----	----	269	UNCH	----	----
2450	----	----	----	----	0.40N	UNCH	.010	----	2	464	UNCH	5.70	.70
2455	----	----	----	----	0.45N	UNCH	.010	----	----	265	UNCH	----	----
2460	----	----	----	----	0.45N	UNCH	.010	----	----	1450	UNCH	.35	.35
2465	----	----	----	----	0.50N	UNCH	.012	----	140	200 +	140	----	----
2470	----	----	----	----	0.55N	UNCH	.013	----	105	454 -	105	2.15	.40
2475	----	----	----	----	0.60N	UNCH	.013	----	----	755	UNCH	6.30	.40
2480	----	----	----	----	0.65N	UNCH	.015	----	----	1373	UNCH	4.30	4.10
2490	----	----	----	----	0.70N	UNCH	.018	----	----	139	UNCH	----	----
2500	0.60	.60	*.60	----	0.60	UNCH	.023	----	57	862 +	55	9.50	.60
2505	----	----	----	----	0.80N	UNCH	.025	----	----	490	UNCH	----	----
2510	----	----	----	----	0.85N	UNCH	.028	----	1	1	UNCH	----	----
2520	----	----	----	----	1.00N	UNCH	.033	----	----	439	UNCH	----	----
2525	----	----	----	----	1.10N	UNCH	.038	----	----	831	UNCH	13.00	.95
2530	----	----	----	----	1.20N	UNCH	.042	----	1	62	UNCH	11.50	1.00
2535	----	----	----	----	1.35N	UNCH	.049	----	----	353	UNCH	----	----
2540	1.15	#1.15	*1.15	----	1.15	UNCH	.058	----	2	191 -	1	1.15	1.15
2545	----	----	----	----	1.30	UNCH	.067	----	----	4	UNCH	5.30	5.30
2550	----	----	----	----	1.90N	UNCH	.082	----	----	96	UNCH	5.80	5.70
2555	----	----	----	----	2.15N	UNCH	.098	----	----	664	UNCH	----	----
2560	----	----	----	----	2.45N	UNCH	.118	----	----	345	UNCH	14.40	14.40
2570	----	----	----	----	3.30N	UNCH	.176	----	----	136	UNCH	3.10	3.10
2575	----	----	----	----	3.90N	UNCH	.216	----	----	415	UNCH	----	----
2580	----	----	----	----	4.70N	UNCH	.268	----	----	303	UNCH	----	----
2585	----	----	----	----	5.70N	UNCH	.333	----	----	200	UNCH	----	----
2600	----	----	----	----	10.90N	UNCH	.605	----	----	115	UNCH	----	----
TOTAL									5828	80382 +	7809		
DEC17		(FUTURES SETT.	.00)										
1620	----	----	----	----	0.10N	UNCH	.000	----	----	3	UNCH	----	----
1625	----	----	----	----	0.10N	UNCH	.000	----	----	200	UNCH	----	----
1860	----	----	----	----	0.25N	UNCH	.001	----	----	118	UNCH	.40	.40
1880	----	----	----	----	0.25N	UNCH	.002	----	----	118	UNCH	.40	.40
1910	----	----	----	----	0.25N	UNCH	.002	----	----	118	UNCH	.40	.40
1950	----	----	----	----	0.25N	UNCH	.002	----	----	650	UNCH	----	----
1975	----	----	----	----	0.30N	UNCH	.003	----	----	1050	UNCH	----	----
2000	----	----	----	----	0.35N	UNCH	.003	----	----	10	UNCH	----	----
2010	----	----	----	----	0.35N	UNCH	.004	----	----	118	UNCH	.35	.35
2025	----	----	----	----	0.40N	UNCH	.004	----	5	25	UNCH	----	----
2030	0.40	#.40	*.40	----	0.40	UNCH	.004	----	118	1368 +	118	.40	.40
2040	----	----	----	----	0.45N	UNCH	.004	----	40	118	UNCH	----	----
2050	----	----	----	----	0.45N	UNCH	.005	----	----	1250	UNCH	----	----
2070	----	----	----	----	0.50N	UNCH	.006	----	----	59	UNCH	.40	.40
2075	----	----	----	----	0.50N	UNCH	.006	----	3	15	UNCH	----	----
2130	----	----	----	----	0.70N	UNCH	.008	----	----	2	UNCH	----	----
2140	----	----	----	----	0.75N	UNCH	.009	----	----	400	UNCH	----	----
2150	----	----	----	----	0.75N	UNCH	.009	----	----	12	UNCH	4.30	4.30
2160	----	----	----	----	0.80N	UNCH	.009	----	----	812	UNCH	5.00	1.35
2175	----	----	----	----	0.85N	UNCH	.011	----	----	22	UNCH	1.05	1.05
2180	----	----	----	----	0.85N	UNCH	.011	----	----	520	UNCH	4.85	1.95
2200	----	----	----	----	0.95N	UNCH	.012	----	----	1236	UNCH	5.10	1.05
2220	----	----	----	----	1.00N	UNCH	.014	----	----	546	UNCH	4.20	4.20
2225	----	----	----	----	1.00N	UNCH	.014	----	----	30	UNCH	----	----
2240	----	----	----	----	1.10N	UNCH	.016	----	----	533	UNCH	4.40	4.40
2250	----	----	----	----	1.15N	UNCH	.017	----	----	1592	UNCH	1.30	1.30
2260	1.20	1.20	*1.20	----	1.20	UNCH	.018	----	12	2029 -	12	4.80	1.20
2275	----	----	----	----	1.30N	UNCH	.020	----	----	1021	UNCH	----	----
2280	----	----	----	----	1.30N	UNCH	.020	----	----	2531	UNCH	5.30	4.50
2300	----	----	----	----	1.50N	UNCH	.023	----	100	2202	UNCH	4.25	3.00
2310	----	----	----	----	1.60N	UNCH	.025	----	----	8	UNCH	4.20	4.20
2320	----	----	----	----	1.70N	UNCH	.027	----	----	2510	UNCH	4.45	3.95
2325	----	----	----	----	1.75N	UNCH	.028	----	----	5	UNCH	----	----
2340	----	----	----	----	1.90N	UNCH	.031	----	----	2307	UNCH	4.20	3.80
2350	----	----	----	----	2.05N	UNCH	.034	----	----	148	UNCH	4.50	1.95
2360	----	----	----	----	2.20N	UNCH	.036	----	----	1789	UNCH	7.50	4.20
2370	----	----	----	----	2.35N	UNCH	.039	----	----	145	UNCH	----	----
2375	----	----	----	----	2.40N	UNCH	.041	----	----	5	UNCH	----	----
2380	----	----	----	----	2.50N	UNCH	.043	----	----	670	UNCH	----	----
2400	2.60	2.60	*2.60	----	2.60	UNCH	.051	----	9	35 +	4	47.10	2.60
2420	----	----	----	----	3.45N	UNCH	.062	----	----	105	UNCH	----	----
2425	----	----	----	----	3.60N	UNCH	.065	----	----	628	UNCH	----	----
2430	----	----	----	----	3.75N	NEW	.068	----	12	12 +	12	----	----
2440	----	----	----	----	4.10N	UNCH	.075	----	----	843	UNCH	7.60	7.50
2450	----	----	----	----	4.50N	UNCH	.083	----	200	221 +	200	4.50	4.50
2455	----	----	----	----	4.70N	UNCH	.088						



PRELIMINARY

PG50 BULLETIN #226@

S&P 500 PUT OPTIONS

wed, Nov 22, 2017 PG50

E-MINI S&P 500 FIXING PRICE (ESF): Mar18 2595.68

ADDITIONAL S&P PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
EW3 S&P 500 P	EW3 S&P 500 P	EW3 S&P 500 P	(FUTURES SETT. .00)				CAB						
100					.10N		.10 UNCH	.000			1065 UNCH	.05	.05
1500					.15N		.10-0.05 UNCH	.000			1625 UNCH		
1575					.15N		.15 UNCH	.001			100 UNCH	.35B	.10
1600					.25N		.20-0.05 UNCH	.001			300 UNCH		
1700					.25N		.25 UNCH	.002			200 UNCH	.75	.75
1720					.30N		.25-0.05 UNCH	.002			1 UNCH		
1750					.35N		.30-0.05 UNCH	.002			200 UNCH		
1770					.40N		.35-0.05 UNCH	.003			1 UNCH		
1800					.40N		.40 UNCH	.003			1677 UNCH	1.15	1.15
1840					.55N		.50-0.05 UNCH	.004			1 UNCH		
1900					.65N		.65 UNCH	.006			1 UNCH		
1950					.75N		.70-0.05 UNCH	.006			161 UNCH	1.40	1.40
1970					.75N		.75 UNCH	.006			2 UNCH		
1975					.80N		.75-0.05 UNCH	.007			31 UNCH	5.00	5.00
1980					.90N		.85-0.05 UNCH	.007			4 UNCH		
1990					.95N		.90-0.05 UNCH	.008			181 UNCH		
2010					.95N		.95-0.05 UNCH	.008			5 UNCH		
2020					1.00N		.95-0.05 UNCH	.009			200 UNCH		
2025					1.00N		1.00 UNCH	.009			5050 UNCH		
2030					1.00N		1.05-0.05 UNCH	.009			650 UNCH		
2035					1.00N		1.25-0.05 UNCH	.010			300 UNCH	1.50	1.50
2040					1.10N		1.25-0.05 UNCH	.010			3 UNCH		
2060					1.30N		1.45-0.05 UNCH	.012			2 UNCH		
2100					1.30N		1.55-0.05 UNCH	.012			1324 UNCH	4.60	2.05
2130					1.50N		1.60-0.05 UNCH	.015			32 UNCH		
2140					1.60N		1.70-0.05 UNCH	.016			2 UNCH		
2150					1.65N		1.80-0.10 UNCH	.017			243 UNCH	18.00	2.85
2160					1.75N		1.85-0.05 UNCH	.018			1021 UNCH	4.35	4.35
2175					1.90N		1.85-0.05 UNCH	.019			188 UNCH	3.60	3.60
2180					1.90N		2.05-0.05 UNCH	.020			2456 UNCH	4.40	3.85
2200					2.10N		2.25-0.10 UNCH	.023			2440 UNCH	13.10	3.90
2220					2.35N		2.30-0.10 UNCH	.025			2767 UNCH	4.25	4.25
2225					2.40N		2.35-0.10 UNCH	.026			303 UNCH	9.80	6.00
2230					2.45N		2.50-0.10 UNCH	.027		25	418 UNCH	2.30	2.30
2240					2.60N		2.65-0.05 UNCH	.029			2538 UNCH	5.50	5.30
2250					2.70N		2.80-0.05 UNCH	.031			103 UNCH		
2260					2.85N		2.95-0.05 UNCH	.033			1675 UNCH	5.30	4.15
2270					3.00N		3.00-0.10 UNCH	.035			6 UNCH		
2275					3.10N		3.10-0.05 UNCH	.036			236 UNCH		
2280					3.15N		3.25-0.10 UNCH	.037			738 UNCH		
2290					3.35N		3.45-0.15 UNCH	.039			2 UNCH		
2300					3.60N		3.55-0.15 UNCH	.042			220 UNCH	3.70	3.70
2305					3.70N		3.65-0.15 UNCH	.043			10 UNCH		
2310					3.80N		3.85-0.20 UNCH	.045			52 UNCH		
2320					4.05N		4.00-0.15 UNCH	.048		7	1059 +	7	
2325					4.15N		4.10-0.20 UNCH	.050			179 UNCH		
2330					4.30N		4.40-0.20 UNCH	.051			16 UNCH		
2340					4.60N		4.70-0.20 UNCH	.056		554	1605 +	554	
2350					4.90N		4.85-0.15 UNCH	.060		4	131 UNCH	4.85	4.85
2355					5.00N		5.00-0.20 UNCH	.062			10 UNCH		
2360					5.20N		5.30 NEW	.064			134 UNCH		
2370					5.60N		6.00-0.40 UNCH	.069		65	65 +	65	
2375					5.80N		6.20 NEW	.072		10	70 UNCH	11.20	11.20
2380					6.00N		6.50-0.40 UNCH	.074		64	101 +	62	
2385					6.20N		6.70-0.40 UNCH	.077			275 UNCH		
2390					6.40N		6.90-0.40 UNCH	.080			2 UNCH	10.60	10.60
2395	5.80		#5.80	*5.80	5.80		6.20 NEW	.083		7	7 +	7	5.80
2400					6.90N		7.00-0.40 UNCH	.087		8	2375 -	4	19.80B
2405					7.10N		7.60-0.40 UNCH	.090		4	886 -	4	7.30A
2420					7.90N		7.90-0.30 UNCH	.102		19	109 +	19	
2425					8.20N		8.20 NEW	.107			628 UNCH		
2430					8.50N		8.90-0.20 UNCH	.111		2	2 +	2	
2440					9.10N		9.20-0.20 UNCH	.121			39 UNCH		
2445					9.40N		9.50-0.30 UNCH	.126			259 UNCH		
2450					9.80N		10.30-0.20 UNCH	.131		73	181 +	65	
2460					10.50N		11.10-0.20 UNCH	.143		60	78 +	60	
2470					11.30N		11.50-0.30 UNCH	.155			200 UNCH		
2475					11.80N		12.40-0.30 UNCH	.161		14	263 +	13	
2480					12.30N		12.90-0.40 UNCH	.168		19	308 +	19	
2485					12.70N		14.00-0.40 UNCH	.176			269 UNCH		
2490					13.30N		14.60-0.40 UNCH	.183		2	2 +	2	
2500					14.40N		17.30-0.50 UNCH	.200			17 UNCH		
2505					15.00N		18.10-0.40 UNCH	.209		4	1054 +	4	
2525					17.80N		19.70-0.40 UNCH	.251			83 UNCH		
2530					18.50N		21.60-0.40 UNCH	.263			225 UNCH		
2540					20.10N		23.80-0.30 UNCH	.288			26 UNCH		
2550					22.00N		26.20-0.20 UNCH	.317			267 UNCH		
2560					24.10N		27.50-0.30 UNCH	.349			155 UNCH		
2570					26.40N		10.60N UNCH	.384			3 UNCH		
2575					27.80N		11.90N UNCH	.403			72 UNCH		
2600					35.70N		13.50N UNCH	.514			155 UNCH		
TOTAL										0	39844 +	871	
FEB18	EW3 S&P 500 P		(FUTURES SETT. .00)		.20N		.20 UNCH	.001			50 UNCH		
1500					.25N		.25 UNCH	.001			2000 UNCH	.45	.45
1550					.30N		.30 UNCH	.002			50 UNCH		
1600					.95N		.90-0.05 UNCH	.006			1 UNCH		
1860					1.10N		1.10 UNCH	.008			1 UNCH	2.05	2.05
1890					1.30N		1.25-0.05 UNCH	.009			1 UNCH	2.00	2.00
1925					1.85N		1.80-0.05 UNCH	.014			100 UNCH		
2000					2.00		2.15 NEW	.017		1	1 +	1	2.00
2035	2.00		#2.00	*2.00	2.40N		2.30-0.10 UNCH	.019			154 UNCH	5.20	3.85
2050					3.00N		2.90-0.10 UNCH	.024			3 UNCH		
2100					3.35N		3.25-0.10 UNCH	.028			100 UNCH	3.70	3.50A
2125					3.65N		3.50-0.15 UNCH	.030			50 UNCH	3.50	3.50
2140					3.50		3.65 NEW	.032		150	150 +	150	3.50
2150	3.50		#3.50	*3.50	4.00N		3.85-0.15 UNCH	.033			2 UNCH	3.90	3.90
2160					4.45N		4.25-0.20 UNCH	.037		2	4 +	2	4.40
2180					4.90N		4.80-0.10 UNCH	.042			4 UNCH	11.50	7.40
2200					5.10N		5.00-0.10 UNCH	.044			1 UNCH	10.20	10.20
2210					5.50N		5.40-0.10 UNCH	.048		4	22 +	2	9.50
2225					6.30N		6.10-0.20 UNCH	.056			232 UNCH	10.00	8.20A
2250					8.20N		8.00-0.20 UNCH	.074			138 UNCH	14.50	14.50
2300					9.00N		8.70-0.30 UNCH	.083			1 UNCH	14.00	14.00
2320					9.50N		9.20-0.30 UNCH	.088			5 UNCH		
2330					10.60N		10.20-0.40 UNCH	.098		7	130 UNCH		
2350					11.90N		11.40 NEW	.111		7	7 +	7	
2370					13.90N		13.50-0.40 UNCH	.134			200 UNCH		
2400					15.00N		14.50-0.50 UNCH	.145			1000 UNCH		
2415					15.90N		15.40-0.50 UNCH	.155		4	76 +	4	
2425					16.30N		15.80-0.50 UNCH	.160			225 UNCH		
2430					18.40N		17.90-0.50 UNCH	.182		4	76 +	4	
2450					29.80N		29.30-0.50 UNCH	.309			225 UNCH		
2530											5099 +	170	
TOTAL										0			
MDV MID	MDV MID		(FUTURES SETT. .00)		.05N		CAB				300 UNCH		
NOV17					.05N		CAB				80 UNCH	.15	.15
2100					.05N		.05 UNCH	.000			100 UNCH	.10	.10
2110					.10N		.05-0.05 UNCH	.000			50 UNCH	.10	.10
2230</													



S&P 500 PUT OPTIONS

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG50	BULLETIN #226@	S&P 500 PUT OPTIONS										wed, Nov 22, 2017	PG50
2250	----	----	----	----	.05+	0.05	----	----	----	250	UNCH	----	----
2315	----	----	----	.05N	.05	UNCH	.000	----	----	300	UNCH	.10	.10
2335	----	----	CAB	----	.05	UNCH	.000	----	----	100	UNCH	.10	.10
2350	----	----	CAB	----	.05-	0.05	.000	----	2000	2553 +	2000	.25	.25
2400	----	----	----	.10N	.10	UNCH	.001	----	----	100	UNCH	.10	.10
2425	.10	#.10	*.10	.10	.10	NEW	.002	----	200	200 +	200	.10	.10
2440	.10	#.10	*.10	.10	.10	NEW	.002	----	200	200 +	200	.10	.10
2445	.10	#.10	*.10	.10	.15	UNCH	.003	----	100	100 +	100	.10	.10
2450	.10	#.10	*.10	.10	.15	NEW	.003	----	650	650 +	650	.10	.10
2500	.20	#.20	*.20	.20	.25	NEW	.009	----	500	500 +	500	.20	.20
2505	.20	#.20	*.20	.20	.30	NEW	.011	----	100	100 +	100	.20	.20
2520	----	----	----	.40N	.30-	0.10	.013	----	----	118	UNCH	.35	.35
2530	----	----	----	.50N	.30-	0.20	.015	----	40	118	UNCH	----	----
2570	.90	#.90	*.90	.90	1.00	NEW	.085	----	120	120 +	120	.90	.90
2590	3.70	#3.70	*3.70	3.70	3.55	NEW	.357	----	122	122 +	122	3.70	3.70
TOTAL									0	5531 +	3992		
DEC17	MMV MID	(FUTURES SETT. 2594.60 - 170)											
2360	----	----	----	.35N	.40+	0.05	.008	----	----	100	UNCH	.40	.40
2370	.40	#.40	*.40	.40	.45	NEW	.009	----	400	400 +	400	.40	.40
2380	.40	#.40	*.40	.40	.50	NEW	.010	----	100	100 +	100	.40	.40
TOTAL									0	600 +	500		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	EEO VOLUME
S&P 500 CALL DEC17 OS	S&P 500 OPTIONS 2590	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0
MDV MID NOV17 S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS 2585	----	----	----	2	2	0.00
S4C	2590	----	----	----	2	2	0.00
S4C	2595	----	----	----	7	7	0.00
TOTALS		0	0	0	11	11	0
MDV MID NOV17 S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS 2600	----	----	----	100	100	0.00
TOTALS		0	0	0	100	100	0