



FINAL

PG50 BULLETIN #181@

S&P 500 PUT OPTIONS

wed, Sep 20, 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=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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Table with columns for contract month (e.g., 2050, 2060, 2070), strike price, and various market data points including volume, open interest, and price.

Table showing futures settlements for months OCT17, NOV17, and DEC17, including contract details and settlement prices.

TOTAL E-MINI S&P 500 FIXING PRICE (ESF): Dec18 2505.81

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: OCT17, EOW3 S&P 500 P, (FUTURES SETT. .00), CAB, and various option prices and quantities. Includes rows for strikes from .05N to 4.70.

Table with columns: NOV17, EOW3 S&P 500 P, (FUTURES SETT. .00), CAB, and various option prices and quantities. Includes rows for strikes from .10 to 8.00N.

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2325	----	----	----	8.30N	7.80-	0.50	.102	----	90	150	UNCH	----	----
2330	----	----	----	8.50N	8.10	NEW	.106	----	98	98 +	98	----	----
2340	----	----	----	9.00N	8.70-	0.30	.115	----	---	50	UNCH	----	----
2345	----	----	----	9.40N	9.00-	0.40	.120	----	256	1106 -	171	----	----
2350	----	----	----	9.80N	9.30-	0.50	.124	----	8	385 -	8	13.50	13.50
2360	----	----	----	10.40N	9.90-	0.50	.134	----	90	121 +	90	----	----
2370	----	----	----	11.10N	10.60-	0.50	.145	----	---	145	UNCH	----	----
2375	----	----	----	11.50N	11.00-	0.50	.151	----	---	817	UNCH	----	----
2380	----	----	----	11.90N	11.40-	0.50	.157	----	---	26	UNCH	----	----
2390	----	----	----	12.80N	12.30-	0.50	.171	----	98	198 +	98	----	----
2395	----	----	----	13.30N	12.70-	0.60	.178	----	---	265	UNCH	----	----
2400	----	----	----	13.80N	13.20-	0.60	.186	----	---	693	UNCH	----	----
2410	----	----	----	14.80N	14.20-	0.60	.202	----	---	26	UNCH	----	----
2415	----	----	----	15.40N	14.70	NEW	.210	----	256	256 +	256	----	----
2420	----	----	----	16.00N	15.30-	0.70	.220	----	---	105	UNCH	----	----
2425	----	----	----	16.70N	15.90-	0.80	.230	----	---	9	UNCH	----	----
2430	----	----	----	17.40N	16.60-	0.80	.240	----	---	31	UNCH	----	----
2440	----	----	----	18.70N	18.00-	0.70	.263	----	---	40	UNCH	----	----
2450	----	----	----	20.20N	19.60-	0.60	.289	----	47	314 +	42	----	----
2460	----	----	----	22.10N	21.30-	0.80	.317	----	---	31	UNCH	----	----
2470	----	----	----	24.30N	23.30-	1.00	.348	----	---	40	UNCH	----	----
2475	----	----	----	25.50N	24.40-	1.10	.366	----	47	97 +	37	----	----
2500	----	----	----	32.10N	31.30-	0.80	.468	----	200	580 -	200	----	----
2550	----	----	----	55.90N	54.90-	1.00	.744	----	---	140	UNCH	----	----
2555	----	----	----	59.20N	58.30-	0.90	.772	----	200	300 -	200	----	----
2560	----	----	----	62.80N	61.90-	0.90	.799	----	---	140	UNCH	----	----
TOTAL									0	50451 +	1439		
JAN18	EOW3 S&P 500 P	(FUTURES SETT.	.00)	1.55N	1.55	UNCH	.010	----	----	1	UNCH	----	----
1720	----	----	----	1.85N	1.85	UNCH	.012	----	----	1	UNCH	----	----
1770	----	----	----	2.05N	2.10+	0.05	.014	----	----	6	UNCH	----	----
1800	----	----	----	2.45N	2.40-	0.05	.016	----	----	1	UNCH	----	----
1840	----	----	----	4.40N	4.15-	0.25	.030	----	----	2	UNCH	----	----
1970	----	----	----	4.50N	4.25-	0.25	.030	----	----	1	UNCH	5.00	5.00
1975	----	----	----	4.80N	4.55-	0.25	.033	----	----	1	UNCH	----	----
1990	----	----	----	5.30N	5.00-	0.30	.036	----	----	1	UNCH	----	----
2010	----	----	----	8.00N	7.80-	0.20	.058	----	----	3	UNCH	----	----
2100	----	----	----	9.30N	9.00-	0.30	.067	----	----	70	UNCH	----	----
2130	----	----	----	10.20N	9.90-	0.30	.075	----	----	238	UNCH	18.00	15.50A
2150	----	----	----	12.90N	12.60-	0.30	.097	----	----	2	UNCH	13.10	13.10
2200	----	----	----	16.40N	15.90-	0.50	.124	----	----	3	UNCH	----	----
2250	----	----	----	20.70N	20.20-	0.50	.161	----	----	3	UNCH	----	----
TOTAL									0	333			
MDV MID		(FUTURES SETT.	2496.83)									
SEP17	MDV MID	CAB	CAB	----	CAB	----	.000	----	600	600 +	600	----	----
2100	----	CAB	CAB	----	CAB	----	.000	----	500	500 +	500	----	----
2110	----	CAB	CAB	----	CAB	----	.000	----	500	500 +	500	----	----
2130	----	CAB	CAB	----	CAB	.05	UNCH	.000	----	118	119 +	118	.95
2370	.35	*.35	*.35	.35	.35-	0.20	.010	----	118	119 +	118	.95	.35
2475	.10	*.10	*.10	.10	----	----	----	----	50	----	UNCH	.10	.10
2495	.85	*.85	*.85	.85	CAB	----	----	----	1	----	80	2.50	.85
2500	2.20 @2.30	*.60	*.60	.60	CAB	----	----	----	126	----	120	2.30	.60
TOTAL									0	1719 -	4403		
MMV MID		(FUTURES SETT.	2496.83)									
SEP17	MMV MID	----	----	.05N	.05	UNCH	.000	----	----	50	UNCH	.20	.20
2245	----	----	----	.10N	.05-	0.05	.000	----	----	100	UNCH	.20	.20
2250	----	----	----	.10N	.05-	0.05	.000	----	----	386	UNCH	.20	.20
2290	----	----	----	.10N	.10	UNCH	.001	----	----	872	UNCH	.10	.10
2310	.10	*.10	*.10	.10	.10	NEW	.001	----	200	200 +	200	.10	.10
2315	.10	*.10	*.10	.10	.10	NEW	.001	----	770	770 +	770	.10	.10
2325	.10	*.10	*.10	.10	.15	UNCH	.003	----	400	500 +	400	.15	.10
2340	----	----	----	.15N	.15	UNCH	.003	----	----	118	UNCH	.35	.35
2355	----	----	----	.20N	.20	UNCH	.004	----	----	400 +	400	----	----
2375	.20	*.20	*.20	.20	.20	NEW	.005	----	500	500 +	500	.20	.20
2395	----	----	----	.35N	.30-	0.05	.009	----	----	118	UNCH	.40	.35
2415	.35	*.35	*.35	.35	.40	NEW	.014	----	59	59 +	59	.35	.35
2425	.40	*.40	*.40	.40	.40	NEW	.016	----	118	118 +	118	.40	.40
2490	----	----	----	3.70N	3.10-	0.60	.220	----	----	2	UNCH	11.90	4.00
TOTAL									0	4193 +	2447		