



PRELIMINARY

PG50 BULLETIN #120@

S&P 500 PUT OPTIONS

Fri, Jun 22, 2018 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 EOW1 S&P 500 P.

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 EOW2 S&P 500 P.

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 EOW4 S&P 500 P.

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 S&P 500 PUT and S&P 500 PUT.

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.



S&P 500 PUT OPTIONS

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PRELIMINARY

Table with columns: PG50, BULLETIN #120@, S&P 500 PUT OPTIONS, Fri, Jun 22, 2018, PG50. Contains multiple rows of market data including prices, quantities, and contract details.

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PRELIMINARY

Table with columns: PG50, BULLETIN #120@, S&P 500 PUT OPTIONS, Fri, Jun 22, 2018, PG50. Rows include contract details for various months (JUL18, AUG18, SEP18, OCT18, NOV18) and prices.

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. Rows list various S&P 500 put contracts.

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PRELIMINARY

PG50 BULLETIN #120@		S&P 500 PUT OPTIONS								Fri, Jun 22, 2018 PG50				
2660	----	----	----	13.80N	11.10-	2.70	.174	----	----	20	UNCH	----	----	
2670	----	----	----	15.10N	12.10-	3.00	.192	----	----	40	UNCH	----	----	
2675	----	----	----	15.80N	12.70-	3.10	.202	----	----	94	UNCH	----	----	
2680	----	----	----	16.50N	13.30-	3.20	.212	----	----	136	UNCH	----	----	
2685	----	----	----	17.30N	14.00	NEW	.224	----	136	136 +	136	----	----	
2700	----	----	----	19.90N	16.20-	3.70	.261	----	290	793 +	230	19.50	12.30	
2720	----	----	----	24.20N	20.00-	4.20	.323	----	----	100	UNCH	----	----	
2725	----	----	----	25.50N	21.10-	4.40	.341	----	----	77	UNCH	----	----	
2740	----	----	----	29.60N	25.00-	4.60	.401	----	----	150	UNCH	----	----	
2750	----	----	----	32.80N	28.00-	4.80	.447	----	----	436	UNCH	----	----	
2775	----	----	----	43.40N	37.30-	6.10	.581	----	----	61	UNCH	----	----	
2800	----	----	----	58.00N	51.30-	6.70	.729	----	----	172	UNCH	----	----	
3000	----	----	----	247.30N	240.30-	7.00	.995	----	----	15	UNCH	----	----	
3025	----	----	----	272.20N	265.20-	7.00	.996	----	----	7	UNCH	----	----	
TOTAL									0	30721 +	3355			
AUG18	EOW3 S&P 500 P		(FUTURES SETT. .00)							410	UNCH	----	----	
100	----	----	----		CAB	1.45-	0.20	.009	----	5	UNCH	----	----	
2000	----	----	----	1.65N	1.95-	0.30	.014	----	----	1175	UNCH	----	----	
2100	----	----	----	2.25N	2.30-	0.35	.017	----	----	2255	UNCH	4.05	3.75	
2150	----	----	----	2.65N	2.75-	0.40	.021	----	----	6320	UNCH	----	----	
2200	----	----	----	3.15N	2.95-	0.40	.023	----	----	6	UNCH	6.00	6.00	
2220	----	----	----	3.35N	3.25-	0.50	.026	----	----	150	UNCH	----	----	
2250	----	----	----	3.75N	3.55-	0.55	.029	----	----	250	UNCH	3.70	3.70	
2275	----	----	----	4.10N	3.90-	0.60	.032	----	----	166	UNCH	----	----	
2300	----	----	----	4.50N	4.60-	0.70	.039	----	----	4	UNCH	----	----	
2340	----	----	----	5.30N	4.80-	0.70	.041	----	----	488	UNCH	10.50	10.50	
2350	----	----	----	5.50N	5.10-	0.70	.044	----	----	250	UNCH	----	----	
2365	----	----	----	5.80N	5.20-	0.70	.045	----	----	250	UNCH	----	----	
2370	----	----	----	5.90N	5.30-	0.70	.046	----	----	1355	UNCH	----	----	
2375	----	----	----	6.00N	5.50-	0.70	.048	----	----	50	UNCH	----	----	
2385	----	----	----	6.20N	5.90-	0.80	.052	----	----	9	UNCH	----	----	
2400	----	----	----	6.70N	6.60-	0.90	.060	----	----	1580	UNCH	----	----	
2425	----	----	----	7.50N	7.40-	1.00	.068	----	----	193	UNCH	----	----	
2450	----	----	----	8.40N	7.70-	1.10	.072	----	----	12	UNCH	----	----	
2460	----	----	----	8.80N	9.30-	1.30	.089	----	----	102	UNCH	----	----	
2500	----	----	----	10.60N	10.60-	1.40	.104	----	----	517	UNCH	----	----	
2525	----	----	----	12.00N	10.80-	1.60	.106	----	----	1	UNCH	----	----	
2530	----	----	----	12.40N	11.90-	1.80	.119	----	----	71	UNCH	----	----	
2550	----	----	----	13.70N	11.90-	2.30	.162	----	----	57	UNCH	----	----	
2600	----	----	----	17.90N	15.60-	2.30	.190	----	----	450	UNCH	----	----	
2625	----	----	----	20.60N	18.00-	3.80	.320	----	----	115	UNCH	----	----	
2700	----	----	----	33.40N	29.60-	4.00	.344	----	----	1	UNCH	35.00	35.00	
2710	----	----	----	35.80N	31.80-	4.60	.427	----	----	50	UNCH	----	----	
2740	----	----	----	44.20N	39.60-	4.80	.459	----	----	119	UNCH	----	----	
2750	----	----	----	47.50N	42.70-	4.80	.459	----	----	85	UNCH	----	----	
2800	----	----	----	70.00N	63.90-	6.10	.649	----	0	16496	UNCH	----	----	
TOTAL									0	16496				
OCT18	EOW3 S&P 500 P		(FUTURES SETT. .00)							2	UNCH	3.30	3.30	
1950	----	----	----	3.90N	3.60-	0.30	.018	----	----	5	UNCH	----	----	
2050	----	----	----	5.50N	5.10-	0.40	.027	----	----	260	UNCH	----	----	
2075	----	----	----	6.00N	5.50-	0.50	.029	----	----	1565	UNCH	----	----	
2100	----	----	----	6.50N	6.00-	0.50	.032	----	----	5	UNCH	----	----	
2250	----	----	----	10.80N	10.10-	0.70	.058	----	----	20	+	20	----	----
2375	----	----	----	17.00N	15.90	NEW	.094	----	20	20 +	20	----	----	
2400	----	----	----	18.70N	17.40-	1.30	.104	----	----	5	UNCH	----	----	
2425	----	----	----	20.60N	19.10-	1.50	.115	----	20	21 +	20	20.20	20.20	
2575	----	----	----	36.80N	34.50	NEW	.216	----	12	12 +	12	----	----	
2600	----	----	----	40.80N	38.30	NEW	.240	----	12	12 +	12	----	----	
TOTAL									0	1907 +	64			
MDV MID	MDV MID		(FUTURES SETT. .00)							300	UNCH	----	----	
JUN18	----	----	----		CAB	----	----	----	----	3000	UNCH	----	----	
2150	----	----	----		CAB	----	----	----	----	7610	7610 +	7610	----	----
2200	----	----	----		CAB	----	----	----	----	600	600 +	600	----	----
2325	----	----	----		CAB	----	----	----	----	3400	4000 +	3400	.10	.10
2340	----	----	----		CAB	----	----	----	----	200	200 +	200	.40	.40
2350	----	----	----		CAB	----	----	----	40	40 +	40	.50	.50	
2610	.40		----	#.40	*.40	.40	.30	NEW	.007	60	60 +	60	.50	.50
2630	.50		----	#.50	*.50	.50	.35	NEW	.009	11	11 +	11	----	----
2640	.50		----	#.50	*.50	.50	.45	NEW	.012	11	11 +	11	----	----
2720	----	----	----	7.10N	3.05	NEW	.129	----	11	11 +	11	----	----	
2740	----	----	----	11.30N	5.80	NEW	.259	----	11	11 +	11	----	----	
TOTAL									0	15832 +	1932			
MMV MID	MMV MID		(FUTURES SETT. .00)							180	UNCH	.10	.10	
JUN18	----	----	----		CAB	----	----	----	----	50	UNCH	.10	.10	
2150	----	----	----		CAB	----	----	----	----	100	UNCH	.10	.10	
2175	----	----	----		CAB	----	----	----	----	500	UNCH	.10	.10	
2200	----	----	----		CAB	----	----	----	----	700	UNCH	----	----	
2340	----	----	----		CAB	----	----	----	----	6725	UNCH	----	----	
2350	----	----	----		CAB	----	----	----	----	250	UNCH	.25	.10	
2375	----	----	----		CAB	----	----	----	----	418	UNCH	.10	.10	
2450	----	----	----	.05N	----	----	----	----	----	130	UNCH	.30	.30	
2475	----	----	----	.05N	----	----	----	----	----	900	900 +	900	----	----
2495	----	----	----	.10N	----	----	----	----	----	500	500 +	500	----	----
2520	----	----	----		CAB	----	----	----	----	400	400 +	400	----	----
2530	----	----	----		CAB	----	----	----	----	1900	1900 +	1900	----	----
2540	----	----	----		CAB	----	----	----	----	500	500 +	500	----	----
2550	----	----	----		CAB	----	----	----	----	1600	1600 +	1600	----	----
2560	----	----	----		CAB	----	----	----	----	100	100 +	100	.10	.10
2575	----	----	----		CAB	----	----	----	----	400	400 +	400	.10	.10
2615	.10		----	#.10	*.10	.10	.05	NEW	.000	25	25 +	25	.20	.20
2620	.10		----	#.10	*.10	.10	.05	NEW	.001	100	300 +	300	.20	.20
2645	.20		----	#.20	*.20	.20	.10	NEW	.002	300	300 +	300	.30	.30
2650	.20		----	#.20	*.20	.20	.15	NEW	.004	5	5	UNCH	----	----
2680	.30		----	#.30	*.30	.30	.20	NEW	.007	5	5	.25	.25	
2690	----	----	----	1.65N	.20-	1.45	.007	----	5	5 +	5	.50	.50	
2700	.25		----	#.25	*.25	.25	.25	NEW	.010	5	5	----	----	
2710	.50		----	#.50	*.50	.50	.35	NEW	.016	5	5	----	----	
TOTAL									0	15988 +	6925			

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
EOM S&P 500 P JUL18 EV	EOM S&P 500 OPTIONS 2100	----	----	300	----	----	0.00
TOTALS		0	0	300	0	0	0
EOW4 S&P 500 C JUN18 EV4	EOW4 S&P 500 OPTIONS 100	----	----	----	80	80	0.00
EV4	2100	----	----	----	80	80	0.00
EV4	2750	----	----	----	150	150	0.00
TOTALS		0	0	0	310	310	0
EOW4 S&P 500 P JUN18 EV4	EOW4 S&P 500 OPTIONS 2760	----	----	----	101	101	0.00
EV4	2780	----	----	----	25	25	0.00
TOTALS		0	0	0	126	126	0