



PRELIMINARY

PG50 BULLETIN #231@

S&P 500 PUT OPTIONS

Mon, Nov 30, 2020 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 DEC20 S&P 500 P 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 EOW2 S&P 500 P and a TOTAL row.

S&P 500 PUTS

Main 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 S&P 500 PUT from DEC20 to FEB21 and a TOTAL row.

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. Includes data for EOW3 S&P 500 P and FEB21 S&P 500 P.

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.



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PG50 BULLETIN #231@		S&P 500 PUT OPTIONS										Mon, Nov 30, 2020		PG50	
TOTAL												0	500		
MDV MID	MDV MID	(FUTURES SETT.	3623.20 -	1330)											
DEC20															
2900	----	----	----	----											
2925	----	----	----	----											
2940	----	----	----	----											
2950	----	----	----	----											
2970	----	----	----	----											
3040	----	----	----	----											
3045	----	----	----	----											
3050	----	----	----	----											
3100	----	----	----	----											
3110	----	----	----	----											
3125	----	----	----	----											
3140	----	----	----	----											
3385	----	----	----	----											
3410	----	----	----	----											
3415	----	----	----	----											
3420	----	----	----	----											
TOTAL												0	9769 +	3224	



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S&P 500 PUT OPTIONS

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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							
DEC20 OS	3650	----	----	100	----	----	0.00
OS	3725	----	----	50	----	----	0.00
OS	3750	----	----	50	----	----	0.00
OS	3850	----	----	50	----	----	0.00
TOTALS		0	0	250	0	0	0
JUN21 CALL							
OS	3600	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
SEP21 CALL							
OS	3600	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
DEC21 CALL							
OS	3600	----	----	100	----	----	0.00
TOTALS		0	0	100	0	0	0
S&P 500 PUT							
DEC20 OS	2200	----	----	200	----	----	0.00
OS	2300	----	----	200	----	----	0.00
OS	2350	----	----	150	----	----	0.00
OS	2800	----	----	200	----	----	0.00
OS	3050	----	----	1520	----	----	0.00
OS	3100	----	----	2060	----	----	0.00
OS	3200	----	----	880	----	----	0.00
OS	3300	----	----	1030	----	----	0.00
OS	3400	----	----	150	----	----	0.00
OS	3450	----	----	440	----	----	0.00
OS	3500	----	----	50	----	----	0.00
TOTALS		0	0	6880	0	0	0
MAR21 PUT							
OS	2500	----	----	50	----	----	0.00
OS	2800	----	----	50	----	----	0.00
OS	3210	----	----	50	----	----	0.00
OS	3230	----	----	450	----	----	0.00
OS	3250	----	----	450	----	----	0.00
TOTALS		0	0	1050	0	0	0
DEC21 PUT							
OS	1000	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
MAR22 PUT							
OS	1000	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
JUN22 PUT							
OS	1600	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
SEP22 PUT							
OS	1600	----	----	50	----	----	0.00
OS	2300	----	----	50	----	----	0.00
OS	3000	----	----	50	----	----	0.00
TOTALS		0	0	150	0	0	0
EOM S&P 500 C							
NOV20 EV	3725	----	----	1415	----	----	0.00
EV	3730	----	----	800	----	----	0.00
EV	3770	----	----	706	----	----	0.00
EV	3810	----	----	994	----	----	0.00
TOTALS		0	0	3915	0	0	0
JAN21 CALL							
EV	3600	----	----	50	----	----	0.00
TOTALS		0	0	50	0	0	0
EOM S&P 500 P							
NOV20 EV	2825	----	----	200	----	----	0.00
EV	2925	----	----	500	----	----	0.00
EV	3000	----	----	3594	----	----	0.00
EV	3050	----	----	794	----	----	0.00
EV	3060	----	----	794	----	----	0.00
EV	3150	----	----	3146	----	----	0.00
EV	3165	----	----	550	----	----	0.00
EV	3175	----	----	100	----	----	0.00
EV	3200	----	----	974	----	----	0.00
EV	3225	----	----	100	----	----	0.00
EV	3240	----	----	800	----	----	0.00
EV	3245	----	----	100	----	----	0.00
EV	3275	----	----	50	----	----	0.00
EV	3330	----	----	600	----	----	0.00
EV	3360	----	----	800	----	----	0.00
EV	3450	----	----	400	----	----	0.00



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EV	3500	----	----	950	----	----	0.00		
EV	3530	----	----	1600	----	----	0.00		
EV	3540	----	----	200	----	----	0.00		
EV	3575	----	200	200	----	----	0.00		
EV	3585	----	----	400	----	----	0.00		
EV	3600	----	400	400	----	----	0.00		
EV	3615	----	400	400	----	----	0.00		
TOTALS		0	1000	17652	0	0	0		
JAN21 EV	PUT 3250	----	----	50	----	----	0.00		
TOTALS		0	0	50	0	0	0		
EOW1 S&P DEC20 EV1	500 C CALL	EOW1 S&P 500 OPTIONS							
EV1	3700	----	----	450	----	----	0.00		
EV1	3710	----	----	900	----	----	0.00		
EV1	3805	----	900	900	----	----	0.00		
EV1	3810	----	150	150	----	----	0.00		
EV1	3820	----	50	50	----	----	0.00		
TOTALS		0	1100	2450	0	0	0		
EOW1 S&P DEC20 EV1	500 P PUT	EOW1 S&P 500 OPTIONS							
EV1	2530	----	----	300	----	----	0.00		
EV1	2925	----	365	365	----	----	0.00		
EV1	2975	----	200	200	----	----	0.00		
EV1	2990	----	----	1000	----	----	0.00		
EV1	3020	----	----	200	----	----	0.00		
EV1	3025	----	365	365	----	----	0.00		
EV1	3050	----	100	100	----	----	0.00		
EV1	3100	----	----	3520	----	----	0.00		
EV1	3150	----	----	100	----	----	0.00		
EV1	3200	----	----	3080	----	----	0.00		
EV1	3300	----	----	3400	----	----	0.00		
EV1	3360	----	----	900	----	----	18.00		
EV1	3380	----	----	900	----	----	2.00		
EV1	3390	----	----	880	----	----	0.00		
EV1	3450	----	----	400	----	----	0.00		
EV1	3480	----	----	440	----	----	0.00		
EV1	3500	----	----	880	----	----	5.00		
EV1	3570	----	----	440	----	----	0.00		
TOTALS		25	1030	17470	0	0	25		
EOW2 S&P DEC20 EV2	500 C CALL	EOW2 S&P 500 OPTIONS							
EV2	100	----	----	50	----	----	0.00		
EV2	2100	----	----	50	----	----	0.00		
EV2	3730	----	----	450	----	----	0.00		
TOTALS		0	0	550	0	0	0		
EOW2 S&P DEC20 EV2	500 P PUT	EOW2 S&P 500 OPTIONS							
EV2	100	----	----	50	----	----	0.00		
EV2	2100	----	----	50	----	----	0.00		
EV2	3360	----	----	450	----	----	0.00		
EV2	3380	----	----	450	----	----	0.00		
TOTALS		0	0	1000	0	0	0		
MDV MID DEC20 S1C	CALL	S&P 500 WEDNESDAY WEEKLY OPTIONS							
S1C	3750	----	823	823	----	----	0.00		
S1C	3755	----	300	300	----	----	0.00		
S1C	3770	----	300	300	----	----	0.00		
S1C	3785	----	----	1150	----	----	0.00		
S1C	3810	----	----	750	----	----	0.00		
TOTALS		0	1423	3323	0	0	0		
MDV MID DEC20 S1C	PUT	S&P 500 WEDNESDAY WEEKLY OPTIONS							
S1C	2900	----	----	760	----	----	0.00		
S1C	2925	----	----	447	----	----	0.00		
S1C	2940	----	----	450	----	----	0.00		
S1C	2950	----	----	691	----	----	0.00		
S1C	2970	----	----	760	----	----	0.00		
S1C	3040	----	----	1160	----	----	0.00		
S1C	3045	----	----	397	----	----	0.00		
S1C	3050	----	----	1000	----	----	0.00		
S1C	3100	----	373	1133	----	----	26.00		
S1C	3110	----	225	345	----	----	0.00		
S1C	3125	----	746	746	----	----	0.00		
S1C	3140	----	730	730	----	----	0.00		
S1C	3385	----	250	250	----	----	0.00		
S1C	3410	----	300	300	----	----	0.00		
S1C	3415	----	500	500	----	----	0.00		
S1C	3420	----	100	100	----	----	0.00		
TOTALS		26	3224	9769	0	0	26		