



PRELIMINARY

PG50 BULLETIN # 34@

S&P 500 PUT OPTIONS

wed, Feb 20, 2019 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 PRODUCT 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. Data for S&P 500 PUTS from MAR19.

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. Data for S&P 500 PUTS from MAR19.

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. Data for S&P 500 PUTS from FEB19.

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. Data for S&P 500 PUTS from MAR19.



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Table with columns for contract symbols (e.g., 1525, 1550, 1575), bid/ask prices, and volume. Includes sub-sections for 'TOTAL JUN19', 'TOTAL SEP19', 'TOTAL DEC19', 'TOTAL DEC20', and 'TOTAL EOM S&P 500 P FEB19'.

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**

2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PG50	BULLETIN # 34@										S&P 500 PUT OPTIONS				wed, Feb 20, 2019		PG50
2575	.30		#.30	*.30	.30		.20	NEW	.004	----	375	375 +	375	.30	.30		
2580	.30		#.30	*.30	.30		.20	NEW	.004	----	100	100 +	100	.30	.30		
2770	1.65		#1.65	*1.65	1.65		CAB	----	----	----	1	----	UNCH	1.65	1.65		
TOTAL											0	1878 -	3372				
MMV MID																	
FEB19	MMV MID		(FUTURES SETT.	.00)			CAB	----	----	----		2400	UNCH	----	----		
2250	----		----	----	.05N			----	----	----		1250	UNCH	.15	.15		
2580	----		----	----	.20N		.05-	0.15	.000	----		200 +	200	.15	.15		
2590	.15		#.15	*.15	.15		.10	NEW	.001	----	200	325 +	125	.20	.15		
2600	.15		.15	*.15	.15		.10-	0.10	.002	----	125	5	UNCH	.20	.15		
2605	----		----	----	.20N		.10-	0.10	.002	----			UNCH	.20	.20		
2660	.20		#.20	*.20	.20		.25	NEW	.006	----	364	364 +	364	.20	.20		
2680	----		----	----	.75N		.35-	0.40	.011	----		500	UNCH	----	----		
2720	----		----	----	2.15N		.95-	1.20	.038	----		500	UNCH	----	----		
TOTAL											0	5544 +	689				

**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	S&P 500 OPTIONS						
MAR19 CALL	2000	----	----	----	----	1	0.00
OS	2200	----	----	----	----	20	0.00
TOTALS		0	0	0	0	21	0
MDV MID	S&P 500 WEDNESDAY WEEKLY OPTIONS						
FEB19 CALL	2760	----	----	----	1	1	0.00
S3C							
TOTALS		0	0	0	1	1	0