



2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

FINAL

PG50 BULLETIN #198@

S&P 500 PUT OPTIONS

Fri, Oct 12, 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 data for NOV18 and totals.

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 OCT18 and totals.

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 OCT18 and totals.

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 OCT18 and totals.

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 DEC18 and totals.

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Table with columns: PG50, BULLETIN #198@, S&P 500 PUT OPTIONS, Fri, Oct 12, 2018, PG50. Contains multiple rows of market data for S&P 500 Put Options, including prices, quantities, and settlements for various strike prices and dates.



FINAL

PG50 BULLETIN #198@

S&P 500 PUT OPTIONS

Fri, Oct 12, 2018 PG50

TOTAL E-MINI S&P 500 FIXING PRICE (ESF): Dec19 2769.52 0 6

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	LOW
EW3 S&P 500 P	EW3 S&P 500 P	EW3 S&P 500 P	(FUTURES SETT. .00)										
100							CAB				180	UNCH	
1325					.05N		CAB				100	UNCH	.10
1350					.05N		CAB				10	UNCH	.10
1400					.05N		CAB				800	UNCH	.70
1450					.10N		CAB				50	UNCH	.20
1650					.15N						10	UNCH	.50
1675					.20N		.05- 0.10				230	UNCH	.60
1700					.20N		.05- 0.15				1006	UNCH	
1725					.20N		.05- 0.15				50	UNCH	
1860					.30N		.05- 0.25	.000			18	UNCH	1.60
1875					.30N		.05- 0.25	.000			4	UNCH	.25
1900					.35N		.05- 0.30	.000			400	UNCH	.10
1950					.35N		.10- 0.25	.000			2	UNCH	3.30
1980	.10		#.10	*.10	.10		.10 NEW	.000	25	25 +	25	.10	.10
1990					.40N		.10- 0.30	.000			4	UNCH	.25
2000					.45N		.10- 0.35	.000			200	UNCH	
2010					.45N		.10- 0.35	.000			4	UNCH	.20
2020					.45N		.10- 0.35	.000			4	UNCH	.25
2040	.25		#.25	*.25	.25		.10 NEW	.000	8	8 +	8	.25	.25
2050					.50N		.10- 0.40	.000			2	UNCH	
2075					.55N		.10- 0.45	.000			260	UNCH	
2100	.20		#.25	.20	.25		.10- 0.50	.000	150	3358 +	8	.25	.15
2125					.65N		.15- 0.50	.001			212	UNCH	3.80
2150	.25		.25	.25	.25		.15- 0.55	.001	8	308 +	8	.25	.25
2160					.70N		.15- 0.55	.001			96	UNCH	1.50
2175					.75N		.15- 0.60	.001			1650	UNCH	3.55
2200	.25		1.60	.25	1.60		.20- 0.65	.001	1398	5437 +	478	11.40	.10
2225					.90N		.20- 0.70	.001			2	UNCH	.25
2230					.95N		.20- 0.75	.001			1	UNCH	9.90
2250					1.05N		.25- 0.80	.002			262	UNCH	1.05
2260					1.10N		.25- 0.85	.002			56	UNCH	2.00
2275					1.15N		.25- 0.90	.002			9	UNCH	.25
2280				.80A	.80A		.30- 0.90	.002			12	UNCH	.25
2290					1.25N		.30- 0.95	.002			8	UNCH	.25
2300					1.35N		.30- 1.05	.002			1348	UNCH	1.10
2310					1.40N		.35- 1.05	.003			4	UNCH	.25
2350					1.65N		.35- 1.30	.003			53	UNCH	1.70
2360					1.80N		.40- 1.40	.004			8	UNCH	6.00
2375					2.00N		.45- 1.55	.004			46	UNCH	1.70
2380					2.05N		.45- 1.60	.004			2	UNCH	1.80
2400	.85		2.40B	*.85	2.40B		.50- 1.80	.005	1500	3098 +	1050	2.50	.85
2410					2.45N		.55- 1.90	.006			8	UNCH	.20
2420					2.60N		.60- 2.00	.006			520	UNCH	
2425					2.70N		.65- 2.05	.007			235	UNCH	20.20
2435					2.90N		.70- 2.20	.008			280	UNCH	
2450					3.25N		.75- 2.50	.009	200	1428 +	160	2.20	1.50
2475					3.95N		.95- 3.00	.012			131	UNCH	
2480					4.10N		1.00- 3.10	.012			492	UNCH	2.60
2490					4.40N		1.10- 3.30	.014			19	UNCH	1.70
2500	1.80		6.40	1.10	1.10		1.20- 3.55	.016	2100	3312 +	595	11.00B	.65
2545					6.80N		1.95- 4.85	.027			15	UNCH	
2550	3.80		#3.80	*3.80	3.80		2.05- 5.05	.029	3400	1271 -	1729	3.80	3.80
2575					8.80N		2.70- 6.10	.040			13	UNCH	4.15
2580					9.20N		2.90- 6.30	.043			8	UNCH	
2590					10.10N		3.30- 6.80	.050			60	UNCH	
2595					10.50N		3.50- 7.00	.053			9	UNCH	
2600	4.90		4.90	4.30	4.30		3.75- 7.25	.057	4754	2007 -	3044	8.00	.75
2615					12.70N		4.55- 8.15	.070			2	UNCH	
2620					13.30N		4.85- 8.45	.075			15	UNCH	
2625	6.30		#6.90	*6.30	6.90		5.20- 8.70	.081	2338	1339 -	971	6.90	6.30
2630	5.70		5.70		5.70		5.50- 9.10	.086	1	248	UNCH	11.00B	2.15
2640					16.10N		6.30- 9.80	.099			9	UNCH	
2650	9.00		9.00	9.00	9.00		7.20- 10.40	.114	1142	1909 +	129	19.70B	2.75
2660					19.20N		8.20- 11.00	.130			3	UNCH	
2670					21.00N		9.30- 11.70	.149			290	UNCH	2.30A
2675					22.00N		9.90- 12.10	.159			46	UNCH	
2680					23.00N		10.60- 12.40	.170			583	UNCH	
2685					24.10N		11.30- 12.80	.181			18	UNCH	
2690					25.30N		12.00- 13.30	.193			70	UNCH	
2695					26.50N		12.70- 13.80	.205			12	UNCH	
2700	12.50	@12.30	12.50	12.30	12.30		13.50- 14.40	.218	330	819 +	65	34.00	1.55
2705					29.30N		14.40- 14.90	.233			3	UNCH	
2710					30.80N		15.40- 15.40	.248			120	UNCH	
2715					32.40N		16.40	NEW	.264		95	+	95
2720					34.10N		17.40- 16.70	.281		95	+	175	
2725					35.90N		18.60- 17.30	.299			350	UNCH	
2730					37.70N		19.90- 17.80	.318		125	+	118	
2735					39.70N		21.20- 18.50	.338		225	+	150	
2740					41.80N		22.60- 19.20	.359		200	+	199	
2750	26.00		#26.00	26.00	26.00		25.80- 20.30	.403	1	473 +	1	26.00	12.40
2760					50.70N		29.20- 21.50	.451	2	41 +	2	55.00B	37.00A
2775					58.00N		34.70- 23.30	.530			32	UNCH	5.20
2780					60.60N		36.70- 23.90	.559			115	UNCH	
2785					63.30N		38.90- 24.40	.588			400	UNCH	
2790					66.10N		41.30- 24.80	.618	100	162 +	87	70.00B	49.00A
2800	50.00		50.00	45.00	45.00		46.60- 25.70	.680	149	717 -	52	51.80	5.00
2805					75.60N		49.50- 26.10	.710			3	UNCH	
2810					79.00N		52.70- 26.30	.741			50	UNCH	
2820					86.10N		59.50- 26.60	.798			100	UNCH	
2825					89.70N		63.10- 26.60	.825			702	UNCH	
2830					93.50N		67.00- 26.50	.850			100	UNCH	
2840					101.40N		75.20- 26.20	.892			82	UNCH	21.00
2850					109.70N		84.00- 25.70	.924			180	UNCH	11.00
2860					118.40N		93.20- 25.20	.947			55	UNCH	
2865					122.80N		97.90- 24.90	.955			30	UNCH	
2875					132.00N		107.50- 24.50	.969			685	UNCH	
2880					136.60N		112.40- 24.20	.974			81	UNCH	
2900					155.70N		132.00- 23.70	.986			116	UNCH	
2920					175.20N		151.80- 23.40	.992			35	UNCH	
2925					180.10N		156.80- 23.30	.992			275	UNCH	
2930					185.00N		161.70- 23.30	.994			25	UNCH	
2940					194.90N		171.70- 23.20	.995			25	UNCH	
TOTAL										0	40505 -	2793	
NOV18	EW3 S&P 500 P		(FUTURES SETT. .00)				CAB			72	841 +	50	
100													
1300					.45N		.20- 0.25	.000			1010	UNCH	.50B
1400					.55N		.25- 0.30	.001			1000	UNCH	
1500					.65N		.35 NEW	.001	1000	1000 +	1000		
1525					.70N		.35- 0.35	.001			40	UNCH	.20
1550					.70N		.40- 0.30	.001			500	UNCH	.20
1575					.75N		.40- 0.35	.002			500	UNCH	.20
1600					.80N		.45- 0.35	.002			400	UNCH	.20
1700					.90N		.55- 0.35	.002			1000	UNCH	1.50
1725					.95N		.60- 0.35	.003			50	UNCH	
1950					1.70N		1.10- 0.60	.007			16	UNCH	.85
2075					2.50N		1.65- 0.85						



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PG50	BULLETIN #198@	S&P 500 PUT OPTIONS										Fri, Oct 12, 2018	PG50
2490	----	----	----	15.40N	10.30-	5.10	.090	----	----	202	UNCH	4.40	4.40
2500	----	----	----	16.30N	10.90-	5.40	.095	----	58	1427 -	8	----	----
2525	----	----	----	18.70N	12.70-	6.00	.111	----	----	170	UNCH	----	----
2550	----	----	----	21.50N	14.80-	6.70	.130	----	305	327 +	100	----	----
2570	----	----	----	24.20N	16.50-	7.70	.146	----	----	51	UNCH	----	----
2590	----	----	----	27.20N	18.60-	8.60	.165	----	----	50	UNCH	----	----
2600	----	----	----	28.80N	19.80-	9.00	.176	----	----	336	UNCH	----	----
2620	----	----	----	32.10N	22.60-	9.50	.200	----	----	97	UNCH	----	----
2625	----	----	----	33.00N	23.40-	9.60	.206	----	----	98	UNCH	----	----
2630	----	----	----	34.00N	24.10-	9.90	.213	----	----	2	UNCH	----	----
2645	----	----	----	36.90N	26.60-	10.30	.234	----	----	5	UNCH	5.80	5.80
2650	----	----	----	38.00N	27.40-	10.60	.241	----	13	173 -	8	----	----
2675	----	----	----	44.00N	32.00-	12.00	.280	----	----	210	UNCH	----	----
2680	32.00	#32.00	*32.00	32.00	33.00	NEW	.289	----	15	15 +	15	32.00	32.00
2700	----	----	----	51.20N	37.50-	13.70	.327	----	53	595 -	2	17.80	11.10
2705	----	----	----	52.70N	38.70-	14.00	.336	----	----	50	UNCH	----	----
2725	----	----	----	59.20N	44.00-	15.20	.379	----	----	187	UNCH	----	----
2730	----	----	----	61.00N	45.50-	15.50	.391	----	----	50	UNCH	----	----
2750	----	----	----	68.90N	51.90-	17.00	.440	----	----	95	UNCH	61.00	37.00
2760	----	----	----	73.30N	55.50-	17.80	.466	----	2	4	UNCH	----	----
2770	----	----	----	77.80N	59.30-	18.50	.494	----	----	1	UNCH	----	----
2780	----	----	----	82.50N	63.30-	19.20	.522	----	----	40	UNCH	----	----
2800	----	----	----	92.70N	72.20-	20.50	.582	----	----	441	UNCH	16.00	16.00
2840	----	----	----	117.30N	93.90-	23.40	.710	----	----	60	UNCH	----	----
2850	----	----	----	123.60N	100.10-	23.50	.742	----	----	71	UNCH	30.20B	----
2870	----	----	----	137.70N	114.10-	23.60	.803	----	----	60	UNCH	----	----
2875	----	----	----	141.70N	117.80-	23.90	.817	----	----	30	UNCH	----	----
2900	----	----	----	162.10N	137.90-	24.20	.879	----	----	105	UNCH	----	----
2925	----	----	----	184.00N	159.90-	24.10	.925	----	----	8	UNCH	----	----
2930	----	----	----	188.60N	164.50-	24.10	.932	----	----	60	UNCH	----	----
2960	----	----	----	216.60N	192.80-	23.80	.962	----	----	40	UNCH	----	----
TOTAL									0	30320 +	1295		
JAN19	EOW3 S&P 500 P		(FUTURES SETT. .00)										
1500	----	----	----	1.60N	1.20	NEW	.004	----	1	1 +	1	----	----
1600	----	----	----	2.05N	1.65-	0.40	.006	----	----	4	UNCH	1.45	1.45
1650	----	----	----	2.40N	1.90-	0.50	.008	----	----	200	UNCH	----	----
1700	2.30	#2.80	2.30	2.80	2.20-	0.60	.009	----	7	275	UNCH	2.80	2.00
1800	----	----	----	3.90N	3.00-	0.90	.013	----	----	300	UNCH	----	----
2100	----	----	----	9.50N	7.80-	1.70	.038	----	----	5150	UNCH	5.40B	----
2200	----	----	----	13.40N	11.00-	2.40	.055	----	----	1	UNCH	----	----
2350	----	----	----	22.10N	18.20	NEW	.096	----	300	100 +	100	----	----
2550	----	----	----	45.50N	37.80-	7.70	.205	----	----	2	UNCH	15.40	15.40
2575	----	----	----	50.00N	41.50-	8.50	.225	----	----	1	UNCH	16.50	16.50
TOTAL									0	6034 +	101		
MDV MID													
OCT18	MDV MID		(FUTURES SETT. .00)										
2525	1.70	#1.70	*1.70	1.70	.95	NEW	.012	----	200	200 +	200	1.70	1.70
2610	----	----	----	9.10N	2.60-	6.50	.042	----	----	198	UNCH	.55	.55
2685	23.00	#23.00	*23.00	23.00	7.60-	13.10	.140	----	2	----	2	23.00	23.00
2690	24.80	#24.80	*24.80	24.80	8.30-	13.70	.153	----	1	1	UNCH	24.80	24.80
TOTAL									0	399 +	198		
MMV MID													
OCT18	MMV MID		(FUTURES SETT. .00)										
1875	.10	#.10	*.10	.10	.05	UNCH	----	----	100	100 +	100	.10	.10
2250	----	CAB	----	----	.05	NEW	----	----	500	500 +	500	----	----
2275	.20	#.20	*.20	.20	.05	NEW	----	----	1500	1500 +	1500	.20	.20
2300	.20	#.20	*.20	.20	.05	NEW	----	----	500	500 +	500	.20	.20
2325	.10	#.10	*.10	.10	.05	NEW	----	----	1100	1100 +	1100	.10	.10
2350	.20	#.20	*.20	.20	.05	NEW	.000	----	5491	5491 +	5491	.20	----
2375	.20	#.20	*.20	.20	.05	NEW	.000	----	4478	4478 +	4478	.20	.10
2400	.25	#.25	*.25	.10	.05	NEW	.000	----	4908	5048 +	5048	.25	.10
2450	.30	#.30	*.30	.30	.10	NEW	.000	----	900	900 +	900	.30	.30
2475	.30	#.30	*.30	.30	.10	NEW	.000	----	750	750 +	750	.30	.30
2500	.30	#.30	*.20	.20	.15	NEW	.001	----	1282	1382 +	1382	.30	.20
2575	----	----	----	3.25N	.40-	2.85	.004	----	----	525	UNCH	.20	.20
2630	1.85	#1.85	*1.85	1.85	.80	NEW	.013	----	200	200 +	200	1.85	1.85
2650	2.30	#2.30	*2.30	2.30	1.15-	7.25	.022	----	1	3 +	1	3.90	2.30
2690	----	----	----	14.60N	2.75-	11.85	.065	----	1	----	1	----	----
2700	5.20	5.20	5.20	5.20	3.45-	13.25	.086	----	1	3 +	1	6.00	.80
2720	----	----	----	21.80N	5.50	NEW	.149	----	2	1 +	1	----	----
2750	----	----	----	33.00N	10.80	NEW	.321	----	1	1 +	1	----	----
TOTAL									0	22482 +	1952		



FINAL

PG50 BULLETIN #198@

S&P 500 PUT OPTIONS

Fri, Oct 12, 2018 PG50

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	E00 VOLUME
S&P 500 CALL DEC18 OS	S&P 500 OPTIONS 2900	----	----	700	----	----	0.00
TOTALS		0	0	700	0	0	0
S&P 500 PUT DEC18 OS	S&P 500 OPTIONS 2900	----	----	700	----	----	0.00
TOTALS		0	0	700	0	0	0
EOW2 S&P 500 C OCT18 EV2	EOW2 S&P 500 OPTIONS 2740	----	----	----	2	2	0.00
EV2	2750	----	----	----	101	101	0.00
EV2	2760	----	----	----	3	3	0.00
TOTALS		0	0	0	106	106	0
EOW2 S&P 500 P OCT18 EV2	EOW2 S&P 500 OPTIONS 2600	----	----	750	----	----	0.00
EV2	2770	----	----	----	1	1	1.00
EV2	2775	----	----	----	22	22	8.00
EV2	2790	----	----	----	2	2	1.00
EV2	2795	----	----	----	135	135	0.00
EV2	2800	----	----	----	80	80	11.00
EV2	2825	----	----	----	370	370	10.00
EV2	2830	----	----	----	94	94	17.00
EV2	2835	----	----	----	50	50	0.00
EV2	2840	----	----	----	146	146	10.00
EV2	2845	----	----	----	252	252	0.00
EV2	2850	----	----	----	14	14	0.00
EV2	2855	----	----	----	96	96	0.00
EV2	2860	----	----	----	33	33	0.00
EV2	2865	----	----	----	90	90	0.00
EV2	2870	----	----	----	140	140	17.00
EV2	2875	----	----	----	140	140	0.00
EV2	2880	----	----	----	50	50	28.00
EV2	2900	----	----	----	25	25	14.00
TOTALS		117	0	750	1740	1740	117