



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

PG50 BULLETIN #123@ S&P 500 PUT OPTIONS wed, Jun 27, 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															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
EOW1 S&P 500 P	EOW1 S&P 500 P			(FUTURES SETT.		.00)									
AUG18	EOW1 S&P 500 P														
1450								CAB				177	UNCH		
1525								CAB				177	UNCH	.35	.35
1600								CAB				118	UNCH	.35	.35
1700								CAB				135	UNCH	.35	.35
1760								CAB				118	UNCH	.35	.35
1860								CAB	.000			118	UNCH		
1900						0.05N		.05	UNCH	.000		118	UNCH		
1930						0.10N		.05-	5	.000		100	UNCH	.15	.15
1940						0.10N		.05-	5	.000		160	UNCH	.15	.15
1950						0.15N		.10-	5	.000		118	UNCH	.35	.35
1960						0.15N		.10-	5	.000		365	UNCH	.10	.10
2010						0.15N		.10-	5	.000		118	UNCH	.35	.35
2050	0.10			.10	*.10	0.15N		.15	UNCH	.001		320	UNCH	.15	.15
2080						0.10		.15	UNCH	.001	100	125 +	100	.15	.10
2090	0.20			#.20	*.20	0.20N		.20	UNCH	.001		165	UNCH	.30	.30
2100						0.20		.20	UNCH	.001	4	4 +	4	.20	.20
2110						0.20N		.20	UNCH	.001		3	UNCH	.25	.25
2120						0.20		.20	UNCH	.001		4	UNCH	.20	.20
2125						0.20N		.20	UNCH	.001		80	UNCH		
2150						0.20N		.25+	5	.002		80	UNCH		
2160						0.25N		.25	UNCH	.002		4	UNCH	.20	.20
2175						0.25N		.30+	5	.002		100	UNCH		
2180	0.15			#.15	*.15	0.15		.30+	NEW	.002	30	6	UNCH	.25	.25
2220						0.30N		.35+	5	.003		30 +	30	.15	.15
2225						0.30N		.35+	5	.003		40	UNCH		
2230						0.35N		.40+	5	.003		6	UNCH	.25	.25
2240						0.35N		.40+	5	.004		100	UNCH		
2250						0.35N		.40+	5	.004		120	UNCH		
2275						0.40N		.45+	5	.004		5	UNCH	.30	.30
2325	0.25			#.25	*.25	0.25		.60+	NEW	.006		100	UNCH		
2350						0.55N		.70+	15	.008	6	6	UNCH	.25	.25
2400	0.40			#.80	*.35	0.80		.85+	NEW	.011		40	UNCH		
2450	0.75			#1.10	*.75	1.10		1.20+	NEW	.017	2100	2100 +	2100	.80	.35
2460						0.90N		1.30+	40	.019	280	280 +	280	1.10	.75
2475						1.00N		1.45+	45	.022		40	UNCH		
2485						1.05N		1.55+	50	.025		80	UNCH		
2500						1.15N		1.70+	NEW	.028		20	UNCH		
2505						1.20N		1.80+	60	.030	600	600 +	600		
2525						1.40N		2.15+	75	.037		40	UNCH		
2535						1.55N		2.35+	80	.042	600	600 +	595		
2550						1.75N		2.75+	100	.051		5	UNCH		
2560						1.95N		3.10+	115	.058		42	UNCH	1.60	1.60
2575						2.25N		3.75+	NEW	.072		4	UNCH		
2580						2.35N		4.00+	165	.077	1200	1200 +	1200		
2590						2.65N		4.55+	190	.089		3	UNCH		
2600						2.95N		5.20+	225	.103		2	UNCH		
2610						3.35N		5.90+	255	.119		42	UNCH	3.30	3.30
2620						3.85N		6.90+	NEW	.140		40	UNCH		
2625						4.10N		7.40+	330	.151	1	1 +	1		
2635						4.70N		8.70+	400	.177		45	UNCH		
2640						5.00N		9.40+	NEW	.192		5	UNCH		
2645						5.40N		10.20+	480	.207	1	1 +	1		
2650						5.80N		11.10+	530	.225		2	UNCH		
2670						8.10N		15.20+	710	.304		2	UNCH		
2675						8.80N		16.40+	NEW	.327		136	UNCH		
2680						9.60N		17.70+	810	.351	600	600 +	600		
2690						11.30N		20.70+	940	.405		2	UNCH		
2700						13.40N		24.20+	1080	.464		50	UNCH	10.80	10.80
2710						15.90N		28.30+	1240	.528		55	UNCH		
2750						32.40N		51.40+	1900	.804		3	UNCH		
2775						49.90N		71.90+	2200	.928		140	UNCH		
2780						54.00N		76.50+	2250	.944		100	UNCH		
												20	UNCH		
												50	UNCH		
TOTAL															
AUG18	EOW1 S&P 500 P			(FUTURES SETT.		.00)					5522	9349 +	5517		
2470						7.10N		10.00+	NEW	.099		3 +	3		
2505						8.80N		12.20+	NEW	.123		4 +	4		
2525						10.00N		13.70+	NEW	.140		1 +	1		
TOTAL												8 +	8		

WK EV-W2 S&P 500 PUTS																						
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW						
EOW2 S&P 500 P	JUL18	EOW2 S&P 500 P			(FUTURES SETT.		.00)															
1750	----	----			0.15N			.15	UNCH	.000	----	----	----	20	UNCH	.20	.20					
1775	----	----			0.15N			.20+	5	.001	----	----	----	50	UNCH	.20	.20					
1850	----	----			0.20N			.25+	5	.001	----	----	----	80	UNCH	.25	.25					
2290	----	----			0.90N			1.20+	30	.013	----	----	----	45	UNCH	----	----					
2340	----	----			1.10N			1.50+	NEW	.017	----	5	5	+	5	----	----					
2350	----	----			1.15N			1.55+	40	.018	----	----	----	65	UNCH	----	----					
2365	----	----			1.25N			1.70+	45	.020	----	5	10	+	5	----	----					
2370	----	----			1.30N			1.75+	45	.021	----	----	80	UNCH	----	----	----					
2400	----	----			1.50N			2.10+	60	.026	----	----	51	UNCH	1.80	1.80						
2420	----	----			1.65N			2.35+	70	.030	----	----	5	UNCH	----	----						
2440	----	----			1.85N			2.70+	85	.035	----	----	5	UNCH	----	----						
2455	----	----			2.00N			3.00+	NEW	.040	----	5	5	+	5	----	----					
2460	----	----			2.10N			3.10+	NEW	.042	----	5	5	+	5	----	----					
2485	----	----			2.45N			3.70+	125	.052	----	5	10	+	5	----	----					
2510	----	----			2.90N			4.45+	155	.064	----	----	5	UNCH	----	----						
2515	----	----			3.05N			4.65+	160	.067	----	----	40	UNCH	----	----						
2525	----	----			3.30N			5.00+	170	.074	----	----	5	UNCH	----	----						
2540	----	----			3.70N			5.70+	200	.085	----	----	5	UNCH	----	----						
2560	----	----			4.40N			6.90+	NEW	.105	----	5	5	+	5	----	----					
2570	----	----			4.80N			7.60+	280	.116	----	----	40	UNCH	----	----						
2600	----	----			6.50N			10.30+	380	.160	----	----	40	UNCH	----	----						
2630	----	----			8.80N			14.30+	550	.222	----	----	5	UNCH	----	----						
2650	----	----			11.00N			17.90+	690	.277	----	----	3	UNCH	6.50	6.50						
2700	15.30			#15.30	15.30	15.30		31.80+	1150	.470	----	2	2	UNCH	15.30	9.10						
2705	----	----			21.60N			33.70+	1210	.494	----	----	137	UNCH	----	----						
2710	----	----			23.10N			35.60+	1250	.519	----	----	136	UNCH	----	----						
TOTAL																		32	859 +	30		

WK EV-W4 S&P 500 PUTS																	
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
EOW4 S&P 500 P	JUL18	EOW4 S&P 500 P			(FUTURES SETT.			.00)									
2515		----			----	----	7.20N		10.00+	280	.113	----	----	50	UNCH	----	----
2520		----			----	----	7.40N		10.30+	290	.117	----	----	50	UNCH	----	----
2605		----			----	----	13.40N		19.20+	580	.224	----	----	137	UNCH	----	----
TOTAL													0	237			

S&P 500 PUTS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
S&P 500 PUT			(FUTURES	SETT.	2704.90	-	2360 )							
SEP18 S&P 500 PUT														
1000	----		----	----	0.10N		.10	UNCH	.000	----	3	UNCH	----	----
1100	----		----	----	0.20N		.20	UNCH	.000	----	50	UNCH	----	----
1200	----		----	----	0.30N		.35+	5	.001	----	2900	UNCH	.25	.25
1400	----		----	----	0.55N		.60+	5	.002	----	400	UNCH	2.20	2.20
1500	----		----	----	0.70N		.85+	15	.003	----	2000	UNCH	.65	.65
1700	----		----	----	1.30N		1.55+	25	.007	----	59	UNCH	1.05	1.05
1800	----		----	----	1.70N		2.05+	35	.010	----	7	UNCH	----	----
1900	----		----	----	2.35N		2.85+	50	.015	----	127	UNCH	20.20	9.30
1920	----		----	----	2.55N		3.10+	55	.017	----	1	UNCH	30.20	10.20
1950	----		----	----	2.75N		3.40+	65	.019	----	6	UNCH	24.30	17.50
2000	----		----	----	3.25N		4.05+	80	.023	----	812	UNCH	20.30	15.20
2090	3.90		#3.90	*3.90	3.90		5.60+	NEW	.033	----	250 +	250	3.90	3.90
2100	----		----	----	4.65N		5.80+	115	.034	----	5016	UNCH	35.50	31.00
2125	----		----	----	5.10N		6.40+	130	.038	----	4	UNCH	----	----
2150	----		----	----	5.60N		7.00+	140	.042	----	19	UNCH	----	----
2200	----		----	----	6.80N		8.40+	160	.051	----	727	UNCH	30.20	15.50
2250	----		----	----	8.30N		10.20+	190	.063	----	220	UNCH	----	----
2260	----		----	----	8.60N		10.60+	200	.066	----	30	UNCH	31.20	31.20
2270	----		----	----	9.00N		11.00+	200	.069	----	1	UNCH	----	----
2275	----		----	----	9.10N		11.20+	210	.070	----	7	UNCH	70.00	10.30
2280	----		----	----	9.30N		11.40+	210	.072	----	1	UNCH	----	----



FINAL

PG50	BULLETIN #123@				S&P 500 PUT OPTIONS				wed, Jun 27, 2018				PG50	
2290	----	----	----	----	9.70N	11.80+	210	.075	----	----	34	UNCH	53.00	38.20
2300	----	----	----	----	10.10N	12.30+	220	.078	----	----	1041	UNCH	11.40	11.40
2310	----	----	----	----	10.50N	12.80+	230	.081	----	----	25	UNCH	----	----
2375	----	----	----	----	13.50N	16.80+	330	.109	----	----	151	UNCH	----	----
2400	----	----	----	----	15.00N	18.50+	350	.121	----	----	2143	UNCH	82.00	82.00
2425	----	----	----	----	16.70N	20.60+	390	.135	----	----	38	UNCH	20.30	20.30
2430	----	----	----	----	17.00N	21.10+	410	.138	----	----	35	UNCH	77.00	75.00
2440	----	----	----	----	17.70N	22.00+	430	.145	----	----	154	UNCH	----	----
2450	----	----	----	----	18.50N	23.00+	450	.151	----	----	177	UNCH	----	----
2475	----	----	----	----	20.80N	25.70+	490	.170	----	----	36	UNCH	----	----
2480	----	----	----	----	21.20N	26.20+	500	.173	----	----	150	UNCH	----	----
2500	----	----	----	----	23.20N	28.60+	540	.190	----	----	454	UNCH	91.50	45.50
2510	----	----	----	----	24.20N	29.90+	570	.199	----	----	175	UNCH	----	----
2520	----	----	----	----	25.40N	31.30+	590	.208	----	----	2	UNCH	----	----
2525	----	----	----	----	26.00N	32.00+	600	.213	----	----	41	UNCH	----	----
2540	----	----	----	----	27.80N	34.30+	650	.228	----	----	2	UNCH	----	----
2550	----	----	----	----	29.10N	35.90+	680	.239	----	----	176	UNCH	----	----
2560	----	----	----	----	30.40N	37.50+	710	.250	----	----	2	UNCH	----	----
2570	----	----	----	----	31.80N	39.30+	750	.262	----	----	4	UNCH	----	----
2575	----	----	----	----	32.50N	40.20+	770	.268	----	----	2000	UNCH	----	----
2580	----	----	----	----	33.30N	41.10+	780	.274	----	----	1	UNCH	----	----
2600	----	----	----	----	36.80N	45.00+	820	.301	----	----	224	UNCH	----	----
2610	----	----	----	----	38.60N	47.20+	860	.315	----	----	40	UNCH	----	----
2625	----	----	----	----	41.50N	50.60+	910	.337	----	----	21	UNCH	----	----
2630	----	----	----	----	42.50N	51.80+	930	.345	----	----	20	UNCH	71.50	71.50
2640	----	----	----	----	44.60N	54.30+	970	.361	----	----	11	UNCH	----	----
2650	----	----	----	----	46.80N	56.90+	1010	.378	----	----	205	UNCH	----	----
2655	----	----	----	----	48.00N	58.20+	1020	.387	----	----	1	UNCH	----	----
2660	----	----	----	----	49.20N	59.60+	1040	.396	----	----	13	UNCH	----	----
2675	----	----	----	----	53.00N	64.10+	1110	.424	----	----	50	UNCH	----	----
2685	----	----	----	----	55.80N	67.30+	1150	.444	----	----	40	UNCH	----	----
2690	----	----	----	----	57.20N	68.90+	1170	.454	----	----	2	UNCH	----	----
2700	----	----	----	----	60.20N	72.20+	1200	.475	----	----	207	UNCH	50.00	50.00
2725	----	----	----	----	68.20N	81.50+	1330	.532	----	----	1	UNCH	----	----
2750	----	----	----	----	77.40N	92.40+	1500	.593	----	----	101	UNCH	----	----
2760	----	----	----	----	81.60N	97.20+	1560	.619	----	----	2	UNCH	----	----
2775	----	----	----	----	88.60N	105.10+	1650	.658	----	----	40	UNCH	----	----
2830	----	----	----	----	120.20N	139.90+	1970	.802	----	----	1	UNCH	----	----
2850	----	----	----	----	134.50N	155.20+	2070	.847	----	----	50	UNCH	----	----
TOTAL					(FUTURES SETT.	2708.10 -	2390 )			250	20510 +	250		
DEC18														
1100	----	----	----	----	0.45N	.55+	10	.001	----	----	5	UNCH	4.50	1.40
1175	----	----	----	----	0.60N	.70+	10	.002	----	----	50	UNCH	2.10	2.10
1200	----	----	----	----	0.65N	.80+	15	.002	----	----	3	UNCH	2.40	2.40
1300	----	----	----	----	0.95N	1.10+	15	.004	----	----	2	UNCH	----	----
1500	----	----	----	----	1.90N	2.20+	30	.008	----	----	40	UNCH	27.00	6.20
1600	----	----	----	----	2.60N	3.05+	45	.011	----	----	73	UNCH	8.60	7.90
1650	----	----	----	----	3.05N	3.60+	55	.014	----	----	58	UNCH	24.50	20.00
1700	----	----	----	----	3.60N	4.30+	70	.017	----	----	133	UNCH	19.30	5.80
1800	----	----	----	----	4.95N	5.90+	95	.024	----	----	11	UNCH	8.10	8.10
1850	----	----	----	----	5.90N	6.90+	100	.028	----	----	140	UNCH	26.00	9.50
1950	----	----	----	----	8.30N	9.70+	140	.040	----	----	4	UNCH	----	----
2000	----	----	----	----	9.70N	11.60+	190	.048	----	----	194	UNCH	47.50	10.20
2050	----	----	----	----	11.50N	13.60+	210	.057	----	----	6	UNCH	60.00	60.00
2100	----	----	----	----	13.60N	16.00+	240	.067	----	----	28	UNCH	42.30	24.00
2200	----	----	----	----	18.90N	22.20+	330	.095	----	----	155	UNCH	90.00	25.30
2240	----	----	----	----	21.50N	25.10+	360	.108	----	----	85	UNCH	62.00	27.50
2250	----	----	----	----	22.20N	25.90+	370	.111	----	----	2	UNCH	----	----
2300	----	----	----	----	26.10N	30.60+	450	.132	----	----	225	UNCH	110.00	65.00
2350	----	----	----	----	30.90N	35.80+	490	.155	----	----	2	UNCH	----	----
2400	----	----	----	----	36.30N	42.00+	570	.182	----	----	126	UNCH	130.00	48.20
2425	----	----	----	----	39.30N	45.50+	620	.197	----	----	3	UNCH	----	----
2450	----	----	----	----	42.70N	49.30+	660	.214	----	----	1	UNCH	----	----
2500	----	----	----	----	50.40N	57.90+	750	.251	----	----	168	UNCH	----	----
2525	----	----	----	----	54.80N	62.70+	790	.271	----	----	2	UNCH	----	----
2550	----	----	----	----	59.40N	67.80+	840	.294	----	----	184	UNCH	77.90	77.90
2600	----	----	----	----	69.90N	79.40+	950	.343	----	8	140 +	8	----	----
2625	----	----	----	----	75.90N	86.00+	1010	.371	----	----	2	UNCH	----	----
2650	----	----	----	----	82.40N	93.10+	1070	.401	----	8	159	UNCH	----	----
2700	----	----	----	----	97.10N	109.30+	1220	.467	----	----	1	UNCH	----	----
2750	----	----	----	----	114.50N	128.70+	1420	.542	----	----	4	UNCH	----	----
TOTAL					(FUTURES SETT.	.00)				16	2006 +	8		
MAR19														
1700	----	----	----	----	7.30N	8.30+	100	.027	----	----	45	UNCH	11.50	5.60
2000	----	----	----	----	18.30N	20.60+	230	.069	----	----	9	UNCH	15.50B	----
2100	----	----	----	----	24.30N	27.30+	300	.092	----	----	56	UNCH	20.80	20.80
2260	----	----	----	----	37.60N	42.10+	450	.144	----	----	45	UNCH	33.80	33.80
TOTAL					(FUTURES SETT.	.00)				0	155			
JUN19														
1700	----	----	----	----	12.10N	13.30+	120	.037	----	----	15	UNCH	26.00	10.20
TOTAL										0	15			
EOM S&P 500 P					(FUTURES SETT.	.00)								
JUN18														
1000	----	----	----	----	----	CAB	----	----	----	----	10	UNCH	----	----
1400	----	----	----	----	----	CAB	----	----	----	----	600	UNCH	.10	.10
1425	----	----	----	----	----	CAB	----	----	----	----	118	UNCH	.35	.35
1450	----	----	----	----	----	CAB	----	----	----	----	300	UNCH	.15	.15
1475	----	----	----	----	----	CAB	----	----	----	----	118	UNCH	----	----
1500	----	----	----	----	----	CAB	----	----	----	----	236	UNCH	.35	.35
1550	----	----	----	----	----	CAB	----	----	----	----	118	UNCH	.35	.35
1575	----	----	----	----	----</									



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PG50 BULLETIN #123@				S&P 500 PUT OPTIONS										wed, Jun 27, 2018				PG50
2435	----	----	----	0.15N	-.20+	5	.000	----	----	3	UNCH	.25	.20A					
2445	----	----	----	0.15N	-.25+	10	.001	----	----	400	UNCH	.20	.20					
2450	----	----	----	0.15N	-.25+	10	.001	----	----	2449	UNCH	.80	.20A					
2460	----	----	----	0.15N	-.25+	10	.001	----	----	53	UNCH	.35B	.25					
2470	0.20	#.20	*.20	0.20	-.25+	NEW	.001	500	500 +	500	.20	.20						
2475	----	----	----	0.15N	-.25+	10	.001	----	----	158	UNCH	2.10	.85					
2490	----	----	----	0.20N	-.25+	5	.001	----	----	51	UNCH	5.30	5.30					
2495	----	----	----	0.20N	-.25+	5	.001	----	----	238	UNCH	5.50	5.50					
2500	0.10	.20	*.10	0.20	-.25+	5	.001	3600	2434 +	1434	6.30	.10						
2510	0.10	#.10	*.10	0.10	-.25+	5	.001	400	424 +	400	.10	.10						
2515	----	----	----	0.25N	-.30+	5	.002	----	15	UNCH	----	----						
2520	----	----	----	0.25N	-.30+	5	.002	----	800	UNCH	1.15B	----						
2525	0.10	.10	*.10	0.10	-.30+	5	.002	20	1225 +	20	6.70	.10						
2530	0.10	#.10	*.10	0.10	-.30+	5	.002	20	26 +	20	.10	.10						
2540	0.35	.35	*.35	0.35	-.35+	10	.003	115	249 +	115	1.60	.35						
2545	----	----	----	0.30N	-.35+	5	.003	----	5	UNCH	----	----						
2550	0.30	@0.35	.35	0.35	-.40+	10	.004	1003	2711 +	328	.60	.30						
2560	0.30	#.30	*.30	0.30	-.40+	10	.004	100	124 +	100	.30	.30						
2565	----	----	----	0.30N	-.45+	15	.005	----	77	UNCH	1.30	.85						
2570	----	----	----	0.35N	-.45+	10	.005	310	565 -	11	----	----						
2575	----	----	----	0.35N	-.50+	15	.006	----	286	UNCH	2.40	.70						
2580	----	----	----	0.40N	-.50+	10	.006	----	134	UNCH	2.10	1.60						
2585	----	----	----	0.40N	-.55+	15	.007	----	10	UNCH	----	----						
2590	----	----	----	0.45N	-.60+	15	.008	----	55	UNCH	----	----						
2595	0.15	#.15	*.15	0.15	-.65+	NEW	.009	300	300 +	300	.15	.15						
2600	0.30	#.70	*.30	0.70	-.70+	20	.011	493	1084 +	434	.70	.30						
2605	----	----	----	0.55N	-.75+	20	.012	----	326	UNCH	----	----						
2610	----	----	----	0.60N	-.85+	25	.015	310	512 -	150	----	----						
2615	----	----	*.25A	0.25A	-.95+	NEW	.017	7	7 +	7	----	.25A						
2620	----	----	----	0.70N	1.10+	40	.021	300	776 -	75	1.75	1.75						
2625	1.40	#1.40	*1.40	1.40	1.30+	50	.027	----	8	UNCH	1.40	1.40						
2635	----	----	----	1.00N	1.75+	75	.040	----	3	UNCH	2.95	2.95						
2640	----	----	----	1.10N	2.05+	95	.050	7	47 +	7	----	----						
2645	0.50	#.50	*.50	0.50	2.40+	115	.061	553	579 +	236	.50	.50						
2650	----	----	----	1.45N	2.85+	140	.076	500	928 +	222	----	----						
2655	----	----	----	1.65N	3.35+	170	.092	----	5	UNCH	----	----						
2660	----	----	----	1.95N	3.95+	200	.113	----	136	UNCH	----	----						
2670	----	----	----	2.60N	5.40+	280	.164	----	14	UNCH	----	----						
2675	----	----	----	3.05N	6.40+	335	.198	28	858 -	23	1.90	1.90						
2680	----	----	----	3.50N	7.40+	390	.235	290	582 -	14	----	----						
2690	----	----	----	4.70N	10.00+	530	.326	----	57	UNCH	----	7.80A						
2695	3.80	#3.80	*3.80	3.80	11.60+	NEW	.379	275	275 +	275	3.80	3.80						
2700	3.70	11.00B	*3.70	11.00B	13.30+	710	.436	275	1194 +	275	18.70	3.70						
2705	----	----	----	7.20N	15.30+	810	.498	----	113	UNCH	7.20	3.80						
2710	6.00	12.00	6.00	12.00	17.60+	930	.564	14	130 +	3	14.50	6.00						
2715	21.00	#21.00	21.00	21.00	20.10+	1050	.631	50	51 -	4	21.00	7.60						
2720	8.50	#15.50	*8.50	15.50	22.90+	1190	.698	156	427 +	1	15.50	8.50						
2725	----	----	----	12.70N	26.00+	1330	.762	----	85	UNCH	10.00	10.00						
2730	8.80	#20.60	*8.80	20.60	29.40+	1470	.821	4	374	UNCH	20.60	8.80						
2735	----	----	----	16.90N	33.10+	1620	.872	40	40 -	1	7.10	7.10						
2740	8.50	#8.50	*8.50	8.50	37.10+	1760	.914	1	146 +	1	8.50	8.50						
2750	30.00	30.00	30.00	30.00	45.90+	2020	.967	125	368 -	25	30.70	10.30A						
2765	----	----	----	37.70N	60.30+	2260	.994	----	1	UNCH	17.50	17.50						
2775	----	----	----	47.00N	70.10+	2310	.999	----	20	UNCH	----	----						
TOTAL JUL18		(FUTURES SETT.	.00)					21375	100869 +	13848								
1025	----	----	----	0.05N	-.05	UNCH	.000	----	50	UNCH	----	----						
1100	----	----	----	0.10N	-.05-	5	.000	----	100	UNCH	----	.75A						
1300	----	----	----	0.15N	-.10-	5	.000	----	52	UNCH	----	----						
1325	----	----	----	0.15N	-.15	UNCH	.000	----	50	UNCH	----	----						
1600	----	----	----	0.25N	-.35+	10	.001	----	177	UNCH	.35	.35						
1650	----	----	----	0.30N	-.40+	10	.002	----	177	UNCH	.55B	.35						
1690	----	----	----	0.35N	-.45+	10	.002	----	50	UNCH	----	----						
1700	----	----	----	0.35N	-.45+	10	.002	----	200	UNCH	.55	.55						
1730	----	----	----	0.35N	-.50+	15	.003	----	50	UNCH	----	----						
1790	----	----	----	0.45N	-.60+	15	.003	----	50	UNCH	----	----						
1800	----	----	----	0.45N	-.60+	15	.003	----	50	UNCH	----	----						
1900	----	----	----	0.65N	-.85+	20	.005	----	62	UNCH	1.50	1.50						
1920	----	----	----	0.70N	-.90+	20	.006	----	60	UNCH	----	----						
1970	0.95	#.95	*.95	0.95	1.10+	NEW	.007	300	300 +	300	.95	.95						
1975	----	----	----	0.85N	1.10+	25	.007	----	60	UNCH	----	----						
2050	----	----	----	1.05N	1.40+	35	.010	----	60	UNCH	----	----						
2100	----	----	----	1.25N	1.65+	40	.013	----	500	UNCH	----	----						
2200	----	----	----	1.80N	2.40+	60	.020	----	181	UNCH	3.15	1.60						
2275	----	----	----	2.40N	3.15+	75	.028	----	65	UNCH	----	----						
2300	----	----	----	2.70N	3.55+	85	.033	----	64	UNCH	----	----						
2350	----	----	----	3.35N	4.55+	120	.043	----	115	UNCH	3.10	3.10						
2365	----	----	----	3.55N	4.95+	140	.048	----	250	UNCH	----	----						
2370	----	----	----	3.60N	5.10+	150	.049	----	250	UNCH	----	----						
2375	----	----	----	3.70N	5.20+	150	.050	----	1335	UNCH	----	----						
2390	----	----	----	4.00N	5.70+	170	.056	----	534	UNCH	----	----						
2400	----	----	----	4.25N	5.90+	165	.058	----	129	UNCH	----	----						
2410	----	----	----	4.50N	6.20+	170	.062	----	2	UNCH	----	----						
2425	----	----	----	4.95N	6.70+	175	.068	----	230	UNCH	----	----						
2430	----	----	----	5.10N	6.90+	180	.070	----	3	UNCH	----	----						
2450	----	----	----	5.70N	7.70+	200	.079	----	4	UNCH	----	----						
2465	----	----	----	6.10N	8.50+	</												



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PG50 BULLETIN #123@S&P 500 PUT OPTIONSwed, Jun 27, 2018 PG50

MDV MID														
JUN18	MDV MID	(FUTURES SETT.	.00)											
2670	----	----	----	.35N	CAB	----	----	----	1	----	1	----	----	
2690	----	----	----	.95N	CAB	----	----	----	1	----	276	1.10	1.10	
2700	1.10	#1.10	*1.10	1.10	CAB	----	----	----	1	----	UNCH	1.10	1.10	
2705	.70	.70	*.70	.70		2.80+	0.65	1.000	2	----	2	2.90	.70	
TOTAL									0	0 -	6944			
MMV MID														
JUL18	MMV MID	(FUTURES SETT.	.00)											
2225	----	CAB	----	----		.10	NEW	.000	----	500	500 +	500	----	
2290	.20	#.20	*.20	.20		.15	NEW	.001	----	4	4 +	4	.20	
2350	.15	#.15	*.15	.15		.30	NEW	.003	----	200	200 +	200	.15	
2620	----	----	----	1.60N		2.75+	1.15	.071	----	----	2	UNCH	----	
2640	----	----	----	2.25N		4.30+	2.05	.116	----	----	2	UNCH	----	
TOTAL									0	708 +	704			

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	EOO VOLUME
EOM S&P 500 P JUN18 EV	EOM S&P 500 OPTIONS						
	2525	----	----	1000	----	----	0.00
TOTALS		0	0	1000	0	0	0
JUL18 EV	PUT						
	2100	----	----	300	----	----	0.00
TOTALS		0	0	300	0	0	0
MDV MID JUN18 S4C	PUT						
	2705	----	----	----	2	2	0.00
S4C	2710	----	----	----	1	1	0.00
S4C	2720	----	----	----	8	8	8.00
S4C	2725	----	----	----	140	140	0.00
S4C	2740	----	----	----	8	8	8.00
TOTALS		16	0	0	159	159	16