



PRELIMINARY

PG45 BULLETIN #226@

EQUITY FLEX OPTIONS

Wed, Nov 22, 2017 PG45

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=ASK A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETT. PRICE DETERMINED BY CME RULE 813. B=ASK A=ASK N=NOMINAL P=POST SETTLEMENT. 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.

EQUITY FLEX OPTIONS CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	JUN18	SEP18
S&P 500 FUT		12/14			03/15	06/14	09/20
S&P 500 OPT		12/14			03/15	06/14	09/20
NIKKEI 225 FUT		12/07			03/08	06/07	09/13
NIKKEI 225 OPT	11/17	12/07	01/19	02/16	03/08	06/07	09/13

EXPIRATION:

EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT									
DEC17	2595.00	2599.90	2593.10A	2594.60 - 170	4180	57	68926 + 1415	2600.00	1774.90A
MAR18	----	----	----	2595.70 - 180	45	----	5222 + 2	2600.00B	1965.30A
JUN18	----	----	----	2596.00 - 170	----	----	300 UNCH	2599.10B	1971.20A
TOTAL S&P 500 FUT					4225	57	74448+ 1417		
NIKKEI (\$) FUT									
DEC17	22670.00	22700.00	22350.00	22410.00 - 260	----	15637	42097 + 86	23445.00	18980.00
MAR18	22675.00	22685.00B	22400.00A	22430.00 - 255	----	66	351 + 30	23440.00	19190.00A
TOTAL					0	15703	42448 + 116		

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EI FUT									
DEC17	559.10	#561.40B	558.20	560.30 + 1.40	----	25	20 UNCH	561.40B	525.10A
TOTAL EI FUT					0	25	20		
ENY FUT									
DEC17	22670.00	22670.00	22390.00	22400.0 - 65.00	----	9	15 UNCH	23410.00B	19100.00A
TOTAL ENY FUT					0	9	15		
FT1 FUT									
DEC17	7418.50	7453.00B	7401.50A	7412.50 + 6.00	----	23	209 + 7	7549.50B	7154.00A
TOTAL FT1 FUT					0	23	209+ 7		
FT5 FUT									
DEC17	21310.00	#21430.00B	21210.00A	21365.0 + 35.00	----	140	347 - 75	21430.00B	19090.00
TOTAL FT5 FUT					0	140	347- 75		
FTU FUT									
DEC17	1065.30	1071.00B	1064.80A	1070.00 + 8.50	----	15	UNCH	1085.20B	1046.90A
TOTAL FTU FUT					0	15	0		
II FUT									
NOV17	----	----	----	10350.0 - 38.00	----	268	492 - 125	----	----
TOTAL II FUT					0	268	492- 125		
RS1 FUT									
DEC17	1441.70	1442.20B	1439.30	1440.90 - 0.80	32	176	8282 + 65	1442.20B	1361.30
TOTAL RS1 FUT					32	176	8282+ 65		
RSG FUT									
DEC17	1329.70	#1330.40B	1326.60A	1328.00 - 1.10	----	52	9347 + 22	1330.40B	1237.40A
TOTAL RSG FUT					0	52	9347+ 22		
RSV FUT									
DEC17	1178.30	1178.40	1175.40A	1176.30 - 0.30	----	45	13191 + 14	1187.30B	1126.80A
TOTAL RSV FUT					0	45	13191+ 14		
SDA FUT									
DEC17	----	----	----	49.000 + UNCH	----	----	7936 UNCH	49.750B	44.100
DEC18	----	----	----	52.700 + UNCH	----	----	27792 UNCH	53.300	44.000A
DEC19	----	----	----	55.100 - 0.050	----	----	25831 UNCH	56.450	43.950A
DEC20	----	----	----	57.200 - 0.050	----	----	20443 UNCH	58.550B	43.900A
DEC21	----	----	----	59.050 + UNCH	----	----	7421 UNCH	60.550B	44.150A
DEC22	----	----	----	60.600 + UNCH	----	----	3030 UNCH	62.500B	56.400A
DEC23	----	----	----	62.150 + UNCH	----	----	1340 UNCH	64.500B	57.800A
DEC24	----	----	----	63.600 + UNCH	----	----	2570 UNCH	66.800B	59.800A
DEC25	----	----	----	64.950 + UNCH	----	----	800 UNCH	68.500	60.650A
DEC26	----	----	----	66.500 + UNCH	----	----	1020 UNCH	70.700	62.150A
DEC27	----	----	----	68.100 + UNCH	----	----	881 UNCH	72.800B	63.900A
TOTAL SDA FUT					0	0	99064		
SDI FUT									
DEC17	----	----	----	12.250 + UNCH	----	----	60 UNCH	12.330B	12.150A
JUN18	----	----	----	12.700 + UNCH	----	----	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	160		
TRI FUT									
DEC17	----	----	----	5058.00 - 3.50	----	----	16690 UNCH	----	----
MAR18	----	----	----	5078.00 - 3.50	----	----	15403 UNCH	----	----
JUN18	----	----	----	5114.00 - 3.50	----	----	10875 UNCH	----	----
SEP18	----	----	----	5136.50 - 3.50	----	----	5000 UNCH	----	----
TOTAL TRI FUT					0	0	47968		

FLEX OPTIONS CALLS

EXPIRATION DATE	STRIKE	UNDLY FUT DATE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP EFLEX CALL											
DEC17											
12/15/17	10000	12/17	----	----	----	----	2,492.20-	160	1.000	----	1695 UNCH
12/15/17	90000	12/17	----	----	----	----	1,693.00-	160	.999	----	200 UNCH
12/15/17	110000	12/17	----	----	----	----	1,493.20-	160	.999	----	200 UNCH
12/15/17	210000	12/17	----	----	----	----	494.40-	170	.996	----	1695 UNCH
12/15/17	290000	12/17	----	----	----	----	.05	UNCH	.001	----	200 UNCH
12/15/17	310000	12/17	----	----	----	----	CAB	----	----	----	200 UNCH
TOTAL										0	4190
MAR18											
03/16/18	10000	03/18	----	----	----	----	2,483.20-	160	1.000	----	133 UNCH
03/16/18	20000	03/18	----	----	----	----	2,383.70-	160	1.000	----	133 UNCH
03/16/18	40000	03/18	----	----	----	----	2,184.70-	170	1.000	----	200 UNCH
03/16/18	60000	03/18	----	----	----	----	1,985.70-	170	.999	----	200 UNCH
03/16/18	240000	03/18	----	----	----	----	215.60-	210	.832	----	200 UNCH
03/16/18	260000	03/18	----	----	----	----	56.00-	190	.499	----	200 UNCH
03/16/18	310000	03/18	----	----	----	----	.20	UNCH	.003	----	133 UNCH

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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PG45	BULLETIN #226@	EQUITY FLEX OPTIONS										Wed, Nov 22, 2017	PG45	
03/16/18	320000	03/18	----	----	----	----		.10	UNCH	.001	----	----	133	UNCH
TOTAL													0	1332

FLEX OPTIONS PUTS

EXPIRATION DATE	STRIKE	UNDLY DATE	FUT DATE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SP EFLEX PUT	SP EFLEX PUT												
DEC17													
12/15/17	10000	12/17		----	----	----	----	----	CAB	----	----	----	1695 UNCH
12/15/17	90000	12/17		----	----	----	----	----	CAB	.000	----	----	200 UNCH
12/15/17	110000	12/17		----	----	----	----	----	CAB	.000	----	----	200 UNCH
12/15/17	210000	12/17		----	----	----	----	----	.30 UNCH	.003	----	----	1695 UNCH
12/15/17	290000	12/17		----	----	----	----	----	305.10+	170	.998	----	200 UNCH
12/15/17	310000	12/17		----	----	----	----	----	504.90+	170	1.000	----	200 UNCH
TOTAL												0	4190
MAR18													
03/16/18	10000	03/18		----	----	----	----	----	CAB	----	----	----	133 UNCH
03/16/18	20000	03/18		----	----	----	----	----	CAB	----	----	----	133 UNCH
03/16/18	40000	03/18		----	----	----	----	----	CAB	----	----	----	200 UNCH
03/16/18	60000	03/18		----	----	----	----	----	CAB	.000	----	----	200 UNCH
03/16/18	240000	03/18		----	----	----	----	----	20.90-	30	.167	----	200 UNCH
03/16/18	260000	03/18		----	----	----	----	----	60.30-	10	.500	----	200 UNCH
03/16/18	310000	03/18		----	----	----	----	----	502.00+	180	.996	----	133 UNCH
03/16/18	320000	03/18		----	----	----	----	----	601.40+	190	.998	----	133 UNCH
TOTAL												0	1332

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
S&P 500 CALL	S&P 500 OPTIONS					
DEC17 OS	2590	----	----	----	----	1
TOTALS		0	0	0	0	1
MDV MID NOV17 S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS					
S4C	2585	----	----	----	2	2
S4C	2590	----	----	----	2	2
S4C	2595	----	----	----	7	7
TOTALS		0	0	0	11	11
MDV MID NOV17 S4C	S&P 500 WEDNESDAY WEEKLY OPTIONS					
PUT	2600	----	----	----	100	100
TOTALS		0	0	0	100	100