



FINAL

PG45 BULLETIN #181@

EQUITY FLEX OPTIONS

wed, Sep 20, 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=BID 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=BID 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:	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18	SEP18
S&P 500 FUT	09/14			12/14	03/15	06/14	09/20
S&P 500 OPT	09/14			12/14	03/15	06/14	09/20
NIKKEI 225 FUT	09/07			12/07	03/08	06/07	09/13
NIKKEI 225 OPT	09/07	10/20	11/17	12/07	03/08	06/07	09/13

EXPIRATION:

EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW
S&P 500 FUT									
DEC17	2502.30	#2505.70	2502.10	2505.20 + 50	1384	389	43806 + 179	2507.00B	1774.90A
MAR18	----	----	----	2504.40 + 50	----	----	26 - 1	2505.90B	1965.30A
NIKKEI (\$) FUT					1384	389	43832+ 178		
DEC17	20160.00	#20320.00	20150.00	20315.00 + 135	----	10012	37607 + 865	20320.00	18980.00
MAR18	20230.00	#20305.00B	20185.00A	20335.00 + 140	----	7	10 UNCH	20305.00B	19190.00A
					0	10019	37617+ 865		

ADDITIONAL EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW
ENY FUT									
DEC17	20190.00	#20270.00B	20140.00A	20285.00 + 35.00	----	1	2 + 1	20270.00B	19100.00A
TOTAL ENY FUT					0	1	2+	1	
FT1 FUT									
DEC17	7247.00	7254.00B	7207.00A	7248.50 + 13.50	----	36	38 + 4	7394.00B	7154.00A
TOTAL FT1 FUT					0	36	38+	4	
FT5 FUT									
DEC17	19735.00	19900.00B	19625.00A	19820.00 + 15.00	----	127	164 + 98	19935.00B	19415.00A
TOTAL FT5 FUT					0	127	164+	98	
FTU FUT									
DEC17	1062.50	#1066.30B	1060.50A	1059.90 - 2.60	----	28	2 + 2	1066.30B	1053.00A
TOTAL FTU FUT					0	28	2+	2	
II FUT									
SEP17	----	----	----	10170.00 + 0.50	----	441	578 + 38	----	----
TOTAL II FUT					0	441	578+	38	
RS1 FUT									
DEC17	1388.80	#1392.20	1383.10A	1390.20 + 1.40	----	91	8422 + 36	1392.20	1361.30
TOTAL RS1 FUT					0	91	8422+	36	
RSG FUT									
DEC17	1254.80	1256.20B	1247.50A	1254.60 - 0.10	----	149	3478 + 92	1257.90	1239.10A
TOTAL RSG FUT					0	149	3478+	92	
RSV FUT									
DEC17	1158.20	#1159.40	1155.20A	1158.50 + 2.20	----	153	12316 - 84	1159.40	1126.80A
TOTAL RSV FUT					0	153	12316-	84	
SDA FUT									
DEC17	----	----	----	48.900 + UNCH	----	----	14286 UNCH	49.750B	44.100
DEC18	52.700	52.700	52.700	52.700 + 0.050	500	67	29294 + 567	53.300	44.000A
DEC19	54.200	54.200	54.200	54.150 - 0.050	----	40	27597 + 40	56.450	43.950A
DEC20	56.000	56.000	55.950A	55.950 - 0.150	----	20	19338 + 20	58.550B	43.900A
DEC21	57.450	57.500B	57.450	57.400 - 0.050	----	20	8191 + 20	60.550B	44.150A
DEC22	58.800	58.800	58.750	58.800 - 0.150	----	40	2830 UNCH	62.500B	56.400A
DEC23	60.200	60.200	60.200	60.250 - 0.100	----	20	1380 + 20	64.500B	57.800A
DEC24	62.050	62.050	62.050	62.100 - 0.050	----	40	4240 + 40	66.800B	59.800A
DEC25	----	----	----	63.250 + UNCH	----	----	820 UNCH	68.500	60.650A
DEC26	----	----	64.850A	64.900 + UNCH	----	----	940 UNCH	70.700	62.150A
DEC27	----	66.300B	66.100A	66.200 + 0.050	----	----	901 UNCH	72.800B	63.900A
TOTAL SDA FUT					500	247	109817+	707	
SDI FUT									
DEC17	----	----	----	12.300 + UNCH	----	----	60 UNCH	12.330B	12.150A
JUN18	----	----	----	12.660 + 0.010	----	----	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	160		
TRI FUT									
DEC17	----	----	----	4869.00 + 3.00	----	----	16690 UNCH	----	----
MAR18	----	----	----	4889.00 + 3.00	----	----	15403 UNCH	----	----
JUN18	----	----	----	4912.50 + 3.00	----	----	7775 UNCH	----	----
SEP18	----	----	----	4935.00 + 3.00	----	----	5000 UNCH	----	----
TOTAL TRI FUT					0	0	44868		

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 EFLX CALL												
DEC17												
12/15/17	10000	12/17	----	----	----	----	----	2,396.50+	60	1.000	----	1010 UNCH
12/15/17	90000	12/17	----	----	----	----	----	1,599.40+	60	.999	----	200 UNCH
12/15/17	110000	12/17	----	----	----	----	----	1,400.20+	60	.999	----	200 UNCH
12/15/17	210000	12/17	----	----	----	----	----	407.80+	20	.961	----	1010 UNCH
12/15/17	290000	12/17	----	----	----	----	----	.25	UNCH	.005	----	200 UNCH
12/15/17	310000	12/17	----	----	----	----	----	.05	UNCH	.001	----	200 UNCH
TOTAL											0	2820
MAR18												
03/16/18	10000	03/18	----	----	----	----	----	2,385.60+	60	1.000	----	133 UNCH
03/16/18	20000	03/18	----	----	----	----	----	2,286.40+	60	1.000	----	133 UNCH
03/16/18	40000	03/18	----	----	----	----	----	2,088.00+	60	1.000	----	200 UNCH
03/16/18	60000	03/18	----	----	----	----	----	1,889.50+	50	.999	----	200 UNCH
03/16/18	240000	03/18	----	----	----	----	----	154.30-	70	.688	----	200 UNCH
03/16/18	260000	03/18	----	----	----	----	----	29.50-	60	.294	----	200 UNCH
03/16/18	310000	03/18	----	----	----	----	----	.30	UNCH	.004	----	133 UNCH
03/16/18	320000	03/18	----	----	----	----	----	.15-	5	.002	----	133 UNCH
TOTAL											0	1332



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FLEX OPTIONS PUTS

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 PUT DEC17	SP EFLEX PUT										
12/15/17	10000	12/17	----	----	----	----	CAB	----	----	----	1010 UNCH
12/15/17	90000	12/17	----	----	----	----	.05+ 5	.000	----	----	200 UNCH
12/15/17	110000	12/17	----	----	----	----	.10 UNCH	.000	----	----	200 UNCH
12/15/17	210000	12/17	----	----	----	----	4.15- 30	.038	----	----	1010 UNCH
12/15/17	290000	12/17	----	----	----	----	393.60- 40	.994	----	----	200 UNCH
12/15/17	310000	12/17	----	----	----	----	592.60- 50	.999	----	----	200 UNCH
TOTAL										0	2820
SP EFLEX PUT MAR18	SP EFLEX PUT										
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	----	----	----	----	50.70- 120	.311	----	----	200 UNCH
03/16/18	260000	03/18	----	----	----	----	124.40- 100	.705	----	----	200 UNCH
03/16/18	310000	03/18	----	----	----	----	591.20- 50	.995	----	----	133 UNCH
03/16/18	320000	03/18	----	----	----	----	690.30- 50	.997	----	----	133 UNCH
TOTAL										0	1332