



PRELIMINARY

PG45 BULLETIN #101@

EQUITY FLEX OPTIONS

Fri, May 26, 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:	MAY17	JUN17	JUL17	AUG17	SEP17	DEC17	MAR18
S&P 500 FUT		06/15			09/14	12/14	03/15
S&P 500 OPT		06/15			09/14	12/14	03/15
NIKKEI 225 FUT		06/08			09/07	12/07	03/08
NIKKEI 225 OPT	05/19	06/08	07/21	08/18	09/07	12/07	03/08

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									
JUN17	2412.90	2415.40B	2408.40	2413.80 + 40	691	76	77180 - 2447	2417.50B	1777.70A
SEP17	----	----	----	2411.10 + 50	----	----	506 - 17	2415.00B	1775.70A
DEC17	----	----	----	2408.00 + 50	----	----	90 UNCH	2411.90B	1774.90A
TOTAL S&P 500 FUT					691	76	77776 - 2464		
NIKKEI (\$) FUT									
JUN17	19825.00	19825.00	19595.00	19715.00 - 100	----	10992	39692 - 586	20040.00	18255.00
SEP17	19825.00	19825.00	19625.00A	19740.00 - 100	----	53	127 - 17	20065.00	18290.00A
TOTAL					0	11045	39819 - 603		

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ENY FUT									
JUN17	----	----	19610.00A	19705.0 - 05.00	----	----	25 UNCH	20010.00B	18260.00A
TOTAL ENY FUT					0	0	25		
FT1 FUT									
JUN17	7510.00	#7537.50B	7499.50A	7530.00 + 32.50	----	35	70 - 5	7537.50B	7034.00A
TOTAL FT1 FUT					0	35	70 - 5		
FT5 FUT									
JUN17	17885.00	#18020.00B	17870.00A	17950.0 + 15.00	----	6	164 UNCH	18020.00B	16625.00A
TOTAL FT5 FUT					0	6	164		
II FUT									
MAY17	----	----	----	9509.75 + UNCH	----	----	- 621	----	----
JUN17	----	----	----	9573.00 + 96.50	----	1013	403 + 174	----	----
TOTAL II FUT					0	1013	403 - 447		
RS1 FUT									
JUN17	1336.50	1338.40B	1336.20	1337.70 + 0.40	----	20	306 - 3	1339.60B	1284.40A
TOTAL RS1 FUT					0	20	306 - 3		
RSG FUT									
JUN17	1194.00	1195.80B	1193.60A	1195.70 + 1.10	----	4	291 UNCH	1196.60	1122.90
TOTAL RSG FUT					0	4	291		
RSV FUT									
JUN17	1126.10	1128.00B	1125.90A	1127.80 + 0.50	----	10	822 - 3	1148.20B	1102.20A
TOTAL RSV FUT					0	10	822 - 3		
SDA FUT									
DEC17	----	----	----	48.900 + UNCH	----	----	13959 UNCH	48.950	44.100
DEC18	----	----	----	52.450 + UNCH	----	----	18656 UNCH	53.300	44.000A
DEC19	----	54.350B	----	54.350 + 0.100	----	----	17694 UNCH	56.450	43.950A
DEC20	57.050	57.050	57.000	56.950 + UNCH	----	60	7572 + 40	58.550B	43.900A
DEC21	----	59.200B	----	59.150 + UNCH	----	----	4780 UNCH	60.550B	44.150A
DEC22	----	----	----	60.400 + UNCH	----	----	1440 UNCH	62.500B	56.400A
DEC23	----	----	----	62.750 + UNCH	----	----	580 UNCH	64.500B	57.800A
DEC24	----	----	----	65.100 + UNCH	----	----	1280 UNCH	66.800B	59.800A
DEC25	----	66.950B	----	66.900 + UNCH	----	----	120 UNCH	68.500	60.650A
DEC26	----	69.650B	----	69.600 + UNCH	----	----	220 UNCH	70.700	62.150A
DEC27	----	72.200B	----	72.150 + UNCH	----	----	561 UNCH	72.800B	63.900A
TOTAL SDA FUT					0	60	66862 + 40		
SDI FUT									
JUN17	----	----	----	11.970 + UNCH	----	----	41 UNCH	12.250	11.350A
SEP17	----	----	----	12.050 + UNCH	----	----	20 UNCH	12.160B	11.800
TOTAL SDI FUT					0	0	61		
TRI FUT									
JUN17	----	----	----	4659.50 + 0.50	----	----	11250 UNCH	----	----
SEP17	----	----	----	4678.50 + 0.50	----	----	1000 UNCH	----	----
DEC17	----	----	----	4688.50 + 0.50	----	----	13690 UNCH	----	----
MAR18	----	----	----	4711.00 + 0.50	----	----	5500 UNCH	----	----
TOTAL TRI FUT					0	0	31440		

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											
JUN17											
06/16/17	10000	06/17	----	----	----	----	2,312.00+ 314.00+	50 .999	----	----	3755 UNCH
06/16/17	210000	06/17	----	----	----	----		.992	----	----	3755 UNCH
TOTAL										0	7510
SEP17											
09/15/17	10000	09/17	----	----	----	----	2,300.90+	60 .999	----	----	450 UNCH
09/15/17	210000	09/17	----	----	----	----	318.80+	10 .921	----	----	450 UNCH
TOTAL										0	900
DEC17											
12/15/17	90000	12/17	----	----	----	----	1,496.00+	60 .998	----	----	200 UNCH
12/15/17	110000	12/17	----	----	----	----	1,297.80+	60 .997	----	----	200 UNCH
12/15/17	290000	12/17	----	----	----	----	.50+	10 .008	----	----	200 UNCH
12/15/17	310000	12/17	----	----	----	----	.20 UNCH	.003	----	----	200 UNCH
TOTAL										0	800

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 EFLX PUT											
JUN17											
06/16/17	10000	06/17	----	----	----	----	CAB	----	.000	----	3755 UNCH

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PG45	BULLETIN #101@	EQUITY FLEX OPTIONS										Fri, May 26, 2017	PG45	
06/16/17	210000	06/17	----	----	----	----		.40-	5	.007	----	----	3755	UNCH
TOTAL												0	7510	
09/15/17	10000	09/17	----	----	----	----	CAB		----	.000	----	----	450	UNCH
09/15/17	210000	09/17	----	----	----	----		9.10-	40	.078	----	----	450	UNCH
TOTAL												0	900	
12/15/17	90000	12/17	----	----	----	----		.30	UNCH	.001	----	----	200	UNCH
12/15/17	110000	12/17	----	----	----	----		.50	UNCH	.002	----	----	200	UNCH
12/15/17	290000	12/17	----	----	----	----		488.50-	30	.991	----	----	200	UNCH
12/15/17	310000	12/17	----	----	----	----		686.50-	50	.996	----	----	200	UNCH
TOTAL												0	800	