



FINAL

PG45 BULLETIN # 35@ EQUITY FLEX OPTIONS Wed, Feb 21, 2018 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:	FEB18	MAR18	APR18	MAY18	JUN18	SEP18	DEC18
S&P 500 FUT		03/15			06/14	09/20	12/20
S&P 500 OPT		03/15			06/14	09/20	12/20
NIKKEI 225 FUT		03/08			06/07	09/13	12/13
NIKKEI 225 OPT	02/16	03/08	04/20	05/18	06/07	09/13	12/13

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									
MAR18	2718.40	2720.60B	2696.90A	2698.70 P- 1540	2546	62	77583 + 458	2878.40	1965.30A
JUN18	----	----	----	2703.00 - 1520	----	----	260 UNCH	2877.10B	1971.20A
SEP18	----	----	----	2709.90 - 1480	----	----	126 UNCH	2881.40B	2076.00A
DEC18	----	----	----	2715.10 - 1510	----	----	300 UNCH	2886.80B	1781.70A
TOTAL S&P 500 FUT					2546	62	78269+	458	
NIKKEI (\$) FUT									
MAR18	21860.00	22195.00	21810.00	21865.00 - 5	----	19391	55954 - 355	24200.00	19190.00A
JUN18	21990.00	22070.00B	21725.00A	21765.00 - 10	----	34	188 + 13	24090.00B	20485.00A
TOTAL					0	19425	56142 - 342		

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
FEB18	11240.00	11350.00B	10220.00	10370.0 - 65.00	----	1326	459 - 135	20100.00B	5970.00
MAR18	11220.00	11380.00B	10260.00	10370.0 - 80.00	----	623	1234 + 255	20040.00B	5955.00A
APR18	11310.00	11385.00B	10290.00A	10400.0 - 80.00	----	7	27 - 2	11780.00B	5995.00A
JUN18	10900.00	11240.00	10365.00A	10455.0 - 15.00	----	8	74 + 1	20040.00	6060.00
TOTAL BTC FUT					0	1964	1794+	119	
EI FUT									
MAR18	597.10	605.10B	591.50A	592.40 - 0.40	----	10	38 - 5	630.60B	542.90A
TOTAL EI FUT					0	10	38-	5	
ENY FUT									
MAR18	----	22150.00B	21820.00A	21855.0 + UNCH	----	----	31 UNCH	24150.00B	19460.00A
TOTAL ENY FUT					0	0	31		
FT1 FUT									
MAR18	7190.50	7262.50B	7185.50A	7203.00 + 15.50	----	13	217 - 5	7734.50B	6921.00A
TOTAL FT1 FUT					0	13	217-	5	
FT5 FUT									
MAR18	22270.00	22630.00B	22140.00A	22140.0 + 05.00	----	23	477 + 8	24410.00B	20070.00
TOTAL FT5 FUT					0	23	477+	8	
FTU FUT									
MAR18	1088.40	1099.30B	1085.30	1087.70 - 10.50	----	276	UNCH	1181.00B	1033.90A
TOTAL FTU FUT					0	276	0		
II FUT									
FEB18	----	----	----	10414.5 + 50.50	----	787	587 - 1083	----	----
MAR18	----	----	----	10434.5 + 50.50	----	----	2080 + 1610	----	----
TOTAL II FUT					0	787	2667+	527	
RS1 FUT									
MAR18	1507.80	1520.80B	1492.30A	1495.50 - 8.00	----	180	8406 + 27	1589.90B	1400.90A
TOTAL RS1 FUT					0	180	8406+	27	
RSG FUT									
MAR18	1407.90	1422.80	1398.20A	1398.90 - 4.80	----	113	4297 - 206	1470.00	1295.50
TOTAL RSG FUT					0	113	4297-	206	
RSV FUT									
MAR18	1211.60	1224.00	1203.50A	1204.40 - 8.40	----	296	13274 - 29	1293.50	1140.60A
TOTAL RSV FUT					0	296	13274-	29	
SDA FUT									
DEC18	----	----	----	53.800 - 0.050	----	----	43541 UNCH	53.800B	44.000A
DEC19	----	#56.950B	56.800A	56.750 - 0.100	----	----	26796 UNCH	56.950B	43.950A
DEC20	----	59.350B	59.200A	59.100 - 0.150	----	----	20506 UNCH	60.050B	43.900A
DEC21	----	61.700B	61.450A	61.350 - 0.200	----	----	5979 UNCH	63.400B	44.150A
DEC22	----	63.900B	63.550A	63.550 - 0.150	----	----	3368 UNCH	65.500B	56.400A
DEC23	----	66.000B	65.550A	65.500 - 0.250	----	----	900 UNCH	67.600B	57.800A
DEC24	----	67.800B	67.650A	67.500 - 0.200	----	----	1950 UNCH	69.000B	59.800A
DEC25	----	69.450B	69.200A	69.150 - 0.150	----	----	620 UNCH	70.600B	60.650A
DEC26	----	71.300B	70.950A	70.900 - 0.200	----	----	920 UNCH	72.800B	62.150A
DEC27	----	73.200B	72.800A	72.750 - 0.200	----	----	721 UNCH	74.300B	63.900A
DEC28	----	75.150B	74.700A	74.650 - 0.250	----	----	40 UNCH	76.550B	71.500A
TOTAL SDA FUT					0	0	105341		
SDI FUT									
JUN18	----	----	----	12.700 + UNCH	----	----	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	100		
TPY FUT									
MAR18	1763.00	1775.50B	1752.00A	1761.00 + 4.50	----	20	171 + 20	1822.00	1687.00A
TOTAL TPY FUT					0	20	171+	20	
TRI FUT									
MAR18	----	----	----	5292.00 - 28.00	----	----	14580 UNCH	----	----
JUN18	----	----	----	5335.50 - 27.50	----	----	10875 UNCH	----	----
SEP18	----	----	----	5363.50 - 48.50	500	----	5500 + 500	----	----
DEC18	----	----	----	5405.00 - 24.50	2000	----	3000 + 2000	----	----
MAR19	----	----	----	5420.00 - 24.00	----	----	5000 UNCH	----	----
TOTAL TRI FUT					2500	0	38955+	2500	

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											
MAR18											
03/16/18	10000	03/18	----	----	----	----	2,595.40-	1530	1.000	----	2643 UNCH
03/16/18	20000	03/18	----	----	----	----	2,495.60-	1520	1.000	----	133 UNCH

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03/16/18	40000	03/18	----	----	----	----	2,295.80-	1530	1.000	----	----	200	UNCH
03/16/18	60000	03/18	----	----	----	----	2,096.10-	1520	.999	----	----	200	UNCH
03/16/18	210000	03/18	----	----	----	----	599.30-	1580	.990	----	----	2510	UNCH
03/16/18	240000	03/18	----	----	----	----	303.10-	1600	.951	----	----	200	UNCH
03/16/18	260000	03/18	----	----	----	----	116.80-	1440	.785	----	----	200	UNCH
03/16/18	310000	03/18	----	----	----	----	CAB	----	.000	----	----	133	UNCH
03/16/18	320000	03/18	----	----	----	----	CAB	----	.000	----	----	133	UNCH
TOTAL												0	6352
12/21/18	10000	12/18	----	----	----	----	2,573.70-	1480	1.000	----	----	500	UNCH
12/21/18	20000	12/18	----	----	----	----	2,475.30-	1480	.999	----	----	500	UNCH
12/21/18	210000	12/18	----	----	----	----	640.80-	1390	.892	----	----	500	UNCH
12/21/18	220000	12/18	----	----	----	----	552.40-	1320	.861	----	----	500	UNCH
TOTAL												0	2000

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 MAR18	SP EFLEX PUT										
03/16/18	10000	03/18	----	----	----	----	CAB	----	----	----	2643 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	210000	03/18	----	----	----	----	1.40-	40	.009	----	2510 UNCH
03/16/18	240000	03/18	----	----	----	----	4.85-	55	.048	----	200 UNCH
03/16/18	260000	03/18	----	----	----	----	18.20+	90	.214	----	200 UNCH
03/16/18	310000	03/18	----	----	----	----	400.80+	1540	.999	----	133 UNCH
03/16/18	320000	03/18	----	----	----	----	500.70+	1540	.999	----	133 UNCH
TOTAL										0	6352
12/21/18	10000	12/18	----	----	----	----	CAB	----	----	----	500 UNCH
12/21/18	20000	12/18	----	----	----	----	CAB	.000	----	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	35.40+	90	.107	----	500 UNCH
12/21/18	220000	12/18	----	----	----	----	45.40+	160	.138	----	500 UNCH
TOTAL										0	2000

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
MDV MID FEB18 S3C	CALL S&P 500 WEDNESDAY WEEKLY OPTIONS	2595	----	----	75	75
TOTALS		0	0	0	75	75