



PRELIMINARY

PG45 BULLETIN # 76@

EQUITY FLEX OPTIONS

Fri, Apr 20, 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=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:	APR18	MAY18	JUN18	JUL18	SEP18	DEC18	MAR19
S&P 500 FUT			06/14		09/20	12/20	03/14
S&P 500 OPT			06/14		09/20	12/20	03/14
NIKKEI 225 FUT			06/07		09/13	12/13	03/07
NIKKEI 225 OPT	04/20	05/18	06/07	07/20	09/13	12/13	03/07

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									
JUN18	2693.00	2697.80B	2671.40A	2671.60 - 2150	6052	37	70596 +	442 2877.10B	1971.20A
SEP18	----	----	----	2676.60 - 2150	----	----	7534 -	3 2881.40B	2076.00A
DEC18	----	----	----	2680.20 - 2180	----	----	300 UNCH	2886.80B	1781.70A
TOTAL S&P 500 FUT					6052	37	78430+	439	
NIKKEI (\$) FUT									
JUN18	22155.00	22280.00	22065.00	22100.00 - 60	----	10490	44587 +	248 24090.00B	20170.00
SEP18	----	22255.00B	22090.00A	22095.00 - 60	----	----	14 UNCH	22350.00B	20180.00
TOTAL NIKKEI (\$)					0	10490	44601+	248	

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
APR18	8300.00	8585.00	8235.00	8540.00 + 80.00	----	2318	1512 +	5 11780.00B	5995.00A
MAY18	8300.00	8590.00B	8240.00A	8530.00 + 70.00	----	239	517 +	94 10810.00B	6490.00A
JUN18	8450.00	8580.00B	8250.00A	8530.00 + 70.00	----	19	243 +	8 20040.00	6060.00
SEP18	8330.00	#8590.00B	8310.00A	8565.00 + 75.00	----	5	18 +	4 8590.00B	6640.00A
TOTAL BTC FUT					0	2581	2290+	111	
EI FUT									
JUN18	567.90	567.90	563.60A	566.00 - 7.20	----	5	10 -	5 605.00B	554.70A
TOTAL EI FUT					0	5	10-	5	
ENY FUT									
JUN18	----	#22240.00B	22060.00A	22075.0 - 65.00	----	----	26 UNCH	22240.00B	19480.00A
TOTAL ENY FUT					0	0	26		
FT1 FUT									
JUN18	7306.00	#7319.50B	7286.50A	7310.00 + 20.50	----	70	80 +	20 7319.50B	6768.00A
TOTAL FT1 FUT					0	70	80+	20	
FT5 FUT									
JUN18	21065.00	21365.00B	20790.00A	20870.0 - 95.00	----	90	148 -	47 22570.00B	20375.00A
TOTAL FT5 FUT					0	90	148-	47	
FTU FUT									
JUN18	1114.60	1116.60B	1109.40A	1119.20 - 0.50	----	45		UNCH 1124.70B	1040.30A
TOTAL FTU FUT					0	45	0		
II FUT									
APR18	----	----	----	10239.5 + UNCH	----	----	178 +	90 ----	----
TOTAL II FUT					0	0	178+	90	
RS1 FUT									
JUN18	1493.20	1493.80	1476.30A	1481.10 - 12.50	----	340	9342 -	48 1554.60B	1416.80A
TOTAL RS1 FUT					0	340	9342-	48	
RSG FUT									
JUN18	1396.60	1396.60	1379.30A	1383.40 - 15.60	120	522	3884 +	48 1465.00B	1323.50A
TOTAL RSG FUT					120	522	3884+	48	
RSV FUT									
JUN18	1201.00	1201.10B	1188.70	1192.60 - 6.20	----	490	7967 +	12 1240.80	1141.00A
TOTAL RSV FUT					0	490	7967+	12	
SDA FUT									
DEC18	54.000	54.000	54.000	54.050 + UNCH	2000	600	47234 UNCH	54.550	44.000A
DEC19	----	----	57.100A	57.150 - 0.100	----	----	24819 UNCH	57.900	43.950A
DEC20	59.800	59.800	59.800	59.700 - 0.350	----	40	20291 UNCH	61.350	43.900A
DEC21	62.500	62.500	62.200A	62.250 - 0.500	----	40	5972 UNCH	64.150B	44.150A
DEC22	64.500	64.500	64.350A	64.400 - 0.500	----	20	3455 -	20 66.250	56.400A
DEC23	----	----	66.050A	66.050 - 0.550	----	----	965 UNCH	68.050B	57.800A
DEC24	----	----	67.850A	67.800 - 0.700	----	----	2015 UNCH	69.700B	59.800A
DEC25	----	----	69.400A	69.350 - 0.650	----	----	625 UNCH	71.150B	60.650A
DEC26	----	71.550B	70.800A	71.000 - 0.450	----	----	945 UNCH	72.800B	62.150A
DEC27	----	----	72.700A	72.650 - 0.350	----	----	818 UNCH	74.300B	63.900A
DEC28	----	----	74.150A	74.150 - 0.350	----	----	40 UNCH	76.550B	71.500A
TOTAL SDA FUT					2000	700	107179-	20	
SDI FUT									
JUN18	----	----	----	13.200 + UNCH	----	----	80 UNCH	13.350	12.750A
MAR19	----	----	----	13.800 + UNCH	----	----	80 UNCH	13.900	13.700
JUN19	----	----	----	13.400 + UNCH	----	----	40 UNCH	13.400	13.300A
TOTAL SDI FUT					0	0	200		
TPY FUT									
JUN18	----	1756.50B	1744.00A	1746.50 + UNCH	----	----	90 UNCH	1761.50B	1625.00A
TOTAL TPY FUT					0	0	90		
TRI FUT									
JUN18	----	----	----	5257.00 - 45.00	----	----	20260 UNCH	----	----
SEP18	----	----	----	5294.50 - 45.50	----	----	9950 UNCH	----	----
DEC18	----	----	----	5329.00 - 45.00	2000	----	18250 +	2000 ----	----
MAR19	----	----	----	5366.50 - 45.50	----	----	38100 UNCH	----	----
JUN19	----	----	----	5409.50 - 44.50	----	----	800 UNCH	----	----
TOTAL TRI FUT					2000	0	87360+	2000	

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 JUN18											
06/15/18	10000	06/18	----	----	----	----	2,563.20- 2130	.999	----	----	2742 UNCH
06/15/18	210000	06/18	----	----	----	----	572.40- 2100	.979	----	----	2742 UNCH
TOTAL										0	5484
SEP18											
09/21/18	10000	09/18	----	----	----	----	2,551.80- 2110	.999	----	----	107 UNCH

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**EQUITY FLEX OPTIONS**

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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09/21/18	210000	09/18	----	----	----	----	584.60-	2000	.936	----	----	107	UNCH
TOTAL												0	214
12/21/18	10000	12/18	----	----	----	----	2,540.50-	2030	1.000	----	----	622	UNCH
12/21/18	20000	12/18	----	----	----	----	2,442.10-	2030	.999	----	----	500	UNCH
12/21/18	210000	12/18	----	----	----	----	597.50-	1840	.906	----	----	622	UNCH
12/21/18	220000	12/18	----	----	----	----	507.60-	1770	.874	----	----	500	UNCH
TOTAL												0	2244

**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 JUN18	SP EFLEX PUT												
06/15/18	10000	06/18	----	----	----	----	CAB	----	.000	----	----	2742 UNCH	
06/15/18	210000	06/18	----	----	----	----	2.70+	35	.020	----	----	2742 UNCH	
TOTAL												0	5484
TOTAL SEP18	SP EFLEX PUT												
09/21/18	10000	09/18	----	----	----	----	CAB	----	.000	----	----	107 UNCH	
09/21/18	210000	09/18	----	----	----	----	13.50+	120	.063	----	----	107 UNCH	
TOTAL												0	214
TOTAL DEC18	SP EFLEX PUT												
12/21/18	10000	12/18	----	----	----	----	CAB	----	----	----	----	622 UNCH	
12/21/18	20000	12/18	----	----	----	----	CAB	----	.000	----	----	500 UNCH	
12/21/18	210000	12/18	----	----	----	----	25.50+	210	.093	----	----	622 UNCH	
12/21/18	220000	12/18	----	----	----	----	34.00+	270	.125	----	----	500 UNCH	
TOTAL												0	2244