



PRELIMINARY

PG45 BULLETIN #120@

EQUITY FLEX OPTIONS

Fri, Jun 22, 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. PRODUCT 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:	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
S&P 500 FUT	06/14			09/20	12/20	03/14	06/20
S&P 500 OPT	06/14			09/20	12/20	03/14	06/20
NIKKEI 225 FUT	06/07			09/13	12/13	03/07	06/13
NIKKEI 225 OPT	06/07	07/20	08/17	09/13	12/13	03/07	06/13

EXPIRATION:

EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT									
SEP18	2750.20	2768.00	2749.80A	2759.50 + 700	940	73	51142 +	663 2881.40B	2076.00A
DEC18	----	----	----	2763.20 + 700	----	----	300 -	2 2886.80B	1781.70A
NIKKEI (\$) FUT									
SEP18	22405.00	22625.00	22390.00	22540.00 + 115	----	7420	30451 -	8 23040.00B	20180.00
DEC18	----	22475.00B	----	22410.00 + 115	----	----	1 UNCH	22870.00B	22145.00A
TOTAL					0	7420	30452 -	8	

ADDITIONAL EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
JUN18	6705.00	6740.00B	*5960.00	6165.00 - 45.00	----	3832	1950 -	86 20040.00	5960.00
JUL18	6710.00	6760.00B	*5975.00	6180.00 - 50.00	----	630	525 +	186 9880.00B	5975.00
AUG18	----	----	----	6195.00 - 50.00	----	----	16 UNCH	7785.00B	7330.00A
SEP18	6710.00	6755.00B	*6025.00A	6200.00 - 45.00	----	75	304 +	36 9915.00B	6025.00A
TOTAL BTC FUT					0	4537	2795+	136	
EI FUT									
SEP18	522.90	525.60B	522.90	524.00 + 6.10	----	5	-	5 547.50B	517.40A
TOTAL EI FUT					0	5	0-	5	
ENY FUT									
SEP18	----	22570.00B	----	22500.00 + 10.00	----	----	6 UNCH	22940.00B	22100.00A
TOTAL ENY FUT					0	0	6		
FT1 FUT									
SEP18	7516.50	7631.00B	7501.00A	7604.50 + 18.00	----	45	5 -	10 7728.00B	7481.50A
TOTAL FT1 FUT					0	45	5-	10	
FT5 FUT									
SEP18	19760.00	19885.00B	19760.00	19785.00 + 90.00	----	12	142 -	2 21140.00B	19590.00A
TOTAL FT5 FUT					0	12	142-	2	
FTU FUT									
SEP18	1086.00	1099.70B	1083.60A	1105.30 + 19.00	----	15	5 +	4 1121.10B	1073.80A
TOTAL FTU FUT					0	15	5+	4	
RS1 FUT									
SEP18	1538.30	1538.70B	1533.30A	1533.60 + 2.00	687	300	10288 -	315 1555.60	1523.60A
TOTAL RS1 FUT					687	300	10288-	315	
RSG FUT									
SEP18	1472.70	1476.90B	1468.30A	1469.50 - 2.20	1318	137	4835 +	950 1489.80B	1464.00
TOTAL RSG FUT					1318	137	4835+	950	
RSV FUT									
SEP18	1202.40	1206.20	1200.30A	1200.40 + 5.80	800	1993	6790 +	1291 1220.00	1192.30
TOTAL RSV FUT					800	1993	6790+	1291	
SDA FUT									
DEC18	----	----	----	53.650 + UNCH	----	----	51138 UNCH	54.550	44.000A
DEC19	56.500	56.500	56.500	56.500 + UNCH	----	80	23910 -	20 57.900	43.950A
DEC20	----	----	----	59.400 + 0.050	----	----	20306 UNCH	61.350	43.900A
DEC21	----	----	----	61.600 + UNCH	----	----	7012 UNCH	64.150B	44.150A
DEC22	----	----	----	64.000 + UNCH	----	----	4595 UNCH	66.250	56.400A
DEC23	----	66.150B	----	66.150 + 0.050	----	----	1345 UNCH	68.050B	57.800A
DEC24	----	----	----	68.350 + UNCH	----	----	2175 UNCH	69.700B	59.800A
DEC25	----	----	----	70.050 + UNCH	----	----	640 UNCH	71.150B	60.650A
DEC26	----	----	----	71.900 + 0.050	----	----	985 UNCH	72.800B	62.150A
DEC27	----	73.850B	----	73.850 + 0.050	----	----	818 UNCH	74.400B	63.900A
DEC28	----	75.950B	----	75.950 + 0.050	----	----	40 UNCH	76.550B	71.500A
TOTAL SDA FUT					0	80	112964-	20	
SDI FUT									
SEP18	----	----	----	13.600 + UNCH	----	----	140 UNCH	13.700	13.190A
DEC18	----	----	----	13.900 + UNCH	----	----	100 UNCH	14.100B	13.800
MAR19	----	----	----	13.800 + UNCH	----	----	80 UNCH	13.900	13.700
JUN19	----	----	----	14.500 + UNCH	----	----	60 UNCH	14.400B	13.300A
TOTAL SDI FUT					0	0	380		
TPY FUT									
SEP18	1731.50	1750.00B	1729.50A	1741.50 + 11.50	----	20	80 +	3 1800.00B	1725.50A
TOTAL TPY FUT					0	20	80+	3	
TRI FUT									
SEP18	----	----	----	5456.00 + 7.50	----	----	10100 UNCH	----	----
DEC18	----	----	----	5495.00 + 7.50	----	----	29203 UNCH	----	----
MAR19	----	----	----	5530.00 + 7.00	----	----	46100 UNCH	----	----
JUN19	----	----	----	5576.00 + 7.50	----	----	11950 UNCH	----	----
TOTAL TRI FUT					0	0	97353		

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											
SEP18	SP EFLEX CALL										
09/21/18	10000	09/18	----	----	----	----	2,644.00+	700	.999	----	100 2127 + 100
09/21/18	210000	09/18	----	----	----	----	659.60+	670	.975	----	100 2127 + 100
TOTAL										200	4254 + 200
DEC18	SP EFLEX CALL										
12/21/18	10000	12/18	----	----	----	----	2,631.90+	700	1.000	----	15 829 + 15
12/21/18	20000	12/18	----	----	----	----	2,533.00+	690	.999	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	666.90+	600	.948	----	15 829 + 15
12/21/18	220000	12/18	----	----	----	----	572.60+	600	.927	----	500 UNCH
TOTAL										30	2658 + 30

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EQUITY FLEX OPTIONS

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PRELIMINARY

PG45	BULLETIN #120@	EQUITY FLEX OPTIONS										Fri, Jun 22, 2018		PG45		
MAR19																
03/15/19	10000	03/19	----	----	----	----									140	UNCH
03/15/19	210000	03/19	----	----	----	----									140	UNCH
TOTAL															0	280

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 SEP18	SP EFLEX PUT												
09/21/18	10000	09/18	----		----	----	----	CAB	----	.000	----	100	2127 + 100
09/21/18	210000	09/18	----		----	----	----	3.90-	35	.024	----	100	2127 + 100
TOTAL DEC18												200	4254 + 200
12/21/18	10000	12/18	----		----	----	----	CAB	----	----	----	15	829 + 15
12/21/18	20000	12/18	----		----	----	----	CAB	----	.000	----	----	500 UNCH
12/21/18	210000	12/18	----		----	----	----	11.50-	90	.051	----	15	829 + 15
12/21/18	220000	12/18	----		----	----	----	16.00-	100	.072	----	----	500 UNCH
TOTAL MAR19												30	2658 + 30
03/15/19	10000	03/19	----		----	----	----	CAB	----	.000	----	----	140 UNCH
03/15/19	210000	03/19	----		----	----	----	21.30-	60	.075	----	----	140 UNCH
TOTAL												0	280