



FINAL

PG45 BULLETIN #140@

EQUITY FLEX OPTIONS

Mon, Jul 24, 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:	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18	JUN18
S&P 500 FUT			09/14		12/14	03/15	06/14
S&P 500 OPT			09/14		12/14	03/15	06/14
NIKKEI 225 FUT			09/07		12/07	03/08	06/07
NIKKEI 225 OPT	07/21	08/18	09/07	10/20	12/07	03/08	06/07

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									
SEP17	2466.00	2469.90B	2463.60A	2468.40 - 100	1349	41	54668 +	246	2475.90
DEC17	----	----	----	2466.30 - 90	----	----	225	UNCH	2472.80B
MAR18	----	----	----	2464.60 - 90	----	----	30	UNCH	2471.10B
TOTAL S&P 500 FUT					1349	41	54923+	246	
NIKKEI (\$) FUT									
SEP17	20005.00	20005.00	19875.00	19975.00 - 30	----	7035	35943 -	283	20320.00
DEC17	19885.00	19890.00B	19860.00A	19900.00 - 30	----	1	4 +	1	20235.00B
TOTAL					0	7036	35947 -	282	

ADDITIONAL EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EI FUT									
SEP17	----	520.60B	----	520.20 + 1.20	----	----	22	UNCH	521.30B
TOTAL EI FUT					0	0	22		
ENY FUT									
SEP17	----	----	19870.00A	19945.0 - 35.00	----	----	10	UNCH	20270.00B
TOTAL ENY FUT					0	0	10		
FT1 FUT									
SEP17	7358.00	7364.50B	7290.50	7333.00 - 58.50	----	59	77 +	3	7498.00B
TOTAL FT1 FUT					0	59	77+	3	
FT5 FUT									
SEP17	18450.00	#18550.00B	18405.00A	18525.0 + 60.00	----	43	686 +	22	18550.00B
TOTAL FT5 FUT					0	43	686+	22	
II FUT									
JUL17	----	----	----	9978.50 + 81.00	----	624	967 +	194	----
TOTAL II FUT					0	624	967+	194	
RS1 FUT									
SEP17	1368.30	1370.10	1366.10	1367.90 - 0.90	----	194	387 +	125	1372.00
TOTAL RS1 FUT					0	194	387+	125	
RSG FUT									
SEP17	1228.50	#1233.10	1228.10A	1232.30 + 2.30	----	41	817 +	26	1233.10
TOTAL RSG FUT					0	41	817+	26	
RSV FUT									
SEP17	1145.90	1145.90	1144.20A	1145.40 - 1.40	----	28	140 +	15	1151.20
TOTAL RSV FUT					0	28	140+	15	
SDA FUT									
DEC17	----	----	----	49.050 + UNCH	----	----	13129	UNCH	49.000
DEC18	52.350	52.350	52.300	52.400 - 0.100	----	1200	22520 +	920	53.300
DEC19	----	----	----	53.900 + UNCH	----	----	27837 -	20	56.450
DEC20	----	----	----	55.450 + UNCH	----	----	12306	UNCH	58.550B
DEC21	----	----	----	57.050 + UNCH	----	----	7691	UNCH	60.550B
DEC22	----	----	----	58.550 + 0.050	----	----	2230	UNCH	62.500B
DEC23	----	----	----	60.200 - 0.050	----	----	840	UNCH	64.500B
DEC24	----	----	----	62.500 + UNCH	----	----	2700	UNCH	66.800B
DEC25	----	----	----	63.800 + UNCH	----	----	640	UNCH	68.500
DEC26	----	----	----	65.800 + UNCH	----	----	680	UNCH	70.700
DEC27	----	----	----	67.350 - 0.050	----	----	741	UNCH	72.800B
TOTAL SDA FUT					0	1200	91314+	900	
SDI FUT									
SEP17	----	----	----	12.200 + UNCH	----	----	20	UNCH	12.160B
DEC17	----	----	----	12.300 + UNCH	----	----	60	UNCH	12.250B
JUN18	----	----	----	12.650 + UNCH	----	----	100	UNCH	12.950
TOTAL SDI FUT					0	0	180		
TRI FUT									
SEP17	----	----	----	4795.00 - 1.50	----	----	1823	UNCH	----
DEC17	----	----	----	4805.00 - 1.50	----	----	13690	UNCH	----
MAR18	----	----	----	4829.50 - 1.50	----	----	9360	UNCH	----
JUN18	----	----	----	4853.00 - 1.50	----	----	7775	UNCH	----
TOTAL TRI FUT					0	0	32648		

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											
SEP17											
09/15/17	10000	09/17	----	----	----	----	2,363.20-	70	.999	----	1460
09/15/17	210000	09/17	----	----	----	----	369.40-	110	.977	----	1460
TOTAL										0	2920
DEC17											
12/15/17	10000	12/17	----	----	----	----	2,352.20-	60	.999	----	220
12/15/17	90000	12/17	----	----	----	----	1,557.10-	70	.999	----	200
12/15/17	110000	12/17	----	----	----	----	1,358.40-	70	.999	----	200
12/15/17	210000	12/17	----	----	----	----	374.40-	150	.924	----	220
12/15/17	290000	12/17	----	----	----	----	.35-	5	.006	----	200
12/15/17	310000	12/17	----	----	----	----	.10-	5	.001	----	200
TOTAL										0	1240
MAR18											
03/16/18	40000	03/18	----	----	----	----	2,043.20-	60	1.000	----	200
03/16/18	60000	03/18	----	----	----	----	1,845.30-	60	.999	----	200
03/16/18	240000	03/18	----	----	----	----	134.80-	200	.621	----	200
03/16/18	260000	03/18	----	----	----	----	26.70-	110	.249	----	200
TOTAL										0	800



EQUITY FLEX OPTIONS

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



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FLEX OPTIONS PUTS

EXPIRATION DATE	STRIKE	UNDLY DATE	FUT DATE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST
SEP17	SP EFLEX PUT												
09/15/17	10000	09/17		----		----	----	----	CAB	----	.000	----	1460
09/15/17	210000	09/17		----		----	----	----	1.85- 20	.022	----	----	1460
TOTAL												0	2920
DEC17	SP EFLEX PUT												
12/15/17	10000	12/17		----		----	----	----	CAB	----	.000	----	220
12/15/17	90000	12/17		----		----	----	----	.10 UNCH	.000	----	----	200
12/15/17	110000	12/17		----		----	----	----	.20- 5	.000	----	----	200
12/15/17	210000	12/17		----		----	----	----	10.30- 60	.075	----	----	220
12/15/17	290000	12/17		----		----	----	----	431.40+ 80	.993	----	----	200
12/15/17	310000	12/17		----		----	----	----	630.00+ 90	.998	----	----	200
TOTAL												0	1240
MAR18	SP EFLEX PUT												
03/16/18	40000	03/18		----		----	----	----	CAB	----	----	----	200
03/16/18	60000	03/18		----		----	----	----	CAB	----	.000	----	200
03/16/18	240000	03/18		----		----	----	----	70.90- 110	.378	----	----	200
03/16/18	260000	03/18		----		----	----	----	160.70- 20	.750	----	----	200
TOTAL												0	800