



FINAL

PG45 BULLETIN #137@

EQUITY FLEX OPTIONS

wed, Jul 18, 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=BIID 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=BIID 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:	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
S&P 500 FUT			09/20	12/20	03/14	06/20
S&P 500 OPT			09/20	12/20	03/14	06/20
NIKKEI 225 FUT			09/13	12/13	03/07	06/13
NIKKEI 225 OPT	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	2814.30	2816.20B	2808.00	2816.00 P+ 470	1235	40	62101 - 74	2881.40B	2076.00A
DEC18	----	----	----	2820.00 + 470	----	----	300 UNCH	2886.80B	1781.70A
NIKKEI (\$) FUT									
SEP18	22865.00	22955.00	22785.00	22885.00 + 10	----	5795	29857 + 342	23040.00B	20180.00
DEC18	----	22810.00B	22730.00A	22765.00 + 10	----	----	7 UNCH	22870.00B	21420.00A
TOTAL					0	5795	29864 + 342		

ADDITIONAL EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
JUL18	7385.00	7595.00	7240.00	7395.00 + 90.00	----	6956	2127 + 21	9880.00B	5755.00
AUG18	7530.00	7600.00B	7265.00A	7405.00 + 90.00	----	121	221 + 20	7785.00B	5785.00A
SEP18	7395.00	7605.00B	7285.00A	7415.00 + 90.00	----	162	595 + 58	9915.00B	5805.00A
DEC18	----	#7605.00B	7330.00A	7440.00 + 00.00	----	2	12 + 2	7605.00B	6400.00A
TOTAL BTC FUT					0	7241	2955+ 101		
EI FUT									
SEP18	524.60	526.30B	522.30A	526.20 - 0.50	----	70	44 + 10	547.50B	501.40A
TOTAL EI FUT					0	70	44+ 10		
ENY FUT									
SEP18	----	22890.00B	22770.00A	22860.0 + 15.00	----	----	28 UNCH	22940.00B	21450.00A
TOTAL ENY FUT					0	0	28		
FT1 FUT									
SEP18	7606.00	7625.00B	7589.00A	7613.50 + 18.00	----	55	5 UNCH	7728.00B	7423.00A
TOTAL FT1 FUT					0	55	5		
FT5 FUT									
SEP18	18810.00	19015.00B	18700.00A	18880.0 - 55.00	----	8	56 - 3	21140.00B	18480.00A
TOTAL FT5 FUT					0	8	56- 3		
FTU FUT									
SEP18	1079.70	1081.30B	1074.90A	1089.00 + 4.30	----	35	1 UNCH	1121.10B	1066.10A
TOTAL FTU FUT					0	35	1		
RS1 FUT									
SEP18	1560.40	#1565.20	1559.00A	1564.90 + 3.80	----	220	10579 - 71	1565.20	1496.40
TOTAL RS1 FUT					0	220	10579- 71		
RSG FUT									
SEP18	1504.40	#1510.80B	1503.50	1509.80 + 1.70	----	171	4553 + 13	1510.80B	1427.10A
TOTAL RSG FUT					0	171	4553+ 13		
RSV FUT									
SEP18	1213.00	1217.40	1212.40	1216.80 + 4.00	----	126	7230 - 26	1220.00	1177.50A
TOTAL RSV FUT					0	126	7230- 26		
SDA FUT									
DEC18	54.550	54.550	54.000	54.000 + UNCH	----	86	51130 - 74	54.550	44.000A
DEC19	57.800	57.800	57.250	57.250 + UNCH	----	32	23793 + 10	57.900	43.950A
DEC20	----	----	----	59.800 + 0.050	----	----	20286 UNCH	61.350	43.900A
DEC21	----	----	----	62.050 + 0.100	----	----	7743 UNCH	64.150B	44.150A
DEC22	----	----	----	64.150 + 0.050	----	----	4595 UNCH	66.250	56.400A
DEC23	----	----	----	66.250 + 0.100	----	----	1345 UNCH	68.050B	57.800A
DEC24	----	----	----	67.750 + 0.100	----	----	2175 UNCH	69.700B	59.800A
DEC25	----	----	----	69.600 + 0.050	----	----	640 UNCH	71.150B	60.650A
DEC26	----	----	----	71.750 + 0.100	----	----	985 UNCH	72.800B	62.150A
DEC27	----	----	----	73.850 + 0.100	----	----	818 UNCH	74.400B	63.900A
DEC28	----	----	----	75.850 + 0.100	----	----	40 UNCH	76.550B	71.500A
TOTAL SDA FUT					0	118	113550- 64		
SDI FUT									
SEP18	----	----	----	13.750 + UNCH	----	----	140 UNCH	13.700	13.190A
DEC18	----	----	----	13.750 + 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	1759.50	1760.00B	1748.50A	1754.00 - 1.50	----	20	175 - 20	1800.00B	1670.50A
TOTAL TPY FUT					0	20	175- 20		
TRI FUT									
SEP18	----	----	----	5574.00 + 12.00	----	----	16600 UNCH	----	----
DEC18	----	----	----	5609.50 + 5.50	1350	----	30553 + 1350	----	----
MAR19	----	----	----	5649.50 + 9.50	----	----	61598 UNCH	----	----
JUN19	----	----	----	5694.00 + 12.00	2000	----	17950 + 2000	----	----
SEP19	----	----	----	5737.50 + 12.00	1500	----	3500 + 1500	----	----
TOTAL TRI FUT					4850	0	130201+ 4850		

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											
09/21/18	10000	09/18	----	----	----	----	2,705.10+	490	.999	----	2177 UNCH
09/21/18	210000	09/18	----	----	----	----	714.90+	480	.987	----	2177 UNCH
TOTAL										0	4354
DEC18											
12/21/18	10000	12/18	----	----	----	----	2,691.80+	490	1.000	----	919 UNCH
12/21/18	20000	12/18	----	----	----	----	2,592.80+	480	.999	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	719.70+	490	.965	----	919 UNCH
12/21/18	220000	12/18	----	----	----	----	623.40+	460	.950	----	500 UNCH

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CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



**FINAL**

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TOTAL											0	2838	
MAR19													
03/15/19	10000	03/19	----	----	----	----		2,681.80+	510	.999	----	----	140 UNCH
03/15/19	210000	03/19	----	----	----	----		729.70+	500	.944	----	----	140 UNCH
TOTAL											0	280	

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
SP EFLEX PUT													
SEP18	SP	EFLEX PUT											
09/21/18	10000	09/18		----	----	----	----	----	CAB	----	.000	----	2177 UNCH
09/21/18	210000	09/18		----	----	----	----	----	1.80+	5	.012	----	2177 UNCH
TOTAL												0	4354
DEC18	SP	EFLEX PUT											
12/21/18	10000	12/18		----	----	----	----	----	CAB	----	----	----	919 UNCH
12/21/18	20000	12/18		----	----	----	----	----	CAB	----	.000	----	500 UNCH
12/21/18	210000	12/18		----	----	----	----	----	7.20+	20	.034	----	919 UNCH
12/21/18	220000	12/18		----	----	----	----	----	9.80-	10	.049	----	500 UNCH
TOTAL												0	2838
MAR19	SP	EFLEX PUT											
03/15/19	10000	03/19		----	----	----	----	----	CAB	----	.000	----	140 UNCH
03/15/19	210000	03/19		----	----	----	----	----	14.60	UNCH	.055	----	140 UNCH
TOTAL												0	280