



PRELIMINARY

PG45 BULLETIN # 34@

EQUITY FLEX OPTIONS

wed, Feb 20, 2019 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:	FEB19	MAR19	APR19	MAY19	JUN19	SEP19	DEC19
S&P 500 FUT		03/14			06/20	09/19	12/19
S&P 500 OPT		03/14			06/20	09/19	12/19
NIKKEI 225 FUT		03/07			06/13	09/12	12/12
NIKKEI 225 OPT	02/15	03/07	04/18	05/17	06/13	09/12	12/12

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									
MAR19	2777.00	2787.50B	2773.80A	2787.00 + 830	1639	29	63443 + 256	2954.10B	2317.10A
JUN19	----	----	----	2791.60 + 820	----	----	455 UNCH	2963.90B	2413.00A
DEC19	----	----	----	2800.70 + 820	----	----	5 UNCH	2975.00B	1971.00A
TOTAL S&P 500 FUT					1639	29	63903+ 256		
NIKKEI (\$) FUT									
MAR19	21325.00	21480.00	21290.00	21400.00 + 70	----	6599	28679 - 108	24480.00B	18960.00
JUN19	21220.00	21315.00B	21145.00A	21240.00 + 65	----	189	718 + 99	22300.00B	18815.00A
TOTAL					0	6788	29397 - 9		

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
FEB19	3910.00	3965.00	3870.00	3935.00 + UNCH	----	5226	1002 - 623	4180.00	3100.00A
MAR19	3915.00	3970.00	3875.00A	3940.00 + 5.00	----	1084	2278 + 463	6520.00B	3095.00A
APR19	3910.00	3965.00B	3880.00A	3935.00 + UNCH	----	81	95 + 46	3975.00B	3290.00A
JUN19	3900.00	3965.00B	3885.00A	3940.00 + UNCH	----	30	488 + 13	4000.00B	3260.00A
TOTAL BTC FUT					0	6421	3863 - 101		
EI FUT									
MAR19	519.00	521.50B	516.90A	518.20 + 2.70	----	117	28 - 13	528.30B	465.30A
TOTAL EI FUT					0	117	28 - 13		
ENY FUT									
MAR19	21430.00	21430.00	21360.00A	21405.0 + 80.00	----	1	10 + 1	21830.00B	19020.00A
TOTAL ENY FUT					0	1	10+ 1		
FT5 FUT									
MAR19	----	#19775.00B	----	19690.0 + 05.00	----	----	140 UNCH	19775.00B	17160.00A
TOTAL FT5 FUT					0	0	140		
FTU FUT									
MAR19	----	----	----	1022.10 + 5.90	----	----	5 UNCH	996.00B	891.10A
TOTAL FTU FUT					0	0	5		
RS1 FUT									
MAR19	1542.90	#1548.30B	1539.90A	1546.70 + 3.80	150	158	8045 - 26	1548.30B	1298.00A
TOTAL RS1 FUT					150	158	8045 - 26		
RSG FUT									
MAR19	1478.60	1479.80B	1469.90A	1475.70 + 0.40	----	80	2801 - 64	1480.00B	1227.30A
TOTAL RSG FUT					0	80	2801 - 64		
RSV FUT									
MAR19	1210.00	#1215.90B	1208.40A	1213.60 + 3.00	----	48	13775 + 4	1215.90B	1025.70A
TOTAL RSV FUT					0	48	13775+ 4		
SDA FUT									
DEC19	----	----	----	57.400 + 0.050	----	----	30875 UNCH	57.900	43.950A
DEC20	----	59.050B	----	59.050 + 0.100	100	----	22916 + 100	61.350	43.900A
DEC21	60.350	60.350	60.350	60.300 + UNCH	----	10	7805 UNCH	64.150B	44.150A
DEC22	----	----	----	61.650 + 0.150	----	----	5640 UNCH	66.250	56.400A
DEC23	----	----	----	62.600 + UNCH	----	----	3337 UNCH	68.050B	57.800A
DEC24	----	----	----	63.700 + 0.050	----	----	2349 UNCH	69.700B	59.300
DEC25	----	----	----	64.700 + 0.050	----	----	762 UNCH	71.150B	59.250
DEC26	----	----	----	65.650 + 0.050	----	----	1675 UNCH	72.800B	61.100
DEC27	----	----	----	66.800 + 0.050	----	----	1276 UNCH	74.650B	62.150
DEC28	----	----	----	68.100 + 0.050	----	----	464 UNCH	76.800B	62.400A
DEC29	----	----	----	69.100 + 0.050	----	----	4 UNCH	69.250B	63.100A
TOTAL SDA FUT					100	10	77103+ 100		
SDI FUT									
MAR19	----	----	----	13.900 + UNCH	----	----	80 UNCH	13.950B	13.700
JUN19	----	----	----	14.750 + UNCH	----	----	100 UNCH	14.750	13.300A
SEP19	----	----	----	14.100 + UNCH	----	----	40 UNCH	14.150	14.150
DEC19	----	----	----	14.550 + UNCH	----	----	40 UNCH	14.700	13.900A
MAR20	----	----	----	14.250 + UNCH	----	----	100 UNCH	14.400	14.400
TOTAL SDI FUT					0	0	360		
TPY FUT									
MAR19	1608.50	1616.50	1605.50A	1612.50 + 7.00	----	578	705 + 122	1619.00	1406.50A
TOTAL TPY FUT					0	578	705+ 122		
TRI FUT									
MAR19	----	----	----	5560.75 + 10.75	----	----	96909 UNCH	----	----
JUN19	----	----	----	5600.00 + 10.75	----	----	27630 UNCH	----	----
SEP19	----	----	----	5638.00 + 10.50	----	----	50200 UNCH	----	----
DEC19	----	----	----	5676.75 + 10.50	----	----	42250 UNCH	----	----
MAR20	----	----	----	5717.50 + 10.25	----	----	12500 UNCH	----	----
DEC20	----	----	----	5840.75 + 10.25	----	----	7000 UNCH	----	----
DEC22	----	----	----	6162.75 + 11.00	----	----	1000 UNCH	----	----
DEC23	----	----	----	6334.25 + 11.50	----	----	2500 UNCH	----	----
DEC24	----	----	----	6519.00 + 11.75	----	----	3500 UNCH	----	----
DEC25	----	----	----	6711.75 + 12.50	----	----	9500 UNCH	----	----
TOTAL TRI FUT					0	0	252989		

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											
MAR19											
03/15/19	10000	03/19	----	----	----	----	2,682.50+	850	.999	----	3361 UNCH
03/15/19	210000	03/19	----	----	----	----	686.00+	820	.998	----	3361 UNCH
TOTAL										0	6722
JUN19											
06/21/19	10000	06/19	----	----	----	----	2,667.90+	940	.999	----	12 UNCH

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



**EQUITY FLEX OPTIONS**

2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



**PRELIMINARY**

PG45	BULLETIN # 34@	EQUITY FLEX OPTIONS										Wed, Feb 20, 2019	PG45
06/21/19	210000	06/19	----	----	----	----	690.40+	780	.973	----	----	12	UNCH
TOTAL												0	24

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 MAR19	SP EFLEX PUT												
03/15/19	10000	03/19	----	----	----	----	CAB	----	.000	----	----	3361 UNCH	
03/15/19	210000	03/19	----	----	----	----	.25-	5	.001	----	----	3361 UNCH	
TOTAL JUN19											0	6722	
06/21/19	SP EFLEX PUT	06/19	----	----	----	----	CAB	----	.000	----	----	12 UNCH	
06/21/19	210000	06/19	----	----	----	----	4.90-	60	.026	----	----	12 UNCH	
TOTAL												0	24

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
S&P 500 CALL MAR19	S&P 500 CALL					
OS	2000	----	----	----	----	1
OS	2200	----	----	----	----	20
TOTALS		0	0	0	0	21
MDV MID FEB19	S&P 500 WEDNESDAY WEEKLY OPTIONS					
S3C	2760	----	----	----	1	1
TOTALS		0	0	0	1	1