



FINAL

PG45 BULLETIN #198@

EQUITY FLEX OPTIONS

Fri, Oct 12, 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:	OCT18	NOV18	DEC18	MAR19	JUN19	SEP19
S&P 500 FUT			12/20	03/14	06/20	09/19
S&P 500 OPT			12/20	03/14	06/20	09/19
NIKKEI 225 FUT			12/13	03/07	06/13	09/12
NIKKEI 225 OPT	10/19	11/16	12/13	03/07	06/13	09/12

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									
DEC18	2751.60	2784.80	2746.90A	2768.40 + 2300	11314	210	49831 + 1511	2946.10B	1781.70A
MAR19	----	----	----	2775.80 + 2300	----	----	50 UNCH	2954.10B	2322.70A
NIKKEI (\$) FUT									
DEC18	22585.00	22790.00	22250.00	22590.00 + 65	----	18626	32516 - 278	24515.00	21420.00A
MAR19	22525.00	22760.00B	*22290.00A	22575.00 + 65	----	2	23 - 1	24480.00B	22290.00A
					0	18628	32539 - 279		

ADDITIONAL EQUITY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
OCT18	6180.00	6225.00	6095.00	6185.00 + 5.00	100	1808	2390 + 127	8280.00B	5870.00A
NOV18	6200.00	6215.00B	6100.00A	6180.00 + 5.00	----	79	127 - 1	6780.00B	6055.00A
DEC18	6185.00	6210.00B	6095.00A	6175.00 + 10.00	----	35	329 + 9	8510.00B	5870.00A
TOTAL BTC FUT					100	1922	2846+ 135		
EI FUT									
DEC18	480.70	484.10B	477.10A	483.00 + 15.70	----	50	211 + 20	517.60B	465.30A
TOTAL EI FUT					0	50	211+ 20		
ENY FUT									
DEC18	----	22590.00B	*22240.00A	22550.00 + 65.00	----	----	10 UNCH	24460.00B	22240.00A
TOTAL ENY FUT					0	0	10		
FT1 FUT									
DEC18	7033.50	7046.50B	6928.00A	6989.50 + 50.00	----	106	38 UNCH	7522.50B	6900.00A
TOTAL FT1 FUT					0	106	38		
FT5 FUT									
DEC18	17585.00	17920.00B	17510.00A	17900.00 + 10.00	----	25	127 - 1	19470.00B	17295.00A
TOTAL FT5 FUT					0	25	127- 1		
FTU FUT									
DEC18	1007.30	1011.10B	*989.90A	998.10 - 2.10	----	100	10 + 5	1072.50B	989.90A
TOTAL FTU FUT					0	100	10+ 5		
RS1 FUT									
DEC18	1530.50	1535.70B	1510.20	1531.10 + 20.40	----	628	8777 + 16	1633.10B	1500.60
TOTAL RS1 FUT					0	628	8777+ 16		
RSG FUT									
DEC18	1471.10	1478.10	1450.50A	1473.80 + 31.40	----	211	1899 - 13	1586.20B	1430.90A
TOTAL RSG FUT					0	211	1899- 13		
RSV FUT									
DEC18	1199.60	1199.80B	*1179.90A	1194.10 + 6.60	----	498	4556 - 3	1272.10B	1179.90A
TOTAL RSV FUT					0	498	4556- 3		
SDA FUT									
DEC18	----	54.050B	----	54.100 + 0.100	----	----	50147 UNCH	54.550	44.000A
DEC19	56.950	57.000B	56.950	57.050 + 0.050	----	25	28553 + 25	57.900	43.950A
DEC20	58.250	58.600B	58.250	58.550 + 0.150	----	120	18515 + 60	61.350	43.900A
DEC21	60.200	60.650B	60.150	60.500 + 0.150	----	60	8563 + 60	64.150B	44.150A
DEC22	62.250	62.800B	62.250	62.800 + 0.400	----	20	4742 + 20	66.250	56.400A
DEC23	64.050	64.750B	64.050	64.100 - 0.150	----	20	1805 + 20	68.050B	57.800A
DEC24	----	66.850B	----	66.950 + 0.350	----	----	2255 UNCH	69.700B	59.800A
DEC25	----	68.900B	----	68.950 + 0.400	----	----	650 UNCH	71.150B	60.650A
DEC26	----	71.000B	----	71.050 + 0.450	----	----	1085 UNCH	72.800B	62.150A
DEC27	----	73.100B	----	73.150 + 0.550	----	----	898 UNCH	74.650B	63.900A
DEC28	----	75.050B	----	75.100 + 0.550	----	----	40 UNCH	76.800B	71.500A
TOTAL SDA FUT					0	245	117253+ 185		
SDI FUT									
DEC18	----	----	----	13.950 + UNCH	----	----	120 UNCH	14.350B	13.800
MAR19	----	----	----	13.800 + UNCH	----	----	80 UNCH	13.900	13.700
JUN19	----	----	----	14.500 + UNCH	----	----	40 UNCH	14.400B	13.300A
DEC19	----	----	----	14.550 + UNCH	----	----	40 UNCH	14.700	13.900A
TOTAL SDI FUT					0	0	280		
TPY FUT									
DEC18	1693.00	1703.00B	*1662.50A	1687.00 + 0.50	----	20	190 UNCH	1840.50B	1662.50A
TOTAL TPY FUT					0	20	190		
TRI FUT									
DEC18	----	----	----	5508.25 + 75.50	----	----	38898 UNCH	----	----
MAR19	----	----	----	5546.75 + 74.00	750	----	97409 UNCH	----	----
JUN19	----	----	----	5593.00 + 72.00	----	----	24500 UNCH	----	----
SEP19	----	----	----	5639.75 + 71.00	----	----	40700 UNCH	----	----
DEC19	----	----	----	5687.75 + 69.25	2000	----	14000 + 1000	----	----
TOTAL TRI FUT					2750	0	215507+ 1000		

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											
DEC18	10000	12/18	----	----	----	----	2,655.70+ 2310	1.000	----	----	2074 UNCH
12/21/18	20000	12/18	----	----	----	----	2,556.10+ 2300	.999	----	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	670.00+ 2210	.972	----	----	2074 UNCH
12/21/18	220000	12/18	----	----	----	----	574.50+ 2290	.951	----	----	500 UNCH
TOTAL										0	5148
MAR19	10000	03/19	----	----	----	----	2,646.10+ 2300	.999	----	----	960 UNCH
03/15/19	210000	03/19	----	----	----	----	682.80+ 2030	.941	----	----	960 UNCH
TOTAL										0	1920

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EQUITY FLEX OPTIONS

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FLEX OPTIONS PUTS

EXPIRATION DATE	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 DEC18	SP EFLEX PUT										
12/21/18	10000	12/18	----	----	----	----	CAB	----	----	----	2074 UNCH
12/21/18	20000	12/18	----	----	----	----	CAB	.000	----	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	4.85- 75	.027	----	----	2074 UNCH
12/21/18	220000	12/18	----	----	----	----	8.80 UNCH	.048	----	----	500 UNCH
TOTAL										0	5148
MAR19	SP EFLEX PUT										
03/15/19	10000	03/19	----	----	----	----	CAB	.000	----	----	960 UNCH
03/15/19	210000	03/19	----	----	----	----	14.50- 250	.058	----	----	960 UNCH
TOTAL										0	1920

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 DEC18 OS	S&P 500 OPTIONS 2900	----	----	700	----	----
TOTALS		0	0	700	0	0
S&P 500 PUT DEC18 OS	S&P 500 OPTIONS 2900	----	----	700	----	----
TOTALS		0	0	700	0	0