



PRELIMINARY

PG45 BULLETIN #231@

EQUITY FLEX OPTIONS

Mon, Nov 30, 2020 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:	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
S&P 500 FUT		12/17			03/18	06/17	09/16
S&P 500 OPT		12/17			03/18	06/17	09/16
NIKKEI 225 FUT		12/10			03/11	06/10	09/09
NIKKEI 225 OPT	11/20	12/10	01/15	02/19	03/11	06/10	09/09

EXPIRATION:

EQUITY FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT									
DEC20	3644.40	3650.40B	3604.10A	3623.20 - 1330	3640	29	30665 +	1921 3667.40B	2412.70A
MAR21	----	----	----	3614.70 - 1320	----	----	26 UNCH	----	----
DEC22	----	----	----	3526.10 - 1550	----	----	74 UNCH	----	----
TOTAL S&P 500 FUT					3640	29	30765+	1921	
NIKKEI (\$) FUT									
DEC20	26825.00	#26940.00	26305.00	26315.00 - 470	----	6940	16390 -	48 26940.00	21725.00A
MAR21	26815.00	#26905.00	26275.00	26295.00 - 470	----	49	1821 +	10 26905.00	22560.00A
TOTAL					0	6989	18211 -	38	

ADDITIONAL EQUITY FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ASR FUT									
DEC20	----	----	----	7471.57 - 33.37	----	----	2651 UNCH	----	----
MAR21	----	----	----	7479.46 - 33.45	----	----	101 UNCH	----	----
SEP21	----	----	----	7489.98 - 33.48	----	----	1000 UNCH	----	----
DEC21	----	----	----	7501.90 - 33.56	----	----	1000 UNCH	----	----
DEC22	----	----	----	7540.68 - 33.74	----	----	1000 UNCH	----	----
DEC26	----	----	----	7707.16 - 34.49	----	----	100 UNCH	----	----
TOTAL ASR FUT					0	0	5852		
BTC FUT									
NOV20	----	----	----	16627.53 + UNCH	----	----	1252 +	76 19605.00	9200.00A
DEC20	18275.00	#20260.00	18275.00	19730.0 + .05.00	----	12034	8761 +	168 20260.00	5350.00A
JAN21	18435.00	#20415.00B	18435.00	19900.0 + .15.00	----	1840	1724 +	438 20415.00B	10125.00
FEB21	18550.00	#20550.00B	18550.00	20030.0 + .25.00	----	511	639 +	138 20550.00B	10375.00A
MAR21	18750.00	#20665.00B	18750.00	20175.0 + .55.00	----	235	427 -	1 20665.00B	10950.00A
APR21	18950.00	#20765.00B	18920.00	20350.0 + .60.00	----	65	36 +	33 20765.00B	14125.00A
DEC21	----	20725.00B	----	21610.0 + .60.00	----	----	4 UNCH	20750.00B	7600.00A
TOTAL BTC FUT					0	14685	12843+	852	
EI FUT									
DEC20	----	----	597.80A	590.10 - 15.10	----	----	17 UNCH	604.70B	518.70A
TOTAL EI FUT					0	0	17		
ENY FUT									
DEC20	----	----	----	26310.0 - 65.00	----	----	2 UNCH	26080.00	23060.00
TOTAL ENY FUT					0	0	2		
ESG FUT									
DEC20	309.54	309.54	306.38A	309.02 - 1.02	----	1328	5115 +	49 314.70	273.82A
TOTAL ESG FUT					0	1328	5115+	49	
IPO FUT									
DEC20	----	#5087.50B	4922.50A	5047.50 - 5.00	----	----	1 UNCH	5087.50B	4347.25
TOTAL IPO FUT					0	0	1		
M2K FUT									
DEC20	1854.50	1859.20	1811.80	1820.10 - 32.90	----	104306	29349 -	1926 1863.70	1187.50
MAR21	1856.00	1856.00	1811.10A	1817.40 - 32.80	----	1394	894 +	418 1859.50	1424.70A
DEC21	----	----	----	1800.80 - 33.80	----	----	6 UNCH	1770.00	1450.00
TOTAL M2K FUT					0	105700	30249-	1508	
MES FUT									
DEC20	3644.00	3651.75	3592.25	3623.20 - 13.30	----	993931	166527 +	3921 3668.75	2177.25A
MAR21	3631.25	3642.75	3584.25A	3614.70 - 13.20	----	2430	2877 +	287 3659.00	2283.25A
JUN21	3604.00	3609.00	3581.50	3604.30 - 13.40	----	16	38 -	9 3633.00B	2442.00
SEP21	3580.00	3580.00	3579.75A	3584.80 - 15.70	----	1	28 UNCH	3612.75B	2994.00A
DEC21	----	----	3585.75A	3583.90 - 5.90	----	----	3 UNCH	3596.50B	3200.00
TOTAL MES FUT					0	996378	169473+	4199	
MNQ FUT									
DEC20	12286.25	12336.75	12085.75	12277.0 + 19.50	----	930759	165075 +	1647 12450.00	6645.75A
MAR21	12272.50	12328.00	12080.75	12271.7 + 19.75	----	2936	4540 +	616 12426.75B	6926.00
JUN21	12305.00	12305.00	12094.00A	12256.7 + 20.25	----	35	93 +	3 12402.25B	7400.00
SEP21	----	12273.00B	12087.00A	12241.2 + 19.25	----	----	7 UNCH	12341.75B	10527.00
DEC21	----	----	----	12231.0 + 19.00	----	----	7 UNCH	11990.00	10700.00
TOTAL MNQ FUT					0	933730	169722+	2266	
R2G FUT									
DEC20	----	----	----	1331.60 - 13.20	----	----	2265 UNCH	----	----
TOTAL R2G FUT					0	0	2265		
R2V FUT									
DEC20	----	----	----	1831.00 - 54.40	----	----	2084 UNCH	----	----
TOTAL R2V FUT					0	0	2084		
RS1 FUT									
DEC20	2042.80	2043.40B	2019.50A	2037.70 - 7.90	----	103	9101 +	6 2048.50B	1778.10A
TOTAL RS1 FUT					0	103	9101+	6	
RSG FUT									
DEC20	2304.70	2324.70B	2288.00A	2323.40 + 4.70	----	11	2705 -	7 2338.20B	2051.80A
TOTAL RSG FUT					0	11	2705-	7	
RSV FUT									
DEC20	1311.30	1311.30	1298.80A	1301.40 - 14.10	----	90	17644 +	18 1327.00B	1116.70A
TOTAL RSV FUT					0	90	17644+	18	
SDA FUT									
DEC20	57.900	57.900	57.900	57.900 + UNCH	----	150	70616 +	150 61.850	39.000
DEC21	55.550	55.850	55.550	55.850 + 0.550	1200	185	56242 +	765 64.150B	33.500
DEC22	54.500	54.500	54.000A	54.450 + 0.250	750	511	37230 -	500 66.250	35.550A
DEC23	54.150	54.300	54.150	54.150 + 0.050	----	58	30748 +	8 68.050B	36.850

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PRELIMINARY

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DEC24	53.900	53.900	53.900	53.900	+ 0.300	----	3	8680 +	3	69.700B	39.400	
DEC25	53.750	53.750	53.750	53.000	- 0.800	----	3	3713 +	3	71.150B	45.850A	
DEC26	53.750	53.750	53.750	53.000	- 1.050	----	1	2430 +	1	72.800B	48.550A	
DEC27	53.850	53.850	53.850	52.950	- 1.150	----	1	1469 +	1	74.650B	50.000	
DEC28	53.950	53.950	53.950	52.850	- 1.500	----	1	648 +	1	76.800B	50.500	
DEC29	54.250	54.250	54.250	53.200	- 1.650	----	1	60 +	1	71.000B	51.150	
DEC30	----	----	----	54.150	- 0.200	----	----	44	UNCH	72.150B	53.350A	
TOTAL SDA FUT							1950	914	211880+	433		
SDI FUT												
DEC20	----	----	----	14.300	- 0.050	----	----	1381	UNCH	15.600	4.950	
MAR21	----	----	----	14.400	+ 0.040	----	----	3325	UNCH	15.550B	9.050	
JUN21	----	----	----	13.960	+ 0.200	----	----	10	UNCH	13.700B	7.650A	
SEP21	13.850	#13.850	13.850	13.590	NEW	----	5	5 +	5	13.850	12.850A	
DEC21	----	----	----	14.120	+ UNCH	----	----	4	UNCH	14.210	13.000A	
TOTAL SDI FUT							0	5	4725+	5		
TPY FUT												
DEC20	1779.00	#1793.50B	1750.00A	1753.00	- 36.00	----	233	498 -	16	1793.50B	1574.50A	
TOTAL TPY FUT							0	233	498-	16		
TRI FUT												
DEC20	----	----	----	7474.15	- 33.70	----	----	86154	UNCH	----	----	
JAN21	----	----	----	7477.30	- 33.75	----	----	4000	UNCH	----	----	
MAR21	----	----	----	7483.15	- 33.75	----	----	29550	UNCH	----	----	
JUN21	----	----	----	7492.70	- 33.75	----	----	5000	UNCH	----	----	
SEP21	----	----	----	7502.40	- 33.80	----	----	1550	UNCH	----	----	
DEC21	----	----	----	7510.90	- 33.85	----	----	7500	UNCH	----	----	
MAR22	----	----	----	7520.05	- 34.00	----	----	2700	UNCH	----	----	
DEC22	----	----	----	7541.25	- 37.25	----	----	6750	UNCH	----	----	
DEC23	----	----	----	7601.15	- 40.40	----	----	4400	UNCH	----	----	
DEC24	----	----	----	7681.65	- 40.80	----	----	7350	UNCH	----	----	
DEC25	----	----	----	7770.25	- 39.95	----	----	15890	UNCH	----	----	
DEC26	----	----	----	7906.70	- 39.60	----	----	4000	UNCH	----	----	
TOTAL TRI FUT							0	0	174844			

FLEX OPTIONS CALLS

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 CALL													
DEC20	10000	12/20		----	----	----	----	----	3,522.70-	1320	1.000	----	500 UNCH
12/18/20	20000	12/20		----	----	----	----	----	3,422.70-	1320	.999	----	500 UNCH
12/18/20	410000	12/20		----	----	----	----	----	.20 UNCH	.003	----	----	500 UNCH
12/18/20	420000	12/20		----	----	----	----	----	.10 UNCH	.001	----	----	500 UNCH
TOTAL												0	2000
MAR21 SP EFLEX CALL													
03/19/21	10000	03/21		----	----	----	----	----	3,510.30-	1310	1.000	----	500 UNCH
03/19/21	20000	03/21		----	----	----	----	----	3,410.40-	1310	.999	----	500 UNCH
03/19/21	210000	03/21		----	----	----	----	----	1,517.20-	1340	.988	----	500 UNCH
03/19/21	220000	03/21		----	----	----	----	----	1,418.20-	1360	.985	----	500 UNCH
TOTAL												0	2000

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													
DEC20	10000	12/20		----	----	----	----	----	CAB	----	----	----	500 UNCH
12/18/20	20000	12/20		----	----	----	----	----	CAB	----	.000	----	500 UNCH
12/18/20	410000	12/20		----	----	----	----	----	476.90+	1330	.996	----	500 UNCH
12/18/20	420000	12/20		----	----	----	----	----	576.80+	1330	.998	----	500 UNCH
TOTAL												0	2000
MAR21 SP EFLEX PUT													
03/19/21	10000	03/21		----	----	----	----	----	CAB	----	----	----	500 UNCH
03/19/21	20000	03/21		----	----	----	----	----	CAB	----	.000	----	500 UNCH
03/19/21	210000	03/21		----	----	----	----	----	4.40-	30	.011	----	500 UNCH
03/19/21	220000	03/21		----	----	----	----	----	5.30-	40	.014	----	500 UNCH
TOTAL												0	2000



PRELIMINARY

PG45 BULLETIN #231@

EQUITY FLEX OPTIONS

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OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
S&P 500 CALL						
S&P 500 DEC20 OS	3650	----	----	100	----	----
OS	3725	----	----	50	----	----
OS	3750	----	----	50	----	----
OS	3850	----	----	50	----	----
TOTALS		0	0	250	0	0
S&P 500 OPTIONS						
JUN21 OS	3600	----	----	50	----	----
TOTALS		0	0	50	0	0
S&P 500 CALL						
SEP21 OS	3600	----	----	50	----	----
TOTALS		0	0	50	0	0
S&P 500 CALL						
DEC21 OS	3600	----	----	100	----	----
TOTALS		0	0	100	0	0
S&P 500 PUT						
S&P 500 DEC20 OS	2200	----	----	200	----	----
OS	2300	----	----	200	----	----
OS	2350	----	----	150	----	----
OS	2800	----	----	200	----	----
OS	3050	----	----	1520	----	----
OS	3100	----	----	2060	----	----
OS	3200	----	----	880	----	----
OS	3300	----	----	1030	----	----
OS	3400	----	----	150	----	----
OS	3450	----	----	440	----	----
OS	3500	----	----	50	----	----
TOTALS		0	0	6880	0	0
S&P 500 PUT						
MAR21 OS	2500	----	----	50	----	----
OS	2800	----	----	50	----	----
OS	3210	----	----	50	----	----
OS	3230	----	----	450	----	----
OS	3250	----	----	450	----	----
TOTALS		0	0	1050	0	0
S&P 500 PUT						
DEC21 OS	1000	----	----	50	----	----
TOTALS		0	0	50	0	0
S&P 500 PUT						
MAR22 OS	1000	----	----	50	----	----
TOTALS		0	0	50	0	0
S&P 500 PUT						
JUN22 OS	1600	----	----	50	----	----
TOTALS		0	0	50	0	0
S&P 500 PUT						
SEP22 OS	1600	----	----	50	----	----
OS	2300	----	----	50	----	----
OS	3000	----	----	50	----	----
TOTALS		0	0	150	0	0
MDV MID S&P 500 WEDNESDAY WEEKLY OPTIONS						
MDV MID DEC20 S1C	3750	----	823	823	----	----
S1C	3755	----	300	300	----	----
S1C	3770	----	300	300	----	----
S1C	3785	----	1150	1150	----	----
S1C	3810	----	750	750	----	----
TOTALS		0	1423	3323	0	0
MDV MID S&P 500 WEDNESDAY WEEKLY OPTIONS						
MDV MID DEC20 S1C	2900	----	----	760	----	----
S1C	2925	----	----	447	----	----
S1C	2940	----	----	450	----	----
S1C	2950	----	----	691	----	----
S1C	2970	----	----	760	----	----
S1C	3040	----	----	1160	----	----
S1C	3045	----	----	397	----	----
S1C	3050	----	----	1000	----	----
S1C	3100	----	373	1133	----	----
S1C	3110	----	225	345	----	----
S1C	3125	----	746	746	----	----
S1C	3140	----	730	730	----	----
S1C	3385	----	250	250	----	----
S1C	3410	----	300	300	----	----
S1C	3415	----	500	500	----	----
S1C	3420	----	100	100	----	----
TOTALS		0	3224	9769	0	0