



FINAL

PG45 BULLETIN #202@

EQUITY FLEX OPTIONS

Thu, Oct 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=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

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT									
DEC18	2810.00	2812.20B	2773.00	2772.20 - 4400	3200	23	51697 -	787 2946.10B	1781.70A
MAR19	----	----	----	2779.80 - 4400	----	----	53 +	3 2954.10B	2322.70A
NIKKEI (\$) FUT									
DEC18	22930.00	22980.00	22195.00	22345.00 - 555	----	12610	32420 -	453 24515.00	21420.00A
MAR19	22700.00	22925.00B	22225.00A	22330.00 - 555	----	4	24 +	1 24480.00B	22100.00A
					0	12614	32444 -	452	

ADDITIONAL EQUITY FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
OCT18	6430.00	6480.00	6330.00	6390.00 - 30.00	----	2759	2149 -	23 8280.00B	5870.00A
NOV18	6425.00	6475.00B	6335.00A	6385.00 - 35.00	----	631	703 +	546 6780.00B	6055.00A
DEC18	6445.00	6470.00B	6340.00A	6385.00 - 35.00	----	33	344 +	4 8510.00B	5870.00A
TOTAL BTC FUT					0	3423	3196+	527	
EI FUT									
DEC18	478.40	478.90B	470.20A	471.80 - 12.30	----	34	236 -	6 517.60B	465.30A
TOTAL EI FUT					0	34	236-	6	
ENY FUT									
DEC18	----	----	22170.00A	22315.00 - 55.00	----	----	10	UNCH 24460.00B	22090.00A
TOTAL ENY FUT					0	0	10		
FT1 FUT									
DEC18	7025.50	7051.50B	6956.00A	6984.00 - 50.50	----	58	70 +	3 7522.50B	6900.00A
TOTAL FT1 FUT					0	58	70+	3	
FT5 FUT									
DEC18	17650.00	17695.00B	*17215.00A	17290.00 - 70.00	----	89	157 +	15 19470.00B	17215.00A
TOTAL FT5 FUT					0	89	157+	15	
FTU FUT									
DEC18	1003.50	1004.00	*983.90A	992.20 - 12.00	----	40	35 +	10 1072.50B	983.90A
TOTAL FTU FUT					0	40	35+	10	
RS1 FUT									
DEC18	1545.80	1552.60B	1524.70A	1531.10 - 23.60	----	775	8728 +	26 1633.10B	1500.60
TOTAL RS1 FUT					0	775	8728+	26	
RSG FUT									
DEC18	1485.30	1489.30	1458.80A	1466.10 - 30.30	----	371	1834 +	27 1586.20B	1430.90A
TOTAL RSG FUT					0	371	1834+	27	
RSV FUT									
DEC18	1209.00	1215.50	1196.20A	1200.00 - 13.80	----	390	4843 +	22 1272.10B	1179.90A
TOTAL RSV FUT					0	390	4843+	22	
SDA FUT									
DEC18	----	----	54.150A	54.100 - 0.100	----	----	50147	UNCH 54.550	44.000A
DEC19	56.900	56.900	56.900	57.000 - 0.050	----	60	29137 +	60 57.900	43.950A
DEC20	----	----	58.950A	58.950 - 0.300	400	----	18105	UNCH 61.350	43.900A
DEC21	----	----	60.600A	60.650 - 0.400	----	----	8563	UNCH 64.150B	44.150A
DEC22	----	----	63.100A	63.100 - 0.400	----	----	4822	UNCH 66.250	56.400A
DEC23	----	----	65.000A	65.050 - 0.500	----	----	1905	UNCH 68.050B	57.800A
DEC24	----	----	67.250A	67.250 - 0.300	----	----	2315	UNCH 69.700B	59.800A
DEC25	----	----	69.300A	69.250 - 0.350	----	----	710	UNCH 71.150B	60.650A
DEC26	----	----	71.350A	71.350 - 0.400	----	----	1165	UNCH 72.800B	62.150A
DEC27	----	----	73.250A	73.250 - 0.600	----	----	958	UNCH 74.650B	63.900A
DEC28	----	----	75.200A	75.250 - 0.600	----	----	80	UNCH 76.800B	71.500A
TOTAL SDA FUT					400	60	117907+	60	
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	1705.50	1718.00B	1669.50A	1681.50 - 36.00	----	129	210 +	19 1840.50B	1655.00A
TOTAL TPY FUT					0	129	210+	19	
TRI FUT									
DEC18	----	----	----	5510.00 - 79.75	----	----	38898	UNCH ----	----
MAR19	----	----	----	5548.75 - 79.50	----	----	97409	UNCH ----	----
JUN19	----	----	----	5595.00 - 79.50	2000	----	24500	UNCH ----	----
SEP19	----	----	----	5641.75 - 79.25	----	----	42200	UNCH ----	----
DEC19	----	----	----	5689.75 - 79.25	----	----	14000	UNCH ----	----
TOTAL TRI FUT					2000	0	217007		

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	SP EFLEX CALL										
12/21/18	10000	12/18	----	----	----	----	2,660.00-	4360	1.000	----	2114 UNCH
12/21/18	20000	12/18	----	----	----	----	2,560.40-	4360	.999	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	673.20-	4250	.975	----	2114 UNCH
12/21/18	220000	12/18	----	----	----	----	575.50-	4180	.963	----	500 UNCH
TOTAL										0	5228
MAR19	SP EFLEX CALL										
03/15/19	10000	03/19	----	----	----	----	2,651.50-	4340	.999	----	970 UNCH
03/15/19	210000	03/19	----	----	----	----	686.30-	4020	.943	----	970 UNCH
TOTAL										0	1940

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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 DEC18	SP EFLEX PUT										
12/21/18	10000	12/18	----	----	----	----	CAB	----	----	----	2114 UNCH
12/21/18	20000	12/18	----	----	----	----	CAB	.000	----	----	500 UNCH
12/21/18	210000	12/18	----	----	----	----	4.10+ 125	.024	----	----	2114 UNCH
12/21/18	220000	12/18	----	----	----	----	5.90+ 185	.036	----	----	500 UNCH
TOTAL										0	5228
SP EFLEX PUT MAR19	SP EFLEX PUT										
03/15/19	10000	03/19	----	----	----	----	CAB	.000	----	----	970 UNCH
03/15/19	210000	03/19	----	----	----	----	13.70+ 330	.056	----	----	970 UNCH
TOTAL										0	1940

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
MDV MID OCT18 S3C	S&P 500 WEDNESDAY WEEKLY OPTIONS 2800	----	----	----	----	1
S3C	2805	----	----	----	----	1
S3C	2810	----	----	----	----	73
TOTALS		0	0	0	0	75