



FINAL

| PG45 BULLETIN #123@ | | | | EQUITY FLEX OPTIONS | | | | | | | Wed, Jun 27, 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. SETTLEMENT PRICE P= POST SETT. 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: | | JUN18 | JUL18 | AUG18 | SEP18 | DEC18 | MAR19 | JUN19 | | | | | | |
| S&P 500 FUT | | 06/14 | | | 09/20 | 12/20 | 03/14 | 06/20 | | | | | | |
| S&P 500 OPT | | 06/14 | | | 09/20 | 12/20 | 03/14 | 06/20 | | | | | | |
| NIKKEI 225 FUT | | 06/07 | | | 09/13 | 12/13 | 03/07 | 06/13 | | | | | | |
| NIKKEI 225 OPT | | 06/07 | 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 | 2727.30 | | 2733.30B | | 2704.80A | | 2704.90 - 2360 | | 2362 | 135 | 55482 + | 997 | 2881.40B | 2076.00A |
| SEP18 | ---- | | ---- | | ---- | | 2708.10 - 2390 | | ----- | ----- | 300 | UNCH | 2886.80B | 1781.70A |
| DEC18 | | | | | | | | | 2362 | 135 | 55782+ | 997 | | |
| NIKKEI (\$) FUT | 22310.00 | | 22440.00 | | 22125.00 | | 22165.00 - 170 | | ----- | 11740 | 29507 - | 158 | 23040.00B | 20180.00 |
| SEP18 | ---- | | 22300.00B | | 22095.00A | | 22035.00 - 170 | | ----- | ----- | 2 | UNCH | 22870.00B | 22055.00 |
| DEC18 | | | | | | | | | 0 | 11740 | 29509 - | 158 | | |
| ADDITIONAL EQUITY FUTURES | | | | | | | | | | | | | | |
| | GLOBEX OPEN | | GLOBEX HIGH | | GLOBEX LOW | | SETT. PRICE & PT. CHGE | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | --CONTRACT-- HIGH | --LOW | |
| BTC FUT | 6210.00 | | 6210.00 | | 5975.00 | | 6160.00 + UNCH | | ----- | 3229 | 725 - | 304 | 20040.00 | 5960.00 |
| JUN18 | 6190.00 | | 6205.00B | | *5970.00A | | 6135.00 - 30.00 | | ----- | 875 | 1542 + | 315 | 9880.00B | 5970.00A |
| JUL18 | 6105.00 | | 6175.00B | | *5990.00A | | 6140.00 - 30.00 | | ----- | 8 | 30 | UNCH | 7785.00B | 5990.00A |
| AUG18 | 6150.00 | | 6200.00B | | *6000.00 | | 6150.00 - 25.00 | | ----- | 71 | 382 - | 19 | 9915.00B | 6000.00 |
| SEP18 | | | | | | | | | ----- | 71 | 382 - | 19 | 9915.00B | 6000.00 |
| TOTAL BTC FUT | | | | | | | | | 0 | 4183 | 2679- | 8 | | |
| EI FUT | ----- | | ----- | | *502.40A | | 503.70 - 10.40 | | ----- | ----- | 5 | UNCH | 547.50B | 502.40A |
| SEP18 | | | | | | | | | ----- | ----- | 5 | | | |
| TOTAL EI FUT | | | | | | | | | 0 | 0 | 5 | | | |
| ENY FUT | 22330.00 | | 22390.00B | | 22110.00A | | 22130.0 - .75.00 | | ----- | 2 | 6 - | 1 | 22940.00B | 22010.00A |
| SEP18 | | | | | | | 0 | | ----- | 2 | 6 - | 1 | 22940.00B | 22010.00A |
| TOTAL ENY FUT | | | | | | | | | 0 | 2 | 6- | 1 | | |
| FT1 FUT | 7494.00 | | 7574.00B | | 7448.00A | | 7512.50 + 10.50 | | ----- | 160 | 5 | UNCH | 7728.00B | 7423.00A |
| SEP18 | | | | | | | | | ----- | 160 | 5 | UNCH | 7728.00B | 7423.00A |
| TOTAL FT1 FUT | | | | | | | | | 0 | 160 | 5 | | | |
| FT5 FUT | 19325.00 | | 19405.00B | | *18775.00A | | 18815.0 - 55.00 | | ----- | 101 | 155 + | 3 | 21140.00B | 18775.00A |
| SEP18 | | | | | | | 0 | | ----- | 101 | 155+ | 3 | 21140.00B | 18775.00A |
| TOTAL FT5 FUT | | | | | | | | | 0 | 101 | 155+ | 3 | | |
| FTU FUT | 1069.80 | | 1082.20B | | *1067.90A | | 1084.60 + 3.10 | | ----- | 130 | 1 | UNCH | 1121.10B | 1067.90A |
| SEP18 | | | | | | | | | ----- | 130 | 1 | UNCH | 1121.10B | 1067.90A |
| TOTAL FTU FUT | | | | | | | | | 0 | 130 | 1 | | | |
| RS1 FUT | 1513.90 | | 1527.30B | | *1500.90 | | 1501.30 - 13.60 | | 150 | 839 | 10367 + | 104 | 1555.60 | 1500.90 |
| SEP18 | | | | | | | | | 150 | 839 | 10367+ | 104 | | |
| TOTAL RS1 FUT | | | | | | | | | | | | | | |
| RSG FUT | 1454.70 | | 1460.50B | | *1430.70A | | 1432.20 - 16.50 | | 1864 | 306 | 4186 - | 1856 | 1489.80B | 1430.70A |
| SEP18 | | | | | | | | | 1864 | 306 | 4186- | 1856 | | |
| TOTAL RSG FUT | | | | | | | | | | | | | | |
| RSV FUT | 1190.90 | | 1198.20B | | 1181.60 | | 1182.20 - 6.80 | | ----- | 692 | 6207 - | 169 | 1220.00 | 1181.30A |
| SEP18 | | | | | | | | | ----- | 692 | 6207- | 169 | | |
| TOTAL RSV FUT | | | | | | | | | 0 | 692 | 6207- | 169 | | |
| SDA FUT | 53.800 | | 53.950 | | 53.800 | | 53.850 + 0.100 | | ----- | 640 | 51008 - | 90 | 54.550 | 44.000A |
| DEC18 | 56.500 | | 56.550 | | 56.450 | | 56.400 + UNCH | | ----- | 190 | 24070 + | 120 | 57.900 | 43.950A |
| DEC19 | 59.150 | | 59.200B | | 59.100A | | 59.000 - 0.150 | | ----- | 50 | 20336 + | 30 | 61.350 | 43.900A |
| DEC20 | ---- | | 61.700B | | 61.450A | | 61.350 - 0.200 | | ----- | ----- | 7012 | UNCH | 64.150B | 44.150A |
| DEC21 | ---- | | 63.550B | | 63.300A | | 63.200 - 0.250 | | ----- | ----- | 4595 | UNCH | 66.250 | 56.400A |
| DEC22 | ---- | | 65.250B | | 64.900A | | 64.750 - 0.350 | | ----- | ----- | 1345 | UNCH | 68.050B | 57.800A |
| DEC23 | ---- | | 67.000B | | 66.850A | | 66.700 - 0.250 | | ----- | ----- | 2175 | UNCH | 69.700B | 59.800A |
| DEC24 | ---- | | 68.750B | | 68.600A | | 68.450 - 0.250 | | ----- | ----- | 640 | UNCH | 71.150B | 60.650A |
| DEC25 | ---- | | 70.750B | | 70.500A | | 70.350 - 0.300 | | ----- | ----- | 985 | UNCH | 72.800B | 62.150A |
| DEC26 | ---- | | 72.800B | | 72.500A | | 72.350 - 0.350 | | ----- | ----- | 818 | UNCH | 74.400B | 63.900A |
| DEC27 | ---- | | 74.950B | | 74.600A | | 74.450 - 0.350 | | ----- | ----- | 40 | UNCH | 76.550B | 71.500A |
| DEC28 | ---- | | | | | | | | ----- | ----- | | | | |
| TOTAL SDA FUT | | | | | | | | | 0 | 880 | 113024+ | 60 | | |
| SDI FUT | ----- | | ----- | | ----- | | 13.600 + UNCH | | ----- | ----- | 140 | UNCH | 13.700 | 13.190A |
| SEP18 | | | | | | | | | ----- | ----- | 100 | UNCH | 14.100B | 13.800 |
| DEC18 | ----- | | ----- | | ----- | | 13.900 + UNCH | | ----- | ----- | 80 | UNCH | 13.900 | 13.700 |
| MAR19 | ----- | | ----- | | ----- | | 13.800 + UNCH | | ----- | ----- | 60 | UNCH | 13.900 | 13.700 |
| JUN19 | ----- | | ----- | | ----- | | 14.500 + UNCH | | ----- | ----- | 80 | UNCH | 14.400B | 13.300A |
| TOTAL SDI FUT | | | | | | | | | 0 | 0 | 380 | | | |
| TPY FUT | 1722.50 | | 1738.50B | | 1718.00A | | 1718.00 - 10.00 | | ----- | 70 | 151 + | 41 | 1800.00B | 1703.00A |
| SEP18 | | | | | | | | | ----- | 70 | 151+ | 41 | | |
| TOTAL TPY FUT | | | | | | | | | 0 | 70 | 151+ | 41 | | |
| TRI FUT | ----- | | ----- | | ----- | | 5347.00 - 47.00 | | ----- | ----- | 10100 | UNCH | ----- | ----- |
| SEP18 | | | | | | | | | ----- | ----- | 29203 | UNCH | ----- | ----- |
| DEC18 | ----- | | ----- | | ----- | | 5385.50 - 47.00 | | ----- | ----- | 46100 | UNCH | ----- | ----- |
| MAR19 | ----- | | ----- | | ----- | | 5420.50 - 47.00 | | ----- | ----- | 12950 | UNCH | ----- | ----- |
| JUN19 | ----- | | ----- | | ----- | | 5463.50 - 47.00 | | ----- | ----- | | | ----- | ----- |
| TOTAL TRI FUT | | | | | | | | | 0 | 0 | 98353 | | | |
| 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 | SP EFLEX CALL 10000 | 09/18 | ---- | | ---- | ---- | ---- | | 2,590.20- | 2380 | .999 | ---- | 40 | 2167 + 40 |
| 09/21/18 | 210000 | 09/18 | ---- | | ---- | ---- | ---- | | 607.30- | 2230 | .965 | ---- | 40 | 2167 + 40 |
| 09/21/18 | | | | | | | | | | | | | 80 | 4334 + 80 |
| TOTAL DEC18 | SP EFLEX CALL 10000 | 12/18 | ---- | | ---- | ---- | ---- | | 2,577.60- | 2360 | 1.000 | ---- | 50 | 929 + 50 |
| 12/21/18 | 20000 | 12/18 | ---- | | ---- | ---- | ---- | | 2,478.80- | 2360 | .999 | ---- | 50 | 500 UNCH |
| 12/21/18 | 210000 | 12/18 | ---- | | ---- | ---- | ---- | | 617.00- | 2120 | .932 | ---- | 50 | 929 + 50 |
| 12/21/18 | 220000 | 12/18 | ---- | | ---- | ---- | ---- | | 524.40- | 2030 | .904 | ---- | 500 | UNCH |
| 12/21/18 | | | | | | | | | | | | | 100 | 2858 + 100 |
| TOTAL | | | | | | | | | | | | | | |

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|---------------------|--------|------------|----------|---------------------|-------|------|-----|-----------|-------|-----------------------|-------------------|------------|-----------------------|---------------|
| PG45 BULLETIN #123@ | | | | EQUITY FLEX OPTIONS | | | | | | | wed, Jun 27, 2018 | | PG45 | |
| MAR19 | | | | | | | | | | | | | | |
| 03/15/19 | 10000 | 03/19 | ---- | ---- | ---- | ---- | | 2,566.60- | 2330 | .999 | ---- | ---- | 140 | UNCH |
| 03/15/19 | 210000 | 03/19 | ---- | ---- | ---- | ---- | | 630.10- | 2040 | .907 | ---- | ---- | 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 | SP | EFLEX PUT | | | | | | | | | | | | |
| SEP18 | | | | | | | | | | | | | | |
| 09/21/18 | 10000 | 09/18 | ---- | ---- | ---- | ---- | | | | CAB | ---- | .000 | ---- | 2167 + 40 |
| 09/21/18 | 210000 | 09/18 | ---- | ---- | ---- | ---- | | | | 5.80+ 115 | .034 | ---- | 40 | 2167 + 40 |
| TOTAL | | | | | | | | | | | | 80 | 4334 + 80 | |
| DEC18 | | | | | | | | | | | | | | |
| 12/21/18 | 10000 | 12/18 | ---- | ---- | ---- | ---- | | | | CAB | ---- | ---- | 50 | 929 + 50 |
| 12/21/18 | 20000 | 12/18 | ---- | ---- | ---- | ---- | | | | CAB | ---- | .000 | ---- | 500 UNCH |
| 12/21/18 | 210000 | 12/18 | ---- | ---- | ---- | ---- | | | | 16.00+ 240 | .067 | ---- | 50 | 929 + 50 |
| 12/21/18 | 220000 | 12/18 | ---- | ---- | ---- | ---- | | | | 22.20+ 330 | .095 | ---- | 500 UNCH | |
| TOTAL | | | | | | | | | | | | 100 | 2858 + 100 | |
| MAR19 | | | | | | | | | | | | | | |
| 03/15/19 | 10000 | 03/19 | ---- | ---- | ---- | ---- | | | | CAB | ---- | .000 | ---- | 140 UNCH |
| 03/15/19 | 210000 | 03/19 | ---- | ---- | ---- | ---- | | | | 27.30+ 300 | .092 | ---- | 140 UNCH | |
| TOTAL | | | | | | | | | | | | 0 | 280 | |

| 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 | | | | |
| MDV MID JUN18 | PUT | S&P 500 WEDNESDAY WEEKLY OPTIONS | | | | | | | | | | | |
| S4C | | 2705 | ---- | ---- | ---- | | 2 | | 2 | | | | |
| S4C | | 2710 | ---- | ---- | ---- | | 1 | | 1 | | | | |
| S4C | | 2720 | ---- | ---- | ---- | | 8 | | 8 | | | | |
| S4C | | 2725 | ---- | ---- | ---- | | 140 | | 140 | | | | |
| S4C | | 2740 | ---- | ---- | ---- | | 8 | | 8 | | | | |
| TOTALS | | | | 0 | 0 | 0 | 159 | | 159 | | | | |