



CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG55 BULLETIN #101@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Fri, May 26, 2017 PG55

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. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 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.

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	DEC17	MAR18
E-MINI SMLCAP OPT	05/19	06/16	07/21	08/18	09/15	12/15	03/16
E-MINI 400MID OPT	05/19	06/16	07/21	08/18	09/15	12/15	03/16
S&P GROWTH FUT		06/15			09/14	12/14	
S&P VALUE FUT		06/15			09/14	12/14	

EXPIRATION:	MAY17	JUN17	SEP17	DEC17	MAR18
ENY FUT		06/08			
FT1 FUT		06/16			
FT5 FUT		06/16			
IBV FUT		06/14			
II FUT	05/25	06/29			
RS1 FUT		06/16			
RSG FUT		06/16			
RSV FUT		06/16			
SDA FUT				12/15	
SDI FUT		06/16	09/15		
TRI FUT		06/16	09/15	12/15	03/16
XAR FUT		06/16			

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

	MAY17	JUN17	JUL17	AUG17	SEP17	DEC17	MAR18
9MC	615.0-910.0	615.0-910.0	655.0-910.0	655.0-910.0	655.0-910.0	765.0-905.0	760.0-905.0
MCO	1,105.0-2,0	1,105.0-2,0	1,155.0-2,0	1,155.0-2,0	1,155.0-2,0	1,155.0-2,0	1,330.0-2,0

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 400MID FUT	----								
TOTAL S&P 400MID FUT									
E-400 MIDCAP F									
JUN17	1727.90	1729.80	1721.70	1725.50 - 440	----	11722	91806 - 184	1757.90B	1403.20
SEP17	----	----	1723.30A	1724.10 - 440	----	----	3 UNCH	1752.10B	1403.50
E-600 SMLCAP F					0	11722	91809 - 184		
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
JUN17	----	----	1379.50A	1380.00+ UNCH	----	----	19 UNCH	1380.90B	1217.30A
TOTAL S&P GROWTH FUT					0	0	19		
S&P VALUE FUT									
JUN17	----	----	----	1022.80+ UNCH	----	----	26 UNCH	1056.30B	991.90A
TOTAL S&P VALUE FUT					0	0	26		

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -FUTURES-

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ENY FUT									
JUN17	----	----	19610.00A	19705.0 - 05.00	----	----	25 UNCH	20010.00B	18260.00
TOTAL ENY FUT					0	0	25		
FT1 FUT									
JUN17	7510.00	#7537.50B	7499.50A	7530.00+ 32.50	----	35	70 - 5	7537.50B	7034.00A
TOTAL FT1 FUT					0	35	70 - 5		
FT5 FUT									
JUN17	17885.00	#18020.00B	17870.00A	17950.0+ 15.00	----	6	164 UNCH	18020.00B	16625.00
TOTAL FT5 FUT					0	6	164		
IBV FUT									
JUN17	63735.0	64685.0	63430.0A	64145.0+ 585.0	----	23	172 - 1	69435.0B	61180.0A
TOTAL IBV FUT					0	23	172 - 1		
II FUT									
MAY17	----	----	----	9509.75+ UNCH	----	----	- 621	----	----
JUN17	----	----	----	9573.00+ 96.50	----	1013	403 + 174	----	----
TOTAL II FUT					0	1013	403 - 447		
RS1 FUT									
JUN17	1336.50	1338.40B	1336.20	1337.70+ 0.40	----	20	306 - 3	1339.60B	1284.40A
TOTAL RS1 FUT					0	20	306 - 3		
RSG FUT									
JUN17	1194.00	1195.80B	1193.60A	1195.70+ 1.10	----	4	291 UNCH	1196.60	1122.90
TOTAL RSG FUT					0	4	291		
RSV FUT									
JUN17	1126.10	1128.00B	1125.90A	1127.80+ 0.50	----	10	822 - 3	1148.20B	1102.20A
TOTAL RSV FUT					0	10	822 - 3		
SDA FUT									
DEC17	----	----	----	48.900+ UNCH	----	----	13959 UNCH	48.950	44.100
DEC18	----	----	----	52.450+ UNCH	----	----	18656 UNCH	53.300	44.000A
DEC19	----	54.350B	----	54.350+ 0.100	----	----	17694 UNCH	56.450	43.950A
DEC20	57.050	57.050	57.000	56.950+ UNCH	----	60	7572 + 40	58.550B	43.900A
DEC21	----	59.200B	----	59.150+ UNCH	----	----	4780 UNCH	60.550B	44.150A
DEC22	----	----	----	60.400+ UNCH	----	----	1440 UNCH	62.500B	56.400A
DEC23	----	----	----	62.750+ UNCH	----	----	580 UNCH	64.500B	57.800A
DEC24	----	----	----	65.100+ UNCH	----	----	1280 UNCH	66.800B	59.800A
DEC25	----	66.950B	----	66.900+ UNCH	----	----	120 UNCH	68.500	60.650A
DEC26	----	69.650B	----	69.600+ UNCH	----	----	220 UNCH	70.700	62.150A
DEC27	----	72.200B	----	72.150+ UNCH	----	----	561 UNCH	72.800B	63.900A
TOTAL SDA FUT					0	60	66862 + 40		
SDI FUT									
JUN17	----	----	----	11.970+ UNCH	----	----	41 UNCH	12.250	11.350A
SEP17	----	----	----	12.050+ UNCH	----	----	20 UNCH	12.160B	11.800
TOTAL SDI FUT					0	0	61		
TRI FUT									
JUN17	----	----	----	4659.50+ 0.50	----	----	11250 UNCH	----	----
SEP17	----	----	----	4678.50+ 0.50	----	----	1000 UNCH	----	----
DEC17	----	----	----	4688.50+ 0.50	----	----	13690 UNCH	----	----
MAR18	----	----	----	4711.00+ 0.50	----	----	5500 UNCH	----	----
TOTAL TRI FUT					0	0	31440		
XAR FUT									
JUN17	154.55	154.70	153.40A	153.90 - 0.90	----	29	2810 + 5	156.70	143.90A



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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TOTAL XAR FUT 0 29 2810 + 5

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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