



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



FINAL

PG55 BULLETIN #140@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Mon, Jul 24, 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:	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18	JUN18
E-MINI SMLCAP OPT	07/21	08/18	09/15	10/20	12/15	03/16	06/15
E-MINI 400MID OPT	07/21	08/18	09/15	10/20	12/15	03/16	06/15
S&P GROWTH FUT			09/14		12/14	03/15	
S&P VALUE FUT			09/14		12/14	03/15	

EXPIRATION:	JUL17	AUG17	SEP17	DEC17	MAR18	JUN18
EI FUT			09/15			
ENY FUT			09/07			
FT1 FUT			09/15			
FT5 FUT			09/15			
IBV FUT		08/16				
II FUT	07/27					
RS1 FUT			09/15			
RSG FUT			09/15			
RSV FUT			09/15			
SDA FUT				12/15		
SDI FUT			09/15	12/15		06/15
TRI FUT			09/15	12/15	03/16	06/15
XAR FUT			09/15			

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24

	JUL17	AUG17	SEP17	OCT17	DEC17	MAR18	JUN18
9MC	655.0-925.0	655.0-925.0	655.0-925.0	765.0-925.0	765.0-925.0	760.0-920.0	785.0-920.0
MCO	1,155.0-2,1	1,155.0-2,1	1,155.0-2,1	1,155.0-2,1	1,155.0-2,1	1,330.0-2,1	1,375.0-2,1

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									
SEP17	1773.70	1777.80	1766.90	1776.10+ 270	60	6962	91209 + 223	1783.50	1403.50
DEC17	----	1773.10B	1768.50A	1775.00+ 270	----	----	1 UNCH	1778.00B	1442.60
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
SEP17	----	1416.30B	1414.00A	1416.60+ 70	----	----	20 UNCH	1417.50B	1303.40A
TOTAL S&P GROWTH FUT					0	0	20		
S&P VALUE FUT									
SEP17	----		1041.40A	1041.30- 50	----	----	23 UNCH	1046.00B	999.60A
TOTAL S&P VALUE FUT					0	0	23		

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
EI FUT									
SEP17	----	520.60B	----	520.20+ 1.20	----	----	22 UNCH	521.30B	487.90A
TOTAL EI FUT					0	0	22		
ENY FUT									
SEP17	----		19870.00A	19945.0- 35.00	----	----	10 UNCH	20270.00B	19720.0C
TOTAL ENY FUT					0	0	10		
FT1 FUT									
SEP17	7358.00	7364.50B	7290.50	7333.00- 58.50	----	59	77 + 3	7498.00B	7234.00A
TOTAL FT1 FUT					0	59	77 + 3		
FT5 FUT									
SEP17	18450.00	#18550.00B	18405.00A	18525.0+ 60.00	----	43	686 + 22	18550.00B	17210.0C
TOTAL FT5 FUT					0	43	686 + 22		
IBV FUT									
AUG17	----	65600.0B	----	65555.0+ 405.0	----	----	208 UNCH	66215.0B	61405.0A
TOTAL IBV FUT					0	0	208		
II FUT									
JUL17	----	----	----	9978.50+ 81.00	----	624	967 + 194	----	----
TOTAL II FUT					0	624	967 + 194		
RS1 FUT									
SEP17	1368.30	1370.10	1366.10	1367.90- 0.90	----	194	387 + 125	1372.00	1332.00A
TOTAL RS1 FUT					0	194	387 + 125		
RSG FUT									
SEP17	1228.50	#1233.10	1228.10A	1232.30+ 2.30	----	41	817 + 26	1233.10	1181.30A
TOTAL RSG FUT					0	41	817 + 26		
RSV FUT									
SEP17	1145.90	1145.90	1144.20A	1145.40- 1.40	----	28	140 + 15	1151.20	1127.70A
TOTAL RSV FUT					0	28	140 + 15		
SDA FUT									
DEC17	----	----	----	49.050+ UNCH	----	----	13129 UNCH	49.000	44.100
DEC18	52.350	52.350	52.300	52.400- 0.100	----	1200	22520 + 920	53.300	44.000A
DEC19	----	----	----	53.900+ UNCH	----	----	27837 - 20	56.450	43.950A
DEC20	----	----	----	55.450+ UNCH	----	----	12306 UNCH	58.550B	43.900A
DEC21	----	----	----	57.050+ UNCH	----	----	7691 UNCH	60.550B	44.150A
DEC22	----	----	----	58.550+ 0.050	----	----	2230 UNCH	62.500B	56.400A
DEC23	----	----	----	60.200- 0.050	----	----	840 UNCH	64.500B	57.800A
DEC24	----	----	----	62.500+ UNCH	----	----	2700 UNCH	66.800B	59.800A
DEC25	----	----	----	63.800+ UNCH	----	----	640 UNCH	68.500	60.650A
DEC26	----	----	----	65.800+ UNCH	----	----	680 UNCH	70.700	62.150A
DEC27	----	----	----	67.350- 0.050	----	----	741 UNCH	72.800B	63.900A
TOTAL SDA FUT					0	1200	91314 + 900		
SDI FUT									
SEP17	----	----	----	12.200+ UNCH	----	----	20 UNCH	12.160B	11.800
DEC17	----	----	----	12.300+ UNCH	----	----	60 UNCH	12.250B	12.150A
JUN18	----	----	----	12.650+ UNCH	----	----	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	180		
TRI FUT									
SEP17	----	----	----	4795.00- 1.50	----	----	1823 UNCH	----	----
DEC17	----	----	----	4805.00- 1.50	----	----	13690 UNCH	----	----
MAR18	----	----	----	4829.50- 1.50	----	----	9360 UNCH	----	----



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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JUN18	----	----	----	4853.00 -	1.50	----	----	7775	UNCH	----	----
						0	0	32648			
XAR, FUT											
SEP17	155.40	156.25B	155.35A	155.95 -	0.20	----	25	6663 +	4	158.25	150.30
TOTAL XAR, FUT						0	25	6663 +	4		

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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