



PRELIMINARY

PG55 BULLETIN # 11@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS wed, Jan 17, 2018 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:	JAN18	FEB18	MAR18	JUN18	SEP18	DEC18
E-MINI SMLCAP OPT	01/19	02/16	03/16	06/15	09/21	12/21
E-MINI 400MID OPT	10/20		03/16	06/15	09/21	12/21
S&P GROWTH FUT			03/15	06/14	09/20	
S&P VALUE FUT			03/15	06/14	09/20	

EXPIRATION:	JAN18	FEB18	MAR18	JUN18	SEP18	DEC18
BTC FUT	01/26	02/23	03/29	06/29		
EI FUT			03/16			
ENY FUT			03/08			
FT1 FUT			03/16			
FT5 FUT			03/16			
FTU FUT			03/16			
IBV FUT		02/14				
II FUT	01/25					
RS1 FUT			03/16			
RSG FUT			03/16			
RSV FUT			03/16			
SDA FUT					12/21	
SDI FUT				06/15		
TRI FUT			03/16	06/15	09/21	
XAR FUT			03/16			

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17

	JAN18	FEB18	MAR18	JUN18	SEP18	DEC18
9MC	760.0-1,015	760.0-1,015	760.0-1,015	760.0-1,015	805.0-1,015	875.0-1,010
MCO	1,330.0-2,1		1,330.0-2,3	1,335.0-2,3	1,400.0-2,3	1,515.0-2,3

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

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 400MID FUT	----								
TOTAL S&P 400MID FUT									
E-400 MIDCAP F									
MAR18	1955.60	1972.90	1954.90	1968.60+ 1570	----	15891	90208 + 201	1978.60	1660.00
JUN18	----	1975.00B	----	1973.50+ 1730	----	6	8 + 4	1981.60B	1673.60
E-600 SMLCAP F	----				0	15897	90216 + 205		
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
MAR18	----	----	----	1618.80+ 1900	----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT					0	0	13		
S&P VALUE FUT									
MAR18	----	----	----	1167.60+ 850	----	----	14 UNCH	1114.40B	1080.90A
TOTAL S&P VALUE FUT					0	0	14		

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

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT									
JAN18	11190.00	11800.00	*9225.00	10945.0 - 15.00	----	2657	698 - 32	20650.00	9225.00
FEB18	11140.00	11825.00	*9300.00	11010.0 - 00.00	----	420	496 + 140	20100.00B	9300.00
MAR18	11200.00	11825.00B	*9315.00A	11040.0 - 80.00	----	170	310 + 45	20040.00B	9315.00A
JUN18	9650.00	11380.00B	*9520.00A	11115.0 - 05.00	----	3	26 + 2	20040.00	9520.00A
TOTAL BTC FUT					0	3250	1530 + 155		
EI FUT									
MAR18	----	#604.90B	----	603.90+ 8.50	----	----	1 UNCH	604.90B	542.90A
TOTAL EI FUT					0	0	1		
ENY FUT									
MAR18	24080.00	#24110.00B	23730.00A	24060.0+ 25.00	----	1	11 + 1	24110.00B	19460.00
TOTAL ENY FUT					0	1	11 + 1		
FT1 FUT									
MAR18	7680.00	7689.50B	7654.00A	7671.50+ 2.50	----	78	121 + 4	7734.50B	7249.50A
TOTAL FT1 FUT					0	78	121 + 4		
FT5 FUT									
MAR18	22700.00	#22895.00B	22685.00A	22855.0+ 05.00	----	35	455 - 5	22895.00B	20070.00
TOTAL FT5 FUT					0	35	455 - 5		
FTU FUT									
MAR18	1148.00	#1158.20B	1146.10A	1153.60+ 6.80	----	51	UNCH	1158.20B	1067.60A
TOTAL FTU FUT					0	51	0		
IBV FUT									
FEB18	80455.0	#81670.0B	80455.0	81400.0+ 355.0	----	12	401 + 2	81670.0B	72635.0A
TOTAL IBV FUT					0	12	401 + 2		
II FUT									
JAN18	----	----	----	10856.0+ 28.00	----	2411	362 - 208	----	----
TOTAL II FUT					0	2411	362 - 208		
RS1 FUT									
MAR18	1541.40	1554.10	1538.30	1550.60+ 10.90	----	771	7583 + 75	1554.30	1458.20A
TOTAL RS1 FUT					0	771	7583 + 75		
RSG FUT									
MAR18	1419.10	1431.70B	1416.20A	1430.30+ 16.70	81	381	3746 + 10	1432.40	1332.20A
TOTAL RSG FUT					81	381	3746 + 10		
RSV FUT									
MAR18	1261.30	#1269.90B	1257.00A	1267.50+ 10.20	2529	419	11950 - 110	1269.90B	1201.80A
TOTAL RSV FUT					2529	419	11950 - 110		
SDA FUT									
DEC18	----	----	----	53.000+ 0.050	----	----	33638 UNCH	53.300	44.000A
DEC19	----	56.450B	----	56.500+ 0.150	----	----	25743 UNCH	56.450	43.950A
DEC20	----	#60.050B	----	60.150+ 0.200	200	----	20568 UNCH	60.050B	43.900A
DEC21	----	62.700B	----	62.800+ 0.300	----	----	5783 UNCH	62.700B	44.150A
DEC22	64.700	64.700	64.700	64.800+ 0.300	200	200	3350 + 400	64.700B	56.400A
DEC23	----	66.600B	----	66.700+ 0.400	----	----	880 UNCH	66.600B	57.800A
DEC24	----	68.100B	----	68.250+ 0.300	----	----	1930 UNCH	68.100B	59.800A



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DEC25	----	69.800B	----	69.950 +	0.300	----	----	460	UNCH	69.800B	60.650A
DEC26	----	#71.750B	----	71.850 +	0.350	----	----	900	UNCH	71.750B	62.150A
DEC27	----	73.550B	----	73.650 +	0.350	----	----	661	UNCH	73.550B	63.900A
DEC28	----	75.350B	----	75.450 +	0.400	----	----	40	UNCH	75.350B	71.500A
						400	200	93953 +	400		
SDI FUT											
JUN18	----		----	12.700 +	UNCH	----	----	100	UNCH	12.950	12.750A
TOTAL	SDI FUT					0	0	100			
TRI FUT											
MAR18	----		----	5499.00 +	51.00	----	----	14580	UNCH	----	----
JUN18	----		----	5526.50 +	51.00	----	----	10875	UNCH	----	----
SEP18	----		----	5557.00 +	51.00	----	----	5000	UNCH	----	----
TOTAL	TRI FUT					0	0	30455			
XAR FUT											
MAR18	151.65	152.65	151.20A	152.30 +	1.00	----	127	6272 +	35	161.80B	150.30A
TOTAL	XAR FUT					0	127	6272 +	35		

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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