



PRELIMINARY

PG55 BULLETIN # 78@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Tue, Apr 24, 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:	APR18	MAY18	JUN18	JUL18	SEP18	DEC18	MAR19
E-MINI SMLCAP OPT	04/20	05/18	06/15	07/20	09/21	12/21	03/15
E-MINI 400MID OPT			06/15		09/21	12/21	03/15
S&P GROWTH FUT			06/14		09/20	12/20	
S&P VALUE FUT			06/14		09/20	12/20	

EXPIRATION:	APR18	MAY18	JUN18	SEP18	DEC18	MAR19
BTC FUT	04/27	05/25	06/29	09/28		
EI FUT			06/15			
ENY FUT			06/07			
FT1 FUT			06/15			
FT5 FUT			06/15			
FTU FUT			06/15			
IBV FUT			06/13			
II FUT	04/26					
RS1 FUT			06/15			
RSG FUT			06/15			
RSV FUT			06/15			
SDA FUT				12/21		
SDI FUT					03/15	
TPY FUT			06/07			
TRI FUT			06/15	09/21	12/21	03/15
XAR FUT			06/15			

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, APR 24

APR18	MAY18	JUN18	JUL18	SEP18	DEC18	MAR19
9MC 760.0-1,025	760.0-1,025	760.0-1,025	805.0-1,025	805.0-1,025	840.0-1,025	870.0-1,025
MCO		1,335.0-2,3		1,400.0-2,3	1,425.0-2,3	1,465.0-2,3

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									
JUN18	1903.20	1917.30	1872.10	1887.80 - 1410	400	18842	76999 + 492	2007.40B	1673.60
SEP18	----	1920.10B	1891.50A	1892.80 - 1400	----	----	4 UNCH	1972.70B	1694.70
					400	18842	77003 + 492		
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
JUN18	----	----	----	1541.10 - 2930	----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT					0	0	13		
S&P VALUE FUT	----	----	----						
JUN18	----	----	----	1081.80 - 730	----	----	14 UNCH	1127.30B	1056.50A
TOTAL S&P VALUE FUT					0	0	14		

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
BTC FUT									
APR18	8965.00	9465.00	8920.00	9455.00+ :10.00	30	4651	944 - 173	11780.00B	5995.00A
MAY18	8945.00	9480.00B	8940.00	9470.00+ :10.00	30	443	1152 + 269	10810.00B	6490.00A
JUN18	8980.00	9470.00B	8980.00	9475.00+ :15.00	----	66	258 + 17	20040.00	6060.00
SEP18	9100.00	#9465.00B	9100.00	9510.00+ :15.00	----	6	26 + 4	9465.00B	6640.00A
TOTAL BTC FUT					60	5166	2380 + 117		
EI FUT									
JUN18	562.40	567.20B	556.50A	558.80 - 2.90	----	5	- 5	605.00B	554.70A
TOTAL EI FUT					0	5	0 - 5		
ENY FUT	----	#22330.00B	21980.00A	22075.0 - 15.00	----	----	26 UNCH	22330.00B	19480.00
JUN18	----			0					
TOTAL ENY FUT					0	0	26		
FT1 FUT									
JUN18	7357.00	#7382.00B	7297.00A	7317.00 - 33.00	----	90	105 + 25	7382.00B	6768.00A
TOTAL FT1 FUT					0	90	105 + 25		
FT5 FUT									
JUN18	21285.00	21395.00B	21020.00A	21130.0 + 90.00	----	84	125 - 24	22570.00B	20375.00
TOTAL FT5 FUT					0	84	125 - 24		
FTU FUT									
JUN18	1115.60	1117.90B	1106.70A	1125.50 + 13.60	----	55	0 UNCH	1124.70B	1040.30A
TOTAL FTU FUT					0	55	0		
IBV FUT									
JUN18	86775.0	#87215.0B	85695.0A	86060.0 - 65.0	----	40	495 - 2	87215.0B	83445.0A
TOTAL IBV FUT					0	40	495 - 2		
II FUT									
APR18	----	----	----	10239.5 + UNCH	----	----	876 + 294	----	----
TOTAL II FUT					0	0	876 + 294		
RS1 FUT									
JUN18	1486.70	1488.80	1452.10	1461.10 - 19.70	----	559	9409 + 54	1554.60B	1416.80A
TOTAL RS1 FUT					0	559	9409 + 54		
RSG FUT									
JUN18	1386.50	1388.40	1346.20A	1355.00 - 27.50	----	562	3996 - 10	1465.00B	1323.50A
TOTAL RSG FUT					0	562	3996 - 10		
RSV FUT									
JUN18	1199.10	1202.20	1178.40	1185.70 - 8.00	----	546	8239 + 30	1240.80	1141.00A
TOTAL RSV FUT					0	546	8239 + 30		
SDA FUT									
DEC18	54.150	54.150	54.100A	54.200 + 0.050	----	20	47364 UNCH	54.550	44.000A
DEC19	57.000	57.050B	57.000	57.100 - 0.100	----	47	24744 + 60	57.900	43.950A
DEC20	59.500	59.500	59.500	59.600 - 0.100	----	20	20321 - 20	61.350	43.900A
DEC21	61.650	61.650	61.650	61.800 - 0.350	----	20	5972 UNCH	64.150B	44.150A
DEC22	63.700	63.700	63.550A	63.600 - 0.750	----	2	3455 UNCH	66.250	56.400A
DEC23	----	66.050B	65.300A	65.400 - 0.600	----	----	965 UNCH	68.050B	57.800A
DEC24	----	----	67.150A	67.200 - 0.550	----	----	2015 UNCH	69.700B	59.800A
DEC25	----	----	68.800A	68.800 - 0.550	----	----	625 UNCH	71.150B	60.650A



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DEC26	----	----	70.400A	70.500 -	0.500	----	----	945	UNCH	72.800B	62.150A
DEC27	----	----	72.050A	72.100 -	0.550	----	----	818	UNCH	74.300B	63.900A
DEC28	----	74.150B	73.450A	73.550 -	0.550	----	----	40	UNCH	76.550B	71.500A
						0	109	107264 +	40		
SDI FUT											
JUN18	----	----		13.200 +	UNCH	----	----	80	UNCH	13.350	12.750A
MAR19	----	----		13.800 +	UNCH	----	----	80	UNCH	13.900	13.700
JUN19	----	----		13.400 +	UNCH	----	----	40	UNCH	13.400	13.300A
TOTAL	SDI FUT					0	0	200			
TPY FUT											
JUN18	----	#1773.50B	1747.50A	1754.00 -	6.00	----	----	90	UNCH	1773.50B	1625.00A
TOTAL	TPY FUT					0	0	90			
TRI FUT											
JUN18	----	----		5185.50 -	70.50	----	----	20260	UNCH	----	----
SEP18	----	----		5223.00 -	71.50	----	----	9950	UNCH	----	----
DEC18	----	----		5257.50 -	71.50	----	----	18250	UNCH	----	----
MAR19	----	----		5294.50 -	71.50	----	----	38100	UNCH	----	----
JUN19	----	----		5337.50 -	71.50	----	----	800	UNCH	----	----
TOTAL	TRI FUT					0	0	87360			
XAR FUT											
JUN18	145.70	146.50	145.10A	145.85 +	0.20	----	270	6504 +	57	150.95B	144.45
TOTAL	XAR FUT					0	270	6504 +	57		

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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