



FINAL

PG55 BULLETIN #222@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Thu, Nov 16, 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:	NOV17	DEC17	JAN18	MAR18	JUN18	SEP18
E-MINI SMLCAP OPT	11/17	12/15	01/19	03/16	06/15	09/21
E-MINI 400MID OPT	10/20	12/15	10/20	03/16	06/15	09/21
S&P GROWTH FUT		12/14		03/15	06/14	
S&P VALUE FUT		12/14		03/15	06/14	

EXPIRATION:	NOV17	DEC17	MAR18	JUN18	SEP18
EI FUT		12/15			
ENY FUT		12/07			
FT1 FUT		12/15			
FT5 FUT		12/15			
FTU FUT		12/15			
IBV FUT		12/13			
II FUT	11/30				
RS1 FUT		12/15			
RSG FUT		12/15			
RSV FUT		12/15			
SDA FUT		12/15			
SDI FUT		12/15		06/15	
TRI FUT		12/15	03/16	06/15	09/21
XAR FUT		12/15			

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, NOV 16

NOV17	DEC17	JAN18	MAR18	JUN18	SEP18
9MC 765.0-965.0	765.0-965.0	760.0-965.0	760.0-965.0	760.0-960.0	805.0-960.0
MCO 1,155.0-2,1	1,155.0-2,1	1,330.0-2,1	1,330.0-2,1	1,335.0-2,1	1,400.0-2,1

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

	NOV17	DEC17	JAN18	MAR18	JUN18	SEP18						
	OPEN	HIGH	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												
DEC17	1817.60		1841.00	1816.40A	1835.90+ 1830	400	17551	94260 + 523		1846.50	1442.60	
MAR18	----		1837.80B	----	1834.00+ 1830	----	----	9 UNCH		1843.10B	1660.00	
JUN18	----		1826.50B	----	1833.60+ 1830	----	----	2 UNCH		1828.00	1673.60	
TOTAL E-400 MIDCAP F						400	17551	94271 + 523				
E-600 SMLCAP F												
TOTAL E-600 SMLCAP F												
S&P GROWTH FUT												
DEC17	----		----	----	1490.70+ 1340	----	----	22 UNCH		1485.00	1363.50A	
TOTAL S&P GROWTH FUT						0	0	22				
S&P VALUE FUT												
DEC17	1067.40		1067.40	1067.40	1071.40+ 730	----	2	21 UNCH		1077.00B	1018.50A	
TOTAL S&P VALUE FUT						0	2	21				

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

	NOV17	DEC17	JAN18	MAR18	JUN18	SEP18						
	OPEN	HIGH	LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW			
EI FUT												
DEC17	545.60		548.60B	545.00A	543.70+ 6.00	----	15	20 UNCH		555.40B	525.10A	
TOTAL EI FUT						0	15	20				
ENY FUT												
DEC17	22550.00		22600.00B	22000.00A	22585.0+ 85.00	----	1	15 + 1		23410.00B	19100.00	
TOTAL ENY FUT						0	1	15 + 1				
FT1 FUT												
DEC17	7372.00		7390.50B	7361.50A	7390.00+ 23.50	----	40	185 + 1		7549.50B	7154.00A	
TOTAL FT1 FUT						0	40	185 + 1				
FT5 FUT												
DEC17	20345.00		20720.00B	20290.00A	20650.0+ 60.00	----	136	210 - 44		20880.00B	19090.00	
TOTAL FT5 FUT						0	136	210 - 44				
FTU FUT												
DEC17	1050.40		1056.40B	1049.90A	1054.40+ 4.70	----	23	UNCH		1085.20B	1046.90A	
TOTAL FTU FUT						0	23	0				
IBV FUT												
DEC17	71600.0		73250.0B	71600.0	72925.0+ 685.0	----	21	399 + 10		78190.0B	71245.0	
TOTAL IBV FUT						0	21	399 + 10				
II FUT												
NOV17	----		----	----	10293.0+ 65.50	----	459	480 - 592		----	----	
TOTAL II FUT						0	459	480 - 592				
RS1 FUT												
DEC17	1427.40		1434.90B	1427.10A	1432.80+ 11.30	----	241	8214 - 22		1437.50	1361.30	
TOTAL RS1 FUT						0	241	8214 - 22				
RSG FUT												
DEC17	1311.90		1320.10B	1311.90	1318.30+ 13.20	----	163	9419 - 29		1320.20B	1237.40A	
TOTAL RSG FUT						0	163	9419 - 29				
RSV FUT												
DEC17	1168.50		1174.00B	1168.40A	1171.70+ 7.60	4425	162	13019 - 1176		1187.30B	1126.80A	
TOTAL RSV FUT						4425	162	13019 - 1176				
SDA FUT												
DEC17	----		----	----	49.000+ 0.050	----	----	7936 UNCH		49.750B	44.100	
DEC18	----		----	----	52.700+ UNCH	----	----	28283 UNCH		53.300	44.000A	
DEC19	54.850		54.900	54.850	54.900+ 0.250	200	40	25791 + 240		56.450	43.950A	
DEC20	----		56.950B	----	57.000+ 0.400	----	----	21193 UNCH		58.550B	43.900A	
DEC21	----		58.750B	----	58.750+ 0.550	----	----	7421 UNCH		60.550B	44.150A	
DEC22	----		60.250B	----	60.350+ 0.550	----	----	3030 UNCH		62.500B	56.400A	
DEC23	----		61.750B	----	61.850+ 0.600	----	----	1340 UNCH		64.500B	57.800A	
DEC24	----		63.250B	----	63.400+ 0.550	----	----	3320 UNCH		66.800B	59.800A	
DEC25	----		64.550B	----	64.700+ 0.450	----	----	800 UNCH		68.500	60.650A	
DEC26	----		66.100B	----	66.250+ 0.400	----	----	1020 UNCH		70.700	62.150A	
DEC27	----		67.700B	----	67.800+ 0.500	----	----	881 UNCH		72.800B	63.900A	
TOTAL SDA FUT						200	40	101015 + 240				
SDI FUT												
DEC17	----		----	----	12.250+ UNCH	----	----	60 UNCH		12.330B	12.150A	
JUN18	----		----	----	12.700+ UNCH	----	----	100 UNCH		12.950	12.750A	



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						0	0	160			
TRI FUT											
DEC17	----	----	----	5035.00+	42.50	----	----	16690	UNCH	----	----
MAR18	----	----	----	5055.00+	42.50	----	----	15403	UNCH	----	----
JUN18	----	----	----	5091.00+	42.50	----	----	10875	UNCH	----	----
SEP18	----	----	----	5113.50+	42.50	----	----	5000	UNCH	----	----
TOTAL TRI FUT						0	0	47968			
XAR FUT											
DEC17	161.80	162.60B	161.65A	162.25+	0.60	----	59	3270	UNCH	163.50B	153.35A
TOTAL XAR FUT						0	59	3270			

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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