



FINAL

PG55 BULLETIN #116@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Mon, Jun 18, 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:	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
E-MINI SMLCAP OPT	06/15	07/20	08/17	09/21	12/21	03/15	06/21
E-MINI 400MID OPT	06/15			09/21	12/21	03/15	06/21
S&P GROWTH FUT	06/14			09/20	12/20		
S&P VALUE FUT	06/14			09/20	12/20		

EXPIRATION:	JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
BTC FUT	06/29	07/27	08/31	09/28			
EI FUT	06/15			09/21			
FT1 FUT	06/15			09/21			
FT5 FUT	06/15			09/21			
FTU FUT				09/21			
IBV FUT			08/15				
RS1 FUT	06/15			09/21			
RSG FUT	06/15			09/21			
RSV FUT	06/15			09/21			
SDA FUT					12/21		
SDI FUT	06/15			09/21	12/21	03/15	06/21
TPY FUT				09/13			
TRI FUT	06/15			09/21	12/21	03/15	06/21
XAR FUT	06/15			09/21			

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, JUN 18

JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
9MC 760.0-1,090	805.0-1,095	805.0-1,095	805.0-1,095	840.0-1,095	870.0-1,095	995.0-1,095
MCO 1^335.0-2,3			1^400.0-2,4	1^425.0-2,4	1^465.0-2,4	1^610.0-2,4

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				1989.49+ UNCH	----	----	- 12110	2009.40	1673.60
SEP18	1994.80	2003.30	1983.70	2000.10+ 390	----	10844	84857 + 140	2014.60	1694.70
					0	10844	84857 - 1970		
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT	----								
SEP18				1674.90- 190	----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT					0	0	13		
S&P VALUE FUT	----								
SEP18				1092.30- 320	----	----	14 UNCH	----	----
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									
JUN18	6495.00	6785.00	6340.00	6695.00+ 65.00	----	2794	2258 - 90	20040.00	6060.00
JUL18	6460.00	6800.00	6380.00A	6710.00+ 55.00	----	124	237 + 15	9880.00B	6130.00A
AUG18	----	----	----	6725.00+ 55.00	----	----	16 UNCH	7785.00B	7330.00A
SEP18	6470.00	6815.00B	6400.00	6725.00+ 50.00	----	37	214 + 6	9915.00B	6145.00A
TOTAL BTC FUT					0	2955	2725 - 69		
EI FUT									
JUN18	----	----	----	541.58+ UNCH	----	----	- 10	605.00B	536.40A
SEP18	----	----	*525.10A	529.40- 6.80	----	----	5 UNCH	547.50B	525.10A
TOTAL EI FUT					0	0	5 - 10		
FT1 FUT									
JUN18	----	----	----	7712.73+ UNCH	----	----	- 111	7885.00B	6768.00A
SEP18	7556.50	7587.00B	*7534.00A	7586.50- 14.50	----	10	15 UNCH	7728.00B	7534.00A
TOTAL FT1 FUT					0	10	15 - 111		
FT5 FUT									
JUN18	----	----	----	21016.1+ UNCH	----	----	- 85	22570.00B	20375.00
SEP18	20330.00	20535.00B	*20305.00A	20520.0- 55.00	----	15	83 + 13	21140.00B	20305.00
TOTAL FT5 FUT					0	15	83 - 72		
FTU FUT									
SEP18	1090.20	1091.30	*1084.50A	1096.90- 2.90	----	9	1 - 4	1121.10B	1084.50A
TOTAL FTU FUT					0	9	1 - 4		
IBV FUT									
AUG18	70100.0	70750.0B	*70035.0A	70440.0- 720.0	----	12	299 - 4	74280.0B	70035.0A
TOTAL IBV FUT					0	12	299 - 4		
RS1 FUT									
JUN18	----	----	----	1542.48+ UNCH	----	----	- 4902	1554.60B	1416.80A
SEP18	1537.90	1545.00	*1535.40A	1544.00- 3.80	----	141	10489 - 6	1555.60	1535.40A
TOTAL RS1 FUT					0	141	10489 - 4908		
RSG FUT									
JUN18	----	----	----	1479.80+ UNCH	----	----	- 2834	1485.30B	1323.50A
SEP18	1476.10	1486.60	1475.80A	1485.90- 1.00	----	68	1223 + 12	1489.80B	1466.50A
TOTAL RSG FUT					0	68	1223 - 2822		
RSV FUT									
JUN18	----	----	----	1206.30+ UNCH	----	----	- 3948	1240.80	1141.00A
SEP18	1199.30	1205.30	1198.20	1204.90- 2.70	----	425	5338 + 248	1220.00	1198.00A
TOTAL RSV FUT					0	425	5338 - 3700		
SDA FUT									
DEC18	----	----	----	53.750+ UNCH	----	----	50938 UNCH	54.550	44.000A
DEC19	----	----	56.650A	56.650- 0.050	500	----	24430 + 500	57.900	43.950A
DEC20	----	----	----	59.550- 0.050	----	----	20506 UNCH	61.350	43.900A
DEC21	----	----	61.800A	61.850- 0.050	----	----	7012 UNCH	64.150B	44.150A
DEC22	----	----	64.250A	64.300- 0.050	----	----	4595 UNCH	66.250	56.400A
DEC23	----	----	66.450A	66.500- 0.050	----	----	1345 UNCH	68.050B	57.800A
DEC24	----	----	68.600A	68.600- 0.050	----	----	2175 UNCH	69.700B	59.800A
DEC25	----	----	70.350A	70.350- 0.050	----	----	640 UNCH	71.150B	60.650A
DEC26	----	----	72.150A	72.200- 0.050	----	----	985 UNCH	72.800B	62.150A
DEC27	----	----	74.100A	74.150- 0.100	----	----	818 UNCH	74.400B	63.900A
DEC28	----	----	76.250A	76.300- 0.050	----	----	40 UNCH	76.550B	71.500A



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FINAL

PG55 BULLETIN #116@		S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS						Mon, Jun 18, 2018		PG55	
								500	0	113484 +	500
SDI FUT											
JUN18	----	----	----	13.120 +	UNCH	----	----	-	80	13.350 12.750A	
SEP18	----	----	----	13.600 +	UNCH	----	----	140	UNCH	13.700 13.190A	
DEC18	----	----	----	13.900 +	UNCH	----	----	100	UNCH	14.100B 13.800	
MAR19	----	----	----	13.800 +	UNCH	----	----	80	UNCH	13.900 13.700	
JUN19	----	----	----	14.500 +	UNCH	----	----	60	UNCH	14.400B 13.300A	
TOTAL SDI FUT						0	0	380 -	80		
TPY FUT											
SEP18	1760.50	1768.50B	1760.00A	1769.00 -	13.00	----	5	62 -	5	1800.00B 1759.00A	
TOTAL TPY FUT						0	5	62 -	5		
TRI FUT											
JUN18	----	----	----	5463.84 +	UNCH	----	----	-	35243	----	
SEP18	----	----	----	5496.50 -	11.50	----	----	10100	UNCH	----	
DEC18	----	----	----	5533.00 -	12.50	----	----	29203	UNCH	----	
MAR19	----	----	----	5573.00 -	12.50	----	----	46100	UNCH	----	
JUN19	----	----	----	5618.00 -	12.50	----	----	10450	UNCH	----	
TOTAL TRI FUT						0	0	95853 -	5243		
XAR FUT											
JUN18	----	----	----	152.96 +	UNCH	----	----	-	4285	155.00B 144.45	
SEP18	152.00	152.00	151.00A	151.80 -	0.15	----	45	5913 +	6	154.45B 150.75A	
TOTAL XAR FUT						0	45	5913 -	4279		

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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