



PRELIMINARY

PG55 BULLETIN #137@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS wed, Jul 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:	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
E-MINI SMLCAP OPT	07/20	08/17	09/21	12/21	03/15	06/21
E-MINI 400MID OPT			09/21	12/21	03/15	06/21
S&P GROWTH FUT			09/20	12/20		
S&P VALUE FUT			09/20	12/20		

EXPIRATION:	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
BTC FUT	07/27	08/31	09/28	12/28		
EI FUT			09/21			
ENY FUT			09/13			
FT1 FUT			09/21			
FT5 FUT			09/21			
FTU FUT			09/21			
IBV FUT		08/15				
RS1 FUT			09/21			
RSG FUT			09/21			
RSV FUT			09/21			
SDA FUT				12/21		
SDI FUT			09/21	12/21	03/15	06/21
TPY FUT			09/13			
TRI FUT			09/21	12/21	03/15	06/21
XAR FUT			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: WED, JUL 18						
	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19
9MC	805.0-1,105	805.0-1,105	805.0-1,105	840.0-1,105	870.0-1,105	975.0-1,105
MCO			1,400.0-2,4	1,425.0-2,4	1,465.0-2,4	1,560.0-2,4

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									
SEP18	1999.30	2005.20	1989.60	2004.30+ 680	----	9123	83828 - 142	2020.00	1694.70
DEC18	----	2008.00B	1995.90A	2008.30+ 690	----	----	4 UNCH	2022.60B	1789.70
					0	9123	83832 - 142		
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
SEP18	----	----	----	1704.20+ 130	----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT					0	0	13		
S&P VALUE FUT									
SEP18	----	----	----	1109.50+ 400	----	----	14 UNCH	----	----
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									
JUL18	7385.00	7595.00	7240.00	7395.00+ 90.00	----	6956	2133 + 27	9880.00B	5755.00
AUG18	7530.00	7600.00B	7265.00A	7405.00+ 90.00	----	121	221 + 20	7785.00B	5785.00A
SEP18	7395.00	7605.00B	7285.00A	7415.00+ 90.00	----	162	595 + 58	9915.00B	5805.00A
DEC18	----	#7605.00B	7330.00A	7440.00+ 00.00	----	2	12 + 2	7605.00B	6400.00A
TOTAL BTC FUT					0	7241	2961 + 107		
EI FUT									
SEP18	524.60	526.30B	522.30A	526.20 - 0.50	----	70	44 + 10	547.50B	501.40A
TOTAL EI FUT					0	70	44 + 10		
ENY FUT									
SEP18	----	22890.00B	22770.00A	22860.0+ 15.00	----	----	28 UNCH	22940.00B	21450.00
TOTAL ENY FUT					0	0	28		
FT1 FUT									
SEP18	7606.00	7625.00B	7589.00A	7613.50+ 18.00	----	55	5 UNCH	7728.00B	7423.00A
TOTAL FT1 FUT					0	55	5		
FT5 FUT									
SEP18	18810.00	19015.00B	18700.00A	18880.0 - 55.00	----	8	56 - 3	21140.00B	18480.00
TOTAL FT5 FUT					0	8	56 - 3		
FTU FUT									
SEP18	1079.70	1081.30B	1074.90A	1089.00+ 4.30	----	35	1 UNCH	1121.10B	1066.10A
TOTAL FTU FUT					0	35	1		
IBV FUT									
AUG18	78350.0	78740.0	77355.0A	77515.0 - 940.0	----	31	361 - 15	78845.0B	69660.0A
TOTAL IBV FUT					0	31	361 - 15		
RS1 FUT									
SEP18	1560.40	#1565.20	1559.00A	1564.90+ 3.80	----	220	10579 - 71	1565.20	1496.40
TOTAL RS1 FUT					0	220	10579 - 71		
RSG FUT									
SEP18	1504.40	#1510.80B	1503.50	1509.80+ 1.70	----	171	4553 + 13	1510.80B	1427.10A
TOTAL RSG FUT					0	171	4553 + 13		
RSV FUT									
SEP18	1213.00	1217.40	1212.40	1216.80+ 4.00	----	126	7230 - 26	1220.00	1177.50A
TOTAL RSV FUT					0	126	7230 - 26		
SDA FUT									
DEC18	54.550	54.550	54.000	54.000+ UNCH	----	86	51130 - 74	54.550	44.000A
DEC19	57.800	57.800	57.250	57.250+ UNCH	----	32	23793 + 10	57.900	43.950A
DEC20	----	----	----	59.800+ 0.050	----	----	20286 UNCH	61.350	43.900A
DEC21	----	----	----	62.050+ 0.100	----	----	7743 UNCH	64.150B	44.150A
DEC22	----	----	----	64.150+ 0.050	----	----	4595 UNCH	66.250	56.400A
DEC23	----	----	----	66.250+ 0.100	----	----	1345 UNCH	68.050B	57.800A
DEC24	----	----	----	67.750+ 0.100	----	----	2175 UNCH	69.700B	59.800A
DEC25	----	----	----	69.600+ 0.050	----	----	640 UNCH	71.150B	60.650A
DEC26	----	----	----	71.750+ 0.100	----	----	985 UNCH	72.800B	62.150A
DEC27	----	----	----	73.850+ 0.100	----	----	818 UNCH	74.400B	63.900A
DEC28	----	----	----	75.850+ 0.100	----	----	40 UNCH	76.550B	71.500A
TOTAL SDA FUT					0	118	113550 - 64		
SDI FUT									



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG55	BULLETIN #137@	S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS							wed, Jul 18, 2018		PG55
SEP18	----	----	----	13.750 +	UNCH	----	----	140	UNCH	13.700	13.190A
DEC18	----	----	----	13.750 +	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
								0	0	380	
TPY FUT											
SEP18	1759.50	1760.00B	1748.50A	1754.00 -	1.50	----	20	175 -	20	1800.00B	1670.50A
TOTAL TPY FUT						0	20	175 -	20		
TRI FUT											
SEP18	----	----	----	5574.00 +	12.00	----	----	16600	UNCH	----	----
DEC18	----	----	----	5609.50 +	5.50	1350	----	30553 +	1350	----	----
MAR19	----	----	----	5649.50 +	9.50	----	----	61598	UNCH	----	----
JUN19	----	----	----	5694.00 +	12.00	2000	----	17950 +	2000	----	----
SEP19	----	----	----	5737.50 +	12.00	1500	----	3500 +	1500	----	----
TOTAL TRI FUT						4850	0	130201 +	4850		
XAR FUT											
SEP18	156.65	157.45B	155.85	156.45 -	0.75	----	247	5873 +	17	160.80	150.75A
TOTAL XAR FUT						0	247	5873 +	17		

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
--------	------	-------	------	-----	---------	-------	-------------------------	-------	------------	-----------------------	---------------	--------------	------	-----

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
--------	------	-------	------	-----	---------	-------	-------------------------	-------	------------	-----------------------	---------------	--------------	------	-----