



PRELIMINARY

PG55 BULLETIN #223@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Fri, Nov 16, 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:	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19
E-MINI SMLCAP OPT	11/16	12/21	01/18	02/15	03/15	06/21	09/20
E-MINI 400MID OPT		12/21			03/15	06/21	09/20
S&P GROWTH FUT		12/20			03/14	06/20	
S&P VALUE FUT		12/20			03/14	06/20	

EXPIRATION:	NOV18	DEC18	JAN19	MAR19	JUN19	SEP19
BTC FUT	11/30	12/28	01/25	03/29		
EI FUT		12/21				
ENY FUT		12/13				
FT1 FUT		12/21				
FT5 FUT		12/21				
FTU FUT		12/21				
IBV FUT		12/12				
RS1 FUT		12/21				
RSG FUT		12/21				
RSV FUT		12/21				
SDA FUT		12/21				
SDI FUT		12/21		03/15	06/21	09/20
TPY FUT		12/13				
TRI FUT		12/21		03/15	06/21	09/20
XAR FUT		12/21				
XAZ FUT		12/21				

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

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

	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19
9MC	840.0-1,145	840.0-1,145	870.0-1,145	870.0-1,145	870.0-1,145	875.0-1,150	875.0-1,125
MCO	1,380.0-2,4	1,380.0-2,4	1,380.0-2,4	1,385.0-2,4	1,390.0-2,4	1,395.0-2,4	1,395.0-2,4

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

	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 400MID FUT	----	----	----	----	----	----	----	----	14385	63169 - 537	2059.80	1768.20
TOTAL S&P 400MID FUT								0	14386	63182 - 536		
E-400 MIDCAP F												
DEC18	1867.10			1870.70	1848.00			----	1	13 + 1	2061.00	1778.00
MAR19	1856.50			1874.20B	1856.50							
E-600 SMLCAP F	----	----	----	----	----	----	----					
TOTAL E-600 SMLCAP F												
S&P GROWTH FUT												
DEC18	----	----	----	----	1634.80 + 140			----	----	10 UNCH	----	----
TOTAL S&P GROWTH FUT								0	0	10		
S&P VALUE FUT												
DEC18	----	----	----	----	1097.50 + 530			----	----	12 UNCH	----	----
TOTAL S&P VALUE FUT								0	0	12		

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

	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19	SEP19	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT												
NOV18	5435.00			5550.00	5385.00			----	3416	2988 + 162	6780.00B	5155.00
DEC18	5420.00			5515.00B	5370.00			----	99	573 - 4	8510.00B	5140.00A
JAN19	5425.00			5510.00B	5385.00			----	18	39 + 5	6505.00B	5140.00A
MAR19	5505.00			5505.00	5370.00			----	47	117 + 19	6520.00B	5150.00A
TOTAL BTC FUT								0	3580	3717 + 182		
EI FUT												
DEC18	488.40			495.00B	486.70A			----	160	93 - 7	517.60B	453.30A
TOTAL EI FUT								0	160	93 - 7		
ENY FUT												
DEC18	----	----			21520.00A			----	----	10 UNCH	24460.00B	20810.0C
TOTAL ENY FUT								0	0	10		
FT1 FUT												
DEC18	7080.50			7087.50B	6963.00A			----	70	26 + 6	7522.50B	6825.50A
TOTAL FT1 FUT								0	70	26 + 6		
FT5 FUT												
DEC18	18130.00			18655.00B	18040.00A			----	45	256 + 16	19470.00B	17065.0C
TOTAL FT5 FUT								0	45	256 + 16		
FTU FUT												
DEC18	984.20			985.60B	969.00A			----	30	15 + 5	1072.50B	949.50A
TOTAL FTU FUT								0	30	15 + 5		
IBV FUT												
DEC18	86665.0			88845.0	86475.0A			----	18	194 UNCH	90070.0B	83305.0A
TOTAL IBV FUT								0	18	194		
RS1 FUT												
DEC18	1500.90			1518.30	1500.10A			50	487	8529 - 76	1633.10B	1437.90
TOTAL RS1 FUT								50	487	8529 - 76		
RSG FUT												
DEC18	1415.90			1430.70	1411.50A			----	147	2507 - 10	1586.20B	1359.00
TOTAL RSG FUT								0	147	2507 - 10		
RSV FUT												
DEC18	1197.40			1208.30B	1195.30			----	413	6294 + 57	1272.10B	1142.00
TOTAL RSV FUT								0	413	6294 + 57		
SDA FUT												
DEC18	----	----						----	----	48647 UNCH	54.550	44.000A
DEC19	56.950			56.950	56.950			----	60	23942 UNCH	57.900	43.950A
DEC20	58.900			58.950B	58.900			----	40	21545 - 20	61.350	43.900A
DEC21	----			61.100B	60.650A			----	----	6993 UNCH	64.150B	44.150A
DEC22	----			62.900B	62.350A			----	----	4832 UNCH	66.250	56.400A
DEC23	----			64.600B	64.150A			----	----	2175 UNCH	68.050B	57.800A
DEC24	----			65.950B	----			----	----	2315 UNCH	69.700B	59.800A
DEC25	----			67.600B	----			----	----	710 UNCH	71.150B	60.650A
DEC26	----			69.500B	----			----	----	1205 UNCH	72.800B	62.150A
DEC27	----			71.250B	71.100A			----	----	998 UNCH	74.650B	63.900A
DEC28	----			73.200B	73.000A			----	----	120 UNCH	76.800B	71.250A



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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									0	100	113482	- 20
SDI FUT												
DEC18	----	----	----	13.950+	UNCH	----	----	120	UNCH	14.350B	13.800	
MAR19	----	----	----	13.800+	UNCH	----	----	80	UNCH	13.900	13.700	
JUN19	----	----	----	14.500+	UNCH	----	----	40	UNCH	14.400B	13.300A	
SEP19	----	----	----	14.100+	UNCH	----	----	40	UNCH	14.150	14.150	
DEC19	----	----	----	14.550+	UNCH	----	----	40	UNCH	14.700	13.900A	
TOTAL SDI FUT								0	0	320		
TPY FUT												
DEC18	1627.00	1644.50B	1615.50A	1628.00	- 13.50	----	----	60	200 +	60	1840.50B	1567.50A
TOTAL TPY FUT								0	60	200 +	60	
TRI FUT												
DEC18	----	----	----	5442.50+	12.00	----	----	38898	UNCH	----	----	
MAR19	----	----	----	5480.50+	12.25	----	----	100409	UNCH	----	----	
JUN19	----	----	----	5526.50+	12.25	----	----	31000	UNCH	----	----	
SEP19	----	----	----	5572.50+	12.25	----	----	42200	UNCH	----	----	
DEC19	----	----	----	5619.50+	12.25	----	----	22000	UNCH	----	----	
TOTAL TRI FUT								0	0	234507		
XAR FUT												
DEC18	159.70	161.30	159.55	161.20+	2.25	----	----	114	1766 -	22	162.70B	148.05A
TOTAL XAR FUT								0	114	1766 -	22	
XAZ FUT												
DEC18	234.10	235.65B	232.60A	234.70	- 1.00	500	34	2287 +	73	260.00B	225.80	
TOTAL XAZ FUT						500	34	2287 +	73			

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