



PRELIMINARY

PG55 BULLETIN #159@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Fri, Aug 17, 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:	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
E-MINI SMLCAP OPT	08/17	09/21	10/19	11/16	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	03/14	
S&P VALUE FUT		09/20			12/20	03/14	

EXPIRATION:	AUG18	SEP18	OCT18	DEC18	MAR19	JUN19
BTC FUT	08/31	09/28	10/26	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		10/17			
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: FRI, AUG 17							
	AUG18	SEP18	OCT18	NOV18	DEC18	MAR19	JUN19
9MC	805.0-1,115	805.0-1,120	840.0-1,120	840.0-1,120	840.0-1,120	870.0-1,120	975.0-1,125
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	2003.20	2015.20	1995.70	2012.30 + 1000	413	8762	85202 - 174	2025.30	1694.70
DEC18	2013.20	2018.90B	2002.60A	2016.90 + 1010	----	2	13 + 2	2028.50B	1789.70
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
S&P GROWTH FUT									
SEP18	----	----	----	1717.60 + 320	----	----	13 UNCH	1721.00	1721.00
TOTAL S&P GROWTH FUT					0	0	13		
S&P VALUE FUT									
SEP18	----	----	----	1132.10 + 520	----	----	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									
AUG18	6265.00	6545.00	6245.00	6480.00 + 75.00	----	4288	2133 + 62	8490.00	5785.00A
SEP18	6265.00	6540.00B	6250.00A	6480.00 + 70.00	----	129	758 - 12	9915.00B	5805.00A
OCT18	----	6535.00B	6255.00A	6480.00 + 75.00	----	----	20 UNCH	8280.00B	5870.00A
DEC18	6320.00	6530.00B	6265.00A	6480.00 + 80.00	----	15	108 + 8	8510.00B	5870.00A
TOTAL BTC FUT					0	4432	3019 + 58		
EI FUT									
SEP18	497.90	507.50B	497.80A	506.50 + 4.70	----	15	9 - 5	547.50B	493.80
TOTAL EI FUT					0	15	9 - 5		
ENY FUT									
SEP18	----	----	22090.00A	22260.0 - 25.00	----	----	39 UNCH	22940.00B	21450.00
TOTAL ENY FUT					0	0	39		
FT1 FUT									
SEP18	7559.00	7573.00B	7506.50A	7549.50 + 10.00	----	95	65 + 10	7730.50B	7423.00A
TOTAL FT1 FUT					0	95	65 + 10		
FT5 FUT									
SEP18	18365.00	18480.00B	18230.00A	18315.0 + 30.00	----	65	169 - 50	21140.00B	17895.00
TOTAL FT5 FUT					0	65	169 - 50		
FTU FUT									
SEP18	----	1046.10B	1034.40A	1044.20 + 2.90	----	----	6 UNCH	1121.10B	1023.70A
TOTAL FTU FUT					0	0	6		
IBV FUT									
AUG18	----	----	----	77283.0 + UNCH	----	----	- 222	82000.0B	69660.0A
OCT18	76780.0	76965.0B	*76205.0A	76575.0 - 835.0	----	59	284 + 11	79360.0B	76205.0A
TOTAL IBV FUT					0	59	284 - 211		
RS1 FUT									
SEP18	1574.50	1584.20B	1572.60A	1581.20 + 5.10	----	194	9889 + 13	1588.30	1496.40
TOTAL RS1 FUT					0	194	9889 + 13		
RSG FUT									
SEP18	1508.90	1517.80B	1504.30A	1515.00 + 2.50	----	207	4439 - 31	1534.20	1427.10A
TOTAL RSG FUT					0	207	4439 - 31		
RSV FUT									
SEP18	1246.10	1246.10	1231.70A	1238.00 + 5.20	----	555	6716 + 130	1249.10	1177.50A
TOTAL RSV FUT					0	555	6716 + 130		
SDA FUT									
DEC18	54.000	54.000	54.000	54.000 - 0.050	----	20	51217 UNCH	54.550	44.000A
DEC19	----	----	----	56.650 + 0.050	----	----	23352 UNCH	57.900	43.950A
DEC20	----	----	----	59.450 + 0.050	----	----	20288 UNCH	61.350	43.900A
DEC21	----	61.900B	----	61.950 + 0.150	----	----	8463 UNCH	64.150B	44.150A
DEC22	----	64.000B	----	64.100 + 0.350	----	----	4695 UNCH	66.250	56.400A
DEC23	----	65.850B	----	66.000 + 0.350	----	----	1505 UNCH	68.050B	57.800A
DEC24	----	67.750B	----	67.900 + 0.300	----	----	2175 UNCH	69.700B	59.800A
DEC25	----	69.600B	----	69.750 + 0.300	----	----	640 UNCH	71.150B	60.650A
DEC26	----	71.450B	----	71.600 + 0.300	----	----	985 UNCH	72.800B	62.150A
DEC27	----	73.500B	----	73.650 + 0.350	----	----	818 UNCH	74.400B	63.900A
DEC28	----	75.650B	----	75.800 + 0.450	----	----	40 UNCH	76.550B	71.500A



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PRELIMINARY

PG55 BULLETIN #159@		S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS								Fri, Aug 17, 2018		PG55
						0	20	114178				
SDI FUT				13.750 +	UNCH			140	UNCH	13.700	13.190A	
SEP18	----	----	----	14.150 +	UNCH			100	UNCH	14.350B	13.800	
DEC18	----	----	----	13.800 +	UNCH			80	UNCH	13.900	13.700	
MAR19	----	----	----	14.500 +	UNCH			60	UNCH	14.400B	13.300A	
JUN19	----	----	----									
TOTAL SDI FUT						0	0	380				
TPY FUT				1691.50 +	1.50			213	UNCH	1800.00B	1666.00A	
SEP18	----	1699.00B	1681.00A									
TOTAL TPY FUT						0	0	213				
TRI FUT				5638.75 +	17.25			18653	UNCH			
SEP18	----	----	----	5675.25 +	17.75			30553	UNCH			
DEC18	----	----	----	5711.75 +	17.75			77659	UNCH			
MAR19	----	----	----	5759.75 +	17.75			17950	UNCH			
JUN19	----	----	----	5804.25 +	17.75			7000	UNCH			
SEP19	----	----	----									
TOTAL TRI FUT						0	0	151815				
XAR FUT				163.15 +	1.55			2329	68	6361 +	15	
SEP18	162.10	#163.15	162.10									
TOTAL XAR FUT						2329	68	6361 +	15	163.15	150.75A	

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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