



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

PG55 BULLETIN #123@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Wed, Jun 27, 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				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, JUN 27							
JUN18	JUL18	AUG18	SEP18	DEC18	MAR19	JUN19	
9MC 760.0-1,090	805.0-1,100	805.0-1,100	805.0-1,100	840.0-1,100	870.0-1,100	975.0-1,100	
MCO 1,335.0-2,3			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

	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
S&P 400MID FUT	----											
TOTAL S&P 400MID FUT												
E-400 MIDCAP F												
SEP18	1968.90		1980.00	1945.60	1946.30 - 2240		----	17179	86608 - 103		2017.90	1694.70
TOTAL E-400 MIDCAP F							0	17179	86608 - 103			
E-600 SMLCAP F	----											
TOTAL E-600 SMLCAP F												
S&P GROWTH FUT	----											
SEP18			----	----	1615.60 - 1910		----	----	13 UNCH		----	----
TOTAL S&P GROWTH FUT							0	0	13			
S&P VALUE FUT	----											
SEP18			----	----	1077.00 - 420		----	----	14 UNCH		----	----
TOTAL S&P VALUE FUT							0	0	14			

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

	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
BTC FUT												
JUN18	6210.00		6210.00	5975.00	6160.00+ UNCH		----	3229	725 - 304		20040.00	5960.00
JUL18	6190.00		6205.00B	*5970.00A	6135.00 - 30.00		----	875	1542 + 315		9880.00B	5970.00A
AUG18	6105.00		6175.00B	*5990.00A	6140.00 - 30.00		----	8	30 UNCH		7785.00B	5990.00A
SEP18	6150.00		6200.00B	*6000.00	6150.00 - 25.00		----	71	382 - 19		9915.00B	6000.00
TOTAL BTC FUT							0	4183	2679 - 8			
EI FUT												
SEP18	----		----	*502.40A	503.70 - 10.40		----	----	5 UNCH		547.50B	502.40A
TOTAL EI FUT							0	0	5			
ENY FUT												
SEP18	22330.00		22390.00B	22110.00A	22130.0 - 75.00		----	2	6 - 1		22940.00B	22010.00
TOTAL ENY FUT							0	2	6 - 1			
FT1 FUT												
SEP18	7494.00		7574.00B	7448.00A	7512.50+ 10.50		----	160	5 UNCH		7728.00B	7423.00A
TOTAL FT1 FUT							0	160	5			
FT5 FUT												
SEP18	19325.00		19405.00B	*18775.00A	18815.0 - 55.00		----	101	155 + 3		21140.00B	18775.00
TOTAL FT5 FUT							0	101	155 + 3			
FTU FUT												
SEP18	1069.80		1082.20B	*1067.90A	1084.60+ 3.10		----	130	1 UNCH		1121.10B	1067.90A
TOTAL FTU FUT							0	130	1			
IBV FUT												
AUG18	72225.0		72385.0	70520.0A	70970.0 - 065.0		----	10	306 UNCH		74280.0B	69660.0A
TOTAL IBV FUT							0	10	306			
RS1 FUT												
SEP18	1513.90		1527.30B	*1500.90	1501.30 - 13.60		150	839	10367 + 104		1555.60	1500.90
TOTAL RS1 FUT							150	839	10367 + 104			
RSG FUT												
SEP18	1454.70		1460.50B	*1430.70A	1432.20 - 16.50		1864	306	4186 - 1856		1489.80B	1430.70A
TOTAL RSG FUT							1864	306	4186 - 1856			
RSV FUT												
SEP18	1190.90		1198.20B	1181.60	1182.20 - 6.80		----	692	6207 - 169		1220.00	1181.30A
TOTAL RSV FUT							0	692	6207 - 169			
SDA FUT												
DEC18	53.800		53.950	53.800	53.850+ 0.100		----	640	51008 - 90		54.550	44.000A
DEC19	56.500		56.550	56.450	56.400+ UNCH		----	190	24070 + 120		57.900	43.950A
DEC20	59.150		59.200B	59.100A	59.000 - 0.150		----	50	20336 + 30		61.350	43.900A
DEC21	----		61.700B	61.450A	61.350 - 0.200		----	----	7012 UNCH		64.150B	44.150A
DEC22	----		63.550B	63.300A	63.200 - 0.250		----	----	4595 UNCH		66.250	56.400A
DEC23	----		65.250B	64.900A	64.750 - 0.350		----	----	1345 UNCH		68.050B	57.800A
DEC24	----		67.000B	66.850A	66.700 - 0.250		----	----	2175 UNCH		69.700B	59.800A
DEC25	----		68.750B	68.600A	68.450 - 0.250		----	----	640 UNCH		71.150B	60.650A
DEC26	----		70.750B	70.500A	70.350 - 0.300		----	----	985 UNCH		72.800B	62.150A
DEC27	----		72.800B	72.500A	72.350 - 0.350		----	----	818 UNCH		74.400B	63.900A
DEC28	----		74.950B	74.600A	74.450 - 0.350		----	----	40 UNCH		76.550B	71.500A
TOTAL SDA FUT							0	880	113024 + 60			
SDI FUT												
SEP18	----		----	----	13.600+ UNCH		----	----	140 UNCH		13.700	13.190A

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FINAL

PG55	BULLETIN #123@		S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS										Wed, Jun 27, 2018		PG55
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			
							0	0	380						
TPY FUT															
SEP18	1722.50		1738.50B	1718.00A	1718.00 -	10.00	----	70	151 +	41	1800.00B	1703.00A			
TOTAL	TPY FUT						0	70	151 +	41					
TRI FUT															
SEP18	----	----	----		5347.00 -	47.00	----	----	10100	UNCH	----	----			
DEC18	----	----	----		5385.50 -	47.00	----	----	29203	UNCH	----	----			
MAR19	----	----	----		5420.50 -	47.00	----	----	46100	UNCH	----	----			
JUN19	----	----	----		5463.50 -	47.00	----	----	12950	UNCH	----	----			
TOTAL	TRI FUT						0	0	98353						
XAR FUT															
SEP18	156.55		#157.25B	155.85	155.85 -	0.50	----	137	6034 +	20	157.25B	150.75A			
TOTAL	XAR FUT						0	137	6034 +	20					
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