



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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PRELIMINARY

PG55 BULLETIN #148@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Wed, Aug 03, 2016 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=BIID 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=BIID 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:	AUG16	SEP16	OCT16	DEC16	MAR17	JUN17
E-MINI SMLCAP OPT	08/19	09/16	10/21	12/16	03/17	06/16
E-MINI 400MID OPT	08/19	09/16	10/21	12/16	03/17	06/16
S&P GROWTH FUT		09/15		12/15	03/16	
S&P VALUE FUT		09/15		12/15	03/16	

EXPIRATION:	AUG16	SEP16	DEC16
EI FUT		09/16	
ENY FUT		09/08	
FT1 FUT		09/16	
FT5 FUT		09/16	
FTU FUT		09/16	
IBV FUT	08/17		
II FUT	08/25		
RS1 FUT		09/16	
RSG FUT		09/16	
RSV FUT		09/16	
SDA FUT			12/16
SDI FUT		09/16	12/16

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, AUG 03						
AUG16	SEP16	OCT16	DEC16	MAR17	JUN17	
9MC 535.0-790.0	535.0-790.0	535.0-790.0	535.0-790.0	610.0-790.0	615.0-785.0	
MCO 950.0-1,850	950.0-1,850	955.0-1,845	955.0-1,845	1,115.0-1,8	1,105.0-1,8	

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								
SEP16	1536.90	1544.90	1529.80	1544.30+ 1010	----	12327	82375 + 394	1565.50 1213.20
DEC16	----	1537.80B	1528.20A	1538.90+ 1010	----	----	10 UNCH	1558.40B 1212.00
					0	12327	82385 + 394	
E-600 SMLCAP F	----							
TOTAL E-600 SMLCAP F								
S&P GROWTH FUT								
SEP16	----	1218.30B	1216.10A	1219.40+ 140	----	----	21 UNCH	1228.00B 1119.60A
TOTAL S&P GROWTH FUT					0	0	21	
S&P VALUE FUT								
SEP16	----	931.00B	927.20A	931.80+ 450	----	----	29 UNCH	942.40B 864.70A
TOTAL S&P VALUE FUT					0	0	29	

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
EI FUT								
SEP16	439.40	444.80	438.50A	444.70+ 2.60	----	16	10 - 11	450.30B 394.50A
TOTAL EI FUT					0	16	10 - 11	
ENY FUT								
SEP16	16060.00	16250.00B	15970.00A	16060.0- 35.00	----	2	11 UNCH	16920.00B 14950.00
TOTAL ENY FUT					0	2	11	
FT1 FUT								
SEP16	6581.50	6621.00B	6566.50A	6589.00- 16.50	----	98	49 - 32	6725.00B 5840.50A
TOTAL FT1 FUT					0	98	49 - 32	
FT5 FUT								
SEP16	15300.00	15435.00B	15270.00A	15435.0+ 35.00	----	47	162 + 27	15695.00B 13915.00
TOTAL FT5 FUT					0	47	162 + 27	
FTU FUT								
SEP16	----	----	947.10A	950.80- 4.40	----	----	UNCH	1020.60B 842.30A
TOTAL FTU FUT					0	0	0	
IBV FUT								
AUG16	56095.0	57310.0B	55940.0A	57230.0+ 930.0	----	66	271 + 5	57750.0B 48855.0A
TOTAL IBV FUT					0	66	271 + 5	
II FUT								
AUG16	----	----	----	8634.00+ 13.00	----	487	96 + 85	----
TOTAL II FUT					0	487	96 + 85	
RS1 FUT								
SEP16	1193.00	1195.80B	1189.60A	1195.60+ 4.20	----	2	14 UNCH	1203.70B 1096.10A
TOTAL RS1 FUT					0	2	14	
RSG FUT								
SEP16	1044.90	1046.80B	1043.20A	1046.70+ 0.80	----	10	34 UNCH	1055.10B 952.30A
TOTAL RSG FUT					0	10	34	
RSV FUT								
SEP16	1023.10	1027.80B	1021.30A	1027.10+ 3.70	----	12	940 + 12	1040.00B 950.50A
TOTAL RSV FUT					0	12	940 + 12	
SDA FUT								
DEC16	----	----	----	45.500+ UNCH	----	----	8134 UNCH	45.600B 44.700
DEC17	----	----	----	47.050+ UNCH	----	----	15512 UNCH	47.050 44.100
DEC18	----	----	47.950A	48.000+ UNCH	----	----	14866 UNCH	47.900 44.000A
DEC19	----	----	----	48.900+ UNCH	----	----	4577 UNCH	49.050 43.950A
DEC20	----	----	----	49.850+ UNCH	----	----	6531 UNCH	49.800B 43.900A
DEC21	50.800	50.850B	50.800	50.850+ UNCH	----	40	3636 + 40	51.050B 44.150A
TOTAL SDA FUT					0	40	53256 + 40	
SDI FUT								
SEP16	----	----	----	11.400+ UNCH	----	----	800 UNCH	11.400 11.160
DEC16	----	----	----	11.540+ UNCH	----	----	1 UNCH	11.400 11.260
TOTAL SDI FUT					0	0	801	

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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E-400 MIDCAP C AUG16	E-400 MIDCAP C	(FUTURES SETT. .00)											
15600	----	7.05B	----	----		8.00+	220	.332	----	----		1 UNCH	16.25B 6.35A
TOTAL												1	
0													

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