



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

PG11 BULLETIN # 78@

EQUITY AND INDEX FUTURES

Tue, Apr 24, 2018 PG11

FOR PRODUCTS THAT ARE TRADED IN BOTH Open outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, \*=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

PIT OPEN RANGE		PIT HIGH	PIT LOW	PIT CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW	
EMINI S&P FUT										
JUN18	2672.00	2688.50	2616.00	----	2635.30 - 3600	8619	2321261	2908800 +	23554 2883.25	2325.75A
SEP18	2677.50	2693.00B	2620.75	----	2639.60 - 3630	----	10553	94558 +	1823 2889.00	2417.25A
DEC18	2690.00	2696.75	2625.25A	----	2643.10 - 3710	----	992	40596 +	73 2894.75	2489.00A
MAR19	2677.00	2696.25B	2635.50A	----	2648.60 - 3770	----	2	144 -	1 2890.50B	2562.00A
TOTAL	EMINI S&P FUT					8619	2332808	3044098 +	25449	
S&P 500 FUT										
JUN18	2681.00	2683.50B	2617.00A	2634.50 @2635.50	2635.30 - 3600	2964	91	70004 -	360 2877.10B	1971.20A
SEP18	----	2685.90B	2622.90A	2675.90N	2639.60 - 3630	----	----	7527 -	16 2881.40B	2076.00A
DEC18	----	2690.20B	2627.20A	2680.20N	2643.10 - 3710	----	----	300 UNCH	2886.80B	1781.70A
TOTAL	S&P 500 FUT					2964	91	77831 -	376	
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW		
E-400 MIDCAP F										
JUN18	1903.20	1917.30	1872.10	1887.80 - 1410	400	18842	76999 +	492 2007.40B	1673.60A	
SEP18	----	1920.10B	1891.50A	1892.80 - 1400	----	----	4 UNCH	1972.70B	1694.70A	
TOTAL	E-400 MIDCAP F				400	18842	77003 +	492		
S&P GROWTH FUT										
JUN18	----	----	----	1541.10 - 2930	----	----	13 UNCH	----	----	
TOTAL	S&P GROWTH FUT				0	0	13			
S&P VALUE FUT										
JUN18	----	----	----	1081.80 - 730	----	----	14 UNCH	1127.30B	1056.50A	
TOTAL	S&P VALUE FUT				0	0	14			
EMINI NAS BIO F										
JUN18	----	----	----	3258.80 - 4710	----	----	964 UNCH	----	----	
TOTAL	EMINI NAS BIO F				0	0	964			
EMINI NASD FUT										
JUN18	6660.75	6717.75	6467.25	6526.75 - 14025	1040	625749	233431 +	6290 7214.50	5350.75A	
SEP18	6693.00	6742.50B	6494.75A	6552.50 - 14050	----	1184	11179 +	170 7240.75B	5696.75A	
DEC18	6766.00	6766.25B	6529.75A	6580.00 - 13975	----	19	100 -	2 7206.50B	5917.25A	
MAR19	----	6759.50B	6577.50A	6599.25 - 14025	----	----	6 UNCH	7215.25B	6394.25A	
TOTAL	EMINI NASD FUT				1040	626952	244716 +	6458		
MINI \$5 DOW FUT										
JUN18	24431.00	24600.00	23786.00	23984.00 - 430.00	----	342249	104743 +	6223 26723.00	21205.00A	
SEP18	24483.00	24614.00B	23818.00A	24003.00 - 430.00	----	358	2321 -	74 26731.00B	22190.00A	
DEC18	24500.00	24618.00B	23870.00A	24034.00 - 430.00	----	9	322 +	3 26607.00B	23369.00A	
MAR19	----	24495.00B	----	24046.00 - 428.00	----	----	1 UNCH	24836.00B	23664.00A	
TOTAL	MINI \$5 DOW FUT				0	342616	107387 +	6152		
US REAL EST F										
JUN18	293.4	294.7B	292.1A	293.6 + .8	----	406	21418 -	100 303.5	288.4	
TOTAL	US REAL EST F				0	406	21418 -	100		
NIKKEI (\$) FUT										
JUN18	22230.00	22365.00	21985.00	22095.00 - 115	----	13028	43850 +	91 24090.00B	20170.00	
SEP18	22000.00	#22355.00B	22000.00	22090.00 - 115	----	4	16 +	2 22355.00B	20180.00	
TOTAL	NIKKEI (\$) FUT				0	13032	43866 +	93		
NIKKEI (YEN) F										
JUN18	22210.00	22350.00	21965.00	22075.00 - 115	----	46367	64322 -	415 24005.00B	20130.00	
SEP18	22285.00	#22285.00	21920.00A	22020.00 - 115	----	5	4 +	2 22285.00	20095.00A	
TOTAL	NIKKEI (YEN) F				0	46372	64326 -	413		