



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

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PRELIMINARY



PG11 BULLETIN # 11@

EQUITY AND INDEX FUTURES

Wed, Jan 17, 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									
MAR18	2782.75	#2809.50	2779.00	----	2803.70 + 2110	37785 1504088	3253990 + 7765	2809.50	2250.00
JUN18	2783.50	#2813.25	2782.75	----	2807.60 + 2150	----	50931 + 1803	2813.25	2325.75A
SEP18	2791.00	#2818.00B	2788.00A	----	2813.10 + 2200	----	11009 + 1434	2818.00B	2417.25A
DEC18	2798.25	#2820.50	2795.75A	----	2817.00 + 2240	1000 161	18635 + 1156	2820.50	2489.00A
MAR19	----	#2820.75B	----	----	2820.90 + 2240	----	20 UNCH	2820.75B	2691.75A
TOTAL EMINI S&P FUT						38785 1510577	3334585 + 12158		
S&P 500 FUT									
MAR18	2787.00	#2809.00B	2781.00	2804.00 @2803.80	2803.70 + 2110	7244 485	56005 + 835	2809.00B	1965.30A
JUN18	----	2811.10B	2785.10A	2786.10N	2807.60 + 2150	35	40 + 10	2811.70B	1971.20A
SEP18	----	2816.10B	2790.10A	2791.10N	2813.10 + 2200	----	135 UNCH	2816.40B	2076.00A
DEC18	----	2819.60B	2793.60A	2794.60N	2817.00 + 2240	----	100 UNCH	2819.90B	1781.70A
TOTAL S&P 500 FUT						7279 485	56280 + 845		
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW		SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW
E-400 MIDCAP F									
MAR18	1955.60	1972.90	1954.90		1968.60 + 1570	----	15891	90208 + 201	1978.60
JUN18	----	1975.00B	----		1973.50 + 1730	----	6	8 + 4	1981.60B
TOTAL E-400 MIDCAP F						0 15897	90216 + 205		
S&P GROWTH FUT									
MAR18	----	----	----		1618.80 + 1900	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT						0 0	13		
S&P VALUE FUT									
MAR18	----	----	----		1167.60 + 850	----	14 UNCH	1114.40B	1080.90A
TOTAL S&P VALUE FUT						0 0	14		
EMINI NAS BIO F									
MAR18	----	----	----		3503.40 + 3040	433	532 + 433	----	----
TOTAL EMINI NAS BIO F						433 0	532 + 433		
EMINI NASD FUT									
MAR18	6762.75	6834.25	6744.75		6823.75 + 6150	2637 355016	266041 - 6638	6845.75	4897.50A
JUN18	6776.00	6856.50B	6768.25A		6846.50 + 6225	----	1378 + 23	6866.50B	5350.75A
SEP18	----	6874.75B	6798.75A		6866.00 + 6225	----	47 + 1	6885.50	5696.75A
DEC18	----	6873.25B	----		6880.00 + 6225	----	7 UNCH	6884.75B	5917.25A
TOTAL EMINI NASD FUT						2637 355817	267473 - 6614		
MINI \$5 DOW FUT									
MAR18	25828.00	#26120.00	25775.00		26098.00 + 279.00	----	188028	156348 - 475	26120.00
JUN18	25826.00	#26144.00	25812.00A		26124.00 + 285.00	----	262	396 + 13	26144.00
SEP18	26113.00	#26131.00B	25844.00A		26132.00 + 285.00	----	1	31 + 1	26131.00B
TOTAL MINI \$5 DOW FUT						0 188291	156775 - 461		
US REAL EST F									
MAR18	307.0	308.8B	306.4		308.2 + 2.2	296	1085	17672 - 185	327.5
TOTAL US REAL EST F						296	1085	17672 - 185	304.8
NIKKEI (\$) FUT									
MAR18	23780.00	#24145.00	23695.00		24090.00 + 340	----	14661	47051 - 129	24145.00
JUN18	23605.00	#24025.00B	23605.00		23995.00 + 340	----	4	18 UNCH	24025.00B
TOTAL NIKKEI (\$) FUT						0 14665	47069 - 129		
NIKKEI (YEN) F									
MAR18	23750.00	#24125.00	23680.00		24060.00 + 325	----	36677	58148 + 7	24125.00
JUN18	23530.00	#23945.00B	23530.00		23895.00 + 325	----	5	27 + 3	23945.00B
TOTAL NIKKEI (YEN) F						0 36682	58175 + 10		