



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

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FINAL



PG11 BULLETIN #116@

EQUITY AND INDEX FUTURES

Mon, Jun 18, 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	LOW
EMINI S&P FUT										
JUN18	----	----	----	----	2776.85 + UNCH		----	89 - 752357	2883.25	2325.75A
SEP18	2780.00	2786.75	2761.25	----	2779.70 - 470	59	993059	2595978 - 11656	2889.00	2417.25A
DEC18	2783.75	2791.00B	2765.50	----	2783.90 - 500	----	1335	44548 + 140	2894.75	2489.00A
MAR19	2794.50	2796.75B	2773.75A	----	2790.20 - 500	----	18	7880 + 2	2890.50B	2562.00A
JUN19	----	----	2802.25A	----	2800.10 - 520	----	----	1 UNCH	2805.00	2628.50A
SEP19	----	----	----	----	2807.50 + NEW	15074	----	15074 + 15074	----	----
TOTAL EMINI S&P FUT						15133	994412	2663570 - 748797		
S&P 500 FUT										
JUN18	----	----	----	----	2776.85 + UNCH	4	----	4 - 77037	2877.10B	1971.20A
SEP18	2766.50 @2765.50	2779.70B	2761.20	2779.50	2779.70 - 470	1413	60	46956 + 708	2881.40B	2076.00A
DEC18	----	----	2772.90A	2788.90N	2783.90 - 500	----	----	300 UNCH	2886.80B	1781.70A
TOTAL S&P 500 FUT						1417	60	47260 - 76329		
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW		SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP F										
JUN18	----	----	----	----	1989.49 + UNCH	----	----	- 12110	2009.40	1673.60A
SEP18	1994.80	2003.30	1983.70	----	2000.10 + 390	----	10844	84857 + 140	2014.60	1694.70A
TOTAL E-400 MIDCAP F						0	10844	84857 - 11970		
S&P GROWTH FUT										
SEP18	----	----	----	----	1674.90 - 190	----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT						0	0	13		
S&P VALUE FUT										
SEP18	----	----	----	----	1092.30 - 320	----	----	14 UNCH	----	----
TOTAL S&P VALUE FUT						0	0	14		
EMINI NAS BIO F										
JUN18	----	----	----	----	3498.09 + UNCH	----	----	- 964	----	----
SEP18	----	----	----	----	3490.10 - 2750	----	----	960 UNCH	----	----
TOTAL EMINI NAS BIO F						0	0	960 - 964		
EMINI NASD FUT										
JUN18	----	----	----	----	7265.40 + UNCH	----	----	- 79579	7292.75B	5350.75A
SEP18	7276.00	7289.25	7208.75	----	7276.00 - 550	4559	287395	221680 + 2937	7321.00	5696.75A
DEC18	7300.75	7315.00B	7239.00	----	7304.50 - 600	----	97	1707 + 11	7350.00	5917.25A
MAR19	7336.00	7336.00	7296.00A	----	7327.25 - 450	----	1	7 UNCH	7358.75B	6394.25A
JUN19	----	----	----	----	7354.25 - 450	----	----	1 UNCH	7316.00B	6517.50A
TOTAL EMINI NASD FUT						4559	287493	223395 - 76631		
MINI \$5 DOW FUT										
JUN18	----	----	----	----	250.58 - 4807.75	----	----	- 24172	26723.00	21205.00A
SEP18	25074.00	25148.00	24839.00	----	25016.00 - 93.00	1000	162171	84489 - 2057	26731.00B	22190.00A
DEC18	25107.00	25141.00B	24863.00A	----	25030.00 - 103.00	----	46	453 + 15	26607.00B	23369.00A
MAR19	----	----	25003.00A	----	25088.00 - 93.00	----	----	11 UNCH	25275.00	23664.00A
TOTAL MINI \$5 DOW FUT						1000	162217	84953 - 26214		
US REAL EST F										
JUN18	----	----	----	----	31.2 - 091.5	----	----	- 5748	315.9	288.4
SEP18	310.0	310.7	308.2	----	310.5 + .6	----	378	24838 - 117	314.8	307.6A
TOTAL US REAL EST F						0	378	24838 - 5865		
NIKKEI (\$) FUT										
SEP18	22800.00	22855.00	22570.00	22695.00	- 105	----	6344	30895 - 142	23040.00B	20180.00
DEC18	----	22700.00B	*22595.00A	22565.00	- 105	----	----	1 UNCH	22870.00B	22595.00A
TOTAL NIKKEI (\$) FUT						0	6344	30896 - 142		
NIKKEI (YEN) F										
SEP18	22765.00	22820.00	22540.00	22660.00	- 105	----	22717	52389 - 703	22985.00B	20095.00A
TOTAL NIKKEI (YEN) F						0	22717	52389 - 703		