

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



FINAL

PG12 BULLETIN #116@

EQUITY AND INDEX FUTURES CONTINUED

Mon, Jun 18, 2018 PG12

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.

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
RTY FUT										
JUN18	----	----	----	1677.75 + UNCH		----	----	- 53561	1687.50	1421.30A
SEP18	1687.50	#1699.80	1677.20	1699.60 + 900		780	98837	555377 + 999	1699.80	1488.20A
DEC18	----	#1703.00B	1687.00A	1705.40 + 770		----	----	8 UNCH	1703.00B	1686.60A
TOTAL RTY FUT						780	98837	555385 - 52562		
S&P DISCRNY F										
JUN18	----	----	----	1127.58 + UNCH		----	----	- 3118	1130.10B	986.00
SEP18	1129.40	1135.40B	1128.20A	1132.80 - 220		----	80	6539 - 6	1136.00B	1105.20A
TOTAL S&P DISCRNY F						0	80	6539 - 3124		
S&P ENRGY F										
JUN18	----	----	----	762.23 + UNCH		----	----	- 13202	798.10B	654.00A
SEP18	749.70	761.20B	747.60A	756.50 + 860		----	348	19697 - 61	778.90B	746.20
TOTAL S&P ENRGY F						0	348	19697 - 13263		
S&P FTN F										
JUN18	----	----	----	337.21 + UNCH		----	----	- 16059	372.00B	325.35
SEP18	335.85	338.70	335.65A	338.45 - 25		75	345	28023 - 43	347.55	334.75A
TOTAL S&P FTN F						75	345	28023 - 16102		
S&P HEALTH F										
JUN18	----	----	----	856.14 + UNCH		----	----	- 4283	871.30B	791.30
SEP18	851.20	851.90	848.50A	851.60 - 850		----	118	5288 + 24	860.90	834.80A
TOTAL S&P HEALTH F						0	118	5288 - 4259		
S&P INDUS F										
JUN18	----	----	----	750.93 + UNCH		----	----	- 4583	785.80	700.90
SEP18	747.30	752.10B	746.90A	751.20 - 300		----	165	3459 + 56	768.40B	746.00
TOTAL S&P INDUS F						0	165	3459 - 4527		
S&P MATERL F										
JUN18	----	----	----	634.54 + UNCH		----	----	- 4030	652.40B	584.40A
SEP18	628.60	632.30B	*627.40A	631.50 - 170		----	40	4474 - 8	645.80B	627.40A
TOTAL S&P MATERL F						0	40	4474 - 4038		
S&P STAPLES F										
JUN18	----	----	----	512.46 + UNCH		----	----	- 18160	550.20B	488.60
SEP18	513.50	513.50	509.00	511.30 - 680		750	2028	7564 - 310	518.30B	495.80A
TOTAL S&P STAPLES F						750	2028	7564 - 18470		
S&P TECH F										
JUN18	----	----	----	721.97 + UNCH		----	----	- 3993	725.50B	635.10A
SEP18	717.50	724.40	715.30	723.80 + 80		----	631	11078 + 304	727.60B	714.60A
TOTAL S&P TECH F						0	631	11078 - 3689		
S&P UTILITY F										
JUN18	----	----	----	497.04 + UNCH		----	----	- 11657	522.50	484.80
SEP18	501.00	#502.60	498.50	501.00 + 280		605	1569	22875 - 46	502.60	483.30
TOTAL S&P UTILITY F						605	1569	22875 - 11703		

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
BTC FUT								
JUN18	6495.00	6785.00	6340.00	6695.00 + 65.00	----	2794	2258 - 90	20040.00 6060.00
JUL18	6460.00	6800.00	6380.00A	6710.00 + 55.00	----	124	237 + 15	9880.00B 6130.00A
AUG18	----	----	----	6725.00 + 55.00	----	----	16 UNCH	7785.00B 7330.00A
SEP18	6470.00	6815.00B	6400.00	6725.00 + 50.00	----	37	214 + 6	9915.00B 6145.00A
TOTAL BTC FUT					0	2955	2725 - 69	
EI FUT								
JUN18	----	----	----	541.58 + UNCH	----	----	- 10	605.00B 536.40A
SEP18	----	----	*525.10A	529.40 - 6.80	----	----	5 UNCH	547.50B 525.10A
TOTAL EI FUT					0	0	5 - 10	
FT1 FUT								
JUN18	----	----	----	7712.73 + UNCH	----	----	- 111	7885.00B 6768.00A
SEP18	7556.50	7587.00B	*7534.00A	7586.50 - 14.50	----	10	15 UNCH	7728.00B 7534.00A
TOTAL FT1 FUT					0	10	15 - 111	
FT5 FUT								
JUN18	----	----	----	21016.18 + UNCH	----	----	- 85	2570.00B 20375.00A
SEP18	20330.00	20535.00B	*20305.00A	20520.00 - 55.00	----	15	83 + 13	1140.00B 20305.00A
TOTAL FT5 FUT					0	15	83 - 72	
FTU FUT								
SEP18	1090.20	1091.30	*1084.50A	1096.90 - 2.90	----	9	1 - 4	1121.10B 1084.50A
TOTAL FTU FUT					0	9	1 - 4	
IBV FUT								
AUG18	70100.0	70750.0B	*70035.0A	70440.0 - 720.0	----	12	299 - 4	74280.0B 70035.0A
TOTAL IBV FUT					0	12	299 - 4	
RS1 FUT								
JUN18	----	----	----	1542.48 + UNCH	----	----	- 4902	1554.60B 1416.80A
SEP18	1537.90	1545.00	*1535.40A	1544.00 - 3.80	----	141	10489 - 6	1555.60 1535.40A
TOTAL RS1 FUT					0	141	10489 - 4908	
RSG FUT								
JUN18	----	----	----	1479.80 + UNCH	----	----	- 2834	1485.30B 1323.50A
SEP18	1476.10	1486.60	1475.80A	1485.90 - 1.00	----	68	1223 + 12	1489.80B 1466.50A
TOTAL RSG FUT					0	68	1223 - 2822	
RSV FUT								
JUN18	----	----	----	1206.30 + UNCH	----	----	- 3948	1240.80 1141.00A
SEP18	1199.30	1205.30	1198.20	1204.90 - 2.70	----	425	5338 + 248	1220.00 1198.00A
TOTAL RSV FUT					0	425	5338 - 3700	
SDA FUT								
DEC18	----	----	----	53.750 + UNCH	----	----	50938 UNCH	54.550 44.000A
DEC19	----	----	56.650A	56.650 - 0.050	500	----	24430 + 500	57.900 43.950A
DEC20	----	----	----	59.550 - 0.050	----	----	20506 UNCH	61.350 43.900A
DEC21	----	----	61.800A	61.850 - 0.050	----	----	7012 UNCH	64.150B 44.150A
DEC22	----	----	64.250A	64.300 - 0.050	----	----	4595 UNCH	66.250 56.400A
DEC23	----	----	66.450A	66.500 - 0.050	----	----	1345 UNCH	68.050B 57.800A
DEC24	----	----	68.600A	68.600 - 0.050	----	----	2175 UNCH	69.700B 59.800A
DEC25	----	----	70.350A	70.350 - 0.050	----	----	640 UNCH	71.150B 60.650A
DEC26	----	----	72.150A	72.200 - 0.050	----	----	985 UNCH	72.800B 62.150A
DEC27	----	----	74.100A	74.150 - 0.100	----	----	818 UNCH	74.400B 63.900A
DEC28	----	----	76.250A	76.300 - 0.050	----	----	40 UNCH	76.550B 71.500A
TOTAL SDA FUT					500	0	113484 + 500	
SDI FUT								
JUN18	----	----	----	13.120 + UNCH	----	----	- 80	13.350 12.750A
SEP18	----	----	----	13.600 + UNCH	----	----	140 UNCH	13.700 13.190A
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
TOTAL SDI FUT					0	0	380 - 80	
TPY FUT								
SEP18	1760.50	1768.50B	1760.00A	1769.00 - 13.00	----	5	62 - 5	1800.00B 1759.00A
TOTAL TPY FUT					0	5	62 - 5	
TRI FUT								
JUN18	----	----	----	5463.84 + UNCH	----	----	- 35243	----
SEP18	----	----	----	5496.50 - 11.50	----	----	10100 UNCH	----
DEC18	----	----	----	5533.00 - 12.50	----	----	29203 UNCH	----
MAR19	----	----	----	5573.00 - 12.50	----	----	46100 UNCH	----
JUN19	----	----	----	5618.00 - 12.50	----	----	10450 UNCH	----
TOTAL TRI FUT					0	0	95853 - 35243	
XAR FUT								
JUN18	----	----	----	152.96 + UNCH	----	----	- 4285	155.00B 144.45
SEP18	152.00	152.00	151.00A	151.80 - 0.15	----	45	5913 + 6	154.45B 150.75A
TOTAL XAR FUT					0	45	5913 - 4279	

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
E-MINI NASDAQ 100 FUTURES										
JUN18	---	---	---	24710	---	---	---	---	---	---
SEP18	---	---	4559	8009	---	---	---	---	---	---
TOTALS:			4559	32719						0
MINI \$5 DOW FUTURES										
JUN18	---	---	---	14000	---	---	---	---	---	---
SEP18	---	---	1000	3300	---	---	---	---	---	---
TOTALS:			1000	17300						0
S&P 500 FUTURES										
JUN18	---	---	---	13700	---	---	---	---	---	---
SEP18	---	---	834	3291	---	---	---	3	---	871
TOTALS:			834	16991				3		874
SP 500 CONSUMER STAPLES SECTOR IX										
JUN18	---	---	---	325	---	---	---	3467	---	---
SEP18	---	---	750	750	---	---	---	4604	---	---

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TOTALS:			750	1075				8071		0
EMINI RUSSELL 2000 INDEX FUTURES										
JUN18	---	---	---	14000	---	---	---	48289	---	---
SEP18	---	---	500	1510	---	280	---	44552	---	2907
TOTALS:			500	15510		280		92841		2907
SP 500 UTILITIES SECTOR INDEX										
JUN18	---	---	---	520	---	---	---	18248	---	---
SEP18	---	---	500	830	---	---	105	19541	---	---
TOTALS:			500	1350			105	37789		0
SP 500 FINANCIAL SECTOR INDEX										
JUN18	---	---	---	105	---	---	---	20848	---	---
SEP18	---	---	75	75	---	---	---	23023	---	---
TOTALS:			75	180				43871		0
E-MINI S&P 500 FUTURES										
JUN18	---	---	---	46772	---	---	---	37292	---	74
SEP18	---	---	59	2709	---	---	---	20108	---	39230
DEC18	---	---	---	---	---	---	---	---	---	15
SEP19	---	---	---	---	---	15074	---	---	---	---
TOTALS:			59	49481		15074		57400		39319
BLOOMBERG COMMODITY INDEXSM FUTURES										
JUN18	---	---	---	---	---	---	2717	2717	---	---
SEP18	---	---	---	---	---	---	2717	2717	---	---
TOTALS:							5434	5434		0
BLOOMBERG ROLL SELECT COMMODITY IND										
TOTALS:								5902		0
DJ US REAL ESTATE INDEX FUTURES										
JUN18	---	---	---	2774	---	---	---	21667	---	---
SEP18	---	---	---	640	---	---	---	21737	---	---
TOTALS:				3414				43404		0
E-MINI NASDAQ BIOTECH FUTURES										
JUN18	---	---	---	---	---	---	---	960	---	---
TOTALS:								1920		0
EMINI RUSSELL 1000 GROWTH FUT										
JUN18	---	---	---	100	---	---	---	504	---	---
SEP18	---	---	---	---	---	---	---	504	---	---
TOTALS:				100				1008		0
EMINI RUSSELL 1000 INDEX FUTURES										
JUN18	---	---	---	100	---	---	---	9713	---	---
SEP18	---	---	---	200	---	---	---	9160	---	---
TOTALS:				300				18873		0
EMINI RUSSELL 1000 VALUE										
JUN18	---	---	---	530	---	---	---	2420	---	---
SEP18	---	---	---	---	---	---	---	2420	---	---
TOTALS:				530				4840		0
E-MINI S&P 400 MIDCAP FUTURES										
JUN18	---	---	---	800	---	---	---	7711	---	---
SEP18	---	---	---	101	---	---	---	7547	---	---
TOTALS:				901				15258		0
GSCI EXCESS RETURN FUTURES										
JUN18	---	---	---	429	---	---	---	55216	---	---
TOTALS:				429				110366		0
NIKKEI 225 (\$) STOCK FUTURES										
SEP18	---	---	---	---	---	---	---	120	---	---
TOTALS:								120		0
REAL ESTATE SELECT SECTOR FUTURES										
JUN18	---	---	---	---	---	---	---	5330	---	---
SEP18	---	---	---	---	---	---	---	5727	---	---
TOTALS:								11057		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC19	---	---	---	5	---	---	500	2080	---	---
TOTALS:				50			500	5280		0
S&P 500 TOTAL RETURN INDEX FUTURES										
JUN18	---	---	---	---	---	---	---	1413	---	---
TOTALS:								16026		0
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN18	---	---	---	1350	---	---	---	4404	---	---

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SEP18	---	---	---	155	---	---	---	4274	---	---
TOTALS:				1505				8678		0
SP 500 ENERGY SECTOR INDEX										
JUN18	---	---	---	1330	---	---	---	19983	---	---
SEP18	---	---	---	---	---	---	---	17048	---	---
TOTALS:				1330				37031		0
SP 500 HEALTH CARE SECTOR INDEX										
JUN18	---	---	---	135	---	---	---	4375	---	---
SEP18	---	---	---	330	---	---	---	2399	---	---
TOTALS:				465				6774		0
SP 500 INDUSTRIAL SECTOR INDEX										
JUN18	---	---	---	---	---	---	---	1027	---	---
SEP18	---	---	---	---	---	---	---	568	---	---
TOTALS:								1595		0
SP 500 MATERIALS SECTOR INDEX										
JUN18	---	---	---	---	---	---	---	3986	---	---
SEP18	---	---	---	---	---	---	---	2684	---	---
TOTALS:								6670		0
SP 500 TECHNOLOGY SECTOR INDEX										
JUN18	---	---	---	650	---	---	---	6987	---	---
SEP18	---	---	---	---	---	---	---	6470	---	147
TOTALS:				650				13457		147
USD-DENOMINATED IBOVESPA INDEX										
AUG18	---	---	---	---	---	---	---	90	---	---
TOTALS:								90		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
NASDAQ BIO-TECH	06/15			09/21			12/21		03/15	06/21
EMINI S&P FUT	06/15			09/21			12/21		03/15	06/21
GSCI ER FUT	06/15	07/17	08/15	09/18	10/15	11/15	12/17			
GSCI FUT	06/15	07/17	08/15	09/18	10/15	11/15				
US REAL EST F	06/15			09/21			12/21		03/15	06/21
EMINI MIDCP FUT	06/15			09/21			12/21		03/15	06/21
NIKKEI(YEN) FUT	06/07	07/12	08/09	09/13	10/11	11/08	12/13	01/10	03/07	06/13
NIKKEI 225 FUT	06/07			09/13			12/13		03/07	06/13
EMINI NASD FUT	06/15			09/21			12/21		03/15	06/21
E-NASDAQ COMP F	06/15			09/21			12/21			
S&P GROWTH FUT	06/14			09/20			12/20			
E-600 SMLCAP F	06/15			09/21			12/21		03/15	06/21
S&P 500 FUT	06/14			09/20			12/20		03/14	06/20
S&P VALUE FUT	06/14			09/20			12/20			
MINI \$5 DOW FUT	06/15			09/21			12/21		03/15	06/21