



PRELIMINARY

PG12 BULLETIN # 11@

EQUITY AND INDEX FUTURES CONTINUED

Wed, Jan 17, 2018 PG12

MAR18	---	---	5600	29500	---	---	---	---	---	3495
JUN18	---	---	---	---	---	---	---	---	---	32
TOTALS:			5600	29500						3527
E-MINI S&P 500 FUTURES										
MAR18	---	---	4816	29812	---	27469	5500	34450	---	19605
JUN18	---	---	---	---	---	---	---	---	---	160
DEC18	---	---	---	---	---	---	1000	1000	---	---
TOTALS:			4816	29812		27469	6500	35450		19765
E-MINI NASDAQ 100 FUTURES										
MAR18	---	---	2637	41409	---	---	---	4691	---	385
TOTALS:			2637	41409				4691		385
EMINI RUSSELL 2000 INDEX FUTURES										
MAR18	---	---	1500	28942	---	---	1012	2068	---	---
TOTALS:			1500	28942			1012	2068		0
SP 500 CONS DISCRETIONARY SECTOR IX										
MAR18	---	---	880	1702	---	---	---	4270	---	---
TOTALS:			880	1702				4270		0
SP 500 MATERIALS SECTOR INDEX										
MAR18	---	---	300	3843	---	---	---	1038	---	---
TOTALS:			300	3843				1038		0
GSCI EXCESS RETURN FUTURES										
MAR18	---	---	165	1518	---	---	132	132	---	---
TOTALS:			165	1518			132	132		0
SP 500 HEALTH CARE SECTOR INDEX										
MAR18	---	---	160	243	---	---	---	1570	---	---
TOTALS:			160	243				1570		0
SP 500 ENERGY SECTOR INDEX										
MAR18	---	---	107	1265	---	---	---	476	---	---
TOTALS:			107	1265				476		0
SP 500 CONSUMER STAPLES SECTOR IX										
MAR18	---	---	60	310	---	---	---	2744	---	---
TOTALS:			60	310				2744		0
BLOOMBERG ROLL SELECT COMMODITY IND										
TOTALS:				574				82		0
DJ US REAL ESTATE INDEX FUTURES										
MAR18	---	---	---	468	---	---	296	2693	---	---
TOTALS:				468			296	2693		0
E-MINI NASDAQ BIOTECH FUTURES										
MAR18	---	---	---	---	---	---	433	433	---	---
TOTALS:							433	433		0
EMINI RUSSELL 1000 GROWTH FUT										
MAR18	---	---	---	250	---	---	81	225	---	---
TOTALS:				250			81	225		0
EMINI RUSSELL 1000 INDEX FUTURES										
MAR18	---	---	---	280	---	---	---	714	---	---
TOTALS:				280				714		0
EMINI RUSSELL 1000 VALUE										
MAR18	---	---	---	200	---	---	2529	7663	---	---
TOTALS:				200			2529	7663		0
E-MINI S&P 400 MIDCAP FUTURES										
MAR18	---	---	---	1500	---	---	---	417	---	---
TOTALS:				1500				417		0
MINI \$5 DOW FUTURES										
MAR18	---	---	---	2900	---	---	---	---	---	1
TOTALS:				2900						1
NIKKEI 225 (YEN) STOCK FUTURES										
MAR18	---	---	---	---	---	---	---	2194	---	---
TOTALS:								2194		0
REAL ESTATE SELECT SECTOR FUTURES										
MAR18	---	---	---	---	---	---	---	2074	---	---
TOTALS:								2074		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC20	---	---	---	---	---	---	200	2850	---	---
DEC22	---	---	---	---	---	---	200	200	---	---
TOTALS:							400	8560		0

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

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EQUITY AND INDEX FUTURES CONTINUED

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SP 500 FINANCIAL SECTOR INDEX

MAR18	---	---	---	1819	---	---	---	754	---	---
TOTALS:				1819				754		0

SP 500 INDUSTRIAL SECTOR INDEX

MAR18	---	---	---	500	---	---	---	1090	---	---
TOTALS:				500				1090		0

SP 500 TECHNOLOGY SECTOR INDEX

MAR18	---	---	---	600	---	---	---	788	---	---
TOTALS:				600				788		0

SP 500 UTILITIES SECTOR INDEX

MAR18	---	---	---	337	---	---	---	10185	---	---
TOTALS:				337				10185		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	SEP18	DEC18
NASDAQ BIO-TECH			03/16			06/15		09/21	
EMINI S&P FUT			03/16			06/15		09/21	12/21
GSCI ER FUT	01/17	02/15	03/15	04/16	05/15	06/15	07/17		
GSCI FUT	01/17	02/15	03/15	04/16	05/15	06/15			
US REAL EST F			03/16			06/15		09/21	12/21
EMINI MIDCP FUT			03/16			06/15		09/21	12/21
NIKKEI(YEN) FUT	01/11	02/08	03/08	04/12	05/10	06/07	07/12	09/13	12/13
NIKKEI 225 FUT			03/08			06/07		09/13	12/13
EMINI NASD FUT			03/16			06/15		09/21	12/21
E-NASDAQ COMP F			03/16			06/15		09/21	
S&P GROWTH FUT			03/15			06/14		09/20	
E-600 SMLCAP F			03/16			06/15		09/21	12/21
S&P 500 FUT			03/15			06/14		09/20	12/20
S&P VALUE FUT			03/15			06/14		09/20	
MINI \$5 DOW FUT			03/16			06/15		09/21	12/21