

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

CME Group, Inc.

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PRELIMINARY

PG12 BULLETIN # 78@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Apr 24, 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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
RTY FUT										
JUN18	1564.20	1577.80	1542.90	1556.80 - 850		3990	130382	502306 + 6403	1622.50B	1421.30A
SEP18	1578.20	1581.80B	1548.00A	1561.30 - 840		---	43	737 + 24	1600.00B	1488.20A
DEC18	---	---	---	1562.20 - 840		---	---	4 UNCH	---	---
TOTAL RTY FUT						3990	130425	503047 + 6427		
S&P DISCRNY F										
JUN18	1048.60	1048.90B	1020.50	1025.80 - 1650		---	1257	6460 + 13	1085.20B	986.00
TOTAL S&P DISCRNY F						0	1257	6460 + 13		
S&P ENRGY F										
JUN18	744.90	749.00	730.30A	734.20 - 790		---	812	17224 - 39	749.00	654.00A
TOTAL S&P ENRGY F						0	812	17224 - 39		
S&P FTN F										
JUN18	344.60	346.70	338.40	340.50 - 240		---	1321	32467 - 57	372.00B	327.30
TOTAL S&P FTN F						0	1321	32467 - 57		
S&P HEALTH F										
JUN18	828.70	829.90B	814.60	820.30 - 640		---	470	7308 + 54	871.30B	791.30
TOTAL S&P HEALTH F						0	470	7308 + 54		
S&P INDUS F										
JUN18	760.00	760.50B	726.00A	735.10 - 2120		---	1230	5641 - 15	785.80	719.90A
TOTAL S&P INDUS F						0	1230	5641 - 15		
S&P MATERL F										
JUN18	622.90	623.70B	599.00A	605.20 - 1680		---	375	3350 - 29	652.40B	584.40A
TOTAL S&P MATERL F						0	375	3350 - 29		
S&P STAPLES F										
JUN18	507.20	507.20	*499.30	503.10 - 280		---	600	26642 + 94	550.20B	499.30
TOTAL S&P STAPLES F						0	600	26642 + 94		
S&P TECH F										
JUN18	666.70	667.80	646.70A	651.20 - 1180		---	1062	12203 - 25	716.70B	635.10A
TOTAL S&P TECH F						0	1062	12203 - 25		
S&P UTILITY F										
JUN18	507.60	512.60	505.80A	509.70 + 340		353	800	28871 + 4	518.40	490.30
TOTAL S&P UTILITY F						353	800	28871 + 4		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT										
APR18	8965.00	9465.00	8920.00	9455.00 + 10.00		30	4651	944 - 173	1780.00B	5995.00A
MAY18	8945.00	9480.00B	8940.00	9470.00 + 10.00		30	443	1152 + 269	1810.00B	6490.00A
JUN18	8980.00	9470.00B	8980.00	9475.00 + 15.00		---	66	258 + 17	20040.00	6060.00
SEP18	9100.00	*9465.00B	9100.00	9510.00 + 15.00		---	6	26 + 4	9465.00B	6640.00A
TOTAL BTC FUT						60	5166	2380 + 117		
EI FUT										
JUN18	562.40	567.20B	556.50A	558.80 - 2.90		---	5	- 5	605.00B	554.70A
TOTAL EI FUT						0	5	0 - 5		
ENY FUT										
JUN18	---	#22330.00B	21980.00A	22075.00 - 15.00		---	---	26 UNCH	2330.00B	19480.00A
TOTAL ENY FUT						0	0	26		
FT1 FUT										
JUN18	7357.00	#7382.00B	7297.00A	7317.00 - 33.00		---	90	105 + 25	7382.00B	6768.00A
TOTAL FT1 FUT						0	90	105 + 25		
FT5 FUT										
JUN18	21285.00	21395.00B	21020.00A	21130.00 + 90.00		---	84	125 - 24	2570.00B	20375.00A
TOTAL FT5 FUT						0	84	125 - 24		
FTU FUT										
JUN18	1115.60	1117.90B	1106.70A	1125.50 + 13.60		---	55	---	1124.70B	1040.30A
TOTAL FTU FUT						0	55	0		
IBV FUT										
JUN18	86775.0	#87215.0B	85695.0A	86060.0 - 65.0		---	40	495 - 2	87215.0B	83445.0A
TOTAL IBV FUT						0	40	495 - 2		
II FUT										
APR18	---	---	---	10239.50 + UNCH		---	---	876 + 294	---	---
TOTAL II FUT						0	0	876 + 294		
RS1 FUT										
JUN18	1486.70	1488.80	1452.10	1461.10 - 19.70		---	559	9409 + 54	1554.60B	1416.80A
TOTAL RS1 FUT						0	559	9409 + 54		
RSG FUT										
JUN18	1386.50	1388.40	1346.20A	1355.00 - 27.50		---	562	3996 - 10	1465.00B	1323.50A
TOTAL RSG FUT						0	562	3996 - 10		
RSV FUT										
JUN18	1199.10	1202.20	1178.40	1185.70 - 8.00		---	546	8239 + 30	1240.80	1141.00A
TOTAL RSV FUT						0	546	8239 + 30		
SDA FUT										
DEC18	54.150	54.150	54.100A	54.200 + 0.050		---	20	47364 UNCH	54.550	44.000A
DEC19	57.000	57.050B	57.000	57.100 - 0.100		---	47	24744 + 60	57.900	43.950A
DEC20	59.500	59.500	59.500	59.600 - 0.100		---	20	20321 - 20	61.350	43.900A
DEC21	61.650	61.650	61.650	61.800 - 0.350		---	20	5972 UNCH	64.150B	44.150A
DEC22	63.700	63.700	63.550A	63.600 - 0.750		---	2	3455 UNCH	66.250	56.400A
DEC23	---	66.050B	65.300A	65.400 - 0.600		---	---	965 UNCH	68.050B	57.800A
DEC24	---	---	67.150A	67.200 - 0.550		---	---	2015 UNCH	69.700B	59.800A
DEC25	---	---	68.800A	68.800 - 0.550		---	---	625 UNCH	71.150B	60.650A
DEC26	---	---	70.400A	70.500 - 0.500		---	---	945 UNCH	72.800B	62.150A
DEC27	---	---	72.050A	72.100 - 0.550		---	---	818 UNCH	74.300B	63.900A
DEC28	---	74.150B	73.450A	73.550 - 0.550		---	---	40 UNCH	76.550B	71.500A
TOTAL SDA FUT						0	109	107264 + 40		
SDI FUT										
JUN18	---	---	---	13.200 + UNCH		---	---	80 UNCH	13.350	12.750A
MAR19	---	---	---	13.800 + UNCH		---	---	80 UNCH	13.900	13.700
JUN19	---	---	---	13.400 + UNCH		---	---	40 UNCH	13.400	13.300A
TOTAL SDI FUT						0	0	200		
TPY FUT										
JUN18	---	#1773.50B	1747.50A	1754.00 - 6.00		---	---	90 UNCH	1773.50B	1625.00A
TOTAL TPY FUT						0	0	90		
TRI FUT										
JUN18	---	---	---	5185.50 - 70.50		---	---	20260 UNCH	---	---
SEP18	---	---	---	5223.00 - 71.50		---	---	9950 UNCH	---	---
DEC18	---	---	---	5257.50 - 71.50		---	---	18250 UNCH	---	---
MAR19	---	---	---	5294.50 - 71.50		---	---	38100 UNCH	---	---
JUN19	---	---	---	5337.50 - 71.50		---	---	800 UNCH	---	---
TOTAL TRI FUT						0	0	87360		
XAR FUT										
JUN18	145.70	146.50	145.10A	145.85 + 0.20		---	270	6504 + 57	150.95B	144.45
TOTAL XAR FUT						0	270	6504 + 57		

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.



PRELIMINARY

EX-PIT & OTHER BREAKDOWN										
	-----DELIVERY-----		EFP	EFP	EFS	EFR	BLOCKS	BLOCKS	TAS	TRANSFERS
	CASH OR	PHYSICAL	DAILY	M-T-D	DAILY	DAILY	DAILY	M-T-D	DAILY	DAILY
	DAILY	MTH-TO-DATE	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS	TOTALS
EMINI RUSSELL 2000 INDEX FUTURES										
JUN18	---	---	3000	24456	---	---	990	5680	---	30
SEP18	---	---	---	---	---	---	---	352	---	---
TOTALS:			3000	24456			990	6032		30
S&P 500 FUTURES										
JUN18	---	---	1800	45050	---	---	---	---	---	431
SEP18	---	---	---	---	---	---	---	---	---	19
TOTALS:			1800	45050						450
E-MINI S&P 500 FUTURES										
JUN18	---	---	1664	61128	---	---	6955	81031	---	12487
SEP18	---	---	---	---	---	---	---	---	---	95
TOTALS:			1664	61128			6955	81031		12582
E-MINI NASDAQ 100 FUTURES										
JUN18	---	---	1040	36425	---	---	---	---	---	401
TOTALS:			1040	36425						401
E-MINI S&P 400 MIDCAP FUTURES										
JUN18	---	---	400	4072	---	---	---	1263	---	17
TOTALS:			400	4072				1263		17
BITCOIN FUTURES										
APR18	---	---	---	---	---	---	30	30	---	---
MAY18	---	---	---	---	---	---	30	30	---	---
TOTALS:							60	60		0
BLOOMBERG ROLL SELECT COMMODITY IND										
TOTALS:				432				1778		0
DJ US REAL ESTATE INDEX FUTURES										
JUN18	---	---	---	3635	---	---	---	1118	---	---
TOTALS:				3635				1118		0
EMINI RUSSELL 1000 GROWTH FUT										
JUN18	---	---	---	270	---	---	---	8536	---	---
TOTALS:				270				8536		0
EMINI RUSSELL 1000 INDEX FUTURES										
JUN18	---	---	---	---	---	---	---	1647	---	---
TOTALS:								1647		0
EMINI RUSSELL 1000 VALUE										
JUN18	---	---	---	400	---	---	---	854	---	---
TOTALS:				400				854		0
GSCI EXCESS RETURN FUTURES										
TOTALS:				1617						0
MINI \$5 DOW FUTURES										
JUN18	---	---	---	11000	---	---	---	---	---	6
TOTALS:				11000						6
NIKKEI 225 (\$) STOCK FUTURES										
JUN18	---	---	---	---	---	---	---	---	---	7
TOTALS:										7
REAL ESTATE SELECT SECTOR FUTURES										
JUN18	---	---	---	---	---	---	---	4616	---	---
TOTALS:								4616		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC19	---	---	---	---	---	---	---	500	---	---
DEC20	---	---	---	---	---	---	---	350	---	---
TOTALS:								3980		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								24500		0
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN18	---	---	---	527	---	---	---	103	---	---
TOTALS:				527				103		0
SP 500 CONSUMER STAPLES SECTOR IX										
JUN18	---	---	---	3610	---	---	---	5084	---	---
TOTALS:				3610				5084		0
SP 500 ENERGY SECTOR INDEX										
JUN18	---	---	---	3060	---	---	---	5543	---	---

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EQUITY AND INDEX FUTURES CONTINUED

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TOTALS:				3060				5543		0
SP 500 FINANCIAL SECTOR INDEX										
JUN18	---	---	---	10443	---	---	---	20367	---	---
TOTALS:				10443				20367		0
SP 500 HEALTH CARE SECTOR INDEX										
JUN18	---	---	---	450	---	---	---	125	---	---
TOTALS:				450				125		0
SP 500 INDUSTRIAL SECTOR INDEX										
JUN18	---	---	---	1150	---	---	---	1189	---	---
TOTALS:				1150				1189		0
SP 500 MATERIALS SECTOR INDEX										
JUN18	---	---	---	---	---	---	---	716	---	---
TOTALS:								716		0
SP 500 TECHNOLOGY SECTOR INDEX										
JUN18	---	---	---	470	---	---	---	2125	---	---
TOTALS:				470				2125		0
SP 500 UTILITIES SECTOR INDEX										
JUN18	---	---	---	2300	---	---	---	353	8444	---
TOTALS:				2300				353	8444	0
USD-DENOMINATED IBOVESPA INDEX										
JUN18	---	---	---	---	---	---	---	---	147	---
TOTALS:								---	147	0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	DEC18	MAR19
NASDAQ BIO-TECH			06/15			09/21		12/21	03/15
EMINI S&P FUT			06/15			09/21		12/21	03/15
GSCI ER FUT	04/16	05/15	06/15	07/17	08/15	09/18	10/15		
GSCI FUT	04/16	05/15	06/15	07/17	08/15	09/18			
US REAL EST F			06/15			09/21		12/21	03/15
EMINI MIDCP FUT			06/15			09/21		12/21	03/15
NIKKEI(YEN) FUT	04/12	05/10	06/07	07/12	08/09	09/13	10/11	12/13	03/07
NIKKEI 225 FUT			06/07			09/13		12/13	03/07
EMINI NASD FUT			06/15			09/21		12/21	03/15
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
S&P 500 FUT			06/14			09/20		12/20	03/14
S&P VALUE FUT			06/14			09/20		12/20	
MINI \$5 DOW FUT			06/15			09/21		12/21	03/15