



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



PRELIMINARY

PG11 BULLETIN #223@

EQUITY AND INDEX FUTURES

Fri, Nov 16, 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													
DEC18	2731.75	2748.75	2708.75	----	----	2742.90	+	840	7974	1867142	2737680	+	6543 2947.00 2489.00A
MAR19	2735.00	2754.50B	2715.00	----	----	2748.90	+	840	----	21658	231223	+	11265 2955.50 2562.00A
JUN19	2739.50	2762.00B	2725.25A	----	----	2757.40	+	830	----	1418	10868	+	947 2961.25 2620.50A
SEP19	2750.00	2765.25B	2741.25A	----	----	2765.50	+	940	----	24	30	+	4 2967.50 2640.25A
DEC19	----	----	2759.75A	----	----	2772.80	+	950	----	----	5	UNCH	2963.25B 2651.75A
TOTAL EMINI S&P FUT													
									7974	1890242	2979806	+	18759
S&P 500 FUT													
DEC18	2719.00	2748.00	2716.00A	2744.00	----	2742.90	+	840	4365	156	56385	+	579 2946.10B 1781.70A
MAR19	----	----	----	2740.50N	----	2748.90	+	840	145	----	145	+	91 2954.10B 2322.70A
TOTAL S&P 500 FUT													
									4510	156	56530	+	670
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH LOW			
E-400 MIDCAP F													
DEC18	1867.10	1870.70	1848.00	1865.20	+	140	----	14385	63169	-	537 2059.80 1768.20		
MAR19	1856.50	1874.20B	1856.50	1869.80	+	140	----	1	13	+	1 2061.00 1778.00A		
TOTAL E-400 MIDCAP F													
								0	14386		63182	-	536
S&P GROWTH FUT													
DEC18	----	----	----	1634.80	+	140	----	----	10	UNCH	----	----	----
TOTAL S&P GROWTH FUT													
								0	0		10		
S&P VALUE FUT													
DEC18	----	----	----	1097.50	+	530	----	----	12	UNCH	----	----	----
TOTAL S&P VALUE FUT													
								0	0		12		
EMINI NAS BIO F													
DEC18	----	----	----	3309.80	+	2720	----	----	656	UNCH	3860.60B		3205.60A
TOTAL EMINI NAS BIO F													
								0	0		656		
EMINI NASD FUT													
DEC18	6874.50	6915.00	6806.25	6895.25	-	2025	----	365	691137	242465	-	837 7728.75 5917.25A	
MAR19	6900.00	6943.25B	6840.00	6926.25	-	2000	----	1791	3930	+	40 7765.00 6394.25A		
JUN19	6925.00	6970.75B	6880.25A	6956.50	-	1975	----	3	75	UNCH	7788.75B		6517.50A
SEP19	----	----	6929.50A	6987.00	-	1775	----	----	5	UNCH	7809.25B		6783.50A
TOTAL EMINI NASD FUT													
								365	692931	246475	-	797	
MINI \$5 DOW FUT													
DEC18	25311.00	25505.00	25096.00	25451.00	+	146.00	----	238921	79570	+	1109 26966.00 23369.00A		
MAR19	25350.00	25542.00B	25144.00	25491.00	+	147.00	----	610	1951	+	273 27018.00B 23664.00A		
JUN19	25488.00	25553.00B	25204.00A	25536.00	+	146.00	----	1	67	UNCH	27025.00B		24200.00
SEP19	----	25543.00B	25339.00A	25592.00	+	147.00	----	----	1	UNCH	27022.00B		24593.00A
TOTAL MINI \$5 DOW FUT													
								0	239532	81589	+	1382	
US REAL EST F													
DEC18	314.1	319.0	314.1	318.6	+	3.7	----	843	28315	-	365 327.2 297.9A		
TOTAL US REAL EST F													
								0	843		28315	-	365
NIKKEI (\$) FUT													
DEC18	21925.00	21925.00	21505.00	21755.00	-	195	----	13467	30802	+	571 24515.00 20825.00		
MAR19	21625.00	21790.00B	21505.00A	21730.00	-	195	----	2	72	UNCH	24480.00B		20850.00A
TOTAL NIKKEI (\$) FUT													
								0	13469	30874	+	571	
NIKKEI (YEN) F													
DEC18	21890.00	21910.00	21490.00	21745.00	-	190	----	41378	58364	+	725 24480.00 20795.00		
MAR19	21630.00	21740.00B	21450.00A	21680.00	-	190	----	8	60	UNCH	24415.00B		20745.00A
TOTAL NIKKEI (YEN) F													
								0	41386	58424	+	725	