



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

PG11 BULLETIN #159@

EQUITY AND INDEX FUTURES

Fri, Aug 17, 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												
SEP18	2843.50	2857.00	2835.00	----	----	2852.20	+ 750	11800	1191180	2722120	- 20402	2889.00 2417.25A
DEC18	2846.75	2861.25	2839.25	----	----	2856.30	+ 760	----	2637	64721	+ 894	2894.75 2489.00A
MAR19	2857.50	2866.25B	2846.75A	----	----	2862.40	+ 740	----	116	21396	- 10	2890.50B 2562.00A
JUN19	----	2864.25B	----	----	----	2869.40	+ 740	----	----	7454	UNCH	2870.75B 2628.50A
SEP19	----	----	----	----	----	2873.30	+ 750	----	----	2	UNCH	2859.75 2800.00
TOTAL EMINI S&P FUT								11800	1193933	2815693	- 19518	
S&P 500 FUT												
SEP18	2839.50	2856.60B	2835.20A	2851.80	----	2852.20	+ 750	1108	45	65011	- 444	2881.40B 2076.00A
DEC18	----	2854.70B	2847.20A	2854.70B	----	2856.30	+ 760	----	----	311	+ 2	2886.80B 1781.70A
TOTAL S&P 500 FUT								1108	45	65322	- 442	
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH LOW			
E-400 MIDCAP F												
SEP18	2003.20	2015.20	1995.70	2012.30	+ 1000	413	8762	85202	- 174	2025.30	1694.70A	
DEC18	2013.20	2018.90B	2002.60A	2016.90	+ 1010	----	2	13	+ 2	2028.50B	1789.70A	
TOTAL E-400 MIDCAP F						413	8764	85215	- 172			
S&P GROWTH FUT												
SEP18	----	----	----	1717.60	+ 320	----	----	13	UNCH	1721.00	1721.00	
TOTAL S&P GROWTH FUT						0	0	13				
S&P VALUE FUT												
SEP18	----	----	----	1132.10	+ 520	----	----	14	UNCH	----	----	
TOTAL S&P VALUE FUT						0	0	14				
EMINI NAS BIO F												
SEP18	----	----	----	3664.30	- 340	----	----	656	UNCH	----	----	
TOTAL EMINI NAS BIO F						0	0	656				
EMINI NASD FUT												
SEP18	7382.50	7407.00	7321.75	7387.75	- 125	547	366315	236258	+ 401	7530.00	5696.75A	
DEC18	7398.75	7431.50B	7348.25A	7412.75	- 125	----	937	3808	+ 422	7554.00	5917.25A	
MAR19	----	7453.75B	7401.00A	7441.75	- 150	----	----	43	UNCH	7585.00	6394.25A	
JUN19	----	----	7428.75A	7469.25	- 25	----	----	1	UNCH	7572.75B	6517.50A	
SEP19	----	----	----	7496.50	- 25	----	----	2	UNCH	7525.00B	7509.25	
TOTAL EMINI NASD FUT						547	367252	240112	+ 823			
MINI \$5 DOW FUT												
SEP18	25578.00	25731.00	25506.00	25674.00	+ 82.00	----	148777	100389	- 1236	26731.00B	22190.00A	
DEC18	25581.00	25734.00	25522.00	25680.00	+ 82.00	----	297	976	+ 21	26607.00B	23369.00A	
MAR19	25546.00	#25750.00	25546.00	25700.00	+ 81.00	----	4	107	UNCH	25750.00	23664.00A	
TOTAL MINI \$5 DOW FUT						0	149078	101472	- 1215			
US REAL EST F												
SEP18	326.1	#329.1	325.9	329.0	+ 2.9	----	1073	29818	- 309	329.1	307.6A	
TOTAL US REAL EST F						0	1073	29818	- 309			
NIKKEI (\$) FUT												
SEP18	22300.00	22340.00	22090.00	22270.00	- 20	----	6943	31817	- 511	23040.00B	20180.00	
DEC18	22190.00	22205.00B	21975.00A	22145.00	- 25	----	10	29	UNCH	22870.00B	21420.00A	
TOTAL NIKKEI (\$) FUT						0	6953	31846	- 511			
NTKKFI (YEN) F												
SEP18	22285.00	22330.00	22075.00	22260.00	- 25	----	27185	49222	- 322	22985.00B	20095.00A	
DEC18	22125.00	22150.00B	21915.00A	22095.00	- 25	----	2	25	UNCH	22775.00B	21300.00A	
TOTAL NIKKEI (YEN) F						0	27187	49247	- 322			