



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

PG11 BULLETIN #137@

EQUITY AND INDEX FUTURES

Wed, Jul 18, 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	2813.00	2818.25	2806.75	----		2816.00 + 470	8154 852369	2701792 + 4741	2889.00	2417.25A
DEC18	2818.00	2822.00	2811.25	----		2820.00 + 470	---- 1475	52763 + 76	2894.75	2489.00A
MAR19	2821.00	2828.00B	2819.00	----		2827.20 + 500	---- 109	20154 + 66	2890.50B	2562.00A
JUN19	----	#2831.50B	----	----		2834.80 + 490	---- 1	7416 + 1	2831.50B	2628.50A
SEP19	----	----	----	----		2838.50 + 490	----	1 UNCH	2836.00B	2800.00
TOTAL EMINI S&P FUT							8154 853954	2782126 + 4884		
S&P 500 FUT										
SEP18	2812.00 @2811.50	2818.00	2807.20A	2816.00 @2816.50		2816.00 P+ 470	1235 40	62516 + 341	2881.40B	2076.00A
DEC18	----	2821.30B	2811.30A	2821.30B		2820.00 + 470	---- ----	300 UNCH	2886.80B	1781.70A
TOTAL S&P 500 FUT							1235 40	62816 + 341		
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
E-400 MIDCAP F										
SEP18	1999.30	2005.20	1989.60	2004.30 + 680		----	9123	83828 - 142	2020.00	1694.70A
DEC18	----	2008.00B	1995.90A	2008.30 + 690		----	----	4 UNCH	2022.60B	1789.70A
TOTAL E-400 MIDCAP F						0	9123	83832 - 142		
S&P GROWTH FUT										
SEP18	----	----	----	1704.20 + 130		----	----	13 UNCH	----	----
TOTAL S&P GROWTH FUT						0	0	13		
S&P VALUE FUT										
SEP18	----	----	----	1109.50 + 400		----	----	14 UNCH	----	----
TOTAL S&P VALUE FUT						0	0	14		
EMINI NAS BIO F										
SEP18	----	----	----	3736.70 - 290		----	----	656 UNCH	----	----
TOTAL EMINI NAS BIO F						0	0	656		
EMINI NASD FUT										
SEP18	7424.25	#7437.75	7381.50	7404.50 - 1725		1000	266804	243495 - 3338	7437.75	5696.75A
DEC18	7454.50	#7463.50	7409.50A	7431.25 - 1700		----	261	1818 + 8	7463.50	5917.25A
MAR19	7495.75	#7495.75	7453.75A	7460.50 - 1850		----	6	32 + 3	7495.75	6394.25A
JUN19	----	----	----	7490.00 - 1750		----	----	1 UNCH	7393.25B	6517.50A
SEP19	----	----	----	7517.25 - 1775		----	----	2 UNCH	7525.00B	7509.25
TOTAL EMINI NASD FUT						1000	267071	245348 - 3327		
MINI \$5 DOW FUT										
SEP18	25118.00	25197.00	25081.00	25161.00 + 55.00		80	108682	85793 - 21	26731.00B	22190.00A
DEC18	25142.00	25200.00	25092.00A	25168.00 + 56.00		----	48	568 - 2	26607.00B	23369.00A
MAR19	----	25198.00B	25139.00A	25197.00 + 54.00		----	----	33 UNCH	25275.00	23664.00A
TOTAL MINI \$5 DOW FUT						80	108730	86394 - 23		
US REAL EST F										
SEP18	318.1	319.0B	316.0	317.3 - 1.5		185	327	28446 + 1	325.7B	307.6A
TOTAL US REAL EST F						185	327	28446 + 1		
NIKKEI (\$) FUT										
SEP18	22865.00	22955.00	22785.00	22885.00 + 10		----	5795	29856 + 341	23040.00B	20180.00
DEC18	----	22810.00B	22730.00A	22765.00 + 10		----	----	7 UNCH	22870.00B	21420.00A
TOTAL NIKKEI (\$) FUT						0	5795	29863 + 341		
NTKKFI (YEN) F										
SEP18	22840.00	22925.00	22760.00	22860.00 + 15		----	19772	54765 - 140	22985.00B	20095.00A
DEC18	----	22740.00B	22620.00A	22695.00 + 15		----	----	3 UNCH	22775.00B	21300.00A
TOTAL NIKKEI (YEN) F						0	19772	54768 - 140		