

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

CME Group, Inc.

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Customer Service: (312) 930-1000



PRELIMINARY

PG12 BULLETIN #159@

EQUITY AND INDEX FUTURES CONTINUED

Fri, Aug 17, 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										
SEP18	1688.50	1697.70	1680.30	1696.90 + 770		1762	83640	549779 + 2973	1720.80	1488.20A
DEC18	1691.40	1700.60B	1685.70A	1701.30 + 790		---	4	168 + 1	1723.80B	1638.90A
TOTAL RTY FUT						1762	83644	549947 + 2974		
S&P DISCRNY F										
SEP18	1132.00	1136.50B	1127.30A	1134.70 + 110		171	376	7494 + 162	1150.90	1090.70
TOTAL S&P DISCRNY F						171	376	7494 + 162		
S&P ENRGY F										
SEP18	730.70	731.50B	727.00	729.70 + 170		2796	2491	24518 - 1035	786.30	721.10
TOTAL S&P ENRGY F						2796	2491	24518 - 1035		
S&P FTN F										
SEP18	344.35	346.50	344.35	346.00 + 65		465	709	30130 + 442	351.35B	324.40
TOTAL S&P FTN F						465	709	30130 + 442		
S&P HEALTH F										
SEP18	911.20	#915.90B	907.80A	913.40 + 330		661	222	9547 + 583	915.90B	827.40A
TOTAL S&P HEALTH F						661	222	9547 + 583		
S&P INDUS F										
SEP18	754.80	763.70B	754.80	762.30 + 480		---	318	8427 + 2	770.60	710.20A
TOTAL S&P INDUS F						0	318	8427 + 2		
S&P MATERL F										
SEP18	612.10	617.60	611.00A	616.40 + 430		622	223	7367 + 622	645.80B	602.10A
TOTAL S&P MATERL F						622	223	7367 + 622		
S&P STAPLES F										
SEP18	549.60	#552.40	547.80	551.90 + 400		1113	365	17583 + 160	552.40	495.80A
TOTAL S&P STAPLES F						1113	365	17583 + 160		
S&P TECH F										
SEP18	730.20	736.30B	728.80A	734.10 + 130		---	247	16117 - 8	746.40B	691.30
TOTAL S&P TECH F						0	247	16117 - 8		
S&P UTILITY F										
SEP18	545.20	#550.20	544.10	547.90 + 260		357	953	30233 + 167	550.20	483.30
TOTAL S&P UTILITY F						357	953	30233 + 167		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT										
AUG18	6265.00	6545.00	6245.00	6480.00 + 75.00		---	4288	2133 + 62	8490.00	5785.00A
SEP18	6265.00	6540.00B	6250.00A	6480.00 + 70.00		---	129	758 - 12	9915.00B	5805.00A
OCT18	---	6535.00B	6255.00A	6480.00 + 75.00		---	---	20 UNCH	8280.00B	5870.00A
DEC18	6320.00	6530.00B	6265.00A	6480.00 + 80.00		---	15	108 + 8	8510.00B	5870.00A
TOTAL BTC FUT						0	4432	3019 + 58		
EI FUT										
SEP18	497.90	507.50B	497.80A	506.50 + 4.70		---	15	9 - 5	547.50B	493.80
TOTAL EI FUT						0	15	9 - 5		
ENY FUT										
SEP18	---	---	22090.00A	22260.00 - 25.00		---	---	39 UNCH	2940.00B	21450.00A
TOTAL ENY FUT						0	0	39		
FT1 FUT										
SEP18	7559.00	7573.00B	7506.50A	7549.50 + 10.00		---	95	65 + 10	7730.50B	7423.00A
TOTAL FT1 FUT						0	95	65 + 10		
FT5 FUT										
SEP18	18365.00	18480.00B	18230.00A	18315.00 + 30.00		---	65	169 - 50	1140.00B	17895.00A
TOTAL FT5 FUT						0	65	169 - 50		
FTU FUT										
SEP18	---	1046.10B	1034.40A	1044.20 + 2.90		---	---	6 UNCH	1121.10B	1023.70A
TOTAL FTU FUT						0	0	6		
IBV FUT										
AUG18	---	---	---	77283.0 + UNCH		---	---	- 222	82000.0B	69660.0A
OCT18	76780.0	76965.0B	*76205.0A	76575.0 - 835.0		---	59	284 + 11	79360.0B	76205.0A
TOTAL IBV FUT						0	59	284 - 211		
RS1 FUT										
SEP18	1574.50	1584.20B	1572.60A	1581.20 + 5.10		---	194	9889 + 13	1588.30	1496.40
TOTAL RS1 FUT						0	194	9889 + 13		
RSG FUT										
SEP18	1508.90	1517.80B	1504.30A	1515.00 + 2.50		---	207	4439 - 31	1534.20	1427.10A
TOTAL RSG FUT						0	207	4439 - 31		
RSV FUT										
SEP18	1246.10	1246.10	1231.70A	1238.00 + 5.20		---	555	6716 + 130	1249.10	1177.50A
TOTAL RSV FUT						0	555	6716 + 130		
SDA FUT										
DEC18	54.000	54.000	54.000	54.000 - 0.050		---	20	51217 UNCH	54.550	44.000A
DEC19	---	---	---	56.650 + 0.050		---	---	23352 UNCH	57.900	43.950A
DEC20	---	---	---	59.450 + 0.050		---	---	20288 UNCH	61.350	43.900A
DEC21	---	61.900B	---	61.950 + 0.150		---	---	8463 UNCH	64.150B	44.150A
DEC22	---	64.000B	---	64.100 + 0.350		---	---	4695 UNCH	66.250	56.400A
DEC23	---	65.850B	---	66.000 + 0.350		---	---	1505 UNCH	68.050B	57.800A
DEC24	---	67.750B	---	67.900 + 0.300		---	---	2175 UNCH	69.700B	59.800A
DEC25	---	69.600B	---	69.750 + 0.300		---	---	640 UNCH	71.150B	60.650A
DEC26	---	71.450B	---	71.600 + 0.300		---	---	985 UNCH	72.800B	62.150A
DEC27	---	73.500B	---	73.650 + 0.350		---	---	818 UNCH	74.400B	63.900A
DEC28	---	75.650B	---	75.800 + 0.450		---	---	40 UNCH	76.550B	71.500A
TOTAL SDA FUT						0	20	114178		
SDI FUT										
SEP18	---	---	---	13.750 + UNCH		---	---	140 UNCH	13.700	13.190A
DEC18	---	---	---	14.150 + UNCH		---	---	100 UNCH	14.350B	13.800
MAR19	---	---	---	13.800 + UNCH		---	---	80 UNCH	13.900	13.700
JUN19	---	---	---	14.500 + UNCH		---	---	60 UNCH	14.400B	13.300A
TOTAL SDI FUT						0	0	380		
TPY FUT										
SEP18	---	1699.00B	1681.00A	1691.50 + 1.50		---	---	213 UNCH	1800.00B	1666.00A
TOTAL TPY FUT						0	0	213		
TRI FUT										
SEP18	---	---	---	5638.75 + 17.25		---	---	18653 UNCH	---	---
DEC18	---	---	---	5675.25 + 17.75		---	---	30553 UNCH	---	---
MAR19	---	---	---	5711.75 + 17.75		---	---	77659 UNCH	---	---
JUN19	---	---	---	5759.75 + 17.75		---	---	17950 UNCH	---	---
SEP19	---	---	---	5804.25 + 17.75		---	---	7000 UNCH	---	---
TOTAL TRI FUT						0	0	151815		
XAR FUT										
SEP18	162.10	#163.15	162.10	163.15 + 1.55		2329	68	6361 + 15	163.15	150.75A
TOTAL XAR FUT						2329	68	6361 + 15		

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
E-MINI S&P 500 FUTURES										
SEP18	---	---	11800	31602	---	---	---	14520	---	26287
DEC18	---	---	---	---	---	---	---	---	---	10
TOTALS:			11800	31602				14520		26297
SP 500 ENERGY SECTOR INDEX										
SEP18	---	---	1230	2190	---	---	1566	9535	---	---
TOTALS:			1230	2190			1566	9535		0
EMINI RUSSELL 2000 INDEX FUTURES										
SEP18	---	---	1104	22579	---	---	658	2434	---	---
TOTALS:			1104	22579			658	2434		0
S&P 500 FUTURES										
SEP18	---	---	800	9942	---	---	---	---	---	6463
DEC18	---	---	---	---	---	---	---	---	---	2
TOTALS:			800	9942						6465
E-MINI NASDAQ 100 FUTURES										
SEP18	---	---	547	16734	---	---	---	---	---	---
TOTALS:			547	16734						0
BLOOMBERG ROLL SELECT COMMODITY IND										
TOTALS:				82						0
DJ US REAL ESTATE INDEX FUTURES										
SEP18	---	---	---	3410	---	---	---	636	---	---
TOTALS:				3410				636		0
EMINI RUSSELL 1000 INDEX FUTURES										
SEP18	---	---	---	180	---	---	---	310	---	---
TOTALS:				180				310		0
EMINI RUSSELL 1000 VALUE										
SEP18	---	---	---	300	---	---	---	385	---	---
TOTALS:				300				385		0
E-MINI S&P 400 MIDCAP FUTURES										
SEP18	---	---	---	959	---	---	413	413	---	---
TOTALS:				959			413	413		0
GSCI EXCESS RETURN FUTURES										
TOTALS:				1122				1551		0
MINI \$5 DOW FUTURES										
SEP18	---	---	---	1050	---	---	---	---	---	---
TOTALS:				1050						0
NIKKEI 225 (\$) STOCK FUTURES										
SEP18	---	---	---	---	---	---	---	1016	---	---
TOTALS:								1016		0
NIKKEI 225 (YEN) STOCK FUTURES										
SEP18	---	---	---	---	---	---	---	1016	---	---
TOTALS:								1016		0
REAL ESTATE SELECT SECTOR FUTURES										
SEP18	---	---	---	---	---	---	2329	2482	---	---
TOTALS:							2329	2482		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
TOTALS:								1000		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								14103		0
SP 500 CONS DISCRETIONARY SECTOR IX										
SEP18	---	---	---	---	---	---	171	1289	---	---
TOTALS:							171	1289		0
SP 500 CONSUMER STAPLES SECTOR IX										
SEP18	---	---	---	465	---	---	1113	2839	---	---
TOTALS:				465			1113	2839		0
SP 500 FINANCIAL SECTOR INDEX										
SEP18	---	---	---	1405	---	---	465	4663	---	---
TOTALS:				1405			465	4663		0
SP 500 HEALTH CARE SECTOR INDEX										
SEP18	---	---	---	145	---	---	661	806	---	---

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PRELIMINARY

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EQUITY AND INDEX FUTURES CONTINUED

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TOTALS:				145			661	806		0
SP 500 INDUSTRIAL SECTOR INDEX										
SEP18	---	---	---	550	---	---	---	4246	---	---
TOTALS:				550				4246		0
SP 500 MATERIALS SECTOR INDEX										
SEP18	---	---	---	---	---	---	622	2445	---	---
TOTALS:							622	2445		0
SP 500 TECHNOLOGY SECTOR INDEX										
SEP18	---	---	---	---	---	---	---	2113	---	---
TOTALS:								2113		0
SP 500 UTILITIES SECTOR INDEX										
SEP18	---	---	---	800	---	---	357	5975	---	---
TOTALS:				800			357	5975		0
USD-DENOMINATED IBOVESPA INDEX										
AUG18	---	---	---	---	---	---	---	30	---	---
OCT18	---	---	---	---	---	---	---	30	---	---
TOTALS:								60		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	JUN19
NASDAQ BIO-TECH		09/21			12/21			03/15	06/21
EMINI S&P FUT		09/21			12/21			03/15	06/21
GSCI ER FUT	08/15	09/18	10/15	11/15	12/17	01/16	02/15		
GSCI FUT	08/15	09/18	10/15	11/15	12/17	01/16			
US REAL EST F		09/21			12/21			03/15	06/21
EMINI MIDCP FUT		09/21			12/21			03/15	06/21
NIKKEI(YEN) FUT	08/09	09/13	10/11	11/08	12/13	01/10	02/07	03/07	06/13
NIKKEI 225 FUT		09/13			12/13			03/07	06/13
EMINI NASD FUT		09/21			12/21			03/15	06/21
E-NASDAQ COMP F		09/21			12/21			03/15	
S&P GROWTH FUT		09/20			12/20			03/14	
E-600 SMLCAP F		09/21			12/21			03/15	06/21
S&P 500 FUT		09/20			12/20			03/14	06/20
S&P VALUE FUT		09/20			12/20			03/14	
MINI \$5 DOW FUT		09/21			12/21			03/15	06/21