

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

CME Group, Inc.

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PRELIMINARY

PG12 BULLETIN #223@

EQUITY AND INDEX FUTURES CONTINUED

Fri, Nov 16, 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										
DEC18	1526.60	1532.40	1509.40	1531.50 + 410		1300	150962	463895 + 2000	1750.60B	1457.40
MAR19	1527.00	1537.60	1514.50	1536.40 + 400		---	40	1441 + 3	1745.00	1463.60A
TOTAL RTY FUT						1300	151002	465336 + 2003		
S&P DISCRNY F										
DEC18	1062.90	1075.50B	1061.80	1071.80 - 440		----	387	5209 + 8	1195.90B	1019.90A
TOTAL S&P DISCRNY F						0	387	5209 + 8		
S&P ENRGY F										
DEC18	674.50	677.50	668.30	675.40 + 780		500	2120	16136 + 627	790.80B	648.00
TOTAL S&P ENRGY F						500	2120	16136 + 627		
S&P FTN F										
DEC18	326.90	330.75	325.45	328.95 + 55		575	1473	29570 + 61	357.40B	307.95A
TOTAL S&P FTN F						575	1473	29570 + 61		
S&P HEALTH F										
DEC18	913.10	927.20	913.00	923.00 + 990		----	1107	17987 + 8	966.80B	852.90A
TOTAL S&P HEALTH F						0	1107	17987 + 8		
S&P INDUS F										
DEC18	716.90	723.20	713.60A	719.60 + 70		----	445	16688 + 9	803.40B	670.60A
TOTAL S&P INDUS F						0	445	16688 + 9		
S&P MATERL F										
DEC18	576.90	584.40	574.40A	582.70 + 590		----	364	11442 - 4	646.40	529.50
TOTAL S&P MATERL F						0	364	11442 - 4		
S&P STAPLES F										
DEC18	558.20	564.00B	558.20	561.20 + 150		----	487	13047 UNCH	577.90	508.60A
TOTAL S&P STAPLES F						0	487	13047		
S&P TECH F										
DEC18	677.70	688.60	676.40A	684.50 - 20		----	3301	12454 + 23	768.20B	659.20A
TOTAL S&P TECH F						0	3301	12454 + 23		
S&P UTILITY F										
DEC18	554.20	554.70	548.50	551.80 + 760		70	1016	15904 - 193	559.20	518.20
TOTAL S&P UTILITY F						70	1016	15904 - 193		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BTC FUT										
NOV18	5435.00	5550.00	5385.00	5450.00 + 25.00		----	3416	2988 + 162	6780.00B	5155.00
DEC18	5420.00	5515.00B	5370.00	5425.00 + 20.00		----	99	573 - 4	8510.00B	5140.00A
JAN19	5425.00	5510.00B	5385.00	5420.00 + 5.00		----	18	39 + 5	6505.00B	5140.00A
MAR19	5505.00	5505.00	5370.00	5410.00 + 15.00		----	47	117 + 19	6520.00B	5150.00A
TOTAL BTC FUT						0	3580	3717 + 182		
EI FUT										
DEC18	488.40	495.00B	486.70A	492.70 + 0.90		----	160	93 - 7	517.60B	453.30A
TOTAL EI FUT						0	160	93 - 7		
ENY FUT										
DEC18	----	----	21520.00A	21745.00 - 90.00		----	----	10 UNCH	4460.00B	20810.00A
TOTAL ENY FUT						0	0	10		
FT1 FUT										
DEC18	7080.50	7087.50B	6963.00A	7032.50 - 54.50		----	70	26 + 6	7522.50B	6825.50A
TOTAL FT1 FUT						0	70	26 + 6		
FT5 FUT										
DEC18	18130.00	18655.00B	18040.00A	18520.00 + 70.00		----	45	256 + 16	9470.00B	17065.00A
TOTAL FT5 FUT						0	45	256 + 16		
FTU FUT										
DEC18	984.20	985.60B	969.00A	975.00 + 0.70		----	30	15 + 5	1072.50B	949.50A
TOTAL FTU FUT						0	30	15 + 5		
IBV FUT										
DEC18	86665.0	88845.0	86475.0A	88980.0 + 685.0		----	18	194 UNCH	90070.0B	83305.0A
TOTAL IBV FUT						0	18	194		
RS1 FUT										
DEC18	1500.90	1518.30	1500.10A	1512.30 + 3.90		50	487	8529 - 76	1633.10B	1437.90
TOTAL RS1 FUT						50	487	8529 - 76		
RSG FUT										
DEC18	1415.90	1430.70	1411.50A	1424.90 - 0.80		----	147	2507 - 10	1586.20B	1359.00
TOTAL RSG FUT						0	147	2507 - 10		
RSV FUT										
DEC18	1197.40	1208.30B	1195.30	1204.00 + 6.40		----	413	6294 + 57	1272.10B	1142.00
TOTAL RSV FUT						0	413	6294 + 57		
SDA FUT										
DEC18	----	----	----	54.150 - 0.050		----	----	48647 UNCH	54.550	44.000A
DEC19	56.950	56.950	56.950	56.900 + 0.050		----	60	23942 UNCH	57.900	43.950A
DEC20	58.900	58.950B	58.900	58.800 - 0.050		----	40	21545 - 20	61.350	43.900A
DEC21	----	61.100B	60.650A	60.550 - 0.450		----	----	6993 UNCH	64.150B	44.150A
DEC22	----	62.900B	62.350A	62.250 - 0.550		----	----	4832 UNCH	66.250	56.400A
DEC23	----	64.600B	64.150A	64.000 - 0.450		----	----	2175 UNCH	68.050B	57.800A
DEC24	----	65.950B	----	66.000 + 0.100		----	----	2315 UNCH	69.700B	59.800A
DEC25	----	67.600B	----	67.650 + 0.100		----	----	710 UNCH	71.150B	60.650A
DEC26	----	69.500B	----	69.500 + 0.300		----	----	1205 UNCH	72.800B	62.150A
DEC27	----	71.250B	71.100A	71.250 + 0.100		----	----	998 UNCH	74.650B	63.900A
DEC28	----	73.200B	73.000A	73.150 + 0.100		----	----	120 UNCH	76.800B	71.250A
TOTAL SDA FUT						0	100	113482 - 20		
SDI FUT										
DEC18	----	----	----	13.950 + UNCH		----	----	120 UNCH	14.350B	13.800
MAR19	----	----	----	13.800 + UNCH		----	----	80 UNCH	13.900	13.700
JUN19	----	----	----	14.500 + UNCH		----	----	40 UNCH	14.400B	13.300A
SEP19	----	----	----	14.100 + UNCH		----	----	40 UNCH	14.150	14.150
DEC19	----	----	----	14.550 + UNCH		----	----	40 UNCH	14.700	13.900A
TOTAL SDI FUT						0	0	320		
TPY FUT										
DEC18	1627.00	1644.50B	1615.50A	1628.00 - 13.50		----	60	200 + 60	1840.50B	1567.50A
TOTAL TPY FUT						0	60	200 + 60		
TRI FUT										
DEC18	----	----	----	5442.50 + 12.00		----	----	38898 UNCH	----	----
MAR19	----	----	----	5480.50 + 12.25		----	----	100409 UNCH	----	----
JUN19	----	----	----	5526.50 + 12.25		----	----	31000 UNCH	----	----
SEP19	----	----	----	5572.50 + 12.25		----	----	42200 UNCH	----	----
DEC19	----	----	----	5619.50 + 12.25		----	----	22000 UNCH	----	----
TOTAL TRI FUT						0	0	234507		
XAR FUT										
DEC18	159.70	161.30	159.55	161.20 + 2.25		----	114	1766 - 22	162.70B	148.05A
TOTAL XAR FUT						0	114	1766 - 22		
XAZ FUT										
DEC18	234.10	235.65B	232.60A	234.70 - 1.00		500	34	2287 + 73	260.00B	225.80
TOTAL XAZ FUT						500	34	2287 + 73		

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----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
S&P 500 FUTURES										
DEC18	---	---	3395	17845	---	---	---	---	---	405
MAR19	---	---	---	---	---	---	---	---	---	146
TOTALS:			3395	17845						551
EMINI RUSSELL 2000 INDEX FUTURES										
DEC18	---	---	1300	13550	---	---	---	2425	---	---
TOTALS:			1300	13550				2425		0
E-MINI COM SERVICES SELECT SECTOR										
DEC18	---	---	500	500	---	---	---	630	---	---
TOTALS:			500	500				630		0
E-MINI NASDAQ 100 FUTURES										
DEC18	---	---	365	26314	---	---	---	1380	---	432
TOTALS:			365	26314				1380		432
GSCI EXCESS RETURN FUTURES										
DEC18	---	---	297	2376	---	---	---	---	---	---
TOTALS:			297	2376						0
SP 500 UTILITIES SECTOR INDEX										
DEC18	---	---	70	220	---	---	---	2784	---	---
TOTALS:			70	220				2784		0
DJ US REAL ESTATE INDEX FUTURES										
DEC18	---	---	---	1450	---	---	---	147	---	---
TOTALS:				1450				147		0
EMINI RUSSELL 1000 GROWTH FUT										
DEC18	---	---	---	---	---	---	---	206	---	---
TOTALS:								206		0
EMINI RUSSELL 1000 INDEX FUTURES										
DEC18	---	---	---	---	---	---	50	50	---	---
TOTALS:							50	50		0
EMINI RUSSELL 1000 VALUE										
DEC18	---	---	---	---	---	---	---	252	---	---
TOTALS:								252		0
E-MINI S&P 400 MIDCAP FUTURES										
DEC18	---	---	---	3200	---	---	---	2695	---	---
TOTALS:				3200				2695		0
E-MINI S&P 500 FUTURES										
DEC18	---	---	---	26391	---	3654	4320	24904	---	3227
MAR19	---	---	---	---	---	---	---	---	---	730
TOTALS:				26391		3654	4320	24904		3957
GOLDMAN SACHS C/I FUTURE										
DEC18	---	---	---	---	---	---	---	587	---	---
TOTALS:								587		0
MINI \$5 DOW FUTURES										
DEC18	---	---	---	1600	---	---	---	---	---	---
TOTALS:				1600						0
NIKKEI 225 (\$) STOCK FUTURES										
DEC18	---	---	---	---	---	---	---	664	---	---
TOTALS:								664		0
NIKKEI 225 (YEN) STOCK FUTURES										
DEC18	---	---	---	---	---	---	---	708	---	---
TOTALS:								708		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC20	---	---	---	---	---	---	---	1850	---	---
TOTALS:								9520		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								28000		0
SP 500 CONS DISCRETIONARY SECTOR IX										
DEC18	---	---	---	400	---	---	---	1132	---	---
TOTALS:				400				1132		0
SP 500 CONSUMER STAPLES SECTOR IX										
TOTALS:				325				1101		0

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PRELIMINARY

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EQUITY AND INDEX FUTURES CONTINUED

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SP 500 ENERGY SECTOR INDEX

DEC18	---	---	---	1250	---	---	500	1855	---	---
TOTALS:				1250			500	1855		0

SP 500 FINANCIAL SECTOR INDEX

DEC18	---	---	---	2070	---	---	575	6064	---	---
TOTALS:				2070			575	6064		0

SP 500 HEALTH CARE SECTOR INDEX

DEC18	---	---	---	545	---	---	---	3827	---	---
TOTALS:				545				3827		0

SP 500 INDUSTRIAL SECTOR INDEX

DEC18	---	---	---	70	---	---	---	5866	---	---
TOTALS:				70				5866		0

SP 500 MATERIALS SECTOR INDEX

DEC18	---	---	---	400	---	---	---	1374	---	---
TOTALS:				400				1374		0

SP 500 TECHNOLOGY SECTOR INDEX

DEC18	---	---	---	---	---	---	---	527	---	---
TOTALS:								527		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	SEP19
NASDAQ BIO-TECH		12/21			03/15			06/21	09/20
EMINI S&P FUT		12/21			03/15			06/21	09/20
GSCI ER FUT	11/15	12/17	01/16	02/15	03/15	04/15			
GSCI FUT	11/15	12/17	01/16	02/15	03/15				
US REAL EST F		12/21			03/15			06/21	09/20
EMINI MIDCP FUT		12/21			03/15			06/21	09/20
NIKKEI(YEN) FUT	11/08	12/13	01/10	02/07	03/07	04/11	05/09	06/13	09/12
NIKKEI 225 FUT		12/13			03/07			06/13	09/12
EMINI NASD FUT		12/21			03/15			06/21	09/20
E-NASDAQ COMP F		12/21			03/15			06/21	09/20
S&P GROWTH FUT		12/20			03/14			06/20	09/19
E-600 SMLCAP F		12/21			03/15			06/21	09/20
S&P 500 FUT		12/20			03/14			06/20	09/19
S&P VALUE FUT		12/20			03/14			06/20	09/19
MINI \$5 DOW FUT		12/21			03/15			06/21	09/20