

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

PG12 BULLETIN #134@

EQUITY AND INDEX FUTURES CONTINUED

Fri, Jul 13, 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.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include RTY FUT, S&P DISCRNY F, S&P ENRGY F, S&P FTN F, S&P HEALTH F, S&P INDUS F, S&P MATERL F, S&P STAPLES F, S&P TECH F, S&P UTILITY F.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include BTC FUT, EI FUT, ENY FUT, FT1 FUT, FT5 FUT, FTU FUT, IBV FUT, RS1 FUT, RSG FUT, RSV FUT, SDA FUT, SDI FUT, TPY FUT, TRI FUT, XAR FUT.

EX-PIT & OTHER BREAKDOWN

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.

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	-----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
E-MINI NASDAQ 100 FUTURES										
SEP18	---	---	724	9608	---	---	---	---	---	493
TOTALS:			724	9608						493
SP 500 TECHNOLOGY SECTOR INDEX										
SEP18	---	---	450	3815	---	---	---	1636	---	---
TOTALS:			450	3815				1636		0
S&P 500 FUTURES										
SEP18	---	---	400	8560	---	---	---	---	---	2679
TOTALS:			400	8560						2679
DJ US REAL ESTATE INDEX FUTURES										
SEP18	---	---	250	1276	---	---	---	1950	---	---
TOTALS:			250	1276				1950		0
SP 500 FINANCIAL SECTOR INDEX										
SEP18	---	---	250	1575	---	---	---	100	---	---
TOTALS:			250	1575				100		0
E-MINI S&P 500 FUTURES										
SEP18	---	---	195	13884	---	13749	---	12528	---	16401
TOTALS:			195	13884		13749		12528		16401
BITCOIN FUTURES										
JUL18	---	---	---	5	---	---	---	---	---	---
TOTALS:				5						0
BLOOMBERG COMMODITY INDEXSM FUTURES										
TOTALS:								335		0
E-MINI NIKKEI 225 YEN DENOMINATED										
SEP18	---	---	---	---	---	---	---	---	---	5
TOTALS:										5
EMINI RUSSELL 1000 GROWTH FUT										
SEP18	---	---	---	400	---	---	---	---	---	---
TOTALS:				400						0
EMINI RUSSELL 1000 VALUE										
SEP18	---	---	---	330	---	---	---	1556	---	---
TOTALS:				330				1556		0
EMINI RUSSELL 2000 INDEX FUTURES										
SEP18	---	---	---	6700	---	---	---	1052	---	15
TOTALS:				6700				1052		15
E-MINI S&P 400 MIDCAP FUTURES										
SEP18	---	---	---	200	---	---	---	515	---	---
TOTALS:				200				515		0
GOLDMAN SACHS C/I FUTURE										
JUL18	---	---	---	---	---	---	1389	1389	---	---
AUG18	---	---	---	---	---	---	1389	1389	---	---
TOTALS:							2778	2778		0
GSCI EXCESS RETURN FUTURES										
SEP18	---	---	---	297	---	99	---	---	---	---
TOTALS:				297		99				0
MINI \$5 DOW FUTURES										
SEP18	---	---	---	---	---	---	---	---	---	52
TOTALS:										52
NIKKEI 225 (YEN) STOCK FUTURES										
SEP18	---	---	---	---	---	---	---	1054	---	1
TOTALS:								1054		1
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC18	---	---	---	---	---	---	---	500	---	---
DEC19	---	---	---	---	---	---	---	100	---	---
DEC21	---	---	---	---	---	---	---	850	---	---
TOTALS:								1500		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								42500		0
SP 500 CONS DISCRETIONARY SECTOR IX										
SEP18	---	---	---	100	---	---	---	---	---	---
TOTALS:				100						0
SP 500 CONSUMER STAPLES SECTOR IX										

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SEP18	---	---	---	1820	---	---	---	862	---	---
TOTALS:				1820				862		0
SP 500 ENERGY SECTOR INDEX										
SEP18	---	---	---	250	---	---	---	1325	---	---
TOTALS:				250				1325		0
SP 500 HEALTH CARE SECTOR INDEX										
SEP18	---	---	---	900	---	---	---	---	---	---
TOTALS:				900				---		0
SP 500 INDUSTRIAL SECTOR INDEX										
SEP18	---	---	---	70	---	---	---	922	---	---
TOTALS:				70				922		0
SP 500 MATERIALS SECTOR INDEX										
SEP18	---	---	---	550	---	---	---	742	---	---
TOTALS:				550				742		0
SP 500 UTILITIES SECTOR INDEX										
SEP18	---	---	---	100	---	---	---	6754	---	---
TOTALS:				100				6754		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	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	07/17	08/15	09/18	10/15	11/15	12/17			
GSCI FUT	07/17	08/15	09/18	10/15	11/15				
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	07/12	08/09	09/13	10/11	11/08	12/13	01/10	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			
S&P GROWTH FUT			09/20			12/20			
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			
MINI \$5 DOW FUT			09/21			12/21		03/15	06/21