







FINAL

PG11 BULLETIN #123@

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EQUITY AND INDEX FUTURES

Wed, Jun 27, 2018 PG11

FOR PRODUCTS THAT ARE TRADED IN BOTH OPEN OUTCITY(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'S ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTERES1 (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 ESTRABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACCTIVE, 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 2726.50 DEC18 2730.25 MAR19 2731.75 JUN19 2740.00 TOTAL EMINI S&P FUT	2748.00 2751.25 2756.25B 2748.00B	2701.00 2704.50 2712.00A 2734.00A	 	2704.90 - 2360 2708.10 - 2390 2713.90 - 2390 2720.20 - 2390	18856 2098830 4147 2358 1001 18856 2106336	48920 + 1372 12538 + 2157	2889.00 2417.25A 2894.75 2489.00A 2890.50B 2562.00A 2805.00 2628.50A
S&P 500 FUT SEP18 2732.30 @2731.50 DEC18 TOTAL S&P 500 FUT	2747.80 2750.00в	2703.00 2708.00A	2704.30A 2708.00A	2704.90 - 2360 2708.10 - 2390	2362 135 2362 135		2881.40B 2076.00A 2886.80B 1781.70A
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH LOW
E-400 MIDCAP F SEP18 1968.90 TOTAL E-400 MIDCAP F		1980.00	1945.60	1946.30 - 2240	17179 0 17179	86608 - 103 86608 - 103	2017.90 1694.70A
S&P GROWTH FUT SEP18 TOTAL S&P GROWTH FUT				1615.60 - 1910	0 0	13 UNCH 13	
S&P VALUE FUT SEP18 TOTAL S&P VALUE FUT				1077.00 - 420	0 0	14 UNCH 14	
EMINI NAS BIO F SEP18 TOTAL EMINI NAS BIO F				3397.30 - 7260	0 0	960 UNCH 960	
EMINI NASD FUT SEP18 7098.25 DEC18 7120.00 MAR19 7125.25 JUN19 TOTAL EMINI NASD FUT		7151.50 7177.25 7190.25B	6988.00 7013.75 7073.00A	6998.25 - 10575 7023.25 - 10575 7051.75 - 10575 7079.50 - 10625	1000 545252 493 5 1000 545750	1814 - 17 19 + 3	7358.50 5696.75A 7385.50B 5917.25A 7398.25B 6394.25A 7316.00B 6517.50A
MINI \$5 DOW FUT SEP18 24279.00 DEC18 24303.00 MAR19 TOTAL MINI \$5 DOW FUT		24564.00 24564.00B 24556.00B	24079.00 24099.00A 24143.00A	24135.00 - 168.00 24144.00 - 169.00 24175.00 - 170.00	311825 498 0 312323	88372 + 2129 519 - 11 22 UNCH 88913 + 2118	L 26607.00B 23369.00A H 25275.00 23664.00A
US REAL EST F SEP18 317.8 TOTAL US REAL EST F		#318.9	315.5	316.1 - 1.1	1800 1113 1800 1113	25533 - 1670 25533 - 1670	318.9 307.6A
NIKKEI (\$) FUT SEP18 22310.00 DEC18 TOTAL NIKKEI (\$) FUT		22440.00 22300.00B	22125.00 22095.00A	22165.00 - 170 22035.00 - 170	11740 0 11740		23040.00B 20180.00 22870.00B 22055.00
NIKKEI (YEN) F SEP18 22275.00 DEC18 TOTAL NIKKEI (YEN) F		22405.00 22225.00в	22090.00 21955.00A	22130.00 - 175 21970.00 - 175	46669 0 46669		22985.00B 20095.00A 22775.00B 21840.00A