

PG12	BULLETIN #123@	EQUITY AND INDEX FUTURES CONTINUED	Wed, Jun 27, 2018	PG12
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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	1673.20	1675.80	1643.40	1644.40 - 3020		500	161908	549389 -	567	1720.80	1488.20A
DEC18	1677.00	1679.80B	*1649.50A	1649.60 - 3060		----	3	20 UNCH		1723.80B	1649.50A
TOTAL RTY FUT						500	161911	549409 -	567		
S&P DISCRNY F											
SEP18	1113.50	1118.30B	*1095.50A	1095.70 - 1440		----	608	6692 +	36	1140.00	1095.50A
TOTAL S&P DISCRNY F						0	608	6692 +	36		
S&P ENRGY F											
SEP18	759.00	771.90	759.00	762.90 + 1050		4577	657	28260 +	6535	778.90B	738.10
TOTAL S&P ENRGY F						4577	657	28260 +	6535		
S&P FIN F											
SEP18	329.35	331.25	*324.80	325.15 - 400		----	560	28900 +	45	347.55	324.80
TOTAL S&P FIN F						0	560	28900 +	45		
S&P HEALTH F											
SEP18	843.00	847.90	836.10A	836.90 - 690		----	766	5550 +	133	860.90	834.80A
TOTAL S&P HEALTH F						0	766	5550 +	133		
S&P INDUS F											
SEP18	725.20	732.10	715.70A	716.00 - 520		----	540	3396 -	33	768.40B	714.40A
TOTAL S&P INDUS F						0	540	3396 -	33		
S&P MATERL F											
SEP18	615.20	621.70B	610.30A	610.60 - 170		60	143	4823 -	55	645.80B	605.10
TOTAL S&P MATERL F						60	143	4823 -	55		
S&P STAPLES F											
SEP18	517.30	#523.10B	516.50	518.40 - 120		----	82	7536 +	9	523.10B	495.80A
TOTAL S&P STAPLES F						0	82	7536 +	9		
S&P TECH F											
SEP18	704.40	706.40B	*691.60A	691.90 - 910		----	463	11722 +	28	727.60B	691.60A
TOTAL S&P TECH F						0	463	11722 +	28		
S&P UTILITY F											
SEP18	519.80	#524.70	518.70	523.80 + 370		950	2019	26452 +	1051	524.70	483.30
TOTAL S&P UTILITY F						950	2019	26452 +	1051		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
BTC FUT											
JUN18	6210.00	6210.00	5975.00	6160.00 + UNCH		----	3229	725 -	304	20040.00	5960.00
JUL18	6190.00	6205.00B	*5970.00A	6135.00 - 30.00		----	875	1542 +	315	9880.00B	5970.00A
AUG18	6105.00	6175.00B	*5990.00A	6140.00 - 30.00		----	8	30 UNCH		7785.00B	5990.00A
SEP18	6150.00	6200.00B	*6000.00	6150.00 - 25.00		----	71	382 -	19	9915.00B	6000.00
TOTAL BTC FUT						0	4183	2679 -	8		
EI FUT											
SEP18	----	----	*502.40A	503.70 - 10.40		----	----	5 UNCH		547.50B	502.40A
TOTAL EI FUT						0	0	5			
ENY FUT											
SEP18	22330.00	22390.00B	22110.00A	22130.00 - 75.00		----	2	6 -	1	2940.00B	22010.00A
TOTAL ENY FUT						0	2	6 -	1		
FT1 FUT											
SEP18	7494.00	7574.00B	7448.00A	7512.50 + 10.50		----	160	5 UNCH		7728.00B	7423.00A
TOTAL FT1 FUT						0	160	5			
FT5 FUT											
SEP18	19325.00	19405.00B	*18775.00A	18815.00 - 55.00		----	101	155 +	3	1140.00B	18775.00A
TOTAL FT5 FUT						0	101	155 +	3		
FTU FUT											
SEP18	1069.80	1082.20B	*1067.90A	1084.60 + 3.10		----	130	1 UNCH		1121.10B	1067.90A
TOTAL FTU FUT						0	130	1			
IBV FUT											
AUG18	72225.0	72385.0	70520.0A	70970.0 - 065.0		----	10	306 UNCH		74280.0B	69660.0A
TOTAL IBV FUT						0	10	306			
RS1 FUT											
SEP18	1513.90	1527.30B	*1500.90	1501.30 - 13.60		150	839	10367 +	104	1555.60	1500.90
TOTAL RS1 FUT						150	839	10367 +	104		
RSG FUT											
SEP18	1454.70	1460.50B	*1430.70A	1432.20 - 16.50		1864	306	4186 -	1856	1489.80B	1430.70A
TOTAL RSG FUT						1864	306	4186 -	1856		
RSV FUT											
SEP18	1190.90	1198.20B	1181.60	1182.20 - 6.80		----	692	6207 -	169	1220.00	1181.30A
TOTAL RSV FUT						0	692	6207 -	169		
SDA FUT											
DEC18	53.800	53.950	53.800	53.850 + 0.100		----	640	51008 -	90	54.550	44.000A
DEC19	56.500	56.550	56.450	56.400 + UNCH		----	190	24070 +	120	57.900	43.950A
DEC20	59.150	59.200B	59.100A	59.000 - 0.150		----	50	20336 +	30	61.350	43.900A
DEC21	----	61.700B	61.450A	61.350 - 0.200		----	----	7012 UNCH		64.150B	44.150A
DEC22	----	63.550B	63.300A	63.200 - 0.250		----	----	4595 UNCH		66.250	56.400A
DEC23	----	65.250B	64.900A	64.750 - 0.350		----	----	1345 UNCH		68.050B	57.800A
DEC24	----	67.000B	66.850A	66.700 - 0.250		----	----	2175 UNCH		69.700B	59.800A
DEC25	----	68.750B	68.600A	68.450 - 0.250		----	----	640 UNCH		71.150B	60.650A
DEC26	----	70.750B	70.500A	70.350 - 0.300		----	----	985 UNCH		72.800B	62.150A
DEC27	----	72.800B	72.500A	72.350 - 0.350		----	----	818 UNCH		74.400B	63.900A
DEC28	----	74.950B	74.600A	74.450 - 0.350		----	----	40 UNCH		76.550B	71.500A
TOTAL SDA FUT						0	880	113024 +	60		
SDI FUT											
SEP18	----	----	----	13.600 + UNCH		----	----	140 UNCH		13.700	13.190A
DEC18	----	----	----	13.900 + UNCH		----	----	100 UNCH		14.100B	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	1722.50	1738.50B	1718.00A	1718.00 - 10.00		----	70	151 +	41	1800.00B	1703.00A
TOTAL TPY FUT						0	70	151 +	41		
TRI FUT											
SEP18	----	----	----	5347.00 - 47.00		----	----	10100 UNCH		----	----
DEC18	----	----	----	5385.50 - 47.00		----	----	29203 UNCH		----	----
MAR19	----	----	----	5420.50 - 47.00		----	----	46100 UNCH		----	----
JUN19	----	----	----	5463.50 - 47.00		----	----	12950 UNCH		----	----
TOTAL TRI FUT						0	0	98353			
XAR FUT											
SEP18	156.55	#157.25B	155.85	155.85 - 0.50		----	137	6034 +	20	157.25B	150.75A
TOTAL XAR FUT						0	137	6034 +	20		

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.

-----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 S&P 500 FUTURES										
SEP18	---	---	13385	36466	---	4507	964	53468	---	5730
TOTALS:			13385	36466		4507	964	53468		5730
S&P 500 FUTURES										
SEP18	---	---	1800	14791	---	---	---	3	---	736
TOTALS:			1800	14791				3		736
E-MINI NASDAQ 100 FUTURES										
SEP18	---	---	1000	23441	---	---	---	---	---	---
TOTALS:			1000	23441						0
SP 500 UTILITIES SECTOR INDEX										
SEP18	---	---	950	2595	---	---	---	24113	---	---
TOTALS:			950	2595				24113		0
EMINI RUSSELL 2000 INDEX FUTURES										
SEP18	---	---	500	11710	---	---	---	52185	---	216
TOTALS:			500	11710				52185		216
EMINI RUSSELL 1000 INDEX FUTURES										
SEP18	---	---	150	450	---	---	---	9847	---	---
TOTALS:			150	450				9847		0
SP 500 MATERIALS SECTOR INDEX										
SEP18	---	---	60	130	---	---	---	3024	---	---
TOTALS:			60	130				3024		0
BITCOIN FUTURES										
JUN18	---	---	---	---	---	---	---	22	---	---
JUL18	---	---	---	---	---	---	---	22	---	---
TOTALS:								44		0
BLOOMBERG COMMODITY INDEXSM FUTURES										
SEP18	---	---	---	---	---	---	---	2717	---	---
TOTALS:								2717		0
BLOOMBERG ROLL SELECT COMMODITY IND										
TOTALS:								2951		0
DJ US REAL ESTATE INDEX FUTURES										
SEP18	---	---	---	1140	---	---	1800	27200	---	---
TOTALS:				1140			1800	27200		0
E-MINI NASDAQ BIOTECH FUTURES										
TOTALS:								960		0
EMINI RUSSELL 1000 GROWTH FUT										
SEP18	---	---	---	---	---	---	1864	7686	---	---
TOTALS:							1864	7686		0
EMINI RUSSELL 1000 VALUE										
SEP18	---	---	---	800	---	---	---	2420	---	---
TOTALS:				800				2420		0
E-MINI S&P 400 MIDCAP FUTURES										
SEP18	---	---	---	1101	---	---	---	8281	---	---
TOTALS:				1101				8281		0
GSCI EXCESS RETURN FUTURES										
TOTALS:				99				55216		0
MINI \$5 DOW FUTURES										
SEP18	---	---	---	3800	---	---	---	---	---	---
TOTALS:				3800						0
NIKKEI 225 (\$) STOCK FUTURES										
SEP18	---	---	---	---	---	---	---	120	---	---
TOTALS:								120		0
REAL ESTATE SELECT SECTOR FUTURES										
SEP18	---	---	---	---	---	---	---	5727	---	---
TOTALS:								5727		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC18	---	---	---	5	---	---	---	2800	---	---
DEC19	---	---	---	5	---	---	---	5080	---	---
DEC20	---	---	---	5	---	---	---	200	---	---
TOTALS:				50				8480		0
S&P 500 TOTAL RETURN INDEX FUTURES										

TOTALS:										20863	0
SP 500 CONS DISCRETIONARY SECTOR IX											
SEP18	---	---	---	155	---	---	---	4487	---	---	
TOTALS:				155				4487		0	
SP 500 CONSUMER STAPLES SECTOR IX											
SEP18	---	---	---	1350	---	---	---	4604	---	---	
TOTALS:				1350				4604		0	
SP 500 ENERGY SECTOR INDEX											
SEP18	---	---	---	---	---	---	4577	23462	---	---	
TOTALS:							4577	23462		0	
SP 500 FINANCIAL SECTOR INDEX											
SEP18	---	---	---	1365	---	---	---	26431	---	---	
TOTALS:				1365				26431		0	
SP 500 HEALTH CARE SECTOR INDEX											
SEP18	---	---	---	330	---	---	---	2539	---	---	
TOTALS:				330				2539		0	
SP 500 INDUSTRIAL SECTOR INDEX											
SEP18	---	---	---	---	---	---	---	634	---	---	
TOTALS:								634		0	
SP 500 TECHNOLOGY SECTOR INDEX											
SEP18	---	---	---	150	---	---	---	6470	---	---	
TOTALS:				150				6470		0	
USD-DENOMINATED IBOVESPA INDEX											
TOTALS:								90		0	

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES										
EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	MAR19	JUN19
NASDAQ BIO-TECH	06/15			09/21			12/21		03/15	06/21
EMINI S&P FUT	06/15			09/21			12/21		03/15	06/21
GSCI ER FUT	06/15	07/17	08/15	09/18	10/15	11/15	12/17			
GSCI FUT	06/15	07/17	08/15	09/18	10/15	11/15				
US REAL EST F	06/15			09/21			12/21		03/15	06/21
EMINI MIDCP FUT	06/15			09/21			12/21		03/15	06/21
NIKKEI(YEN) FUT	06/07	07/12	08/09	09/13	10/11	11/08	12/13	01/10	03/07	06/13
NIKKEI 225 FUT	06/07			09/13			12/13		03/07	06/13
EMINI NASD FUT	06/15			09/21			12/21		03/15	06/21
E-NASDAQ COMP F	06/15			09/21			12/21			
S&P GROWTH FUT	06/14			09/20			12/20			
E-600 SMLCAP F	06/15			09/21			12/21		03/15	06/21
S&P 500 FUT	06/14			09/20			12/20		03/14	06/20
S&P VALUE FUT	06/14			09/20			12/20			
MINI \$5 DOW FUT	06/15			09/21			12/21		03/15	06/21