



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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FINAL

PG11 BULLETIN #140@

EQUITY AND INDEX FUTURES

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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.

	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											
SEP17	2469.75	2470.50	2463.50	----	2468.40 -	100	3154	854596	2964274 +	10499	2476.25 1968.75A
DEC17	2467.25	2468.25	2461.25	----	2466.30 -	90	----	1460	28828 +	423	2474.00 2037.25A
MAR18	2463.00	2466.00B	2460.50A	----	2464.60 -	90	----	5	1003 +	3	2470.50B 2250.00
JUN18	2466.00	2466.00	2461.00	----	2463.80 -	90	----	4	412 +	2	2471.25 2325.75A
SEP18	----	----	----	----	2463.40 -	90	----	----	2	UNCH	2455.25B 2417.25A
TOTAL EMINI S&P FUT							3154	856065	2994519 +	10927	
S&P 500 FUT											
SEP17	2468.50	2470.30	2463.70A	2468.50	2468.40 -	100	1349	41	54668 +	246	2475.90 1775.70A
DEC17	----	2468.20B	2462.20A	2465.70A	2466.30 -	90	----	----	225	UNCH	2472.80B 1774.90A
MAR18	----	2466.50B	2460.50A	2464.00A	2464.60 -	90	----	----	30	UNCH	2471.10B 1965.30A
TOTAL S&P 500 FUT							1349	41	54923 +	246	
	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP F											
SEP17	1773.70	1777.80	1766.90	1776.10 +	270		60	6962	91209 +	223	1783.50 1403.50A
DEC17	----	1773.10B	1768.50A	1775.00 +	270		----	----	1	UNCH	1778.00B 1442.60A
TOTAL E-400 MIDCAP F							60	6962	91210 +	223	
S&P GROWTH FUT											
SEP17	----	1416.30B	1414.00A	1416.60 +	70		----	----	20	UNCH	1417.50B 1303.40A
TOTAL S&P GROWTH FUT							0	0	20	UNCH	
S&P VALUE FUT											
SEP17	----	1041.40A	1041.30 -	50			----	----	23	UNCH	1046.00B 999.60A
TOTAL S&P VALUE FUT							0	0	23	UNCH	
EMINI NAS BIO F											
SEP17	----	----	----	3438.60 +	2920		----	----	743	UNCH	----
TOTAL EMINI NAS BIO F							0	0	743	UNCH	
EMINI NASD FUT											
SEP17	5919.25	#5954.75	5905.00	5934.00 +	1525		5630	189388	288517 +	4243	5954.75 4175.75A
DEC17	5927.25	#5960.50B	5911.25	5940.50 +	1500		----	389	1160 +	29	5960.50B 4558.50A
MAR18	5960.25	#5965.00	5928.50A	5949.00 +	1500		----	2	38	UNCH	5965.00 4897.50A
TOTAL EMINI NASD FUT							5630	189779	289715 +	4272	
MINI \$5 DOW FUT											
SEP17	21515.00	21529.00	21444.00	21499.00 -	19.00		----	77342	128790 -	905	21628.00 17503.00A
DEC17	21445.00	21482.00B	21406.00	21455.00 -	19.00		----	27	231 -	2	21580.00 19545.00A
MAR18	21400.00	21411.00B	21378.00A	21418.00 -	19.00		----	2	14	UNCH	21486.00B 20249.00A
JUN18	----	----	----	21387.00 -	19.00		----	----	2	UNCH	21543.00 21205.00A
TOTAL MINI \$5 DOW FUT							0	77371	129037 -	907	
US REAL EST F											
SEP17	317.4	318.2	316.7	317.6 -	.9		----	689	17501 +	114	321.9B 306.4
TOTAL US REAL EST F							0	689	17501 +	114	
NIKKEI (\$) FUT											
SEP17	20005.00	20005.00	19875.00	19975.00 -	30		----	7035	35943 -	283	20320.00 18290.00A
DEC17	19885.00	19890.00B	19860.00A	19900.00 -	30		----	1	4 +	1	20235.00B 19750.00A
TOTAL NIKKEI (\$) FUT							0	7036	35947 -	282	
NTKKEI (YEN) F											
AUG17	----	----	----	19935.00 -	35		----	----	2	UNCH	20180.00 19800.00A
SEP17	19970.00	19980.00	19855.00	19945.00 -	35		----	29370	57481 +	78	20285.00 14680.00A
DEC17	----	----	19745.00A	19815.00 -	35		----	----	39	UNCH	20140.00B 16140.00A
TOTAL NIKKEI (YEN) F							0	29370	57522 +	78	