



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

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FINAL



PG11 BULLETIN #222@

EQUITY AND INDEX FUTURES

Thu, Nov 16, 2017 PG11

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										
DEC17	2564.25	2589.50	2562.25	----	2585.00 + 1990		3790 1525075	3219914 +	39202	2594.50 2037.25A
MAR18	2565.25	2590.25	2563.00	----	2585.80 + 2020		20065	95818 +	9910	2594.75 2250.00
JUN18	2572.00	2590.25	2563.50A	----	2585.90 + 2020		374	3884 +	195	2594.50B 2325.75A
SEP18	----	2588.00B	2565.00A	----	2586.20 + 2020		----	54 UNCH		2594.00B 2417.25A
DEC18	----	#2588.50B	----	----	2586.90 + 2020		6	39 +	5	2588.50B 2489.00A
TOTAL EMINI S&P FUT							3790 1545520	3319709 +	49312	
S&P 500 FUT										
DEC17	2574.20 @2574.00	2589.00	2574.00	2584.70 @2585.00	2585.00 + 1990		2674 110	65063 +	467	2594.20B 1774.90A
MAR18	2579.00	2588.60B	2579.00	2585.70	2585.80 + 2020		20	5180 +	2	2593.10B 1965.30A
JUN18	----	2588.70B	----	2565.70N	2585.90 + 2020		----	95 UNCH		2593.30B 1971.20A
TOTAL S&P 500 FUT							2694 110	70338 +	469	
	GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP F										
DEC17	1817.60	1841.00	1816.40A	1835.90 + 1830	1830		400 17551	94260 +	523	1846.50 1442.60A
MAR18	----	1837.80B	----	1834.00 + 1830	1830		----	9 UNCH		1843.10B 1660.00A
JUN18	----	1826.50B	----	1833.60 + 1830	1830		----	2 UNCH		1828.00 1673.60A
TOTAL E-400 MIDCAP F							400 17551	94271 +	523	
S&P GROWTH FUT										
DEC17	----	----	----	1490.70 + 1340	1340		0	22 UNCH		1485.00 1363.50A
TOTAL S&P GROWTH FUT							0	22		
S&P VALUE FUT										
DEC17	1067.40	1067.40	1067.40	1071.40 + 730	730		2	21 UNCH		1077.00B 1018.50A
TOTAL S&P VALUE FUT							0	21		
EMINI NAS BIO F										
DEC17	----	----	----	3252.80 + 4710	4710		----	718 UNCH		----
TOTAL EMINI NAS BIO F							0	718		
EMINI NASD FUT										
DEC17	6264.50	#6358.50	6260.75	6341.00 + 7475	7475		9565 330129	292214 +	9460	6358.50 4558.50A
MAR18	6281.00	#6374.00B	6278.00A	6357.00 + 7475	7475		952	2452 +	10	6374.00B 4897.50A
JUN18	6309.50	#6382.50	6309.50	6366.75 + 7475	7475		70	149 +	18	6382.50 5350.75A
DEC18	----	6366.25B	----	6387.25 + 7475	7475		----	6 UNCH		6375.50 5917.25A
TOTAL EMINI NASD FUT							9565 331151	294821 +	9488	
MINI \$5 DOW FUT										
DEC17	23260.00	23464.00	23244.00	23424.00 + 162.00	162.00		500 135859	157902 -	794	23557.00 19545.00A
MAR18	23261.00	23453.00B	23239.00A	23417.00 + 163.00	163.00		874	2440 +	568	23548.00 20249.00A
JUN18	23231.00	23413.00B	23231.00	23403.00 + 163.00	163.00		4	36 UNCH		23497.00B 21205.00A
SEP18	----	23322.00B	----	23366.00 + 163.00	163.00		----	9 UNCH		23420.00 22190.00A
TOTAL MINI \$5 DOW FUT							500 136737	160387 -	226	
US REAL EST F										
DEC17	324.1	326.5	324.1	326.1 + 2.0	2.0		1179 569	18658 -	976	329.9 311.6
TOTAL US REAL EST F							1179 569	18658 -	976	
NIKKEI (\$) FUT										
DEC17	22080.00	22630.00	21995.00	22595.00 + 475	475		24358	41472 -	183	23445.00 18980.00
MAR18	22065.00	22635.00	22025.00A	22605.00 + 470	470		75	167 -	13	23440.00 19190.00A
TOTAL NIKKEI (\$) FUT							0 24433	41639 -	196	
NIKKEI (YEN) F										
DEC17	22070.00	22615.00	21985.00	22585.00 + 485	485		59504	59101 -	1398	23430.00 16140.00A
MAR18	22125.00	22570.00B	21970.00A	22540.00 + 485	485		53	97 -	3	23365.00B 19050.00A
TOTAL NIKKEI (YEN) F							0 59557	59198 -	1401	