



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

PG11 BULLETIN #101@

EQUITY AND INDEX FUTURES

Fri, May 26, 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	--CONTRACT-- LOW	
EMINI S&P FUT											
JUN17	2413.00	2415.75	2408.00	----	2413.80 +	40	4635	874925	3030944 -	6013 2417.75	1960.25A
SEP17	2410.50	2412.75	2405.25	----	2411.10 +	50	----	9736	51275 +	3422 2414.75	1968.75A
DEC17	2406.50	2409.50B	2402.50	----	2408.00 +	50	----	823	12533 +	41 2411.25	2037.25A
MAR18	2401.50	2404.00B	2401.50	----	2405.70 +	60	----	2	529 -	2 2406.50B	2250.00
TOTAL	EMINI S&P FUT						4635	885486	3095281 -	2552	
S&P 500 FUT											
JUN17	2411.50 @2412.00	2415.20B	2411.00	2414.20 @2413.80	2413.80 +	40	691	76	77180 -	2447 2417.50B	1777.70A
SEP17	----	2411.50B	2408.50A	2410.60N	2411.10 +	50	----	----	506 -	17 2415.00B	1775.70A
DEC17	----	2408.40B	2405.40A	2407.50N	2408.00 +	50	----	----	90	UNCH 2411.90B	1774.90A
TOTAL	S&P 500 FUT						691	76	77776 -	2464	
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW		SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	--CONTRACT-- LOW	
E-400 MIDCAP F											
JUN17	1727.90	1729.80	1721.70		1725.50 -	440	----	11722	91806 -	184 1757.90B	1403.20A
SEP17	----	----	1723.30A		1724.10 -	440	----	----	3	UNCH 1752.10B	1403.50A
TOTAL	E-400 MIDCAP F						0	11722	91809 -	184	
S&P GROWTH FUT											
JUN17	----	----	1379.50A		1380.00 +	UNCH	----	----	19	UNCH 1380.90B	1217.30A
TOTAL	S&P GROWTH FUT						0	0	19		
S&P VALUE FUT											
JUN17	----	----	----		1022.80 +	UNCH	----	----	26	UNCH 1056.30B	991.90A
TOTAL	S&P VALUE FUT						0	0	26		
EMINI NAS BIO F											
JUN17	----	----	----		3015.20 -	2300	----	----	324	UNCH 3046.80B	3007.20A
TOTAL	EMINI NAS BIO F						0	0	324		
EMINI NASD FUT											
JUN17	5781.25	#5796.50	5772.75		5792.25 +	1025	850	162554	270802 -	2935 5796.50	4174.00
SEP17	5787.00	#5801.25B	5777.50		5797.75 +	1075	----	761	1906 +	150 5801.25B	4175.75A
DEC17	5790.00	#5802.75B	5784.75A		5802.25 +	1075	----	10	658	UNCH 5802.75B	4558.50A
MAR18	5800.00	#5800.00	5800.00		5810.75 +	1075	----	1	18 +	1 5800.00	4897.50A
TOTAL	EMINI NASD FUT						850	163326	273384 -	2784	
MINI \$5 DOW FUT											
JUN17	21055.00	21076.00	21020.00		21066.00 +	3.00	----	78293	119654 +	572 21106.00	16788.00A
SEP17	21000.00	21022.00	20971.00A		21013.00 +	2.00	----	199	821 +	64 21048.00	17503.00A
DEC17	----	----	20942.00A		20963.00 +	2.00	----	----	45	UNCH 20966.00B	19545.00A
TOTAL	MINI \$5 DOW FUT						0	78492	120520 +	636	
US REAL EST F											
JUN17	314.1	314.1	311.3		312.6 -	1.8	587	562	14727 +	334 320.8	299.5
TOTAL	US REAL EST F						587	562	14727 +	334	
NIKKEI (\$) FUT											
JUN17	19825.00	19825.00	19595.00		19715.00 -	100	----	10992	39692 -	586 20040.00	18255.00
SEP17	19825.00	19825.00	19625.00A		19740.00 -	100	----	53	127 -	17 20065.00	18290.00A
TOTAL	NIKKEI (\$) FUT						0	11045	39819 -	603	
NIKKEI (YEN) F											
JUN17	19810.00	19810.00	19590.00		19705.00 -	105	----	39229	80389 -	1469 20030.00	14590.00A
SEP17	19660.00	19680.00	19555.00		19670.00 -	105	----	108	466 +	92 19965.00B	14680.00A
TOTAL	NIKKEI (YEN) F						0	39337	80855 -	1377	