



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
 CME Group, Inc.
 20 South Wacker Drive, Chicago, Illinois 60606-7499.
 Customer Service: (312) 930-1000



FINAL

PG11 BULLETIN #183@

EQUITY AND INDEX FUTURES

Fri, Sep 22, 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	2500.75	2501.00	2492.00	----		2499.40 -	150	7126	1017601	3048657 -	24428 2507.25	2037.25A
MAR18	2499.75	2500.25	2491.50	----		2498.70 -	160	----	1347	13733 +	1328 2506.00	2250.00
JUN18	----	----	2491.25A	----		2497.80 -	160	----	----	476	UNCH 2504.75	2325.75A
SEP18	2497.50	2497.50	2491.75A	----		2497.60 -	160	----	1	29 +	1 2502.25	2417.25A
DEC18	----	----	----	----		2498.30 -	160	----	----	5	UNCH 2508.75	2500.50
TOTAL	EMINI S&P FUT							7126	1018949	3062900 -	23099	
S&P 500 FUT												
DEC17	2494.80 @2495.00	2500.70B	2494.80	2499.50		2499.40 -	150	1328	146	44704 -	404 2507.00B	1774.90A
MAR18	----	----	2495.20A	2500.30N		2498.70 -	160	----	----	26	UNCH 2505.90B	1965.30A
TOTAL	S&P 500 FUT							1328	146	44730 -	404	
GLOBEX OPEN		GLOBEX HIGH	GLOBEX LOW	GLOBEX		SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH LOW		
E-400 MIDCAP F												
DEC17	1764.10	1770.00	1757.40	1768.50	+	530		500	9606	87278 +	646 1790.60B	1442.60A
TOTAL	E-400 MIDCAP F							500	9606	87278 +	646	
S&P GROWTH FUT												
DEC17	----	----	----	1432.00	+	40		----	----	22	UNCH 1438.90	1363.50A
TOTAL	S&P GROWTH FUT							0	0	22		
S&P VALUE FUT												
DEC17	----	----	----	1056.20	+	130		----	----	21	UNCH 1051.30B	1018.50A
TOTAL	S&P VALUE FUT							0	0	21		
EMINI NAS BIO F												
DEC17	----	----	----	3445.50	-	990		----	----	478	UNCH ----	----
TOTAL	EMINI NAS BIO F							0	0	478		
EMINI NASD FUT												
DEC17	5944.25	5945.50	5911.00	5935.75	-	950		1500	271149	263136 -	2714 6026.25B	4558.50A
MAR18	5951.50	5954.75B	5921.75A	5946.00	-	950		----	584	410 +	48 6027.25B	4897.50A
JUN18	5937.75	5957.75B	5937.75	5955.75	-	1000		----	1	45	UNCH 6030.25	5350.75A
DEC18	----	----	*5983.00A	5976.25	-	1000		----	----	2	UNCH 6045.50	5983.00A
TOTAL	EMINI NASD FUT							1500	271734	263593 -	2666	
MINI \$5 DOW FUT												
DEC17	22326.00	22334.00	22258.00	22299.00	-	34.00		1400	110669	158743 +	2634 22389.00	19545.00A
MAR18	22280.00	22287.00B	22226.00	22270.00	-	29.00		----	138	206 +	55 22353.00B	20249.00A
JUN18	22210.00	22235.00B	22210.00	22239.00	-	29.00		----	1	17	UNCH 22278.00	21205.00A
TOTAL	MINI \$5 DOW FUT							1400	110808	158966 +	2689	
US REAL EST F												
DEC17	316.4	317.7	*313.6	314.8	-	1.4		1336	647	16353 -	1068 324.3	313.6
TOTAL	US REAL EST F							1336	647	16353 -	1068	
NIKKEI (\$) FUT												
DEC17	20270.00	20315.00	20155.00	20235.00	-	60		----	9936	37298 -	272 20400.00	18980.00
MAR18	----	----	20185.00A	20255.00	-	60		----	----	11	UNCH 20395.00B	19190.00A
TOTAL	NIKKEI (\$) FUT							0	9936	37309 -	272	
NIKKEI (YEN) F												
DEC17	20235.00	20285.00	20125.00	20200.00	-	65		1209	27870	55754 -	141 20365.00	16140.00A
MAR18	----	20230.00B	20085.00A	20155.00	-	65		----	----	8	UNCH 20310.00B	19050.00A
TOTAL	NIKKEI (YEN) F							1209	27870	55762 -	141	