

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

CME Group, Inc.

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Customer Service: (312) 930-1000



PRELIMINARY

PG12 BULLETIN #101@

EQUITY AND INDEX FUTURES CONTINUED

Fri, May 26, 2017 PG12

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.

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P DISCRNY F JUN17	911.90	914.60	911.70A	914.50 + 270	----	17	3558 -	15	917.20B	818.10A
TOTAL S&P DISCRNY F					0	17	3558 -	15		
S&P ENRGY F JUN17	661.50	664.80B	660.10	663.70 + 80	100	262	4985 -	104	766.30B	657.50A
TOTAL S&P ENRGY F					100	262	4985 -	104		
S&P FIN F JUN17	289.70	290.65B	289.45	289.70 - 55	186	405	16030 +	252	310.50	280.90A
TOTAL S&P FIN F					186	405	16030 +	252		
S&P HEALTH F JUN17	761.90	762.50B	759.00A	759.60 - 180	----	123	11387 +	32	767.60B	685.70A
TOTAL S&P HEALTH F					0	123	11387 +	32		
S&P INDUS F JUN17	671.90	#673.80B	671.40A	673.30 + 100	----	11	4649 UNCH		673.80B	618.30A
TOTAL S&P INDUS F					0	11	4649			
S&P MATERL F JUN17	557.80	559.80B	557.30A	559.70 + 150	----	35	3881 +	10	569.30B	523.30A
SEP17	----	----	----	559.00 + 150	----	----	100 UNCH		558.00B	552.20A
TOTAL S&P MATERL F					0	35	3981 +	10		
S&P STAPLES F JUN17	564.50	#565.40B	563.90	565.50 + 220	----	6	12184 UNCH		565.40B	512.80A
TOTAL S&P STAPLES F					0	6	12184			
S&P TECH F JUN17	563.80	565.30B	563.50	564.50 - 40	----	31	5797 -	9	566.20B	482.80A
SEP17	----	----	----	564.20 - 40	----	----	550 UNCH		538.30B	534.60A
TOTAL S&P TECH F					0	31	6347 -	9		
S&P UTILITY F JUN17	536.70	#537.50B	535.70	536.40 - 50	----	102	19137 -	1	537.50B	478.50A
TOTAL S&P UTILITY F					0	102	19137 -	1		

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ENY FUT JUN17	----	----	19610.00A	19705.00 - 05.00	----	0	0	25 UNCH	0010.00B	18260.00A
TOTAL ENY FUT						0	0	25		
FT1 FUT JUN17	7510.00	#7537.50B	7499.50A	7530.00 + 32.50	----	0	35	70 -	5	7537.50B
TOTAL FT1 FUT						0	35	70 -	5	
FT5 FUT JUN17	17885.00	#18020.00B	17870.00A	17950.00 + 15.00	----	0	6	164 UNCH	8020.00B	16625.00A
TOTAL FT5 FUT						0	6	164		
IBV FUT JUN17	63735.0	64685.0	63430.0A	64145.0 + 585.0	----	0	23	172 -	1	69435.0B
TOTAL IBV FUT						0	23	172 -	1	
II FUT MAY17	----	----	----	9509.75 + UNCH	----	----	----	-	621	----
JUN17	----	----	----	9573.00 + 96.50	----	1013	403 +	174	----	----
TOTAL II FUT						0	1013	403 -	447	
RS1 FUT JUN17	1336.50	1338.40B	1336.20	1337.70 + 0.40	----	0	20	306 -	3	1339.60B
TOTAL RS1 FUT						0	20	306 -	3	
RSG FUT JUN17	1194.00	1195.80B	1193.60A	1195.70 + 1.10	----	0	4	291 UNCH	1196.60	1122.90
TOTAL RSG FUT						0	4	291		
RSV FUT JUN17	1126.10	1128.00B	1125.90A	1127.80 + 0.50	----	0	10	822 -	3	1148.20B
TOTAL RSV FUT						0	10	822 -	3	
SDA FUT DEC17	----	----	----	48.900 + UNCH	----	----	----	13959 UNCH	48.950	44.100
DEC18	----	----	----	52.450 + UNCH	----	----	----	18656 UNCH	53.300	44.000A
DEC19	----	54.350B	----	54.350 + 0.100	----	----	----	17694 UNCH	56.450	43.950A
DEC20	57.050	57.050	57.000	56.950 + UNCH	----	60	7572 +	40	58.550B	43.900A
DEC21	----	59.200B	----	59.150 + UNCH	----	----	----	4780 UNCH	60.550B	44.150A
DEC22	----	----	----	60.400 + UNCH	----	----	----	1440 UNCH	62.500B	56.400A
DEC23	----	----	----	62.750 + UNCH	----	----	----	580 UNCH	64.500B	57.800A
DEC24	----	----	----	65.100 + UNCH	----	----	----	1280 UNCH	66.800B	59.800A
DEC25	----	66.950B	----	66.900 + UNCH	----	----	----	120 UNCH	68.500	60.650A
DEC26	----	69.650B	----	69.600 + UNCH	----	----	----	220 UNCH	70.700	62.150A
DEC27	----	72.200B	----	72.150 + UNCH	----	----	----	561 UNCH	72.800B	63.900A
TOTAL SDA FUT						0	60	66862 +	40	
SDI FUT JUN17	----	----	----	11.970 + UNCH	----	----	----	41 UNCH	12.250	11.350A
SEP17	----	----	----	12.050 + UNCH	----	----	----	20 UNCH	12.160B	11.800
TOTAL SDI FUT						0	0	61		
TRI FUT JUN17	----	----	----	4659.50 + 0.50	----	----	----	11250 UNCH	----	----
SEP17	----	----	----	4678.50 + 0.50	----	----	----	1000 UNCH	----	----
DEC17	----	----	----	4688.50 + 0.50	----	----	----	13690 UNCH	----	----
MAR18	----	----	----	4711.00 + 0.50	----	----	----	5500 UNCH	----	----
TOTAL TRI FUT						0	0	31440		
XAR FUT JUN17	154.55	154.70	153.40A	153.90 - 0.90	----	0	29	2810 +	5	156.70
TOTAL XAR FUT						0	29	2810 +	5	

EX-PIT & OTHER BREAKDOWN

	-----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 NASDAQ 100 FUTURES									
JUN17	---	---	850	28887	---	---	10900	---	2
TOTALS:			850	29287			10900		2
DJ US REAL ESTATE INDEX FUTURES									
JUN17	---	---	252	2386	---	---	335	---	---
TOTALS:			252	2386			335	---	0
S&P 500 FUTURES									
JUN17	---	---	200	46720	---	---	---	---	3029

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.

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SEP17	---	---	---	---	---	---	---	---	---	17
TOTALS:			200	46720						3046
SP 500 FINANCIAL SECTOR INDEX										
JUN17	---	---	186	1160	---	---	---	3936	---	---
TOTALS:			186	1160				3936		0
E-MINI S&P 400 MIDCAP FUTURES										
JUN17	---	---	---	2747	---	---	---	274	---	146
TOTALS:				2747				274		146
E-MINI S&P 500 FUTURES										
JUN17	---	---	---	23703	---	---	4635	26694	---	31627
SEP17	---	---	---	---	---	---	---	---	---	85
DEC17	---	---	---	3785	---	---	---	---	---	---
TOTALS:				27488			4635	26694		31712
GSCI EXCESS RETURN FUTURES										
TOTALS:				1023						0
MINI \$5 DOW FUTURES										
JUN17	---	---	---	13560	---	---	---	---	---	---
TOTALS:				13560						0
NIKKEI 225 (YEN) STOCK FUTURES										
JUN17	---	---	---	---	---	---	---	1282	---	---
TOTALS:								1282		0
REAL ESTATE SELECT SECTOR FUTURES										
JUN17	---	---	---	---	---	---	---	633	---	---
TOTALS:								633		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
TOTALS:								6950		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								12000		0
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN17	---	---	---	332	---	---	---	1549	---	15
TOTALS:				332				1549		15
SP 500 CONSUMER STAPLES SECTOR IX										
TOTALS:				222				5543		0
SP 500 ENERGY SECTOR INDEX										
JUN17	---	---	---	1506	---	---	100	1898	---	---
TOTALS:				1506			100	1898		0
SP 500 HEALTH CARE SECTOR INDEX										
JUN17	---	---	---	449	---	---	---	4205	---	---
TOTALS:				449				4205		0
SP 500 INDUSTRIAL SECTOR INDEX										
TOTALS:				1231				4118		0
SP 500 MATERIALS SECTOR INDEX										
JUN17	---	---	---	849	---	---	---	1009	---	---
TOTALS:				849				1009		0
SP 500 TECHNOLOGY SECTOR INDEX										
JUN17	---	---	---	230	---	---	---	1247	---	---
TOTALS:				230				1247		0
SP 500 UTILITIES SECTOR INDEX										
JUN17	---	---	---	137	---	---	---	5007	---	---
TOTALS:				137				5007		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18
NASDAQ BIO-TECH		06/16			09/15			12/15	
EMINI S&P FUT		06/16			09/15			12/15	03/16
GSCI ER FUT	05/15	06/15	07/18	08/15	09/18	10/16	11/15		
GSCI FUT	05/15	06/15	07/18	08/15	09/18	10/16			
US REAL EST F		06/16			09/15			12/15	03/16
EMINI MIDCP FUT		06/16			09/15			12/15	03/16
NIKKEI(YEN) FUT	05/11	06/08	07/13	08/10	09/07	10/12	11/09	12/07	03/08
NIKKEI 225 FUT		06/08			09/07			12/07	03/08
EMINI NASD FUT		06/16			09/15			12/15	03/16
E-NASDAQ COMP F		06/16			09/15			12/15	
S&P GROWTH FUT		06/15			09/14			12/14	
E-600 SMLCAP F		06/16			09/15			12/15	03/16
S&P 500 FUT		06/15			09/14			12/14	03/15
S&P VALUE FUT		06/15			09/14			12/14	
MINI \$5 DOW FUT		06/16			09/15			12/15	03/16