

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

CME Group, Inc.

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FINAL

PG12 BULLETIN #222@

EQUITY AND INDEX FUTURES CONTINUED

Thu, Nov 16, 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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGH	LOW
RTY FUT									
DEC17	1463.80	1492.60	1462.10	1486.00 + 2220	4620	129420	542707 + 1705	1518.00	1348.40A
MAR18	1466.60	1493.20B	1463.60A	1487.00 + 2220	---	109	1187 + 102	1517.40B	1440.00A
TOTAL RTY FUT					4620	129529	543894 + 1807		
S&P DISCRNY F									
DEC17	932.40	#938.70B	931.10A	938.00 + 730	50	100	3452 - 133	938.70B	896.20A
TOTAL S&P DISCRNY F					50	100	3452 - 133		
S&P ENRGY F									
DEC17	674.80	676.90	672.10	673.70 - 290	---	191	12430 - 9	708.20B	637.00A
TOTAL S&P ENRGY F					0	191	12430 - 9		
S&P FTN F									
DEC17	322.75	323.50	321.50A	321.65 + 25	128	434	30285 + 40	330.85B	291.90A
TOTAL S&P FTN F					128	434	30285 + 40		
S&P HEALTH F									
DEC17	811.60	817.90B	810.30A	817.20 + 820	---	63	8262 + 5	845.40B	806.00A
TOTAL S&P HEALTH F					0	63	8262 + 5		
S&P INDUS F									
DEC17	704.20	708.50	703.70A	707.70 + 640	---	124	4939 - 94	731.60B	673.40A
TOTAL S&P INDUS F					0	124	4939 - 94		
S&P MATERL F									
DEC17	609.70	615.30	609.00A	614.60 + 730	---	76	6242 - 1	630.50B	577.20A
TOTAL S&P MATERL F					0	76	6242 - 1		
S&P STAPLES F									
DEC17	548.40	552.70B	548.00	551.00 + 730	---	123	20883 - 90	557.60	526.30A
TOTAL S&P STAPLES F					0	123	20883 - 90		
S&P TECH F									
DEC17	635.70	640.50B	635.60A	639.40 + 860	---	105	8366 - 5	642.30	578.70A
TOTAL S&P TECH F					0	105	8366 - 5		
S&P UTILITY F									
DEC17	566.40	566.50	563.10	564.70 - 200	65	472	22583 + 106	575.30	529.10
MAR18	---	---	---	562.10 - 200	---	---	1 UNCH	561.20	561.20
TOTAL S&P UTILITY F					65	472	22584 + 106		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EI FUT									
DEC17	545.60	548.60B	545.00A	543.70 + 6.00	---	15	20 UNCH	555.40B	525.10A
TOTAL EI FUT					0	15	20		
ENY FUT									
DEC17	22550.00	22600.00B	22000.00A	22585.00 + 85.00	---	1	15 + 1	3410.00B	19100.00A
TOTAL ENY FUT					0	1	15 + 1		
FT1 FUT									
DEC17	7372.00	7390.50B	7361.50A	7390.00 + 23.50	---	40	185 + 1	7549.50B	7154.00A
TOTAL FT1 FUT					0	40	185 + 1		
FT5 FUT									
DEC17	20345.00	20720.00B	20290.00A	20650.00 + 60.00	---	136	210 - 44	10880.00B	19090.00
TOTAL FT5 FUT					0	136	210 - 44		
FTU FUT									
DEC17	1050.40	1056.40B	1049.90A	1054.40 + 4.70	---	23	0 UNCH	1085.20B	1046.90A
TOTAL FTU FUT					0	23	0		
IBV FUT									
DEC17	71600.0	73250.0B	71600.0	72925.0 + 685.0	---	21	399 + 10	78190.0B	71245.0
TOTAL IBV FUT					0	21	399 + 10		
II FUT									
NOV17	---	---	---	10293.00 + 65.50	---	459	480 - 592	---	---
TOTAL II FUT					0	459	480 - 592		
RS1 FUT									
DEC17	1427.40	1434.90B	1427.10A	1432.80 + 11.30	---	241	8214 - 22	1437.50	1361.30
TOTAL RS1 FUT					0	241	8214 - 22		
RSG FUT									
DEC17	1311.90	1320.10B	1311.90	1318.30 + 13.20	---	163	9419 - 29	1320.20B	1237.40A
TOTAL RSG FUT					0	163	9419 - 29		
RSV FUT									
DEC17	1168.50	1174.00B	1168.40A	1171.70 + 7.60	4425	162	13019 - 1176	1187.30B	1126.80A
TOTAL RSV FUT					4425	162	13019 - 1176		
SDA FUT									
DEC17	---	---	---	49.000 + 0.050	---	---	7936 UNCH	49.750B	44.100
DEC18	---	---	---	52.700 + UNCH	---	---	28283 UNCH	53.300	44.000A
DEC19	54.850	54.900	54.850	54.900 + 0.250	200	40	25791 + 240	56.450	43.950A
DEC20	---	56.950B	---	57.000 + 0.400	---	---	21193 UNCH	58.550B	43.900A
DEC21	---	58.750B	---	58.750 + 0.550	---	---	7421 UNCH	60.550B	44.150A
DEC22	---	60.250B	---	60.350 + 0.550	---	---	3030 UNCH	62.500B	56.400A
DEC23	---	61.750B	---	61.850 + 0.600	---	---	1340 UNCH	64.500B	57.800A
DEC24	---	63.250B	---	63.400 + 0.550	---	---	3320 UNCH	66.800B	59.800A
DEC25	---	64.550B	---	64.700 + 0.450	---	---	800 UNCH	68.500	60.650A
DEC26	---	66.100B	---	66.250 + 0.400	---	---	1020 UNCH	70.700	62.150A
DEC27	---	67.700B	---	67.800 + 0.500	---	---	881 UNCH	72.800B	63.900A
TOTAL SDA FUT					200	40	101015 + 240		
SDI FUT									
DEC17	---	---	---	12.250 + UNCH	---	---	60 UNCH	12.330B	12.150A
JUN18	---	---	---	12.700 + UNCH	---	---	100 UNCH	12.950	12.750A
TOTAL SDI FUT					0	0	160		
TRI FUT									
DEC17	---	---	---	5035.00 + 42.50	---	---	16690 UNCH	---	---
MAR18	---	---	---	5055.00 + 42.50	---	---	15403 UNCH	---	---
JUN18	---	---	---	5091.00 + 42.50	---	---	10875 UNCH	---	---
SEP18	---	---	---	5113.50 + 42.50	---	---	5000 UNCH	---	---
TOTAL TRI FUT					0	0	47968		
XAR FUT									
DEC17	161.80	162.60B	161.65A	162.25 + 0.60	---	59	3270 UNCH	163.50B	153.35A
TOTAL XAR FUT					0	59	3270		

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									
DEC17	---	---	9245	38819	---	320	---	---	---
TOTALS:			9245	38819		320			0

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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EQUITY AND INDEX FUTURES CONTINUED

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EMINI RUSSELL 2000 INDEX FUTURES

DEC17	---	---	4620	35070	---	---	---	3368	---	106
TOTALS:			4620	35070				3368		106

E-MINI S&P 500 FUTURES

DEC17	---	---	3790	39885	---	---	---	12017	---	14905
MAR18	---	---	---	130	---	---	---	---	---	135
TOTALS:			3790	40015				12017		15040

S&P 500 FUTURES

DEC17	---	---	1740	23543	---	---	---	---	---	1373
MAR18	---	---	---	---	---	---	---	---	---	28
TOTALS:			1740	23543						1401

MINI \$5 DOW FUTURES

DEC17	---	---	500	550	---	---	---	514	---	---
TOTALS:			500	550				514		0

E-MINI S&P 400 MIDCAP FUTURES

DEC17	---	---	400	618	---	---	---	670	---	---
TOTALS:			400	618				670		0

GSCI EXCESS RETURN FUTURES

DEC17	---	---	99	1320	---	---	---	231	---	---
TOTALS:			99	1320				231		0

SP 500 UTILITIES SECTOR INDEX

DEC17	---	---	65	625	---	---	---	4120	---	---
TOTALS:			65	625				4120		0

DJ US REAL ESTATE INDEX FUTURES

DEC17	---	---	55	1976	---	---	1124	1583	---	---
TOTALS:			55	1976			1124	1583		0

SP 500 FINANCIAL SECTOR INDEX

DEC17	---	---	55	320	---	---	73	318	---	---
TOTALS:			55	320			73	318		0

SP 500 CONS DISCRETIONARY SECTOR IX

DEC17	---	---	50	115	---	---	---	---	---	---
TOTALS:			50	115						0

E-MINI NASDAQ BIOTECH FUTURES

TOTALS:								358		0
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EMINI RUSSELL 1000 GROWTH FUT

DEC17	---	---	---	820	---	---	---	3571	---	---
TOTALS:				820				3571		0

EMINI RUSSELL 1000 INDEX FUTURES

DEC17	---	---	---	125	---	---	---	---	---	---
TOTALS:				125						0

EMINI RUSSELL 1000 VALUE

DEC17	---	---	---	750	---	---	4425	9151	---	---
TOTALS:				750			4425	9151		0

NIKKEI 225 (YEN) STOCK FUTURES

DEC17	---	---	---	---	---	---	---	1127	---	---
TOTALS:								1127		0

REAL ESTATE SELECT SECTOR FUTURES

TOTALS:				120						0
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S&P 500 ANNUAL DIVIDEND INDEX FUT

DEC19	---	---	---	---	---	---	200	950	---	---
TOTALS:							200	9050		0

SP 500 CONSUMER STAPLES SECTOR IX

DEC17	---	---	---	145	---	---	---	1795	---	---
TOTALS:				145				1795		0

SP 500 ENERGY SECTOR INDEX

DEC17	---	---	---	195	---	---	---	388	---	---
TOTALS:				195				388		0

SP 500 HEALTH CARE SECTOR INDEX

DEC17	---	---	---	175	---	---	---	366	---	---
TOTALS:				175				366		0

SP 500 INDUSTRIAL SECTOR INDEX

DEC17	---	---	---	1260	---	---	---	261	---	---
TOTALS:				1260				261		0

SP 500 MATERIALS SECTOR INDEX

DEC17	---	---	---	4680	---	---	---	203	---	---
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TOTALS:				4680				203		0
SP 500 TECHNOLOGY SECTOR INDEX										
DEC17	---	---	---	140	---	---	---	1715	---	---
TOTALS:				140				1715		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	SEP18
NASDAQ BIO-TECH		12/15			03/16			06/15	
EMINI S&P FUT		12/15			03/16			06/15	09/21
GSCI ER FUT	11/15	12/15	01/17	02/15	03/15	04/16			
GSCI FUT	11/15	12/15	01/17	02/15	03/15				
US REAL EST F		12/15			03/16			06/15	09/21
EMINI MIDCP FUT		12/15			03/16			06/15	09/21
NIKKEI(YEN) FUT	11/09	12/07	01/11	02/08	03/08	04/12	05/10	06/07	09/13
NIKKEI 225 FUT		12/07			03/08			06/07	09/13
EMINI NASD FUT		12/15			03/16			06/15	09/21
E-NASDAQ COMP F		12/15			03/16			06/15	
S&P GROWTH FUT		12/14			03/15			06/14	
E-600 SMLCAP F		12/15			03/16			06/15	09/21
S&P 500 FUT		12/14			03/15			06/14	09/20
S&P VALUE FUT		12/14			03/15			06/14	
MINI \$5 DOW FUT		12/15			03/16			06/15	09/21