

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

CME Group, Inc.

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Customer Service: (312) 930-1000

FINAL

PG12 BULLETIN #183@

EQUITY AND INDEX FUTURES CONTINUED

Fri, Sep 22, 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	1444.40	#1456.00	1438.60	1450.90 + 550		5800	60189	540359 + 1596	1456.00	1348.40A	
MAR18	1443.40	#1454.80B	1441.80A	1449.90 + 470		---	91	93 + 91	1454.80B	1440.00A	
TOTAL RTY FUT						5800	60280	540452 + 1687			
S&P DISCRNY F											
DEC17	902.20	904.80	901.50	904.50 + 190		---	291	3483 + 55	912.80	896.20A	
TOTAL S&P DISCRNY F						0	291	3483 + 55			
S&P ENRGY F											
DEC17	673.10	#678.30B	672.00A	676.70 + 360		384	94	11601 + 380	678.30B	637.00A	
TOTAL S&P ENRGY F						384	94	11601 + 380			
S&P FTN F											
DEC17	312.15	313.35	311.35A	313.25 - 10		466	466	26920 + 561	314.00B	291.90A	
TOTAL S&P FTN F						466	466	26920 + 561			
S&P HEALTH F											
DEC17	820.00	820.40	*815.30A	820.20 + 60		260	390	8396 - 14	834.80B	815.30A	
TOTAL S&P HEALTH F						260	390	8396 - 14			
S&P INDUS F											
DEC17	706.90	#708.30	706.30A	708.00 + 200		---	39	4751 - 6	708.30	673.40A	
TOTAL S&P INDUS F						0	39	4751 - 6			
S&P MATERL F											
DEC17	600.40	600.40	597.90A	599.20 - 190		360	599	5328 - 61	603.50	577.20A	
TOTAL S&P MATERL F						360	599	5328 - 61			
S&P STAPLES F											
DEC17	544.00	544.40	*541.50	542.10 - 130		565	581	20617 + 120	557.60	541.50	
TOTAL S&P STAPLES F						565	581	20617 + 120			
S&P TECH F											
DEC17	586.10	588.70B	585.80A	588.50 + 80		---	117	9241 - 16	594.60B	581.00	
TOTAL S&P TECH F						0	117	9241 - 16			
S&P UTILITY F											
DEC17	541.00	541.20	*536.00	536.20 - 390		522	608	23494 + 203	558.80B	536.00	
TOTAL S&P UTILITY F						522	608	23494 + 203			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
ENY FUT											
DEC17	----	----	20170.00A	20200.00 - 65.00		----	----	2 UNCH	19330.00B	19100.00A	
TOTAL ENY FUT						0	0	2			
FT1 FUT											
DEC17	7206.50	7279.00B	7199.00A	7267.50 + 56.00		----	49	55 + 7	7394.00B	7154.00A	
TOTAL FT1 FUT						0	49	55 + 7			
FT5 FUT											
DEC17	19750.00	19770.00B	19645.00A	19695.00 - 90.00		----	60	155 - 8	19950.00B	19415.00A	
TOTAL FT5 FUT						0	60	155 - 8			
FTU FUT											
DEC17	1063.30	#1068.70B	1061.50A	1066.40 + 4.10		----	36	2 + 2	1068.70B	1053.00A	
TOTAL FTU FUT						0	36	2 + 2			
IBV FUT											
OCT17	75955.0	76215.0B	75500.0A	75810.0 - 230.0		----	6	401 - 2	76990.0B	68065.0A	
TOTAL IBV FUT						0	6	401 - 2			
II FUT											
SEP17	----	----	----	9978.00 - 52.00		----	2149	545 - 30	----	----	
TOTAL II FUT						0	2149	545 - 30			
RS1 FUT											
DEC17	1383.20	1386.60	1383.10A	1387.20 + 1.00		630	162	8349 - 104	1392.20	1361.30	
TOTAL RS1 FUT						630	162	8349 - 104			
RSG FUT											
DEC17	1247.40	1253.50	1247.20A	1249.40 - 1.10		----	97	3534 + 40	1257.90	1239.10A	
TOTAL RSG FUT						0	97	3534 + 40			
RSV FUT											
DEC17	1156.30	#1160.20	1155.20A	1157.90 + 0.40		120	331	12199 - 198	1160.20	1126.80A	
TOTAL RSV FUT						120	331	12199 - 198			
SDA FUT											
DEC17	----	----	----	48.900 + UNCH		----	----	14286 UNCH	49.750B	44.100	
DEC18	----	52.700B	----	52.750 + 0.100		500	----	29294 UNCH	53.300	44.000A	
DEC19	----	----	----	54.450 + 0.200		----	----	27597 UNCH	56.450	43.950A	
DEC20	----	----	----	55.950 + 0.050		----	----	19488 UNCH	58.550B	43.900A	
DEC21	----	----	----	57.400 + 0.050		----	----	8191 UNCH	60.550B	44.150A	
DEC22	----	----	----	58.800 + UNCH		----	----	2830 UNCH	62.500B	56.400A	
DEC23	----	----	----	60.300 + 0.100		----	----	1380 UNCH	64.500B	57.800A	
DEC24	61.800	61.800	61.700	61.650 - 0.400		----	40	4240 UNCH	66.800B	59.800A	
DEC25	62.950	62.950	62.950	63.100 - 0.100		----	20	800 - 20	68.500	60.650A	
DEC26	64.350	64.350	64.350	64.500 - 0.300		----	20	960 + 20	70.700	62.150A	
DEC27	----	----	----	65.900 - 0.150		----	----	901 UNCH	72.800B	63.900A	
TOTAL SDA FUT						500	80	109967			
SDI FUT											
DEC17	----	----	----	12.330 + 0.030		----	----	60 UNCH	12.330B	12.150A	
JUN18	----	----	----	12.680 + 0.020		----	----	100 UNCH	12.950	12.750A	
TOTAL SDI FUT						0	0	160			
TRI FUT											
DEC17	----	----	----	4857.00 + 2.50		----	----	16690 UNCH	----	----	
MAR18	----	----	----	4877.00 + 2.50		----	----	15403 UNCH	----	----	
JUN18	----	----	----	4900.50 + 2.50		----	----	7775 UNCH	----	----	
SEP18	----	----	----	4923.00 + 2.50		----	----	5000 UNCH	----	----	
TOTAL TRI FUT						0	0	44868			
XAR FUT											
DEC17	155.95	156.35B	*154.60A	154.75 - 1.30		----	8	6227 UNCH	160.15B	154.60A	
TOTAL XAR FUT						0	8	6227			

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
EMINI RUSSELL 2000 INDEX FUTURES									
DEC17	---	---	5800	20197	---	---	---	195586	---
TOTALS:			5800	20197				195586	1800
E-MINI S&P 500 FUTURES									
DEC17	---	---	2560	56330	---	1606	2960	18458	---

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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TOTALS:		2560	56330		1606	2960	18458		10791
E-MINI NASDAQ 100 FUTURES									
DEC17	---	---	1500	12104	---	---	3224	---	---
TOTALS:			1500	12104			3224		0
MINI \$5 DOW FUTURES									
DEC17	---	---	1400	4050	---	---	---	---	---
TOTALS:			1400	4050					0
S&P 500 FUTURES									
DEC17	---	---	1000	12225	---	---	---	---	2564
TOTALS:			1000	12225					2564
E-MINI S&P 400 MIDCAP FUTURES									
DEC17	---	---	500	1600	---	---	8277	---	---
TOTALS:			500	1600			8277		0
SP 500 CONSUMER STAPLES SECTOR IX									
DEC17	---	---	445	1520	---	---	120	13876	---
TOTALS:			445	1520			120	13876	0
SP 500 MATERIALS SECTOR INDEX									
DEC17	---	---	360	830	---	---	---	3491	---
TOTALS:			360	830				3491	0
NIKKEI 225 (YEN) STOCK FUTURES									
DEC17	---	---	264	264	---	945	---	2592	---
TOTALS:			264	264		945		2592	100
SP 500 HEALTH CARE SECTOR INDEX									
DEC17	---	---	260	690	---	---	---	5531	---
TOTALS:			260	690				5531	0
DJ US REAL ESTATE INDEX FUTURES									
DEC17	---	---	204	1233	---	---	1132	21211	---
TOTALS:			204	1233			1132	21211	0
SP 500 FINANCIAL SECTOR INDEX									
DEC17	---	---	170	735	---	---	296	20801	---
TOTALS:			170	735			296	20801	0
BLOOMBERG COMMODITY INDEXSM FUTURES									
DEC17	---	---	---	---	---	---	---	21776	---
TOTALS:								21776	0
BLOOMBERG ROLL SELECT COMMODITY IND									
TOTALS:								1070	0
E-MINI NASDAQ BIOTECH FUTURES									
TOTALS:								478	0
EMINI RUSSELL 1000 GROWTH FUT									
DEC17	---	---	---	10	---	---	---	2878	---
TOTALS:				10				2878	0
EMINI RUSSELL 1000 INDEX FUTURES									
DEC17	---	---	---	165	---	---	630	9526	---
TOTALS:				165			630	9526	0
EMINI RUSSELL 1000 VALUE									
DEC17	---	---	---	542	---	---	120	13763	---
TOTALS:				542			120	13763	0
GOLDMAN SACHS C/I FUTURE									
OCT17	---	---	---	---	---	---	---	300	---
TOTALS:								300	0
GSCI EXCESS RETURN FUTURES									
TOTALS:								54397	0
NIKKEI 225 (\$) STOCK FUTURES									
DEC17	---	---	---	---	---	---	---	520	---
TOTALS:								520	0
REAL ESTATE SELECT SECTOR FUTURES									
TOTALS:				155				6081	0
S&P 500 ANNUAL DIVIDEND INDEX FUT									
DEC18	---	---	---	---	---	---	500	3000	---
TOTALS:							500	5550	780
S&P 500 TOTAL RETURN INDEX FUTURES									
TOTALS:								5823	0
SP 500 CONS DISCRETIONARY SECTOR IX									
DEC17	---	---	---	55	---	---	---	2277	---

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TOTALS:				55				2277		0
SP 500 ENERGY SECTOR INDEX										
DEC17	---	---	---	1295	---	---	384	9362	---	---
TOTALS:				1295			384	9362		0
SP 500 INDUSTRIAL SECTOR INDEX										
DEC17	---	---	---	1000	---	---	---	1588	---	---
TOTALS:				1000				1588		0
SP 500 TECHNOLOGY SECTOR INDEX										
DEC17	---	---	---	350	---	---	---	5091	---	---
TOTALS:				350				5091		0
SP 500 UTILITIES SECTOR INDEX										
DEC17	---	---	---	2757	---	---	522	20794	---	---
TOTALS:				2757			522	20794		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
NASDAQ BIO-TECH	09/15			12/15			03/16			
EMINI S&P FUT	09/15			12/15			03/16		06/15	09/21
GSCI ER FUT	09/18	10/16	11/15	12/15	01/17	02/15	03/15			
GSCI FUT	09/18	10/16	11/15	12/15	01/17	02/15				
US REAL EST F	09/15			12/15			03/16		06/15	09/21
EMINI MIDCP FUT	09/15			12/15			03/16		06/15	09/21
NIKKEI(YEN) FUT	09/07	10/12	11/09	12/07	01/11	02/08	03/08	04/12	06/07	09/13
NIKKEI 225 FUT	09/07			12/07			03/08		06/07	09/13
EMINI NASD FUT	09/15			12/15			03/16		06/15	09/21
E-NASDAQ COMP F	09/15			12/15			03/16			
S&P GROWTH FUT	09/14			12/14			03/15			
E-600 SMLCAP F	09/15			12/15			03/16		06/15	09/21
S&P 500 FUT	09/14			12/14			03/15		06/14	09/20
S&P VALUE FUT	09/14			12/14			03/15			
MINI \$5 DOW FUT	09/15			12/15			03/16		06/15	09/21