

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

CME Group, Inc.

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FINAL

PG12 BULLETIN #140@

EQUITY AND INDEX FUTURES CONTINUED

Mon, Jul 24, 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 SEP17	1434.90	1438.00	1427.90	1436.40 + 100		88	6919	2688 -	76	1445.50 1400.00
TOTAL RTY FUT						88	6919	2688 -	76	
S&P DISCRNY F SEP17	917.40	918.10B	915.10A	915.50 - 350		0	21	2469 +	9	921.90B 875.70A
TOTAL S&P DISCRNY F						0	21	2469 +	9	
S&P ENRGY F SEP17	651.90	652.60B	648.00A	648.90 - 220		0	217	7825 +	123	698.80B 632.80A
TOTAL S&P ENRGY F						0	217	7825 +	123	
S&P FTN F SEP17	305.10	306.55	304.85A	306.00 + 105		0	209	25217 +	29	309.80B 289.10A
TOTAL S&P FTN F						0	209	25217 +	29	
S&P HEALTH F SEP17	811.90	812.60	808.30	811.50 - 50		0	76	15245 +	3	814.40 751.20A
TOTAL S&P HEALTH F						0	76	15245 +	3	
S&P INDUS F SEP17	686.50	687.10B	685.50A	685.90 - 220		0	11	6337 -	2	695.70B 650.10A
TOTAL S&P INDUS F						0	11	6337 -	2	
S&P MATERL F SEP17	583.10	584.70B	581.70A	583.60 - 70		22	72	6153 +	45	589.10 552.20A
TOTAL S&P MATERL F						22	72	6153 +	45	
S&P STAPLES F SEP17	552.20	552.60B	550.70A	551.00 - 180		0	12	12013 +	3	570.80B 540.70A
TOTAL S&P STAPLES F						0	12	12013 +	3	
S&P TECH F SEP17	576.60	#578.70	575.50A	578.30 + 180		175	315	7372 +	50	578.70 534.60A
TOTAL S&P TECH F						175	315	7372 +	50	
S&P UTILITY F SEP17	533.80	533.80	530.50A	531.00 - 510		19	82	22151 +	23	546.20B 514.90
TOTAL S&P UTILITY F						19	82	22151 +	23	

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EI FUT SEP17	----	520.60B	----	520.20 + 1.20		0	0	22 UNCH	521.30B	487.90A
TOTAL EI FUT						0	0	22		
ENY FUT SEP17	----	----	19870.00A	19945.00 - 35.00		0	0	10 UNCH	10270.00B	19720.00A
TOTAL ENY FUT						0	0	10		
FT1 FUT SEP17	7358.00	7364.50B	7290.50	7333.00 - 58.50		0	59	77 +	3	7498.00B 7234.00A
TOTAL FT1 FUT						0	59	77 +	3	
FT5 FUT SEP17	18450.00	#18550.00B	18405.00A	18525.00 + 60.00		0	43	686 +	22	8550.00B 17210.00A
TOTAL FT5 FUT						0	43	686 +	22	
IBV FUT AUG17	----	65600.00B	----	65555.0 + 405.0		0	0	208 UNCH	66215.00B	61405.00A
TOTAL IBV FUT						0	0	208		
II FUT JUL17	----	----	----	9978.50 + 81.00		0	624	967 +	194	----
TOTAL II FUT						0	624	967 +	194	
RS1 FUT SEP17	1368.30	1370.10	1366.10	1367.90 - 0.90		0	194	387 +	125	1372.00 1332.00A
TOTAL RS1 FUT						0	194	387 +	125	
RSG FUT SEP17	1228.50	#1233.10	1228.10A	1232.30 + 2.30		0	41	817 +	26	1233.10 1181.30A
TOTAL RSG FUT						0	41	817 +	26	
RSV FUT SEP17	1145.90	1145.90	1144.20A	1145.40 - 1.40		0	28	140 +	15	1151.20 1127.70A
TOTAL RSV FUT						0	28	140 +	15	
SDA FUT DEC17	----	----	----	49.050 + UNCH		0	1200	13129 UNCH	49.000	44.100
DEC18	52.350	52.350	52.300	52.400 - 0.100		0	1200	22520 +	920	53.300 44.000A
DEC19	----	----	----	53.900 + UNCH		0	1200	27837 -	20	56.450 43.950A
DEC20	----	----	----	55.450 + UNCH		0	1200	12306 UNCH	58.550B	43.900A
DEC21	----	----	----	57.050 + UNCH		0	1200	7691 UNCH	60.550B	44.150A
DEC22	----	----	----	58.550 + 0.050		0	1200	2230 UNCH	62.500B	56.400A
DEC23	----	----	----	60.200 - 0.050		0	1200	840 UNCH	64.500B	57.800A
DEC24	----	----	----	62.500 + UNCH		0	1200	2700 UNCH	66.800B	59.800A
DEC25	----	----	----	63.800 + UNCH		0	1200	640 UNCH	68.500	60.650A
DEC26	----	----	----	65.800 + UNCH		0	1200	680 UNCH	70.700	62.150A
DEC27	----	----	----	67.350 - 0.050		0	1200	741 UNCH	72.800B	63.900A
TOTAL SDA FUT						0	1200	91314 +	900	
SDI FUT SEP17	----	----	----	12.200 + UNCH		0	0	20 UNCH	12.160B	11.800
DEC17	----	----	----	12.300 + UNCH		0	0	60 UNCH	12.250B	12.150A
JUN18	----	----	----	12.650 + UNCH		0	0	100 UNCH	12.950	12.750A
TOTAL SDI FUT						0	0	180		
TRI FUT SEP17	----	----	----	4795.00 - 1.50		0	0	1823 UNCH	----	----
DEC17	----	----	----	4805.00 - 1.50		0	0	13690 UNCH	----	----
MAR18	----	----	----	4829.50 - 1.50		0	0	9360 UNCH	----	----
JUN18	----	----	----	4853.00 - 1.50		0	0	7775 UNCH	----	----
TOTAL TRI FUT						0	0	32648		
XAR FUT SEP17	155.40	156.25B	155.35A	155.95 - 0.20		0	25	6663 +	4	158.25 150.30
TOTAL XAR FUT						0	25	6663 +	4	

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									
SEP17	---	5630	50945	---	---	---	1600	---	50
TOTALS:		5630	50945				1600		50
E-MINI S&P 500 FUTURES									
SEP17	---	2302	24308	---	---	852	23142	---	3039

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:			2302	24308			852	23142		3039
S&P 500 FUTURES										
SEP17	---	---	1000	15460	---	---	---	---	---	1120
TOTALS:			1000	15460						1120
SP 500 TECHNOLOGY SECTOR INDEX										
SEP17	---	---	175	3155	---	---	---	1450	---	---
TOTALS:			175	3155				1450		0
SP 500 MATERIALS SECTOR INDEX										
SEP17	---	---	22	98	---	---	---	966	---	---
TOTALS:			22	98				966		0
SP 500 UTILITIES SECTOR INDEX										
SEP17	---	---	19	360	---	---	---	3393	---	---
TOTALS:			19	360				3393		0
DJ US REAL ESTATE INDEX FUTURES										
SEP17	---	---	---	936	---	---	---	515	---	---
TOTALS:				936				515		0
EMINI RUSSELL 1000 GROWTH FUT										
SEP17	---	---	---	20	---	---	---	---	---	---
TOTALS:				20						0
EMINI RUSSELL 1000 VALUE										
SEP17	---	---	---	254	---	---	---	---	---	---
TOTALS:				254						0
EMINI RUSSELL 2000 INDEX FUTURES										
SEP17	---	---	---	1050	---	---	88	88	---	---
TOTALS:				1050			88	88		0
E-MINI S&P 400 MIDCAP FUTURES										
SEP17	---	---	---	4802	---	---	60	502	---	118
TOTALS:				4802			60	502		118
GSCI EXCESS RETURN FUTURES										
TOTALS:				2277				726		0
MINI \$5 DOW FUTURES										
SEP17	---	---	---	2500	---	---	---	---	---	6
TOTALS:				2500						6
REAL ESTATE SELECT SECTOR FUTURES										
SEP17	---	---	---	140	---	---	---	2495	---	---
TOTALS:				140				2495		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC18	---	---	---	---	---	---	---	800	---	2240
DEC19	---	---	---	---	---	---	---	3200	---	20
TOTALS:								9550		3318
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								5000		0
SP 500 CONS DISCRETIONARY SECTOR IX										
SEP17	---	---	---	336	---	---	---	1077	---	---
TOTALS:				336				1077		0
SP 500 CONSUMER STAPLES SECTOR IX										
SEP17	---	---	---	242	---	---	---	1385	---	---
TOTALS:				242				1385		0
SP 500 ENERGY SECTOR INDEX										
SEP17	---	---	---	1231	---	---	---	1384	---	---
TOTALS:				1231				1384		0
SP 500 FINANCIAL SECTOR INDEX										
SEP17	---	---	---	1625	---	---	---	7883	---	---
TOTALS:				1625				7883		0
SP 500 HEALTH CARE SECTOR INDEX										
SEP17	---	---	---	340	---	---	---	1597	---	---
TOTALS:				340				1597		0
SP 500 INDUSTRIAL SECTOR INDEX										
SEP17	---	---	---	1701	---	---	---	329	---	---
TOTALS:				1701				329		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
NASDAQ BIO-TECH			09/15			12/15		03/16	
EMINI S&P FUT			09/15			12/15		03/16	06/15
GSCI ER FUT	07/18	08/15	09/18	10/16	11/15	12/15	01/17		
GSCI FUT	07/18	08/15	09/18	10/16	11/15	12/15			

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	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
US REAL EST F			09/15			12/15		03/16	06/15
EMINI MIDCP FUT			09/15			12/15		03/16	06/15
NIKKEI(YEN) FUT	07/13	08/10	09/07	10/12	11/09	12/07	01/11	03/08	06/07
NIKKEI 225 FUT			09/07			12/07		03/08	06/07
EMINI NASD FUT			09/15			12/15		03/16	06/15
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
S&P 500 FUT			09/14			12/14		03/15	06/14
S&P VALUE FUT			09/14			12/14		03/15	
MINI \$5 DOW FUT			09/15			12/15		03/16	06/15