

PG12	BULLETIN #148@	EQUITY AND INDEX FUTURES CONTINUED	Wed, Aug 03, 2016	PG12
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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		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGHLOW	
GSCI ER FUTURES										
SEP16	----	----	----	206.89 + 343		1617	----	40357 - 1452	674.90	222.00
TOTAL GSCI ER FUTURES						1617	0	40357 - 1452		
GSCI FUT										
AUG16	333.85	338.55	331.85A	337.15 + 620		----	1688	12281 + 458	674.90B	329.50A
SEP16	----	#341.55B	----	340.15 + 605		----	499	850 + 499	674.90B	334.10A
TOTAL GSCI FUT						0	2187	13131 + 957		
	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST	--CONTRACT-- HIGHLOW	
S&P DISCRNY F										
SEP16	806.10	810.80B	804.50A	810.70 + 170		----	321	10145 - 37	823.90B	744.80A
TOTAL S&P DISCRNY F						0	321	10145 - 37		
S&P ENRGY F										
SEP16	656.00	668.80	653.40	668.60 + 1330		----	834	2611 - 203	696.80B	594.30A
TOTAL S&P ENRGY F						0	834	2611 - 203		
S&P FIN F										
SEP16	233.80	235.45	233.75	235.35 + 215		----	316	5407 - 95	237.20B	210.00
TOTAL S&P FIN F						0	316	5407 - 95		
S&P HEALTH F										
SEP16	754.70	754.80	751.30	753.00 - 180		----	350	5448 + 28	761.30	667.70A
TOTAL S&P HEALTH F						0	350	5448 + 28		
S&P INDUS F										
SEP16	572.60	575.30B	572.20A	575.00 + 230		----	156	11038 - 12	588.10B	526.30A
TOTAL S&P INDUS F						0	156	11038 - 12		
S&P MATERL F										
SEP16	509.50	513.20B	507.60A	510.90 + 80		----	186	3126 + 33	519.20B	462.70A
TOTAL S&P MATERL F						0	186	3126 + 33		
S&P STAPLES F										
SEP16	546.70	547.90B	543.00A	544.50 - 320		----	287	24400 + 6	560.90	513.60A
TOTAL S&P STAPLES F						0	287	24400 + 6		
S&P TECH F										
SEP16	462.70	464.40	462.30A	464.30 + 160		----	313	4724 + 99	466.90B	412.90
TOTAL S&P TECH F						0	313	4724 + 99		
S&P UTILITY F										
SEP16	522.00	522.00	516.40A	517.90 - 340		345	665	20554 - 87	533.00	466.20A
DEC16	----	518.10B	513.10A	514.50 - 340		----	----	100 UNCH	529.60B	499.60A
TOTAL S&P UTILITY F						345	665	20654 - 87		

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGHLOW	
EI FUT										
SEP16	439.40	444.80	438.50A	444.70 + 2.60		----	16	10 - 11	450.30B	394.50A
TOTAL EI FUT						0	16	10 - 11		
ENY FUT										
SEP16	16060.00	16250.00B	15970.00A	16060.00 - 35.00		----	2	11 UNCH	.6920.00B	14950.00A
TOTAL ENY FUT						0	2	11		
FT1 FUT										
SEP16	6581.50	6621.00B	6566.50A	6589.00 - 16.50		----	98	49 - 32	6725.00B	5840.50A
TOTAL FT1 FUT						0	98	49 - 32		
FT5 FUT										
SEP16	15300.00	15435.00B	15270.00A	15435.00 + 35.00		----	47	162 + 27	.5695.00B	13915.00A
TOTAL FT5 FUT						0	47	162 + 27		
FTU FUT										
SEP16	----	----	947.10A	950.80 - 4.40		----	----	UNCH	1020.60B	842.30A
TOTAL FTU FUT						0	0	0		
IBV FUT										
AUG16	56095.0	57310.0B	55940.0A	57230.0 + 930.0		----	66	271 + 5	57750.0B	48855.0A
TOTAL IBV FUT						0	66	271 + 5		
II FUT										
AUG16	----	----	----	8634.00 + 13.00		----	487	96 + 85	----	----
TOTAL II FUT						0	487	96 + 85		
RS1 FUT										
SEP16	1193.00	1195.80B	1189.60A	1195.60 + 4.20		----	2	14 UNCH	1203.70B	1096.10A
TOTAL RS1 FUT						0	2	14		
RSG FUT										
SEP16	1044.90	1046.80B	1043.20A	1046.70 + 0.80		----	10	34 UNCH	1055.10B	952.30A
TOTAL RSG FUT						0	10	34		
RSV FUT										
SEP16	1023.10	1027.80B	1021.30A	1027.10 + 3.70		----	12	940 + 12	1040.00B	950.50A
TOTAL RSV FUT						0	12	940 + 12		
SDA FUT										
DEC16	----	----	----	45.500 + UNCH		----	----	8134 UNCH	45.600B	44.700
DEC17	----	----	----	47.050 + UNCH		----	----	15512 UNCH	47.050	44.100
DEC18	----	----	47.950A	48.000 + UNCH		----	----	14866 UNCH	47.900	44.000A
DEC19	----	----	----	48.900 + UNCH		----	----	4577 UNCH	49.050	43.950A
DEC20	----	----	----	49.850 + UNCH		----	----	6531 UNCH	49.800B	43.900A
DEC21	50.800	50.850B	50.800	50.850 + UNCH		----	40	3636 + 40	51.050B	44.150A
TOTAL SDA FUT						0	40	53256 + 40		
SDI FUT										
SEP16	----	----	----	11.400 + UNCH		----	----	800 UNCH	11.400	11.160
DEC16	----	----	----	11.540 + UNCH		----	----	1 UNCH	11.400	11.260
TOTAL SDI FUT						0	0	801		

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 S&P 500 FUTURES										
SEP16	--- ---	4934	5304	---	---	2646	4587	---	4736	
DEC16	--- ---	---	---	---	---	---	---	---	420	
TOTALS:		4934	5304			2646	4587		5156	
E-MINI NASDAQ 100 FUTURES										
SEP16	--- ---	2000	2304	---	---	---	---	---	17	
TOTALS:		2000	2304						17	
MINI \$5 DOW FUTURES										

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.

SEP16	---	---	1498	3748	---	---	---	---	---	---
TOTALS:			1498	3748						0
NIKKEI 225 (YEN) STOCK FUTURES										
SEP16	---	---	250	250	---	---	---	80	---	---
TOTALS:			250	250				80		0
DJ US REAL ESTATE INDEX FUTURES										
SEP16	---	---	---	---	---	---	104	737	---	---
TOTALS:							104	737		0
E-MINI S&P 400 MIDCAP FUTURES										
SEP16	---	---	---	---	---	---	---	493	---	---
TOTALS:								493		0
S&P 500 FUTURES										
SEP16	---	---	---	4000	---	380	---	---	---	673
DEC16	---	---	---	---	---	---	---	---	---	84
TOTALS:				4000		380				757
SP 500 CONSUMER STAPLES SECTOR IX										
SEP16	---	---	---	---	---	---	---	118	---	---
TOTALS:								118		0
SP 500 ENERGY SECTOR INDEX										
SEP16	---	---	---	---	---	---	---	96	---	---
TOTALS:								96		0
SP 500 INDUSTRIAL SECTOR INDEX										
SEP16	---	---	---	---	---	---	---	173	---	---
TOTALS:								173		0
SP 500 UTILITIES SECTOR INDEX										
SEP16	---	---	---	---	---	---	345	345	---	---
TOTALS:							345	345		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES										
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	MAR17	JUN17		
NASDAQ BIO-TECH		09/16			12/16		03/17			
EMINI S&P FUT		09/16			12/16		03/17	06/16		
GSCI ER FUT	08/15	09/16	10/17	11/15	12/15	01/18				
GSCI FUT	08/15	09/16	10/17	11/15	12/15					
US REAL EST F		09/16			12/16		03/17	06/16		
EMINI MIDCP FUT		09/16			12/16		03/17	06/16		
NIKKEI(YEN) FUT	08/11	09/08	10/13	11/10	12/08	01/12	03/09	06/08		
NIKKEI 225 FUT		09/08			12/08		03/09	06/08		
EMINI NASD FUT		09/16			12/16		03/17	06/16		
E-NASDAQ COMP F		09/16			12/16		03/17			
S&P GROWTH FUT		09/15			12/15		03/16			
E-600 SMLCAP F		09/16			12/16		03/17	06/16		
S&P 500 FUT		09/15			12/15		03/16	06/15		
S&P VALUE FUT		09/15			12/15		03/16			
		09/16			12/16		03/17			
MINI \$5 DOW FUT		09/16			12/16		03/17	06/16		