



2019 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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FINAL

PG11 BULLETIN # 99@

EQUITY AND INDEX FUTURES

Thu, May 23, 2019 PG11

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.

		PIT OPEN RANGE	PIT HIGH	PIT LOW	PIT CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EMINI S&P FUT										
JUN19	2857.75	2858.50	2805.75	----	2819.40 - 3800	11119	2002399	2573179 +	3035	2961.25 2319.25
SEP19	2862.50	2863.00	2810.25	----	2824.00 - 3820	----	27014	101823 +	18380	2967.75 2327.25A
DEC19	2856.00	2866.00B	2813.50A	----	2826.70 - 3890	----	907	12854 +	600	2970.75B 2328.00A
MAR20	2825.00	2836.50B	2817.75	----	2830.30 - 4030	----	10	3812 +	7	2971.75B 2457.25A
JUN20	2834.50	2834.50	2834.50	----	2839.40 - 3830	----	6	9 +	4	2971.50B 2811.75A
TOTAL EMINI S&P FUT						11119	2030336	2691677 +	22026	
S&P 500 FUT										
JUN19	2831.00 @2832.00	2832.00	2806.00A	2819.00A	2819.40 - 3800	1501	115	41461 +	138	2963.90B 2413.00A
SEP19	2824.00	2824.00	2824.00	2824.00	2824.00 - 3820	1	----	176 +	1	2967.30B 2499.60A
DEC19	----	----	----	2865.60N	2826.70 - 3890	----	----	5	UNCH	2975.00B 1971.00A
TOTAL S&P 500 FUT						1502	115	41642 +	139	
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
E-400 MIDCAP F										
JUN19	1885.30	1885.70B	1843.90	1854.00 - 3150	----	14053	64760 -	201	2056.00B	1555.30A
SEP19	1865.00	1866.90B	1850.00A	1858.60 - 3140	----	2	114 +	2	2054.70B	1600.00
TOTAL E-400 MIDCAP F						0	14055	64874 -	199	
S&P GROWTH FUT										
JUN19	----	----	----	1735.70 - 2070	----	----	10	UNCH	----	----
TOTAL S&P GROWTH FUT						0	0	10		
S&P VALUE FUT										
JUN19	----	----	----	1097.60 - 1360	----	----	12	UNCH	----	----
TOTAL S&P VALUE FUT						0	0	12		
EMINI NAS BIO F										
JUN19	3253.70	3269.00B	3235.90A	3261.90 - 2730	----	54	122 +	5	3633.50B	3173.50A
TOTAL EMINI NAS BIO F						0	54	122 +	5	
EMINI NASD FUT										
JUN19	7430.75	7434.75	7268.00	7311.00 - 11900	----	500	639665	218014 +	2205	7879.50 5847.25
SEP19	7444.50	7459.50B	7294.75	7337.75 - 11950	----	940	1627 +	111	7910.75	5890.75A
DEC19	7427.25	7482.75B	7316.25	7360.00 - 12000	----	26	56 +	9	7928.75	6090.00A
MAR20	7402.50	7402.50	7402.50	7383.25 - 11900	----	1	15 +	1	7929.50B	7379.25A
JUN20	----	----	----	7405.75 - 11975	----	----	2	UNCH	7977.00	7766.00
TOTAL EMINI NASD FUT						500	640632	219714 +	2326	
MINI \$5 DOW FUT										
JUN19	25779.00	25779.00	25320.00	25463.00 - 308.00	----	1000	299183	77252 +	2151	27025.00B 21542.00A
SEP19	25750.00	25757.00B	25333.00	25470.00 - 309.00	----	580	871 -	33	27022.00B	21631.00A
DEC19	25708.00	25708.00	25332.00	25471.00 - 310.00	----	46	135 +	2	26696.00	22946.00A
MAR20	----	----	25606.00A	25514.00 - 316.00	----	----	1	UNCH	26621.00B	25437.00A
TOTAL MINI \$5 DOW FUT						1000	299809	78259 +	2120	
US REAL EST F										
JUN19	344.0	345.6	340.7	345.2 + .2	379	760	27518 -	715	348.7	308.7
SEP19	----	----	----	343.5 + .9	----	----	796	UNCH	----	----
TOTAL US REAL EST F						379	760	28314 -	715	
NIKKEI (\$) FUT										
JUN19	21240.00	21240.00	20820.00	20865.00 - 375	----	9033	24676 +	61	22505.00	18815.00A
SEP19	21210.00	21210.00	20800.00A	20835.00 - 380	----	6764	2322 +	758	22485.00	20745.00A
TOTAL NIKKEI (\$) FUT						0	15797	26998 +	819	
NIKKEI (YEN) F										
JUN19	21230.00	21235.00	20815.00	20860.00 - 370	----	50688	66900 +	629	22490.00	18750.00A
SEP19	21025.00	21085.00	20755.00A	20795.00 - 375	----	6772	1148 +	60	22425.00	20615.00A
TOTAL NIKKEI (YEN) F						0	57460	68048 +	689	