

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG12 BULLETIN # 99@

EQUITY AND INDEX FUTURES CONTINUED

Thu, May 23, 2019 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.

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH	LOW
RTY FUT											
JUN19	1533.50	1534.20	1492.90	1502.10 - 3170		3500	180581	426810 + 2623	1621.90	1260.00A	
SEP19	1529.50	1531.20	*1497.70A	1505.70 - 3190		----	270	621 + 194	1625.00B	1497.70A	
DEC19	1509.40	1509.40	*1509.40	1508.40 - 3190		----	1	3 + 1	1578.40	1509.40	
TOTAL RTY FUT						3500	180852	427434 + 2818			
S&P DISCRNY F											
JUN19	1143.80	1146.80B	1136.70A	1142.80 - 1400		----	200	3432 - 51	1221.90	1087.70A	
TOTAL S&P DISCRNY F						0	200	3432 - 51			
S&P ENRGY F											
JUN19	631.30	631.30	*612.70A	617.20 - 2080		----	334	14459 + 10	693.00	612.70A	
TOTAL S&P ENRGY F						0	334	14459 + 10			
S&P FTN F											
JUN19	327.65	327.95B	324.50	326.85 - 525		250	535	23733 - 263	346.25	309.30	
SEP19	----	----	----	327.85 - 505		----	----	9000 UNCH	----	----	
TOTAL S&P FTN F						250	535	32733 - 263			
S&P HEALTH F											
JUN19	894.80	895.80	888.50	895.60 - 370		----	446	7419 - 196	936.00B	850.30A	
TOTAL S&P HEALTH F						0	446	7419 - 196			
S&P INDUS F											
JUN19	741.90	742.60	734.50A	739.00 - 1140		----	365	7374 + 73	793.00B	732.40A	
TOTAL S&P INDUS F						0	365	7374 + 73			
S&P MATERL F											
JUN19	563.50	568.50B	*561.50A	564.10 - 900		----	132	7031 - 27	618.70	561.50A	
TOTAL S&P MATERL F						0	132	7031 - 27			
S&P STAPLES F											
JUN19	577.20	578.70	575.50A	578.70 - 70		250	298	14388 + 53	584.40	535.30A	
TOTAL S&P STAPLES F						250	298	14388 + 53			
S&P TECH F											
JUN19	737.00	737.00	730.10A	735.40 - 1320		----	131	7149 + 11	801.20B	693.20A	
TOTAL S&P TECH F						0	131	7149 + 11			
S&P UTILITY F											
JUN19	598.80	#602.50	597.90	602.30 + 440		584	715	15520 - 411	602.50	569.60A	
TOTAL S&P UTILITY F						584	715	15520 - 411			

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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	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH LOW
BTC FUT								
MAY19	7685.00	7900.00B	7485.00	7810.00 - 40.00	----	10992	2716 + 6	8445.00 3645.00A
JUN19	7690.00	7905.00B	7505.00A	7820.00 - 45.00	----	288	1174 - 21	8445.00B 3260.00A
JUL19	7605.00	7915.00B	7520.00A	7830.00 - 55.00	----	47	231 - 6	8465.00B 5090.00A
SEP19	7740.00	7940.00B	7555.00A	7855.00 - 60.00	----	58	464 + 7	8485.00B 4800.00A
TOTAL BTC FUT					0	11385	4585 - 14	
EI FUT								
JUN19	490.20	492.90	*489.90A	491.70 - 6.20	----	120	118 + 2	545.10B 489.90A
TOTAL EI FUT					0	120	118 + 2	
ENY FUT								
JUN19	20960.00	21200.00	20830.00A	20860.00 - 70.00	----	5	5 + 1	22480.00 20690.00A
TOTAL ENY FUT					0	5	5 + 1	
FT5 FUT								
JUN19	----	----	*18115.00A	18130.00 - 60.00	----	----	4 UNCH	1623.00B 18115.00A
TOTAL FT5 FUT					0	0	4	
IBV FUT								
JUN19	93890.0	94785.0B	93560.0A	94175.0 - 540.0	----	4	132 - 1	99800.0B 1008.7A
TOTAL IBV FUT					0	4	132 - 1	
M2K FUT								
JUN19	1533.90	1534.00	*1493.10	1502.10 - 31.70	----	35611	19612 + 117	1621.80 1493.10
SEP19	1529.90	1529.90	*1497.90A	1505.70 - 31.90	----	13	28 + 6	1623.30B 1497.90A
TOTAL M2K FUT					0	35624	19640 + 123	
MES FUT								
JUN19	2856.75	2858.50	2805.50	2819.40 - 38.00	----	300590	36410 - 1091	2938.00 2799.50
SEP19	2857.50	2857.50	2811.00	2824.00 - 38.20	----	115	120 + 6	2940.00 2808.75A
DEC19	----	----	2828.00A	2826.70 - 38.90	----	----	1 UNCH	2902.50B 2828.00A
JUN20	----	----	2844.00A	2839.40 - 38.30	----	----	4 UNCH	2902.50 2843.00A
TOTAL MES FUT					0	300705	36535 - 1085	
MNQ FUT								
JUN19	7427.75	7434.50	*7268.25	7311.00 - 19.00	----	233141	15176 + 872	7817.50 7268.25
SEP19	7407.50	7419.50B	*7300.00	7337.75 - 19.50	----	103	40 - 1	7842.75B 7300.00
TOTAL MNQ FUT					0	233244	15216 + 871	
RS1 FUT								
JUN19	1564.00	1565.90B	1553.50A	1562.80 - 19.60	----	649	9256 + 4	1636.90B 1512.90A
TOTAL RS1 FUT					0	649	9256 + 4	
RSG FUT								
JUN19	1521.20	1522.70B	1509.00A	1517.80 - 21.70	----	170	2984 + 8	1599.40 1450.70
TOTAL RSG FUT					0	170	2984 + 8	
RSV FUT								
JUN19	1206.30	1208.20B	1200.00A	1207.00 - 13.80	----	64	6681 - 9	1258.20B 1183.00
TOTAL RSV FUT					0	64	6681 - 9	
SDA FUT								
DEC19	57.900	57.900	57.850A	57.950 + UNCH	----	1200	50128 + 1200	57.950 43.950A
DEC20	59.300	59.400	59.300	59.350 - 0.200	1200	254	29613 - 896	61.350 43.900A
DEC21	60.500	60.500	60.400A	60.450 - 0.100	----	24	10206 + 24	64.150B 44.150A
DEC22	61.350	61.350	61.300	61.300 - 0.400	----	170	5691 - 29	66.250 56.400A
DEC23	62.350	62.350	62.250A	62.350 - 0.350	----	2	6236 - 2	68.050B 57.800A
DEC24	----	----	63.200A	63.250 - 0.300	500	----	2123 - 500	69.700B 59.300
DEC25	----	----	64.100A	64.100 - 0.350	----	----	876 UNCH	71.150B 59.250
DEC26	----	----	64.950A	64.900 - 0.400	----	----	1589 UNCH	72.800B 61.100
DEC27	----	----	65.850A	65.900 - 0.350	----	----	853 UNCH	74.650B 62.150
DEC28	----	----	66.700A	66.750 - 0.400	----	----	499 UNCH	76.800B 62.400A
DEC29	----	----	67.500A	67.550 - 0.450	----	----	35 UNCH	70.550B 63.100A
TOTAL SDA FUT					1700	1650	107849 - 203	
SDI FUT								
JUN19	----	----	----	15.200 + UNCH	----	----	400 UNCH	15.200 13.300A
SEP19	----	----	----	14.250 + UNCH	----	----	60 UNCH	14.250 14.150
DEC19	----	----	----	14.540 - 0.010	----	----	40 UNCH	14.700 13.900A
MAR20	----	----	----	14.490 - 0.010	----	----	100 UNCH	14.650 14.400
TOTAL SDI FUT					0	0	600	
TPY FUT								
JUN19	1539.00	1544.00	1517.50	1521.50 - 21.00	----	1414	1024 + 37	1634.50 1507.50A
TOTAL TPY FUT					0	1414	1024 + 37	
TRI FUT								
JUN19	----	----	----	5669.50 - 68.00	----	----	31710 UNCH	----
SEP19	----	----	----	5707.00 - 69.00	----	----	41480 UNCH	----
DEC19	----	----	----	5743.00 - 70.50	----	----	50750 UNCH	----
MAR20	----	----	----	5781.00 - 72.50	----	----	42000 UNCH	----
JUN20	----	----	----	5813.25 - 74.75	----	----	3500 UNCH	----
DEC20	----	----	----	5873.50 - 80.00	----	----	16500 UNCH	----
MAR21	----	----	----	5907.25 - 82.75	----	----	14000 UNCH	----
DEC21	----	----	----	6015.50 - 90.25	----	----	1000 UNCH	----
DEC22	----	----	----	6156.75 - 99.25	----	----	2000 UNCH	----
DEC23	----	----	----	6303.25 - 08.75	----	----	4400 UNCH	----
DEC24	----	----	----	6465.00 - 18.25	----	----	4250 UNCH	----
DEC25	----	----	----	6634.25 - 28.00	----	----	10500 UNCH	----
TOTAL TRI FUT					0	0	222090	
XAR FUT								
JUN19	175.40	177.00B	175.40	176.95 + 0.85	----	37	3022 + 3	177.65 165.65A
TOTAL XAR FUT					0	37	3022 + 3	
XAZ FUT								
JUN19	251.95	252.60B	249.60A	251.10 - 3.55	2500	4	6078 + 2204	269.05B 240.15A
TOTAL XAZ FUT					2500	4	6078 + 2204	

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
MYM FUT										
JUN19	25769.00	2781.00	1.00	25463.00 (-154.63)	-	----	----	53986	11437 + 1580	26445.00 25214.00
SEP19	25798.00	2798.00	5.00	25470.00 (-154.70)	-	----	----	53	31 + 6	26272.00 25243.00A
TOTAL MYM FUT							0	54039	11468 + 1586	

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									
JUN19	---	---	3500	9961	---	---	2315	---	41
TOTALS:			3500	9961			2315		41

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S&P 500 FUTURES

JUN19	---	---	1200	17700	---	---	---	---	---	909
SEP19	---	---	---	---	---	---	---	---	---	1
TOTALS:			1200	17700						910

MINI \$5 DOW FUTURES

JUN19	---	---	1000	4500	---	---	---	---	---	215
TOTALS:			1000	4500						215

E-MINI S&P 500 FUTURES

JUN19	---	---	570	24001	---	1500	9049	52276	---	5946
SEP19	---	---	---	---	---	---	---	---	---	5
TOTALS:			570	24001		1500	9049	52276		5951

E-MINI NASDAQ 100 FUTURES

JUN19	---	---	500	23495	---	---	---	1000	---	775
TOTALS:			500	23495				1000		775

SP 500 CONSUMER STAPLES SECTOR IX

JUN19	---	---	250	720	---	---	---	1955	---	---
TOTALS:			250	720				1955		0

BLOOMBERG ROLL SELECT COMMODITY IND

TOTALS:				112						0
---------	--	--	--	-----	--	--	--	--	--	---

DJ US REAL ESTATE INDEX FUTURES

JUN19	---	---	---	1830	---	---	379	1281	---	---
TOTALS:				1830			379	1281		0

E-MINI COM SERVICES SELECT SECTOR

JUN19	---	---	---	105	---	---	2500	2605	---	---
TOTALS:				105			2500	2605		0

E-MINI NASDAQ BIOTECH FUTURES

JUN19	---	---	---	50	---	---	---	---	---	---
TOTALS:				50						0

EMINI RUSSELL 1000 GROWTH FUT

JUN19	---	---	---	50	---	---	---	---	---	---
TOTALS:				50						0

EMINI RUSSELL 1000 INDEX FUTURES

JUN19	---	---	---	---	---	---	---	248	---	---
TOTALS:								248		0

EMINI RUSSELL 1000 VALUE

JUN19	---	---	---	300	---	---	---	2770	---	---
TOTALS:				300				2770		0

E-MINI S&P 400 MIDCAP FUTURES

JUN19	---	---	---	155	---	---	---	317	---	---
TOTALS:				155				317		0

GSCI EXCESS RETURN FUTURES

TOTALS:				561				50		0
---------	--	--	--	-----	--	--	--	----	--	---

MICRO E-MINI DOW JONES AVE FUTURE

JUN19	---	---	---	---	---	---	---	---	---	2150
TOTALS:										2150

MICRO E-MINI NASDAQ 100 FUTURE

JUN19	---	---	---	---	---	---	---	---	---	744
TOTALS:										744

MICRO E-MINI RUSSELL 2000 INDEX FUT

JUN19	---	---	---	---	---	---	---	---	---	410
TOTALS:										410

MICRO E-MINI S&P 500 FUTURES

JUN19	---	---	---	---	---	---	---	---	---	1060
TOTALS:										1060

NIKKEI 225 (YEN) STOCK FUTURES

JUN19	---	---	---	---	---	---	---	1123	---	---
TOTALS:								1123		0

REAL ESTATE SELECT SECTOR FUTURES

JUN19	---	---	---	---	---	---	---	1393	---	---
TOTALS:								1393		0

S&P 500 ANNUAL DIVIDEND INDEX FUT

DEC19	---	---	---	---	---	---	---	1920	---	---
DEC20	---	---	---	---	---	---	1200	2800	---	---
DEC21	---	---	---	---	---	---	---	600	---	---
DEC22	---	---	---	---	---	---	---	1250	---	---



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DEC23	---	---	---	---	---	---	---	300	---	---
DEC24	---	---	---	---	---	---	500	1800	---	---
TOTALS:							1700	9420		0
S&P 500 TOTAL RETURN INDEX FUTURES										
TOTALS:								19000		0
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN19	---	---	---	200	---	---	---	650	---	---
TOTALS:				200				650		0
SP 500 ENERGY SECTOR INDEX										
JUN19	---	---	---	---	---	---	---	3135	---	---
TOTALS:								3135		0
SP 500 FINANCIAL SECTOR INDEX										
JUN19	---	---	---	270	---	---	250	1818	---	---
TOTALS:				270			250	1818		0
SP 500 HEALTH CARE SECTOR INDEX										
JUN19	---	---	---	595	---	---	---	1463	---	---
TOTALS:				595				1463		0
SP 500 INDUSTRIAL SECTOR INDEX										
JUN19	---	---	---	365	---	---	---	185	---	---
TOTALS:				365				185		0
SP 500 MATERIALS SECTOR INDEX										
JUN19	---	---	---	105	---	---	---	3977	---	---
TOTALS:				105				3977		0
SP 500 TECHNOLOGY SECTOR INDEX										
JUN19	---	---	---	885	---	---	---	1370	---	---
TOTALS:				885				1370		0
SP 500 UTILITIES SECTOR INDEX										
JUN19	---	---	---	3925	---	---	584	5865	---	---
TOTALS:				3925			584	5865		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	MAR20
NASDAQ BIO-TECH		06/21			09/20			12/20	03/20
EMINI S&P FUT		06/21			09/20			12/20	03/20
GSCI ER FUT	05/15	06/17	07/16	08/15	09/17	10/15	11/15		
GSCI FUT	05/15	06/17	07/16	08/15	09/17	10/15			
US REAL EST F		06/21			09/20			12/20	03/20
EMINI MIDCP FUT		06/21			09/20			12/20	03/20
NIKKEI(YEN) FUT	05/09	06/13	07/11	08/08	09/12	10/10	11/07	12/12	03/12
NIKKEI 225 FUT		06/13			09/12			12/12	03/12
EMINI NASD FUT		06/21			09/20			12/20	03/20
E-NASDAQ COMP F		06/21			09/20			12/20	
S&P GROWTH FUT		06/20			09/19			12/19	
E-600 SMLCAP F		06/21			09/20			12/20	03/20
S&P 500 FUT		06/20			09/19			12/19	03/19
S&P VALUE FUT		06/20			09/19			12/19	
MINI \$5 DOW FUT		06/21			09/20			12/20	03/20