



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG12 BULLETIN #117@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Jun 18, 2024 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
EMINI RUSSELL 2000 GROWTH INDEX FUT										
JUN24				1328.70 + 340		3400		645 - 3400		
SEP24				1338.60 + 340		4337		4530 + 4001		
TOTAL						7737	0	5175 + 601		
EMINI RUSSELL 2000 INDEX FUTURES										
JUN24	2036.40	2036.40	2014.60	2026.60 + 240		7795	134530	124458 - 68171	2167.00	1676.00A
SEP24	2046.70	2059.30	2036.30	2049.30 + 320		93	240546	405916 + 67762	2187.10B	1937.10A
DEC24	2067.90	2078.90	2058.70A	2070.30 + 410				25 + 20	2151.10B	1811.00A
TOTAL						7888	375102	530399 - 389		
EMINI RUSSELL 2000 VALUE INDEX FUTU										
JUN24				2253.40 + 260		2000		2616 UNCH		2289.30A
SEP24				2270.20 + 250		2549		2700 + 2294		
TOTAL						4549	0	5316 + 2294		
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN24	1828.50	1828.50	1818.50A	1823.70 - 790		344	300	3007 + 284	1895.20B	1719.50A
SEP24	1857.40	1857.40	1842.80A	1848.50 - 670				2816 + 290	1859.60B	1812.00A
TOTAL						344	696	5823 + 574		
SP 500 CONSUMER STAPLES SECTOR IX										
JUN24	783.10B	783.10B	768.70	781.80 + 30		2137	1672	16955 + 253	794.60	740.80A
SEP24	774.70	774.70	777.30	789.40 + 10		2955	1941	16423 + 2008	790.90B	775.60A
TOTAL						5092	3613	33378 + 2261		
SP 500 ENERGY SECTOR INDEX										
JUN24	938.00	938.00	924.40	926.20 + 380			2343	10266 - 1319	1045.70B	903.60A
SEP24	944.80	944.80	931.00A	932.80 + 390		350	2499	23978 + 746	986.70B	922.30A
TOTAL						350	4842	34244 - 573		
SP 500 FINANCIAL SECTOR INDEX										
JUN24	507.55B	507.55B	500.10	507.50 + 320		8820	2905	13348 - 7286	532.65	491.40A
SEP24	513.50	513.50	508.00A	513.30 + 315		4327	2978	41036 + 6737	518.20B	502.50A
TOTAL						13147	5883	54384 + 549		
SP 500 HEALTH CARE SECTOR INDEX										
JUN24	1476.00B	1476.00B	1463.10	1471.10 + 110			1575	2511 - 702	1514.80B	1406.60A
SEP24	1489.40	1493.00B	1480.80A	1487.90 + 110			1792	13539 + 969	1499.30B	1477.00A
TOTAL						0	3367	16050 + 267		
SP 500 INDUSTRIAL SECTOR INDEX										
JUN24	1239.20B	1239.20B	1230.00A	1238.50 + 620		250	1885	1793 - 1332	1291.70	1205.10A
SEP24	1246.80	#1254.30	1245.10A	1253.30 + 620			2037	8656 + 710	1254.30	1218.80A
TOTAL						250	3922	10449 - 622		
SP 500 MATERIALS SECTOR INDEX										
JUN24	952.30B	952.30B	943.40A	947.70 - 230		150	1174	6356 - 1086	1003.70B	934.80A
SEP24	957.60	957.60	953.70	958.20 - 160		648	1229	7324 + 1405	962.80B	946.10
TOTAL						798	2403	13680 + 319		
SP 500 TECHNOLOGY SECTOR INDEX										
JUN24	#2336.70B	#2336.70B	2320.70A	2329.50 + 280		3975	1929	7477 - 4340	2336.70B	1950.70A
SEP24	#2370.00	#2370.00	2353.40A	2362.20 + 310		1881	2198	13586 + 3161	2370.00	2144.10A
TOTAL						5856	4127	21063 - 1179		
SP 500 UTILITIES SECTOR INDEX										
JUN24	696.30	696.30	689.90A	696.20 - 20		7523	2159	21589 + 193	737.10	635.00A
SEP24	701.80	701.80	*695.00A	701.70 + 40		5985	2627	24375 + 7623	713.50B	695.00A
TOTAL						13508	4786	45964 + 7816		

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.



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG12 BULLETIN #117@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Jun 18, 2024 PG12

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ADJ INT RATE FOR NASDAQ 100 T RE										
JUN24	----	----	----	22301.24 + 0.08	----	----	750	UNCH	----	
DEC24	----	----	----	22392.22 + 5.34	----	----	500	UNCH	----	
DEC26	----	----	----	22753.00 + 5.93	----	----	700	UNCH	----	
DEC27	----	----	----	22958.89 + 8.38	----	----	1000	UNCH	----	
DEC28	----	----	----	23152.00 - 0.08	----	----	1000	UNCH	----	
TOTAL ADJ INT RATE FOR NASDAQ 100					0	0	3950			
ADJ INT RATE RUSS 2000 TOT RET										
JUN24	----	----	----	9943.64 + 14.23	----	----	6750	UNCH	----	
SEP24	----	----	----	9953.84 + 14.24	----	----	4000	UNCH	----	
DEC24	----	----	----	9963.44 + 14.26	----	----	8540	UNCH	----	
DEC26	----	----	----	10045.36 + 14.39	----	----	950	UNCH	----	
DEC27	----	----	----	10097.61 + 14.46	----	----	1000	UNCH	----	
DEC28	----	----	----	10163.90 + 14.54	----	----	1000	UNCH	----	
TOTAL ADJ INT RATE RUSS 2000 TOT					0	0	22240			
ADJUSTED INT RATE S&P500 TOTAL F										
JUN24	----	----	----	11066.38 + 26.51	3476	100	94518 - 2592	----	----	
SEP24	----	----	----	11094.38 + 32.50	3476	100	52193 + 1484	----	----	
DEC24	----	----	----	11115.42 + 32.12	2675	778	126655 + 1703	----	----	
JAN25	----	----	----	11124.91 + 29.76	----	----	2550	UNCH	----	
MAR25	----	----	----	11142.83 + 33.50	1000	----	31418 + 1000	----	----	
JUN25	----	----	----	11161.35 + 31.55	3750	550	22595 + 3800	----	----	
SEP25	----	----	----	11178.07 + 29.77	----	----	1700	UNCH	----	
DEC25	----	----	----	11206.69 + 36.83	----	200	71212	UNCH	----	
MAR26	----	----	----	11231.04 + 33.22	----	----	10445	UNCH	----	
JUN26	----	----	----	11252.04 + 31.75	----	----	400	UNCH	----	
SEP26	----	----	----	11273.80 + 32.41	----	----	600	UNCH	----	
DEC26	----	----	----	11302.86 + 31.56	750	----	46711	UNCH	----	
MAR27	----	----	----	11326.44 + 33.73	----	----	700	UNCH	----	
JUN27	----	----	----	11348.21 + 32.58	----	----	200	UNCH	----	
DEC27	----	----	----	11397.20 + 35.73	----	----	31884	UNCH	----	
DEC28	----	----	----	11505.18 + 41.12	----	----	31839	UNCH	----	
DEC29	----	----	----	11611.10 + 37.78	----	----	12414	UNCH	----	
DEC30	----	----	----	11725.47 + 31.98	----	----	2218	UNCH	----	
DEC31	----	----	----	11858.34 + 28.36	----	----	3437	UNCH	----	
DEC32	----	----	----	11973.88 + 28.64	----	----	1293	UNCH	----	
DEC33	----	----	----	12120.66 + 28.99	----	----	150	UNCH	----	
TOTAL ADJUSTED INT RATE S&P500 T					15127	1728	545132 + 5395			
BITCOIN FUTURES										
JUN24	66695.00	66920.00	64080.00	64475.00 - 90.00	524	9249	15498 - 560	'7090.00B	26455.00A	
JUL24	67250.00	67450.00B	64635.00	65055.00 - 05.00	330	2381	12136 + 874	'7785.00B	43830.00A	
AUG24	67435.00	67435.00	65230.00A	65605.00 - 45.00	----	219	2204 + 43	'8300.00B	54595.00A	
SEP24	66710.00	66710.00	65710.00A	66065.00 - 85.00	----	98	747 - 4	'8810.00B	27165.00A	
OCT24	67010.00	67010.00	66220.00A	66505.00 - 60.00	----	4	10 + 1	'5265.00B	59185.00A	
NOV24	----	----	*66745.00A	66980.00 - 75.00	----	----	12	UNCH	'5780.00B	66745.00A
DEC24	67965.00	68090.00	67545.00A	67425.00 - 30.00	----	5	29	UNCH	'9300.00B	16990.00A
DEC25	----	----	----	73205.00 - 60.00	----	----	1	UNCH	'8350.00B	76115.00A
TOTAL BITCOIN FUTURES					854	11956	30637 + 354			
E-MINI COM SERVICES SELECT SECT										
JUN24	438.20	442.20	437.80A	438.90 - 2.65	----	2036	2671 - 1445	447.75B	403.10	
SEP24	442.95	447.70	442.95	444.40 - 2.55	----	2084	10359 + 1415	448.30B	441.25A	
TOTAL E-MINI COM SERVICES SELECT					0	4120	13030 - 30			
E-MINI NIKKEI 225 YEN DENOMINATE										
MAR25	----	----	----	38725.00 + 35.00	----	----	1	UNCH	39190.00	39190.00
TOTAL E-MINI NIKKEI 225 YEN DENO					0	0	1			
E-MINI S&P 500 ESG INDEX FUTURES										
JUN24	488.10	#489.86	484.22	489.62 + 1.56	1680	1910	9665 - 5615	489.86	439.92A	
SEP24	493.96	#496.60	493.96	495.72 + 1.72	1680	2098	12366 + 1860	496.60	488.06	
TOTAL E-MINI S&P 500 ESG INDEX F					3360	4008	22031 - 3755			
EMINI PHLX SEMICONDUCTOR										
JUN24	5730.50	#5797.00B	5730.50	5769.50 + 73.50	----	157	1563 - 1163	5797.00B	4020.00A	
SEP24	5797.00	#5870.00B	5796.50	5840.50 + 73.50	140	159	3197 + 1161	5870.00B	5161.00A	
TOTAL EMINI PHLX SEMICONDUCTOR					140	316	4760 - 2			
EMINI RUSSELL 1000 GROWTH FUT										
JUN24	3697.70	3701.30	3685.20A	3697.30 + 4.60	968	804	2303 - 662	3708.60B	3200.60A	
SEP24	3750.00	3756.70	3737.30A	3750.20 + 5.60	998	1054	6489 + 1659	3760.10	3688.90A	
TOTAL EMINI RUSSELL 1000 GROWTH					1966	1858	8792 + 997			
EMINI RUSSELL 1000 INDEX FUTURES										
JUN24	2982.60	#2988.90B	2979.50A	2987.20 + 6.20	----	154	1161 - 6	2988.90B	2733.80A	
SEP24	3020.80	#3025.90B	3016.50A	3024.30 + 6.20	----	191	6027 + 83	3025.90B	2914.00A	
TOTAL EMINI RUSSELL 1000 INDEX F					0	345	7188 + 77			
EMINI RUSSELL 1000 VALUE										
JUN24	1719.30	1719.90B	1713.60A	1717.50 + 5.50	1915	285	7822 - 1214	1785.20B	1673.70A	
SEP24	1732.80	1736.40B	1731.40	1735.70 + 6.30	2515	377	28488 + 1068	1737.80	1711.10A	
TOTAL EMINI RUSSELL 1000 VALUE					4430	662	36310 - 146			
EMINI RUSSELL 2000 GROWTH INDEX										
JUN24	----	----	----	1328.70 + 3.40	3400	----	645 - 3400	----	----	
SEP24	----	----	----	1338.60 + 3.40	4337	----	4530 + 4001	----	----	
TOTAL EMINI RUSSELL 2000 GROWTH					7737	0	5175 + 601			
EMINI RUSSELL 2000 VALUE INDEX F										
JUN24	----	----	----	2253.40 + 2.60	2000	----	2616	UNCH	2289.30A	
SEP24	----	----	----	2270.20 + 2.50	2549	----	2700 + 2294	----	----	
TOTAL EMINI RUSSELL 2000 VALUE I					4549	0	5316 + 2294			
EMINI SP BIOTECH SELECT INDUSTRY										
JUN24	6995.00	7060.00B	6954.00A	6982.00 - 66.00	----	15	344 - 6	8174.00B	6380.00A	
SEP24	7062.00	7144.00B	*7039.00A	7069.00 - 73.00	----	27	289 - 11	7528.00B	7039.00A	
TOTAL EMINI SP BIOTECH SELECT IN					0	42	633 - 17			
EMINI SP INSURANCE SELECT INDUSTRY										
JUN24	4566.00	4604.00B	4564.00	4587.00 + 32.00	----	8	40 - 3	4841.50B	4405.50A	
SEP24	4617.00	#4656.00B	4616.50	4643.00 + 35.00	----	5	11 - 1	4656.00B	4529.50A	
TOTAL EMINI SP INSURANCE SELECT					0	13	51 - 4			
EMINI SP OIL & GAS SELECT INDUSTRY										
JUN24	5530.00	5543.00B	5484.00A	5493.00 + 11.50	----	13	47 - 4	6300.00B	5411.50A	
SEP24	5549.50	5601.00B	5538.50A	5547.00 + 10.00	----	11	15 + 2	5864.50B	5480.50A	
TOTAL EMINI SP OIL & GAS SELECT					0	24	62 - 2			
EMINI SP REGIONAL BANKS SECTOR										
JUN24	1464.00	1477.25B	1459.00A	1468.00 + 3.25	----	20	297 - 2	1622.75B	1430.00	
SEP24	1474.50	1487.75B	1467.75A	1479.00 + 3.50	----	9	85 + 1	1518.00B	1440.00A	
TOTAL EMINI SP REGIONAL BANKS SE					0	29	382 - 1			
EMINI SP RETAIL SELECT INDUSTRY										
JUN24	7988.00	8041.00B	7980.00A	8024.00 + 4.00	----	3	39 - 3	8477.00B	7476.00A	
SEP24	8099.00	8149.00B	8086.00A	8128.00 + 6.00	----	4	332 + 4	8387.00B	7960.00A	
TOTAL EMINI SP RETAIL SELECT IND					0	7	371 + 1			

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.



PRELIMINARY

PG12 BULLETIN #117@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Jun 18, 2024 PG12

ETH BTC SPREAD RATIO FUT JUN24	----	----	----	00145	----	257	58	UNCH		
TOTAL ETH BTC SPREAD RATIO FUT					0	257	58			
ETHER FUTURES										
JUN24	3535.00	3538.00B	3354.00	3427.00 - 36.50	58	3664	6275 - 107	4250.00	1685.50A	
JUL24	3549.50	3549.50	3380.50A	3442.00 - 37.00	----	615	958 + 126	4031.00B	2879.50A	
AUG24	3455.00	3474.00	3416.00A	3466.50 - 35.50	----	18	47 + 5	4072.50B	2925.50A	
SEP24	3487.50	3487.50	3461.00A	3497.50 - 35.50	----	1	39 - 1	4019.50B	1702.00A	
MAR25	----	----	----	3605.50 - 38.00	----	----	8	UNCH	3970.00B	----
TOTAL ETHER FUTURES					58	4298	7327 + 23			
MICRO BITCOIN EURO FUTURES										
JUN24	62245.00	62275.00B	*59710.00A	60100.00 - 40.00	----	233	28 + 8	6895.00B	59710.00A	
TOTAL MICRO BITCOIN EURO FUTURES					0	233	28 + 8			
MICRO BITCOIN FUTURES										
JUN24	66750.00	66900.00	64095.00	64475.00 - 90.00	----	35127	25772 - 1747	77000.00	26485.00A	
JUL24	67395.00	67395.00	64700.00	65055.00 - 05.00	----	889	2126 + 44	'7250.00B	45000.00A	
AUG24	67785.00	67810.00	65235.00	65605.00 - 45.00	----	200	318 + 99	'7500.00B	58390.00A	
SEP24	67300.00	67300.00	65910.00A	66065.00 - 85.00	----	25	355 - 2	'8250.00B	27190.00A	
OCT24	----	----	*66510.00A	66505.00 - 60.00	----	----	15	UNCH	'4980.00B	66510.00A
DEC24	67465.00	67465.00	67465.00	67425.00 - 30.00	----	1	57 + 1	'5630.00B	21500.00	
MAR25	----	----	----	68870.00 - 15.00	----	----	1	UNCH	'1500.00B	46970.00A
TOTAL MICRO BITCOIN FUTURES					0	36242	28644 - 1605			
MICRO E-MINI NASDAQ 100 FUTURE										
JUN24	19917.00	19995.00	19851.75	19919.25 - 2.00	----	257983	69221 - 5415	20001.00	13331.25A	
SEP24	20186.00	20270.00	20127.00	20196.25 + 3.50	----	863334	40289 + 5676	20271.50	14738.50	
DEC24	20440.00	20512.00	20378.00A	20440.25 - 1.25	----	905	1007 + 45	'0515.00B	14875.00	
MAR25	20675.00	#20675.00	20675.00	20650.00 + UNCH	----	3	20 + 1	20675.00	17282.50A	
JUN25	----	20743.75B	----	20827.25 + 05.25	----	----	19	UNCH	'0779.75B	17852.75
TOTAL MICRO E-MINI NASDAQ 100 FU					0	1122225	110556 + 307			
MICRO E-MINI RUSSELL 2000 INDEX										
JUN24	2024.00	2036.50	2014.30	2026.60 + 2.40	----	10536	23846 - 917	2167.00	1679.10A	
SEP24	2046.80	2059.30	2036.40	2049.30 + 3.20	----	38473	10460 + 144	2187.50	1844.60A	
DEC24	----	----	----	2070.30 + 4.10	----	----	10	UNCH	2176.10B	1781.20A
MAR25	----	----	----	2089.90 + 3.80	----	----	5	UNCH	2170.50B	2040.00
JUN25	----	----	----	2111.10 + 3.80	----	----	7	UNCH	2105.50B	2090.50
TOTAL MICRO E-MINI RUSSELL 2000					0	49009	34328 - 773			
MICRO E-MINI S&P 500 FUTURES										
JUN24	5481.75	5494.00	5473.25A	5491.00 + 12.50	----	120953	231315 - 6213	5494.00	4081.00A	
SEP24	5547.25	#5562.75	5541.50	5559.75 + 13.50	----	761665	80618 + 13154	5562.75	4258.25	
DEC24	5615.00	#5624.50	5603.75	5622.25 + 15.00	----	303	1307 + 78	5624.50	4330.00A	
MAR25	----	#5678.75B	----	5678.00 + 11.75	----	----	43	UNCH	5678.75B	4896.75A
JUN25	5735.00	#5735.00	5735.00	5735.75 + 11.75	----	1	38 + 1	5735.00	5211.50A	
TOTAL MICRO E-MINI S&P 500 FUTUR					0	882922	313321 + 7020			
MICRO E-MINI S&P MIDCAP 400 FUT										
JUN24	2955.30	#2970.30	2946.50A	2930.50 + 5.50	----	70	449 - 41	3096.30B	2796.90A	
SEP24	2955.30	#2970.30	2946.50A	2963.40 + 7.50	----	1041	425 + 305	2970.30	2914.70A	
TOTAL MICRO E-MINI S&P MIDCAP 40					0	1111	874 + 264			
MICRO E-MINI S&P SMALLCAP 600 FU										
JUN24	1299.40	#1303.00B	1294.00A	1285.10 + 0.40	----	----	40	UNCH	1357.60B	1248.60A
SEP24	1299.40	#1303.00B	1294.00A	1299.40 + NEW	----	340	----	UNCH	1303.00B	1278.70A
TOTAL MICRO E-MINI S&P SMALLCAP					0	340	40			
MICRO ETHER EURO FUTURES										
JUN24	3282.00	3291.00	*3127.50A	3191.00 - 24.50	----	1380	10 - 10	3598.50B	3127.50A	
TOTAL MICRO ETHER EURO FUTURES					0	1380	10 - 10			
MICRO ETHER FUTURES										
JUN24	3530.00	3540.00	3353.50	3427.00 - 36.50	----	17863	42815 - 1166	4256.50B	1700.00A	
JUL24	3541.00	3541.00	3389.50	3442.00 - 37.00	----	413	3744 + 314	4224.00B	2476.00A	
AUG24	3499.00	3499.00	3419.00	3466.50 - 35.50	----	80	220 + 60	4279.00B	2957.00A	
SEP24	3575.00	3575.00	3505.00	3497.50 - 35.50	----	4	162 + 4	4065.00B	1716.50A	
OCT24	3830.00	3830.00	*3790.00A	3524.50 + NEW	----	3	3 + 3	4050.00B	3790.00A	
DEC24	----	----	----	3545.50 - 36.00	----	----	70	UNCH	3950.00	1600.00
TOTAL MICRO ETHER FUTURES					0	18363	47014 - 785			
NASDAQ 100 ANNUAL DIVIDEND INDX										
DEC24	----	----	----	162.00 + UNCH	----	----	10834	UNCH	162.40	101.00
DEC25	----	----	----	165.00 + UNCH	----	----	1929	UNCH	166.00B	108.00
DEC26	----	----	----	167.00 + UNCH	----	----	472	UNCH	167.00B	107.00
DEC27	----	----	----	165.00 + UNCH	----	----	6	UNCH	165.00B	109.00
DEC28	----	----	----	176.00 + UNCH	----	----	12	UNCH	176.00	114.00A
DEC29	----	----	----	176.00 + UNCH	----	----	6	UNCH	176.00	142.00A
TOTAL NASDAQ 100 ANNUAL DIVIDEND					0	0	13259			
NASDAQ VELES CALIFORNIA WATER IN										
JUN24	320.00	320.00	320.00	320.00 + UNCH	----	----	2	UNCH	1310.00B	217.00A
TOTAL NASDAQ VELES CALIFORNIA WA					0	0	2			
REAL ESTATE SELECT SECTOR FUTURE										
JUN24	187.70	188.20B	187.05A	187.65 + 0.75	670	1861	8555 - 474	198.40	175.00A	
SEP24	189.30	189.60	188.40A	188.95 + 0.75	549	1973	7384 + 1944	190.95B	185.70A	
TOTAL REAL ESTATE SELECT SECTOR					1219	3834	15939 + 1470			
RUSSELL 2000 ANN DIVIDEND INDEX										
DEC24	----	----	----	29.35 + UNCH	----	----	13409	UNCH	29.20B	23.00
DEC25	----	----	----	28.95 + UNCH	----	----	3525	UNCH	28.75B	22.50
DEC26	----	----	----	28.60 + UNCH	----	----	3343	UNCH	28.50	22.25
DEC27	----	----	----	27.50 + UNCH	----	----	720	UNCH	27.50	23.00A
DEC28	----	----	----	25.50 + UNCH	----	----	10	UNCH	25.50B	23.25A
TOTAL RUSSELL 2000 ANN DIVIDEND					0	0	21007			
S&P 500 ANNUAL DIVIDEND INDEX FU										
DEC24	74.500	74.600	74.400	74.550 + 0.100	1000	341	102819 - 184	75.500	39.400	
DEC25	75.900	76.100	75.650	75.900 + 0.450	80	247	55074 + 41	77.150	45.850A	
DEC26	77.150	77.800	77.050	77.500 + 0.750	525	99	47703 + 231	78.550	48.550A	
DEC27	77.800	77.800	77.800	77.650 + 0.700	450	10	20410 - 61	78.800	50.000	
DEC28	78.300B	78.300B	78.400	78.400 + 0.300	1450	----	17939 - 250	79.200	50.500	
DEC29	79.200	79.250B	79.100	79.150 + UNCH	----	20	3448 - 10	79.750	51.150	
DEC30	80.000	80.000	80.000	80.000 - 0.350	----	10	2079	UNCH	81.300	53.350A
DEC31	80.850B	80.850B	80.800	80.800 + 0.450	----	----	1131	UNCH	81.400B	58.050A
DEC32	81.850B	81.850B	81.850	81.850 + 0.600	----	----	440	UNCH	82.500B	61.950A
DEC33	82.550B	82.550B	82.500	82.500 + 0.600	----	----	50	UNCH	82.750B	66.600A
TOTAL S&P 500 ANNUAL DIVIDEND IN					3505	727	251093 - 233			
S&P 500 QUARLY DIVIDEND INDEX FU										
JUN24	19.090B	19.090B	19.070	19.070 + UNCH	----	----	15588	UNCH	19.420	16.550
SEP24	18.240	18.240	18.190	18.230 - 0.010	----	273	15182 + 173	18.400	16.600	
DEC24	18.750	18.750	18.750	18.750 + 0.050	----	50	14882	UNCH	18.840	16.790A
MAR25	19.050	19.050	19.050	19.050 + UNCH	----	----	2360	UNCH	19.450	18.100A
JUN25	19.080	19.080	19.080	19.080 + UNCH	----	----	270	UNCH	19.400	18.650A
TOTAL S&P 500 QUARLY DIVIDEND IN					0	323	48282 + 173			
S&P 500 TOTAL RETURN INDX FUTUF										
DEC24	12318.45	12318.45	12318.45	12318.45 + 29.20	----	----	7350	UNCH	----	----
DEC25	12946.70	12946.70	12946.70	12946.70 + 22.25	----	----	15890	UNCH	----	----



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

PG12 BULLETIN #117@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Jun 18, 2024 PG12

DEC26	----	----	----	13517.75 + 12.80	----	----	4000	UNCH	----	----
TOTAL S&P 500 TOTAL RETURN INDEX					0	0	27240			
YEN DENOMINATED TOPIX FUTURES										
SEP24	----	2720.50B	2709.50A	2720.50 + 3.00	----	----	6	UNCH	2778.50B	2691.50A
TOTAL YEN DENOMINATED TOPIX FUTU					0	0	6			

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	
										HIGH	LOW
MYM FUT											
JUN24	38862.00	1971.00	9.00	38859.00	(-288.59)	+	----	13706	11426 -	1285	40358.00 33120.00A
SEP24	39260.00	1390.00	2.00	39287.00	(-292.87)	+	----	68537	7548 +	806	40731.00B 33574.00A
DEC24	39630.00	1750.00	9.00A	39640.00	(-296.40)	+	----	20	60	UNCH	40677.00B 38365.00A
MAR25	----	----	----	40035.00	(-300.35)	+	----	----	2	UNCH	40832.00B 38455.00
TOTAL MYM FUT							0	82263	19036 -	479	

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY-----		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
	CASH OR DAILY	PHYSICAL MTH-TO-DATE								
E-MINI S&P 500 FUTURES										
JUN24	---	---	13909	77335	---	7063	311	104562	---	39231
SEP24	---	---	---	---	---	1398	1672	95760	---	11987
DEC24	---	---	---	---	---	---	220	331	---	---
MAR25	---	---	---	---	---	---	---	162	---	---
DEC25	---	---	---	---	---	---	---	22	---	---
TOTALS:			13909	77335		8461	2203	200837		51218
EMINI RUSSELL 2000 INDEX FUTURES										
JUN24	---	---	6000	28913	---	---	1795	8954	---	3647
SEP24	---	---	---	---	---	93	---	7080	---	1988
TOTALS:			6000	28913		93	1795	16034		5635
E-MINI NASDAQ 100 FUTURES										
JUN24	---	---	690	20194	---	---	---	1806	---	1652
SEP24	---	---	250	1000	---	223	30	1331	---	99
TOTALS:			940	21194		223	30	3137		1751
SP 500 INDUSTRIAL SECTOR INDEX										
JUN24	---	---	250	350	---	---	---	5080	---	---
SEP24	---	---	---	---	---	---	---	2971	---	---
TOTALS:			250	350		---	---	8051		0
SP 500 MATERIALS SECTOR INDEX										
JUN24	---	---	150	650	---	---	---	3235	---	---
SEP24	---	---	---	---	---	---	---	3297	---	---
TOTALS:			150	650		---	---	6532		0
REAL ESTATE SELECT SECTOR FUTURES										
JUN24	---	---	121	921	---	---	---	549	1626	---
SEP24	---	---	---	---	---	---	---	549	1453	---
TOTALS:			121	921		---	---	1098	3079	0
E-MINI S&P 400 MIDCAP FUTURES										
JUN24	---	---	---	1985	---	---	65	2361	---	---
SEP24	---	---	100	100	---	---	65	2361	---	---
TOTALS:			100	2085		---	130	4722		0
ETHER FUTURES										
JUN24	---	---	52	52	---	---	6	699	---	---
TOTALS:			52	52		---	6	699		0
ADJUSTED INT RATE S&P500 TOTAL RET										
JUN24	---	---	---	---	---	---	3476	57775	---	---
SEP24	---	---	---	---	---	---	3476	25886	---	---
DEC24	---	---	---	---	---	---	2675	34152	---	---
MAR25	---	---	---	---	---	---	1000	3750	---	---
JUN25	---	---	---	---	---	---	3750	9282	---	---
SEP25	---	---	---	---	---	---	---	1000	---	---
DEC25	---	---	---	---	---	---	---	7850	---	---
MAR26	---	---	---	---	---	---	---	500	---	---
DEC26	---	---	---	---	---	---	750	12000	---	---
DEC27	---	---	---	---	---	---	---	2520	---	---
DEC28	---	---	---	---	---	---	---	3750	---	---
TOTALS:							15127	158465		0
BITCOIN FUTURES										
JUN24	---	---	---	---	---	---	---	566	---	---
JUL24	---	---	---	---	---	---	---	9795	---	---
TOTALS:								10361		0
BLOOMBERG COMMODITY INDEXSM FUTURES										
JUN24	---	---	---	---	---	---	---	6743	---	---
SEP24	---	---	---	---	---	---	---	6743	---	---

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.



TOTALS:								13486		0
BLOOMBERG ROLL SELECT COMMODITY IND										
JUN24	---	---	---	558	---	---	---	9336	---	---
SEP24	---	---	---	93	---	---	---	11206	---	---
TOTALS:				651				20542		0
DJ US REAL ESTATE INDEX FUTURES										
JUN24	---	---	---	2650	---	---	---	53606	---	---
SEP24	---	---	---	---	---	---	2096	40590	---	---
TOTALS:				2650			2096	94196		0
E-MINI COM SERVICES SELECT SECTOR										
JUN24	---	---	---	283	---	---	---	5761	---	---
SEP24	---	---	---	---	---	---	---	4015	---	---
TOTALS:				283				9776		0
EMINI PHLX SEMICONDUCTOR										
JUN24	---	---	---	---	---	---	---	1838	---	---
SEP24	---	---	---	---	---	---	140	2089	---	---
TOTALS:							140	3927		0
EMINI RUSSELL 1000 GROWTH FUT										
JUN24	---	---	---	---	---	---	968	4982	---	---
SEP24	---	---	---	---	---	---	998	4315	---	---
TOTALS:							1966	9297		0
EMINI RUSSELL 1000 INDEX FUTURES										
JUN24	---	---	---	---	---	---	---	5376	---	---
SEP24	---	---	---	---	---	---	---	5209	---	---
TOTALS:								10585		0
EMINI RUSSELL 1000 VALUE										
JUN24	---	---	---	---	---	---	1915	30269	---	---
SEP24	---	---	---	---	---	---	2515	28402	---	---
TOTALS:							4430	58671		0
EMINI RUSSELL 2000 GROWTH INDEX FUT										
JUN24	---	---	---	---	---	---	3400	4055	---	---
SEP24	---	---	---	---	---	---	4337	4866	---	---
TOTALS:							7737	8921		0
EMINI RUSSELL 2000 VALUE INDEX FUTU										
JUN24	---	---	---	---	---	---	2000	3115	---	---
SEP24	---	---	---	---	---	---	2549	2955	---	---
TOTALS:							4549	6070		0
E-MINI S&P 500 EQ WT FUT										
JUN24	---	---	---	---	---	---	---	1161	---	---
SEP24	---	---	---	---	---	---	---	1161	---	---
TOTALS:								2322		0
E-MINI S&P 500 ESG INDEX FUTURES										
JUN24	---	---	---	---	---	---	1680	9216	---	---
SEP24	---	---	---	---	---	---	1680	6915	---	---
TOTALS:							3360	16131		0
EMINI S&P 600 SMALLCAP FUTURES										
JUN24	---	---	---	---	---	---	---	519	---	---
SEP24	---	---	---	---	---	---	---	519	---	---
TOTALS:								1038		0
EMINI SP BIOTECH SELECT INDUSTRY										
JUN24	---	---	---	---	---	---	---	172	---	---
SEP24	---	---	---	---	---	---	---	172	---	---
TOTALS:								344		0
EMINI SP REGIONAL BANKS SECTOR										
JUN24	---	---	---	20	---	---	---	---	---	---
SEP24	---	---	---	---	---	---	---	54	---	---
TOTALS:				20				54		0
EMINI SP RETAIL SELECT INDUSTRY										
SEP24	---	---	---	---	---	---	---	328	---	---
TOTALS:								328		0
GSCI EXCESS RETURN FUTURES										
JUN24	---	---	---	1103	---	---	---	36831	---	---
SEP24	---	---	---	437	---	---	---	36479	---	---
TOTALS:				1540				73310		0
MICRO E-MINI DOW JONES AVE FUTURE										
JUN24	---	---	---	---	---	---	---	---	---	30



PRELIMINARY

PG12 BULLETIN #117@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Jun 18, 2024 PG12

SEP24	---	---	---	---	---	---	---	---	---	140
TOTALS:										170
MICRO E-MINI NASDAQ 100 FUTURE										
JUN24	---	---	---	---	---	---	---	---	---	240
SEP24	---	---	---	---	---	---	---	---	---	390
TOTALS:										630
MICRO E-MINI RUSSELL 2000 INDEX FUT										
SEP24	---	---	---	---	---	---	---	---	---	70
TOTALS:										70
MICRO E-MINI S&P 500 FUTURES										
JUN24	---	---	---	---	---	---	---	---	---	510
SEP24	---	---	---	---	---	---	---	---	---	320
TOTALS:										830
MINI \$5 DOW FUTURES										
JUN24	---	---	---	8124	---	---	---	---	---	289
SEP24	---	---	---	---	---	---	---	---	---	14
TOTALS:				8124						303
NIKKEI 225 (YEN) STOCK FUTURES										
JUN24	---	---	---	---	---	---	---	976	---	---
TOTALS:								976		0
RUSSELL 2000 ANN DIVIDEND INDEX FUT										
DEC24	---	---	---	---	---	---	---	1600	---	---
DEC26	---	---	---	---	---	---	---	350	---	---
TOTALS:								1950		0
S&P 500 ANNUAL DIVIDEND INDEX FUT										
DEC24	---	---	---	---	---	---	1000	3015	---	---
DEC25	---	---	---	---	---	---	80	6201	---	---
DEC26	---	---	---	---	---	---	525	4828	---	---
DEC27	---	---	---	---	---	---	450	1500	---	---
DEC28	---	---	---	---	---	---	1450	3950	---	---
DEC30	---	---	---	---	---	---	---	300	---	---
DEC31	---	---	---	---	---	---	---	300	---	---
TOTALS:							3505	20094		0
S&P 500 QUARLY DIVIDEND INDEX FUT										
JUN24	---	---	---	---	---	---	---	1331	---	---
SEP24	---	---	---	---	---	---	---	350	---	---
DEC24	---	---	---	---	---	---	---	2450	---	---
TOTALS:								4131		0
SP 500 CONS DISCRETIONARY SECTOR IX										
JUN24	---	---	---	100	---	---	344	1388	---	---
SEP24	---	---	---	---	---	---	---	239	---	---
TOTALS:				100			344	1627		0
SP 500 CONSUMER STAPLES SECTOR IX										
JUN24	---	---	---	500	---	---	2137	16455	---	---
SEP24	---	---	---	---	---	---	2955	14586	---	---
TOTALS:				500			5092	31041		0
SP 500 ENERGY SECTOR INDEX										
JUN24	---	---	---	900	---	---	---	22026	---	---
SEP24	---	---	---	---	---	---	350	18683	---	---
TOTALS:				900			350	40709		0
SP 500 FINANCIAL SECTOR INDEX										
JUN24	---	---	---	100	---	---	8820	34627	---	---
SEP24	---	---	---	---	---	---	4327	27792	---	---
TOTALS:				100			13147	62419		0
SP 500 HEALTH CARE SECTOR INDEX										
JUN24	---	---	---	400	---	---	---	6220	---	---
SEP24	---	---	---	---	---	---	---	5124	---	---
TOTALS:				400				11344		0
SP 500 TECHNOLOGY SECTOR INDEX										
JUN24	---	---	---	300	---	---	3975	8098	---	---
SEP24	---	---	---	---	---	---	1881	5078	---	---
TOTALS:				300			5856	13176		0
SP 500 UTILITIES SECTOR INDEX										
JUN24	---	---	---	1100	---	---	7523	20737	---	---
SEP24	---	---	---	---	---	---	5985	18710	---	---
TOTALS:				1100			13508	39447		0



2024 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000

PRELIMINARY

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	JUN24	JUL24	AUG24	SEP24	OCT24	NOV24	DEC24	JAN25	MAR25	JUN25
NASDAQ BIO-TECH	06/21			09/20			12/20		03/21	06/20
EMINI S&P FUT	06/21			09/20			12/20		03/21	06/20
GSCI ER FUT	06/17	07/16	08/15	09/17	06/13	11/15	12/16		03/17	06/16
GSCI FUT	06/17	07/16	08/15	09/17	10/15	11/15				
US REAL EST F	06/21			09/20			12/20		03/21	06/20
EMINI MIDCP FUT	06/21			09/20			12/20		03/21	06/20
NIKKEI(YEN) FUT	06/13	07/11	08/08	09/12	10/10	11/07	12/12	01/09	03/13	06/12
NIKKEI 225 FUT	06/13			09/12			12/12		03/13	06/12
EMINI NASD FUT	06/21			09/20			12/20		03/21	06/20
E-NASDAQ COMP F	06/21			09/20			12/20			
S&P GROWTH FUT	06/21			09/20			12/20			
E-600 SMLCAP F	06/21			09/20			12/20		03/21	06/20
S&P 500 FUT							09/17			
S&P VALUE FUT	06/21			09/20			12/20			
MINI \$5 DOW FUT	06/21			09/20			12/20		03/21	06/20

BTIC PRODUCTS VOLUME REPORT

Exchange Code	COMMODITY CODE	CONTRACT	VOLUME
CME	XAF	202406	6
CME	XAI	202406	5
CME	ME	202406	1,051
CBT	YM	202406	1,307
CME	XAE	202406	10
CME	XAK	202406	155
CME	XAV	202406	91
CME	XAU	202406	10
CME	RTY	202406	4,849
CME	NQ	202406	5,148
CME	ES	202406	41,048
CME	NQ	202409	1,336
CBT	YM	202409	15
CME	XAK	202409	100
CME	ES	202409	16,921
CME	RTY	202409	483