



CME Group, Inc.
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FINAL

PG55 BULLETIN # 99@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Thu, May 23, 2019 PG55

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/4 TICK VALUE = \$6.25 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY19	JUN19	JUL19	AUG19	SEP19	DEC19	MAR20
E-MINI SMLCAP OPT	05/17	06/21	07/19	08/16	09/20	12/20	03/20
E-MINI 400MID OPT		06/21			09/20	12/20	03/20
S&P GROWTH FUT		06/20			09/19	12/19	
S&P VALUE FUT		06/20			09/19	12/19	

EXPIRATION:	MAY19	JUN19	JUL19	SEP19	DEC19	MAR20
BTC FUT	05/31	06/28	07/26	09/27		
EI FUT		06/21				
ENY FUT		06/13				
FT5 FUT		06/21				
IBV FUT		06/12				
M2K FUT		06/21		09/20		
MES FUT		06/21		09/20	12/20	
MNQ FUT		06/21		09/20		
RS1 FUT		06/21				
RSG FUT		06/21				
RSV FUT		06/21				
SDA FUT					12/20	
SDI FUT		06/21		09/20	12/20	03/20
TPY FUT		06/13				
TRI FUT		06/21		09/20	12/20	03/20
XAR FUT		06/21				
XAZ FUT		06/21				

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, MAY 23

	MAY19	JUN19	JUL19	AUG19	SEP19	DEC19	MAR20
9MC	750.0-1,150	750.0-1,150	750.0-1,125	750.0-1,125	750.0-1,125	750.0-1,040	865.0-1,040
MCO	1,245.0-2,4	1,245.0-2,4			1,250.0-2,4	1,250.0-2,3	1,490.0-2,3

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 400MID FUT	----								
TOTAL S&P 400MID FUT									
E-400 MIDCAP F									
JUN19	1885.30	1885.70B	1843.90	1854.00 - 3150	----	14053	64760 - 201	2056.00B	1555.30
SEP19	1865.00	1866.90B	1850.00A	1858.60 - 3140	----	2	114 + 2	2054.70B	1600.00
					0	14055	64874 - 199		
E-600 SMLCAP F	----								
TOTAL E-600 SMLCAP F									
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		

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -FUTURES-

	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	20860.0 - 70.00	----	5	5 + 1	22480.00	20690.00
TOTAL ENY FUT					0	5	5 + 1		
FT5 FUT									
JUN19	----	----	*18115.00A	18130.0 - 60.00	----	----	4 UNCH	20570.00B	18115.00
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

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FINAL

PG55	BULLETIN # 99@	S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS						Thu, May 23, 2019		PG55	
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
						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	22090			
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		

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
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S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
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