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E-mini S&P 500 Futures

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IMPORTANT NOTICE ON SETTLEMENT PRICES

Settlement prices for the E-mini S&P 500 and the E-mini S&P MidCap 400 may differ slightly from the "true" settlement price displayed on CME's Daily Bulletin. These slight variances in settlements are the result of rounding due to differences in the minimum tick sizes between the E-mini contracts and the full-sized contracts. Additionally, the settlement price displayed on the Daily Bulletin matches that of the full-sized contracts for purposes of marking-to-market, as the contracts are offsettable, on a 5:1 basis. Example: E-mini S&P 500 futures contracts are traded in .25 increments and the full-sized S&P 500 contracts in .10 increments.

Quotes | Time & Sales | Volume | **Settlements**

About this Report

Futures | Options

Trade Date

Friday, June 17 2011

Daily Settlements for E-mini S&P 500 (Dollar) Futures (FINAL)

Trade Date: 06/17/2011

Month	Open	High	Low	Last	Change	Settle	Estimated Volume	Prior Day Open Interest
JUN 11	1269.50	1282.50	1264.25	1281.00B	UNCH	127940	63,172	978,781
SEP 11	1263.75	1277.25	1258.50	1265.75	+2.50	1266.00	4,670,092	2,557,724
DEC 11	1258.75	1271.25B	1253.75A	1260.75B	+2.25	1260.50	319	6,690
MAR 12	-	1265.50B	1248.50A	1255.00A	+2.25	1255.00	-	23
JUN 12	-	1252.25B	-	1252.25B	+2.25	1250.00	-	27
SEP 12	1256.75	1256.75	1243.50	1243.50	UNCH	1247.00	4	-
Total							4,733,587	3,543,245

Last Updated 06/17/2011 06:00 PM

Market data explanation/disclaimer

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