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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.

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Futures | Options

Trade Date

Thursday, May 26 2011

Daily Settlements for E-mini S&P 500 (Dollar) Futures (FINAL) — **Trade Date:** 05/26/2011

Month	Open	High	Low	Last	Change	Settle	Estimated Volume	Prior Day Open Interest
JUN 11	1316.50	1327.50	1312.50	1326.75	+10.00	1326.50	4,570,999	2,780,614
SEP 11	1311.00	1322.00	1307.00	1321.25B	+9.75	1321.00	6,171	40,257
DEC 11	1309.50	1316.00B	1302.25A	1315.25B	+9.75	1315.50	22	4,596
MAR 12	-	1302.25B	-	1302.25B	+9.75	1310.50	-	4
JUN 12	-	-	-	-	+9.75	1306.50	-	25
Total							4,577,192	2,825,496

Last Updated 05/26/2011 06:00 PM

Market data explanation/disclaimer

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