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FINAL

PG11 BULLETIN #137@

EQUITY AND INDEX FUTURES

Wed, Jul 17, 2024 PG11

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.

	PIT OPEN RANGE	PIT HIGH	PIT LOW	PIT CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EMINI S&P FUT									
SEP24	5715.00	5717.75	5631.75	----	5639.00 - 7825	14615	2045247	2065927 -	6866 5721.25 4255.50
DEC24	5779.75	5781.25B	5695.00	----	5702.00 - 7925	----	3300	16344 +	1024 5785.00 4306.25A
MAR25	5836.00	5841.00B	5756.00A	----	5761.50 - 8000	----	23	844	UNCH 5844.00B 4785.00A
JUN25	----	5833.75B	5824.00A	----	5814.50 - 8000	----	----	128	UNCH 5885.00 4880.00A
SEP25	----	5876.00B	5879.25A	----	5862.50 - 8000	----	----	7	UNCH 5916.50B 5319.50A
DEC25	----	----	----	----	5908.50 - 8000	----	----	834	UNCH 5404.50B 5000.00A
DEC26	----	----	----	----	6090.25 - 8000	----	----	81	UNCH 5600.00B ----
TOTAL	EMINI S&P FUT					14615	2048570	2084165 -	5842

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
E-400 MIDCAP F									
SEP24	3142.30	#3147.30	3096.10	3097.10 - 4410	----	12378	37539 +	145 3147.30 2841.00A	
TOTAL	E-400 MIDCAP F					0	12378	37539 +	145
E-600 SMLCAP F									
SEP24	1426.50	#1444.80B	1420.40A	1422.10 - 810	----	3	569	UNCH 1444.80B 1278.70A	
TOTAL	E-600 SMLCAP F					0	3	569	
EMINI NAS BIO F									
SEP24	----	4953.50B	4870.00A	4893.50 - 4900	----	----	34	UNCH 4956.50B 4473.50A	
TOTAL	EMINI NAS BIO F					0	0	34	
EMINI NASD FUT									
SEP24	20591.00	20597.75	19965.75	19997.5 - 60050	7909	846414	254554 -	830 20983.75 14810.25A	
DEC24	20845.00	20849.50B	20218.00	20248.2 - 60350	----	1893	1278 +	116 21240.25B 15068.75A	
MAR25	20722.00	20727.00	20483.25A	20484.5 - 60350	----	20	31 +	9 21466.00B 17281.00A	
JUN25	----	----	20824.75A	20657.7 - 60300	----	----	1	UNCH 21557.75B 18061.25A	
DEC26	----	----	----	21426.0 - 60350	----	----	2	UNCH 19907.00B 15760.00A	
TOTAL	EMINI NASD FUT					7909	848327	255866 -	705
MINI \$5 DOW FUT									
SEP24	41248.00	#41546.00	41095.00	41497.00 + 242.00	----	174716	98765 -	486 41546.00 33565.00A	
DEC24	41665.00	#41924.00B	41486.00A	41893.00 + 259.00	----	378	611 +	217 41924.00B 38360.00A	
MAR25	----	#42094.00B	----	42348.00 + 271.00	----	----	4	UNCH 42094.00B 38731.00A	
JUN25	42346.00	#42356.00B	42346.00	42688.00 + 202.00	----	1	4 +	1 42356.00B 40705.00A	
TOTAL	MINI \$5 DOW FUT					0	175095	99384 -	268
US REAL EST F									
SEP24	3594.0	#3638.0B	3590.0	3615.0 + 26.0	2115	1670	46500 -	1948 3638.0B 3323.0	
TOTAL	US REAL EST F					2115	1670	46500 -	1948
NIKKEI (\$) FUT									
SEP24	41600.00	41645.00	40195.00	40295.00 - 1290	----	13334	16145 +	1127 42545.00 32850.00A	
DEC24	41230.00	41470.00B	40080.00A	40175.00 - 1285	----	10	37 +	6 42355.00B 38070.00A	
TOTAL	NIKKEI (\$) FUT					0	13344	16182 +	1133
NIKKEI (YEN) F									
SEP24	41530.00	41600.00	40135.00	40240.00 - 1305	----	40149	52324 +	94 42505.00 36710.00A	
DEC24	40410.00	40410.00	39945.00A	40035.00 - 1305	----	18	34 +	9 42270.00B 37735.00A	
TOTAL	NIKKEI (YEN) F					0	40167	52358 +	103