



2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PRELIMINARY



PG11 BULLETIN #231@

EQUITY AND INDEX FUTURES

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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									
DEC20	3643.75	3652.00	3592.25	----	3623.20 - 1330	35882 1676392	2515716 + 28788	3668.00	2168.25A
MAR21	3634.25	3642.25B	3583.75	----	3614.70 - 1320	----- 22069	91916 + 15061	3657.50	2180.75A
JUN21	3620.50	3632.00B	3573.75A	----	3604.30 - 1340	----- 193	1448 + 12	3647.50B	2505.75A
SEP21	----	----	3592.25A	----	3584.80 - 1570	-----	18 UNCH	3612.50B	2951.00
DEC21	----	----	3574.25A	----	3583.90 - 590	-----	14 UNCH	3600.00B	3218.75A
TOTAL EMINI S&P FUT						35882 1698654	2609112 + 43861		
S&P 500 FUT									
DEC20	----	----	----	----	3623.20 - 1330	3640 29	30665 + 1921	3667.40B	2412.70A
MAR21	----	----	----	----	3614.70 - 1320	-----	26 UNCH	----	----
DEC22	----	----	----	----	3526.10 - 1550	-----	74 UNCH	----	----
TOTAL S&P 500 FUT						3640 29	30765 + 1921		
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	GLOBEX CLOSING RANGE	SETT. PRICE & PT. CHGE	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
E-400 MIDCAP F									
DEC20	2210.00	2212.00	2164.00	2168.40 - 3690		949 17690	54834 + 685	2227.90	1700.40A
TOTAL E-400 MIDCAP F						949 17690	54834 + 685		
EMINI NAS BIO F									
DEC20	4530.60	#4564.70B	4481.70A	4550.60 + 5060		----- 9	57 UNCH	4564.70B	3973.70A
TOTAL EMINI NAS BIO F						0 9	57		
EMINI NASD FUT									
DEC20	12286.50	12337.25	12086.00	12277.0 + 1950		1850 491214	240498 - 1353	12448.75B	6626.75A
MAR21	12287.25	12328.25B	12082.00	12271.7 + 1975		----- 1465	4844 + 343	12434.75B	7461.25A
JUN21	12238.25	12304.50B	12075.75A	12256.7 + 2025		----- 26	458 + 2	12399.00B	9736.00A
TOTAL EMINI NASD FUT						1850 492705	245800 - 1008		
MINI \$5 DOW FUT									
DEC20	29914.00	29972.00	29428.00	29629.00 - 245.00		150 171112	86770 - 1298	30165.00	18105.00A
MAR21	29836.00	29852.00	29335.00A	29526.00 - 245.00		----- 372	7044 + 38	30058.00B	24730.00A
JUN21	29397.00	29397.00	29281.00A	29426.00 - 266.00		----- 4	32 + 2	29870.00B	25861.00
SEP21	----	----	29296.00A	29327.00 - 265.00		-----	1 UNCH	29605.00B	25836.00A
TOTAL MINI \$5 DOW FUT						150 171488	93847 - 1258		
US REAL EST F									
DEC20	331.7	331.7	327.2A	328.7 - 2.8		1352 1417	27018 - 1433	348.0	299.1
TOTAL US REAL EST F						1352 1417	27018 - 1433		
NIKKEI (\$) FUT									
DEC20	26825.00	#26940.00	26305.00	26315.00 - 470		----- 6940	16390 - 48	26940.00	21725.00A
MAR21	26815.00	#26905.00	26275.00	26295.00 - 470		----- 49	1821 + 10	26905.00	22560.00A
TOTAL NIKKEI (\$) FUT						0 6989	18211 - 38		
NIKKEI (YEN) F									
DEC20	26825.00	#26935.00	26300.00	26310.00 - 465		----- 40487	54138 + 966	26935.00	21505.00A
MAR21	26850.00	#26865.00	26245.00A	26250.00 - 460		----- 147	1935 + 99	26865.00	22425.00A
TOTAL NIKKEI (YEN) F						0 40634	56073 + 1065		

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