

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG12 BULLETIN #228@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Nov 24, 2020 PG12

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.

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE		VOLUME TRADES CLEARED		OPEN INTEREST		--CONTRACT-- HIGH	LOW
EMINI RUSSELL 2000 GROWTH INDEX FUT DEC20				1326.80 + 910		----	----	2265	UNCH	----	----
TOTAL						0	0	2265			
EMINI RUSSELL 2000 INDEX FUTURES DEC20		#1863.50	1819.80	1851.50 + 3440		6103	169994	559101 + 5743		1863.50	1220.00A
MAR21		#1860.00	1821.60	1848.60 + 3460		----	674	1223 + 36		1860.00	1424.40A
TOTAL						6103	170668	560324 + 5779			
EMINI RUSSELL 2000 VALUE INDEX FUTU DEC20				1909.60 + 5930		----	----	2188	UNCH	----	----
TOTAL						0	0	2188			
SP 500 CONS DISCRETIONARY SECTOR IX DEC20		#1595.50B	1577.70A	1590.40 + 2380		----	259	4394 + 47		1595.50B	1402.40A
TOTAL						0	259	4394 + 47			
SP 500 CONSUMER STAPLES SECTOR IX DEC20		673.90	669.70A	671.80 + 500		----	199	10260 - 7		683.40B	616.30A
TOTAL						0	199	10260 - 7			
SP 500 ENERGY SECTOR INDEX DEC20		#418.60B	406.70	417.20 + 2040		2950	2671	19543 + 925		418.60B	278.10
TOTAL						2950	2671	19543 + 925			
SP 500 FINANCIAL SECTOR INDEX DEC20		#352.25	345.00A	352.10 + 1220		2901	555	23013 + 2449		352.25	281.65
TOTAL						2901	555	23013 + 2449			
SP 500 HEALTH CARE SECTOR INDEX DEC20		1104.20B	1093.40A	1097.20 + 350		----	430	10001 + 88		1150.40B	1010.60A
TOTAL						0	430	10001 + 88			
SP 500 INDUSTRIAL SECTOR INDEX DEC20		#905.20	893.90	900.30 + 1660		----	195	22725 + 3		905.20	746.50A
TOTAL						0	195	22725 + 3			
SP 500 MATERIALS SECTOR INDEX DEC20		#763.20B	748.80A	761.10 + 1850		----	99	9516 + 3		763.20B	643.10A
TOTAL						0	99	9516 + 3			
SP 500 TECHNOLOGY SECTOR INDEX DEC20		1226.40B	1203.50A	1224.20 + 1660		----	213	8615 + 15		1271.20B	1096.00
TOTAL						0	213	8615 + 15			
SP 500 UTILITIES SECTOR INDEX DEC20		647.90	634.70	646.40 + 670		----	397	13488 - 636		683.90B	570.90A
TOTAL						0	397	13488 - 636			

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



FINAL

PG12 BULLETIN #228@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Nov 24, 2020 PG12

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
ADJUSTED INT RATE S&P500 TOTAL F									
DEC20	----	----	----	7498.07 + 19.26	----	----	2651 UNCH	----	----
MAR21	----	----	----	7506.19 + 19.31	----	----	101 UNCH	----	----
SEP21	----	----	----	7516.68 + 19.50	----	----	1000 UNCH	----	----
DEC21	----	----	----	7528.73 + 19.66	----	----	1000 UNCH	----	----
DEC22	----	----	----	7567.71 + 20.26	----	----	1000 UNCH	----	----
DEC26	----	----	----	7734.84 + 22.89	----	----	100 UNCH	----	----
TOTAL ADJUSTED INT RATE S&P500 T					0	0	5852		
BITCOIN FUTURES									
NOV20	18455.00	#19515.00	18075.00	19110.00 + 00.00	476	13676	3899 - 1268	19515.00	9200.00A
DEC20	18650.00	#19775.00B	18300.00	19375.00 + 55.00	----	4363	6639 + 1513	.9775.00B	5350.00A
JAN21	18660.00	#19910.00B	18455.00A	19520.00 + 35.00	----	728	1055 + 239	.9910.00B	10125.00
FEB21	18805.00	#20040.00B	18590.00A	19635.00 + 45.00	----	196	383 + 68	.0040.00B	10375.00A
MAR21	18990.00	#20170.00B	18720.00A	19800.00 + 85.00	----	81	354 + 30	.0170.00B	10950.00A
APR21	----	#20200.00B	----	19845.00 + 85.00	----	----	3 UNCH	.0200.00B	14125.00A
DEC21	19900.00	#20650.00B	19900.00	20650.00 + 95.00	----	1	3 - 1	.0650.00B	7600.00A
TOTAL BITCOIN FUTURES					476	19045	12336 + 581		
E-MINI COM SERVICES SELECT SECT									
DEC20	335.25	#341.25B	334.85A	340.95 + 6.75	----	8	4445 + 7	341.25B	298.50A
TOTAL E-MINI COM SERVICES SELECT					0	8	4445 + 7		
E-MINI IPOX 100 U.S. INDEX FUTUF									
DEC20	----	#4919.50B	4857.25A	4900.00 + 10.50	----	----	1 UNCH	4919.50B	4347.25
TOTAL E-MINI IPOX 100 U.S. INDEX					0	0	1		
E-MINI NIKKEI 225 YEN DENOMINATE									
DEC20	----	----	----	26470.00 + 35.00	----	----	2 UNCH	26080.00	23060.00
TOTAL E-MINI NIKKEI 225 YEN DENO					0	0	2		
E-MINI S&P 500 ESG INDEX FUTURES									
DEC20	306.70	309.84B	305.82A	309.32 + 4.72	----	138	5041 UNCH	314.70	273.82A
TOTAL E-MINI S&P 500 ESG INDEX F					0	138	5041		
EMINI RUSSELL 1000 GROWTH FUT									
DEC20	2282.90	2293.40B	2264.20A	2289.20 + 22.40	111	15	2779 + 106	2338.20B	2051.80A
TOTAL EMINI RUSSELL 1000 GROWTH					111	15	2779 + 106		
EMINI RUSSELL 1000 INDEX FUTURES									
DEC20	2019.60	#2042.40B	2019.20A	2039.60 + 30.80	----	21	9180 - 21	2042.40B	1778.10A
TOTAL EMINI RUSSELL 1000 INDEX F					0	21	9180 - 21		
EMINI RUSSELL 1000 VALUE									
DEC20	1312.50	#1327.00B	1310.70A	1325.10 + 27.50	192	126	17695 + 233	1327.00B	1116.70A
TOTAL EMINI RUSSELL 1000 VALUE					192	126	17695 + 233		
EMINI RUSSELL 2000 GROWTH INDEX									
DEC20	----	----	----	1326.80 + 9.10	----	----	2265 UNCH	----	----
TOTAL EMINI RUSSELL 2000 GROWTH					0	0	2265		
EMINI RUSSELL 2000 VALUE INDEX F									
DEC20	----	----	----	1909.60 + 59.30	----	----	2188 UNCH	----	----
TOTAL EMINI RUSSELL 2000 VALUE I					0	0	2188		
FTSE EMERGING INDEX FUTURES									
DEC20	601.10B	----	----	603.40 + 7.10	----	----	17 UNCH	601.90B	518.70A
TOTAL FTSE EMERGING INDEX FUTURE					0	0	17		
MICRO E-MINI NASDAQ 100 FUTURE									
DEC20	11915.00	12105.25	11872.50	12076.00 + 70.75	----	679842	159420 + 2136	12450.00	6645.75A
MAR21	11919.00	12098.50	11868.50	12070.25 + 70.75	----	1315	3849 - 135	.2426.75B	6926.00
JUN21	11936.00	12060.00B	11874.50A	12055.50 + 71.75	----	16	89 - 9	.2402.25B	7400.00
SEP21	----	12029.25B	----	12045.75 + 75.50	----	----	7 UNCH	.2341.75B	10527.00
DEC21	----	----	----	12035.75 + 75.50	----	----	7 UNCH	11990.00	10700.00
TOTAL MICRO E-MINI NASDAQ 100 FU					0	681173	163372 + 1992		
MICRO E-MINI RUSSELL 2000 INDEX									
DEC20	1820.80	#1863.70	1818.10	1851.50 + 34.40	----	72931	32005 + 969	1863.70	1187.50
MAR21	1820.00	#1858.50B	1820.00	1848.60 + 34.60	----	395	482 + 43	1858.50B	1424.70A
DEC21	----	----	----	1834.50 + 34.80	----	----	6 UNCH	1770.00	1450.00
TOTAL MICRO E-MINI RUSSELL 2000					0	73326	32493 + 1012		
MICRO E-MINI S&P 500 FUTURES									
DEC20	3576.25	3640.00	3575.25	3632.70 + 56.70	----	763423	158675 + 1469	3668.75	2177.25A
MAR21	3570.50	3633.00	3568.00	3624.00 + 56.60	----	1151	2502 + 104	3659.00	2283.25A
JUN21	3579.00	3613.00	3579.00	3614.00 + 56.60	----	5	44 + 1	3633.00B	2442.00
SEP21	----	3583.25B	----	3597.80 + 56.70	----	----	28 UNCH	3612.75B	2994.00A
DEC21	----	3568.25B	----	3585.80 + 56.70	----	----	3 UNCH	3596.50B	3200.00
TOTAL MICRO E-MINI S&P 500 FUTUR					0	764579	161252 + 1574		
NASDAQ-100 VOL INDEX FUT									
DEC20	----	----	25.30A	25.40 - 0.15	----	----	2 UNCH	33.25B	25.15A
TOTAL NASDAQ-100 VOL INDEX FUT					0	0	2		
REAL ESTATE SELECT SECTOR FUTURE									
DEC20	179.00	180.25B	177.40A	177.55 - 0.10	----	16	3729 UNCH	188.65B	162.65
TOTAL REAL ESTATE SELECT SECTOR					0	16	3729		
S&P 500 ANNUAL DIVIDEND INDEX FI									
DEC20	57.900	57.950	57.900	57.900 + UNCH	600	550	70466 + 300	61.850	39.000
DEC21	55.200	55.300	55.200	55.250 + 0.300	500	156	55471 + 456	64.150B	33.500
DEC22	54.100	54.250	54.100	54.350 + 0.700	550	125	38280 + 550	66.250	35.550A
DEC23	54.100	54.100	53.800	54.100 + 0.700	----	90	30733 + 10	68.050B	36.850
DEC24	----	----	----	53.350 + 0.100	----	----	8206 UNCH	69.700B	39.400
DEC25	----	----	----	52.850 + 0.250	----	----	3703 UNCH	71.150B	45.850A
DEC26	----	----	----	52.950 + 0.300	----	----	2425 UNCH	72.800B	48.550A
DEC27	----	----	----	53.050 + 0.550	----	----	1467 UNCH	74.650B	50.000
DEC28	----	----	----	53.100 + 0.500	----	----	645 UNCH	76.800B	50.500
DEC29	----	----	----	53.450 + 0.550	----	----	58 UNCH	71.000B	51.150
DEC30	----	----	----	54.300 + 0.800	----	----	44 UNCH	72.150B	53.350A
TOTAL S&P 500 ANNUAL DIVIDEND IN					1650	921	211498 + 1316		
S&P 500 QUARLY DIVIDEND INDEX FI									
DEC20	14.450	14.600	14.450	14.450 + 0.200	----	500	1381 + 313	15.600	4.950
MAR21	14.500	14.600	14.500	14.620 + 0.200	750	225	2325 + 975	15.550B	9.050
JUN21	----	----	----	14.320 + 0.400	----	----	10 UNCH	13.700B	7.650A
TOTAL S&P 500 QUARLY DIVIDEND IN					750	725	3716 + 1288		
S&P 500 TOTAL RETURN INDEX FUTUF									
DEC20	----	----	----	7501.10 + 19.60	----	----	86154 UNCH	----	----
JAN21	----	----	----	7504.25 + 19.95	1000	----	4000 UNCH	----	----
MAR21	----	----	----	7510.10 + 19.75	----	----	29550 UNCH	----	----
JUN21	----	----	----	7519.75 + 19.95	----	----	5000 UNCH	----	----
SEP21	----	----	----	7529.60 + 20.10	----	----	1550 UNCH	----	----
DEC21	----	----	----	7538.25 + 20.25	----	----	7500 UNCH	----	----
MAR22	----	----	----	7547.65 + 20.40	----	----	2700 UNCH	----	----
DEC22	----	----	----	7572.55 + 21.35	----	----	6750 UNCH	----	----
DEC23	----	----	----	7637.70 + 22.80	----	----	4400 UNCH	----	----
DEC24	----	----	----	7721.95 + 24.85	----	----	7350 UNCH	----	----
DEC25	----	----	----	7814.80 + 27.90	----	----	15890 UNCH	----	----
DEC26	----	----	----	7955.65 + 33.20	----	----	4000 UNCH	----	----

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007.THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG12 BULLETIN #228@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Nov 24, 2020 PG12

TOTAL S&P 500 TOTAL RETURN INDEX						1000	0	174844			
USD-DENOMINATED IBOVESPA INDEX											
DEC20	11008.0B	10939.5		1099.6	+ 25.5	----	3	75	UNCH	99640.0B	1000.1A
TOTAL USD-DENOMINATED IBOVESPA I						0	3	75			
YEN DENOMINATED TOPIX FUTURES											
DEC20	#1789.50	1761.00		1759.00	+ 35.00	----	259	537 +	2	1789.50	1574.50A
TOTAL YEN DENOMINATED TOPIX FUTU						0	259	537 +	2		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
										HIGH	LOW	
MYM FUT												
DEC20	29555.00	1067.00	2.00	29998.00	(-199.98)	+ ----	----	115172	20349 +	2553	30067.00	18226.00A
MAR21	29450.00	1955.00B	0.00	29896.00	(-198.96)	+ ----	----	293	554 +	39	29955.00B	21668.00A
JUN21	----	1764.00B	----	29813.00	(-198.13)	+ ----	----	----	13	UNCH	29764.00B	25885.00A
TOTAL MYM FUT							0	115465	20916 +	2592		

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
EMINI RUSSELL 2000 INDEX FUTURES									
DEC20	---	5796	49551	---	---	307	25260	---	31
TOTALS:		5796	49551			307	25260		31
E-MINI NASDAQ 100 FUTURES									
DEC20	---	2000	39625	---	---	---	2792	---	170
MAR21	---	---	---	---	---	---	---	---	1
TOTALS:		2000	39625				2792		171
SP 500 ENERGY SECTOR INDEX									
DEC20	---	1700	7195	---	---	1250	17683	---	122
TOTALS:		1700	7195			1250	17683		122
S&P 500 FUTURES									
DEC20	---	1400	43840	---	---	---	88	---	139
TOTALS:		1400	43840				88		139
MINI \$5 DOW FUTURES									
DEC20	---	450	4000	---	---	---	---	---	165
TOTALS:		450	4000						165
E-MINI S&P 500 FUTURES									
DEC20	---	230	28373	---	---	2100	32611	---	17866
MAR21	---	---	3320	---	---	---	---	---	1580
TOTALS:		230	31693			2100	32611		19446
DJ US REAL ESTATE INDEX FUTURES									
DEC20	---	150	4888	---	---	829	11618	---	---
TOTALS:		150	4888			829	11618		0
ADJUSTED INT RATE S&P500 TOTAL RET									
TOTALS:							2000		0
BITCOIN FUTURES									
NOV20	---	---	---	---	238	238	540	---	---
MAR21	---	---	---	---	---	---	1	---	---
TOTALS:					238	238	541		0
BLOOMBERG COMMODITY INDEXSM FUTURES									
DEC20	---	---	---	---	---	---	585	---	---
TOTALS:							585		0
E-MINI COM SERVICES SELECT SECTOR									
DEC20	---	---	---	---	---	---	76	---	---
TOTALS:							76		0
EMINI RUSSELL 1000 GROWTH FUT									
DEC20	---	---	110	---	---	111	1386	---	---
TOTALS:			110			111	1386		0
EMINI RUSSELL 1000 INDEX FUTURES									
DEC20	---	---	225	---	---	---	923	---	---
TOTALS:			225				923		0
EMINI RUSSELL 1000 VALUE									
DEC20	---	---	900	---	---	192	1517	---	---
TOTALS:			900			192	1517		0
EMINI RUSSELL 2000 VALUE INDEX FUTU									
TOTALS:							1143		0
E-MINI S&P 400 MIDCAP FUTURES									
DEC20	---	---	2325	---	---	---	---	---	---
TOTALS:			2325						0
GSCI EXCESS RETURN FUTURES									
TOTALS:			782				748		0

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG12 BULLETIN #228@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Nov 24, 2020 PG12

MICRO E-MINI DOW JONES AVE FUTURE

DEC20	---	---	---	---	---	---	---	---	---	1650
TOTALS:										1650

MICRO E-MINI NASDAQ 100 FUTURE

DEC20	---	---	---	---	---	---	---	---	---	1700
MAR21	---	---	---	---	---	---	---	---	---	10
TOTALS:										1710

MICRO E-MINI RUSSELL 2000 INDEX FUT

DEC20	---	---	---	---	---	---	---	---	---	260
TOTALS:										260

MICRO E-MINI S&P 500 FUTURES

DEC20	---	---	---	---	---	---	---	---	---	670
MAR21	---	---	---	---	---	---	---	---	---	20
TOTALS:										690

REAL ESTATE SELECT SECTOR FUTURES

TOTALS:								1012		0
---------	--	--	--	--	--	--	--	------	--	---

S&P 500 ANNUAL DIVIDEND INDEX FUT

DEC20	---	---	---	---	---	---	600	2600	---	---
DEC21	---	---	---	---	---	---	500	9602	---	---
DEC22	---	---	---	---	---	---	550	7291	---	---
DEC23	---	---	---	---	---	---	---	1726	---	---
TOTALS:							1650	21719		0

S&P 500 QUARLY DIVIDEND INDEX FUT

MAR21	---	---	---	---	---	---	750	1750	---	---
TOTALS:							750	1750		0

S&P 500 TOTAL RETURN INDEX FUTURES

JAN21	---	---	---	---	---	---	1000	2000	---	---
TOTALS:							1000	5800		0

SP 500 CONS DISCRETIONARY SECTOR IX

DEC20	---	---	---	---	---	---	---	2210	---	---
TOTALS:								2210		0

SP 500 CONSUMER STAPLES SECTOR IX

DEC20	---	---	---	100	---	---	---	6056	---	---
TOTALS:				100				6056		0

SP 500 FINANCIAL SECTOR INDEX

DEC20	---	---	---	1050	---	---	2901	20403	---	---
TOTALS:				1050			2901	20403		0

SP 500 HEALTH CARE SECTOR INDEX

DEC20	---	---	---	700	---	---	---	788	---	---
TOTALS:				700				788		0

SP 500 INDUSTRIAL SECTOR INDEX

DEC20	---	---	---	325	---	---	---	16727	---	46
TOTALS:				325				16727		46

SP 500 MATERIALS SECTOR INDEX

DEC20	---	---	---	780	---	---	---	4625	---	---
TOTALS:				780				4625		0

SP 500 TECHNOLOGY SECTOR INDEX

DEC20	---	---	---	---	---	---	---	1508	---	91
TOTALS:								1508		91

SP 500 UTILITIES SECTOR INDEX

DEC20	---	---	---	250	---	---	---	6222	---	---
TOTALS:				250				6222		0

EQUITY & INDEX FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	SEP21
NASDAQ BIO-TECH		12/18			03/19			06/18	09/17
EMINI S&P FUT		12/18			03/19			06/18	09/17
GSCI ER FUT	11/16	12/15	01/19	02/16	03/15	04/16	05/17		
GSCI FUT	11/16	12/15	01/19	02/16	03/15	04/16			
US REAL EST F		12/18			03/19			06/18	09/17
EMINI MIDCP FUT		12/18			03/19			06/18	09/17
NIKKEI(YEN) FUT	11/12	12/10	01/07	02/11	03/11	04/08	05/13	06/10	09/09
NIKKEI 225 FUT		12/10			03/11			06/10	09/09
EMINI NASD FUT		12/18			03/19			06/18	09/17
E-NASDAQ COMP F		12/18			03/19			06/18	
S&P GROWTH FUT		12/17			03/18			06/17	
E-600 SMLCAP F		12/18			03/19			06/18	09/17
S&P 500 FUT		12/17			03/18			06/17	09/16
S&P VALUE FUT		12/17			03/18			06/17	
MINI \$5 DOW FUT		12/18			03/19			06/18	09/17

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

FINAL

PG12 BULLETIN #228@

EQUITY AND INDEX FUTURES CONTINUED

Tue, Nov 24, 2020 PG12

BTIC PRODUCTS VOLUME REPORT

Exchange Code	COMMODITY CODE	CONTRACT	VOLUME
CBT	YM	202012	3,851
CME	NQ	202012	2,979
CME	ME	202012	21
CME	ES	202012	33,742
CME	RTY	202012	5,138
CME	XAK	202012	2