

2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

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PRELIMINARY

PG47 BULLETIN #220@

E-MINI S&P 500 CALL OPTIONS

Tue, Nov 12, 2024 PG47

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT BOTH CME AND REGULAR TRADING HOURS SESSIONS. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$12.50 PRODCUT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

E-MINI S&P CONTRACTS LAST TRADE DATES

Table with columns for contract type, expiration dates (NOV24, DEC24, JAN25, FEB25, MAR25, APR25, JUN25, SEP25, etc.), and last trade dates for various E-mini S&P 500 call options.

E-MINI S&P OPTIONS ON FUTURES

Table showing eligible options series (calls & puts) for trading on Tuesday, Nov 12. Columns include contract type (EW, EZ, E1A-E1D, E2A-E2D, E3A-E3D, E4A-E4D, R1E-R4E, RTM, X2A-X3B) and price ranges for various expiration dates.

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E-MINI S&P 500 CALL OPTIONS

Tue, Nov 12, 2024 PG47

Table with columns: NOV24, DEC24, JAN25, FEB25, MAR25, APR25, MAY25, JUN25, JUL25, AUG25, SEP25, OCT25. Rows include EMINI S&P FUT, DEC24, MAR25, JUN25, SEP25, DEC25, DEC26, and TOTAL.

E-MINI S&P 500 FIXING PRICE (ESF): Dec26 6012.91

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include EMINI S&P FUT, DEC24, 4700, 4800, 4900, 5100, 5375, 5500, 5510, 5550, 5560, 5575, 5600, 5625, 5640, 5650, 5670, 5675, 5680, 5690, 5700, 5720, 5725, 5730, 5740, 5750, 5760, 5770, 5775, 5790, 5800, 5825, 5850, 5875, 5900, 5925, 5950, 5975, 6000, 6025, 6050, 6075, 6100, 6120, 6125, 6150, 6175, 6200, 6220, 6225, 6250, 6275, 6300, 6325, 6350, 6400, 6450, 6500, 6550, 6600, 6650, 6700, TOTAL, JAN25, 100, 2100, 5150, 5200, 5600, 5625, 5675, 5925, 5950, 5975, 6000, 6025, 6050, 6075, 6100, 6125, 6150, 6175, 6200, 6225, 6250, 6275, 6300, 6350, 6400, 6450, 6500, 6550, 6600, 6650, 6700, 6800, TOTAL.



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PG47 BULLETIN #220@

E-MINI S&P 500 CALL OPTIONS

Tue, Nov 12, 2024 PG47

WK EW-W2 E-MINI S&P CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-headers EOW2 MINI S&P C and JAN25 EOW2 MINI S&P C.

WK EW-W4 E-MINI S&P CALLS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes sub-headers EOW4 MINI S&P C and NOV24 EOW4 MINI S&P C.



E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for price, volume, and other market data for E-MINI S&P 500 CALL OPTIONS. Includes rows for various strike prices and volumes.

Table with columns for DEC24 EOW4 MINI S&P C (FUTURES SETT 6013.00 - 1875) and various market data points.

E-MINI S&P CALLS

Table with columns for STRIKE OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract details (strike, quantity, price, etc.) and a summary section for MAR25 EMINI S&P CALL options.

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract details (strike, price, volume, etc.) and summary statistics. Includes a 'TOTAL' row at the bottom of the section.

Table for EMINI S&P CALL options, showing contract details and summary statistics. Includes a 'TOTAL' row at the bottom of the section.

Table for EMINI S&P CALL options, showing contract details and summary statistics. Includes a 'TOTAL' row at the bottom of the section.



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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple rows of market data for E-MINI S&P 500 CALL OPTIONS.



E-MINI S&P 500 CALL OPTIONS

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Rows include contract details for SEP26, DEC26, DEC27, DEC28, and NOV24, listing various call options with their respective prices and quantities.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple rows of option data including strike prices, quantities, and prices.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple columns of numerical data representing call option prices and volumes.



E-MINI S&P 500 CALL OPTIONS

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Rows include contract details for APR25, JUN25, SEP25, and DEC25.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Rows include contract details for 6900-8600 and MAR26 7000-8500.

E-MINI S&P 500 FIXING PRICE (ESF): Dec26 6012.91

ADDITIONAL E-MINI S&P CALLS

Main table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows range from 100 to 5810.

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract details (e.g., 5820, 197.25, 217.00B) and market data (e.g., 3, 614, UNCH, 234.50B, 26.00A).

Summary table for DEC24 EOW3 MINI S&P C with columns for contract details and market data.

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract number, price, bid, ask, volume, and open interest. Rows represent various call options for E-mini S&P 500, including contract numbers like 4300-7300 and prices ranging from 1770.00 to 1730.00.



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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract details (strike, bid, ask, volume), market status (UNCH, CAB), and prices. Rows include contracts for JAN25 and FEB25, such as EOW3 MINI S&P C with strikes ranging from 7400 to 6800.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple rows of market data for E-MINI S&P 500 CALL OPTIONS, including strike prices, bid/ask, and volume.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Rows include contract specifications (e.g., 5300, 5400), prices, and option details for various dates like JUL25, AUG25, and SEP25.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Rows include various call option contracts for dates like OCT25, NOV25, DEC25, MAR26, SEP26, DEC26, DEC27, DEC28, and MDW MID NOV24.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. The table contains multiple columns of data including option prices, bid/ask, volume, and other market metrics.

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Table with columns for contract details (symbol, price, quantity, etc.) and summary statistics (TOTAL, DEC24, MDW MID).

Table with columns for contract details (symbol, price, quantity, etc.) and summary statistics (TOTAL, DEC24, MDW MID).

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple rows of market data for call options, including strike prices, bid/ask, volume, and open interest.

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PG47 BULLETIN #220@ E-MINI S&P 500 CALL OPTIONS Tue, Nov 12, 2024 PG47

Table with columns for contract details including price, quantity, and status. Includes rows for various call options contracts such as 5200 817.50, 5250 716.00, etc.

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Table with columns: PG47, BULLETIN #220@, E-MINI S&P 500 CALL OPTIONS, Tue, Nov 12, 2024, PG47. Contains multiple rows of market data including prices, volumes, and option details.



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Table with columns for contract details (symbol, price, quantity, etc.) and market data (open, high, low, volume, etc.). Includes a 'TOTAL' row at the bottom of the main section.

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Table with columns for contract details (symbol, price, quantity), a 'TOTAL' row, and a 'XMS MON' section with similar data for Monday.

Table with columns for contract details (symbol, price, quantity), a 'TOTAL' row, and an 'XRS THUR' section with similar data for Thursday.

Table with columns for contract details (symbol, price, quantity), a 'TOTAL' row, and an 'XTS TUE' section with similar data for Tuesday.

Table with columns for contract details (symbol, price, quantity), a 'TOTAL' row, and an 'XTS TUE' section with similar data for Tuesday.

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