



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

PRELIMINARY

PG47 BULLETIN #231@

E-MINI S&P 500 CALL OPTIONS

Mon, Nov 30, 2020 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 PRODUCT 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 EXPIRATION, contract type, and last trade dates from NOV20 to SEP21. Includes contracts like EMINI S&P FUT, EOM EMINI S&P OPT, ASR FUT, BTC FUT, etc.

E-MINI S&P OPTIONS ON FUTURES

Table showing ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30. Columns include contract type and settlement dates.

Table listing various contract series like E1A, E1C, E2A, E2C, etc., with their respective settlement dates.

E-MINI S&P FUTURES

Table with columns for OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

E-MINI S&P 500 FIXING PRICE (ESF): Dec21 3623.23

WK EW-W1 E-MINI S&P CALLS

Table showing weekly call options data 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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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple columns of numerical data representing call option prices and volumes.

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E-MINI S&P 500 CALL OPTIONS

Mon, Nov 30, 2020 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. Contains data for EOW2 MINI S&P C from DEC20 to JAN21.

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. Contains data for EOW4 MINI S&P C from NOV20 to DEC20.

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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. Contains detailed call option data for E-MINI S&P.

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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple columns of numerical data representing call option prices and volumes.

Table with columns: MAR21, EMINI S&P CALL, and various numerical values. This section provides a detailed breakdown of call option data for the month of March 2021.

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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple columns of numerical data representing call option prices and volumes.

Table with columns: JUN21, EMINI S&P CALL, and numerical data for call option prices and volumes for the month of June.

Table with columns: SEP21, EMINI S&P CALL, and numerical data for call option prices and volumes for the month of September.



E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN #231@ E-MINI S&P 500 CALL OPTIONS Mon, Nov 30, 2020 PG47

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS.

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS, including NOV20 and DEC20 sections.

Table with columns for price, bid, ask, volume, and other market data for E-MINI S&P 500 CALL OPTIONS, including DEC20 and 2021 sections.

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E-MINI S&P 500 CALL OPTIONS

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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple rows of financial data including stock prices and call option details.

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Table with multiple columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Rows include option data for various strikes and quantities.



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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple rows of market data including prices, quantities, and option details.



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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple rows of call option data for various strike prices and expirations.

E-MINI S&P 500 FIXING PRICE (ESF): Dec21 3623.23

ADDITIONAL 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. Lists additional call options with their respective metrics.

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E-MINI S&P 500 CALL OPTIONS

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PG47 BULLETIN #231@ E-MINI S&P 500 CALL OPTIONS Mon, Nov 30, 2020 PG47

Table with columns for contract numbers (e.g., 3230, 3240), bid/ask prices, and volume. Includes a 'TOTAL' row at the bottom of the main section.

Table with columns for contract numbers (e.g., FEB21, 3000), bid/ask prices, and volume. This section covers options expiring in February 2021.

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Table with columns: PG47, BULLETIN #231@, E-MINI S&P 500 CALL OPTIONS, Mon, Nov 30, 2020, PG47. Contains multiple rows of market data including prices, bid/ask, and volumes.

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Table with columns for contract numbers (e.g., 3605, 3610), prices (e.g., 44.50, 37.00), and various option parameters. Includes a 'TOTAL' row at the bottom of the main section.

MMW MID DEC20 table with columns for contract numbers (e.g., 3260, 3270), prices (e.g., 385.75B, 336.00A), and various option parameters.

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E-MINI S&P 500 CALL OPTIONS

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Table with columns for contract details (symbol, price, quantity, etc.) and market status (UNCH, etc.). Includes a TOTAL row at the bottom of the section.

RTM EOM table with columns for date (NOV20), RTM, and EOM values. Includes a TOTAL row at the bottom.

DEC20 table with columns for date (DEC20), RTM, and EOM values. Includes a TOTAL row at the bottom.

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PG47	BULLETIN #231@	E-MINI S&P 500 CALL OPTIONS								Mon, Nov 30, 2020				PG47
2000	----	----	10.70A	----	10.80-	5.30	.138	----	3	25 -	1	20.50B	1.35A	
2010	----	----	9.60A	----	9.60-	4.90	.125	----	----	2	UNCH	18.40B	4.00A	
2020	----	----	8.50A	----	8.50-	4.50	.113	----	----	1	UNCH	16.50B	3.70A	
2025	----	----	8.10A	----	8.00-	4.30	.107	----	----	1	UNCH	15.60B	1.50A	
2040	----	----	6.90A	----	6.80-	3.70	.093	----	----	2	UNCH	13.30B	4.60A	
2050	----	----	9.60A	----	9.40-	4.70	.112	----	----	1	UNCH	16.30B	1.40A	
2050	----	----	6.20A	----	6.10-	3.40	.085	----	2	2 +	1	11.80B	1.30A	
2060	----	----	5.60A	----	5.40-	3.10	.076	----	----	1	UNCH	10.60B	3.80A	
2100	----	----	3.80A	----	3.55-	2.05	.052	----	----	3	UNCH	6.80B	1.25A	
2100	----	----	6.00A	----	5.60-	3.00	.072	----	----	1	UNCH	9.90B	2.95A	
2200	----	----	1.80A	----	1.35-	0.65	.021	----	----	3	UNCH	2.50B	.90A	
2225	----	----	----	----	1.05-	0.50	.016	----	----	3	UNCH	2.05B	.85A	
TOTAL									80	1313 +	27			
FEB21	RTM EOM													
1775	----	140.20B	114.20A	----	116.90-	22.90	.597	----	----	9	UNCH	147.20B	17.40A	
1785	----	133.40B	108.10A	----	110.70-	22.40	.580	----	----	1	UNCH	140.30B	15.80A	
1800	----	123.50B	99.30A	----	101.70-	21.50	.555	----	----	61	UNCH	130.30B	13.60A	
1810	----	117.30B	93.70A	----	95.90-	20.80	.538	----	----	2	UNCH	123.80B	12.30A	
1820	----	110.90B	88.30A	----	90.30-	20.10	.520	----	----	8	UNCH	117.40B	11.10A	
1875	----	79.80B	61.70A	----	62.90-	15.90	.420	----	----	45	UNCH	85.60B	6.40A	
1900	----	67.60B	51.60A	----	52.50-	14.00	.374	----	----	2	UNCH	72.90B	4.95A	
1990	----	----	25.10A	----	25.20	NEW	.224	----	7	7 +	7	37.80B	9.40A	
2000	----	31.20B	23.00A	----	23.10-	8.00	.209	----	----	20	UNCH	34.90B	2.15A	
2010	----	----	21.10A	----	21.20-	7.50	.196	----	----	13	UNCH	32.10B	8.00A	
2050	----	----	14.80A	----	14.80-	5.70	.148	----	----	1	UNCH	22.90B	2.00A	
TOTAL									7	169 +	7			