



PRELIMINARY

PG49 BULLETIN #231@

S&P 500 CALL OPTIONS

Mon, Nov 30, 2020 PG49

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. 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 #=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.

S&P 500 CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	SEP21
EOM S&P 500 OPT	11/30	12/31	01/29	02/26	03/31	04/30	05/28		
EOW1 S&P 500 OPT	11/06	12/04							
EOW2 S&P 500 OPT	11/13	12/11	01/08						
EOW4 S&P 500 OPT	11/27	12/24							
S&P 500 OPT		12/17			03/18			06/17	09/16
S&P 500 FUT		12/17			03/18			06/17	09/16

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	JUN21	SEP21
ASR FUT		12/18			03/19			09/17
BTC FUT	11/27	12/24	01/29	02/26	03/26	04/30		
EI FUT		12/18						
ENY FUT		12/10						
ESG FUT		12/18						
EOW3 S&P 500 OPT			01/15	02/19				
IPO FUT		12/18						
M2K FUT		12/18			03/19			
MES FUT		12/18			03/19		06/18	09/17
MNQ FUT		12/18			03/19		06/18	09/17
R2G FUT		12/18						
R2V FUT		12/18						
RS1 FUT		12/18						
RSG FUT		12/18						
RSV FUT		12/18						
		12/02						
SDA FUT		12/18						
SDI FUT		12/18			03/19		06/18	09/17
TPY FUT		12/10						
TRI FUT		12/18	01/15		03/19		06/18	09/17

S&P 500 OPTIONS ON FUTURES

	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	SEP21
EV 1500-4600	1600-4600	1600-4600	1600-4600	1600-4600	1600-4600	1600-4600	1800-4600		
EV1 1000-4500	1700-4600								
EV2 1000-4600	100-4600	1800-4600							
EV4 1700-4600	1800-4600								
OS	100-4600				100-5000			100-5000	100-4600

	DEC20	JAN21	FEB21
EV3	100-4600	100-4600	
S1C	1700-4600		

S&P 500 FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 FUT										
DEC20	----	----	----	----	3623.20 - 1330	3669	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		

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

WK EV-w1 S&p 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW1 S&P 500 C											
DEC20	EOW1 S&P 500 C	(FUTURES SETT.		3623.20 - 1330 )							
3700		----	----	----	3.30-	420	.085	----	450 UNCH	----	----
3710		----	----	----	2.40-	330	.062	----	200 UNCH	----	----
3805		----	----	----	.20+	NEW	.003	900	900 + 900	----	----
3810		----	----	----	.15+	NEW	.002	150	150 + 150	----	----
3820		----	----	----	.15+	NEW	.002	50	50 + 50	----	----
TOTAL								1100	1750 + 1100		

WK EV-w2 S&p 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EOW2 S&P 500 C											
DEC20	EOW2 S&P 500 C	(FUTURES SETT.		3623.20 - 1330 )							
100		----	----	----	3523.10-	1330	1.000	----	50 UNCH	----	----
2100		----	----	----	1523.20-	1330	.999	----	50 UNCH	----	----
3730		----	----	----	5.90-	460	.118	----	450 UNCH	----	----
TOTAL								0	550		

S&P 500 CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
S&P 500 CALL											
DEC20	S&P 500 CALL	(FUTURES SETT.		3623.20 - 1330 )							
2350		----	----	----	1273.60-	1330	.998	----	78 UNCH	----	----
2650		----	----	----	974.10-	1330	.995	----	50 UNCH	----	----
2680		----	----	----	944.10-	1340	.994	----	30 UNCH	----	----
2700		----	----	----	924.20-	1340	.994	----	30 UNCH	----	----
2800		----	----	----	824.50-	1340	.992	----	50 UNCH	----	----
2900		----	----	----	724.80-	1350	.989	----	50 UNCH	----	----
3030		----	----	----	595.50-	1370	.982	----	263 UNCH	----	----
3050		----	----	----	575.70-	1370	.981	----	264 UNCH	----	----
3070		----	----	----	555.80-	1380	.980	----	5 UNCH	----	----
3100		----	----	----	526.10-	1380	.977	----	50 UNCH	----	----
3140		----	----	----	486.60-	1390	.972	----	60 UNCH	----	----
3160		----	----	----	466.90-	1390	.970	----	60 UNCH	----	----
3210		----	----	----	417.60-	1420	.962	----	120 UNCH	----	----
3230		----	----	----	398.10-	1420	.958	----	120 UNCH	----	----
3350		----	----	----	282.50-	1460	.915	----	1 UNCH	----	----
3380		----	----	----	254.30-	1460	.897	----	10 UNCH	----	----
3390		----	----	----	245.10-	1450	.890	----	10 UNCH	----	----
3400		----	----	----	235.90-	1440	.882	----	200 UNCH	----	----
3450		----	----	----	190.60-	1430	.837	----	51 UNCH	116.00	36.50
3650		----	----	----	41.30-	1040	.425	----	50 UNCH	----	----
3725		----	----	----	14.60-	640	.205	----	50 UNCH	----	----
3750		----	----	----	9.70-	510	.148	----	50 UNCH	----	----
3850		----	----	----	2.00-	155	.036	----	50 UNCH	----	----
TOTAL JUN21								0	1702		
3600	S&P 500 CALL	(FUTURES SETT.		.00)	218.30-	1050	.530	----	50 UNCH	----	----
TOTAL SEP21								0	50		
3600	S&P 500 CALL	(FUTURES SETT.		.00)	257.30-	800	.524	----	50 UNCH	----	----
TOTAL DEC21								0	50		
S&P 500 CALL		(FUTURES SETT.		.00)							

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

PG49	BULLETIN #231@	S&P 500 CALL OPTIONS										Mon, Nov 30, 2020	PG49		
3600	----	----	----	----		289.40-	440	.528	----	----	0	100	UNCH	----	----
TOTAL											0	100			
EOM S&P 500 C					(FUTURES SETT. .00)										
NOV20	EOM S&P 500 C										0	0	-	3915	
TOTAL															
DEC20	EOM S&P 500 C				(FUTURES SETT. .00)						0	50	UNCH	----	----
3500	----	----	----	----		153.30-	1380	.720	----	----	0	50			
TOTAL															
JAN21	EOM S&P 500 C				(FUTURES SETT. .00)							50	UNCH	----	----
3600	----	----	----	----		119.30-	1060	.536	----	----	0	50			
TOTAL												50			

ADDITIONAL S&P CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EOW3 S&P 500 C														
JAN21	EOW3 S&P 500 C				(FUTURES SETT. .00)									
100	----	----	----	----	----		3514.40-	13.10	1.000	----	1695	UNCH	----	----
2100	----	----	----	----	----		1515.40-	13.20	.996	----	1545	UNCH	----	----
3900	----	----	----	----	----		7.30-	2.80	.081	----	50	UNCH	----	----
4100	----	----	----	----	----		1.35-	0.70	.016	----	150	UNCH	----	----
TOTAL										0	3440			
FEB21	EOW3 S&P 500 C				(FUTURES SETT. .00)									
100	----	----	----	----	----		3514.20-	13.10	.999	----	200	UNCH	----	----
2100	----	----	----	----	----		1517.10-	13.30	.991	----	200	UNCH	----	----
TOTAL										0	400			
MDV MID														
DEC20	MDV MID				(FUTURES SETT. 3623.20 - 1330 )									
3750	----	----	----	----	----		.10	NEW	.001	----	823	823 +	823	----
3755	----	----	----	----	----		.10	NEW	.001	----	300	300 +	300	----
3770	----	----	----	----	----		.05	NEW	.000	----	300	300 +	300	----
3785	----	----	----	----	----		.05-	0.15	.000	----	1150	UNCH	----	----
3810	----	----	----	----	----		.05-	0.05	.000	----	750	UNCH	----	----
TOTAL										0	3323	+	1423	

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