



FINAL

PG55 BULLETIN #228@ S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS Tue, Nov 24, 2020 PG55

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES 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 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) - 1/4 TICK VALUE = \$6.25 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 MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
E-MINI SMLCAP OPT	11/20	12/18	01/15	02/19	03/19	06/18	09/17
E-MINI 400MID OPT		12/18			03/19	06/18	09/17
S&P GROWTH FUT		12/17			03/18	06/17	
S&P VALUE FUT		12/17			03/18	06/17	

  

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						
IBV FUT		12/16						
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			03/19		06/18	
SDA FUT		12/18						
SDI FUT		12/18			03/19		06/18	
TPY FUT		12/10						
TRI FUT		12/18	01/15		03/19		06/18	09/17
XAR FUT		12/18						
XAZ FUT		12/18						

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, NOV 24

	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21
9MC	550.0-1,090	550.0-1,115	550.0-1,120	550.0-1,120	550.0-1,120	740.0-1,120	775.0-1,120
MCO	850.0-2,590	850.0-2,590			860.0-2,585	1375.0-2,5	1410.0-2,5

  

	DEC20	MAR21	JUN21
RTO	32.5-260.0	67.5-260.0	67.5-260.0

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP, CITIGROUP GROWTH and CITIGROUP VALUE FUTURES

	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
S&P 400MID FUT													
TOTAL S&P 400MID FUT													
E-400 MIDCAP F													
DEC20		2178.40						----	12700	53874 -	194	2223.10	1700.40
TOTAL E-400 MIDCAP F								0	12700	53874 -	194		
E-600 SMLCAP F													
TOTAL E-600 SMLCAP F													

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -FUTURES-

	NOV20	DEC20	JAN21	FEB21	MAR21	JUN21	SEP21	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
ASR FUT													
DEC20													
MAR21													
SEP21													
DEC21													
DEC22													
DEC26													
TOTAL ASR FUT								0	0	5852			
BTC FUT													
NOV20	18455.00							476	13676	3899 -	1268	19515.00	9200.00A
DEC20	18650.00								4363	6639 +	1513	19775.00B	5350.00A
JAN21	18660.00								728	1055 +	239	19910.00B	10125.00
FEB21	18805.00								196	383 +	68	20040.00B	10375.00
MAR21	18990.00								81	354 +	30	20170.00B	10950.00
APR21										3	UNCH	20200.00B	14125.00
DEC21	19900.00								1	3 -	1	20650.00B	7600.00A
TOTAL BTC FUT								476	19045	12336 +	581		
EI FUT													
DEC20													
TOTAL EI FUT								0	0	17	UNCH	601.90B	518.70A
ENY FUT													
DEC20													
TOTAL ENY FUT								0	0	2			
ESG FUT													
DEC20	306.70								138	5041	UNCH	314.70	273.82A
TOTAL ESG FUT								0	138	5041			
IBV FUT													
DEC20	10939.5								3	75	UNCH	99640.00B	1000.1A
TOTAL IBV FUT								0	3	75			
IPO FUT													
DEC20													
TOTAL IPO FUT								0	0	1	UNCH	4919.50B	4347.25
M2K FUT													
DEC20	1820.80								72931	32005 +	969	1863.70	1187.50
MAR21	1820.00								395	482 +	43	1858.50B	1424.70A



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DEC21	----	----	----	1834.50+	34.80	----	----	6	UNCH	1770.00	1450.00
						0	73326	32493 +	1012		
MES FUT											
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 MES FUT						0	764579	161252 +	1574		
MNQ FUT											
DEC20	11915.00	12105.25	11872.50	12076.0+	70.75	----	679842	159420 +	2136	12450.00	6645.75A
MAR21	11919.00	12098.50	11868.50	12070.2+	70.75	----	1315	3849 -	135	12426.75B	6926.00
JUN21	11936.00	12060.00B	11874.50A	12055.5+	71.75	----	16	89 -	9	12402.25B	7400.00
SEP21	----	12029.25B	----	12045.7+	75.50	----	----	7	UNCH	12341.75B	10527.00
DEC21	----	----	----	12035.7+	75.50	----	----	7	UNCH	11990.00	10700.00
TOTAL MNQ FUT						0	681173	163372 +	1992		
R2G FUT											
DEC20	----	----	----	1326.80+	9.10	----	----	2265	UNCH	----	----
TOTAL R2G FUT						0	0	2265			
R2V FUT											
DEC20	----	----	----	1909.60+	59.30	----	----	2188	UNCH	----	----
TOTAL R2V FUT						0	0	2188			
RS1 FUT											
DEC20	2019.60	#2042.40B	2019.20A	2039.60+	30.80	----	21	9180 -	21	2042.40B	1778.10A
TOTAL RS1 FUT						0	21	9180 -	21		
RSG FUT											
DEC20	2282.90	2293.40B	2264.20A	2289.20+	22.40	111	15	2779 +	106	2338.20B	2051.80A
TOTAL RSG FUT						111	15	2779 +	106		
RSV FUT											
DEC20	1312.50	#1327.00B	1310.70A	1325.10+	27.50	192	126	17695 +	233	1327.00B	1116.70A
TOTAL RSV FUT						192	126	17695 +	233		
SDA FUT											
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 SDA FUT						1650	921	711498 +	1316		
SDI FUT											
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 SDI FUT						750	725	3716 +	1288		
TPY FUT											
DEC20	1765.00	#1789.50	1761.00	1759.00+	35.00	----	259	537 +	2	1789.50	1574.50A
TOTAL TPY FUT						0	259	537 +	2		
TRI FUT											
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	----	----
TOTAL TRI FUT						1000	0	174844			
XAR FUT											
DEC20	179.00	180.25B	177.40A	177.55 -	0.10	----	16	3729	UNCH	188.65B	162.65
TOTAL XAR FUT						0	16	3729			
XAZ FUT											
DEC20	335.25	#341.25B	334.85A	340.95 +	6.75	----	8	4445 +	7	341.25B	298.50A
TOTAL XAZ FUT						0	8	4445 +	7		

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -CALLS-														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
S&P 400MID CALL														
DEC20	S&P 400MID CALL						(FUTURES SETT. .00)							
1050	----						801.70+	34.50	.999	----	15	UNCH	599.30B	86.70A
1070	----		#773.70B	----			781.70+	34.50	.999	----	30	UNCH	773.70B	77.30A
1080	----		#763.70B	----			771.70+	34.50	.999	----	30	UNCH	763.70B	72.90A
1100	----		#743.70B	----			751.70+	34.50	.999	----	15	UNCH	743.70B	64.40A
1125	----		#718.70B	----			726.70+	34.50	.999	----	1	UNCH	718.70B	86.80A
1310	----		#533.70B	----			541.90+	34.40	.996	----	1	UNCH	533.70B	26.80A
1335	----		#508.80B	----			516.90+	34.30	.995	----	1	UNCH	508.80B	150.10A
1345	----		#498.80B	----			506.90+	34.30	.995	----	1	UNCH	498.80B	143.80A
1350	----		#493.80B	----			502.00+	34.30	.994	----	1	UNCH	493.80B	19.90A
1355	----		#488.90B	----			497.00+	34.30	.994	----	2	UNCH	488.90B	137.60A
1400	----		#444.10B	----			452.20+	34.20	.992	----	2	UNCH	444.10B	13.10A
1450	----		#403.70B	----			402.50+	34.00	.988	----	96	UNCH	403.70B	9.10A
1460	----		#396.50B	----			392.50+	33.90	.987	----	1	UNCH	396.50B	28.90A
1470	----		#385.90B	----			382.60+	33.90	.986	----	2	UNCH	385.90B	26.70A
1480	----		#376.00B	----			372.70+	33.80	.984	----	4	UNCH	376.00B	24.70A
1490	----		#366.00B	----			362.80+	33.80	.983	----	1	UNCH	366.00B	22.90A
1500	----		#356.90B	----			353.00+	33.80	.981	----	19	UNCH	356.90B	6.50A
1510	----		#346.40B	----			343.10+	33.70	.980	----	5	UNCH	346.40B	19.50A
1525	----		#331.40B	----			328.30+	33.50	.976	----	33	UNCH	331.40B	5.60A
1540	----		#317.50B	----			313.60+	33.40	.973	----	9	UNCH	317.50B	15.30A



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Table with columns: PG55, BULLETIN #228@, S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS, Tue, Nov 24, 2020, PG55. Contains multiple rows of market data including contract numbers, prices, and volumes.



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Table with columns: PG55, BULLETIN #228@, S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS, Tue, Nov 24, 2020, PG55. Contains multiple rows of market data for various contracts.

S&P MIDCAP, E-MINI MIDCAP, E-MINI SMALLCAP 600, CITIGROUP GROWTH and CITIGROUP VALUE PUTS

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.

ADDITIONAL MIDCAP, SMALLCAP, GROWTH, and VALUE EQUITY & INDEX -PUTS-

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-section for E-MINI RUSSELL 2000 OPTIONS.



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Table with columns: PG55, BULLETIN #228@, S&P MIDCAP, S&P SMALLCAP 600, CITIGROUP GROWTH, CITIGROUP VALUE OPTIONS, Tue, Nov 24, 2020, PG55. Rows include contract numbers (1320-1925) and their corresponding market data.