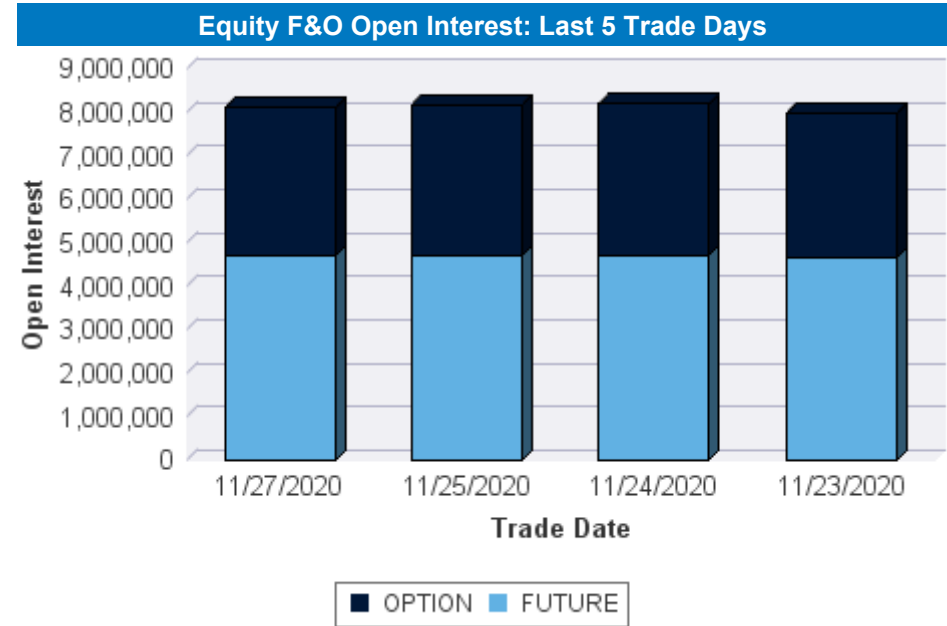
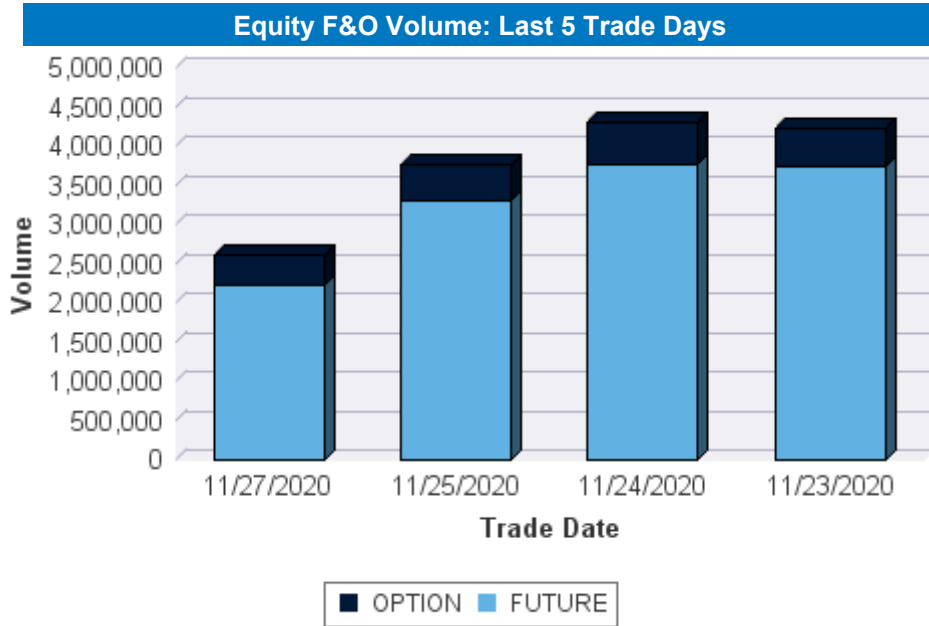


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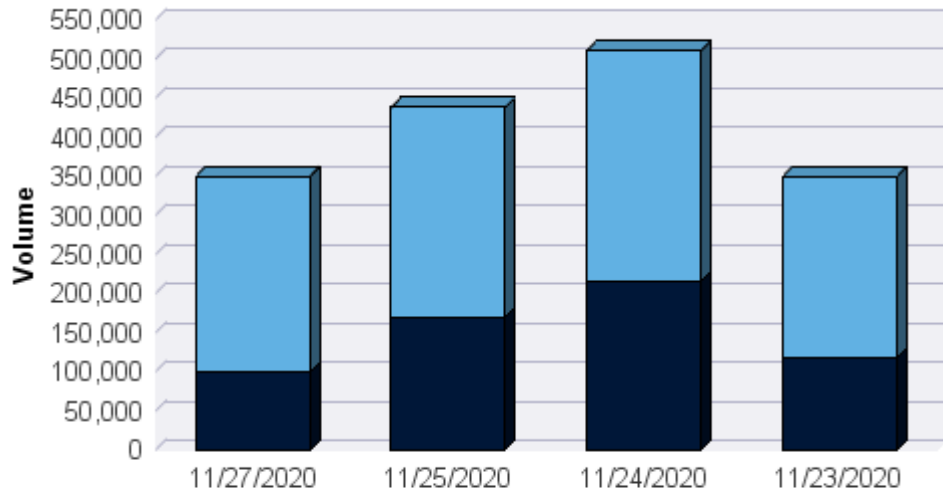


Trade Date	F&O Volume
11/27/2020	2,590,985
11/25/2020	3,749,173
11/24/2020	4,307,662
11/23/2020	4,217,813

Trade Date	F&O Open Interest
11/27/2020	8,081,069
11/25/2020	8,167,824
11/24/2020	8,176,831
11/23/2020	7,953,407

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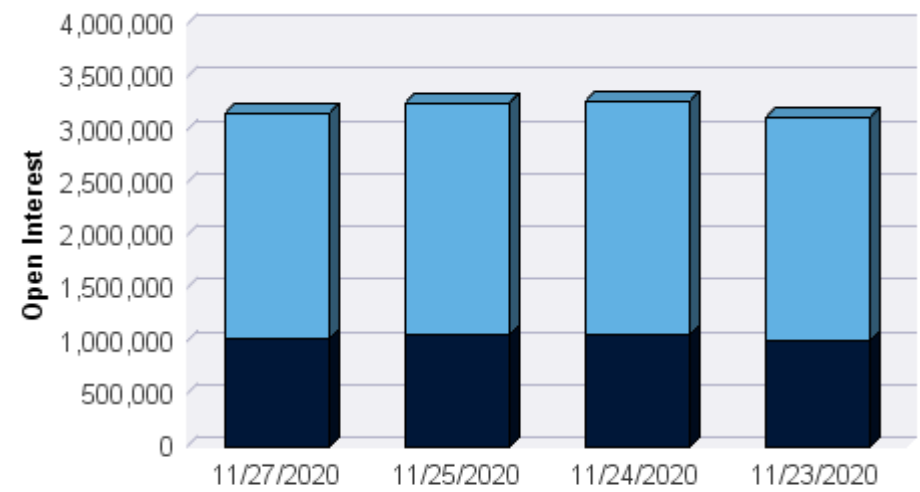
All S&P 500 Options Volume: Last 5 Trade Days



■ Put Option ■ Call Option

	Call Option	Put Option	% in Call Options	% in Put Options	Total
11/27/2020	98,418	251,094	28.16%	71.84%	349,512
11/25/2020	169,622	267,350	38.82%	61.18%	436,972
11/24/2020	214,438	294,973	42.10%	57.90%	509,411
11/23/2020	116,725	231,561	33.51%	66.49%	348,286

All S&P 500 Options Open Interest: Last 5 Trade Days



■ Put Option ■ Call Option

	Call Option	Put Option	% in Call Options	% in Put Options	Total
11/27/2020	1,009,749	2,149,036	31.97%	68.03%	3,158,785
11/25/2020	1,052,638	2,204,015	32.32%	67.68%	3,256,653
11/24/2020	1,060,540	2,208,498	32.44%	67.56%	3,269,038
11/23/2020	1,007,505	2,102,405	32.40%	67.60%	3,109,910

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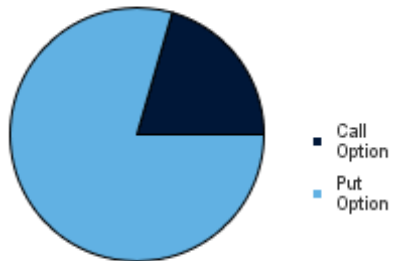
VOLUME: ES: E-mini SP 500 options (\$50 multiplier) on Trade Date: 11/27/20

Week 1 Options

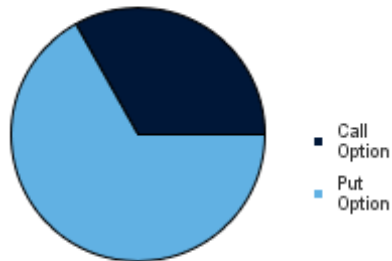
Week 2 Options

Week 3 Options

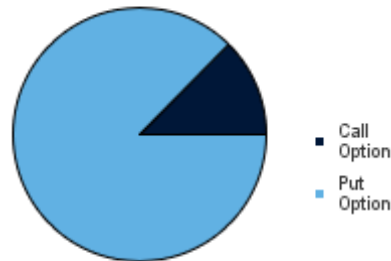
Week 4 Options



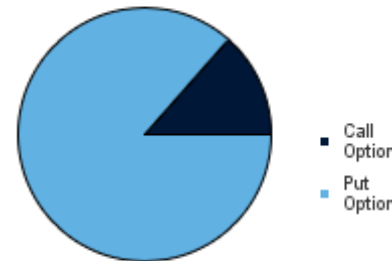
ES



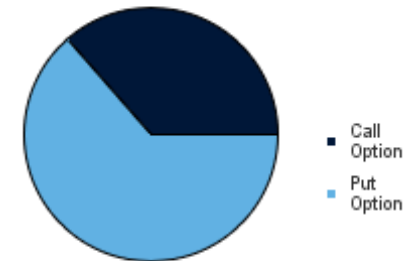
EW1,E1C & E1A



EW2,E2C & E2A



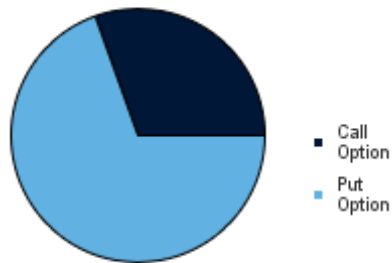
EW3,E3C & E3A



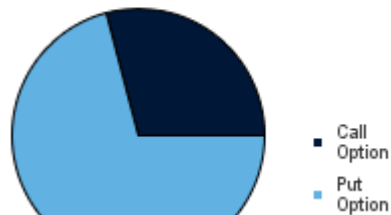
EW4,E4C & E4A

Week 5 Options

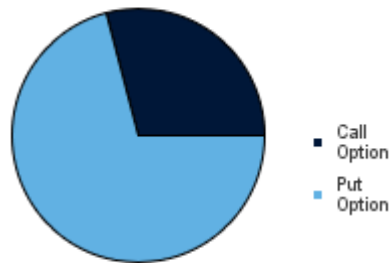
End-of-Month



E5C & E5A



EW

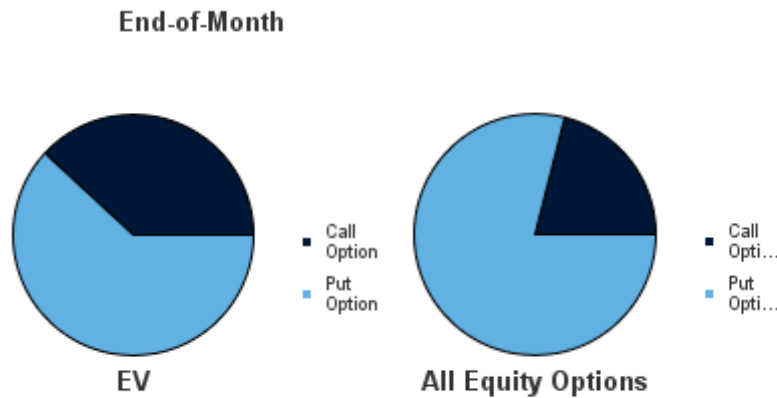
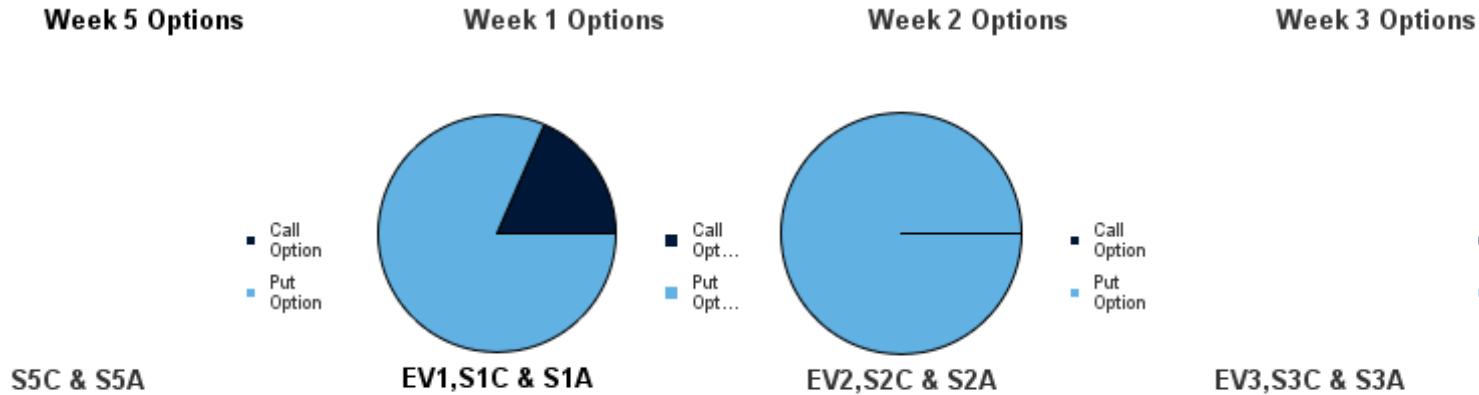


All Equity Options

Symbol	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
E5C & E5A					
ES	14,134	54,743	20.52%	79.48%	68,877
EW	27,619	63,022	30.47%	69.53%	90,641
EW1,E1C & E1A	19,745	39,905	33.10%	66.90%	59,650
EW2,E2C & E2A	2,149	15,222	12.37%	87.63%	17,371
EW3,E3C & E3A	2,764	17,744	13.48%	86.52%	20,508
EW4,E4C & E4A	29,792	52,144	36.36%	63.64%	81,936
Total	96,203	242,780	28.38%	71.62%	338,983

For questions or concerns regarding this report please contact equities@cmegroup.com

VOLUME: SP: Standard 500 options (\$250 multiplier) Trade Date: 11/27/20



Symbol	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
EV	2,215	3,594	38.13%	61.87%	5,809
EV1,S1C & S1A	0	3,820	0.00%	100.00%	3,820
EV2,S2C & S2A	0	900	0.00%	100.00%	900
EV3,S3C & S3A	0	0	0.00%	0.00%	0
EV4,S4C & S4A	0	0	0.00%	0.00%	0
S5C & S5A					
SP	0	0	0.00%	0.00%	0
Total	2,215	8,314	21.04%	78.96%	10,529

Top S&P 500 Options On 11/27/2020

Top Options Products On: 11/27/2020		
Product Short Desc	Month	Volume
EOW4 MINI S&P P	NOV20	47,464
EOM EMINI S&P P	NOV20	47,382
EMINI S&P PUT	DEC20	42,903
EOW4 MINI S&P C	NOV20	29,025
EOW1 MINI S&P P	DEC20	27,503
EOM EMINI S&P C	NOV20	22,618
EOM EMINI S&P P	DEC20	13,807
EOW2 MINI S&P P	DEC20	13,722
EW EOM EW3 O P	JAN21	13,685
EOW1 MINI S&P C	DEC20	13,165
MDW MID E1C O P	DEC20	12,402
EMINI S&P CALL	DEC20	11,179
EMINI S&P PUT	MAR21	7,049
MDW MID E1C O C	DEC20	6,580
EOW4 MINI S&P P	DEC20	4,672

Top Traded Strikes for Select Products Traded On: 11/27/2020

ES Options	Month	Strike	Volume
EMINI S&P PUT	DEC20	3390	2,310
EMINI S&P PUT	DEC20	3520	2,266
EMINI S&P CALL	DEC20	3700	1,852
EMINI S&P PUT	DEC20	3575	1,593
EMINI S&P PUT	DEC20	2200	1,572

SP Options	Month	Strike	Volume
S&P 500 CALL	DEC20	2350	0

Weeklies EW1,2,3 & 4	Month	Strike	Volume
EOW4 MINI S&P P	NOV20	3600	6,551
EOW4 MINI S&P C	NOV20	3640	5,824
EOW4 MINI S&P C	NOV20	3650	5,003
EOW4 MINI S&P P	NOV20	3630	4,866
EOW4 MINI S&P P	NOV20	3625	4,579

Weeklies EV1,2,3 & 4	Month	Strike	Volume
EOW1 S&P 500 P	DEC20	3300	1,200
EOW1 S&P 500 P	DEC20	3500	880
EOW1 S&P 500 P	DEC20	3360	450

EOM Options	Month	Strike	Volume
EOM EMINI S&P P	NOV20	3600	3,990
EOM EMINI S&P P	NOV20	3400	2,965
EOM EMINI S&P C	NOV20	3650	2,523
EOM EMINI S&P P	NOV20	3550	2,411
EOM EMINI S&P C	NOV20	3670	2,315

YP Options	Month	Strike	Volume
SP EFLEX CALL	DEC2018	10000	0

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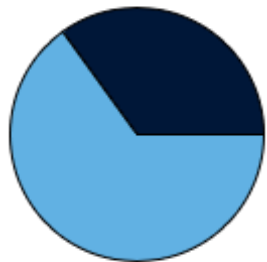
OI: Put-Call Breakdown for E-mini S&P 500 Options on Trade Date: 11/27/20

Week 1 Options

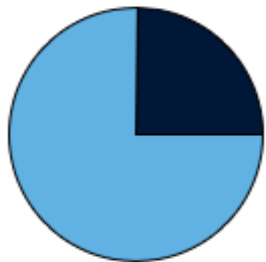
Week 2 Options

Week 3 Options

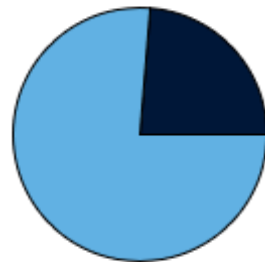
Week 4 Options



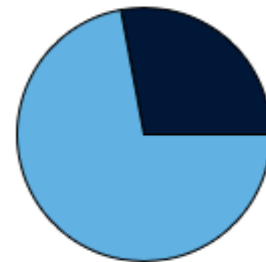
ES



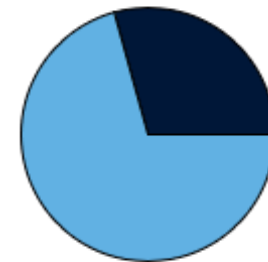
EW1,E1C, E1A



EW2,E2C & E2A



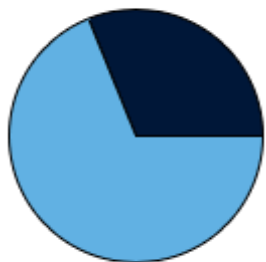
EW3,E3C & E3A



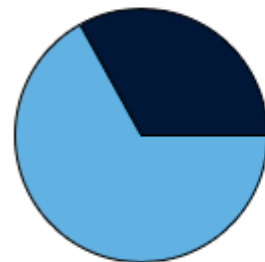
EW4,E4C & E4A

Week 5 Options

End of Month



E5C & E5A



EW

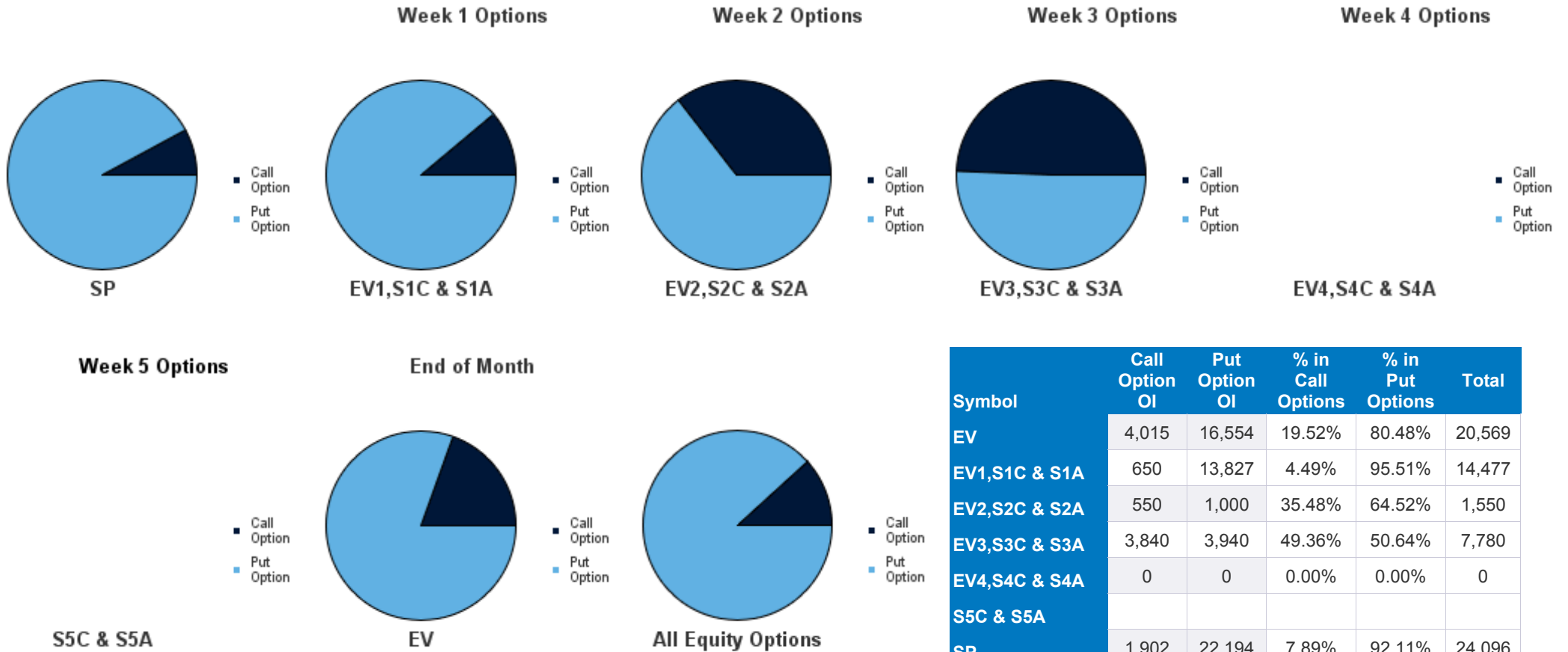


All Equity Options

Symbol	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
E5C & E5A					
ES	624,778	1,162,366	34.96%	65.04%	1,787,144
EW	204,234	452,296	31.11%	68.89%	656,530
EW1,E1C & E1A	37,336	118,285	23.99%	76.01%	155,621
EW2,E2C & E2A	18,066	57,542	23.89%	76.11%	75,608
EW3,E3C & E3A	102,188	262,860	27.99%	72.01%	365,048
EW4,E4C & E4A	5,942	14,337	29.30%	70.70%	20,279
Total	992,544	2,067,686	32.43%	67.57%	3,060,230

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OI: Put-Call Breakdown for SP-Standard S&P 500 Options on Trade Date: 11/27/20



Symbol	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
EV	4,015	16,554	19.52%	80.48%	20,569
EV1,S1C & S1A	650	13,827	4.49%	95.51%	14,477
EV2,S2C & S2A	550	1,000	35.48%	64.52%	1,550
EV3,S3C & S3A	3,840	3,940	49.36%	50.64%	7,780
EV4,S4C & S4A	0	0	0.00%	0.00%	0
S5C & S5A					
SP	1,902	22,194	7.89%	92.11%	24,096
Total	10,957	57,515	16.00%	84.00%	68,472

Equities Market Update: Option Market Overview



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OPEN INTEREST: Top Equity Options on Trade Date: 11/27/20

Top Open Interest Products On: 11/27/2020				Top Open Interest by Strike On: 11/27/2020											
Product Short Desc	Month	Open Interest	OI Diff	ES Options					SP Options						
				Month	Strike	OI	OI Diff	Month	Strike	OI	OI Diff	Month	Strike	OI	OI Diff
EMINI S&P PUT	DEC20	787,411	13553	EMINI S&P PUT	DEC20	3000	21,582	-20	S&P 500 PUT	DEC20	800	3,807	UNCHG		
EMINI S&P CALL	DEC20	397,547	1335	EMINI S&P CALL	DEC20	3400	20,784	-3	S&P 500 PUT	DEC20	3100	1,810	UNCHG		
EOM EMINI S&P P	NOV20	226,098	22087	EMINI S&P PUT	DEC20	3200	20,379	-258	S&P 500 PUT	DEC20	3050	1,535	UNCHG		
EMINI S&P PUT	MAR21	223,558	1351	EMINI S&P PUT	DEC20	2800	19,920	-44	S&P 500 PUT	DEC20	1400	1,500	UNCHG		
EW EOM EW3 O P	JAN21	211,500	1984	EMINI S&P PUT	DEC20	2500	18,994	153	S&P 500 PUT	DEC20	1150	1,386	UNCHG		
EOM EMINI S&P P	DEC20	151,950	3993	Weeklies EW1,2,3 & 4					Weeklies EV1,2,3 & 4						
EMINI S&P CALL	MAR21	134,948	549	Month	Strike	OI	OI Diff	Month	Strike	OI	OI Diff				
EMINI S&P PUT	JUN21	106,567	-680	EW EOM EW3 O P	JAN21	1500	8,746	UNCHG	EOW1 S&P 500 P	DEC20	3100	3,520	UNCHG		
EOW1 MINI S&P P	DEC20	104,877	15243	EOW1 MINI S&P P	DEC20	3375	8,061	-6	EOW1 S&P 500 P	DEC20	3200	3,080	UNCHG		
EW EOM EW3 O C	JAN21	83,046	733	EW EOM EW3 O P	JAN21	3200	7,258	-27	EOW1 S&P 500 P	DEC20	3300	2,080	1200		
EOM EMINI S&P C	NOV20	81,731	4602	EW EOM EW3 O P	JAN21	3250	6,501	-99	EV EOM EV3 O C	JAN21	100	1,695	UNCHG		
EOM EMINI S&P C	DEC20	78,246	994	EOW2 MINI S&P P	DEC20	3345	6,464	UNCHG							
EMINI S&P CALL	JUN21	58,892	489	EOM Options					YP Options						
EOW2 MINI S&P P	DEC20	53,481	10438	Month	Strike	OI	OI Diff	Month	Strike	OI	OI Diff				
EW EOM EW3 O P	FEB21	48,211	1815	EOM EMINI S&P C	DEC20	3950	7,676	-10	SP EFLEX CALL	DEC2018	10000	500	UNCHG		
				EOM EMINI S&P P	NOV20	3400	6,713	2186							
				EOM EMINI S&P C	DEC20	3850	5,591	UNCHG							
				EOM EMINI S&P P	NOV20	3315	4,505	UNCHG							
				EOM EMINI S&P P	NOV20	3000	4,397	4							

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