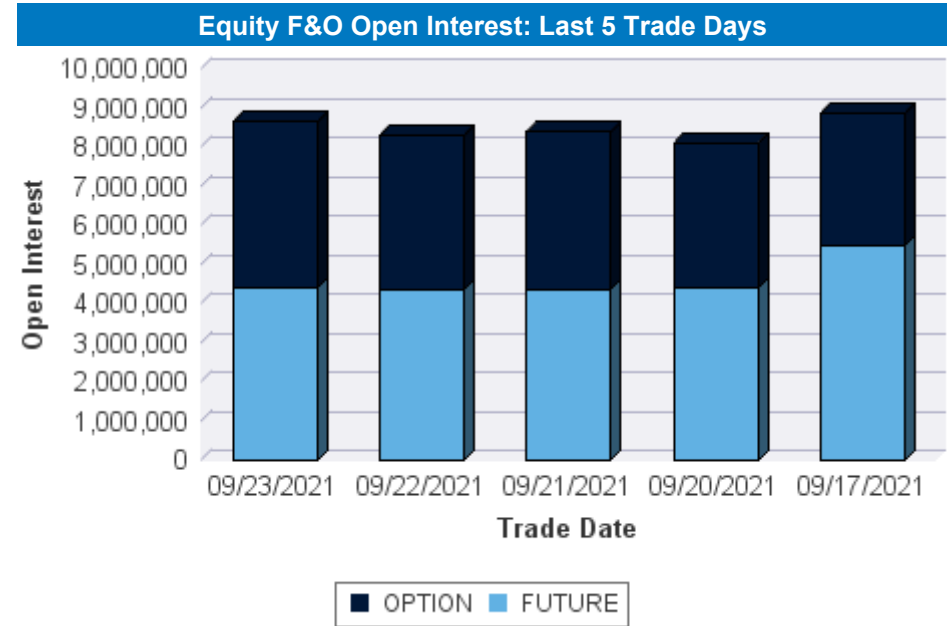
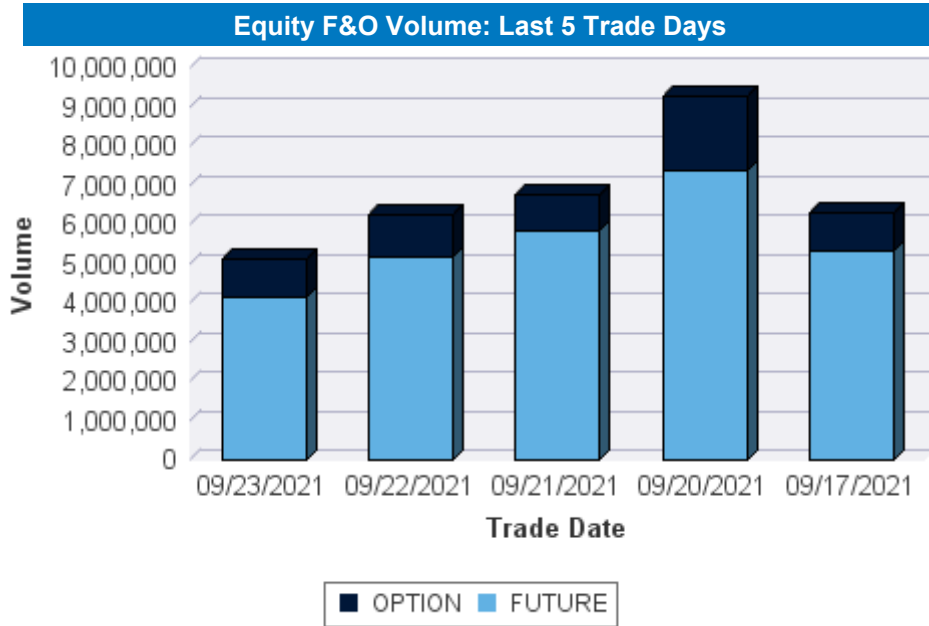


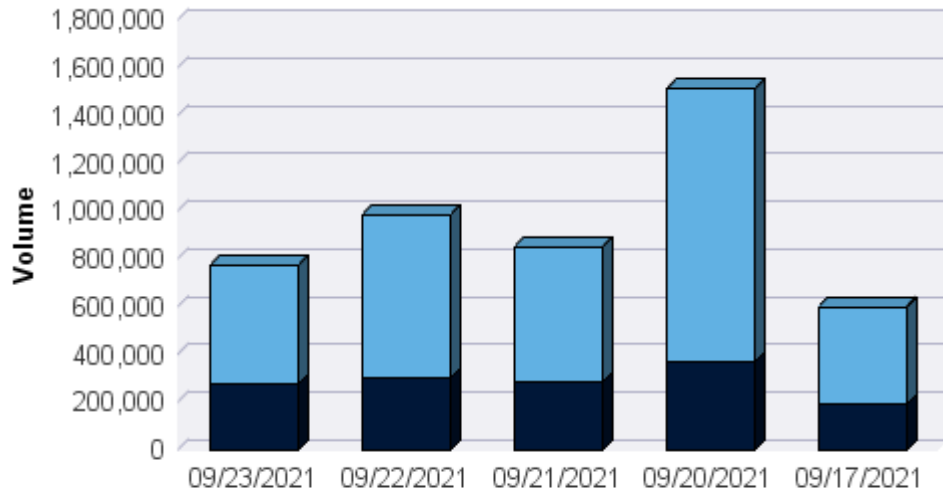
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Trade Date	F&O Volume
09/23/2021	5,088,133
09/22/2021	6,244,327
09/21/2021	6,744,515
09/20/2021	9,248,256
09/17/2021	6,275,748

Trade Date	F&O Open Interest
09/23/2021	8,615,569
09/22/2021	8,279,365
09/21/2021	8,368,238
09/20/2021	8,081,610
09/17/2021	8,841,356

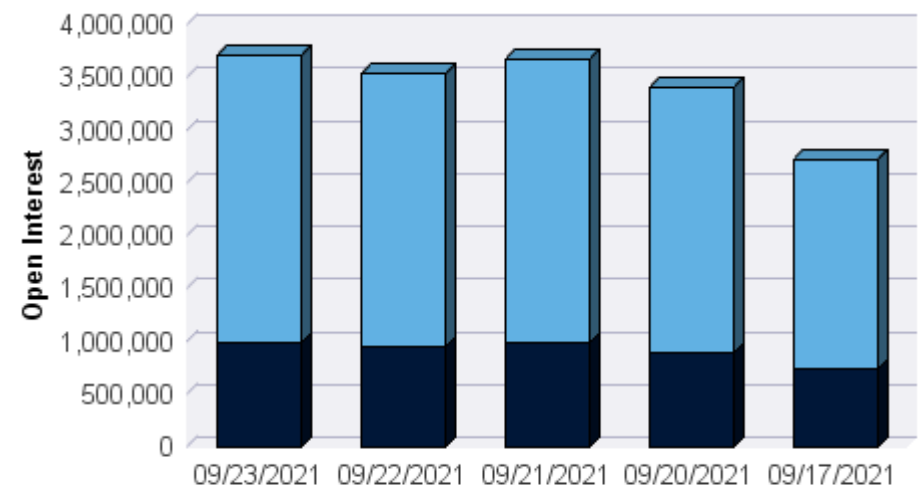
All S&P 500 Options Volume: Last 5 Trade Days



■ Put Option ■ Call Option

	Call Option	Put Option	% in Call Options	% in Put Options	Total
09/23/2021	269,604	501,885	34.95%	65.05%	771,489
09/22/2021	298,590	683,856	30.39%	69.61%	982,446
09/21/2021	280,737	566,832	33.12%	66.88%	847,569
09/20/2021	369,075	1,136,915	24.51%	75.49%	1,505,990
09/17/2021	189,210	407,421	31.71%	68.29%	596,631

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
09/23/2021	973,101	2,732,835	26.26%	73.74%	3,705,936
09/22/2021	940,963	2,586,446	26.68%	73.32%	3,527,409
09/21/2021	984,264	2,683,357	26.84%	73.16%	3,667,621
09/20/2021	886,031	2,511,445	26.08%	73.92%	3,397,476
09/17/2021	724,418	1,992,457	26.66%	73.34%	2,716,875

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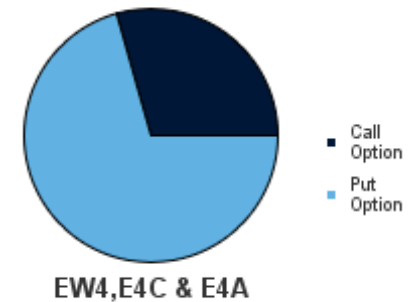
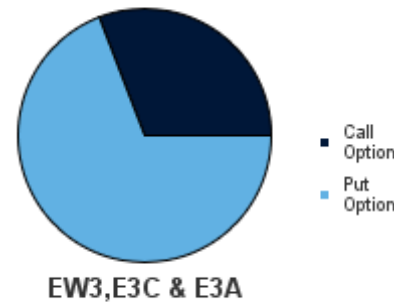
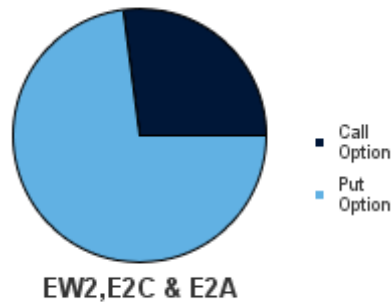
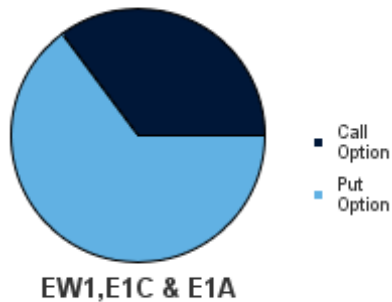
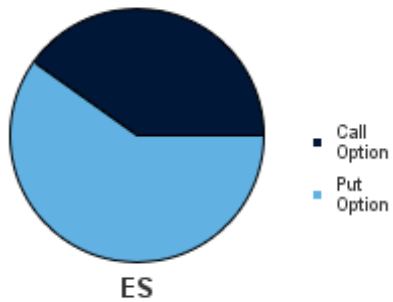
VOLUME: ES: E-mini SP 500 options (\$50 multiplier) on Trade Date: 9/23/21

Week 1 Options

Week 2 Options

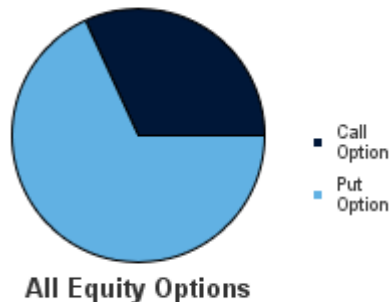
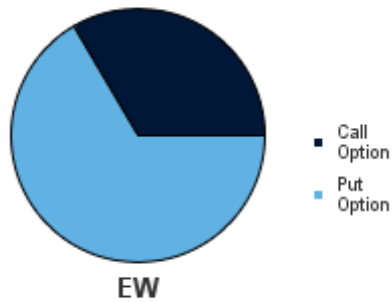
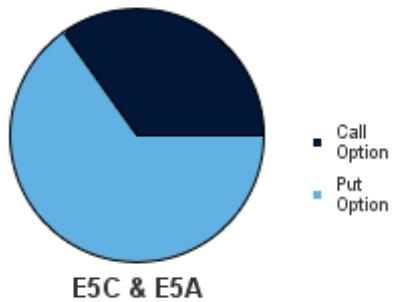
Week 3 Options

Week 4 Options



Week 5 Options

End-of-Month



Symbol	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
E5C & E5A	8,146	15,231	34.85%	65.15%	23,377
ES	30,227	45,047	40.16%	59.84%	75,274
EW	56,201	111,821	33.45%	66.55%	168,022
EW1,E1C & E1A	17,918	32,056	35.85%	64.15%	49,974
EW2,E2C & E2A	8,884	22,189	28.59%	71.41%	31,073
EW3,E3C & E3A	48,907	109,627	30.85%	69.15%	158,534
EW4,E4C & E4A	99,321	165,914	37.45%	62.55%	265,235
Total	269,604	501,885	34.95%	65.05%	771,489

Equities Market Update: Option Market Overview



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

VOLUME: SP: Standard 500 options (\$250 multiplier) Trade Date: 9/23/21

Week 1 Options

Week 2 Options

Week 3 Options

Week 4 Options

- Call Option
- Put Option

- Call Opt...
- Put Opt...

- Call Option
- Put Option

- Call Option
- Put Option

- Call Option
- Put Option

SP

EV1,S1C & S1A

EV2,S2C & S2A

EV3,S3C & S3A

EV4,S4C & S4A

Week 5 Options

End-of-Month

- Call Option
- Put Option

- Call Option
- Put Option

- Call Opti...
- Put Opti...

S5C & S5A

EV

All Equity Options

Symbol	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
EV					
EV1,S1C & S1A					
EV2,S2C & S2A					
EV3,S3C & S3A					
EV4,S4C & S4A					
S5C & S5A					
SP					
Total					

Top S&P 500 Options On 09/23/2021

Top Options Products On: 09/23/2021		
Product Short Desc	Month	Volume
EOW4 MINI S&P P	SEP21	160,248
MMW MID E4A O P	SEP21	115,426
EOW4 MINI S&P C	SEP21	97,845
EW EOM EW3 O P	OCT21	77,859
EOM EMINI S&P P	SEP21	68,296
EOM EMINI S&P C	SEP21	44,544
EMINI S&P PUT	DEC21	37,090
EOM EMINI S&P P	OCT21	34,190
EW EOM EW3 O C	OCT21	33,993
EW EOM EW3 O P	NOV21	28,184
EOW1 MINI S&P P	OCT21	26,717
EOW2 MINI S&P P	OCT21	20,607
EMINI S&P CALL	DEC21	18,614
MMW MID E4A O C	SEP21	17,723
EOW1 MINI S&P C	OCT21	16,234

Top Traded Strikes for Select Products Traded On: 09/23/2021

ES Options	Month	Strike	Volume
EMINI S&P CALL	DEC21	4600	3,852
EMINI S&P CALL	DEC21	4700	2,630
EMINI S&P PUT	DEC21	4000	2,487
EMINI S&P PUT	DEC21	4400	2,178
EMINI S&P PUT	DEC21	4150	1,716

SP Options	Month	Strike	Volume

Weeklies EW1,2,3 & 4	Month	Strike	Volume
EOW4 MINI S&P P	SEP21	4400	16,289
EOW4 MINI S&P C	SEP21	4450	14,809
EOW4 MINI S&P C	SEP21	4460	9,767
EOW4 MINI S&P P	SEP21	4250	7,190
EOW4 MINI S&P C	SEP21	4440	6,473

Weeklies EV1,2,3 & 4	Month	Strike	Volume

EOM Options	Month	Strike	Volume
EOM EMINI S&P P	SEP21	4115	9,035
EOM EMINI S&P P	SEP21	3300	6,500
EOM EMINI S&P C	SEP21	4500	6,366
EOM EMINI S&P P	SEP21	4300	5,150
EOM EMINI S&P C	SEP21	4540	4,661

YP Options	Month	Strike	Volume

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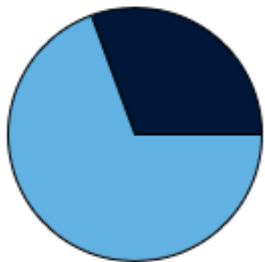
OI: Put-Call Breakdown for E-mini S&P 500 Options on Trade Date: 9/23/21

Week 1 Options

Week 2 Options

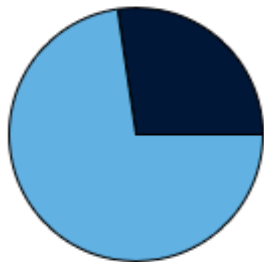
Week 3 Options

Week 4 Options



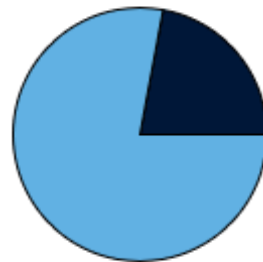
ES

■ Call Option
■ Put Option



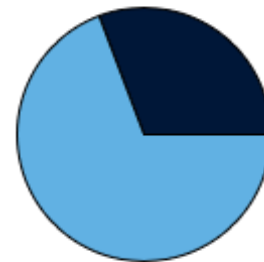
EW1,E1C, E1A

■ Call Option
■ Put Option



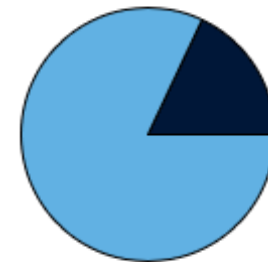
EW2,E2C & E2A

■ Call Option
■ Put Option



EW3,E3C & E3A

■ Call Option
■ Put Option

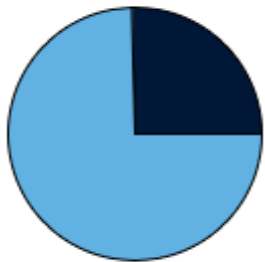


EW4,E4C & E4A

■ Call Option
■ Put Option

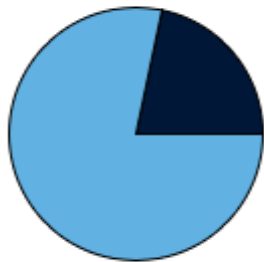
Week 5 Options

End of Month



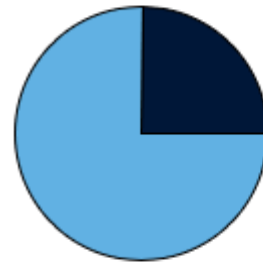
E5C & E5A

■ Call Option
■ Put Option



EW

■ Call Option
■ Put Option



All Equity Options

■ Call Option
■ Put Option

Symbol	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
E5C & E5A	11,880	34,869	25.41%	74.59%	46,749
ES	299,078	679,179	30.57%	69.43%	978,257
EW	197,836	713,507	21.71%	78.29%	911,343
EW1,E1C & E1A	35,421	94,581	27.25%	72.75%	130,002
EW2,E2C & E2A	22,518	77,968	22.41%	77.59%	100,486
EW3,E3C & E3A	279,048	627,948	30.77%	69.23%	906,996
EW4,E4C & E4A	153,270	698,644	17.99%	82.01%	851,914
Total	999,051	2,926,696	25.45%	74.55%	3,925,747

OI: Put-Call Breakdown for SP-Standard S&P 500 Options on Trade Date: 9/23/21

Week 1 Options

Week 2 Options

Week 3 Options

Week 4 Options

■ Call Option
■ Put Option

■ Call Option
■ Put Option

■ Call Option
■ Put Option

■ Call Option
■ Put Option

■ Call Option
■ Put Option

SP

EV1,S1C & S1A

EV2,S2C & S2A

EV3,S3C & S3A

EV4,S4C & S4A

Week 5 Options

End of Month

■ Call Option
■ Put Option

■ Call Option
■ Put Option

■ Call Option
■ Put Option

S5C & S5A

EV

All Equity Options

Symbol	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
EV					
EV1,S1C & S1A					
EV2,S2C & S2A					
EV3,S3C & S3A					
EV4,S4C & S4A					
S5C & S5A					
SP					
Total					

Equities Market Update: Option Market Overview



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OPEN INTEREST: Top Equity Options on Trade Date: 9/23/21

Top Open Interest Products On: 09/23/2021

Product Short Desc	Month	Open Interest	OI Diff
EOW4 MINI S&P P	SEP21	485,322	58537
EMINI S&P PUT	DEC21	450,697	4844
EOM EMINI S&P P	SEP21	349,948	21671
EW EOM EW3 O P	OCT21	344,308	9891
EMINI S&P CALL	DEC21	197,721	2237
EOM EMINI S&P P	OCT21	188,274	6920
MMW MID E4A O P	SEP21	182,977	101962
EW EOM EW3 O P	NOV21	162,684	7054
EW EOM EW3 O C	OCT21	147,109	4772
EOM EMINI S&P P	NOV21	124,923	2545
EMINI S&P PUT	MAR22	117,982	448
EOW4 MINI S&P C	SEP21	116,878	501
EOM EMINI S&P C	SEP21	106,392	-672
EOW1 MINI S&P P	OCT21	76,093	9324
EOW2 MINI S&P P	OCT21	65,254	10269

Top Open Interest by Strike On: 09/23/2021

ES Options	Month	Strike	OI	OI Diff
EMINI S&P PUT	DEC21	3600	52,519	4
EMINI S&P PUT	DEC21	4000	40,587	876
EMINI S&P CALL	DEC21	4700	21,230	959
EMINI S&P PUT	DEC21	3800	14,760	125
EMINI S&P CALL	DEC21	4800	12,324	-59
Weeklies EW1,2,3 & 4	Month	Strike	OI	OI Diff
EOW4 MINI S&P P	SEP21	3700	88,033	UNCHG
EOW4 MINI S&P P	SEP21	3600	21,207	UNCHG
EOW4 MINI S&P P	SEP21	3450	20,033	UNCHG
EW EOM EW3 O P	NOV21	3600	16,661	325
EOW4 MINI S&P P	SEP21	3400	15,364	UNCHG
EOM Options	Month	Strike	OI	OI Diff
EOM EMINI S&P P	NOV21	3900	38,731	-2
EOM EMINI S&P P	NOV21	3500	36,670	-1
EOM EMINI S&P P	OCT21	3500	36,381	-104
EOM EMINI S&P P	OCT21	3900	36,087	3
EOM EMINI S&P P	SEP21	4000	14,097	-501

SP Options	Month	Strike	OI	OI Diff
Weeklies EV1,2,3 & 4	Month	Strike	OI	OI Diff

YP Options	Month	Strike	OI	OI Diff

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