



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

PG15 BULLETIN #231@

LIVE CATTLE CALL OPTIONS

Mon, Nov 30, 2020 PG15

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) - 1/2 TICK VALUE = LIVE CATTLE = \$5.00 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.

LIVE CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	APR21	JUN21	AUG21	OCT21
LV CATTLE FUT		12/31		02/26	04/30	06/30	08/31	10/29
LV CATTLE OPT	11/06	12/04	12/31	02/05	04/01	06/04	08/06	10/01
LV CATL 2M CSO		12/04		02/05	04/01			
LV CATL 4M CSO		12/04		02/05				
LV CATL 6M CSO		12/04						

  

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
BLK FUT	12/01	12/29	02/02	03/02	03/30	05/04	06/02	06/29	08/03	08/31	09/28	11/02	11/30

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30

	NOV20	DEC20	JAN21	FEB21	APR21	JUN21	AUG21	OCT21
COA		-107-45		-105-45	-10-125			
COB		-135-30		-55-110				
COC		-75-90						
LC		---		---	---	---	---	---
OK	520-1700	460-1820	560-1740	480-1860	500-1860	460-1860	460-1680	520-1740

LIVE CATTLE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO-		
								VOL.	OPEN INT	SETT. PRICE
LV CATTLE FUT										
DEC20	110.20	110.55	109.80	110.17 - 45	126	6345	22511 - 842	9932	30990	120.75
FEB21	112.72	113.40	112.45	112.87 - 37	----	24930	110932 - 477	23108	166729	125.80
APR21	116.65	117.07	116.27	116.40 - 55	----	6504	65523 + 683	9120	84560	126.20
JUN21	111.75	112.00	111.30	111.52 - 37	----	6541	54615 + 658	8318	71413	117.77
AUG21	111.22	111.47	110.77A	111.12 - 22	----	3103	11538 + 117	2129	20226	115.35
OCT21	114.17	114.85	114.15A	114.55 - 12	----	1459	6660 + 358	546	4847	116.65
DEC21	117.00	117.07	116.70A	116.90 - 10	----	255	2595 + 74	73	2289	118.85
FEB22	118.45	118.75	118.30A	118.45 + 7	----	58	869 + 11	1	891	120.40
APR22	119.32	119.32	119.10A	119.22 + 7	----	4	187 + 1	2	339	121.25
TOTAL LV CATTLE FUT					126	49199	275430 + 583	53229	382284	



LIVE CATTLE CALL OPTIONS

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LIVE CATTLE 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. Rows include various strike prices from 700 to 1600 and contract types like UNCH and CAB.

