



2020 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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Customer Service: (312) 930-1000



PRELIMINARY

PG16 BULLETIN #231@

LIVE CATTLE PUT OPTIONS

Mon, Nov 30, 2020 PG16

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 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. Rows include data for DEC20 and JAN21, with a total row for each month.

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Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Settle
(FUTURES SETT. 112.875 - 37.5 )																			
1130	----	----	----	----	3.90 +	10	.487	----	1	374 +	1	9.57B	2.97A						
1140	----	----	----	----	4.37 +	12	.530	----	15	2749 -	9	21.10B	3.32A						
1150	----	----	----	----	4.87 +	15	.574	----	2	815 -	2	11.05	3.72						
1160	----	----	----	----	5.42 +	15	.618	----	23	864 +	5	22.75B	3.00						
1170	----	----	----	----	6.02 +	17	.662	----	87	UNCH	12.52B	4.57A							
1180	----	----	----	----	6.70 +	20	.703	----	65	UNCH	24.45B	5.07A							
1200	----	----	----	----	8.17 +	25	.779	----	68	UNCH	26.20B	4.30							
1220	----	----	----	----	9.80 +	25	.843	----	8	UNCH	27.97B	5.95							
1240	----	----	----	----	11.55 +	25	.892	----	48	UNCH	29.80B	6.00							
1250	----	----	----	----	12.47 +	27	.908	----	11	UNCH	19.75B	9.82A							
1260	----	----	----	----	13.40 +	27	.921	----	45	UNCH	31.62B	10.62A							
1300	----	----	----	----	17.27 +	37	.958	----	102	UNCH	35.37B	13.72A							
1320	----	----	----	----	19.22 +	37	.972	----	2	UNCH	37.27B	15.37A							
1400	----	----	----	----	27.15 +	37	.998	----	1	UNCH	45.00B	22.55A							
TOTAL									804	30527 +	174								
(FUTURES SETT. 116.400 - 55.0 )																			
APR21	----	----	----	----	.05	UNCH	.006	----	----	150	UNCH	.15B	.07A						
740	----	----	----	----	.07	UNCH	.009	----	----	29	UNCH	.30B	.10A						
780	----	----	----	----	.07	UNCH	.010	----	----	186	UNCH	2.00	.10A						
800	----	----	----	----	.10	UNCH	.013	----	----	22	UNCH	.45B	.12A						
820	----	----	----	----	.15 -	2	.020	----	----	56	UNCH	2.00	.15						
860	----	----	----	----	.20 -	2	.026	----	----	20	UNCH	1.40B	.20A						
880	----	----	----	----	.22 -	2	.030	----	----	11	UNCH	.95B	.20						
890	----	----	----	----	.25 -	2	.033	----	----	149	UNCH	2.70B	.25A						
900	----	----	----	----	.30	UNCH	.039	----	----	20	UNCH	1.25	.27A						
910	----	----	----	----	.32 -	2	.043	----	----	243	UNCH	6.00	.32A						
920	----	----	----	----	.37	UNCH	.049	----	----	40	UNCH	1.47B	.37A						
930	----	----	----	----	.42	UNCH	.055	----	----	440	UNCH	6.50	.32						
940	----	----	----	----	.47	UNCH	.062	----	1	64	UNCH	1.80B	.40						
950	----	----	----	----	.52	UNCH	.068	----	----	192	UNCH	2.82B	.47A						
960	----	----	----	----	.60	UNCH	.077	----	----	11	UNCH	2.17B	.55A						
970	----	----	----	----	.67	UNCH	.086	----	----	648	UNCH	4.00	.55						
980	----	----	----	----	.75	UNCH	.096	----	----	246	UNCH	2.70	.70						
990	----	----	----	----	.85	UNCH	.107	----	117	1289 +	21	6.00	.70						
1000	----	----	----	----	.95	UNCH	.119	----	----	468	UNCH	3.20B	.85A						
1010	----	----	----	----	1.05	UNCH	.131	----	----	857	UNCH	11.00	.87A						
1020	----	----	----	----	1.17	UNCH	.146	----	----	601	UNCH	3.80B	1.00A						
1030	----	----	----	----	1.32 +	2	.162	----	5	1831 +	5	5.32B	1.10A						
1040	----	----	----	----	1.47 +	2	.179	----	----	135	UNCH	4.52B	1.17						
1050	----	----	----	----	1.65 +	2	.197	----	14	1836 +	4	11.07	1.35						
1060	----	----	----	----	1.85 +	5	.218	----	----	182	UNCH	5.30B	1.52A						
1070	----	----	----	----	2.07 +	5	.240	----	25	2167 -	10	7.42	1.70						
1080	----	----	----	----	2.30 +	5	.263	----	----	339	UNCH	6.17B	1.90A						
1090	----	----	----	----	2.55 +	5	.287	----	6	2612 +	5	10.45	1.75						
1100	----	----	----	----	2.85 +	7	.314	----	----	739	UNCH	7.12B	2.35A						
1110	----	----	----	----	3.15 +	7	.341	----	12	1723 +	11	12.50	2.50						
1120	----	----	----	----	3.50 +	10	.370	----	----	307	UNCH	8.17B	2.87						
1130	----	----	----	----	3.85 +	10	.400	----	10	2449 +	4	8.85	3.12						
1140	----	----	----	----	4.25 +	12	.432	----	2	334 +	2	9.22B	3.52A						
1150	----	----	----	----	4.67 +	15	.464	----	83	2424 +	19	19.50	3.00						
1160	----	----	----	----	5.15 +	20	.497	----	86	411	UNCH	10.52B	4.25A						
1170	----	----	----	----	5.65 +	22	.531	----	4	1542	UNCH	17.97	4.65A						
1180	----	----	----	----	6.17 +	25	.565	----	1	38 +	1	12.10	5.12						
1190	----	----	----	----	6.75 +	27	.599	----	----	86	UNCH	14.05B	5.62A						
1200	----	----	----	----	7.97 +	30	.666	----	----	11	UNCH	15.65B	6.75A						
1220	----	----	----	----	9.35 +	32	.730	----	----	1	UNCH	17.35B	7.97A						
1240	----	----	----	----	10.10 +	35	.759	----	----	20	UNCH	16.97B	8.62A						
1250	----	----	----	----	10.87 +	37	.786	----	----	1	UNCH	19.10B	9.30A						
1260	----	----	----	----	14.25 +	47	.874	----	----	40	UNCH	22.77B	12.37A						
1300	----	----	----	----	23.75 +	55	.967	----	----	30	UNCH	32.45B	21.50A						
TOTAL									366	25000 +	62								
(FUTURES SETT. 111.525 - 37.5 )																			
JUN21	----	----	----	----	.05	UNCH	.006	----	----	81	UNCH	.22B	.12A						
700	----	----	----	----	.15 -	2	.018	----	----	50	UNCH	.50B	.17A						
780	----	----	----	----	.20 -	2	.024	----	----	77	UNCH	.70B	.20						
800	----	----	----	----	.25 -	2	.030	----	----	56	UNCH	.92	.25						
820	----	----	----	----	.30 -	5	.036	----	----	3	UNCH	1.15	.32A						
840	----	----	----	----	.37 -	5	.045	----	----	60	UNCH	1.70B	.40A						
860	----	----	----	----	.47 -	5	.057	----	----	110	UNCH	1.67B	.47A						
880	----	----	----	----	.57 -	7	.069	----	----	82	UNCH	2.15	.55						
900	----	----	----	----	.72 -	7	.086	----	----	54	UNCH	2.45B	.75A						
920	----	----	----	----	.92 -	5	.107	----	----	171	UNCH	2.95B	.92						
940	----	----	----	----	1.15 -	5	.131	----	----	904	UNCH	3.52B	1.12A						
960	----	----	----	----	1.45 -	2	.160	----	----	1379	UNCH	4.20B	1.37A						
980	----	----	----	----	1.80	UNCH	.194	----	20	882 +	20	5.30	1.60						
1000	----	----	----	----	2.22 +	2	.232	----	----	1017	UNCH	5.75B	2.05						
1020	----	----	----	----	2.72 +	5	.275	----	----	1506	UNCH	6.65B	2.50						
1040	----	----	----	----	3.32 +	7	.322	----	20	405 -	1	8.60B	3.07A						
1060	----	----	----	----	4.02 +	12	.374	----	9	874	UNCH	8.67B	3.67						
1080	----	----	----	----	4.80 +	12	.429	----	22	1301 +	20	10.05	4.37						
1100	----	----																	



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	(FUTURES SETT.	116.900 -	10.0 )										
1120	----	----	----		4.92	UNCH	.359	----	----	8	UNCH	----	5.95A
1140	----	----	----		5.67	UNCH	.401	----	----	2	UNCH	8.12	6.60A
1160	----	----	----		6.52 +	2	.446	----	7	11 +	7	6.70B	6.50
TOTAL									14	108 +	14		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
LV CATTLE CALL DEC20 CALL OK	1100	350	----	200	----	----	0.00
TOTALS		0	0	200	0	0	0
FEB21 CALL OK	1140	----	----	250	----	----	0.00
TOTALS		0	0	250	0	0	0
APR21 CALL OK	1100	----	----	----	----	176	0.00
TOTALS		0	0	0	0	176	0