



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

PG18 BULLETIN #231@

FEEDER CATTLE PUT OPTIONS

Mon, Nov 30, 2020 PG18

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=ASK 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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$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.

FEEDER 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, --CONTRACT-- LOW. Rows include JAN21 and MAR21 data for various strike prices.

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	(FUTURES SETT.)	141.075 +	75.0)									
1360	----	----	----	4.85 -	35	.361	----	2	73	UNCH	12.80B	3.97A
1370	----	----	----	5.20 -	37	.382	----	----	5	UNCH	5.90B	5.27A
1380	----	----	----	5.57 -	40	.404	----	2	104 +	2	13.75B	4.57A
1400	----	----	----	6.37 -	45	.449	----	1	87 +	1	15.47B	5.22A
1410	----	----	----	6.82 -	45	.472	----	40	40 +	30	7.72B	6.97A
1420	----	----	----	7.30 -	47	.496	----	----	62	UNCH	17.07B	5.95A
1440	----	----	----	8.32 -	50	.543	----	----	1	UNCH	18.75B	6.72A
1500	----	----	----	12.07 -	60	.681	----	----	30	UNCH	24.02B	9.95A
1520	----	----	----	13.52 -	62	.723	----	----	1	UNCH	25.85B	12.65A
1600	----	----	----	20.05 -	72	.855	----	----	30	UNCH	33.42B	19.00A
TOTAL								65	915 +	42		
MAY21	(FUTURES SETT.)	141.850 +	62.5)									
800	----	----	----	.02 -	2	.002	----	----	1	UNCH	.02B	.02
1000	----	----	----	.17	UNCH	.017	----	----	4	UNCH	.65B	.25A
1100	----	----	----	.52 -	2	.049	----	----	5	UNCH	1.87B	.50A
1120	----	----	----	.65 -	2	.060	----	----	5	UNCH	2.32B	.60
1140	----	----	----	.77 -	5	.071	----	----	1	UNCH	2.75B	.72A
1160	----	----	----	.95 -	5	.085	----	----	52	UNCH	3.25B	.87A
1180	----	----	----	1.15 -	5	.101	----	----	19	UNCH	3.82B	1.07A
1200	----	----	----	1.37 -	7	.118	----	----	28	UNCH	4.47B	1.27A
1220	----	----	----	1.65 -	7	.139	----	2	21	UNCH	5.17B	1.52A
1240	----	----	----	1.95 -	10	.161	----	----	17	UNCH	5.97B	1.82A
1260	----	----	----	2.30 -	12	.186	----	----	22	UNCH	6.82B	2.15A
1280	----	----	----	2.72 -	12	.214	----	7	35 +	1	7.67B	2.50A
1300	----	----	----	3.20 -	15	.245	----	----	77	UNCH	8.70B	2.95A
1320	----	----	----	3.72 -	20	.278	----	----	24	UNCH	9.80B	3.40A
1340	----	----	----	4.32 -	22	.313	----	----	33	UNCH	11.00B	3.92A
1360	----	----	----	5.00 -	25	.351	----	8	84 +	8	12.27B	4.52A
1380	----	----	----	5.72 -	30	.390	----	----	34	UNCH	13.62B	5.20A
1400	----	----	----	6.55 -	32	.432	----	5	41 +	5	14.80B	5.95A
1420	----	----	----	7.45 -	35	.475	----	----	1	UNCH	16.32B	6.77A
1440	----	----	----	8.42 -	37	.519	----	----	10	UNCH	17.97B	7.72A
TOTAL								22	514 +	14		
AUG21	(FUTURES SETT.)	146.975 +	77.5)									
1140	----	----	----	.80 -	7	.064	----	----	6	UNCH	2.00	.95A
1160	----	----	----	.95 -	10	.074	----	----	10	UNCH	2.10B	1.00
1200	----	----	----	1.35 -	10	.102	----	----	19	UNCH	2.85B	1.25
1220	----	----	----	1.57 -	12	.117	----	----	10	UNCH	3.35B	1.75A
1260	----	----	----	2.17 -	15	.155	----	----	8	UNCH	4.47B	2.37A
1300	----	----	----	2.95 -	17	.200	----	1	84 -	1	5.87B	2.75
1320	----	----	----	3.40 -	20	.225	----	3	14 +	3	6.67B	3.62A
1340	----	----	----	3.90 -	20	.252	----	7	82 +	5	8.07B	3.70
1360	----	----	----	4.47 -	20	.282	----	----	46	UNCH	8.60B	4.60A
1380	----	----	----	5.07 -	22	.312	----	----	20	UNCH	9.42B	5.10A
1400	----	----	----	5.75 -	25	.344	----	2	42 +	2	10.52B	5.50
1420	----	----	----	6.47 -	27	.378	----	4	66	UNCH	11.70B	6.50A
1440	----	----	----	7.27 -	30	.413	----	----	23	UNCH	12.95B	6.85
1460	----	----	----	8.15 -	32	.450	----	9	86 +	9	14.27B	8.10A
1480	----	----	----	9.07 -	37	.487	----	----	1	UNCH	15.10B	9.22A
TOTAL								26	517 +	18		
SEP21	(FUTURES SETT.)	147.000 +	55.0)									
1460	----	----	----	8.50 -	30	.448	----	----	3	UNCH	9.00	9.00
TOTAL								0	3			