



PRELIMINARY

PG56 BULLETIN #231@ CORN, OAT AND ROUGH RICE OPTIONS Mon, Nov 30, 2020 PG56

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 = \$4.00 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.

CORN, OAT AND ROUGH RICE CONTRACTS LAST TRADE DATES

Table with columns for contract type and expiration dates from NOV20 to NOV21.

Table with columns for contract type and expiration dates from JAN21 to NOV21.

CORN, OAT AND ROUGH RICE OPTIONS ON FUTURES

Table with columns for contract type and price/volume data for trading from NOV20 to NOV21.

Table with columns for contract type and price/volume data for trading from NOV20 to NOV21.

CORN FUTURES

Table showing GLOBEX data (OPEN, HIGH, LOW, INTEREST, VOL) and SETT. PRICE & PT. CHGE for CORN FUT contracts from DEC20 to DEC23.

OAT FUTURES

Table showing GLOBEX data and SETT. PRICE & PT. CHGE for OATS FUT contracts from DEC20 to DEC21.

ROUGH RICE FUTURES

Table showing GLOBEX data and SETT. PRICE & PT. CHGE for ROUGH RICE FUT contracts from JAN21 to SEP21.

ADDITIONAL GRAINS & OIL SEED FUTURES

Table showing GLOBEX data and SETT. PRICE & PT. CHGE for additional grain and oil seed futures including AUF, BCF, BWF, and DFN contracts.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



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Table with columns for contract types (MFC FUT, SAS FUT, UFB FUT, UFE FUT, UFV FUT, UME FUT), prices, and volumes. Includes sub-totals for various months like NOV20, DEC20, JAN21, etc.

CORN 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. Lists various call options for different months and strikes.

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Table with columns for contract months (e.g., 450, 455, 460) and various data points including volume, price, and status (e.g., UNCH, 193, 127A).

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Table with columns for contract months (DEC21, MAR22, JUL22, DEC22), strike prices, and various market data including volume, open interest, and contract status.

CORN WEEKLY CALLS

Table showing weekly call options for Corn, categorized by contract month (DEC20, DEC21, NOV20) and strike price, including columns for high/low, closing range, settlement price, delta, exercise volume, and open interest.

CORN PUTS

Table showing weekly put options for Corn, categorized by contract month (JAN21) and strike price, including columns for high/low, closing range, settlement price, delta, exercise volume, and open interest.

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Main table with columns for contract month (e.g., 410, 420, 430), volume, price, and open interest. Includes sub-totals for SEP21, DEC21, MAR22, JUL22, and DEC22.

CORN WEEKLY PUTS

Table showing weekly put options with columns for strike, open range, high, low, closing range, settlement price, delta, exercise, volume, and interest.

CONSECUTIVE CORN CSO CALLS

Table showing consecutive corn CSO calls with columns for strike, open range, high, low, closing range, settlement price, delta, exercise, volume, and interest.

CONSECUTIVE CORN CSO PUTS

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Table with multiple columns containing numerical data for various months (MAR21, APR21, MAY21, JUN21, JUL21, AUG21, SEP21, NOV21, DEC21) and contract types (UNCH, 500, 443B, etc.).

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Table with columns for month/year (e.g., JAN21, FEB21), crop type (NEW CROP, CORN, P), and various numerical values representing volume and interest. Includes sub-totals for each month and a grand total at the bottom.

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STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
BSO OPT													
NOV20	----												
1500	----						.5	UNCH	.000		600	UNCH	----
1600	----						74.25 +	.25	.997		100	UNCH	----
TOTAL										0	700		

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
CORN CALL MAR21 PY	CORN OPTIONS 480	----	----	500	----	----	0.00
TOTALS		0	0	500	0	0	0
JUL21 PY	CALL 450	----	----	1500	----	----	0.00
TOTALS		0	0	1500	0	0	0
DEC21 PY	CALL 420	----	----	1000	----	----	0.00
TOTALS		0	0	1000	0	0	0
CORN PUT MAR21 PY	CORN OPTIONS 480	----	----	500	----	----	0.00
TOTALS		0	0	500	0	0	0
ROUGH RICE CALL JAN21 RRC	ROUGH RICE OPTIONS 1260	----	----	100	----	----	0.00
TOTALS		0	0	100	0	0	0
ROUGH RICE PUT JAN21 RRC	ROUGH RICE OPTIONS 1220	----	----	100	----	----	0.00
RRC	1240	----	----	100	----	----	0.00
TOTALS		0	0	200	0	0	0
C WK4 CALL NOV20 PY4	CORN WEEK4 OPTIONS 410	----	----	----	----	1	0.00
PY4	415	----	----	----	----	10	0.00
PY4	420	----	----	----	----	27	0.00
PY4	425	----	----	----	----	75	0.00
PY4	430	----	----	----	----	3657	0.00
PY4	435	----	----	----	----	46	0.00
TOTALS		0	0	0	0	3816	0
NEW CROP JAN21 CDF	CORN C CALL 350	----	----	----	65	65	0.00
TOTALS		0	0	0	65	65	0