



DJIA AND MINI DOW OPTIONS

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

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PRELIMINARY

PG60 BULLETIN #231@

DJIA & MINI DOW OPTIONS

Mon, Nov 30, 2020

PG60

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...

DJIA & MINI DOW CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, DEC20, MAR21, JUN21, SEP21. Rows for MINI DOW FUT and EYM OPT.

DJIA & MINI DOW OPTIONS ON FUTURES

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

Table showing eligible options series for trading on Mon, Nov 30. Columns include OYM, DEC20, MAR21, JUN21, SEP21 with values like 50.0-435.0.

MINI DOW FUTURES

Table for Mini Dow Futures with columns: MINI \$5 DOW FUT, GLOBEX OPEN, HIGH, LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

ADDITIONAL EQUITY & INDEX FUTURES

Table for Additional Equity & Index Futures with columns: MYM FUT, OPEN RANGE, HIGH, LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW.

MINI DOW CALLS

Large table for Mini Dow Calls with columns: STRIKE OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE, DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows range from 2060 to 3000.

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...



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3015	----	----	264.00A	----	276.00 - 120.00	.339	----	----	1	UNCH	985.00B	105.00A
3025	----	----	232.00A	----	241.00 - 110.00	.308	----	----	1	UNCH	940.00B	55.00A
3030	----	----	219.00A	----	224.00 - 105.00	.293	----	----	1	UNCH	1029.00B	51.00A
3050	----	----	170.00A	----	167.00 - 85.00	.235	----	----	1	UNCH	934.00B	77.00A
3060	----	----	149.00A	----	144.00 - 75.00	.209	----	----	1	UNCH	889.00B	39.00A
3080	100.00	100.00	100.00	----	106.00 - 58.00	.163	----	1	4 +	1	802.00B	59.00A
3085	----	----	109.00A	----	98.00 - 55.00	.153	----	----	2	UNCH	696.00B	79.00A
3100	80.00	80.00	80.00	----	77.00 - 45.00	.125	----	30	84 +	30	721.00B	25.00
3120	----	----	69.00A	----	56.00 - 34.00	.095	----	----	1	UNCH	643.00B	58.00A
3150	----	----	46.00A	----	34.00 - 22.00	.060	----	----	4	UNCH	538.00B	40.00A
3200	----	----	----	----	14.00 - 11.00	.026	----	----	5	UNCH	389.00B	18.00
3240	----	----	----	----	6.00 - 7.00	.012	----	----	1	UNCH	294.00B	46.00
3250	----	----	----	----	5.00 - 5.00	.010	----	----	10	UNCH	272.00B	5.00
3270	----	----	----	----	3.00 - 4.00	.006	----	----	1	UNCH	234.00B	45.00A
3300	----	----	----	----	2.00 - 2.00	.004	----	----	11	UNCH	190.00B	5.00
3320	----	----	----	----	1.00 - 2.00	.001	----	----	52	UNCH	167.00B	14.00
3450	----	----	----	----	1.00 UNCH	.000	----	----	1	UNCH	71.00B	14.00A
3500	----	----	----	----	1.00 UNCH	.000	----	----	12	UNCH	52.00B	2.00
4350	----	----	----	----	1.00 UNCH	----	----	----	5	UNCH	9.00	8.00A
TOTAL								36	444 +	35		
MAR21												
1800	----	----	----	----	11560.00 - 242.00	.987	----	----	1	UNCH	11327.00B	4291.00
1820	----	----	----	----	11363.00 - 242.00	.986	----	----	1	UNCH	11132.00B	4157.00
1890	----	----	----	----	10676.00 - 239.00	.981	----	----	10	UNCH	10448.00B	3704.00
1900	----	----	----	----	10578.00 - 239.00	.980	----	----	2	UNCH	10351.00B	3641.00
1970	----	----	----	----	9893.00 - 237.00	.974	----	----	3	UNCH	9667.00B	3218.00
1980	----	----	----	----	9796.00 - 236.00	.974	----	----	1	UNCH	9570.00B	3167.00
2650	----	----	3461.00A	----	3555.00 - 213.00	.794	----	----	10	UNCH	3856.00B	583.00A
2680	----	----	3216.00A	----	3306.00 - 210.00	.775	----	----	1	UNCH	3646.00B	792.00A
2700	----	----	3056.00A	----	3143.00 - 207.00	.761	----	----	10	UNCH	3479.00B	490.00A
2710	----	----	2976.00A	----	3062.00 - 205.00	.754	----	----	1	UNCH	3396.00B	706.00A
2750	----	----	2666.00A	----	2745.00 - 198.00	.724	----	----	3	UNCH	3070.00B	418.00A
2780	----	----	2440.00A	----	2514.00 - 193.00	.699	----	----	1	UNCH	2830.00B	535.00A
2820	----	----	2152.00A	----	2218.00 - 183.00	.664	----	----	1	UNCH	2519.00B	796.00A
2830	----	----	2079.00A	----	2146.00 - 181.00	.654	----	----	1	UNCH	2444.00B	762.00A
2835	----	----	2044.00A	----	2110.00 - 180.00	.649	----	----	3	UNCH	2407.00B	745.00A
2850	----	----	1942.00A	----	2004.00 - 177.00	.635	----	----	1	UNCH	2317.00B	402.00A
2880	----	----	1742.00A	----	1799.00 - 169.00	.603	----	----	2	UNCH	2133.00B	607.00A
2900	1628.00	1628.00	1616.00A	----	1668.00 - 164.00	.582	----	1	1	UNCH	2014.00B	377.00A
2960	----	----	1258.00A	----	1300.00 - 147.00	.512	----	----	1	UNCH	1675.00B	413.00A
3000	----	----	1047.00A	----	1079.00 - 133.00	.462	----	----	3	UNCH	1467.00B	258.00A
3025	----	----	928.00A	----	951.00 - 125.00	.429	----	----	3	UNCH	1156.00B	347.00A
3100	----	----	622.00A	----	627.00 - 96.00	.331	----	----	1	UNCH	1013.00B	235.00A
3110	----	----	590.00A	----	591.00 - 92.00	.318	----	----	1	UNCH	971.00B	223.00A
3120	----	----	556.00A	----	557.00 - 87.00	.306	----	----	1	UNCH	932.00B	211.00A
3260	----	----	246.00A	----	226.00 - 40.00	.156	----	----	1	UNCH	491.00B	95.00A
3300	----	----	194.00A	----	174.00 - 31.00	.126	----	----	2	UNCH	401.00B	89.00A
3320	----	----	172.00A	----	152.00 - 27.00	.113	----	----	1	UNCH	362.00B	88.00A
3600	----	----	----	----	29.00 - 6.00	.025	----	----	5	UNCH	81.00B	50.00
3900	----	----	----	----	6.00 - 2.00	.005	----	----	5	UNCH	16.00	16.00
4150	----	----	----	----	2.00 - 1.00	.001	----	----	2	UNCH	10.00	10.00
TOTAL								1	79			
JUN21												
3300	----	----	417.00A	----	378.00 - 62.00	.193	----	----	1	UNCH	556.00B	170.00
3850	----	----	----	----	29.00 - 9.00	.020	----	----	4	UNCH	45.00	45.00
3950	----	----	----	----	21.00 - 7.00	.015	----	----	2	UNCH	35.00	35.00
4250	----	----	----	----	9.00 - 4.00	.006	----	----	2	UNCH	20.00	20.00
TOTAL								0	9			
SEP21												
4150	----	----	----	----	4.00 - 32.00	.003	----	----	1	UNCH	65.00	65.00
4300	----	----	----	----	1.00 - 25.00	.000	----	----	1	UNCH	46.00	46.00
4350	----	----	----	----	1.00 - 23.00	.000	----	----	2	UNCH	38.00	38.00
TOTAL								0	4			



PRELIMINARY

PG60	BULLETIN #231@	DJIA & MINI DOW OPTIONS						Mon, Nov 30, 2020				PG60	
SEP21	----	----	----	----	381.00 +	19.00	.088	----	----	5	UNCH	901.00B	414.00A
2100	----	----	----	----	481.00 +	24.00	.111	----	----	20	UNCH	1117.00B	500.00A
TOTAL									0	25			

ADDITIONAL EQUITY & INDEX OPTIONS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
EYM CALL													
NOV20	EYM CALL												
2850	1080.00		1080.00	1080.00	----	----	1129.00 - 246.00	1.000	31	1	----	30	1417.00B 172.00A
TOTAL										1	0 -	145	
DEC20													
2940	343.00		391.00B	*334.00A	----	----	404.00 NEW	.648	----	1	1 +	1	738.00B 334.00A
2950	285.00		327.00B	*274.00	----	----	339.00 - 199.00	.588	----	2	2 +	2	669.00B 274.00
2990	----		----	479.00A	----	----	465.00 - 153.00	.415	----	5	5	UNCH	686.00B 276.00A
3025	----		----	*59.00A	----	----	48.00 - 85.00	.127	----	2	2	UNCH	259.00B 59.00A
3030	70.00		120.00	*70.00	----	----	40.00 - 78.00	.107	----	3	1	UNCH	240.00B 70.00
3050	----		----	*51.00A	----	----	18.00 - 54.00	.049	----	1	1	UNCH	176.00B 51.00A
3065	----		----	*39.00A	----	----	8.00 - 41.00	.022	----	1	1	UNCH	144.00B 39.00A
3070	----		----	*35.00A	----	----	6.00 - 37.00	.016	----	3	3	UNCH	133.00B 35.00A
3075	----		----	*33.00A	----	----	5.00 - 32.00	.013	----	2	2	UNCH	123.00B 33.00A
3090	----		----	----	----	----	2.00 - 22.00	.005	----	2	2	UNCH	95.00 43.00A
3095	----		----	----	----	----	1.00 - 20.00	.002	----	1	1	UNCH	87.00 87.00
TOTAL										6	21 +	3	
JAN21													
3000	----		----	591.00A	----	----	613.00 - 133.00	.422	----	----	1	UNCH	870.00B 140.00A
TOTAL										0	1		
EYM PUT													
NOV20	EYM PUT												
2940	9.00		63.00B	*5.00A	----	----	----	NEW	----	20	----	UNCH	2147.00B 5.00A
2945	8.00		83.00B	*6.00	----	----	----	37.00	----	10	----	3	2140.00B 6.00
TOTAL										30	0 -	112	
DEC20													
2725	175.00		175.00	*175.00	----	----	163.00 NEW	.134	----	1	1 +	1	386.00B 175.00
2750	----		196.00B	----	----	----	188.00 + 8.00	.155	----	1	1	UNCH	469.00B 200.00
2775	225.00		233.00B	*225.00	----	----	219.00 NEW	.180	----	1	1 +	1	503.00B 225.00
2810	----		----	----	----	----	22.00 - 3.00	.035	----	1	1	UNCH	158.00B 74.00A
2845	----		----	----	----	----	35.00 - 3.00	.062	----	1	1	UNCH	208.00B 96.00A
2850	----		----	----	----	----	38.00 - 3.00	.069	----	1	1	UNCH	216.00B 99.00A
2900	----		140.00B	----	----	----	83.00 + 5.00	.169	----	1	1	UNCH	352.00B 100.00
2920	----		581.00B	----	----	----	542.00 + 59.00	.413	----	2	2	UNCH	1041.00B 501.00A
2925	180.00		213.00B	*139.00A	----	----	132.00 NEW	.270	----	1	1 +	1	456.00B 139.00A
2950	----		316.00B	----	----	----	210.00 + 46.00	.411	----	3	3	UNCH	579.00B 157.00
2970	----		423.00B	----	----	----	298.00 + 74.00	.544	----	1	1	UNCH	706.00B 242.00A
2975	270.00		453.00B	270.00	----	----	324.00 NEW	.578	----	1	1 +	1	740.00B 258.00A
2980	403.00		486.00B	343.00A	----	----	352.00 + 90.00	.612	----	1	2 +	1	776.00B 274.00A
TOTAL										5	17 +	5	
JAN21													
2500	----		----	----	----	----	103.00 + 3.00	.064	----	----	1	UNCH	1046.00B 124.00A
2700	----		269.00B	----	----	----	261.00 + 18.00	.162	----	----	1	UNCH	1904.00B 258.00A
TOTAL										0	2		

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
EYM PUT PUT EOM ON E-MINI-SIZED DOW OPTIONS						
NOV20	2965	----	----	----	2	2
EYM	2970	----	----	----	1	1
EYM	2985	----	----	----	1	1
EYM	2990	----	----	----	3	3
TOTALS		0	0	0	7	7
EYM CALL CALL EOM ON E-MINI-SIZED DOW OPTIONS						
NOV20	2700	----	----	----	1	1
EYM	2725	----	----	----	1	1
EYM	2730	----	----	----	5	5
EYM	2735	----	----	----	10	10
EYM	2740	----	----	----	25	25
EYM	2750	----	----	----	1	1
EYM	2760	----	----	----	10	10
EYM	2765	----	----	----	5	5
EYM	2775	----	----	----	1	1
EYM	2800	----	----	----	1	1
EYM	2825	----	----	----	1	1
EYM	2835	----	----	----	5	5
EYM	2845	----	----	----	5	5
EYM	2850	----	----	----	31	31
EYM	2900	----	----	----	30	30
EYM	2950	----	----	----	1	1
TOTALS		0	0	0	133	133
EYM CALL CALL EOM ON E-MINI-SIZED DOW OPTIONS						
NOV20	2930	----	----	----	----	2
YM4	2950	----	----	----	----	2
YM4	2960	----	----	----	----	1
YM4	2980	----	----	----	----	1
TOTALS		0	0	0	0	6

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.
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