



PRELIMINARY

PG17 BULLETIN #101@

FEEDER CATTLE CALL OPTIONS

Fri, May 26, 2017 PG17

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 = \$6.25 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 CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY17	AUG17	SEP17	OCT17	NOV17	JAN18	MAR18	APR18	MAY18
FDR CATTLE FUT	05/25	08/31	09/28	10/26	11/16	01/25	03/29	04/26	05/24
FDR CATTLE OPT	05/25	08/31	09/28	10/26	11/16	01/25	03/29	04/26	05/24

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

	MAY17	AUG17	SEP17	OCT17	NOV17	JAN18	MAR18	APR18	MAY18
ZF	60.0-200.0	62.0-200.0	60.0-200.0	60.0-200.0	60.0-200.0	58.0-200.0	60.0-200.0	68.0-200.0	68.0-200.0

FEEDER CATTLE FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE &	RTH	GLOBAL*	OPEN	-52 WEEKS (364 DAYS) AGO-			
FDR CATTLE FUT											
MAY17	----	----	----	143.89 +	36	----	1484 -	483	----	1553	146.09
AUG17	151.40	151.57	146.62	146.95 -	417	6693	33459 -	223	3535	24534	146.70
SEP17	151.22	151.35	146.47	146.75 -	422	2904	9359 -	38	747	4195	144.80
OCT17	150.30	145.45	145.60	145.77 -	427	2094	7348 +	31	681	5083	143.22
NOV17	148.70	148.85	144.10	144.27 -	430	709	2657 +	22	346	3493	139.27
JAN18	141.82	143.00B	138.20	138.45 -	425	349	2247 -	2	73	602	134.42
MAR18	138.22	138.22	134.95A	135.32 -	392	58	281 -	12	19	146	132.25
APR18	----	----	----	134.87 -	352	3	14 +	2	1	16	133.05
TOTAL FDR CATTLE FUT						0	12810	56849 -	703	5402	39622

FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	
FDR CATTLE CALL												
MAY17			(FUTURES SETT.	143.890 +	36.5 )							
TOTAL			(FUTURES SETT.	146.950 -	417.5 )				0	0 -	4499	
AUG17			(FUTURES SETT.	146.950 -	417.5 )							
1100	----	----	----	----	----	37.12 -	410	.973	----	4	UNCH	51.10B 9.55A
1120	----	----	----	----	----	35.17 -	407	.968	----	1	UNCH	49.17B 8.55A
1140	----	----	----	----	----	33.25 -	405	.961	----	1	UNCH	47.20B 7.52A
1160	----	----	----	----	----	31.32 -	402	.953	----	11	UNCH	45.27B 6.62A
1180	----	----	----	----	----	29.42 -	397	.943	----	10	UNCH	43.32B 5.77A
1200	----	----	----	----	----	27.52 -	392	.933	----	146	UNCH	41.40B 5.02A
1220	----	----	----	----	----	25.67 -	385	.921	----	32	UNCH	39.52B 4.37A
1240	----	----	----	----	----	23.82 -	380	.905	----	83	UNCH	37.60B 3.77A
1260	----	----	----	----	----	22.02 -	375	.889	----	192	UNCH	35.72B 3.27A
1280	----	----	----	----	----	20.25 -	367	.869	5	170 -	5	35.00 2.80A
1300	----	----	----	----	----	18.52 -	357	.846	----	445	UNCH	34.47B 2.40A
1320	----	----	----	----	----	16.85 -	347	.819	5	307 -	1	30.20B 2.05A
1340	----	----	----	----	----	15.25 -	332	.790	----	614	UNCH	28.37B 1.70
1360	----	----	----	----	----	13.70 -	317	.755	2	345	UNCH	26.60B 1.30
1380	----	----	----	----	----	12.25 -	297	.719	----	327	UNCH	25.00 .95
1400	----	----	----	----	----	10.85 -	277	.679	----	490	UNCH	23.92B .85A
1420	----	----	----	----	----	9.52 -	257	.637	----	319	UNCH	21.97B .70A
1440	----	----	----	----	----	8.25 -	242	.592	----	232	UNCH	21.27B .65A
1450	----	----	----	----	----	7.65 -	232	.569	----	4	UNCH	20.45B 7.52A
1460	----	----	----	----	----	7.07 -	222	.545	2	306	UNCH	19.65B .60A
1470	----	----	----	----	----	6.52 -	215	.520	1	45	UNCH	18.83B 6.40A
1475	----	----	----	----	----	6.27 +	NEW	.508	3	3	+	6.57B 6.27A
1480	----	----	----	----	----	6.00 -	205	.496	8	169 +	7	18.07B .47A
1490	----	----	----	----	----	5.52 -	192	.471	----	18	UNCH	17.30B 5.40A
1500	6.15	#6.15	6.15	----	----	5.07 -	180	.446	58	491 +	13	16.55B .20
1510	----	----	----	----	----	4.62 -	167	.421	----	139	UNCH	15.80B 4.50A
1520	----	----	----	----	----	4.20 -	157	.396	44	214 +	13	15.50 .32A
1530	----	----	----	----	----	3.82 -	147	.372	----	55	UNCH	14.32B 3.80
1540	4.25	#4.25	*4.25	----	----	3.45 -	140	.347	18	253 -	5	13.62B .50A
1550	----	----	----	----	----	3.10 -	130	.323	14	117 +	3	12.92B 3.12A
1560	----	----	----	----	----	2.80 -	117	.300	15	213	UNCH	12.60 .42A
1570	----	----	----	----	----	2.52 -	105	.279	----	22	UNCH	11.55B 2.52A
1580	----	----	----	----	----	2.25 -	95	.257	----	220 +	13	10.90B .07
1590	----	----	----	----	----	2.02 -	85	.237	----	1	UNCH	10.25B 2.02A
1600	----	----	----	----	----	1.82 -	75	.218	43	376 +	16	9.62B .07
1610	----	----	----	----	----	1.62 -	67	.200	----	13	UNCH	9.05B 1.62A
1620	----	----	----	----	----	1.45 -	60	.183	11	126	UNCH	9.25 .45A
1630	----	----	----	----	----	1.30 -	52	.167	17	36 +	15	8.65B 1.32A
1640	----	----	----	----	----	1.15 -	47	.152	5	113 +	5	8.10B .35A
1650	----	----	----	----	----	1.02 -	42	.138	----	58	UNCH	7.60B 1.05A
1660	----	----	----	----	----	.90 -	40	.124	5	90	UNCH	7.07B .20
1670	----	----	----	----	----	.80 -	35	.113	1	15 +	1	6.92 .82A
1680	----	----	----	----	----	.70 -	32	.101	6	171 +	4	6.12B .22A
1690	----	----	----	----	----	.62 -	27	.091	----	2	UNCH	5.70B .70A
1700	----	----	----	----	----	.55 -	25	.082	----	254	UNCH	5.30B .17A
1710	----	----	----	----	----	.50 -	22	.075	----	13	UNCH	4.87B .57A
1720	----	----	----	----	----	.45 -	20	.068	----	52	UNCH	4.50B .40A
1730	----	----	----	----	----	.40 -	17	.062	----	1	UNCH	4.00 .45A
1740	----	----	----	----	----	.35 -	15	.055	----	19	UNCH	3.62B .35A
1750	----	----	----	----	----	.30 -	15	.048	----	4	UNCH	3.32B .35A
1760	----	----	----	----	----	.27 -	12	.044	----	59	UNCH	3.45 .17
1770	----	----	----	----	----	.25 -	10	.040	----	1	UNCH	2.80B .47A
1780	----	----	----	----	----	.22 -	7	.037	----	15	UNCH	2.50B .25A
1800	----	----	----	----	----	.17 -	7	.029	1	116	UNCH	2.40 .17
1820	----	----	----	----	----	.15 -	5	.025	----	15	UNCH	1.75B .20A
1840	----	----	----	----	----	.11 -	5	.017	----	4	UNCH	1.10B .10
1850	----	----	----	----	----	.10 -	5	.017	----	75	UNCH	.50B .30
1860	----	----	----	----	----	.10 -	2	.017	----	8	UNCH	.45B .12
1920	----	----	----	----	----	.05 -	2	.009	----	10	UNCH	.20B .02A
1940	----	----	----	----	----	.05 -	2	.008	----	10	UNCH	.30 .12A
2000	----	----	----	----	----	.05 -	2	.008	----	6	UNCH	.17 .05A
TOTAL									286	7661 +	82	
SEP17			(FUTURES SETT.	146.750 -	422.5 )							
1200	----	----	----	----	----	27.60 -	382	.917	----	11	UNCH	40.22B 7.00A
1220	----	----	----	----	----	25.77 -	377	.902	----	25	UNCH	38.35B 5.97A
1240	----	----	----	----	----	23.97 -	370	.886	----	20	UNCH	36.47B 5.02A
1260	----	----	----	----	----	22.25 -	357	.867	----	8	UNCH	34.65B 4.15A
1280	----	----	----	----	----	20.55 -	347	.845	----	25	UNCH	32.82B 3.32A
1300	----	----	----	----	----	18.87 -	337	.820	----	39	UNCH	34.00 2.65A
1320	----	----	----	----	----	17.27 -	322	.794	----	52	UNCH	29.25B 2.15A
1340	----	----	----	----	----	15.72 -	310	.765	----	207	UNCH	29.02B 1.70A
1360	----	----	----	----	----	14.25 -	292	.733	----	86	UNCH	25.80B 1.35A
1380	----	----	----	----	----	12.82 -	275	.699	----	54	UNCH	24.12B 1.00A
1400	----	----	----	----	----	11.45 -	260	.662	----	167	UNCH	25.50 .62A
1420	----	----	----	----	----	10.15 -	247	.624	----	148	UNCH	23.30B .62A
1440	----	----	----	----	----	8.95 -	230	.583	----	88	UNCH	20.70B .52A
1460	----	----	----	----	----	7.82 -	210	.541	----	59	UNCH	19.12B .42A



PRELIMINARY

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FEEDER CATTLE CALL OPTIONS

Fri, May 26, 2017 PG17

Contract	Settle	Open	High	Low	Volume	Open Int	Unch	Unch	Unch	Unch			
1760	----	----	----	----	.42 -	7	.060	----	----	1	UNCH	3.17B	.40A
1800	----	----	----	----	.30 -	2	.044	----	----	25	UNCH	2.30B	.30A
TOTAL									102	2414	-	24	
OCT17	(FUTURES SETT.	146.750 -	422.5 )										
1220	----	----	----	----	25.22 -	362	.878	----	----	1	UNCH	34.70B	5.42A
1240	----	----	----	----	23.50 -	352	.860	----	----	3	UNCH	36.05	4.45A
1260	----	----	----	----	21.82 -	340	.840	----	----	9	UNCH	31.02B	3.77A
1280	----	----	----	----	20.17 -	327	.817	----	----	13	UNCH	32.72	3.02A
1300	----	----	----	----	18.55 -	320	.793	----	----	83	UNCH	31.25	2.47A
1320	----	----	----	----	17.00 -	307	.767	----	----	70	UNCH	26.50	1.97A
1340	----	----	----	----	15.50 -	292	.737	----	----	21	UNCH	23.95B	1.40
1360	----	----	----	----	14.05 -	280	.706	----	----	52	UNCH	22.25B	1.25A
1380	----	----	----	----	12.70 -	262	.673	----	----	45	UNCH	23.70B	.87A
1400	----	----	----	----	11.40 -	245	.637	----	----	101	UNCH	22.00B	.77A
1420	----	----	----	----	10.20 -	225	.600	----	----	47	UNCH	20.42B	.70A
1440	----	----	----	----	9.05 -	205	.562	----	----	37	UNCH	18.87B	.95
1460	----	----	----	----	7.97 -	185	.523	----	10	48 +	5	17.40B	1.37A
1480	----	----	----	----	6.97 -	165	.483	----	----	144	UNCH	15.95B	1.00
1500	----	----	----	----	6.02 -	147	.442	----	----	188	UNCH	14.55B	.77A
1520	----	----	----	----	5.15 -	132	.401	----	----	46 +	6	14.00	.62A
1540	----	----	----	----	4.35 -	117	.360	----	----	87 +	16	11.92B	.50A
1560	----	----	----	----	3.65 -	102	.320	----	----	74 +	4	10.72B	.42A
1580	----	----	----	----	3.02 -	87	.281	----	----	39 -	3	10.50	.30A
1600	----	----	----	----	2.50 -	70	.245	----	----	81 +	3	9.00	.87A
1620	----	----	----	----	2.05 -	55	.212	----	----	32	UNCH	7.80B	.72A
1640	----	----	----	----	1.67 -	42	.181	----	3	24 -	1	7.00B	.57A
1660	----	----	----	----	1.37 -	30	.155	----	----	40	UNCH	6.10B	.47A
1680	----	----	----	----	1.12 -	22	.132	----	13	46 -	1	5.30B	.37A
1700	----	----	----	----	.92 -	15	.112	----	15	53 +	11	4.70	.85A
1720	----	----	----	----	.77 -	7	.096	----	----	5	UNCH	4.00	.77A
1740	----	----	----	----	.62 -	5	.080	----	----	13	UNCH	3.32B	.65A
1760	----	----	----	----	.52 -	2	.069	----	----	5	UNCH	2.70B	.50A
1780	----	----	----	----	.45 -	2	.059	----	----	11	UNCH	2.25B	.45A
1800	----	----	----	----	.37 -	2	.050	----	----	3	UNCH	1.32B	.35A
1900	----	----	----	----	.20	UNCH	.027	----	----	8	UNCH	.77	.20
TOTAL									139	1429 +	39		
NOV17	(FUTURES SETT.	144.275 -	430.0 )										
1060	----	----	----	----	38.62 -	410	.958	----	----	2	UNCH	35.00	35.00
1140	----	----	----	----	31.10 -	392	.923	----	----	2	UNCH	27.55B	11.60A
1240	----	----	----	----	22.32 -	352	.841	----	----	1	UNCH	31.55B	4.10
1260	----	----	----	----	20.70 -	340	.819	----	----	4	UNCH	29.75B	3.35A
1280	----	----	----	----	19.12 -	327	.794	----	5	106 +	5	27.97B	2.75A
1300	----	----	----	----	17.57 -	317	.768	----	----	24	UNCH	26.22B	2.20A
1320	----	----	----	----	16.10 -	302	.740	----	----	22	UNCH	26.55B	1.75A
1340	----	----	----	----	14.65 -	292	.710	----	----	2	UNCH	24.90B	1.37A
1360	----	----	----	----	13.25 -	277	.678	----	----	3	UNCH	23.25B	1.07A
1380	----	----	----	----	11.92 -	262	.644	----	----	4	UNCH	21.67B	.82A
1400	----	----	----	----	10.67 -	245	.609	----	----	34	UNCH	21.00	.72A
1420	----	----	----	----	9.50 -	227	.572	----	----	9	UNCH	18.60B	.57A
1440	----	----	----	----	8.40 -	205	.533	----	----	21	UNCH	17.12B	.47A
1460	----	----	----	----	7.37 -	185	.494	----	10	58 -	5	15.72B	.37A
1480	----	----	----	----	6.42 -	167	.455	----	----	122	UNCH	14.35B	.27A
1500	----	----	----	----	5.55 -	150	.415	----	----	129	UNCH	13.05B	.25A
1520	----	----	----	----	4.75 -	130	.375	----	----	27	UNCH	11.82B	.52A
1540	----	----	----	----	4.02 -	115	.336	----	----	20	UNCH	11.30	.90
1560	----	----	----	----	3.37 -	97	.298	----	----	14	UNCH	9.97B	.97
1580	----	----	----	----	2.80 -	85	.262	----	----	27	UNCH	8.87B	1.02A
1600	----	----	----	----	2.30 -	70	.227	----	----	44	UNCH	8.25	.80A
1620	----	----	----	----	1.87 -	57	.195	----	----	19	UNCH	6.90B	.65A
1640	----	----	----	----	1.50 -	47	.165	----	----	38	UNCH	6.02B	.52A
1660	----	----	----	----	1.20 -	37	.139	----	----	15	UNCH	5.27B	.47A
1680	----	----	----	----	.97 -	30	.117	----	----	16	UNCH	4.47B	1.00A
1700	----	----	----	----	.77 -	22	.097	----	----	11	UNCH	3.85B	.30A
1720	----	----	----	----	.62 -	17	.081	----	----	11	UNCH	3.40B	.90A
1740	----	----	----	----	.52 -	12	.069	----	----	5	UNCH	2.90B	.85
1760	----	----	----	----	.42 -	12	.058	----	----	4	UNCH	2.32B	.77A
1800	----	----	----	----	.32 -	10	.044	----	----	5	UNCH	1.60B	.37
1900	----	----	----	----	.22 -	2	.029	----	----	28	UNCH	.40	.17
TOTAL									43	954 +	28		
JAN18	(FUTURES SETT.	138.450 -	425.0 )										
1300	----	----	----	----	14.00 -	302	.674	----	----	1	UNCH	20.95B	2.62A
1320	----	----	----	----	12.70 -	287	.642	----	----	1	UNCH	19.37B	2.30A
1340	----	----	----	----	11.45 -	272	.609	----	----	1	UNCH	17.85B	2.30A
1360	----	----	----	----	10.27 -	255	.575	----	----	14	UNCH	16.37B	2.32A
1380	----	----	----	----	9.17 -	232	.540	----	----	2	UNCH	14.92B	.97
1400	----	----	----	----	8.15 -	207	.504	----	----	10	UNCH	13.52B	70A
1420	----	----	----	----	7.20 -	187	.467	----	----	3	UNCH	12.20B	.62A
1440	----	----	----	----	6.30 -	170	.430	----	----	1	UNCH	10.90B	.85A
1460	----	----	----	----	5.45 -	152	.393	----	----	19	UNCH	10.97B	.60
1480	----	----	----	----	4.70 -	137	.357	----	----	4	UNCH	10.47B	1.95A
1500	----	----	----	----	4.00 -	125	.321	----	----	9	UNCH	9.57B	1.55A
1520	----	----	----	----	3.37 -	110	.286	----	----	14	UNCH	8.50B	1.30
1540	----	----	----	----	2.82 -	97	.252	----	----	14	UNCH	7.50B	1.27A
1560	----	----	----	----	2.35 -	82	.221	----	----	17	UNCH	6.57B	1.00A
1580	----	----	----	----	1.95 -	67	.192	----	----	4	UNCH	5.75B	.82A
1600	----	----	----	----	1.60 -	52	.165	----	1	13	UNCH	4.97B	.67A
1620	----	----	----	----	1.30 -	42	.141	----	----	1	UNCH	3.75B	.50
1640	----	----	----	----	1.05 -	35	.119	----	----	3	UNCH	3.22B	1.12A
1660	----	----	----	----	.82 -	30	.098	----	----	3	UNCH	2.70B	.92A
1720	----	----	----	----	.40 -	17	.054	----	----	12	UNCH	1.57	.80A
TOTAL									1	146			
MAR18	(FUTURES SETT.	135.325 -	392.5 )										
1480	----	----	----	----	4.07 -	102	.315	----	----	4	UNCH	7.70B	3.97A
1500	----	----	----	----	3.47 -	90	.282	----	----	5	UNCH	6.82B	3.40A
1600	----	----	----	----	1.40 -	40	.144	----	----	12	UNCH	3.40B	1.30
1700	----	----	----	----	.47 -	20	.060	----	----	1	UNCH	1.40B	.97A
TOTAL									0	22			