



FINAL

PG17 BULLETIN #116@

FEEDER CATTLE CALL OPTIONS

Mon, Jun 18, 2018 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

Table with columns: EXPIRATION, AUG18, SEP18, OCT18, NOV18, JAN19, MAR19, APR19, MAY19. Rows: FDR CATTLE FUT, FDR CATTLE OPT.

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUN 18

Table with columns: AUG18, SEP18, OCT18, NOV18, JAN19, MAR19, APR19, MAY19. Row: FDR CATTLE FUT.

FEEDER CATTLE FUTURES

Table with columns: FDR CATTLE FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE &, RTH, GLOBEX®, OPEN, -52 WEEKS (364 DAYS) AGO-. Rows: AUG18, SEP18, OCT18, NOV18, JAN19, MAR19, APR19, TOTAL.

FEEDER CATTLE CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHG., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows: AUG18, SEP18, OCT18.



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FEEDER CATTLE CALL OPTIONS

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	(FUTURES SETT.	148.625 +	77.5)									
1450	----	----	----	8.17 +	32	.612	----	----	20	UNCH	8.55B	5.47A
1460	----	----	----	7.62 +	32	.587	----	----	32	UNCH	12.65B	3.27A
1470	----	----	----	7.10 +	35	.562	----	----	5	UNCH	7.35B	4.62A
1480	----	----	----	6.57 +	35	.536	----	----	81	UNCH	11.35B	2.70A
1500	----	----	----	5.37 +	32	.485	----	----	182	UNCH	10.42B	2.22A
1510	----	----	----	5.10 +	32	.459	----	----	2	UNCH	5.40B	3.15A
1520	----	----	----	4.65 +	30	.433	----	----	135	UNCH	9.45B	1.77
1530	----	----	----	4.22 +	25	.407	----	----	11	UNCH	4.57B	2.55A
1540	----	----	----	3.85 +	22	.382	----	----	149	UNCH	8.47B	1.42
1550	----	----	----	3.50 +	20	.358	----	----	12	UNCH	3.77B	2.10A
1560	----	----	----	3.20 +	20	.335	----	----	131	UNCH	7.37B	1.25A
1570	----	----	----	2.90 +	20	.312	----	----	4	UNCH	3.10B	1.67A
1580	----	----	----	2.62 +	17	.290	----	----	138	UNCH	6.40B	.95
1600	----	----	----	2.10 +	12	.246	----	----	189	UNCH	5.52B	.80A
1620	----	----	----	1.67 +	10	.207	----	----	53	UNCH	4.70B	.67A
1640	----	----	----	1.30 +	5	.171	----	----	32	UNCH	4.05B	.50
1660	----	----	----	1.02 +	5	.141	----	----	33	UNCH	3.37B	.42A
1680	----	----	----	.82 +	5	.117	----	----	27	UNCH	2.80B	.37A
1700	----	----	----	.67 +	7	.098	----	----	34	UNCH	2.30B	.30A
1720	----	----	----	.52 +	5	.079	----	----	8	UNCH	1.87B	.25A
1730	----	----	----	.47 +	5	.072	----	----	5	UNCH	.52B	.32A
1740	----	----	----	.42 +	5	.065	----	----	12	UNCH	1.35B	.27A
1760	----	----	----	.32 +	2	.052	----	----	19	UNCH	1.15	.15
1960	----	----	----			.002	----	----	5	UNCH	.20	.20
1980	----	----	----			.002	----	----	5	UNCH	.17	.17
TOTAL												
NOV18	(FUTURES SETT.	148.175 +	47.5)						0	1427		
1420	----	----	----	9.85 +	27	.671	----	----	7	UNCH	13.27B	5.02A
1440	----	----	----	8.62 +	30	.624	----	----	17	UNCH	12.00B	4.25A
1480	----	----	----	6.42 +	27	.525	----	----	7	UNCH	9.62B	2.95A
1500	----	----	----	5.45 +	25	.475	----	1	51 -	1	9.87B	2.45
1520	----	----	----	4.57 +	20	.424	----	----	176	UNCH	9.57B	2.10A
1540	----	----	----	3.80 +	15	.375	----	----	176	UNCH	6.52B	1.70A
1560	----	----	----	3.12 +	12	.327	----	----	56	UNCH	5.62B	1.40A
1580	----	----	----	2.55 +	10	.282	----	----	70	UNCH	4.80B	1.12A
1600	----	----	----	2.07 +	7	.241	----	----	61 +	2	5.00	.85
1620	----	----	----	1.67 +	7	.205	----	----	11	UNCH	3.50B	.75A
1640	----	----	----	1.32 +	5	.170	----	----	22	UNCH	3.45	.62A
1660	----	----	----	1.07 +	5	.143	----	----	20	UNCH	2.75	.47
1680	----	----	----	.85 +	2	.118	----	----	51	UNCH	1.95B	.50
1700	----	----	----	.67 +	2	.097	----	----	25	UNCH	1.90	.45A
1720	----	----	----	.52 +	2	.078	----	----	1	UNCH	1.27B	.35A
1740	----	----	----	.42 +	2	.065	----	----	6	UNCH	1.02B	.30A
1760	----	----	----	.32 +	2	.051	----	----	17	UNCH	.95	.25
1820	----	----	----	.15 +	5	.026	----	----	25	UNCH	.37B	.20
1840	----	----	----	.10 +	2	.018	----	----	5	UNCH	.42B	.15
1860	----	----	----	.07 +	2	.014	----	----	10	UNCH	.35B	.15
1880	----	----	----	.05 +	2	.009	----	----	5	UNCH	.30B	.10
1900	----	----	----	.02 +	UNCH	.005	----	----	5	UNCH	.27B	.27
1920	----	----	----	.02 +	2	.005	----	----	5	UNCH	.25B	.25
1940	----	----	----	.02 +	2	.005	----	----	5	UNCH	.22B	.22
1960	----	----	----			.002	----	----	5	UNCH	.20B	.15
1980	----	----	----			.002	----	----	15	UNCH	.20B	.12
2000	----	----	----			.001	----	----	15	UNCH	.17B	.17
TOTAL												
JAN19	(FUTURES SETT.	144.850 -	17.5)							869 +	1	
1400	----	----	----	9.40 -	15	.635	----	----	6	UNCH	9.95B	5.17A
1420	----	----	----	8.20 -	17	.590	----	----	20	UNCH	9.02B	4.42A
1440	----	----	----	7.12 -	15	.543	----	----	4	UNCH	7.87B	3.70A
1480	----	----	----	5.22 -	12	.447	----	----	21	UNCH	5.87B	2.57A
1500	----	----	----	4.40 -	12	.400	----	----	56	UNCH	5.02B	2.00
1520	----	----	----	3.70 -	10	.355	----	----	97	UNCH	4.22B	1.77A
1540	----	----	----	3.07 -	10	.311	----	----	58	UNCH	3.55B	1.42A
1560	----	----	----	2.55 -	7	.271	----	----	20	UNCH	2.97B	1.27A
1580	----	----	----	2.07 -	7	.232	----	----	12	UNCH	2.42B	1.00
1600	----	----	----	1.70 -	7	.199	----	----	21	UNCH	2.02B	.80
1620	----	----	----	1.37 -	7	.168	----	----	2	UNCH	1.62	.70A
1640	----	----	----	1.12 -	5	.142	----	----	20	UNCH	1.35	.60A
1660	----	----	----	.92 -	2	.121	----	----	4	UNCH	1.10	.65A
1740	----	----	----	.37 -	2	.056	----	----	17	UNCH	.60B	.25
1760	----	----	----	.27 -	2	.043	----	----	6	UNCH	.55	.37A
1780	----	----	----	.22	UNCH	.036	----	----	4	UNCH	.45	.35A
1800	----	----	----	.15 -	2	.025	----	----	17	UNCH	.40	.15
1820	----	----	----	.10 -	2	.018	----	----	9	UNCH	1.05B	.25
1840	----	----	----	.07	UNCH	.014	----	----	26	UNCH	.22	.20
1900	----	----	----	.02	UNCH	.005	----	----	5	UNCH	.15	.15
TOTAL												
MAR19	(FUTURES SETT.	143.950 -	50.0)							425		
1440	----	----	----	7.02 -	30	.523	----	----	90	UNCH	7.67B	5.65A
1500	----	----	----	4.35 -	22	.386	----	----	77	UNCH	5.05B	3.42A
1520	----	----	----	3.65 -	20	.343	----	----	3	UNCH	4.12B	2.87A
1540	----	----	----	3.02 -	20	.300	----	----	5	UNCH	3.70	2.45A
1560	----	----	----	2.50 -	17	.261	----	----	19	UNCH	3.17	.95
1580	----	----	----	2.07 -	15	.226	----	----	4	UNCH	2.47	.80
1600	----	----	----	1.70 -	15	.194	----	----	7 +	5	1.97B	1.45A
1620	----	----	----	1.40 -	12	.166	----	----	2	UNCH	1.62	1.17A
1640	----	----	----	1.15 -	10	.141	----	----	2	UNCH	1.35	.97A
1660	----	----	----	.95 -	7	.120	----	----	4	UNCH	1.12	.80A
1680	----	----	----	.77 -	5	.101	----	----	4	UNCH	.92	.70A
1740	----	----	----	.40 -	2	.057	----	----	6	UNCH	.32	.27
1760	----	----	----	.32	UNCH	.048	----	----	3	UNCH	.25	.25
1820	----	----	----	.15	UNCH	.024	----	----	4	UNCH	----	----
1840	----	----	----	.10	UNCH	.017	----	----	2	UNCH	.22	.22
1860	----	----	----	.07	UNCH	.013	----	----	61	UNCH	.22	.20
TOTAL												