



FINAL

PG17 BULLETIN #222@

FEEDER CATTLE CALL OPTIONS

Thu, Nov 16, 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

Table with 10 columns: EXPIRATION, NOV17, JAN18, MAR18, APR18, MAY18, AUG18, SEP18, OCT18, NOV18. Rows include FDR CATTLE FUT and FDR CATTLE OPT.

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, NOV 16

Table with 10 columns: NOV17, JAN18, MAR18, APR18, MAY18, AUG18, SEP18, OCT18, NOV18. Row: ZF 60.0-200.0 58.0-200.0 60.0-200.0 66.0-200.0 66.0-200.0 70.0-200.0 74.0-200.0 76.0-200.0 74.0-200.0

FEEDER CATTLE FUTURES

Table with 12 columns: FDR CATTLE FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & RTH, GLOBEX*, OPEN, -52 WEEKS (364 DAYS) AGO-. Rows include NOV17, JAN18, MAR18, APR18, MAY18, AUG18, SEP18, OCT18, 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, LOW. Rows include NOV17 and JAN18.

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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Month	Contract	Futures Sett.	Settle	Call Price	Delta	Volume	Open Interest	Market	Settle	Call Price	Delta	Volume	Open Interest	
MAR18	1900 TOTAL	(FUTURES SETT.)	153.900 -	35.0)	CAB	.001	162	5	UNCH	.62	.17	3895 +	59	
	1320	---	---	---	---	---	---	20	UNCH	27.22B	10.75A	---	---	
	1380	---	---	---	---	---	---	25	UNCH	21.90B	7.30A	---	---	
	1400	---	---	---	---	---	---	16	UNCH	20.17B	6.45A	---	---	
	1420	---	---	---	---	---	---	72	UNCH	18.52B	5.62A	---	---	
	1440	---	---	---	---	---	---	38	UNCH	16.87B	4.85A	---	---	
	1450	---	---	---	---	---	---	5	UNCH	16.10B	10.35A	---	---	
	1460	---	---	---	---	---	---	31	UNCH	15.32B	4.20A	---	---	
	1480	---	---	---	---	---	---	138	UNCH	13.82B	3.62A	---	---	
	1500	---	---	---	---	---	---	140	UNCH	12.37B	3.00A	---	---	
	1520	---	---	---	---	---	---	158	UNCH	11.10B	2.62A	---	---	
	1530	---	---	---	---	---	---	19	UNCH	10.42B	5.57A	---	---	
	1540	---	---	---	---	---	---	143	UNCH	9.75B	2.25A	---	---	
	1550	---	---	---	---	---	---	50 +	5	UNCH	9.15B	4.62A	---	---
	1560	---	---	---	---	---	---	157	UNCH	8.62	1.87A	---	---	
	1570	---	---	---	---	---	---	12	UNCH	7.95B	3.72	---	---	
	1580	---	---	---	---	---	---	385 -	2	UNCH	7.52	1.57A	---	---
	1590	---	---	---	---	---	---	7 +	1	UNCH	6.85B	3.02A	---	---
	1600	---	---	---	---	---	---	24 +	24	UNCH	6.35	1.12	---	---
1610	---	---	---	---	---	---	23	UNCH	5.80B	2.35	---	---		
1620	---	---	---	---	---	---	222 +	5	UNCH	5.32B	1.10A	---	---	
1630	---	---	---	---	---	---	13	UNCH	4.85B	1.87A	---	---		
1640	---	---	---	---	---	---	255	UNCH	4.42B	.80	---	---		
1650	---	---	---	---	---	---	44	UNCH	3.97B	1.45A	---	---		
1660	---	---	---	---	---	---	202	UNCH	3.60B	.65A	---	---		
1670	---	---	---	---	---	---	2	UNCH	3.25B	1.10A	---	---		
1680	---	---	---	---	---	---	99	UNCH	2.90B	.55A	---	---		
1690	---	---	---	---	---	---	11	UNCH	2.57B	.82A	---	---		
1700	---	---	---	---	---	---	184	UNCH	2.60B	.45A	---	---		
1710	---	---	---	---	---	---	25	UNCH	2.00B	.60	---	---		
1720	---	---	---	---	---	---	23	UNCH	1.72B	.32A	---	---		
1740	---	---	---	---	---	---	10	UNCH	1.35B	.27A	---	---		
1750	---	---	---	---	---	---	2	UNCH	1.15B	.37	---	---		
1760	---	---	---	---	---	---	1	UNCH	1.05B	.25A	---	---		
1780	---	---	---	---	---	---	7	UNCH	.75B	.17	---	---		
1800	---	---	---	---	---	---	2	UNCH	.57B	.17	---	---		
1820	---	---	---	---	---	---	1	UNCH	.42B	.15A	---	---		
TOTAL							41	2964 +	31					
APR18	1360	---	---	---	---	---	---	35	UNCH	23.52B	8.52A	---	---	
	1400	---	---	---	---	---	---	70	UNCH	20.15B	6.70A	---	---	
	1420	---	---	---	---	---	---	3	UNCH	18.52B	5.95A	---	---	
	1440	---	---	---	---	---	---	1 +	1	UNCH	16.95B	5.20A	---	---
	1460	---	---	---	---	---	---	4	UNCH	15.45B	4.50A	---	---	
	1480	---	---	---	---	---	---	21	UNCH	13.97B	3.77A	---	---	
	1500	---	---	---	---	---	---	27	UNCH	12.57B	3.22A	---	---	
	1520	---	---	---	---	---	---	54	UNCH	11.25B	2.80A	---	---	
	1540	---	---	---	---	---	---	37	UNCH	9.97B	2.40A	---	---	
	1560	---	---	---	---	---	---	26 +	1	UNCH	8.77B	2.00A	---	---
	1580	---	---	---	---	---	---	45	UNCH	7.80B	1.60A	---	---	
	1600	---	---	---	---	---	---	87 +	7	UNCH	6.80B	1.45A	---	---
	1620	---	---	---	---	---	---	41	UNCH	5.57B	1.17A	---	---	
	1640	---	---	---	---	---	---	117 +	10	UNCH	4.70B	.97A	---	---
	1660	---	---	---	---	---	---	20	UNCH	3.85B	.80A	---	---	
	1680	---	---	---	---	---	---	23	UNCH	3.15B	.60A	---	---	
	1700	---	---	---	---	---	---	35	UNCH	2.50B	.52A	---	---	
	1720	---	---	---	---	---	---	18	UNCH	2.10	.40A	---	---	
	1740	---	---	---	---	---	---	10	UNCH	1.55B	.32A	---	---	
1760	---	---	---	---	---	---	3	UNCH	1.17B	.42A	---	---		
1780	---	---	---	---	---	---	1	UNCH	.90B	.37A	---	---		
1800	---	---	---	---	---	---	5	UNCH	.52B	.22A	---	---		
TOTAL							27	683 +	19					
MAY18	1200	---	---	---	---	---	---	4	UNCH	37.42B	25.77A	---	---	
	1400	---	---	---	---	---	---	1	UNCH	19.55B	6.50A	---	---	
	1440	---	---	---	---	---	---	16	UNCH	16.50B	4.92A	---	---	
	1460	---	---	---	---	---	---	8	UNCH	15.02B	4.17A	---	---	
	1480	---	---	---	---	---	---	35	UNCH	13.62B	3.57A	---	---	
	1500	---	---	---	---	---	---	67	UNCH	12.30B	3.07A	---	---	
	1520	---	---	---	---	---	---	20	UNCH	11.00B	2.57A	---	---	
	1540	---	---	---	---	---	---	20 +	7	UNCH	9.77B	2.15A	---	---
	1560	---	---	---	---	---	---	43	UNCH	8.60B	1.77A	---	---	
	1580	---	---	---	---	---	---	154	UNCH	7.55B	1.50A	---	---	
	1600	---	---	---	---	---	---	107 +	1	UNCH	6.52B	1.20A	---	---
	1620	---	---	---	---	---	---	33 +	2	UNCH	5.52B	1.00A	---	---
	1640	---	---	---	---	---	---	24	UNCH	4.65B	.92A	---	---	
	1660	---	---	---	---	---	---	11	UNCH	3.95	.77A	---	---	
	1680	---	---	---	---	---	---	35 +	3	UNCH	3.10B	.65A	---	---
	1700	---	---	---	---	---	---	41	UNCH	2.47B	.50	---	---	
	1720	---	---	---	---	---	---	27	UNCH	2.02B	.42A	---	---	
	1740	---	---	---	---	---	---	29	UNCH	1.55B	.37A	---	---	
	1760	---	---	---	---	---	---	4	UNCH	1.17B	.50A	---	---	
1780	---	---	---	---	---	---	4	UNCH	.90B	.45A	---	---		
1800	---	---	---	---	---	---	5	UNCH	.72B	.30	---	---		
TOTAL							21	699 +	8					
AUG18	1480	---	---	---	---	---	---	7	UNCH	15.42B	8.00	---	---	
	1520	---	---	---	---	---	---	1 +	1	UNCH	12.82B	6.12A	---	---
	1560	---	---	---	---	---	---	23	UNCH	10.42B	4.50A	---	---	
	1580	---	---	---	---	---	---	3	UNCH	9.30B	3.82A	---	---	
	1600	---	---	---	---	---	---	30	UNCH	8.27B	3.22A	---	---	
	1620	---	---	---	---	---	---	24	UNCH	7.20B	2.70A	---	---	
	1640	---	---	---	---	---	---	35	UNCH	6.25B	2.27A	---	---	
	1660	---	---	---	---	---	---	5	UNCH	5.37B	1.92A	---	---	
	1680	---	---	---	---	---	---	15 +	2	UNCH	4.70	1.57A	---	---
	1700	---	---	---	---	---	---	29 +	5	UNCH	3.85B	1.27A	---	---
	1720	---	---	---	---	---	---	17	UNCH	3.17B	1.00A	---	---	
	1740	---	---	---	---	---	---	24	UNCH	2.65B	.85A	---	---	
	1760	---	---	---	---	---	---	12	UNCH	2.15B	1.00	---	---	
	1780	---	---	---	---	---	---	18	UNCH	1.67B	.80	---	---	
	1800	---	---	---	---	---	---	8	UNCH	1.52	.85A	---	---	
	TOTAL							8	251 +	8				
	SEP18	1600	---	---	---	---	---	---	5	UNCH	7.70B	4.77A	---	---
		1700	---	---	---	---	---	---	6	UNCH	3.55B	1.72A	---	---
		1720	---	---	---	---	---	---	3	UNCH	2.97B	1.60A	---	---
1760		---	---	---	---	---	---	3	UNCH	1.97B	.90A	---	---	
TOTAL								0	19					