



PRELIMINARY

PG17 BULLETIN # 11@

FEEDER CATTLE CALL OPTIONS

Wed, Jan 17, 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

EXPIRATION:	JAN18	MAR18	APR18	MAY18	AUG18	SEP18	OCT18	NOV18	JAN19
FDR CATTLE FUT	01/25	03/29	04/26	05/24	08/30	09/27	10/25	11/15	01/31
FDR CATTLE OPT	01/25	03/29	04/26	05/24	08/30	09/27	10/25	11/15	

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17

	JAN18	MAR18	APR18	MAY18	AUG18	SEP18	OCT18	NOV18
ZF	58.0-200.0	60.0-200.0	66.0-200.0	66.0-200.0	70.0-200.0	72.0-200.0	72.0-200.0	72.0-200.0

FEEDER CATTLE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE &	RTH	LOBEX®	OPEN	-52 WEEKS (364 DAYS) AGO-			
FDR CATTLE FUT											
JAN18	145.25	148.95	144.75	147.87 +	227	2736	3511 -	802	814	4260	131.00
MAR18	143.60	147.40	143.00	145.97 +	205	9165	26837 +	950	4281	23955	129.55
APR18	143.55	147.35	143.17	146.12 +	205	2258	7800 -	66	1206	7937	129.07
MAY18	142.80	146.85	142.80	145.85 +	205	1408	7782 +	112	1252	8329	127.57
AUG18	145.92	149.37	145.62A	148.65 +	197	722	5895 +	61	607	5305	128.05
SEP18	146.20	149.22B	145.52A	148.42 +	197	100	489 +	24	130	817	125.92
OCT18	147.00	148.50B	145.50A	147.85 +	172	49	193 -	11	12	127	124.05
NOV18	146.27	148.30	145.50A	147.85 +	215	29	174 +	13	6	51	122.10
TOTAL FDR CATTLE FUT						0	16467	52681 +	281	8308	50781

FEEDER CATTLE CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
FDR CATTLE CALL	FDR CATTLE CALL	(FUTURES SETT.		147.875 +	227.5 )					HIGH	LOW		
920	----	----	----	----	55.87 +	227	1.000	----	1	UNCH	69.77B	45.47A	
1210	----	----	----	----	26.87 +	227	1.000	----	1	UNCH	40.80B	20.17A	
1250	----	----	----	----	22.87 +	227	1.000	----	2	UNCH	36.85B	16.27A	
1270	----	----	----	----	20.87 +	227	1.000	----	1	UNCH	34.87B	14.32A	
1300	----	----	----	----	17.87 +	227	1.000	----	6	UNCH	31.92B	2.62A	
1340	----	----	----	----	13.87 +	227	1.000	----	1	UNCH	28.02B	2.30A	
1350	----	----	----	----	12.87 +	227	1.000	----	6	UNCH	27.05B	7.07A	
1360	----	----	----	----	11.87 +	227	1.000	----	14	UNCH	26.10B	2.32A	
1380	----	----	----	----	9.87 +	227	.999	----	19	UNCH	24.20B	.97	
1390	----	----	----	----	8.87 +	225	.999	----	10	UNCH	23.25B	3.82A	
1400	----	----	----	----	7.87 +	220	.998	----	83 -	1	22.30B	.70A	
1410	----	----	----	----	6.87 +	215	.994	----	4	UNCH	21.40B	2.32A	
1415	----	----	----	----	6.37 +	212	.991	----	20	UNCH	9.35B	2.07A	
1420	----	----	----	----	5.90 +	210	.982	----	111	UNCH	20.47B	.62A	
1425	----	----	----	----	5.40 +	205	.981	----	4	UNCH	13.90B	1.52A	
1430	----	----	----	----	4.92 +	205	.965	----	42	UNCH	19.70B	1.27A	
1435	----	----	----	----	4.42 +	195	.962	----	2	UNCH	13.00B	1.07A	
1440	----	----	----	----	3.97 +	187	.931	----	21	165 -	8	18.77B	.80
1445	----	----	----	----	3.50 +	172	.901	----	49	UNCH	12.12B	.72A	
1450	----	----	----	----	3.07 +	160	.870	----	6	130 -	3	17.80B	.60A
1455	----	----	----	----	2.65 +	145	.827	----	1	25 -	1	11.25B	.50A
1460	----	----	----	----	2.27 +	132	.767	----	54	366 -	16	17.00B	.32
1465	----	----	----	----	1.90 +	117	.707	----	3	34	UNCH	10.42B	.30A
1470	----	----	----	----	1.57 +	102	.636	----	25	120 -	2	16.20B	.25
1475	----	----	----	----	1.27 +	87	.561	----	28	UNCH	9.70B	.20A	
1480	----	----	----	----	1.02 +	72	.484	----	50	240 -	21	15.25B	.17
1485	----	----	----	----	.80 +	57	.407	----	15	40 +	3	8.85B	.15A
1490	----	----	----	----	.60 +	45	.332	----	20	86 +	8	14.40B	.10
1495	----	----	----	----	.45 +	32	.264	----	10	20 +	10	8.05B	.10A
1500	----	----	----	----	.32 +	22	.203	----	71	369 -	16	13.60B	.05
1505	----	----	----	----	.25 +	17	.159	----	1	19	UNCH	7.32B	.07A
1510	----	----	----	----	.17 +	12	.116	----	3	84 -	1	12.80B	.05
1515	----	----	----	----	.12 +	7	.085	----	4	85 -	4	6.72B	.10A
1520	----	----	----	----	.10 +	5	.067	----	10	278 -	5	12.12B	.02
1525	----	----	----	----	.07 +	5	.050	----	25	UNCH	6.05B	.07A	
1530	----	----	----	----	.05 +	2	.034	----	10	112 -	4	11.32B	.05
1535	----	----	----	----	.02	UNCH	.018	----	38	UNCH	5.40B	.05A	
1540	----	----	----	----	.02	UNCH	.017	----	183	UNCH	10.60B	.02	
1545	----	----	----	----	.02	UNCH	.016	----	27	UNCH	4.75B	.07A	
1550	----	----	----	----	.02	UNCH	.015	----	127	UNCH	9.87B	.05A	
1555	----	----	----	----		CAB	.008	----	35	UNCH	4.25B	.05	
1560	----	----	----	----		CAB	.005	----	137	UNCH	9.10B	.10A	
1565	----	----	----	----		CAB	.003	----	6	UNCH	3.70B	.10A	
1570	----	----	----	----		CAB	.002	----	48	UNCH	8.50B	.05	
1575	----	----	----	----		CAB	.001	----	45	UNCH	3.20B	.07A	
1580	----	----	----	----		CAB	.000	----	355	UNCH	7.85B	.02	
1585	----	----	----	----		CAB	.000	----	10	UNCH	2.75B	.07A	
1590	----	----	----	----		CAB	.000	----	45	UNCH	7.12B	.05	
1600	----	----	----	----		CAB	.000	1	330	UNCH	6.52B	.02	
1610	----	----	----	----		CAB	.000	----	60	UNCH	5.97B	.05	
1615	----	----	----	----		CAB	.000	----	31	UNCH	1.65B	.10A	
1620	----	----	----	----		CAB	.000	----	197	UNCH	4.50B	.02	
1630	----	----	----	----		CAB	.000	----	67	UNCH	4.85B	.07A	
1640	----	----	----	----		CAB	.000	----	179	UNCH	4.37	.02	
1650	----	----	----	----		CAB	.000	----	62	UNCH	3.87B	.05	
1660	----	----	----	----		CAB	.000	----	206	UNCH	3.45	.07A	
1670	----	----	----	----		CAB	.000	----	19	UNCH	3.02B	.05	
1680	----	----	----	----		CAB	.000	----	264	UNCH	2.65B	.07	
1690	----	----	----	----		CAB	.000	----	56	UNCH	2.30B	.05	
1700	----	----	----	----		CAB	.000	----	198	UNCH	2.05B	.05	
1710	----	----	----	----		CAB	.000	----	54	UNCH	1.72B	.02	
1720	----	----	----	----		CAB	.000	----	61	UNCH	1.70	.02	
1730	----	----	----	----		CAB	.000	----	31	UNCH	1.22B	.15A	
1740	----	----	----	----		CAB	.000	----	18	UNCH	1.27B	.12A	
1750	----	----	----	----		CAB	.000	----	11	UNCH	1.87B	.02	
1760	----	----	----	----		CAB	.000	----	15	UNCH	1.02B	.02	
1770	----	----	----	----		CAB	.000	----	2	UNCH	.60B	.07A	
1780	----	----	----	----		CAB	.000	----	10	UNCH	.87B	.02	
1800	----	----	----	----		CAB	.000	----	18	UNCH	.70B	.02	
1840	----	----	----	----		CAB	.000	----	5	UNCH	.17	.12A	
1860	----	----	----	----		CAB	.000	----	1	UNCH	.15	.02	
1900	----	----	----	----		CAB	.000	----	5	UNCH	.62	.17	
TOTAL								311	5558 -	61			
MAR18	FDR CATTLE CALL	(FUTURES SETT.		145.975 +	205.0 )								
1160	----	----	----	----	29.97 +	202	.994	----	1	UNCH	42.60B	21.92A	
1250	----	----	----	----	21.12 +	NEW	.964	----	1 +	1	33.82B	14.75A	
1320	----	----	----	----	14.67 +	182	.889	----	20	UNCH	27.22B	9.35A	
1350	----	----	----	----	12.12 +	172	.833	----	1	UNCH	24.52B	7.50A	
1360	----	----	----	----	11.30 +	167	.812	----	2	UNCH	23.62B	6.90A	
1380	----	----	----	----	9.75 +	157	.765	----	25	UNCH	21.90B	5.77A	
1390	----	----	----	----	9.00 +	150	.737	----	2	UNCH	21.00B	5.27A	
1400	----	----	----	----	8.27 +								



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FEEDER CATTLE CALL OPTIONS

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	(FUTURES SETT.)	145.975 +	205.0 )										
1610	----	----	----	.50 +	15	.097	----	----	20	UNCH	5.80B	.30A	
1620	----	----	----	.42 +	12	.084	----	3	230	UNCH	5.32B	.25	
1630	----	----	----	.37 +	12	.074	----	----	96	UNCH	4.85B	.22A	
1640	----	----	----	.32 +	10	.065	----	2	195	UNCH	4.42B	.22	
1650	----	----	----	.25 +	10	.056	----	----	45	UNCH	3.97B	.15A	
1660	----	----	----	.22 +	10	.051	----	----	179	UNCH	3.60B	.20A	
1670	----	----	----	.22 +	7	.045	----	----	7	UNCH	3.25B	.20A	
1680	----	----	----	.20 +	7	.040	----	----	71	UNCH	2.90B	.15	
1690	----	----	----	.17 +	5	.036	----	----	12	UNCH	2.57B	.15A	
1700	----	----	----	.15 +	5	.031	----	1	215	UNCH	2.60B	.15A	
1710	----	----	----	.12 +	2	.026	----	----	25	UNCH	2.00B	.12A	
1720	----	----	----	.10	UNCH	.021	----	----	25	UNCH	1.72B	.22A	
1730	----	----	----	.10	UNCH	.021	----	----	10	UNCH	1.52B	.15A	
1740	----	----	----	.10 +	2	.020	----	----	10	UNCH	1.35B	.15A	
1750	----	----	----	.07	UNCH	.016	----	----	2	UNCH	1.15B	.15A	
1760	----	----	----	.07	UNCH	.015	----	----	1	UNCH	1.05B	.15A	
1780	----	----	----	.05	UNCH	.010	----	----	7	UNCH	.75B	.17	
1820	----	----	----	.02	UNCH	.005	----	----	2	UNCH	.42B	.12A	
TOTAL								215	5661 +	107			
APR18	(FUTURES SETT.)	146.125 +	205.0 )										
1360	----	----	----	12.07 +	160	.779	----	----	35	UNCH	23.52B	8.10A	
1380	----	----	----	10.60 +	150	.734	----	----	5	UNCH	21.82B	6.97A	
1400	----	----	----	9.20 +	137	.686	----	----	71	UNCH	20.15B	5.92A	
1410	----	----	----	8.52 +	132	.661	----	----	20	UNCH	14.82B	5.45A	
1420	----	----	----	7.90 +	127	.634	----	----	12	UNCH	18.52B	5.00A	
1430	----	----	----	7.27 +	122	.607	----	----	23	UNCH	13.30B	4.52A	
1440	----	----	----	6.70 +	120	.579	----	----	91	UNCH	16.95B	4.10A	
1450	----	----	----	6.12 +	112	.551	----	----	28	UNCH	11.87B	3.67A	
1460	----	----	----	5.60 +	110	.522	----	----	97	UNCH	15.45B	3.30A	
1470	----	----	----	5.10 +	105	.493	----	----	51	UNCH	10.50B	2.95A	
1480	----	----	----	4.62 +	100	.463	----	----	154	UNCH	13.97B	2.60	
1490	----	----	----	4.17 +	95	.434	----	----	31	UNCH	9.25B	2.35A	
1500	----	----	----	3.75 +	87	.405	----	2	101 +	1	12.57B	2.05A	
1510	----	----	----	3.35 +	80	.376	----	----	19	UNCH	8.02B	1.85A	
1520	----	----	----	2.97 +	72	.347	----	8	83 +	2	11.25B	1.65A	
1530	----	----	----	2.62 +	65	.319	----	5	45	UNCH	6.92B	1.45A	
1540	----	----	----	2.32 +	57	.292	----	20	85 +	20	9.97B	1.27A	
1550	----	----	----	2.02 +	50	.265	----	12	49 +	9	5.85B	1.12A	
1560	----	----	----	1.77 +	42	.240	----	----	85	UNCH	8.77B	.97	
1570	----	----	----	1.55 +	37	.217	----	----	16	UNCH	4.87B	.87A	
1580	----	----	----	1.35 +	32	.195	----	4	95 +	2	7.80B	.75	
1590	----	----	----	1.17 +	27	.174	----	----	2	UNCH	3.97B	.67A	
1600	----	----	----	1.02 +	25	.156	----	----	127	UNCH	6.80B	.57A	
1620	----	----	----	.77 +	20	.124	----	----	143	UNCH	5.57B	.45A	
1640	----	----	----	.60 +	15	.099	----	----	83	UNCH	4.70B	.37	
1650	----	----	----	.52 +	NEW	.088	----	1	1	+	1.95B	.32A	
1660	----	----	----	.44 +	10	.077	----	----	70	UNCH	3.85B	.30A	
1670	----	----	----	.40 +	10	.069	----	----	1	UNCH	1.50B	.27A	
1680	----	----	----	.35 +	7	.061	----	----	20	UNCH	3.15B	.22A	
1690	----	----	----	.30 +	5	.054	----	----	16	UNCH	1.12B	.20	
1700	----	----	----	.25 +	2	.046	----	----	42	UNCH	2.50B	.17A	
1710	----	----	----	.22 +	2	.041	----	----	1	UNCH	.77B	.20A	
1720	----	----	----	.20 +	2	.037	----	----	41	UNCH	2.10	.15A	
1740	----	----	----	.15 +	2	.028	----	----	10	UNCH	1.55B	.15A	
1750	----	----	----	.15 +	2	.028	----	----	5	UNCH	.37	.15A	
1780	----	----	----	.10 +	2	.019	----	----	1	UNCH	.90B	.15A	
1820	----	----	----	.07 +	2	.014	----	----	5	UNCH	.52B	.20A	
TOTAL								52	1764 +	35			
MAY18	(FUTURES SETT.)	145.850 +	205.0 )										
1200	----	----	----	26.10 +	200	.957	----	----	4	UNCH	37.42B	20.35A	
1400	----	----	----	9.47 +	137	.668	----	----	4	UNCH	19.55B	6.35A	
1420	----	----	----	8.20 +	125	.620	----	----	11	UNCH	18.02B	5.40A	
1440	----	----	----	7.02 +	115	.569	----	----	54	UNCH	16.50B	4.50A	
1450	----	----	----	6.47 +	110	.543	----	----	2	UNCH	7.87B	4.10A	
1460	----	----	----	5.95 +	105	.516	----	----	27	UNCH	15.02B	3.70	
1480	----	----	----	4.97 +	95	.462	----	----	78	UNCH	13.62B	3.02A	
1500	----	----	----	4.10 +	85	.408	----	173	202 -	69	12.30B	2.42A	
1520	----	----	----	3.32 +	72	.355	----	15	108 +	4	11.00B	1.95A	
1540	----	----	----	2.67 +	60	.305	----	7	236 +	4	9.77B	1.55A	
1560	----	----	----	2.12 +	50	.258	----	----	109	UNCH	8.60B	1.22A	
1580	----	----	----	1.67 +	40	.215	----	9	130 +	5	7.55B	.97A	
1600	----	----	----	1.30 +	30	.177	----	11	193	UNCH	6.52B	.75A	
1620	----	----	----	1.00 +	22	.143	----	----	73	UNCH	5.52B	.60A	
1640	----	----	----	.77 +	17	.116	----	----	25	UNCH	4.65B	.47A	
1660	----	----	----	.60 +	15	.093	----	----	26	UNCH	3.95	.37A	
1680	----	----	----	.45 +	10	.073	----	----	29	UNCH	3.10B	.27A	
1700	----	----	----	.35 +	7	.058	----	----	47	UNCH	2.47B	.22A	
1720	----	----	----	.27 +	5	.047	----	----	16	UNCH	2.02B	.22A	
1740	----	----	----	.22 +	5	.039	----	----	29	UNCH	1.55B	.17A	
1760	----	----	----	.17 +	2	.031	----	----	4	UNCH	1.17B	.17A	
1780	----	----	----	.15 +	2	.026	----	----	6	UNCH	.90B	.15A	
1800	----	----	----	.12	UNCH	.022	----	----	19	UNCH	.72B	.15	
TOTAL								215	1432 -	56			
AUG18	(FUTURES SETT.)	148.650 +	197.5 )										
1280	----	----	----	21.82 +	172	.877	----	----	4	UNCH	31.12B	17.35A	
1400	----	----	----	12.60 +	137	.699	----	----	1	UNCH	21.20B	9.37A	
1420	----	----	----	11.27 +	127	.662	----	----	1	UNCH	19.67B	8.27A	
1440	----	----	----	10.05 +	122	.622	----	----	15	UNCH	18.20B	7.25A	
1460	----	----	----	8.90 +	115	.581	----	----	23	UNCH	16.77B	6.30A	
1480	----	----	----	7.80 +	107	.538	----	----	14	UNCH	15.42B	5.40A	
1500	----	----	----	6.77 +	100	.495	----	1	57 +	1	14.10B	4.60A	
1520	----	----	----	5.82 +	92	.452	----	8	18 +	2	12.82B	3.90A	
1540	----	----	----	4.95 +	85	.408	----	208	144 -	111	11.60B	3.27A	
1560	----	----	----	4.17 +	75	.364	----	22	151 +	13	10.42B	2.72A	
1580	----	----	----	3.50 +	67	.323	----	192	229 +	182	9.30B	2.27A	
1600	----	----	----	2.90 +	55	.283	----	12	124 +	1	8.27B	1.87A	
1620	----	----	----	2.40 +	47	.246	----	----	26	UNCH	7.20B	1.55A	
1640	----	----	----	1.97 +	40	.212	----	----	35	UNCH	6.27B	1.27A	
1660	----	----	----	1.62 +	35	.182	----	----	37	UNCH	5.37B	1.00A	
1680	----	----	----	1.32 +	30	.155	----	----	23	UNCH	4.70	.82A	
1700	----	----	----	1.07 +	25	.130	----	----	21	UNCH	3.85B	.70A	
1720	----	----	----	.87 +	20	.110	----	----	13	UNCH	3.17B	.60A	
1740	----	----	----	.70 +	15	.091	----	----	30	UNCH	2.65B	.47A	
1760	----	----	----	.57 +	12	.077	----	----	12	UNCH	2.15B	.40A	
1780	----	----	----	.47 +	10	.065	----	----	18	UNCH	1.67B	.32A	
1800	----	----	----	.40 +	7	.055	----	----	8	UNCH	1.52	.27A	
TOTAL								443	1004 +	88			
SEP18	(FUTURES SETT.)	148.425 +	197.5 )										
1440	----	----	----	10.07 +	125	.616	----	----	30	UNCH	16.60B	7.42A	
1460	----	----	----	8.92 +	117	.575	----	----	4	UNCH	15.27B	6.55A	
1480	----	----	----	7.82 +	110	.534	----	----	40	UNCH	14.00B	5.65A	
1500	----	----	----	6.80 +	97	.492	----	----	3	UNCH	12.77B	4.97A	
1540	----	----	----	5.00 +	77	.406	----	----	4	UNCH	10.40B	3.60A	
1580	----	----	----	3.55 +	60	.322	----	----	9	UNCH	8.77B	2.52A	
1600	----	----	----	2.97 +	52	.284	----	----	12	UNCH	7.70B	2.12A	
1640	----	----	----	2.07 +	42	.216	----	----	2	UNCH	5.82B	1.42A	
1660	----	----	----	1.72 +	37	.187	----	3	8 +	3	4.97B	1.10	
1700	----	----	----	1.17 +	27	.137	----	----	9	UNCH	3.55B	.85A	
1720	----	----	----	.95 +	20	.115	----	----	4	UNCH	2.97B	.72A	
1760	----	----	----	.65 +	12	.083	----	----	6	UNCH	1.97B	.62A	
1780	----	----	----	.52 +	7	.069	----	----	3	UNCH	1.37B	.60A	
TOTAL								3	134 +	3			
OCT18	(FUTURES SETT.)	147.850 +	172.5 )										
142													



**PRELIMINARY**