



PRELIMINARY

PG18 BULLETIN #101@

FEEDER CATTLE PUT OPTIONS

Fri, May 26, 2017 PG18

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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$5.00 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 PUTS

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include contract details for MAY17 and SEP17.

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.



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG18 BULLETIN #101@ FEEDER CATTLE PUT OPTIONS Fri, May 26, 2017 PG18

	(FUTURES SETT.	145.775 -	427.5)									
1160	----	----	----	.95 +	42	.077	----	----	26	UNCH	7.15B	.50
1180	----	----	----	1.12 +	50	.090	----	----	48	UNCH	7.90B	.65A
1200	----	----	----	1.32 +	57	.105	----	----	160	UNCH	8.75B	.70
1220	----	----	----	1.55 +	65	.121	----	----	55	UNCH	9.57B	.82
1240	----	----	----	1.82 +	75	.139	----	----	55	UNCH	10.20B	1.02A
1260	----	----	----	2.12 +	85	.159	----	----	70	UNCH	10.85B	1.20A
1280	----	----	----	2.47 +	97	.182	----	26	115 +	26	9.45B	1.40A
1300	----	----	----	2.85 +	107	.206	----	7	205 +	7	9.92B	1.50
1320	----	----	----	3.27 +	117	.232	----	----	76	UNCH	8.32B	1.80
1340	----	----	----	3.77 +	132	.262	----	----	53	UNCH	8.95B	2.00
1360	----	----	----	4.32 +	147	.293	----	5	121 +	2	9.87B	2.40A
1380	----	----	----	4.95 +	162	.326	----	5	70 -	1	10.35B	2.75A
1400	----	----	----	5.65 +	180	.362	----	15	206 +	13	11.75B	3.00
1420	----	----	----	6.45 +	202	.399	----	37	141 +	32	13.17B	3.50A
1440	----	----	----	7.30 +	222	.437	----	----	116	UNCH	14.70B	3.97A
1460	----	----	----	8.20 +	240	.476	----	13	222 +	3	15.80B	4.47A
1480	----	----	----	9.20 +	262	.516	----	4	149 +	2	10.95B	5.07A
1500	----	----	----	10.22 +	277	.557	----	2	125 +	2	12.30B	5.67A
1520	----	----	----	11.35 +	292	.598	----	----	70	UNCH	13.75B	6.32A
1540	----	----	----	12.55 +	310	.639	----	----	28	UNCH	16.35B	7.05A
1560	----	----	----	13.82 +	322	.679	----	----	24	UNCH	16.95B	7.80A
1580	----	----	----	15.20 +	337	.718	----	----	25	UNCH	17.75B	8.65A
TOTAL								114	2390 +	86		
NOV17	(FUTURES SETT.	144.275 -	430.0)									
1000	----	----	----	.30 +	12	.025	----	----	8	UNCH	2.87B	.42A
1020	----	----	----	.35 +	15	.029	----	----	6	UNCH	3.22B	.30
1040	----	----	----	.42 +	17	.035	----	----	4	UNCH	3.60B	.30
1060	----	----	----	.50 +	20	.041	----	----	24	UNCH	4.00B	.37A
1080	----	----	----	.57 +	22	.047	----	----	12	UNCH	4.42B	.42A
1100	----	----	----	.67 +	25	.055	----	----	14	UNCH	4.90B	.40
1120	----	----	----	.80 +	32	.065	----	----	24	UNCH	5.57B	.72A
1140	----	----	----	.95 +	37	.076	----	----	25	UNCH	7.00	.82A
1160	----	----	----	1.12 +	42	.089	----	----	17	UNCH	7.10B	.75A
1180	----	----	----	1.32 +	50	.103	----	----	17	UNCH	7.95B	.90A
1200	----	----	----	1.55 +	57	.119	----	----	55	UNCH	8.95B	.90
1220	----	----	----	1.82 +	65	.137	----	----	69	UNCH	10.02B	1.17A
1240	----	----	----	2.15 +	75	.158	----	----	124	UNCH	10.82B	1.32A
1260	----	----	----	2.50 +	87	.180	----	----	81	UNCH	10.15B	1.57A
1280	----	----	----	2.92 +	100	.205	----	----	28	UNCH	11.27B	1.80A
1300	----	----	----	3.37 +	110	.231	----	----	101	UNCH	8.25B	2.00
1320	----	----	----	3.87 +	122	.259	----	----	54	UNCH	8.47B	2.37A
1340	----	----	----	4.42 +	137	.289	----	----	73	UNCH	9.57B	2.65A
1360	----	----	----	5.02 +	152	.321	----	----	66	UNCH	10.15B	3.00A
1380	----	----	----	5.70 +	167	.355	----	29	79 +	19	11.27B	3.20
1400	----	----	----	6.42 +	185	.390	----	----	136	UNCH	12.70B	3.80A
1420	----	----	----	7.22 +	200	.427	----	----	48	UNCH	14.20B	4.27A
1440	----	----	----	8.12 +	222	.466	----	----	128	UNCH	15.15B	4.70
1460	----	----	----	9.10 +	242	.505	----	10	54 -	3	10.57B	5.30A
1480	----	----	----	10.12 +	260	.544	----	----	37	UNCH	11.92B	5.90
1500	----	----	----	11.25 +	277	.584	----	----	119	UNCH	13.37B	6.57A
1520	----	----	----	12.45 +	297	.624	----	----	30	UNCH	16.12B	7.27A
1540	----	----	----	13.70 +	312	.663	----	----	20	UNCH	16.52B	8.02A
1560	----	----	----	15.05 +	330	.701	----	----	6	UNCH	15.82B	8.85A
1640	----	----	----	21.15 +	382	.834	----	----	1	UNCH	22.05B	14.17A
TOTAL								39	1460 +	16		
JAN18	(FUTURES SETT.	138.450 -	425.0)									
1000	----	----	----	.72 +	22	.052	----	----	7	UNCH	1.25	.87
1060	----	----	----	1.15 +	30	.080	----	----	5	UNCH	2.05B	.92A
1080	----	----	----	1.32 +	35	.092	----	----	15	UNCH	2.40B	1.10A
1100	----	----	----	1.52 +	40	.105	----	7	15 +	7	2.77B	1.22A
1140	----	----	----	2.00 +	50	.134	----	----	11	UNCH	3.62B	1.57A
1160	----	----	----	2.30 +	57	.152	----	1	5 +	1	6.37B	1.87A
1180	----	----	----	2.65 +	65	.172	----	----	20	UNCH	7.20B	2.12A
1200	----	----	----	3.02 +	72	.193	----	----	24	UNCH	8.12B	2.40
1220	----	----	----	3.45 +	80	.216	----	----	44	UNCH	9.17B	2.60A
1240	----	----	----	3.92 +	90	.241	----	----	13	UNCH	7.10B	2.90A
1260	----	----	----	4.45 +	102	.268	----	----	32	UNCH	8.00B	3.22A
1280	----	----	----	5.00 +	110	.296	----	----	13	UNCH	9.02B	3.55A
1300	----	----	----	5.60 +	120	.325	----	4	36 +	4	10.15B	3.92A
1320	----	----	----	6.27 +	132	.357	----	----	51	UNCH	10.65B	4.25
1340	----	----	----	7.02 +	147	.390	----	----	16	UNCH	8.37B	4.92A
1360	----	----	----	7.85 +	167	.424	----	1	32 +	1	9.37B	5.25
1380	----	----	----	8.72 +	190	.459	----	----	10	UNCH	10.45B	5.70
1400	----	----	----	9.70 +	215	.495	----	----	12	UNCH	10.97B	6.60A
1420	----	----	----	10.72 +	235	.532	----	----	30	UNCH	12.05B	7.27A
1440	----	----	----	11.80 +	252	.569	----	----	16	UNCH	13.17B	7.75
1460	----	----	----	12.95 +	270	.606	----	----	6	UNCH	14.35B	8.25
TOTAL								13	413 +	13		
MAR18	(FUTURES SETT.	135.325 -	392.5)									
1040	----	----	----	1.40 +	32	.092	----	4	10 +	4	1.82B	1.17A
1080	----	----	----	1.87 +	42	.120	----	----	2	UNCH	2.75B	1.47
1140	----	----	----	2.85 +	62	.173	----	1	2 +	1	3.92B	2.37A
1160	----	----	----	3.25 +	NEW	.193	----	2	2 +	2	4.37B	2.67A
1200	----	----	----	4.22 +	92	.240	----	----	7	UNCH	5.40B	3.42A
1280	----	----	----	6.62 +	137	.348	----	----	2	UNCH	7.97B	5.30A
1320	----	----	----	8.10 +	162	.409	----	----	6	UNCH	9.60B	6.20
1380	----	----	----	10.75 +	202	.511	----	----	7	UNCH	12.27B	8.70A
1400	----	----	----	11.77 +	217	.546	----	----	2	UNCH	13.20B	9.52A
TOTAL								7	40 +	7		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
FDR CATTLE CALL						
MAY17 CALL						
ZF	1160	----	----	----	17	53
ZF	1180	----	----	----	64	95
ZF	1200	----	----	----	152	230
ZF	1220	----	----	----	23	75
ZF	1240	----	----	----	99	179
ZF	1260	----	----	----	383	486
ZF	1270	----	----	----	1	1
ZF	1280	----	----	----	190	211
ZF	1290	----	----	----	2	2
ZF	1300	----	----	----	270	270
ZF	1310	----	----	----	15	15
ZF	1320	----	----	----	257	332
ZF	1330	----	----	----	35	55
ZF	1340	----	----	----	231	234
ZF	1350	----	----	----	24	24

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG18 BULLETIN #101@		FEEDER CATTLE PUT OPTIONS					Fri, May 26, 2017 PG18	
ZF	1360	----	----	----	184	184		
ZF	1370	----	----	----	24	24		
ZF	1380	----	----	----	174	174		
ZF	1390	----	----	----	16	16		
ZF	1400	----	----	----	316	316		
ZF	1405	----	----	----	2	2		
ZF	1410	----	----	----	36	36		
ZF	1420	----	----	----	165	165		
ZF	1425	----	----	----	3	3		
ZF	1430	----	----	----	82	82		
ZF	1435	----	----	----	30	30		
TOTALS		0	0	0	2795	3294		
FDR CATTLE PUT MAY17 PUT		FEEDER CATTLE OPTIONS						
ZF	1440	----	----	----	284	285		
ZF	1445	----	----	----	18	18		
ZF	1450	----	----	----	81	81		
ZF	1455	----	----	----	1	1		
ZF	1460	----	----	----	198	204		
ZF	1465	----	----	----	24	24		
ZF	1470	----	----	----	65	71		
ZF	1475	----	----	----	13	13		
ZF	1480	----	----	----	86	86		
ZF	1485	----	----	----	12	12		
ZF	1490	----	----	----	17	18		
ZF	1500	----	----	----	148	148		
ZF	1520	----	----	----	29	30		
ZF	1530	----	----	----	2	2		
ZF	1535	----	----	----	2	2		
ZF	1550	----	----	----	2	2		
ZF	1560	----	----	----	3	3		
TOTALS		0	0	0	985	1000		