

2018 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 # 11@

FEEDER CATTLE PUT OPTIONS

wed, Jan 17, 2018 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=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 various strike prices from 1000 to 1490.

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PG18	BULLETIN # 11@	FEEDER CATTLE PUT OPTIONS	wed, Jan 17, 2018	PG18
(FUTURES SETT. 145.975 + 205.0)				
1500	----	6.82 - 130 .625	1 424 - 1 17.70B	3.65A
1510	----	7.47 - 135 .659	46 UNCH 13.65B	3.95A
1520	----	8.15 - 142 .692	206 UNCH 19.22B	4.27A
1530	----	8.85 - 150 .722	22 UNCH 15.32B	4.62A
1540	----	9.60 - 155 .753	66 UNCH 20.85B	4.97A
1550	----	10.35 - 165 .780	55 UNCH 17.10B	5.35A
1560	----	11.15 - 170 .806	242 UNCH 22.50B	5.75A
1570	----	11.97 - 175 .830	9 UNCH 18.92B	6.17A
1580	----	12.82 - 180 .851	120 UNCH 24.20B	6.50
1590	----	13.70 - 182 .870	4 UNCH 20.87B	7.05A
1600	----	14.57 - 187 .889	12 UNCH 25.92B	7.50A
1610	----	15.50 - 190 .902	1 UNCH 22.67B	8.02A
1620	----	16.42 - 190 .915	2 UNCH 27.70B	8.65A
1640	----	18.32 - 192 .934	3 UNCH 29.50B	9.77A
1860	----	40.02 - 205 .997	4 UNCH 50.65B	27.62A
TOTAL	----		491 8483 + 52	
(FUTURES SETT. 146.125 + 205.0)				
1000	----	CAB .000	3 UNCH .95	.35A
1020	----	CAB .000	3 UNCH 2.15B	.40A
1040	----	CAB .000	2 UNCH 2.45B	.47A
1100	----	.02 + 2 .004	7 UNCH 3.62B	.12A
1120	----	.02 + 2 .004	4 UNCH 4.05B	.17A
1140	----	.05 + 5 .008	6 UNCH 4.52B	.10A
1160	----	.10 + 5 .015	2 UNCH 5.05B	.12A
1180	----	.15 + 2 .022	9 UNCH 5.62B	.17A
1190	----	.17 + 2 .026	1 UNCH .70B	.20A
1200	----	.20 + 2 .029	89 UNCH 6.22B	.25A
1220	----	.30 + 2 .042	56 UNCH 6.92B	.30A
1240	----	.40 + 5 .055	31 UNCH 7.60B	.35A
1250	----	.47 + 5 .064	16 UNCH 1.42	.40A
1260	----	.55 + 7 .073	10 51 UNCH 8.35B	.47A
1270	----	.62 + 10 .082	10 UNCH 1.80B	.55A
1280	----	.72 + 12 .093	136 UNCH 9.15B	.57A
1290	----	.82 + 15 .105	16 UNCH 2.25B	.65A
1300	----	.92 + 20 .116	503 UNCH 9.92B	.75A
1310	----	1.05 + 22 .130	6 UNCH 2.77B	.87A
1320	----	1.20 + 25 .146	273 + 198 10.80B	.95A
1330	----	1.35 + 30 .161	45 UNCH 3.42B	1.12A
1340	----	1.55 + 32 .180	357 + 205 11.67B	1.17A
1350	----	1.75 + 37 .199	80 UNCH 4.17B	1.35A
1360	----	1.97 + 45 .220	8 111 + 7 12.67B	1.42A
1370	----	2.22 + 50 .242	3 11 - 2 5.00B	1.62A
1380	----	2.50 + 55 .265	137 UNCH 13.72B	1.50
1390	----	2.77 + 62 .288	30 UNCH 5.92B	1.97A
1400	----	3.10 + 65 .313	13 253 + 6 14.75B	1.75
1410	----	3.42 + 72 .338	143 UNCH 6.92B	2.40A
1420	----	3.77 + 77 .365	38 163 + 34 15.42B	2.22A
1430	----	4.17 + 80 .392	3 64 + 3 7.95B	2.85A
1440	----	4.57 + 85 .420	37 218 + 11 15.37B	2.62A
1450	----	5.00 + 92 .448	14 UNCH 9.15B	3.40A
1460	----	5.47 + 95 .477	160 UNCH 14.55B	3.07A
1470	----	5.97 + 100 .506	7 42 UNCH 10.42B	4.00A
1480	----	6.50 + 102 .536	2 199 - 2 15.87B	3.60A
1490	----	7.02 + 112 .565	8 UNCH 11.82B	4.67A
1500	----	7.60 + 117 .594	1 179 - 1 17.22B	4.20A
1510	----	8.20 + 125 .623	10 UNCH 13.30B	5.45A
1520	----	8.82 + 132 .652	11 105 - 6 18.70B	4.85A
1530	----	9.47 + 140 .680	6 UNCH 14.90B	6.30A
1540	----	10.17 + 145 .707	143 UNCH 20.22B	5.60A
1560	----	11.62 + 160 .759	33 UNCH 21.82B	6.40A
1580	----	13.20 + 170 .804	31 UNCH 23.47B	7.27A
1600	----	14.87 + 177 .843	30 UNCH 25.20B	8.25A
1640	----	18.42 + 187 .900	3 UNCH 28.72B	10.40A
TOTAL	----		594 3799 + 453	
(FUTURES SETT. 145.850 + 205.0)				
1100	----	.05 - 2 .007	9 UNCH 1.45B	.20A
1120	----	.07 - 2 .011	14 UNCH 1.72B	.12
1140	----	.12 - 2 .017	2 UNCH 2.30	.17A
1160	----	.17 - 2 .024	5 UNCH 2.70B	.22A
1180	----	.25 - 5 .033	26 UNCH 3.10B	.27A
1200	----	.32 - 7 .042	62 UNCH 3.60B	.35A
1220	----	.42 - 10 .054	59 70 - 26 4.10B	.40
1240	----	.57 - 12 .071	1 72 UNCH 4.67B	.52
1260	----	.75 - 17 .090	86 UNCH 5.30B	.65A
1280	----	.97 - 20 .112	71 UNCH 5.97B	.80A
1300	----	1.25 - 25 .139	86 166 - 50 6.72B	.97A
1320	----	1.57 - 32 .169	89 UNCH 7.55B	1.22A
1340	----	1.97 - 40 .204	40 164 - 4 8.40B	1.45A
1360	----	2.45 - 47 .242	12 150 + 5 9.35B	1.72A
1380	----	3.00 - 57 .285	74 UNCH 10.90B	2.02
1400	----	3.65 - 67 .331	106 473 + 75 11.52B	2.35
1420	----	4.37 - 77 .379	1 164 + 1 11.62B	2.75
1440	----	5.17 - 90 .430	37 118 + 3 12.40B	3.27A
1450	----	5.62 + NEW .456	20 20 + 20 9.60B	5.02A
1460	----	6.10 + 100 .483	62 163 + 23 12.92B	3.80A
1480	----	7.12 + 107 .537	136 UNCH 13.52B	4.37A
1500	----	8.22 + 120 .591	190 UNCH 12.90B	5.00A
1520	----	9.45 + 132 .644	5 71 - 3 14.40B	5.67A
1540	----	10.80 + 142 .694	152 UNCH 16.00B	6.40
1560	----	12.22 + 155 .741	31 UNCH 17.65B	7.20A
1580	----	13.77 + 165 .784	26 UNCH 19.40B	8.05A
1600	----	15.40 + 172 .822	28 UNCH 21.17B	9.00A
1700	----	24.42 + 197 .941	4 UNCH 30.67B	15.12A
TOTAL	----		429 2636 + 44	
(FUTURES SETT. 148.650 + 197.5)				
1140	----	.27 - 2 .030	36 UNCH .87	.42A
1160	----	.35 - 2 .037	20 UNCH 1.02B	.52A
1180	----	.42 - 5 .045	30 UNCH 1.25B	.52A
1200	----	.52 - 10 .055	28 UNCH 1.50B	.50
1220	----	.67 - 12 .068	25 UNCH 2.00	.75
1240	----	.85 - 15 .083	38 UNCH 2.20B	.90A
1260	----	1.07 - 17 .102	23 UNCH 2.55B	1.12A
1280	----	1.32 - 22 .122	34 UNCH 3.00	1.20A
1300	1.50	1.62 - 27 .145	70 147 + 61 3.45B	1.47A
1320	----	1.97 - 32 .171	1 84 + 1 4.00B	1.77A
1340	----	2.40 - 37 .200	196 98 - 110 4.55B	2.10
1360	----	2.87 - 42 .231	21 149 - 11 5.17	2.45A
1380	----	3.40 - 50 .264	203 302 + 180 5.85B	2.85A
1400	----	4.00 - 60 .300	8 122 - 2 6.57B	3.20
1420	----	4.67 - 67 .337	59 UNCH 7.40B	3.65A
1440	----	5.42 - 75 .377	7 255 + 7 8.40B	4.17A
1460	----	6.25 - 82 .418	8 144 + 1 9.45B	4.67A
1480	----	7.15 - 87 .461	32 UNCH 10.50B	5.25A
1500	----	8.10 - 97 .504	1 89 UNCH 11.70B	5.90A
1520	----	9.15 - 102 .547	51 UNCH 12.95B	6.55A
1540	----	10.27 - 110 .591	39 UNCH 14.30B	7.25
1560	----	11.47 - 120 .635	6 UNCH 15.72B	8.02A
1580	----	12.77 - 130 .676	19 UNCH 17.22B	8.85A
1600	----	14.17 - 140 .716	2 UNCH 18.82B	9.90A
TOTAL	----		515 1832 + 127	
(FUTURES SETT. 148.425 + 197.5)				
1140	----	.32 - 2 .034	8 UNCH .90B	.65A
1160	----	.40 - 5 .041	13 UNCH 1.10B	.77A

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	(FUTURES SETT.)	148.425 +	197.5)									
1200	----	----	----	.62 -	10	.062	----	----	7	UNCH	1.62B	.72A
1220	----	----	----	.75 -	15	.073	----	----	10	UNCH	1.97B	.77A
1240	----	----	----	.95 -	17	.090	----	----	8	UNCH	2.35	.97A
1260	----	----	----	1.15 -	25	.107	----	3	8 + 3	2.70B	1.20	
1280	----	----	----	1.42 -	30	.128	----	----	25	UNCH	3.17B	1.45
1300	----	----	----	1.75 -	35	.152	----	----	30	UNCH	3.67B	1.82A
1340	----	----	----	2.55 -	47	.206	----	----	32	UNCH	4.77B	2.55A
1360	----	----	----	3.05 -	52	.238	----	----	3	UNCH	5.42B	2.95A
1400	----	----	----	4.25 -	60	.307	----	----	5	UNCH	7.00B	3.85A
1440	----	----	----	5.70 -	70	.383	----	----	38	UNCH	8.95B	4.92A
1460	----	----	----	6.52 -	77	.424	----	----	1	UNCH	9.97B	5.25
1480	----	----	----	7.40 -	87	.465	----	----	40	UNCH	10.80B	6.25A
1500	----	----	----	8.35 -	97	.508	----	----	5	UNCH	12.02B	6.92A
1520	----	----	----	9.40 -	107	.551	----	----	3	UNCH	13.32B	7.72A
1540	----	----	----	10.52 -	117	.593	----	----	5	UNCH	14.40B	8.42A
1560	----	----	----	11.72 -	130	.636	----	----	1	UNCH	15.77B	8.95A
TOTAL								3	242 + 3			
OCT18	(FUTURES SETT.)	147.850 +	172.5)									
1260	----	----	----	1.42 -	25	.122	----	----	1	UNCH	2.75B	1.52A
1320	----	----	----	2.47 -	42	.194	----	----	3	UNCH	4.15B	2.55A
1340	----	----	----	2.92 -	50	.222	----	----	5	UNCH	4.70B	3.02A
1400	----	----	----	4.72 -	62	.322	----	----	8	UNCH	6.90B	4.75
1420	----	----	----	5.45 -	65	.359	----	----	3	UNCH	7.82B	5.45A
1460	----	----	----	7.15 -	67	.436	----	----	2	UNCH	9.52B	6.50
1480	----	----	----	8.07 -	70	.476	----	----	6	UNCH	10.57B	7.87A
TOTAL								0	28			
NOV18	(FUTURES SETT.)	147.850 +	215.0)									
1140	----	----	----	.65 -	12	.055	----	----	10	UNCH	.92	.92
1300	----	----	----	2.45 -	40	.181	----	----	1	UNCH	3.22B	----
1440	----	----	----	6.42 -	107	.398	----	----	1	UNCH	8.10B	----
TOTAL								0	12			

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
FDR CATTLE PUT	FEEDER CATTLE OPTIONS					
JAN18 PUT						
ZF	1560	----	----	----	----	1
ZF	1570	----	----	----	----	17
ZF	1580	----	----	----	----	81
ZF	1590	----	----	----	----	11
ZF	1600	----	----	----	----	59
ZF	1610	----	----	----	----	9
ZF	1650	----	----	----	----	1
TOTALS		0	0	0	0	179