



PRELIMINARY

PG18 BULLETIN # 78@

FEEDER CATTLE PUT OPTIONS

Tue, Apr 24, 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=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

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.)	(FUTURES SETT.)	139.100 +	7.5)						HIGH	LOW	
1000	----	----	----	----	----	CAB	----	----	----	3	UNCH	.95	.35A
1020	----	----	----	----	----	CAB	----	----	----	3	UNCH	2.15B	.40A
1040	----	----	----	----	----	CAB	----	----	----	2	UNCH	2.45B	.47A
1100	----	----	----	----	----	CAB	----	----	----	7	UNCH	3.62B	.05
1120	----	----	----	----	----	CAB	----	----	----	4	UNCH	4.05B	.17A
1140	----	----	----	----	----	CAB	----	----	----	6	UNCH	4.52B	.10A
1160	----	----	----	----	----	CAB	----	----	----	2	UNCH	5.05B	.12A
1180	----	----	----	----	----	CAB	----	----	----	9	UNCH	5.62B	.07A
1190	----	----	----	----	----	CAB	----	----	----	1	UNCH	.70B	.07A
1200	----	----	----	----	----	CAB	----	----	----	69	UNCH	6.22B	.05
1220	----	----	----	----	----	CAB	----	----	----	58	UNCH	6.92B	.07A
1230	----	----	----	----	----	CAB	----	----	----	5	UNCH	1.15B	.07A
1240	----	----	----	----	----	CAB	----	----	----	51	UNCH	7.60B	.05A
1250	----	----	----	----	----	CAB	----	----	----	47	UNCH	1.42	.02
1255	----	----	----	----	----	CAB	----	----	----	1	UNCH	1.22B	.07A
1260	----	----	----	----	----	CAB	----	----	----	112	UNCH	8.35B	.05
1265	----	----	----	----	----	CAB	----	----	----	12	UNCH	1.70	.05A
1270	----	----	----	----	----	CAB	----	----	----	53	UNCH	1.80B	.05A
1275	----	----	----	----	----	CAB	----	----	----	23	UNCH	1.90B	.05A
1280	----	----	----	----	----	CAB	----	----	----	58	UNCH	9.15B	.02
1285	----	----	----	----	----	CAB	----	----	----	26	UNCH	2.30B	.07A
1290	----	----	----	----	----	CAB	----	----	----	91	UNCH	2.72	.07A
1295	----	----	----	----	----	CAB	----	----	----	4	UNCH	2.70B	.07A
1300	----	----	----	----	----	CAB	----	----	----	357	UNCH	9.92B	.02
1305	----	----	----	----	----	CAB	----	----	----	25	UNCH	3.22B	.10A
1310	----	----	----	----	----	CAB	----	----	----	86	UNCH	3.60	.02
1315	----	----	----	----	----	CAB	----	----	----	14	UNCH	3.85B	.10A
1320	----	----	----	----	----	CAB	----	----	----	251	UNCH	10.80B	.02
1325	----	----	----	----	----	CAB	----	----	----	25	UNCH	4.50B	.07A
1330	----	----	----	----	----	CAB	----	----	----	151	UNCH	4.82B	.05A
1335	----	----	----	----	----	CAB	----	----	----	49	UNCH	5.22B	.02A
1340	----	----	----	----	----	CAB	----	----	----	354	UNCH	11.67B	.02A
1345	----	----	----	----	----	CAB	----	----	----	57	UNCH	5.87B	.02A
1350	----	----	----	----	----	CAB	----	.000	32	266 -	28	6.45B	.02A
1355	----	----	----	----	----	CAB	----	.000	----	31	UNCH	6.85B	.12A
1360	----	----	----	----	----	CAB	----	.000	----	150	UNCH	12.67B	.02
1365	----	----	----	----	----	CAB	----	.003	----	48	UNCH	7.50B	.05
1370	----	----	----	----	----	CAB	----	.014	50	126	UNCH	7.95B	.02
1375	----	----	----	----	----					83	UNCH	8.40B	.05A
1380	----	----	----	----	----	.02 -	7	.034	----	292 -	10	13.72B	.15A
1385	----	----	----	----	----	.10 -	7	.130	----	24 +	4	9.30B	.10A
1390	----	----	----	----	----	.22 -	7	.274	----	158 +	11	10.07B	.17
1395	----	----	----	----	----	.37 -	10	.455	53	34 +	1	10.35B	.32A
1400	----	----	----	----	----	.62 -	15	.679	2	297 -	13	14.75B	.57
1410	----	----	----	----	----	1.00 -	15	.850	35	190 -	1	11.97B	1.05
1420	----	----	----	----	----	1.92 -	10	.970	1	246 -	1	15.42B	1.20
1430	----	----	----	----	----	2.90 -	7	.989	2	165	UNCH	13.72B	1.45A
1440	----	----	----	----	----	3.90 -	7	.998	1	171 -	14	15.37B	1.62
1450	----	----	----	----	----	4.90 -	7	.999	14	43 -	4	15.60B	1.85A
1460	6.20	#6.20	6.20	----	----	5.90 -	7	1.000	4	212	UNCH	16.65B	2.00
1470	----	----	----	----	----	6.90 -	7	1.000	----	37	UNCH	17.62B	2.32A
1480	----	----	----	----	----	7.90 -	7	1.000	1	157	UNCH	18.60B	2.62A
1490	----	----	----	----	----	8.90 -	7	1.000	----	59	UNCH	19.65B	2.92A
1500	----	----	----	----	----	9.90 -	7	1.000	----	102 -	11	21.00	3.27A
1510	----	----	----	----	----	10.90 -	7	1.000	17	25	UNCH	21.60B	3.65A
1520	----	----	----	----	----	11.90 -	7	1.000	----	53 -	4	22.65B	4.05A
1530	----	----	----	----	----	12.90 -	7	1.000	6	6	UNCH	23.62B	4.50A
1540	----	----	----	----	----	13.90 -	7	1.000	----	69	UNCH	24.60B	4.97A
1550	----	----	----	----	----	14.90 -	7	1.000	----	2	UNCH	25.65B	5.52A
1560	----	----	----	----	----	15.90 -	7	1.000	----	19	UNCH	26.62B	6.07A
1580	----	----	----	----	----	16.90 -	7	1.000	2	28 -	1	28.65B	7.27A
1600	----	----	----	----	----	18.90 -	7	1.000	1	16	UNCH	30.60B	8.25A
1640	----	----	----	----	----	20.90 -	7	1.000	----	3	UNCH	34.35B	10.40A
1640	----	----	----	----	----	24.90 -	7	1.000	----				
TOTAL									255	5128 -	71		
MAY18	FDR CATTLE PUT	(FUTURES SETT.)		140.150 -	45.0)								
1100	----	----	----	----	----	CAB	----	.000	----	14	UNCH	1.45B	.10
1120	----	----	----	----	----	CAB	----	.000	----	12	UNCH	1.72B	.05
1130	----	----	----	----	----	CAB	----	.000	----	4	UNCH	.30B	.10
1140	----	----	----	----	----	CAB	----	.000	----	2	UNCH	2.30	.12A
1150	----	----	----	----	----	CAB	----	.000	----	5	UNCH	.52	.10
1160	----	----	----	----	----	CAB	----	.001	----	15	UNCH	2.70B	.05
1170	----	----	----	----	----	CAB	----	.001	----	6	UNCH	.67B	.02
1180	----	----	----	----	----	CAB	----	.002	----	34	UNCH	3.10B	.10A
1190	----	----	----	----	----	CAB	----	.003	----	9	UNCH	.97B	.12A
1200	----	----	----	----	----					126	UNCH	3.60B	.07
1210	----	----	----	----	----	.02 UNCH		.007	----	28	UNCH	1.37B	.07A
1220	----	----	----	----	----	.05 UNCH		.013	20	118 -	1	4.10B	.05
1230	----	----	----	----	----	.05 -	2	.014	----	14	UNCH	1.87B	.10
1240	----	----	----	----	----	.07 -	2	.021	----	150	UNCH	4.67B	.10
1250	----	----	----	----	----	.12 UNCH		.032	----	76	UNCH	2.47B	.15
1260	----	----	----	----	----	.15 -	2	.038	----	126	UNCH	5.30B	.15
1270	----	----	----	----	----	.20 -	2	.050	----	35	UNCH	3.22B	.17A
1280	----	----	----	----	----	.25 -	2	.062	5	223 +	1	5.97B	.20
1290	----	----	----	----	----	.30 -	5	.074	----	55	UNCH	4.05B	.27A
1300	----	----	----	----	----	.40 -	5	.095	19	481 -	14	6.72B	.30
1310	----	----	----	----	----	.50 -	5	.116	----	101	UNCH	5.02B	.40A
1320	----	----	----	----	----	.65 -	2	.144	17	205 -	15	7.55B	.50
1330	----	----	----	----	----	.82 -	2	.175	8	69 +	3	6.15B	.62A
1340	----	----	----	----	----	1.02 -	2	.209	19	428 -	17	8.40B	.75A
1350	----	----	----	----	----	1.25 -	2	.246	13	151 -	10	7.42B	.82A
1360	----	----	----	----	----	1.52 -	2	.288	60	462 +	27	9.35B	.95A
1370	----	----	----	----	----	1.85 -	2	.333	----	165	UNCH	8.82B	1.05A
1380	----	----	----	----	----	2.22 -	2	.381	53	405 +	9	10.90B	1.17A
1390	----	----	----	----	----	2.65 UNCH		.430	7	116	UNCH	10.35B	1.35A
1400	2.35	2.35	*2.35	----	----	3.10 UNCH		.481	33	509 +	25	11.52B	1.50A
1410	----	----	----	----	----	3.60 UNCH		.532	----	63	UNCH	12.05B	1.67A
1420	3.20	3.20	*3.20	----	----	4.15 +	2	.583	12	131 -	1	13.12B	1.87A
1430	----	----	----	----	----	4.75 +	5	.634	2	133 +	2	13.72B	2.07A
1440	----	----	----	----	----	5.40 +	10	.682	3	149 +	2	14.80	2.30
1450	----	----	----	----	----	6.12 +	15	.726	----	96	UNCH	15.52B	2.52A
1460	----	----	----	----	----	6.87 +	17	.768	5	175 -	2	16.50B	2.77A
1470	----	----	----	----	----	7.67 +	22	.805	----	25	UNCH	17.40B	3.07A
1480	----	----	----	----	----	8.50 +	22	.839	3	157 -	3	18.60	3.37A
1490	----	----	----	----	----	9.35 +	22	.869	----	41	UNCH	19.35B	3.75A
1500	----	----	----	----	----	10.22 +	22	.897	----	195	UNCH	20.57B	4.05A
1510	----	----	----	----	----	11.12 +	25	.915	----	28	UNCH	21.72B	4.40A
1520	----	----	----	----	----	12.07 +	27	.929	3	65 -	2	22.35B	4.82A
1530	----	----	----	----	----	13.02 +	30	.942	----	17	UNCH	23.25B	5.25A
1540	----	----	----	----	----	14.00 +	35	.949	2	82 -	1	24.25B	5.70A
1550	----	----	----	----	----	14.97 +	37	.957	----	11	UNCH	25.20B	6.22A
1560	----	----	----	----	----	15.95 +	40	.964	----	23	UNCH	26.17B	6.75A
1580	----	----	----	----	----	17.92 +	42	.977	----	24	UNCH	28.12B	7.87A
1600	----	----											



PRELIMINARY

PG18 BULLETIN # 78@ FEEDER CATTLE PUT OPTIONS Tue, Apr 24, 2018 PG18

Table with columns for date (e.g., AUG18, SEP18, OCT18, NOV18, JAN19), price (e.g., 140.150), and various market data points including futures, settlements, and option prices.

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	(FUTURES SETT.	143.225 -	40.0)									
1320	----	----	----	3.37 +	10	.257	----	----	4	UNCH	4.97B	3.55A
1340	----	----	----	3.95 +	10	.291	----	----	7	UNCH	5.62B	4.05A
1360	----	----	----	4.60 +	12	.328	----	----	4	UNCH	6.57B	4.72A
1380	----	----	----	5.27 +	12	.366	----	----	4	UNCH	7.45B	5.42A
1400	----	----	----	6.02 +	12	.406	----	----	90	UNCH	7.05	5.67
1420	----	----	----	6.87 +	17	.447	----	----	4	UNCH	6.90	6.90
1460	----	----	----	8.77 +	20	.534	----	----	2	UNCH	10.00	7.60A
TOTAL									0			159

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 APR18 CALL	FEEDER CATTLE OPTIONS					
ZF	1320	----	----	----	9	9
ZF	1330	----	----	----	----	8
ZF	1340	----	----	----	5	7
ZF	1350	----	----	----	3	3
TOTALS		0	0	0	17	27
FDR CATTLE PUT APR18 PUT	FEEDER CATTLE OPTIONS					
ZF	1440	----	----	----	14	14
ZF	1450	----	----	----	4	4
ZF	1460	----	----	----	----	27
ZF	1470	----	----	----	----	30
ZF	1480	----	----	----	----	47
ZF	1490	----	----	----	----	11
ZF	1500	----	----	----	----	33
ZF	1510	----	----	----	----	8
ZF	1520	----	----	----	----	17
ZF	1530	----	----	----	----	1
ZF	1540	----	----	----	----	13
ZF	1560	----	----	----	----	10
ZF	1580	----	----	----	1	1
ZF	1600	----	----	----	----	10
TOTALS		0	0	0	19	226
MAY18 PUT ZF	1500	----	----	----	----	2
ZF	1520	----	----	----	----	5
TOTALS		0	0	0	0	7