



FINAL

PG18 BULLETIN #222@

FEEDER CATTLE PUT OPTIONS

Thu, Nov 16, 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 various strike prices from 1000 to 1660.

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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Table with columns for contract month (e.g., MAR18, APR18, MAY18, AUG18), futures/settlement price, and various market data points including volume, price, and bid/ask.

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	(FUTURES SETT.	152.975 -	12.5)									
1340	----	----	----	2.95 +	5	.190	----	----	15	UNCH	4.22B	2.10
1360	----	----	----	3.37 +	5	.213	----	----	13	UNCH	4.80B	2.45A
1380	----	----	----	3.85 +	5	.238	----	----	25	UNCH	5.47B	2.85A
1400	----	----	----	4.37 +	5	.264	----	----	35	UNCH	6.15B	3.20
1420	----	----	----	4.92 +	5	.292	----	----	36	UNCH	6.87B	3.65A
1440	----	----	----	5.52 +	5	.321	----	10	19 +	8	7.70B	4.17A
1460	----	----	----	6.17 +	5	.352	----	----	21	UNCH	8.52B	4.67A
1480	----	----	----	6.87 +	5	.384	----	1	9 -	1	9.45B	5.25A
1500	----	----	----	7.65 +	5	.418	----	----	15	UNCH	10.50B	5.90A
1520	----	----	----	8.47 +	7	.453	----	3	32 +	3	11.65B	6.55A
1540	----	----	----	9.37 +	7	.489	----	----	28	UNCH	12.85B	7.25
1560	----	----	----	10.32 +	7	.526	----	----	6	UNCH	14.12B	8.02A
1580	----	----	----	11.37 +	10	.564	----	----	19	UNCH	15.45B	8.85A
1600	----	----	----	12.47 +	7	.602	----	----	1	UNCH	16.22B	9.90A
TOTAL								16	402 +	12		
SEP18												
	(FUTURES SETT.	151.525 -	17.5)									
1200	----	----	----	1.12 -	2	.082	----	----	5	UNCH	1.20	.80A
1280	----	----	----	2.20 +	5	.146	----	----	4	UNCH	1.80	1.67A
1460	----	----	----	6.95 +	5	.377	----	----	1	UNCH	6.47B	5.25
1500	----	----	----	8.55 +	7	.443	----	----	1	UNCH	8.02B	6.92A
1520	----	----	----	9.42 +	7	.478	----	----	1	UNCH	9.20	7.72A
1540	----	----	----	10.35 +	7	.513	----	----	3	UNCH	10.35B	8.42A
1560	----	----	----	11.35 +	7	.550	----	----	1	UNCH	10.75B	8.95A
TOTAL								0	16			
OCT18												
	(FUTURES SETT.	149.825 -	17.5)									
1400	----	----	----	5.67 +	5	.313	----	----	1	UNCH	4.75	4.75
1460	----	----	----	7.82 +	5	.405	----	----	1	UNCH	6.50	6.50
TOTAL								0	2			

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 CALL NOV17	FEEDER CATTLE OPTIONS CALL					
ZF	1260	----	----	----	----	3
ZF	1280	----	----	----	----	18
ZF	1300	----	----	----	----	11
ZF	1320	----	----	----	----	7
ZF	1340	----	----	----	----	1
ZF	1360	----	----	----	----	1
ZF	1380	----	----	----	----	19
ZF	1400	----	----	----	----	7
ZF	1420	----	----	----	----	12
ZF	1440	----	----	----	----	4
ZF	1460	----	----	----	----	19
ZF	1480	----	----	----	----	42
ZF	1500	----	----	----	----	43
ZF	1520	----	----	----	----	31
ZF	1530	----	----	----	----	32
TOTALS		0	0	0	0	250