

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



FINAL

PG18 BULLETIN #183@

FEEDER CATTLE PUT OPTIONS

Fri, Sep 22, 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

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE	DELTA	EXER	VOLUME	OPEN	CONTRACT	LOW		
FDR CATTLE PUT	FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.)	SETT.	153.400 +	22.5 )	& PT.CHGE.		CISES	TRADES	INTEREST	HIGH			
SEP17	FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.)	SETT.	153.400 +	22.5 )				CLEARED					
960	----	----	----	----	----	----	CAB	----	----	----	3	UNCH	1.15B	.27A	
980	----	----	----	----	----	----	CAB	----	----	----	20	UNCH	2.72B	.27	
1000	----	----	----	----	----	----	CAB	----	----	----	44	UNCH	3.05B	.05	
1020	----	----	----	----	----	----	CAB	----	----	----	14	UNCH	3.40B	.27A	
1040	----	----	----	----	----	----	CAB	----	----	----	11	UNCH	3.77B	.02	
1060	----	----	----	----	----	----	CAB	----	----	----	28	UNCH	4.22B	.30	
1080	----	----	----	----	----	----	CAB	----	----	----	45	UNCH	4.85B	.10	
1100	----	----	----	----	----	----	CAB	----	----	----	35	UNCH	5.40B	.05A	
1120	----	----	----	----	----	----	CAB	----	----	----	119	UNCH	6.02B	.02	
1140	----	----	----	----	----	----	CAB	----	----	----	17	UNCH	6.70B	.07A	
1160	----	----	----	----	----	----	CAB	----	----	----	152	UNCH	7.42B	.07	
1170	----	----	----	----	----	----	CAB	----	----	----	8	UNCH	1.15B	.02	
1180	----	----	----	----	----	----	CAB	----	----	----	77	UNCH	8.35	.10A	
1190	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	.80	.15A	
1200	----	----	----	----	----	----	CAB	----	----	----	244	UNCH	9.15B	.10	
1210	----	----	----	----	----	----	CAB	----	----	----	2	UNCH	1.70B	.10	
1220	----	----	----	----	----	----	CAB	----	----	----	118	UNCH	10.10B	.05	
1230	----	----	----	----	----	----	CAB	----	----	----	2	UNCH	2.02B	.10A	
1240	----	----	----	----	----	----	CAB	----	----	----	124	UNCH	10.12B	.10A	
1250	----	----	----	----	----	----	CAB	----	----	----	41	UNCH	2.42B	.12A	
1260	----	----	----	----	----	----	CAB	----	----	----	214	UNCH	10.22B	.10	
1270	----	----	----	----	----	----	CAB	----	----	----	12	UNCH	2.87B	.12A	
1280	----	----	----	----	----	----	CAB	----	----	----	150	UNCH	10.90B	.05	
1290	----	----	----	----	----	----	CAB	----	----	----	30	UNCH	3.37B	.07A	
1300	----	----	----	----	----	----	CAB	----	----	----	222	UNCH	9.65B	.05	
1310	----	----	----	----	----	----	CAB	----	----	----	35	UNCH	3.92B	.10A	
1320	----	----	----	----	----	----	CAB	----	----	----	393	UNCH	7.27B	.02	
1330	----	----	----	----	----	----	CAB	----	----	----	53	UNCH	4.57B	.02	
1340	----	----	CAB	CAB	----	----	CAB	----	----	5	188	UNCH	8.32B	.05	
1350	----	----	----	----	----	----	CAB	----	----	----	129	UNCH	5.27B	.02	
1355	----	----	----	----	----	----	CAB	----	----	----	22	UNCH	.97B	.10A	
1360	----	----	----	----	----	----	CAB	----	----	2	200	UNCH	9.25B	.02	
1365	----	----	----	----	----	----	CAB	----	----	----	8	UNCH	1.10B	.07	
1370	----	----	----	----	----	----	CAB	----	----	----	65	UNCH	6.07B	.07	
1375	----	----	----	----	----	----	CAB	----	----	----	10	UNCH	1.15B	.15A	
1380	----	----	----	----	----	----	CAB	----	----	----	296	UNCH	10.45B	.02	
1385	----	----	----	----	----	----	CAB	----	----	----	27	UNCH	1.65B	.10A	
1390	----	----	----	----	----	----	CAB	----	----	----	176	UNCH	6.95B	.10A	
1395	----	----	----	----	----	----	CAB	----	----	----	10	UNCH	2.00B	.10	
1400	----	----	----	----	----	----	CAB	----	----	----	592	UNCH	11.62B	.02	
1410	----	----	----	----	----	----	CAB	----	.000	----	60	UNCH	7.87B	.07A	
1420	----	----	----	----	----	----	CAB	----	.000	----	227	UNCH	13.05B	.05	
1430	----	----	----	----	----	----	CAB	----	.000	----	128	UNCH	8.67B	.07A	
1435	----	----	----	----	----	----	CAB	----	.000	----	15	UNCH	3.82B	.07A	
1440	----	----	----	----	----	----	CAB	----	.000	30	289 -	23	14.05B	.02	
1445	----	----	----	----	----	----	CAB	----	.001	----	18	UNCH	4.45B	.07A	
1450	----	----	----	----	----	----	CAB	----	.002	----	83	UNCH	9.60B	.07	
1455	----	----	----	----	----	----	CAB	----	.004	----	11	UNCH	5.07B	.02	
1460	----	----	----	----	----	----	CAB	----	.007	16	209 +	8	14.90B	.02	
1465	----	----	----	----	----	----		.02	UNCH	.013	11	UNCH	5.72B	.07A	
1470	----	----	----	----	----	----		.02	UNCH	.014	194	UNCH	10.60B	.02	
1475	----	----	----	----	----	----		.02 -	2	.015	15	UNCH	6.37B	.07A	
1480	----	----	----	----	----	----		.02 -	2	.017	3	263	UNCH	11.90	.05
1490	----	----	----	----	----	----		.05 -	2	.035	115	UNCH	11.92B	.02	
1495	----	----	----	----	----	----		.05 -	5	.039	7	UNCH	8.15B	.05A	
1500	----	----	----	----	----	----		.07 -	5	.058	17	217 +	6	13.00	.05
1510	----	----	----	----	----	----		.15 -	7	.118	10	93 -	2	13.30B	.12
1520	----	----	----	----	----	----		.32 -	12	.238	86	170 +	3	14.17B	.25
1525	----	----	----	----	----	----		.47 -	15	.323	2	UNCH	6.15B	.40	
1530	----	----	----	----	----	----		.65 -	20	.416	16	44 +	11	14.77B	.50
1540	----	----	----	----	----	----		1.15 -	22	.620	3	128	UNCH	15.82B	.95
1550	----	----	----	----	----	----		1.85 -	22	.798	13	UNCH	16.70B	1.50	
1560	----	----	----	----	----	----		2.72 -	22	.897	82	UNCH	17.60B	2.30A	
1570	----	----	----	----	----	----		3.67 -	22	.942	4	UNCH	18.52B	3.25A	
1580	----	----	----	----	----	----		4.65 -	22	.964	43	UNCH	19.50B	4.10A	
1590	----	----	----	----	----	----		5.62 -	25	.969	3	UNCH	20.50B	5.15A	
1600	----	----	----	----	----	----		6.62 -	22	.984	17	UNCH	21.25B	6.10	
1640	----	----	----	----	----	----		10.62 -	22	.989	1	UNCH	25.20B	10.12A	
TOTAL										188	6399 +	3			
OCT17	FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.)	SETT.	156.100 +	22.5 )									
960	----	----	----	----	----	----	CAB	----	----	----	1	UNCH	2.17B	.32A	
1000	----	----	----	----	----	----	CAB	----	----	----	9	UNCH	2.80B	.05	
1020	----	----	----	----	----	----	CAB	----	----	----	22	UNCH	3.15B	.12A	
1040	----	----	----	----	----	----	CAB	----	----	----	17	UNCH	3.75B	.12	
1060	----	----	----	----	----	----	CAB	----	.000	----	3	UNCH	4.15B	.05	
1080	----	----	----	----	----	----	CAB	----	.000	----	34	UNCH	4.65B	.02	
1100	----	----	----	----	----	----	CAB	----	.000	----	97	UNCH	5.17B	.12A	
1120	----	----	----	----	----	----	CAB	----	.000	----	28	UNCH	5.77B	.10A	
1140	----	----	----	----	----	----	CAB	----	.000	----	16	UNCH	6.42B	.15	
1160	----	----	----	----	----	----	CAB	----	.000	----	31	UNCH	7.15B	.17A	
1180	----	----	----	----	----	----	CAB	----	.001	----	79	UNCH	7.90B	.02	
1200	----	----	----	----	----	----	CAB	----	.001	----	178	UNCH	8.75B	.05	
1220	----	----	----	----	----	----		.02	UNCH	.004	61	UNCH	9.57B	.15A	
1230	----	----	----	----	----	----		.02	UNCH	.004	1	UNCH	2.72B	.15A	
1240	----	----	----	----	----	----		.02	UNCH	.004	95	UNCH	10.20B	.05	
1250	----	----	----	----	----	----		.02	UNCH	.004	37	UNCH	3.20B	.05	
1260	----	----	----	----	----	----		.05	UNCH	.009	85	UNCH	10.85B	.05	
1270	----	----	----	----	----	----		.05	UNCH	.009	8	7 -	8	3.72B	.05
1280	----	----	----	----	----	----		.05	UNCH	.009	169	UNCH	9.45B	.05	
1290	----	----	----	----	----	----		.05	UNCH	.009	36	UNCH	4.30B	.05	
1300	----	----	----	----	----	----		.05	UNCH	.010	413	UNCH	9.92B	.05	
1310	----	----	----	----	----	----		.07	UNCH	.014	37	UNCH	5.00B	.07A	
1320	----	----	----	----	----	----		.07	UNCH	.015	200	UNCH	8.32B	.15A	
1330	----	----	----	----	----	----		.10	UNCH	.019	30	UNCH	5.70B	.10A	
1340	----	----	----	----	----	----		.10	UNCH	.020	255	UNCH	8.95B	.10	
1350	----	----	----	----	----	----		.12	UNCH	.025	76	UNCH	6.50B	.12A	
1360	----	----	----	----	----	----		.12 -	2	.026	225	UNCH	9.87B	.12	
1370	----	----	----	----	----	----		.15 -	2	.031	5	41 -	1	7.35B	.15A
1380	0.10	----	.10	*.10	----	----		.15 -	5	.032	2	185 -	2	10.35B	.10
1390	----	----	----	----	----	----		.17 -	5	.038	74	UNCH	8.25B	.20A	
1400	----	----	----	----	----	----		.22 -	5	.047	9	465 -	4	11.75B	.20
1410	----	----	----	----	----	----		.27 -	5	.057	82	UNCH	9.25B	.25A	
1420	----	----	----	----	----	----		.32 -	7	.067	234	UNCH	13.17B	.30	
1430	----	----	----	----	----	----		.40 -	7	.081	3	105	UNCH	10.15B	.35A
1440	----	----	----	----	----	----		.47 -	7	.095	1	195	UNCH	14.70B	.40
1450	----	----	----	----	----	----		.57 -	7	.112	7	73 -	4	11.60B	.47A
1460	----	----	----	----	----	----		.67 -	10	.130	296	UNCH	15.80B	.52A	
1470	----	----	----	----	----	----		.80 -	10	.152	34	UNCH	12.15B	.70A	
1480	----	----	----	----	----	----		.95 -	12	.177	7	264 +	2	12.80B	.75
1490	----	----													



FINAL

PG18 BULLETIN #183@

FEEDER CATTLE PUT OPTIONS

Fri, Sep 22, 2017 PG18

PG18	BULLETIN #183@	FEEDER CATTLE PUT OPTIONS										Fri, Sep 22, 2017	PG18	
		(FUTURES SETT.	156.100 +	22.5 )										
1530	----	----	----	----	2.20 -	17	.350	----	4	20 +	4	16.27B	1.92A	
1540	----	----	----	----	2.55 -	20	.393	----	28	76 +	6	17.02B	2.25A	
1550	----	----	----	----	2.95 -	22	.438	----	14	72 +	14	17.80B	2.55A	
1560	----	----	----	----	3.40 -	22	.484	----	44	49 -	25	18.60B	2.95	
1570	----	----	----	----	3.87 -	25	.531	----	1	3	UNCH	19.40B	3.42A	
1580	----	----	----	----	4.40 -	25	.580	----	----	43	UNCH	20.20B	3.90A	
1640	----	----	----	----	8.62 -	25	.830	----	----	1	UNCH	25.15B	7.82A	
TOTAL									158	5185 -	2			
NOV17		(FUTURES SETT.	157.625 +	80.0 )										
1000	----	----	----	----	.05 +	2	.004	----	----	8	UNCH	2.87B	.15A	
1020	----	----	----	----	.05 +	2	.005	----	----	6	UNCH	3.22B	.17A	
1040	----	----	----	----	.05 +	2	.005	----	----	4	UNCH	3.60B	.20A	
1060	----	----	----	----	.05	UNCH	.005	----	----	23	UNCH	4.00B	.15	
1080	----	----	----	----	.05	UNCH	.005	----	----	12	UNCH	4.42B	.15	
1100	----	----	----	----	.05	UNCH	.005	----	----	39	UNCH	4.90B	.02A	
1120	----	----	----	----	.05	UNCH	.006	----	----	60	UNCH	5.57B	.15	
1140	----	----	----	----	.05	UNCH	.006	----	----	16	UNCH	7.00	.05	
1160	----	----	----	----	.05	UNCH	.006	----	----	67	UNCH	7.10B	.15A	
1180	----	----	----	----	.07 +	2	.009	----	----	60	UNCH	7.95B	.05	
1200	----	----	----	----	.07	UNCH	.010	----	----	210	UNCH	8.95B	.05	
1220	----	----	----	----	.07	UNCH	.010	----	2	99	UNCH	10.02B	.07	
1240	----	----	----	----	.07 -	2	.011	----	----	139	UNCH	10.82B	.07	
1250	----	----	----	----	.10	UNCH	.014	----	----	1	UNCH	----	.10A	
1260	----	----	----	----	.10	UNCH	.015	----	----	95	UNCH	10.15B	.12A	
1280	----	----	----	----	.10 -	2	.016	----	----	89	UNCH	11.27B	.12A	
1290	----	----	----	----	.12 -	2	.019	----	----	2	UNCH	.65B	.15A	
1300	----	----	----	----	.15 -	2	.023	----	5	331 -	1	8.25B	.12	
1320	----	----	----	----	.20 -	2	.030	----	2	196 -	2	8.47B	.17	
1340	----	----	----	----	.25 -	5	.038	----	1	472 -	1	9.57B	.25A	
1350	----	----	----	----	.27 -	7	.042	----	----	11	UNCH	3.10B	.27A	
1360	----	----	----	----	.32 -	7	.049	----	4	378 -	4	10.15B	.32A	
1370	----	----	----	----	.37 -	7	.056	----	1	28 +	1	3.75B	.37A	
1380	----	----	----	----	.42 -	7	.063	----	----	242	UNCH	11.27B	.42A	
1390	----	----	----	----	.50 -	7	.073	----	1	6	UNCH	4.50B	.45A	
1400	----	----	----	----	.57 -	7	.083	----	7	1183 -	6	12.70B	.50	
1420	----	----	----	----	.75 -	10	.106	----	6	303 -	6	14.20B	.67A	
1430	----	----	----	----	.85 -	12	.119	----	----	80	UNCH	6.22B	.80	
1440	----	----	----	----	.97 -	12	.134	----	17	378 -	11	15.15B	.90A	
1450	----	----	----	----	1.12 -	12	.152	----	4	100	UNCH	7.27B	1.05A	
1460	----	----	----	----	1.27 -	15	.169	----	7	410 +	5	12.80B	1.17	
1470	----	----	----	----	1.45 -	17	.189	----	----	32	UNCH	8.40B	1.35A	
1480	----	----	----	----	1.65 -	20	.210	----	36	218 +	8	14.00B	1.55	
1490	----	----	----	----	1.87 -	22	.233	----	1	31 +	1	9.67B	1.72A	
1500	----	----	----	----	2.10 -	27	.257	----	32	277 +	24	15.35B	1.95A	
1510	----	----	----	----	2.35 -	30	.282	----	----	11	UNCH	10.95B	2.25A	
1520	----	----	----	----	2.62 -	32	.309	----	8	135 +	6	16.75B	2.47A	
1530	----	----	----	----	2.92 -	35	.337	----	11	35 +	9	12.30B	2.77A	
1540	3.35	#3.55	*3.35	----	3.25 -	37	.367	----	62	119 +	60	18.25B	3.15A	
1550	----	----	----	----	3.62 -	37	.398	----	26	36 +	16	13.82B	3.52A	
1560	----	----	----	----	4.02 -	40	.430	----	15	91 +	11	19.82B	3.90A	
1570	4.50	#4.50	*4.50	----	4.45 -	42	.463	----	11	15 +	11	15.45B	4.35A	
1580	----	----	----	----	4.90 -	45	.497	----	21	87 +	17	21.42B	4.80A	
1590	----	----	----	----	5.40 -	47	.532	----	----	2	UNCH	17.17B	5.32A	
1600	----	----	----	----	5.92 -	50	.567	----	----	4	UNCH	23.12B	5.85A	
1640	----	----	----	----	8.37 -	60	.704	----	----	1	UNCH	24.62B	8.27A	
TOTAL									280	6142 +	138			
JAN18		(FUTURES SETT.	153.850 +	67.5 )										
1000	----	----	----	----	.05	UNCH	.005	----	----	12	UNCH	1.25	.05	
1040	----	----	----	----	.05	UNCH	.005	----	----	4	UNCH	1.75B	.35A	
1060	----	----	----	----	.07	UNCH	.008	----	----	5	UNCH	2.05B	.30A	
1080	----	----	----	----	.10	UNCH	.010	----	----	30	UNCH	2.40B	.12	
1100	----	----	----	----	.10	UNCH	.011	----	----	25	UNCH	2.77B	.20	
1120	----	----	----	----	.12	UNCH	.014	----	----	22	UNCH	4.90	.25	
1140	----	----	----	----	.15	UNCH	.017	----	----	37	UNCH	3.62B	.20A	
1160	----	----	----	----	.17	UNCH	.020	----	1	75 -	1	6.37B	.20	
1180	----	----	----	----	.22	UNCH	.025	----	7	32	UNCH	7.20B	.25	
1200	----	----	----	----	.27 -	2	.030	----	----	262	UNCH	8.12B	.27	
1220	----	----	----	----	.32 -	5	.036	----	----	63	UNCH	9.17B	.40A	
1240	----	----	----	----	.42 -	2	.046	----	1	74 -	1	7.10B	.45	
1260	----	----	----	----	.55 -	2	.058	----	3	108	UNCH	8.00B	.60	
1280	----	----	----	----	.70 -	2	.072	----	12	65	UNCH	9.02B	.70	
1300	----	----	----	----	.87 -	2	.087	----	4	290 +	3	10.15B	.95A	
1320	----	----	----	----	1.07 -	5	.105	----	2	157 -	1	10.65B	1.10	
1340	----	----	----	----	1.32 -	5	.126	----	2	147 +	2	10.27B	1.35A	
1360	----	----	----	----	1.62 -	5	.150	----	11	157	UNCH	11.30B	1.60	
1380	----	----	----	----	2.00 -	5	.177	----	24	100 -	4	12.40B	1.95	
1400	----	----	----	----	2.40 -	7	.206	----	41	250 +	4	13.47B	2.30	
1420	----	----	----	----	2.87 -	7	.239	----	11	172 +	10	14.65B	2.85A	
1440	----	----	----	----	3.42 -	7	.274	----	19	154 +	16	15.07B	3.35A	
1460	----	----	----	----	4.02 -	10	.311	----	46	265 +	41	16.42B	3.85	
1480	4.90	#4.90	*4.90	----	4.65 -	15	.350	----	23	107 +	10	17.80B	4.57A	
1500	----	----	----	----	5.35 -	20	.391	----	36	109 +	34	19.25B	5.17	
1520	6.55	#6.55	*6.55	----	6.12 -	25	.435	----	33	70 +	33	20.75B	6.00	
1540	----	----	----	----	6.97 -	30	.481	----	11	51 +	11	19.02B	6.92	
1600	----	----	----	----	10.15 -	45	.624	----	----	1	UNCH	24.07B	10.12A	
TOTAL									287	2844 +	157			
MAR18		(FUTURES SETT.	150.300 +	65.0 )										
1000	----	----	----	----	.15	UNCH	.013	----	----	2	UNCH	1.42B	.35A	
1020	----	----	----	----	.15	UNCH	.014	----	----	3	UNCH	1.97	.40A	
1040	----	----	----	----	.17	UNCH	.016	----	----	16	UNCH	2.20B	.37	
1060	----	----	----	----	.20	UNCH	.019	----	----	6	UNCH	2.95	.27A	
1080	----	----	----	----	.25	UNCH	.023	----	----	13	UNCH	3.07B	.32A	
1100	----	----	----	----	.30	UNCH	.028	----	----	43	UNCH	3.50B	.35	
1120	----	----	----	----	.35 -	2	.032	----	----	16	UNCH	3.90B	.42A	
1140	----	----	----	----	.42 -	2	.039	----	5	43 +	5	4.37B	.40	
1160	----	----	----	----	.50 -	5	.046	----	----	32	UNCH	4.90B	.60A	
1180	----	----	----	----	.62 -	5	.056	----	4	27 +	4	5.47B	.60	
1200	----	----	----	----	.77 -	7	.068	----	----	65	UNCH	6.10B	.75	
1220	----	----	----	----	.95 -	7	.081	----	----	58	UNCH	6.80B	.97A	
1240	----	----	----	----										



FINAL

PG18 BULLETIN #183@ FEEDER CATTLE PUT OPTIONS Fri, Sep 22, 2017 PG18

	(FUTURES SETT.	150.100 +	47.5 )									
1140	----	----	----	.50 -	2	.044	----	----	6	UNCH	4.52B	.60A
1160	----	----	----	.60 -	5	.052	----	----	2	UNCH	5.05B	.72A
1180	----	----	----	.75 -	2	.063	----	----	5	UNCH	5.62B	.85A
1200	----	----	----	.90 -	2	.075	----	----	76	UNCH	6.22B	.87A
1220	----	----	----	1.07 -	5	.088	----	----	4	UNCH	6.92B	1.22A
1240	----	----	----	1.30 -	7	.103	----	----	14	UNCH	7.60B	1.32A
1260	----	----	----	1.55 -	10	.120	----	----	12	UNCH	8.35B	1.75A
1280	----	----	----	1.85 -	12	.140	----	----	12	UNCH	9.15B	1.90
1300	----	----	----	2.20 -	12	.161	----	15	95 +	2	9.92B	2.20
1320	----	----	----	2.60 -	12	.185	----	1	16	UNCH	10.80B	2.65
1340	----	----	----	3.05 -	12	.210	----	----	47	UNCH	11.67B	3.15A
1360	----	----	----	3.55 -	12	.238	----	1	26 +	1	12.67B	3.62A
1380	----	----	----	4.10 -	12	.266	----	----	26	UNCH	13.72B	4.17A
1400	----	----	----	4.70 -	12	.297	----	5	42	UNCH	14.75B	4.75A
1420	----	----	----	5.35 -	15	.329	----	----	5	UNCH	15.42B	5.35A
1440	----	----	----	6.05 -	17	.362	----	----	7	UNCH	15.37B	6.00A
1460	----	----	----	6.80 -	20	.396	----	----	4	UNCH	14.55B	6.75A
1480	----	----	----	7.60 +	NEW	.432	----	10	10 +	10	15.87B	7.65A
1500	----	----	----	8.47 -	20	.469	----	5	11 +	5	17.22B	8.50A
1600	----	----	----	13.85 -	27	.665	----	----	13	UNCH	25.20B	13.92A
TOTAL								37	452 +	18		
	(FUTURES SETT.	149.750 +	47.5 )									
MAY18	----	----	----	.40	UNCH	.034	----	----	4	UNCH	1.45B	.45A
1100	----	----	----	.50	UNCH	.042	----	----	2	UNCH	1.72B	.57A
1120	----	----	----	.60	UNCH	.050	----	----	2	UNCH	2.30	.70A
1140	----	----	----	1.07 -	5	.084	----	----	15	UNCH	3.60B	1.20A
1200	----	----	----	1.30 -	5	.099	----	----	1	UNCH	4.10B	1.42A
1220	----	----	----	1.55 -	7	.115	----	----	10	UNCH	4.67B	1.70A
1240	----	----	----	1.85 -	7	.133	----	2	6 +	2	5.30B	2.02A
1260	----	----	----	2.17 -	10	.153	----	----	8	UNCH	5.97B	2.35A
1280	----	----	----	2.55 -	12	.175	----	----	29	UNCH	6.72B	2.65A
1300	----	----	----	2.97 -	12	.198	----	----	11	UNCH	7.55B	3.07A
1320	----	----	----	3.45 -	12	.223	----	----	2	UNCH	8.40B	3.52A
1340	----	----	----	3.97 -	12	.250	----	----	6	UNCH	9.35B	4.05A
1360	----	----	----	4.52 -	12	.278	----	----	10	UNCH	10.90B	4.62A
1380	----	----	----	5.12 -	12	.307	----	10	45 +	2	11.52B	5.00
1400	----	----	----	5.80 -	10	.338	----	1	22 +	1	11.62B	5.85A
1420	----	----	----	6.50 -	10	.370	----	----	19	UNCH	12.40B	6.55A
1440	----	----	----	7.25 -	12	.404	----	----	14	UNCH	12.92B	7.32A
1460	----	----	----	8.05 -	15	.439	----	2	3	UNCH	13.52B	8.15A
1480	----	----	----	8.92 -	15	.475	----	----	2	UNCH	11.92B	9.00A
TOTAL								15	211 +	5		
	(FUTURES SETT.	150.025 +	45.0 )									
AUG18	----	----	----	1.82 -	5	.118	----	----	1	UNCH	2.00	2.00
1220	----	----	----	2.77 -	7	.170	----	----	1	UNCH	----	3.17A
1280	----	----	----	5.20 +	NEW	.286	----	4	4 +	4	----	5.65A
1380	----	----	----	8.02 -	20	.402	----	----	5	UNCH	8.02B	8.52A
1460	----	----	----	8.90 -	20	.434	----	----	1	UNCH	----	9.37A
1480	----	----	----									
TOTAL								4	12 +	4		

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 SEP17 CALL						
ZF	1200	----	----	----	----	4
ZF	1220	----	----	----	----	2
ZF	1240	----	----	----	----	1
ZF	1300	----	----	----	----	10
ZF	1340	----	----	----	----	52
ZF	1360	----	----	----	----	14
ZF	1380	----	----	----	----	4
TOTALS		0	0	0	0	87
FDR CATTLE PUT SEP17 PUT						
ZF	1540	----	----	----	----	1
TOTALS		0	0	0	0	1