



FINAL

PG18 BULLETIN #140@

FEEDER CATTLE PUT OPTIONS

Mon, Jul 24, 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, --CONTRACT-- LOW. Rows include contract details for AUG17 and SEP17.

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Table with columns for contract month (e.g., 1420, 1430), futures/settle prices, and various market data points. Includes sub-sections for OCT17, NOV17, and JAN18.

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	(FUTURES SETT.	143.050 -	400.0)									
1400	----	----	5.00N	6.57 +	157	.411	----	----	35	UNCH	13.47B	5.00
1420	----	----	5.70N	7.45 +	175	.451	----	----	66	UNCH	14.65B	6.05A
1440	----	----	6.50N	8.42 +	192	.491	----	----	39	UNCH	15.07B	6.85A
1460	----	----	7.37N	9.45 +	207	.532	----	----	19	UNCH	16.42B	7.65
1480	----	----	8.35N	10.57 +	222	.572	----	----	6	UNCH	17.80B	8.55A
1500	----	----	9.40N	11.75 +	235	.613	----	----	4	UNCH	19.25B	9.52A
TOTAL									13			
MAR18	(FUTURES SETT.	140.125 -	367.5)						733 +	4		
1000	----	----	.22N	.30 +	7	.027	----	----	2	UNCH	1.42B	1.17A
1020	----	----	.25N	.35 +	10	.032	----	----	2	UNCH	1.97	.75A
1040	----	----	.30N	.40 +	10	.037	----	----	10	UNCH	2.20B	.52A
1060	----	----	.35N	.47 +	12	.044	----	----	5	UNCH	2.95	.45
1080	----	----	.40N	.57 +	17	.053	----	----	4	UNCH	3.07B	.75A
1100	----	----	.47N	.67 +	20	.062	----	----	33	UNCH	3.50B	.62
1120	----	----	.55N	.80 +	25	.072	----	----	2	UNCH	3.90B	.67A
1140	----	----	.65N	.95 +	30	.085	----	----	22	UNCH	4.37B	.67A
1160	----	----	.80N	1.15 +	35	.101	----	----	20	UNCH	4.90B	.87A
1180	----	----	.97N	1.40 +	42	.120	----	----	15	UNCH	5.47B	1.05A
1200	1.60	*1.60	1.60	1.70 +	47	.141	----	39	33 -	20	6.10B	1.27A
1220	----	----	1.52N	2.05 +	52	.165	----	----	2	UNCH	6.80B	1.65A
1240	----	----	1.87N	2.45 +	57	.191	----	----	154	UNCH	7.50B	2.00A
1260	----	----	2.27N	2.92 +	65	.219	----	----	3	UNCH	8.25B	2.37A
1280	----	----	2.75N	3.47 +	72	.251	----	----	12	UNCH	9.07B	2.75
1300	----	----	3.25N	4.05 +	80	.283	----	----	37	UNCH	9.95B	3.27A
1320	----	----	3.80N	4.70 +	90	.317	----	----	10	UNCH	10.87B	3.85A
1340	----	----	4.40N	5.40 +	100	.353	----	----	4	UNCH	11.82B	4.42A
1360	----	----	5.05N	6.15 +	110	.390	----	----	175	UNCH	12.85B	5.00A
1380	----	----	5.75N	6.97 +	122	.429	----	----	15	UNCH	13.95B	5.72A
1400	----	----	6.50N	7.90 +	140	.469	----	----	10	UNCH	15.10B	6.45A
1420	----	----	7.30N	8.90 +	160	.509	----	----	16	UNCH	16.30B	7.25A
1440	----	----	8.17N	10.00 +	182	.549	----	----	56	UNCH	15.12B	8.15A
1460	----	----	9.15N	11.15 +	200	.589	----	----	1	UNCH	17.00	9.10A
TOTAL									39			
APR18	(FUTURES SETT.	139.075 -	337.5)						643 -	20		
1000	----	----	.30N	.40 +	10	.034	----	----	3	UNCH	.95	.67A
1020	----	----	.32N	.45 +	12	.039	----	----	3	UNCH	2.15B	.67
1100	----	----	.55N	.87 +	32	.074	----	----	1	UNCH	3.62B	.75A
1200	----	----	1.50N	2.05 +	NEW	.160	----	10	10 +	10	6.22B	2.00
1220	----	----	1.87N	2.45 +	57	.185	----	----	2	UNCH	6.92B	2.40A
1300	----	----	3.72N	4.70 +	97	.306	----	----	5	UNCH	9.92B	4.22A
1320	----	----	4.30N	5.37 +	107	.339	----	----	1	UNCH	10.80B	4.80A
1340	----	----	4.95N	6.12 +	NEW	.375	----	1	1 +	1	11.67B	5.40A
1400	----	----	7.20N	8.72 +	152	.488	----	----	3	UNCH	14.75B	7.60A
TOTAL									11			

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 AUG17 ZF	FEEDER CATTLE OPTIONS CALL 1200	----	----	----	----	8
TOTALS		0	0	0	0	8