









PRELIMINARY

PG56 BULLETIN #101@

CORN, OAT AND ROUGH RICE OPTIONS

Fri, May 26, 2017

PG56

CORN WEEKLY CALLS

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. Includes sub-sections for C WK1 CALL and C WK2 CALL.

CORN 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. Includes sub-sections for CORN PUT and CORN PUT for months JUN17, JUL17, AUG17, SEP17, DEC17.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. 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.



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Table with columns for contract month (e.g., 290, 300, 310), price, volume, and open interest. Includes sub-sections for MAR18, MAY18, JUL18, SEP18, DEC18, and DEC19.

CORN WEEKLY 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.

CONSECUTIVE CORN CSO CALLS

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.

CONSECUTIVE CORN CSO 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.

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Summary table for DEC17 -10 TOTAL with columns for 7+, NEW, .459, 200, 200+, 200, 200

JULY-DEC CORN CSO CALLS

Table for JULY-DEC CORN CSO CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

JULY-DEC CORN CSO PUTS

Table for JULY-DEC CORN CSO PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

DEC-JULY CSO CALLS

Table for DEC-JULY CSO CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

DEC-JULY CROP CSO PUTS

Table for DEC-JULY CROP CSO PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

DEC-DEC CROP CSO CALLS

Table for DEC-DEC CROP CSO CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

DEC-DEC CORN CSO PUTS

Table for DEC-DEC CORN CSO PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

OAT CALLS

Large table for OAT CALLS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

OAT PUTS

Table for OAT PUTS with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007...



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Table with columns: PG56, BULLETIN #101@, CORN, OAT AND ROUGH RICE OPTIONS, Fri, May 26, 2017, PG56. Rows include 230, 240, 190, 200, 220, 230, 240, 190, 200, 210, 220, 230, 240, 190, 200, 210, 220.

ROUGH RICE CALLS

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 JUN17, JUL17, SEP17, NOV17.

ROUGH RICE 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 JUN17, JUL17, SEP17, NOV17.

ADDITIONAL GRAINS & OIL SEED OPTIONS

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 JUN17, JUL17.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. 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.







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Fri, May 26, 2017

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|       |      |      |      |      |       |    |      |      |      |         |      |      |      |
|-------|------|------|------|------|-------|----|------|------|------|---------|------|------|------|
| 460   | ---- | ---- | ---- | 726N | 677 - | 47 | .971 | ---- | ---- | 3       | UNCH | 830B | 624A |
| TOTAL |      |      |      |      |       |    |      |      | 555  | 11490 + | 123  |      |      |
| AUG17 |      |      |      |      |       |    |      |      |      |         |      |      |      |
| 320   | ---- | ---- | ---- | 1N   | 1     |    | .003 | ---- | ---- | 10      | UNCH | 44B  | 4A   |
| 325   | ---- | ---- | ---- | 1N   | 1     |    | .006 | ---- | 10   | 10      | UNCH | 54B  | 5A   |
| 330   | ---- | ---- | ---- | 2N   | 1 -   | 1  | .011 | ---- | 22   | 22      | UNCH | 65B  | 3A   |
| 335   | ---- | ---- | ---- | 2N   | 2     |    | .020 | ---- | 1    | 1       | UNCH | 77B  | 4A   |
| 340   | ---- | ---- | ---- | 4N   | 3 -   | 1  | .029 | ---- | 199  | 199     | UNCH | 93B  | 6A   |
| 345   | ---- | ---- | ---- | 6N   | 5 -   | 1  | .045 | ---- | 13   | 26 +    | 12   | 110B | 6    |
| 350   | ---- | ---- | ---- | 11N  | 10 -  | 1  | .068 | ---- | 110  | 379 -   | 81   | 127B | 10   |
| 355   | ---- | ---- | ---- | 16N  | 15 -  | 1  | .100 | ---- | 12   | 54      | UNCH | 147B | 15   |
| 360   | ---- | ---- | ---- | 26N  | 23 -  | 3  | .136 | ---- | 37   | 1051 -  | 12   | 171B | 23   |
| 365   | ---- | ---- | ---- | 41N  | 33 -  | 6  | .179 | ---- | 25   | 161     | UNCH | 194B | 34A  |
| 370   | ---- | ---- | ---- | 60N  | 47 -  | 11 | .232 | ---- | 25   | 336     | UNCH | 221B | 50A  |
| 375   | ---- | ---- | ---- | 81N  | 65 -  | 14 | .287 | ---- | 7    | 37 +    | 2    | 247B | 66A  |
| 380   | ---- | ---- | ---- | 105N | 87 -  | 16 | .345 | ---- | 46   | 583 +   | 8    | 277B | 87A  |
| 385   | ---- | ---- | ---- | 133N | 113 - | 20 | .400 | ---- | 2    | 431     | UNCH | 310B | 113A |
| 390   | ---- | ---- | ---- | 164N | 142 - | 22 | .454 | ---- | 12   | 906     | UNCH | 342B | 142A |
| 395   | ---- | ---- | ---- | 195N | 171 - | 24 | .505 | ---- | 2    | 352     | UNCH | 375B | 172A |
| 400   | ---- | ---- | ---- | 231N | 203 - | 26 | .553 | ---- | 2    | 206 +   | 2    | 411B | 205A |
| 425   | ---- | ---- | ---- | 430N | 394 - | 34 | .535 | ---- |      | 5       | UNCH | 601B | 395A |
| 430   | ---- | ---- | ---- | 472N | 435 - | 35 | .764 | ---- |      | 149     | UNCH | 642B | 434A |
| 435   | ---- | ---- | ---- | 515N | 476 - | 37 | .789 | ---- |      | 2       | UNCH | 683B | 471A |
| 440   | ---- | ---- | ---- | 561N | 521 - | 40 | .811 | ---- |      | 2       | UNCH | 725B | 510A |
| 445   | ---- | ---- | ---- | 605N | 564 - | 41 | .833 | ---- |      | 2       | UNCH | 767B | 547A |
| TOTAL |      |      |      |      |       |    |      |      | 276  | 4924 -  | 69   |      |      |
| SEP17 |      |      |      |      |       |    |      |      |      |         |      |      |      |
| 295   | ---- | ---- | ---- | 1N   | 1     |    | .002 | ---- | ---- | 27      | UNCH | 16B  | 5A   |
| 300   | ---- | ---- | ---- | 1N   | 1     |    | .003 | ---- | ---- | 2       | UNCH | 25B  | 6A   |
| 310   | ---- | ---- | ---- | 1N   | 1     |    | .008 | ---- | ---- | 3       | UNCH | 37B  | 10A  |
| 320   | ---- | ---- | ---- | 3N   | 3     |    | .022 | ---- | ---- | 117     | UNCH | 60   | 4A   |
| 325   | ---- | ---- | ---- | 4N   | 4     |    | .029 | ---- | ---- | 50      | UNCH | 70B  | 5    |
| 330   | ---- | ---- | ---- | 6N   | 6     |    | .042 | ---- | ---- | 837     | UNCH | 81B  | 10A  |
| 335   | ---- | ---- | ---- | 11N  | 10 -  | 1  | .054 | ---- | ---- | 37      | UNCH | 95B  | 12   |
| 340   | ---- | ---- | ---- | 15N  | 14 -  | 1  | .076 | ---- | 5    | 1589 +  | 5    | 112B | 13   |
| 345   | ---- | ---- | ---- | 22N  | 21 -  | 1  | .101 | ---- | ---- | 231     | UNCH | 130B | 21   |
| 350   | ---- | ---- | ---- | 32N  | 27 -  | 3  | .129 | ---- | 5    | 624 -   | 3    | 147B | 30   |
| 355   | ---- | ---- | ---- | 43N  | 37 -  | 4  | .162 | ---- | ---- | 30      | UNCH | 167B | 40A  |
| 360   | ---- | ---- | ---- | 57N  | 51 -  | 6  | .199 | ---- | ---- | 644     | UNCH | 210  | 52A  |
| 365   | ---- | ---- | ---- | 76N  | 65 -  | 11 | .239 | ---- | 26   | 65 +    | 25   | 215B | 66A  |
| 370   | ---- | ---- | ---- | 97N  | 83 -  | 14 | .282 | ---- | 39   | 343 +   | 30   | 243B | 85A  |
| 375   | ---- | ---- | ---- | 122N | 104 - | 16 | .326 | ---- | 12   | 532 +   | 1    | 270B | 106A |
| 380   | ---- | ---- | ---- | 147N | 130 - | 17 | .370 | ---- | ---- | 430     | UNCH | 300B | 131A |
| 385   | ---- | ---- | ---- | 176N | 156 - | 20 | .413 | ---- | ---- | 375     | UNCH | 311B | 156A |
| 390   | ---- | ---- | ---- | 206N | 186 - | 20 | .454 | ---- | ---- | 397     | UNCH | 362B | 185A |
| 395   | ---- | ---- | ---- | 240N | 216 - | 22 | .493 | ---- | ---- | 300     | UNCH | 395B | 216A |
| 400   | ---- | ---- | ---- | 273N | 250 - | 23 | .530 | ---- | 4    | 60 +    | 4    | 431B | 250  |
| 410   | ---- | ---- | ---- | 345N | 316 - | 27 | .599 | ---- | ---- | 2       | UNCH | 503B | 321A |
| TOTAL |      |      |      |      |       |    |      |      | 91   | 6695 +  | 62   |      |      |
| MAR18 |      |      |      |      |       |    |      |      |      |         |      |      |      |
| 315   | ---- | ---- | ---- | 7N   | 6 -   | 1  | .030 | ---- | ---- | 6       | UNCH |      |      |
| 360   | ---- | ---- | ---- | 44N  | 40 -  | 4  | .144 | ---- | ---- | 15      | UNCH | 36   | 32   |
| 370   | ---- | ---- | ---- | 63N  | 54 -  | 7  | .191 | ---- | ---- | 475     | UNCH |      | 70A  |
| 390   | ---- | ---- | ---- | 132N | 116 - | 14 | .334 | ---- | ---- | 1       | UNCH |      |      |
| 400   | ---- | ---- | ---- | 181N | 163 - | 16 | .414 | ---- | ---- | 810     | UNCH | 230  | 174  |
| TOTAL |      |      |      |      |       |    |      |      | 0    | 1307    |      |      |      |
| JUL18 |      |      |      |      |       |    |      |      |      |         |      |      |      |
| 310   | ---- | ---- | ---- | 13N  | 13    |    | .044 | ---- | ---- | 2       | UNCH |      |      |
| TOTAL |      |      |      |      |       |    |      |      | 0    | 2       |      |      |      |
| SEP18 |      |      |      |      |       |    |      |      |      |         |      |      |      |
| 335   | 30   | #30  | *30  | 30   | 36 +  | 36 | .105 | ---- | 3    | 3 +     | 3    | 30   | 30   |
| TOTAL |      |      |      |      |       |    |      |      | 3    | 3 +     | 3    |      |      |



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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 | Transfer VOLUME |
|--|--------------|------------|--------------|--------------------|------------------|------------------------|-----------------|
| CORN CALL JUN17 CALL CORN OPTIONS              |              |            |              |                    |                  |                        |                 |
| PY   | 275          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| PY   | 320          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| PY   | 330          | ----       | ----         | ----               | 40               | 40                     | 0.00            |
| PY   | 335          | ----       | ----         | ----               | 10               | 10                     | 0.00            |
| PY   | 340          | ----       | ----         | ----               | 205              | 597                    | 0.00            |
| PY   | 345          | ----       | ----         | ----               | 25               | 25                     | 0.00            |
| PY   | 350          | ----       | ----         | ----               | 76               | 76                     | 0.00            |
| PY   | 355          | ----       | ----         | ----               | 373              | 373                    | 0.00            |
| PY   | 360          | ----       | ----         | ----               | 2618             | 2618                   | 0.00            |
| PY   | 365          | ----       | ----         | ----               | 11062            | 11062                  | 0.00            |
| PY   | 370          | ----       | ----         | ----               | 13334            | 13334                  | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 27745            | 28137                  | 0               |
| CORN PUT JUN17 PUT CORN OPTIONS                |              |            |              |                    |                  |                        |                 |
| PY   | 375          | ----       | ----         | ----               | 7695             | 7696                   | 0.00            |
| PY   | 380          | ----       | ----         | ----               | 1787             | 1787                   | 0.00            |
| PY   | 385          | ----       | ----         | ----               | 448              | 448                    | 0.00            |
| PY   | 390          | ----       | ----         | ----               | 476              | 476                    | 0.00            |
| PY   | 395          | ----       | ----         | ----               | 122              | 122                    | 0.00            |
| PY   | 400          | ----       | ----         | ----               | 226              | 226                    | 0.00            |
| PY   | 415          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 10755            | 10756                  | 0               |
| ROUGH RICE CALL JUN17 CALL ROUGH RICE OPTIONS  |              |            |              |                    |                  |                        |                 |
| RRC  | 920          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| RRC  | 960          | ----       | ----         | ----               | 17               | 17                     | 0.00            |
| RRC  | 980          | ----       | ----         | ----               | 68               | 68                     | 0.00            |
| RRC  | 1000         | ----       | ----         | ----               | 3                | 3                      | 0.00            |
| RRC  | 1020         | ----       | ----         | ----               | 19               | 19                     | 0.00            |
| RRC  | 1080         | ----       | ----         | ----               | 51               | 51                     | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 159              | 159                    | 0               |
| OATS CALL JUN17 CALL OATS OPTIONS              |              |            |              |                    |                  |                        |                 |
| OO   | 220          | ----       | ----         | ----               | 4                | 4                      | 0.00            |
| OO   | 230          | ----       | ----         | ----               | 3                | 3                      | 0.00            |
| OO   | 235          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| OO   | 240          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 9                | 9                      | 0               |
| OATS PUT JUN17 PUT OATS OPTIONS                |              |            |              |                    |                  |                        |                 |
| OO   | 245          | ----       | ----         | ----               | 1                | 1                      | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 1                | 1                      | 0               |
| NEW CROP JUN17 CORN P SHORT DATED CORN OPTIONS |              |            |              |                    |                  |                        |                 |
| CDF  | 395          | ----       | ----         | ----               | 5                | 5                      | 0.00            |
| CDF  | 400          | ----       | ----         | ----               | 113              | 113                    | 0.00            |
| CDF  | 405          | ----       | ----         | ----               | 33               | 33                     | 0.00            |
| CDF  | 410          | ----       | ----         | ----               | 29               | 29                     | 0.00            |
| CDF  | 415          | ----       | ----         | ----               | 7                | 7                      | 0.00            |
| CDF  | 420          | ----       | ----         | ----               | 5                | 5                      | 0.00            |
| CDF  | 425          | ----       | ----         | ----               | 25               | 25                     | 0.00            |
| CDF  | 430          | ----       | ----         | ----               | 3                | 3                      | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 220              | 220                    | 0               |
| NEW CROP JUN17 CORN C SHORT DATED CORN OPTIONS |              |            |              |                    |                  |                        |                 |
| CDF  | 355          | ----       | ----         | ----               | 3                | 3                      | 0.00            |
| CDF  | 360          | ----       | ----         | ----               | 27               | 27                     | 0.00            |
| CDF  | 365          | ----       | ----         | ----               | 54               | 54                     | 0.00            |
| CDF  | 370          | ----       | ----         | ----               | 49               | 49                     | 0.00            |
| CDF  | 375          | ----       | ----         | ----               | 6                | 6                      | 0.00            |
| CDF  | 380          | ----       | ----         | ----               | 134              | 134                    | 0.00            |
| CDF  | 385          | ----       | ----         | ----               | 171              | 171                    | 0.00            |
| CDF  | 390          | ----       | ----         | ----               | 225              | 225                    | 0.00            |
| TOTALS   |              | 0          | 0            | 0                  | 669              | 669                    | 0               |

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