



# FEEDER CATTLE CALL OPTIONS

2019 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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## FINAL

PG17 BULLETIN # 99@

FEEDER CATTLE CALL OPTIONS

Thu, May 23, 2019 PG17

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 = \$6.25 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 CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY19	AUG19	SEP19	OCT19	NOV19	JAN20	MAR20	APR20	MAY20
FDR CATTLE FUT	05/23	08/29	09/26	10/31	11/21	01/30	03/26	04/30	05/21
FDR CATTLE OPT	05/23	08/29	09/26	10/31	11/21	01/30	03/26	04/30	05/21

### FEEDER CATTLE OPTIONS ON FUTURES

#### ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, MAY 23

	MAY19	AUG19	SEP19	OCT19	NOV19	JAN20	MAR20	APR20	MAY20
ZF	68.0-200.0	72.0-200.0	72.0-200.0	72.0-200.0	72.0-200.0	72.0-200.0	70.0-200.0	72.0-200.0	72.0-200.0

### FEEDER CATTLE FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE &	RTH	GLOBEX®	OPEN	-52 WEEKS (364 DAYS) AGO-	
FDR CATTLE FUT									
MAY19	135.70	135.92	135.25	135.60 + 15	----	1103	2147 + 29	684 2050 136.40	
AUG19	142.70	143.55	141.60	143.02 + 42	10	4569	29040 + 394	6878 26250 143.30	
SEP19	144.00	144.65	142.80	144.00 + 12	----	1371	6508 - 1	1521 5303 143.10	
OCT19	144.60	145.40	143.67	144.75 UNCH	----	1389	6401 - 41	939 5997 143.20	
NOV19	145.40	145.90	144.27	145.37 + 10	----	567	3392 + 97	612 4282 143.72	
JAN20	143.05	143.72	142.17	143.32 + 15	----	363	3482 + 107	202 2745 140.72	
MAR20	142.30	142.37	140.92A	142.12 + 32	----	61	783 + 9	65 395 138.57	
APR20	----	----	141.50A	142.65 - 2	----	9	57 - 8	----	1 138.10
TOTAL FDR CATTLE FUT					10	9432	51810 + 586	10901 47023	

### FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHG.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	
											HIGH	LOW
MAY19		FDR CATTLE CALL	(FUTURES SETT.)	135.600 +	15.0 )							
1320	----	----	----	----	----	3.60 + 15	1.000	----	----	16	UNCH	23.22B 1.27A
1325	----	----	----	----	----	3.10 + 12	1.000	----	----	7	UNCH	5.75B .97A
1330	----	----	----	----	----	2.60 + 12	1.000	----	----	75	UNCH	22.02B .67
1335	----	----	----	----	----	2.10 + 10	1.009	----	----	13	UNCH	4.80B .52A
1340	----	----	----	----	----	1.60 + 7	.994	----	91	287 - 1	UNCH	21.40B .35
1345	----	----	----	----	----	1.12 + 5	.979	----	12	101	UNCH	7.85B .25
1350	----	----	----	----	----	.67 - 2	.888	----	72	340	UNCH	20.07B .15
1355	----	----	----	----	----	.30 - 10	.591	----	154	92 + 18	UNCH	3.10B .10
1360	----	----	----	----	----	.07 - 12	.152	----	130	151 + 16	UNCH	19.60B .02
1365	----	----	----	----	----	.02 - 7	.025	----	----	28	UNCH	7.97B .05A
1370	----	----	----	----	----	CAB	-.006	----	----	35	UNCH	18.15B .02A
1375	----	----	----	----	----	CAB	.000	----	----	38	UNCH	7.05B .05A
1380	----	----	----	----	----	CAB	.000	----	----	91	UNCH	17.85B .02
1385	----	----	----	----	----	CAB	----	----	----	18	UNCH	6.07B .05A
1390	----	----	----	----	----	CAB	----	----	----	41	UNCH	16.25B .05
1395	----	----	----	----	----	CAB	----	----	----	5	UNCH	6.07B .02A
1400	----	----	----	----	----	CAB	----	----	----	73	UNCH	16.17B .02A
1405	----	----	----	----	----	CAB	----	----	----	5	UNCH	5.10B .02A
1410	----	----	----	----	----	CAB	----	----	----	30	UNCH	14.37B .02A
1415	----	----	----	----	----	CAB	----	----	----	6	UNCH	4.25B .07A
1420	----	----	----	----	----	CAB	----	----	----	43	UNCH	14.55B .02
1425	----	----	----	----	----	CAB	----	----	----	1	UNCH	3.47B .05A
1430	----	----	----	----	----	CAB	----	----	----	16	UNCH	12.60B .02A
1435	----	----	----	----	----	CAB	----	----	----	3	UNCH	2.72B .05A
1440	----	----	----	----	----	CAB	----	----	----	62	UNCH	12.97B .02A
1445	----	----	----	----	----	CAB	----	----	----	2	UNCH	6.65B .02A
1450	----	----	----	----	----	CAB	----	----	----	68	UNCH	10.87B .05A
1455	----	----	----	----	----	CAB	----	----	----	1	UNCH	5.75B .07A
1460	----	----	----	----	----	CAB	----	----	----	87	UNCH	11.50B .02A
1470	----	----	----	----	----	CAB	----	----	----	79	UNCH	9.22B .02
1475	----	----	----	----	----	CAB	----	----	----	1	UNCH	4.05B .07A
1480	----	----	----	----	----	CAB	----	----	----	203	UNCH	10.10B .02
1490	----	----	----	----	----	CAB	----	----	----	81	UNCH	7.72B .02A
1500	----	----	----	----	----	CAB	----	----	----	385	UNCH	8.77B .02
1505	----	----	----	----	----	CAB	----	----	----	11	UNCH	1.25B .05A
1510	----	----	----	----	----	CAB	----	----	----	100	UNCH	6.32B .05A
1520	----	----	----	----	----	CAB	----	----	----	409	UNCH	7.55B .02
1525	----	----	----	----	----	CAB	----	----	----	1	UNCH	.40
1530	----	----	----	----	----	CAB	----	----	----	234	UNCH	5.07B .02
1540	----	----	----	----	----	CAB	----	----	----	314	UNCH	6.25B .02A
1550	----	----	----	----	----	CAB	----	----	----	129	UNCH	4.00 .02
1560	----	----	----	----	----	CAB	----	----	----	180	UNCH	5.22B .02A
1570	----	----	----	----	----	CAB	----	----	----	74	UNCH	3.07B .02A
1580	----	----	----	----	----	CAB	----	----	----	213	UNCH	4.45 .02
1590	----	----	----	----	----	CAB	----	----	----	65	UNCH	2.32B .02
1600	----	----	----	----	----	CAB	----	----	----	387	UNCH	3.55B .02
1610	----	----	----	----	----	CAB	----	----	----	45	UNCH	1.75 .02
1620	----	----	----	----	----	CAB	----	----	----	78	UNCH	2.85B .05A
1630	----	----	----	----	----	CAB	----	----	----	12	UNCH	1.25B .10A
1640	----	----	----	----	----	CAB	----	----	----	65	UNCH	2.27B .02
1650	----	----	----	----	----	CAB	----	----	----	3	UNCH	.90B .07A
1660	----	----	----	----	----	CAB	----	----	----	29	UNCH	1.77B .05A
1680	----	----	----	----	----	CAB	----	----	----	51	UNCH	1.40B .02A
1690	----	----	----	----	----	CAB	----	----	----	14	UNCH	.47B .10A
1700	----	----	----	----	----	CAB	----	----	----	240	UNCH	1.07B .10A
1710	----	----	----	----	----	CAB	----	----	----	20	UNCH	.35B .07
1720	----	----	----	----	----	CAB	----	----	----	3	UNCH	.82B .12
1730	----	----	----	----	----	CAB	----	----	----	33	UNCH	.22B .02
1740	----	----	----	----	----	CAB	----	----	----	12	UNCH	.20B .10
1750	----	----	----	----	----	CAB	----	----	----	20	UNCH	.17B .07
1760	----	----	----	----	----	CAB	----	----	----	22	UNCH	.70 .07
1780	----	----	----	----	----	CAB	----	----	----	2	UNCH	.57 .05A
1800	----	----	----	----	----	CAB	----	----	----	74	UNCH	.47 .05A
1820	----	----	----	----	----	CAB	----	----	----	2	UNCH	.40 .05A
1840	----	----	----	----	----	CAB	----	----	----	2	UNCH	.35 .02A
TOTAL									459	5328 + 33		
AUG19		FDR CATTLE CALL	(FUTURES SETT.)	143.025 +	42.5 )							
1150	----	----	----	----	----	28.02 + 42	.997	----	----	5	UNCH	38.10B 25.75A
1310	----	----	----	----	----	12.65 + 32	.877	----	----	3	UNCH	30.17B 10.92A
1330	----	----	----	----	----	10.95 + 32	.837	----	----	6	UNCH	28.17B 9.30A
1340	----	----	----	----	----	10.12 + 30	.813	----	----	10	UNCH	27.17B 8.52A
1380	----	----	----	----	----	7.12 + 22	.697	----	----	6	UNCH	23.22B 5.97A
1400	----	----	----	----	----	5.85 + 22	.627	----	----	19	UNCH	21.37B 4.87A
1410	----	----	----	----	----	5.25 + 20	.590	----	----	1	UNCH	20.40B 4.35A
1420	----	----	----	----	----	4.70 + 17	.552	----	2	27 - 1	UNCH	19.45B 3.92A
1430	----	----	----	----	----	4.17 + 15	.514	----	5	6 + 3	UNCH	18.52B 3.52A
1440	----	----	----	----	----	3.72 + 15	.476	----	----	59	UNCH	17.60B 3.12A
1450	----	----	----	----	----	3.27 + 12	.438	----	6	84	UNCH	16.67B 2.80A
1460	----	----	----	----	----	2.90 + 12	.401	----	4	171 + 3	UNCH	15.77B 2.45A
1470	----	----	----	----	----	2.55 + 10	.366	----	25	78 + 24	UNCH	14.90B 2.15A
1480	----	----	----	----	----	2.22 + 7	.332	----	2	355	UNCH	14.02B 1.87A
1490	----	----	----	----	----	1.95 + 7	.300	----	7	134	UNCH	13.15B 1.62A
1500	----	----	----	----	----	1.70 + 5	.270	----	13	560 + 8	UNCH	12.32B 1.42A
1510	----	----	----	----	----	1.47 + 5	.241	----	----	60	UNCH	11.50B 1.25A
1520	----	----	----	----	----	1.30 + 5	.217	----	1	270 - 1	UNCH	11.05 1.12A
1530	----	----										



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Table with columns for contract months (1700-1900, SEP19, OCT19, NOV19, JAN20, MAR20), futures/settlement prices, and call option prices for various strikes. Includes sub-totals for each month.



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