



PRELIMINARY

PG17 BULLETIN #223@

FEEDER CATTLE CALL OPTIONS

Fri, Nov 16, 2018 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

Table with 10 columns: EXPIRATION, NOV18, JAN19, MAR19, APR19, MAY19, AUG19, SEP19, OCT19, NOV19. Rows include FDR CATTLE FUT and FDR CATTLE OPT.

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 16

Table with 10 columns: NOV18, JAN19, MAR19, APR19, MAY19, AUG19, SEP19, OCT19, NOV19. Row includes FDR CATTLE FUT.

FEEDER CATTLE FUTURES

Table with 10 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE &, RTH, GLOBEX®, OPEN, -52 WEEKS (364 DAYS) AGO-. Rows include FDR CATTLE FUT from NOV18 to OCT19 and a TOTAL row.

FEEDER CATTLE CALLS

Large 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 FDR CATTLE CALL for various months (NOV18, JAN19, MAR19, APR19, MAY19) and strike prices.

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.



PRELIMINARY

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FEEDER CATTLE CALL OPTIONS

Fri, Nov 16, 2018 PG17

| Contract | Settle | Open | High | Low | Close | Volume | Open Int | Unch | Unch % | Settle | Open | High | Low | Close |
|--|--------|-------|-------|------|--------|--------|----------|------|--------|--------|------|--------|-------|-------|
| (FUTURES SETT. 144.475 - 72.5) | | | | | | | | | | | | | | |
| 1420 | ---- | ---- | ---- | ---- | 6.75 - | 45 | .590 | ---- | ---- | 7 | UNCH | 14.55B | 5.70 | |
| 1440 | ---- | ---- | ---- | ---- | 5.65 - | 45 | .532 | ---- | ---- | 34 | UNCH | 12.97B | 4.65A | |
| 1460 | ---- | ---- | ---- | ---- | 4.67 - | 40 | .473 | ---- | ---- | 17 | UNCH | 11.50B | 3.80A | |
| 1480 | ---- | ---- | ---- | ---- | 3.80 - | 37 | .414 | ---- | ---- | 14 | UNCH | 10.10B | 3.07A | |
| 1500 | ---- | ---- | ---- | ---- | 3.05 - | 35 | .356 | ---- | ---- | 57 | UNCH | 8.77B | 2.32 | |
| 1520 | ---- | ---- | ---- | ---- | 2.40 - | 32 | .301 | ---- | 6 | 79 | UNCH | 7.55B | 1.95A | |
| 1540 | 1.75 | #1.75 | *1.75 | ---- | 1.87 - | 27 | .251 | ---- | 203 | 341 + | 198 | 6.25B | 1.45 | |
| 1560 | ---- | ---- | ---- | ---- | 1.47 - | 20 | .208 | ---- | ---- | 109 | UNCH | 5.22B | 1.17A | |
| 1580 | ---- | ---- | ---- | ---- | 1.12 - | 17 | .168 | ---- | ---- | 114 | UNCH | 4.45 | .95A | |
| 1600 | ---- | ---- | ---- | ---- | .87 - | 12 | .136 | ---- | 2 | 79 | UNCH | 3.55B | .82A | |
| 1620 | ---- | ---- | ---- | ---- | .67 - | 7 | .109 | ---- | ---- | 22 | UNCH | 2.85B | .60 | |
| 1640 | ---- | ---- | ---- | ---- | .50 - | 7 | .085 | ---- | ---- | 32 | UNCH | 2.27B | .50 | |
| 1660 | ---- | ---- | ---- | ---- | .37 - | 5 | .066 | ---- | ---- | 9 | UNCH | 1.77B | .40A | |
| 1680 | ---- | ---- | ---- | ---- | .27 - | 5 | .050 | ---- | 3 | 5 + | 3 | 1.40B | .25 | |
| 1700 | ---- | ---- | ---- | ---- | .20 - | 5 | .038 | ---- | ---- | 180 | UNCH | 1.07B | .42A | |
| 1720 | ---- | ---- | ---- | ---- | .15 + | NEW | .029 | ---- | 3 | 3 + | 3 | .82B | .12 | |
| 1740 | ---- | ---- | ---- | ---- | .10 - | 2 | .020 | ---- | ---- | 2 | UNCH | .17 | .17 | |
| 1760 | ---- | ---- | ---- | ---- | .07 | UNCH | .015 | ---- | ---- | 2 | UNCH | .70 | .70 | |
| 1780 | ---- | ---- | ---- | ---- | .05 | UNCH | .011 | ---- | ---- | 2 | UNCH | .57 | .57 | |
| 1800 | ---- | ---- | ---- | ---- | .02 - | 2 | .006 | ---- | ---- | 74 | UNCH | .47 | .15 | |
| 1820 | ---- | ---- | ---- | ---- | .02 | UNCH | .005 | ---- | ---- | 2 | UNCH | .40 | .40 | |
| 1840 | ---- | ---- | ---- | ---- | .02 | UNCH | .005 | ---- | ---- | 2 | UNCH | .35 | .35 | |
| TOTAL | | | | | | | | | 217 | 1191 + | 204 | | | |
| AUG19 (FUTURES SETT. 148.375 - 67.5) | | | | | | | | | | | | | | |
| 1480 | ---- | ---- | ---- | ---- | 6.87 - | 42 | .531 | ---- | ---- | 7 | UNCH | 11.47B | 5.90A | |
| 1500 | ---- | ---- | ---- | ---- | 5.90 - | 40 | .483 | ---- | ---- | 5 | UNCH | 10.17B | 5.05A | |
| 1520 | ---- | ---- | ---- | ---- | 5.00 - | 37 | .435 | ---- | ---- | 5 | UNCH | 8.97B | 4.27A | |
| 1540 | ---- | ---- | ---- | ---- | 4.20 - | 35 | .388 | ---- | ---- | 4 | UNCH | 7.82B | 3.62A | |
| 1560 | ---- | ---- | ---- | ---- | 3.50 - | 32 | .342 | ---- | ---- | 4 | UNCH | 6.77B | 3.02A | |
| 1580 | ---- | ---- | ---- | ---- | 2.90 - | 30 | .299 | ---- | ---- | 14 | UNCH | 5.80B | 2.50A | |
| 1600 | ---- | ---- | ---- | ---- | 2.37 - | 27 | .258 | ---- | ---- | 54 | UNCH | 4.92B | 2.25A | |
| 1620 | ---- | ---- | ---- | ---- | 1.95 - | 25 | .222 | ---- | ---- | 89 | UNCH | 3.35B | 1.87A | |
| 1640 | ---- | ---- | ---- | ---- | 1.57 - | 22 | .188 | ---- | ---- | 7 | UNCH | 3.47B | 1.62A | |
| 1660 | ---- | ---- | ---- | ---- | 1.27 - | 20 | .159 | ---- | ---- | 25 | UNCH | 2.25B | 1.35A | |
| 1680 | ---- | ---- | ---- | ---- | 1.02 - | 17 | .133 | ---- | ---- | 56 | UNCH | 1.90 | 1.00 | |
| 1700 | ---- | ---- | ---- | ---- | .85 - | 10 | .113 | ---- | ---- | 76 | UNCH | 1.72 | .92A | |
| 1720 | ---- | ---- | ---- | ---- | .67 - | 7 | .093 | ---- | ---- | 11 | UNCH | 1.30 | .97A | |
| 1740 | ---- | ---- | ---- | ---- | .55 - | 5 | .078 | ---- | ---- | 19 | UNCH | 1.05 | .80A | |
| 1760 | ---- | ---- | ---- | ---- | .45 - | 5 | .065 | ---- | ---- | 4 | UNCH | .77 | .65A | |
| TOTAL | | | | | | | | | 0 | 380 | | | | |
| SEP19 (FUTURES SETT. 148.150 - 80.0) | | | | | | | | | | | | | | |
| 1600 | ---- | ---- | ---- | ---- | 2.57 - | 25 | .265 | ---- | ---- | 17 | UNCH | 3.97 | 2.57A | |
| 1620 | ---- | ---- | ---- | ---- | 2.12 + | NEW | .229 | ---- | 20 | 20 + | 20 | 2.97B | 2.15A | |
| 1640 | ---- | ---- | ---- | ---- | 1.75 - | 20 | .197 | ---- | ---- | 50 | UNCH | 2.42B | 1.47 | |
| 1660 | ---- | ---- | ---- | ---- | 1.42 - | 17 | .168 | ---- | ---- | 50 | UNCH | 1.82 | 1.50A | |
| 1680 | ---- | ---- | ---- | ---- | 1.17 - | 12 | .143 | ---- | ---- | 50 | UNCH | 1.57 | 1.25A | |
| 1700 | ---- | ---- | ---- | ---- | .95 - | 12 | .120 | ---- | ---- | 50 | UNCH | 1.65 | 1.02A | |
| TOTAL | | | | | | | | | 20 | 237 + | 20 | | | |