

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG18 BULLETIN #223@

FEEDER CATTLE PUT OPTIONS

Fri, Nov 16, 2018 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, LOW. Rows include dates like NOV18, JAN19, MAR19, APR19, MAY19, AUG19 and various 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.

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



PRELIMINARY

PG18 BULLETIN #223@ FEEDER CATTLE PUT OPTIONS Fri, Nov 16, 2018 PG18

	(FUTURES SETT.)	148.375 -	67.5 )									
1300	----	----	----	1.25 +	7	.128	----	----	9	UNCH	1.15B	.82A
1340	----	----	----	1.92 +	12	.183	----	----	2	UNCH	2.00	1.27A
1360	----	----	----	2.35 +	12	.216	----	----	47	UNCH	2.40B	1.60A
1380	----	----	----	2.87 +	17	.252	----	----	57	UNCH	2.95B	1.55
1400	----	----	----	3.42 +	17	.290	----	----	39	UNCH	3.92B	2.32A
1420	----	----	----	4.07 +	17	.332	----	----	79	UNCH	4.67B	2.80
1440	----	----	----	4.80 +	20	.375	----	----	5	UNCH	5.52B	3.35A
1460	----	----	----	5.62 +	22	.421	----	----	20	UNCH	6.45B	3.97A
1480	----	----	----	6.52 +	25	.468	----	----	25	UNCH	7.47B	4.67A
1500	----	----	----	7.50 +	25	.516	----	----	26	UNCH	8.65	5.35A
1520	----	----	----	8.57 +	27	.564	----	----	75	UNCH	9.80B	5.40A
1540	----	----	----	9.75 +	30	.611	----	----	6	UNCH	11.10B	6.22A
1680	----	----	----	20.42 +	50	.866	----	----	1	UNCH	22.40B	14.50A
TOTAL									0			
SEP19	(FUTURES SETT.)	148.150 -	80.0 )						396			
1400	----	----	----	3.62 +	17	.298	----	----	15	UNCH	3.95B	2.85
1500	----	----	----	7.85 +	35	.519	----	----	5	UNCH	8.92B	6.30A
TOTAL									0			

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 FEEDER CATTLE OPTIONS						
NOV18 CALL						
ZF	1400	----	----	----	3	3
ZF	1420	----	----	----	5	9
ZF	1440	----	----	----	15	24
ZF	1460	----	----	----	10	11
ZF	1470	----	----	----	6	6
ZF	1475	----	----	----	7	7
TOTALS		0	0	0	46	60
FDR CATTLE PUT FEEDER CATTLE OPTIONS						
NOV18 PUT						
ZF	1480	----	----	----	462	462
ZF	1485	----	----	----	145	145
ZF	1490	----	----	----	218	218
ZF	1495	----	----	----	65	65
ZF	1500	----	----	----	305	305
ZF	1510	----	----	----	335	335
ZF	1520	----	----	----	302	306
ZF	1525	----	----	----	20	30
ZF	1530	----	----	----	207	207
ZF	1535	----	----	----	6	7
ZF	1540	----	----	----	144	167
ZF	1545	----	----	----	5	7
ZF	1550	----	----	----	183	190
ZF	1555	----	----	----	1	1
ZF	1560	----	----	----	140	162
ZF	1570	----	----	----	104	151
ZF	1580	----	----	----	44	73
ZF	1590	----	----	----	27	28
ZF	1600	----	----	----	1	2
ZF	1610	----	----	----	14	14
ZF	1620	----	----	----	3	4
ZF	1640	----	----	----	31	32
ZF	1680	----	----	----	4	4
TOTALS		0	0	0	2766	2915