



FINAL

PG56 BULLETIN #138@

CORN, OAT AND ROUGH RICE OPTIONS

Thu, Jul 19, 2018

PG56

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 = \$4.00 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.

CORN, OAT AND ROUGH RICE CONTRACTS LAST TRADE DATES

Table with columns for contract types (e.g., CN-CZ CSO OPT, CORN FUT) and trade dates from JUL18 to JUL19.

Table for NEW CROP CORN OPT with columns for expiration dates (AUG18 to MAY19) and trade dates.

CORN, OAT AND ROUGH RICE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 19

Table showing eligible options series for trading on Thursday, July 19, with columns for month/year and price ranges.

Table for CDF with columns for month/year and price ranges.

CORN FUTURES

Table for CORN FUTURES with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX\* VOLUME, OPEN INTEREST, and -52 WEEKS (364 DAYS) AGO- SETT. PRICE.

OAT FUTURES

Table for OATS FUT with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX\* VOLUME, OPEN INTEREST, and -52 WEEKS (364 DAYS) AGO- SETT. PRICE.

ROUGH RICE FUTURES

Table for ROUGH RICE FUT with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX\* VOLUME, OPEN INTEREST, and -52 WEEKS (364 DAYS) AGO- SETT. PRICE.

ADDITIONAL GRAINS & OIL SEED FUTURES

Table for ADDITIONAL GRAINS & OIL SEED FUTURES with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX\* VOLUME, OPEN INTEREST, and -52 WEEKS (364 DAYS) AGO- SETT. PRICE.

CORN CALLS

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





FINAL

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Table with columns for contract symbols (e.g., 390, 400, 410), prices, and volumes. Includes sub-sections for MAR19, MAY19, JUL19, and SEP19.

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Table with columns for contract number, price, volume, and open interest. Includes rows for 470, 480, 490, 500, 510, 520, 530, 550, 570, 580, 590, 600, 610, TOTAL, JUL20, 420, 440, 480, TOTAL, DEC20, 400, 420, 450, TOTAL.

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 rows for C WK1 CALL AUG18 (330, 335, 340, 345, TOTAL) and C WK3 CALL JUL18 (340, 345, 350, 355, 360, 370, 375, 380, TOTAL).

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 rows for CORN PUT AUG18 (280-490, TOTAL) and CORN PUT SEP18 (250-475).

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Summary table for Corn, Oat and Rough Rice Options with columns for contract numbers, strikes, and interest.

CORN WEEKLY PUTS

Table detailing Corn Weekly Puts with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

CONSECUTIVE CORN CSO CALLS

Table detailing Consecutive Corn CSO Calls with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

CONSECUTIVE CORN CSO PUTS

Table detailing Consecutive Corn CSO Puts with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

DEC-JULY CSO CALLS

Table detailing Dec-July CSO Calls with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

DEC-JULY CROP CSO PUTS

Table detailing Dec-July Crop CSO Puts with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

DEC-DEC CROP CSO CALLS

Table detailing Dec-Dec Crop CSO Calls with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

DEC-DEC CORN CSO PUTS

Table detailing Dec-Dec Corn CSO Puts with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

OAT CALLS

Table detailing Oat Calls with columns for strike, open range, high/low, closing range, settlement price, delta, exercise volume, and interest.

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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OAT 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 OATS PUT and OATS CALL.

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. Includes sub-sections for ROUGH RICE CALL and ROUGH RICE PUT.

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. Includes sub-sections for ROUGH RICE CALL and ROUGH RICE PUT.

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. Includes sub-sections for NEW CROP CORN C and NEW CROP CORN C.

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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480 TOTAL	----	----	----	1192N	1152 -	40	.979	----	----	105 24254 +	UNCH 1612	1117B	625A
JAN19	----	----	----							2502			
300	----	----	----	1N	1		----	----		3	UNCH	1	1
380	----	----	----	64N	56 -	6	.300	----	----	333	UNCH	81B	
390	----	----	----	117N	107 -	10	.436	----	----	211	UNCH	133B	44
395	----	----	----	150N	137 -	11	.498	----	----	765	UNCH	163B	50
400	----	----	----	183N	171 -	12	.554	----	----	199	UNCH	156	90
410	----	----	----	256N	242 -	14	.652	----	----	383	UNCH		
420	----	----	----	336N	320 -	16	.731	----	----	263	UNCH		
TOTAL										0			
FEB19	----	----	----							2157			
390	----	----	----	140N	130 -	10	.440	----	----	5	UNCH	60	60
TOTAL										0			
MAR19	----	----	----							5			
390	----	----	----	154N	144 -	10	.442	----	----	23	UNCH	70	70
400	----	----	----	217N	205 -	12	.535	----	----	182	UNCH	160	124
405	----	----	----	252N	240 -	12	.577	----	----	1	UNCH	190	190
410	----	----	----	287N	274 -	13	.616	----	----	135	UNCH	146	140
420	----	----	----	365N	351 -	14	.683	----	----	32	UNCH	354	162
440	----	----	----	533N	515 -	16	.788	----	----	59	UNCH		
TOTAL										0			
APR19	----	----	----							432			
390	----	----	----	164N	154 -	10	.443	----	----	5	UNCH	70	70
TOTAL										0			
MAY19	----	----	----							5			
390	----	----	----	176N	166 -	10	.444	----	----	5	UNCH	84	84
TOTAL										0			
JUN19	----	----	----							5			
390	----	----	----	203N	193 -	10	.444	----	----	5	UNCH	94	94
TOTAL										0			
JUL19	----	----	----							1			
410	----	----	----	342N	327 -	13	.576	----	----	1	UNCH	220	220
TOTAL										0			
SEP19	----	----	----							1			
370	----	----	----	154N	146 -	6	.321	----	----	7	UNCH	114	114
380	----	----	----	203N	194 -	7	.383	----	----	4	UNCH	184	184
420	----	----	----	461N	446 -	13	.599	----	----	2	UNCH	320	320
TOTAL										0			
										13			

**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	Transfer VOLUME
CORN CALL DEC18 PY	CORN OPTIONS 400	----	----	1000	----	----	0.00
TOTALS		0	0	1000	0	0	0
CORN PUT AUG18 PY	CORN OPTIONS 400	----	----	----	----	75	0.00
PY	410	----	----	----	----	30	0.00
PY	415	----	----	----	----	2	0.00
PY	420	----	----	----	----	309	0.00
PY	425	----	----	----	----	251	0.00
PY	430	----	----	----	----	20	0.00
PY	435	----	----	----	----	250	0.00
PY	440	----	----	----	----	3	0.00
TOTALS		0	0	0	0	940	0