



FINAL

PG17 BULLETIN #115@

FEEDER CATTLE CALL OPTIONS

Wed, Jun 17, 2015 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 columns for expiration dates (AUG15, SEP15, OCT15, NOV15, JAN16, MAR16, APR16, MAY16) and corresponding FDR CATTLE FUT and OPT values.

FEEDER CATTLE OPTIONS ON FUTURES

Table for ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 17, showing values for AUG15, SEP15, OCT15, NOV15, JAN16, MAR16, APR16, and MAY16.

FEEDER CATTLE FUTURES

Table with columns for OPENING, HIGH, LOW, CLOSING, SETT.PRICE &, RTH, GLOBEX®, OPEN, and -52 WEEKS (364 DAYS) AGO-.

FEEDER CATTLE CALLS

Large table with columns for STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHG., DELTA, EXER, CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and --CONTRACT-- HIGH/LOW.

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

| PG17 | BULLETIN #115@ | FEEDER CATTLE CALL OPTIONS | | | | | | | | | | Wed, Jun 17, 2015 | PG17 | | |
|-------|----------------|----------------------------|-----------|--------|---------|------|------|------|------|------|-------|-------------------|--------|--------|------|
| 2500 | ---- | (FUTURES SETT. | 220.300 - | 5.0) | | | | | | | | 12 | UNCH | 4.12B | .15A |
| TOTAL | ---- | ---- | ---- | ---- | .20 - | 2 | .033 | ---- | ---- | ---- | 27 | | | | |
| NOV15 | ---- | (FUTURES SETT. | 218.475 + | 2.5) | | | | | | | | 2317 + | 23 | | |
| 1820 | ---- | ---- | ---- | ---- | 36.67 - | 7 | .971 | ---- | ---- | ---- | 5 | UNCH | 25.42B | 20.32A | |
| 1960 | ---- | ---- | ---- | ---- | 23.37 - | 2 | .901 | ---- | ---- | 8 | 41 - | 5 | 27.02B | 9.87A | |
| 2000 | ---- | ---- | ---- | ---- | 19.77 | UNCH | .863 | ---- | ---- | 10 | UNCH | 23.92B | 8.05A | | |
| 2100 | ---- | ---- | ---- | ---- | 11.60 + | 5 | .711 | ---- | ---- | 5 | UNCH | 17.10B | 4.60A | | |
| 2140 | ---- | ---- | ---- | ---- | 8.90 + | 12 | .624 | ---- | ---- | 29 | UNCH | 17.35B | 3.65A | | |
| 2160 | ---- | ---- | ---- | ---- | 7.65 + | 15 | .576 | ---- | ---- | 23 | UNCH | 16.05B | 3.22A | | |
| 2180 | ---- | ---- | ---- | ---- | 6.50 + | 15 | .526 | ---- | ---- | 7 | UNCH | 14.75B | 2.85A | | |
| 2200 | ---- | ---- | ---- | ---- | 5.42 + | 10 | .474 | ---- | ---- | 36 | UNCH | 13.55B | 2.52A | | |
| 2220 | ---- | ---- | ---- | ---- | 4.47 + | 7 | .421 | ---- | ---- | 39 | UNCH | 12.35B | 2.32A | | |
| 2240 | ---- | ---- | ---- | ---- | 3.62 + | 2 | .368 | ---- | 1 | 54 + | 1 | 11.22B | 2.05A | | |
| 2260 | ---- | ---- | ---- | ---- | 2.87 - | 5 | .316 | ---- | ---- | 89 | UNCH | 10.50B | 2.02A | | |
| 2280 | ---- | ---- | ---- | ---- | 2.27 - | 7 | .267 | ---- | 2 | 21 + | 2 | 9.62B | 1.60 | | |
| 2300 | ---- | ---- | ---- | ---- | 1.77 - | 10 | .223 | ---- | ---- | 151 | UNCH | 8.65B | 1.40 | | |
| 2320 | ---- | ---- | ---- | ---- | 1.40 - | 7 | .185 | ---- | ---- | 53 | UNCH | 7.75B | 1.20A | | |
| 2340 | ---- | ---- | ---- | ---- | 1.10 + | NEW | .152 | ---- | 5 | 5 + | 5 | 6.90B | .92A | | |
| 2360 | ---- | ---- | ---- | ---- | .87 - | 5 | .125 | ---- | ---- | 28 | UNCH | 7.00 | .60 | | |
| 2400 | ---- | ---- | ---- | ---- | .55 - | 2 | .083 | ---- | ---- | 160 | UNCH | 4.70B | .35 | | |
| 2420 | ---- | ---- | ---- | ---- | .45 - | 2 | .069 | ---- | ---- | 10 | UNCH | 4.07B | .30A | | |
| 2440 | ---- | ---- | ---- | ---- | .37 - | 2 | .058 | ---- | ---- | 5 | UNCH | 3.50B | .30A | | |
| 2460 | ---- | ---- | ---- | ---- | .30 - | 2 | .047 | ---- | ---- | 5 | UNCH | 3.00B | .22A | | |
| 2480 | ---- | ---- | ---- | ---- | .25 - | 2 | .040 | ---- | ---- | 1 | UNCH | 2.52B | .20A | | |
| 2500 | ---- | ---- | ---- | ---- | .20 - | 2 | .032 | ---- | ---- | 141 | UNCH | 2.12B | .10 | | |
| TOTAL | ---- | ---- | ---- | ---- | | | | | | 16 | 934 + | 3 | | | |
| JAN16 | ---- | (FUTURES SETT. | 210.800 + | 2.5) | | | | | | | | | | | |
| 1920 | ---- | ---- | ---- | ---- | 20.95 + | 12 | .825 | ---- | ---- | 6 | UNCH | 21.52 | 14.72A | | |
| 1940 | ---- | ---- | ---- | ---- | 19.25 + | 12 | .804 | ---- | ---- | 3 | UNCH | 19.55 | 13.47A | | |
| 1960 | ---- | ---- | ---- | ---- | 17.65 + | 15 | .778 | ---- | ---- | 18 | UNCH | 17.97 | 11.22A | | |
| 1980 | ---- | ---- | ---- | ---- | 16.05 + | 15 | .751 | ---- | ---- | 8 | UNCH | 16.45 | 10.20A | | |
| 2060 | ---- | ---- | ---- | ---- | 10.27 | UNCH | .616 | ---- | ---- | 5 | UNCH | 13.02B | 6.62A | | |
| 2100 | ---- | ---- | ---- | ---- | 7.80 - | 10 | .534 | ---- | ---- | 16 | UNCH | 10.65B | 5.20A | | |
| 2120 | ---- | ---- | ---- | ---- | 6.70 - | 12 | .490 | ---- | ---- | 17 | UNCH | 9.55B | 4.57A | | |
| 2140 | ---- | ---- | ---- | ---- | 5.67 - | 15 | .445 | ---- | ---- | 3 | UNCH | 8.52B | 4.10A | | |
| 2160 | ---- | ---- | ---- | ---- | 4.75 - | 17 | .399 | ---- | ---- | 13 | UNCH | 7.57B | 3.57A | | |
| 2200 | ---- | ---- | ---- | ---- | 3.22 - | 17 | .310 | ---- | ---- | 106 | UNCH | 5.37B | 2.90 | | |
| 2220 | ---- | ---- | ---- | ---- | 2.65 - | 15 | .269 | ---- | ---- | 11 | UNCH | 5.47B | 2.75A | | |
| 2240 | ---- | ---- | ---- | ---- | 2.17 - | 12 | .232 | ---- | ---- | 96 | UNCH | 4.85B | 2.37A | | |
| 2260 | ---- | ---- | ---- | ---- | 1.77 - | 12 | .198 | ---- | ---- | 120 | UNCH | 3.22B | 1.92A | | |
| 2280 | ---- | ---- | ---- | ---- | 1.42 - | 12 | .167 | ---- | ---- | 66 | UNCH | 2.50 | 1.55A | | |
| 2300 | ---- | ---- | ---- | ---- | 1.15 - | 10 | .140 | ---- | ---- | 3 | UNCH | 2.50 | 1.15 | | |
| TOTAL | ---- | ---- | ---- | ---- | | | | | | 0 | 491 | | | | |
| MAR16 | ---- | (FUTURES SETT. | 207.475 - | 10.0) | | | | | | | | | | | |
| 2020 | ---- | ---- | ---- | ---- | 11.45 - | 5 | .621 | ---- | ---- | 5 | UNCH | 11.30B | 10.95 | | |
| 2080 | ---- | ---- | ---- | ---- | 7.65 - | 37 | .508 | ---- | ---- | 3 | UNCH | 11.77B | 7.60A | | |
| 2100 | ---- | ---- | ---- | ---- | 6.62 - | 40 | .467 | ---- | ---- | 29 | UNCH | 10.55B | 6.67A | | |
| 2140 | ---- | ---- | ---- | ---- | 4.95 - | 27 | .386 | ---- | ---- | 3 | UNCH | 8.37B | 5.05A | | |
| 2160 | ---- | ---- | ---- | ---- | 4.25 - | 20 | .347 | ---- | ---- | 7 | UNCH | 7.47B | 4.37A | | |
| 2180 | ---- | ---- | ---- | ---- | 3.60 - | 15 | .309 | ---- | ---- | 5 | UNCH | 6.45B | 3.65A | | |
| 2200 | ---- | ---- | ---- | ---- | 3.02 - | 10 | .273 | ---- | ---- | 9 | UNCH | 5.67B | 3.12A | | |
| 2220 | ---- | ---- | ---- | ---- | 2.50 - | 10 | .238 | ---- | ---- | 5 | UNCH | 4.95B | 2.65A | | |
| 2240 | ---- | ---- | ---- | ---- | 2.05 - | 7 | .205 | ---- | ---- | 3 | UNCH | 4.20 | 2.12A | | |
| TOTAL | ---- | ---- | ---- | ---- | | | | | | 0 | 69 | | | | |
| APR16 | ---- | (FUTURES SETT. | 207.750 - | 45.0) | | | | | | | | | | | |
| 2200 | ---- | ---- | ---- | ---- | 3.42 - | 25 | .289 | ---- | ---- | 36 | UNCH | 6.20B | 3.57A | | |
| 2220 | ---- | ---- | ---- | ---- | 2.87 - | 22 | .255 | ---- | ---- | 1 | UNCH | 5.50B | 2.97A | | |
| 2280 | ---- | ---- | ---- | ---- | 1.60 - | 20 | .165 | ---- | ---- | 5 | UNCH | 3.27B | 1.65A | | |
| TOTAL | ---- | ---- | ---- | ---- | | | | | | 0 | 42 | | | | |
| MAY16 | ---- | (FUTURES SETT. | 207.000 - | 32.5) | | | | | | | | | | | |
| 2180 | ---- | ---- | ---- | ---- | 4.17 - | 17 | .322 | ---- | ---- | 5 | UNCH | 4.67 | 4.27A | | |
| TOTAL | ---- | ---- | ---- | ---- | | | | | | 0 | 5 | | | | |