

2016 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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FINAL

PG18 BULLETIN #146@

FEEDER CATTLE PUT OPTIONS

Mon, Aug 01, 2016 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, --CONTRACT-- LOW. Rows include data for AUG16 and SEP16 with various strike prices and contract details.

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		(FUTURES SETT.	141.875 +	415.0)										
1480	----	----	11.72N	8.72 -	300	.669	----	----	48	UNCH	16.75	4.25A		
1500	----	----	13.37N	10.15 -	322	.723	----	----	93	UNCH	18.42B	4.65A		
1520	----	----	15.10N	11.70 -	340	.771	----	----	93	UNCH	20.17B	5.00		
1540	----	----	16.87N	13.35 -	352	.812	----	----	38	UNCH	21.97B	5.62A		
1560	----	----	18.72N	15.07 -	365	.847	----	----	56	UNCH	23.82B	6.20		
1580	----	----	20.62N	16.87 -	375	.875	----	----	29	UNCH	23.25B	6.87A		
1600	----	----	22.52N	18.72 -	380	.897	----	----	11	UNCH	25.10B	7.62A		
TOTAL									238	4849 +	83			
NOV16		(FUTURES SETT.	139.300 +	405.0)										
1100	----	----	.40N	.25 -	15	.032	----	----	1	UNCH	.65B	.20		
1140	----	----	.62N	.37 -	25	.048	----	----	16	UNCH	1.32B	.35A		
1160	----	----	.77N	.47 -	30	.060	----	5	12 +	4	2.15B	.42A		
1180	----	----	.97N	.60 -	37	.074	----	----	55	UNCH	2.75B	.57A		
1200	----	----	1.22N	.77 -	45	.093	----	15	159 -	9	3.37B	.70		
1220	----	----	1.52N	.97 -	55	.115	----	16	288 +	7	3.85B	.95A		
1240	----	----	1.87N	1.25 -	62	.142	----	----	67	UNCH	5.52B	1.25A		
1260	----	----	2.32N	1.57 -	75	.173	----	----	399	UNCH	6.05B	1.57A		
1280	----	----	2.85N	1.97 -	87	.209	----	2	110	UNCH	6.62B	1.95A		
1300	----	----	3.47N	2.42 -	105	.248	----	10	192	UNCH	7.25B	2.25A		
1320	----	----	4.20N	2.95 -	125	.291	----	9	120	UNCH	7.92B	2.50A		
1340	----	----	5.02N	3.55 -	147	.337	----	3	144 +	3	8.92B	2.60		
1360	----	----	5.95N	4.22 -	172	.388	----	7	352 +	3	10.12B	3.05A		
1380	----	----	7.00N	5.00 -	200	.443	----	10	178 +	6	11.35B	3.35A		
1400	----	----	8.17N	5.87 -	230	.500	----	4	517 +	4	12.75B	3.65		
1420	----	----	9.45N	6.90 -	255	.559	----	----	51	UNCH	14.25B	4.05A		
1440	----	----	10.85N	8.05 -	280	.619	----	----	77	UNCH	15.82B	4.55A		
1460	----	----	12.35N	9.30 -	305	.676	----	----	82	UNCH	17.52B	4.90A		
1480	10.50	#10.50	*10.50	10.50	10.72 -	322	.729	3	16 -	1	19.27B	5.40A		
1500	----	----	15.65N	12.27 -	337	.776	----	----	26	UNCH	21.07B	5.97A		
1520	----	----	17.40N	13.90 -	350	.818	----	----	6	UNCH	22.92B	6.60A		
1540	----	----	19.20N	15.60 -	360	.854	----	----	2	UNCH	24.80B	7.30A		
1560	----	----	21.07N	17.37 -	370	.884	----	----	2	UNCH	26.67B	8.07A		
TOTAL								84	2872 +	17				
JAN17		(FUTURES SETT.	135.825 +	405.0)										
1020	----	----	.35N	.22 -	12	.026	----	----	5	UNCH	.97B	.45A		
1060	----	----	.60N	.40 -	20	.044	----	----	2	UNCH	1.42B	.52A		
1080	----	----	.77N	.50 -	27	.054	----	----	8	UNCH	1.70B	.62A		
1100	----	----	.97N	.62 -	35	.066	----	----	76	UNCH	2.30B	.80		
1120	----	----	1.20N	.80 -	40	.082	----	----	39	UNCH	3.40B	.75		
1140	----	----	1.50N	1.02 -	47	.101	----	----	98	UNCH	3.87B	.97A		
1160	----	----	1.82N	1.27 -	55	.122	----	----	113	UNCH	4.42B	1.25A		
1180	----	----	2.22N	1.55 -	67	.144	----	----	54	UNCH	5.07B	1.55A		
1200	----	----	2.67N	1.87 -	80	.170	----	5	85 +	3	5.75B	1.80		
1220	----	----	3.20N	2.27 -	92	.200	----	11	400 +	11	6.50B	2.15		
1240	----	----	3.80N	2.75 -	105	.233	----	3	60 +	3	7.42B	2.60A		
1260	----	----	4.47N	3.27 -	120	.268	----	3	100 +	2	8.30B	2.85A		
1280	----	----	5.22N	3.87 -	135	.306	----	----	87	UNCH	9.30B	3.10A		
1300	----	----	6.07N	4.55 -	152	.346	----	9	118 +	9	10.25B	3.42A		
1320	----	----	7.02N	5.30 -	172	.388	----	----	56	UNCH	11.00	3.75A		
1340	----	----	8.07N	6.12 -	195	.432	----	14	404 +	14	11.22B	4.12A		
1360	----	----	9.17N	7.05 -	212	.478	----	----	12	UNCH	12.47B	4.52A		
1380	----	----	10.37N	8.07 -	230	.524	----	----	14	UNCH	14.52B	4.97A		
1400	----	----	11.65N	9.17 -	247	.570	----	----	21	UNCH	15.15B	5.45A		
1420	----	----	13.02N	10.37 -	265	.616	----	----	10	UNCH	16.65B	6.00A		
1440	----	----	14.47N	11.67 -	280	.661	----	----	3	UNCH	20.10B	6.60A		
1500	----	----	19.32N	16.07 -	325	.779	----	----	1	UNCH	25.42B	8.70A		
TOTAL								45	1766 +	42				
MAR17		(FUTURES SETT.	133.875 +	330.0)										
1080	----	----	1.35N	1.00 -	35	.088	----	----	34	UNCH	2.85B	1.00A		
1100	----	----	1.62N	1.22 -	40	.105	----	----	5	UNCH	3.27B	1.25A		
1120	----	----	1.95N	1.47 -	47	.123	----	----	19	UNCH	4.10B	1.47A		
1140	----	----	2.32N	1.77 -	55	.144	----	----	40	UNCH	5.25	1.80A		
1160	----	----	2.75N	2.12 -	62	.168	----	----	5	UNCH	5.17B	2.05A		
1180	----	----	3.22N	2.52 -	70	.194	----	----	12	UNCH	5.87B	2.50		
1200	----	----	3.77N	2.95 -	82	.221	----	----	17	UNCH	6.55B	2.92A		
1220	----	----	4.40N	3.45 -	95	.251	----	----	25	UNCH	7.30B	3.40A		
1240	----	----	5.07N	4.02 -	105	.284	----	5	16 +	5	8.15B	3.90		
1260	----	----	5.80N	4.65 -	115	.318	----	----	11	UNCH	9.05B	4.37A		
1280	----	----	6.60N	5.32 -	127	.354	----	1	30 +	1	10.05B	4.82A		
1300	----	----	7.50N	6.07 -	142	.393	----	----	38	UNCH	10.77B	5.32A		
1320	----	----	8.45N	6.90 -	155	.432	----	1	25 +	1	10.92B	5.87A		
TOTAL								7	277 +	7				
APR17		(FUTURES SETT.	134.200 +	315.0)										
1100	----	----	1.85N	1.42 -	42	.113	----	----	10	UNCH	3.05	1.37A		
1120	----	----	2.17N	1.70 -	47	.131	----	----	2	UNCH	4.70	1.67A		
1140	----	----	2.55N	2.00 -	55	.151	----	----	17	UNCH	4.75B	2.05A		
1200	----	----	3.95N	3.17 -	77	.225	----	----	2	UNCH	6.87B	3.20A		
1220	----	----	4.55N	3.67 -	87	.254	----	----	2	UNCH	7.65B	3.70A		
1240	----	----	5.20N	4.22 -	97	.284	----	----	4	UNCH	8.47B	4.22A		
1280	----	----	6.72N	5.50 -	122	.352	----	----	6	UNCH	10.35B	5.45A		
1300	----	----	7.57N	6.25 -	132	.388	----	----	17	UNCH	12.75B	6.12A		
1320	----	----	8.50N	7.05 -	145	.426	----	----	6	UNCH	10.72B	6.87A		
TOTAL								0	66					
MAY17		(FUTURES SETT.	133.800 +	337.5)										
1100	----	----	2.05N	1.57 -	47	.120	----	----	6	UNCH	2.75	1.57A		
1160	----	----	3.25N	2.55 -	70	.183	----	----	10	UNCH	4.07	2.60A		
1180	----	----	3.75N	2.97 -	77	.208	----	----	6	UNCH	4.97B	3.05A		
1200	----	----	4.30N	3.45 -	85	.235	----	----	2	UNCH	5.60B	3.52A		
1260	----	----	6.35N	5.12 -	122	.326	----	----	1	UNCH	8.07B	4.25		
1300	----	----	8.02N	6.57 -	145	.397	----	----	6	UNCH	10.05B	6.60A		
1320	----	----	8.97N	7.40 -	157	.434	----	----	3	UNCH	11.17B	7.37A		
1340	----	----	9.97N	8.30 -	167	.473	----	----	2	UNCH	11.17B	8.20A		
TOTAL								0	36					

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 PUT						
AUG16 PUT						
ZF	1520	----	----	----	1	1
ZF	1540	----	----	----	1	1
TOTALS		0	0	0	2	2