

PRELIMINARY																			
PG17 BULLETIN #148@				FEEDER CATTLE CALL OPTIONS						Wed, Aug 03, 2016 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																			
EXPIRATION:	AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	APR17	MAY17	AUG17										
FDR CATTLE FUT	08/25	09/29	10/27	11/17	01/26	03/30	04/27	05/25	08/31										
FDR CATTLE OPT	08/25	09/29	10/27	11/17	01/26	03/30	04/27	05/25											
FEEDER CATTLE OPTIONS ON FUTURES																			
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03																			
	AUG16	SEP16	OCT16	NOV16	JAN17	MAR17	APR17	MAY17											
ZF	114.0-206.0	114.0-198.0	110.0-196.0	106.0-176.0	102.0-166.0	108.0-158.0	110.0-152.0	110.0-150.0											
FEEDER CATTLE FUTURES																			
		GLOBEX OPEN		GLOBEX HIGH		GLOBEX LOW		SETT.PRICE &		RTH	GLOBEX®	OPEN	-52 WEEKS (364 DAYS) AGO-						
FDR CATTLE FUT																			
AUG16		145.45		147.90		145.02		147.47 +	200	----	2474	12012 -	497	2088	13420	214.12			
SEP16		143.52		145.95		143.32		145.60 +	172	----	3556	13601 +	419	1502	7332	210.70			
OCT16		141.20		143.90		141.20		143.70 +	162	----	2576	10334 +	401	2748	9805	208.52			
NOV16		138.97		140.85		138.57		140.72 +	152	----	1116	4654 -	20	1105	5322	206.60			
JAN17		134.62		136.45		134.62		136.42 +	115	----	350	3410 +	108	620	4311	201.40			
MAR17		133.95		134.50		133.75		134.35 +	82	----	69	1007 +	14	217	1716	198.50			
APR17		134.40		134.65		134.30		134.60 +	132	----	24	275 +	8	126	312	198.55			
MAY17		133.97		133.97		133.75		133.97 +	142	----	11	146 +	9	5	311	197.47			
TOTAL	FDR CATTLE FUT									0	10176	45439 +	442	8411	42529				
FEEDER CATTLE CALLS																			
	STRIKE	OPEN	RANGE		HIGH	LOW		CLOSING	RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW		
FDR CATTLE CALL																			
AUG16	FDR CATTLE CALL				(FUTURES SETT.			147.475 +	200.0)										
1300	----				----	----		15.60N			17.55 +	195	.980	----	1	UNCH	27.67B	6.40A	
1340	----				----	----		11.72N			13.62 +	190	.960	----	16	UNCH	28.40B	3.65A	
1350	----				----	----		10.77N			12.65 +	187	.952	----	25	UNCH	17.45B	3.10	
1360	----				----	----		9.82N			11.70 +	187	.940	----	41	UNCH	26.60B	2.72A	
1370	----				----	----		8.87N			10.75 +	187	.927	----	18	UNCH	15.77B	2.32A	
1380	----				----	----		8.02N			9.82 +	180	.908	----	79	UNCH	24.77B	1.97A	
1390	----				----	----		7.17N			8.92 +	175	.886	----	21	UNCH	14.17B	1.67A	
1400	----				----	----		6.35N			8.02 +	167	.862	25	245 -	14	23.00B	1.35	
1410	----				----	----		5.57N			7.17 +	160	.830	1	73	UNCH	12.62B	1.20A	
1420	----				----	----		4.82N			6.35 +	152	.793	----	155	UNCH	21.22B	1.00A	
1430	----				----	----		4.15N			5.57 +	142	.751	----	69	UNCH	11.15B	.85A	
1440	----				----	----		3.52N			4.82 +	130	.705	61	201 -	19	19.45B	.70A	
1450	----				----	----		2.95N			4.15 +	120	.652	5	128 -	1	9.82B	.60A	
1460	----				3.10B	----		3.10B			3.55 +	112	.595	17	178 -	3	16.60B	.47	
1470	----					----		1.60N			2.97 +	100	.537	69	466 +	43	15.92B	.35	
1480	----				----	----		1.27N			2.05 +	77	.419	----	98	UNCH	7.25B	.35A	
1490	----				----	----		1.02N			1.67 +	65	.362	40	478	UNCH	16.52B	.25	
1500	----				----	----		.80N			1.35 +	55	.309	----	97	UNCH	6.52B	.25A	
1510	----				----	----		.62N			1.10 +	47	.262	39	379	UNCH	17.62B	.17	
1520	----				----	----		.47N			.90 +	42	.221	20	168 +	5	5.45B	.20A	
1530	----				----	----		.37N			.72 +	35	.184	44	533 -	33	17.42B	.12	
1540	----				----	----		.30N			.57 +	27	.151	25	126 -	5	4.47B	.17	
1550	----				----	----		.25N			.45 +	20	.123	45	414 -	35	20.00B	.15	
1560	----				----	----		.20N			.37 +	17	.103	2	55 +	2	3.67B	.15A	
1570	----				----	----		.17N			.30 +	12	.084	10	335 -	2	18.70B	.12A	
1580	----				----	----		.15N			.26 +	5	.057	126	529 -	32	18.50B	.07	
1600	----				----	----		.12N			.15 +	2	.042	5	272 -	4	18.92B	.05	
1620	----				----	----		.10N			.12 +	2	.033	22	406	UNCH	18.15B	.05	
1640	----				----	----		.07N			.10 +	2	.026	13	310 -	5	19.35B	.02	
1660	----				----	----		.05N			.07 +	2	.019	1	287 -	1	18.47B	.02	
1680	----				----	----		.05N			.05	UNCH	.013	3	499 -	3	18.47B	.05	
1700	----				----	----		.02N			.05 +	2	.012	----	130	UNCH	17.37B	.07	
1720	----				----	----		.02N			.02	UNCH	.006	----	127	UNCH	17.55B	.02	
1740	----				----	----		.02N			.02	UNCH	.006	----	102	UNCH	16.77B	.07	
1760	----				----	----		.02N			.02	UNCH	.006	----	62	UNCH	15.55B	.07	
1780	----				----	----		.02N			.02	UNCH	.005	----	248	UNCH	14.37B	.05	
1800	----				----	----		CAB			CAB	----	.003	----	44	UNCH	13.20B	.05	
1820	----				----	----		CAB			CAB	----	.001	----	55	UNCH	12.07B	.12	
1840	----				----	----		CAB			CAB	----	.001	----	30	UNCH	11.02B	.07	
1860	----				----	----		CAB			CAB	----	.000	----	29	UNCH	10.05B	.07	
1880	----				----	----		CAB			CAB	----	.000	----	111	UNCH	9.07B	.02	
1900	----				----	----		CAB			CAB	----	.000	----	14	UNCH	8.25B	.02	
1920	----				----	----		CAB			CAB	----	.000	----	30	UNCH	7.42B	.05	
1940	----				----	----		CAB			CAB	----	.000	----	33	UNCH	6.65B	.02	
1960	----				----	----		CAB			CAB	----	.000	----	22	UNCH	5.95B	.07	
1980	----				----	----		CAB			CAB	----	.000	----	20	UNCH	5.32B	.02	
2000	----				----	----		CAB			CAB	----	.000	----	35	UNCH	4.70B	.02	
2020	----				----	----		CAB			CAB	----	.000	----	29	UNCH	4.15B	.02	
2040	----				----	----		CAB			CAB	----	.000	----	5	UNCH	3.65B	.05	
2060	----				----	----		CAB			CAB	----	.000	----	755	7950 -	110		
TOTAL																			
SEP16	FDR CATTLE CALL				(FUTURES SETT.			145.600 +	172.5)										
1300	----				----	----		14.52N			16.15 +	162	.909	----	20	UNCH	26.05B	6.90A	
1340	----				----	----		11.10N			12.60 +	150	.848	----	28	UNCH	21.85B	4.30A	
1350	----				----	----		10.27N			11.77 +	150	.829	----	6	UNCH	14.07B	3.82A	
1360	----				----	----		9.50N			10.97 +	147	.806	----	199	UNCH	20.20B	3.40A	
1370	----				----	----		8.00N			9.40 +	140	.757	----	34	UNCH	18.57B	2.67A	
1380	----				----	----		6.60N			7.92 +	132	.702	25	115 -	14	16.67B	2.00	
1390	----				----	----		5.95N			7.25 +	130	.671	----	23	UNCH	9.52B	1.80A	
1400	----				----	----		5.35N			6.60 +	125	.639	----	46	UNCH	17.35B	1.57A	
1420	----				----	----		4.77N			5.95 +	117	.606	----	44	UNCH	8.25B	1.37A	
1430	----				----	----		4.25N			5.35 +	110	.572	----	120	UNCH	17.17B	1.20A	
1440	----				----	----		3.75N			4.80 +	105	.536	12	1399 +	3	7.37B	1.05A	
1450	----				----	----		3.27N											

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				(FUTURES SETT.	143.700 +	162.5)									
1540	1.35	1.35	1.35	1.35	1.37 +	27	.210	----	46	182 +	21	15.07B	.45		
1560	----	----	----	.80N	1.00 +	20	.165	----	13	77 +	4	13.75B	.35		
1580	----	----	----	.60N	.72 +	12	.127	----	92	204 +	85	12.52B	.20		
1600	----	----	----	.45N	.52 +	7	.097	----	----	85	UNCH	11.37B	.20		
1620	----	----	----	.32N	.40 +	7	.076	----	----	107	UNCH	10.27B	.15		
1640	----	----	----	.25N	.30 +	5	.059	----	----	37	UNCH	9.17B	.15		
1660	----	----	----	.17N	.22 +	5	.045	----	----	113	UNCH	8.25B	.07		
1680	----	----	----	.15N	.17 +	2	.036	----	----	27	UNCH	7.32B	.12A		
1700	----	----	----	.12N	.12	UNCH	.026	----	----	56	UNCH	6.47B	.07		
1720	----	----	----	.10N	.10	UNCH	.021	----	----	15	UNCH	5.70B	.15A		
1740	----	----	----	.07N	.10 +	2	.020	----	----	12	UNCH	5.00B	.15A		
1780	----	----	----	.05N	.05	UNCH	.010	----	----	1	UNCH	3.52B	.22A		
1800	----	----	----	.05N	.05	UNCH	.010	----	----	6	UNCH	3.05B	.02		
1820	----	----	----	.05N	.05	UNCH	.010	----	----	7	UNCH	2.62B	.82A		
1840	----	----	----	.02N	.05 +	2	.009	----	----	1	UNCH	2.22B	.12		
1860	----	----	----	.02N	.02	UNCH	.005	----	----	6	UNCH	1.90B	.05		
1880	----	----	----	.02N	.02	UNCH	.005	----	----	2	UNCH	1.50B	.12		
1920	----	----	----	.02N	.02	UNCH	.004	----	----	1	UNCH	1.05B	.12A		
TOTAL									539	3310 +	123				
NOV16				(FUTURES SETT.	140.725 +	152.5)									
1220	----	----	----	18.32N	19.70 +	137	.887	----	----	10	UNCH	21.35B	10.50		
1240	----	----	----	16.57N	17.92 +	135	.866	----	----	5	UNCH	31.00B	13.97A		
1320	----	----	----	10.22N	11.35 +	112	.737	----	----	6	UNCH	23.90B	4.47A		
1340	----	----	----	8.85N	9.87 +	102	.694	----	----	9	UNCH	22.15B	3.62A		
1360	8.45	#8.45	#8.45	8.45	8.47 +	95	.646	----	3	74	UNCH	20.42B	2.90		
1380	----	----	----	6.32N	7.20 +	87	.595	----	----	102	UNCH	18.32B	2.32A		
1400	----	----	----	5.22N	6.00 +	77	.540	----	3	358 -	2	17.05B	1.82A		
1420	----	----	----	4.25N	4.92 +	67	.482	----	5	67	UNCH	16.82B	1.45A		
1440	----	----	----	3.40N	3.97 +	57	.423	----	----	230	UNCH	17.22B	1.12A		
1460	----	----	----	2.70N	3.15 +	45	.364	----	9	208 +	8	16.87B	.92A		
1480	----	----	----	2.10N	2.45 +	35	.307	----	6	299 +	4	15.87B	.70A		
1500	----	----	----	1.62N	1.87 +	25	.254	----	10	328 -	2	15.00B	.57A		
1520	----	----	----	1.22N	1.42 +	20	.207	----	1	152 +	1	13.72B	.50		
1540	----	----	----	.92N	1.07 +	15	.166	----	5	179 -	5	12.52B	.35A		
1560	----	----	----	.70N	.80 +	10	.131	----	----	93	UNCH	11.37B	.30		
1580	----	----	----	.55N	.60 +	5	.103	----	----	44	UNCH	10.27B	.32A		
1600	----	----	----	.40N	.45 +	5	.080	----	----	48	UNCH	9.22B	.40		
1620	----	----	----	.30N	.35 +	5	.064	----	----	5	UNCH	8.25B	.40		
1640	----	----	----	.22N	.25 +	2	.048	----	----	16	UNCH	7.32B	.42A		
1660	----	----	----	.17N	.20 +	2	.038	----	----	5	UNCH	6.47B	.35A		
1680	----	----	----	.15N	.15	UNCH	.030	----	----	26	UNCH	5.70B	.27A		
1700	----	----	----	.12N	.12	UNCH	.025	----	----	8	UNCH	5.25	.22A		
1720	----	----	----	.10N	.10	UNCH	.020	----	----	5	UNCH	4.65	.20A		
1740	----	----	----	.07N	.07	UNCH	.015	----	----	23	UNCH	4.10	.12		
1760	----	----	----	.05N	.05	UNCH	.010	----	----	1	UNCH	3.15B	.22		
TOTAL									42	2301 +	4				
JAN17				(FUTURES SETT.	136.425 +	115.0)									
1200	----	----	----	17.22N	18.27 +	105	.831	----	----	90	UNCH	24.90B	13.60A		
1220	----	----	----	15.62N	16.67 +	105	.803	----	----	17	UNCH	23.32B	10.05		
1280	----	----	----	11.27N	12.22 +	95	.702	----	----	10	UNCH	18.30B	6.50A		
1300	----	----	----	9.97N	10.87 +	90	.663	----	----	26	UNCH	16.67B	5.62A		
1320	----	----	----	8.77N	9.60 +	82	.622	----	----	93	UNCH	15.07B	4.80A		
1340	----	----	----	7.62N	8.42 +	80	.579	----	----	12	UNCH	13.52B	4.12A		
1360	----	----	----	6.57N	7.30 +	72	.535	----	----	21	UNCH	13.87B	3.47A		
1380	----	----	----	4.62N	6.27 +	65	.489	----	----	26	UNCH	13.60B	2.90A		
1400	----	----	----	4.77N	5.32 +	55	.443	----	2	162 +	2	12.47B	2.30		
1420	----	----	----	4.00N	4.47 +	47	.397	----	4	115 -	1	11.82B	2.00A		
1440	----	----	----	3.32N	3.72 +	40	.351	----	5	98 +	2	12.60B	1.65A		
1460	----	----	----	2.72N	3.10 +	37	.309	----	7	108 +	2	11.25B	1.35		
1480	----	----	----	2.22N	2.57 +	35	.269	----	22	58 +	22	10.07B	1.12A		
1500	----	----	----	1.82N	2.12 +	30	.233	----	20	67 +	20	8.80B	.90		
1520	----	----	----	1.47N	1.75 +	27	.200	----	----	20	UNCH	7.62B	.75A		
1540	----	----	----	1.22N	1.45 +	22	.172	----	----	5	UNCH	6.62B	.70A		
1560	----	----	----	1.02N	1.22 +	20	.149	----	----	5	UNCH	5.62B	.60		
1580	----	----	----	.87N	1.05 +	17	.129	----	----	11	UNCH	4.70B	.50A		
1600	----	----	----	.77N	.95 +	15	.115	----	----	8	UNCH	3.87B	.45		
1660	----	----	----	.57N	.65 +	7	.081	----	----	7	UNCH	.65B	.20		
TOTAL									60	959 +	47				
MAR17				(FUTURES SETT.	134.350 +	82.5)									
1220	----	----	----	15.00N	15.95 +	95	.747	----	----	5	UNCH	18.62B	9.30A		
1260	----	----	----	12.25N	13.17 +	92	.683	----	----	7	UNCH	15.55B	6.90A		
1320	----	----	----	8.55N	9.35 +	80	.576	----	----	7	UNCH	11.25B	4.52A		
1340	----	----	----	7.47N	8.17 +	70	.536	----	----	6	UNCH	9.95B	3.90A		
1360	----	----	----	6.50N	7.10 +	60	.495	----	----	20	UNCH	8.82B	3.32A		
1380	----	----	----	5.60N	6.12 +	52	.454	----	----	21	UNCH	8.00B	2.85A		
1400	----	----	----	4.75N	5.22 +	47	.412	----	----	18	UNCH	8.05B	2.37A		
1420	----	----	----	4.00N	4.45 +	45	.371	----	8	33	UNCH	5.72B	2.02A		
1440	----	----	----	3.35N	3.75 +	40	.331	----	5	25 +	5	4.80B	1.67A		
1460	----	----	----	2.80N	3.15 +	35	.292	----	----	31	UNCH	3.97B	1.40A		
1480	----	----	----	2.32N	2.62 +	30	.256	----	----	14	UNCH	3.22B	1.12A		
1500	----	----	----	1.92N	2.20 +	27	.224	----	5	30	UNCH	2.62B	1.00A		
1520	----	----	----	1.57N	1.85 +	22	.196	----	----	10	UNCH	2.10B	.77A		
1540	----	----	----	1.30N	1.52 +	22	.168	----	----	10	UNCH	1.67B	.67A		
1560	----	----	----	1.05N	1.27 +	22	.145	----	----	3	UNCH	1.30B	.67A		
TOTAL									18	240 +	5				
APR17				(FUTURES SETT.	134.600 +	132.5)									
1420	----	----	----	4.15N	4.77 +	62	.381	----	8	22	UNCH	4.50B	2.25A		
1440	----	----	----	3.50N	4.05 +	55	.342	----	1	3	UNCH	3.72	1.90A		
TOTAL									9	25					
MAY17				(FUTURES SETT.	133.975 +	142.5)									
1300	----	----	----	9.57N	10.65 +	107	.605	----	----	1	UNCH	8.35B	6.20A		
1400	----	----	----	4.77N	5.40 +	62	.411	----	----	1	UNCH	5.00	2.80A		