



2016 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 #148@ FEEDER CATTLE PUT OPTIONS wed, Aug 03, 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 CUTOOT = \$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

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN		--CONTRACT--		
FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.	147.475 +			INTEREST						HIGH	LOW			
AUG16							200.0)									
1140	----	----	----	----	----	CAB		CAB	----	.000	----	----	6	UNCH	.02	.02
1150	----	----	----	----	----	CAB		CAB	----	.000	----	----	3	UNCH	.02	.02
1160	----	----	----	----	----	CAB		CAB	----	.001	----	----	2	UNCH	.02	.02
1170	----	----	----	----	----	CAB		CAB	----	.001	----	----	4	UNCH	.02	.02
1180	----	----	----	----	----	CAB		CAB	----	.002	----	----	1	UNCH	.20B	.10A
1200	----	----	----	----	----	.02N		.02	UNCH	.005	----	----	244	UNCH	2.70B	.02
1220	----	----	----	----	----	.02N		.02	UNCH	.005	----	----	167	UNCH	3.05B	.02
1230	----	----	----	----	----	.05N		.02 -	2	.005	----	----	5	UNCH	.55B	.12A
1240	----	----	----	----	----	.05N		.02 -	2	.006	----	----	124	UNCH	2.12B	.05
1250	----	----	----	----	----	.05N		.05	UNCH	.011	----	----	20	UNCH	.80B	.10A
1260	----	----	----	----	----	.07N		.05 -	2	.011	----	----	285	UNCH	2.50B	.05
1270	----	----	----	----	----	.07N		.05 -	2	.012	----	----	16	UNCH	1.02B	.10
1280	----	----	----	----	----	.07N		.05 -	2	.012	----	12	159 +	1	3.00	.05
1290	----	----	----	----	----	.10N		.07 -	2	.018	----	6	23 -	2	1.85B	.05
1300	----	----	----	----	----	.12N		.07 -	5	.019	----	11	1417 -	11	5.00	.05
1310	----	----	----	----	----	.15N		.07 -	7	.020	----	----	21	UNCH	3.47B	.10A
1320	----	----	----	----	----	.17N		.10 -	7	.026	----	70	451 -	6	4.90B	.07
1330	----	----	----	----	----	.20N		.12 -	7	.032	----	1	157	UNCH	4.27B	.12
1340	----	----	----	----	----	.25N		.15 -	10	.039	----	25	464 -	10	6.00B	.15
1350	----	----	----	----	----	.30N		.17 -	12	.047	----	----	99	UNCH	5.25B	.17A
1360	----	----	----	----	----	.35N		.22 -	12	.059	----	----	384	UNCH	6.67B	.22A
1370	----	----	----	----	----	.40N		.27 -	12	.072	----	----	182	UNCH	6.27B	.27A
1380	----	----	----	----	----	.55N		.35 -	20	.091	----	14	496 -	6	7.35B	.30
1390	----	----	----	----	----	.70N		.45 -	25	.113	----	----	199	UNCH	7.60	.40A
1400	----	----	----	----	----	.87N		.55 -	32	.137	----	57	834 -	21	8.15B	.40
1410	----	----	----	----	----	1.10N		.70 -	40	.169	----	----	65	UNCH	8.75B	.67A
1420	----	----	----	----	----	1.35N		.87 -	47	.206	----	65	399 -	21	9.50	.80
1430	----	----	----	----	----	1.67N		1.10 -	57	.248	----	6	78	UNCH	10.20B	1.05
1435	----	----	----	----	----	1.85N		1.22 +	NEW	.271	----	5	5 +	5	1.17	1.15A
1440	----	----	----	----	----	2.05N		1.35 -	70	.294	----	42	340 -	19	10.97B	1.20
1450	----	----	----	----	----	2.47N		1.67 -	80	.347	----	6	111 -	2	11.77B	1.60A
1460	----	----	----	----	----	2.95N		2.07 -	87	.404	----	7	451 +	1	12.60B	1.92
1470	----	----	----	----	----	3.50N		2.50 -	100	.462	----	5	63 +	3	13.47B	2.37A
1475	----	----	----	----	----	----		2.75 +	NEW	.492	----	5	5 +	5	2.87	2.85A
1480	----	----	----	----	----	4.12N		3.02 -	110	.521	----	4	324 -	4	14.35B	2.50
1490	----	----	----	----	----	4.80N		3.57 -	122	.580	----	----	73	UNCH	15.22B	3.40A
1500	4.50		4.50		4.00	4.00		4.20 -	135	.637	----	30	496 -	7	16.12B	2.90
1510	----	----	----	----	----	6.32N		4.87 -	145	.690	----	----	8	UNCH	17.02B	4.72A
1520	----	----	----	----	----	7.15N		5.62 -	152	.737	----	----	344	UNCH	17.95B	3.10A
1540	----	----	----	----	----	8.90N		7.25 -	165	.815	----	11	333 -	1	19.87	3.60A
1560	----	----	----	----	----	10.77N		8.97 -	180	.876	----	----	193	UNCH	21.67B	3.95A
1580	----	----	----	----	----	12.70N		10.82 -	187	.915	----	8	203 -	4	23.60B	4.35A
1600	----	----	----	----	----	14.67N		12.72 -	195	.942	----	9	177 -	9	25.52B	4.75
1620	----	----	----	----	----	16.65N		14.67 -	197	.957	----	----	109	UNCH	27.45B	5.00A
1640	----	----	----	----	----	18.62N		16.65 -	197	.966	----	----	114	UNCH	29.40B	5.47A
1660	----	----	----	----	----	20.60N		18.62 -	197	.973	----	----	45	UNCH	28.75B	6.27A
1680	----	----	----	----	----	22.57N		20.60 -	197	.980	----	----	39	UNCH	30.70B	6.85A
1700	----	----	----	----	----	24.57N		22.57 -	200	.986	----	----	11	UNCH	32.67B	7.47A
1720	----	----	----	----	----	26.55N		24.57 -	197	.987	----	----	10	UNCH	34.65B	8.00A
1740	----	----	----	----	----	28.55N		26.55 -	200	.993	----	----	4	UNCH	36.62B	8.65A
1760	----	----	----	----	----	30.55N		28.55 -	200	.993	----	----	14	UNCH	38.10B	9.35A
1780	----	----	----	----	----	32.55N		30.55 -	200	.993	----	----	18	UNCH	40.10B	10.10A
1800	----	----	----	----	----	34.55N		32.55 -	200	.994	----	----	38	UNCH	42.10B	10.95A
1820	----	----	----	----	----	36.52N		34.52 -	200	.996	----	----	4	UNCH	44.07B	11.75A
1840	----	----	----	----	----	38.52N		36.52 -	200	.998	----	----	6	UNCH	24.45	12.62A
TOTAL											399	9843 -	108			
SEP16						(FUTURES SETT.	145.600 +	172.5)								
1140	----	----	----	----	----	.05N		.05	UNCH	.008	----	----	20	UNCH	.17B	.10
1160	----	----	----	----	----	.07N		.07	UNCH	.012	----	----	23	UNCH	.47	.12A
1180	----	----	----	----	----	.10N		.10	UNCH	.017	----	----	27	UNCH	.82	.15A
1200	----	----	----	----	----	.12N		.12	UNCH	.021	----	----	274	UNCH	1.35	.17
1220	----	----	----	----	----	.17N		.17	UNCH	.029	----	----	114	UNCH	2.25B	.22
1240	----	----	----	----	----	.25N		.22 -	2	.038	----	5	141 +	4	2.65B	.25
1260	----	----	----	----	----	.35N		.32 -	2	.053	----	16	109 -	11	3.07B	.25
1270	----	----	----	----	----	.42N		.37 -	5	.060	----	----	33	UNCH	2.27B	.37A
1280	----	----	----	----	----	.50N		.42 -	7	.068	----	----	161	UNCH	4.65B	.40A
1290	----	----	----	----	----	.57N		.50 -	7	.079	----	----	16	UNCH	2.85B	.45A
1300	----	----	----	----	----	.67N		.57 -	10	.090	----	2	562 -	1	5.52B	.52A
1310	----	----	----	----	----	.77N		.67 -	10	.104	----	----	9	UNCH	4.62B	.60A
1320	----	----	----	----	----	.90N		.77 -	12	.118	----	8	201 +	2	6.12B	.70
1330	----	----	----	----	----	1.05N		.90 -	15	.134	----	----	38	UNCH	5.50B	.82A
1340	----	----	----	----	----	1.22N		1.02 -	20	.151	----	20	127 -	12	6.77B	.95A
1350	----	----	----	----	----	1.40N		1.17 -	22	.170	----	8	75 +	5	6.47B	.97
1360	----	----	----	----	----	1.62N		1.37 -	25	.193	----	10	148 -	6	7.47B	1.27A
1370	----	----	----	----	----	1.85N		1.57 -	27	.217	----	3	46	UNCH	7.57B	1.45A
1380	----	----	----	----	----	2.12N		1.80 -	32	.242	----	6	261 +	1	8.22B	1.65A
1390	----	----	----	----	----	2.40N		2.05 -	35	.269	----	----	36	UNCH	8.70B	1.87A
1400	----	----	----	----	----	2.72N		2.32 -	40	.297	----	54	516 -	10	9.27B	2.10
1410	----	----	----	----	----	3.07N		2.65 -	42	.328	----	----	9	UNCH	9.92B	2.45A
1420	----	----	----	----	----	3.47N		3.00 -	47	.360	----	25	216 +	18	10.62B	2.30
1430	----	----	----	----	----	3.90N		3.35 -	55	.393	----	2	42 +	1	11.35B	3.15A
1440	----	----	----	----	----	4.37N		3.75 -	62	.427	----	14	172 +	7	12.10B	2.72A
1450	----	----	----	----	----	4.87N		4.20 -	67</							

