



PRELIMINARY

PG15 BULLETIN #120@

LIVE CATTLE CALL OPTIONS

Fri, Jun 22, 2018 PG15

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 = LIVE CATTLE = \$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.

LIVE CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	JUN18	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	JUN19
LV CATTLE FUT	06/29		08/31	10/31	12/31	02/28	04/30	06/28
LV CATTLE OPT	06/01	07/06	08/03	10/05	12/07	02/01	04/05	06/07
LV CATL 2M CSO	06/01		08/03	10/05	12/07			
LV CATL 4M CSO	06/01		08/03	10/05				
LV CATL 6M CSO	06/01		08/03					

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22

	JUN18	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	JUN19
COA	-70-105		-110-45	-120-30	-100-35			
COB	-110-77		-155-2	-145-2				
COE	-155-20		-175--25					
LC	---		---	---	---	---	---	---
OK	480-1820	500-1580	500-1760	520-1760	540-1760	540-1800	560-1800	540-1680

LIVE CATTLE FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO-			
								VOL.	OPEN INT	SETT. PRICE	
LV CATTLE FUT											
JUN18	108.57	108.70	107.90	108.27 - 37	----	2441	3275 - 1431	1116	3759	119.20	
AUG18	105.85	106.60	105.52	105.90 - 22	378	27076	144985 + 417	18262	176716	115.27	
OCT18	108.75	109.65	108.37	109.40 + 40	125	13899	79435 + 2298	8657	107510	112.42	
DEC18	112.20	113.10	111.95	112.95 + 57	----	9547	54154 + 109	5314	58874	113.02	
FEB19	114.85	115.57	114.60	115.45 + 42	----	3100	22186 + 323	1721	26809	113.62	
APR19	116.17	116.70	115.97	116.60 + 15	----	1546	12975 + 387	872	11458	112.10	
JUN19	109.45	110.00	109.32	109.82 + 12	----	403	8301 + 126	229	5643	105.62	
AUG19	108.35	108.97	108.25	108.80 + 22	----	357	2168 + 149	45	970	104.40	
OCT19	110.07	110.07	110.07	110.10 - 15	----	46	141 + 35	----	----	106.40	
TOTAL LV CATTLE FUT					503	58415	327620 + 2413	36216	391739		



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LIVE CATTLE CALL OPTIONS

Fri, Jun 22, 2018 PG15

LIVE CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LV CATTLE CALL	LV CATTLE CALL	LV CATTLE CALL	(FUTURES SETT.	(FUTURES SETT.	(FUTURES SETT.	(FUTURES SETT.							
JUL18			.00)										
900	----	----	----	----	----	----	15.90 -	22	.999	----	1	UNCH	17.47B 8.95A
1000	----	----	----	----	----	----	6.17 -	25	.897	25	1064 +	11	7.65B 2.42A
1010	----	----	----	----	----	----	5.30 -	25	.856	----	115	UNCH	6.75B 2.02A
1020	----	----	----	----	----	----	4.45 -	25	.808	----	234	UNCH	5.92B 1.67
1030	----	----	----	----	----	----	3.65 -	25	.748	----	155	UNCH	5.02B 1.27A
1040	----	----	----	----	----	----	2.92 -	25	.674	----	410	UNCH	4.30B .97A
1050	----	----	----	----	----	----	2.27 -	25	.589	4	331 -	4	3.60B .70
1060	----	----	----	----	----	----	1.72 -	22	.498	10	458 +	10	3.00 .50
1070	----	----	----	----	----	----	1.25 -	20	.405	89	549 +	54	2.45B .35A
1080	----	----	----	----	----	----	.87 -	17	.314	35	693 +	21	2.05B .25A
1090	----	----	----	----	----	----	.57 -	15	.230	23	532 -	14	1.72B .17A
1100	----	----	----	----	----	----	.37 -	10	.162	26	594 +	5	1.42B .15A
1110	----	----	----	----	----	----	.22 -	7	.106	3	488 +	3	1.12B .10A
1120	----	----	----	----	----	----	.15 -	5	.073	26	328 -	12	.90B .07A
1130	----	----	----	----	----	----	.07 -	5	.040	16	199 +	5	.70B .05A
1140	----	----	----	----	----	----	.05 -	2	.026	----	34	UNCH	.55B .05A
1150	----	----	----	----	----	----	.02 -	2	.014	2	95 -	2	.45B .05
1160	----	----	----	----	----	----	.02	UNCH	.007	----	56	UNCH	.30B .02
1170	----	----	----	----	----	----	CAB	----	.003	----	17	UNCH	.17 .02
1180	----	----	----	----	----	----	CAB	----	.001	----	96	UNCH	.15 .02
1190	----	----	----	----	----	----	CAB	----	.000	----	12	UNCH	.07B .02
1200	----	----	----	----	----	----	CAB	----	.000	----	79	UNCH	.07 .02
1220	----	----	----	----	----	----	CAB	----	.000	----	10	UNCH	.02 .02
1230	----	----	----	----	----	----	CAB	----	.000	----	1	UNCH	----
TOTAL										259	6551 +	77	
AUG18			(FUTURES SETT.	105.900 -	22.5)								
830	----	----	----	----	----	----	22.90 -	22	.999	----	5	UNCH	24.75B 15.50A
860	----	----	----	----	----	----	19.90 -	22	.996	----	3	UNCH	30.60B 12.82A
870	----	----	----	----	----	----	18.90 -	22	.994	----	1	UNCH	27.60B 12.00A
900	----	----	----	----	----	----	15.92 -	22	.984	----	68	UNCH	26.77B 9.40A
920	----	----	----	----	----	----	14.00 -	22	.965	----	1	UNCH	24.90B 7.82A
930	----	----	----	----	----	----	13.05 -	22	.953	----	2	UNCH	21.85B 7.12A
950	----	----	----	----	----	----	11.17 -	22	.924	----	1	UNCH	20.00B 5.80A
960	----	----	----	----	----	----	10.27 -	22	.903	3	18	UNCH	21.25B 5.15A
970	----	----	----	----	----	----	9.40 -	20	.882	----	6	UNCH	18.17B 4.60A
980	----	----	----	----	----	----	8.52 -	20	.854	----	94	UNCH	19.50B 4.05A
990	----	----	----	----	----	----	7.70 -	20	.822	----	36	UNCH	16.42B 3.55A
1000	----	----	----	----	----	----	6.92 -	17	.787	----	1635	UNCH	17.80B 3.05A
1010	----	----	----	----	----	----	6.17 -	17	.748	----	136	UNCH	14.95B 2.65A
1020	----	----	----	----	----	----	5.45 -	17	.705	6	475 +	2	16.25B 2.25
1030	----	----	----	----	----	----	4.75 -	17	.660	----	437	UNCH	13.30B 1.95A
1040	----	----	----	----	----	----	4.10 -	17	.612	205	1010 -	90	14.60B 1.62A
1050	3.75	----	3.75	3.75	----	----	3.50 -	17	.561	149	1494 -	84	11.70B 1.40A
1060	----	----	----	----	----	----	2.95 -	17	.508	443	1841 -	236	13.02B 1.15A
1070	----	----	----	----	----	----	2.45 -	17	.454	14	664	UNCH	10.25B .97A
1080	----	----	----	----	----	----	1.97 -	17	.398	114	2954 +	11	11.52B .80A
1090	----	----	----	----	----	----	1.60 -	15	.344	24	1372 -	2	8.80B .67A
1100	----	----	----	----	----	----	1.25 -	15	.291	864	5517 -	17	10.85 .55
1110	----	----	----	----	----	----	.97 -	12	.242	7	852 -	4	7.50B .40
1120	----	----	----	----	----	----	.75 -	10	.198	139	2502 +	27	9.70 .35
1130	----	----	----	----	----	----	.57 -	7	.161	21	633 +	11	6.37B .27A
1140	----	----	----	----	----	----	.42 -	7	.126	43	3047 +	2	8.32 .20
1150	----	----	----	----	----	----	.32 -	5	.100	6	966	UNCH	5.37B .17A
1160	----	----	----	----	----	----	.25 -	5	.080	29	1862 -	15	6.82B .17A
1170	----	----	----	----	----	----	.20 -	2	.065	7	253 +	7	4.22B .15A
1180	----	----	----	----	----	----	.15 -	2	.050	1	1046 -	1	6.10 .10
1190	----	----	----	----	----	----	.12	UNCH	.042	----	420	UNCH	3.25B .10
1200	----	----	----	----	----	----	.10	UNCH	.034	----	1428	UNCH	5.25 .07
1210	----	----	----	----	----	----	.07	UNCH	.026	----	97	UNCH	2.40B .07
1220	----	----	----	----	----	----	.05	UNCH	.018	6	798	UNCH	4.25 .05
1230	----	----	----	----	----	----	.05	UNCH	.017	----	36	UNCH	1.70B .07
1240	----	----	----	----	----	----	.02	UNCH	.009	----	538	UNCH	3.27B .05
1250	----	----	----	----	----	----	.02	UNCH	.007	28	98 -	13	1.22B .02
1260	----	----	----	----	----	----	CAB	----	.004	----	396	UNCH	2.40B .05
1270	----	----	----	----	----	----	CAB	----	.003	----	53	UNCH	.85B .07A
1280	----	----	----	----	----	----	CAB	----	.002	----	117	UNCH	1.97 .05
1290	----	----	----	----	----	----	CAB	----	.001	----	5	UNCH	.60 .02
1300	----	----	----	----	----	----	CAB	----	.001	----	175	UNCH	1.25B .02
1310	----	----	----	----	----	----	CAB	----	.000	----	15	UNCH	.40 .05A
1320	----	----	----	----	----	----	CAB	----	.000	----	82	UNCH	1.17 .07
1340	----	----	----	----	----	----	CAB	----	.000	----	15	UNCH	.35B .15
1360	----	----	----	----	----	----	CAB	----	.000	----	20	UNCH	.45B .02
1370	----	----	----	----	----	----	CAB	----	.000	----	6	UNCH	.02B .02
1380	----	----	----	----	----	----	CAB	----	.000	----	42	UNCH	.40 .02
1390	----	----	----	----	----	----	CAB	----	.000	----	5	UNCH	.02B .02
1400	----	----	----	----	----	----	CAB	----	.000	----	38	UNCH	.22B .07
1420	----	----	----	----	----	----	CAB	----	.000	----	3	UNCH	.30 .05
1440	----	----	----	----	----	----	CAB	----	.000	----	2	UNCH	.12B .02
1500	----	----	----	----	----	----	CAB	----	.000	----	6	UNCH	.02 .02
1700	----	----	----	----	----	----	CAB	----	.000	----	70	UNCH	----
TOTAL										2109	33396 -	402	
OCT18			(FUTURES SETT.	109.400 +	40.0)								
900	----	----	----	----	----	----	19.55 +	NEW	.959	153	153 +	153	25.97B 12.75A
1020	----	----	----	----	----	----	9.05 +	32	.763	----	119	UNCH	16.27B 4.57A
1030	----	----	----	----	----	----	8.32 +	32	.735	----	109	UNCH	9.35B 4.10A
1040	----	----	----	----	----	----	7.62 +	30	.705	----	647	UNCH	14.70B 3.67A
1050	----	----	----	----	----	----	6.95 +	27	.673	2	156	UNCH	8.02B 3.25A
1060	----	----	----	----	----	----	6.32 +	25	.640	----	617	UNCH	13.17B 2.90A
1070	----	----	----	----	----	----	5.72 +	25	.605	----	542	UNCH	6.80B 2.57A
1080	----	----	----	----	----	----	5.15 +	22	.570	18	1370 -	18	11.75B 2.25A
1090	----	----	----	----	----	----	4.60 +	20	.534	50	184 +	42	5.67B 2.00A
1100	----	----	----	----	----	----	4.10 +	20	.498	67	2469	UNCH	10.65B 1.70
1110	----	----	----	----	----	----	3.60 +	17	.460	125	406 -	62	4.65B 1.50A
1120	----	----	----	----	----	----	3.17 +	17	.424	384	1992 +	36	9.37B 1.30A
1130	----	----	----	----	----	----	2.77 +	17	.388	44	172 +	32	3.82B 1.12A
1140	----	----	----	----	----	----	2.40 +	15	.352	12	1915 +	7	8.17B .97A
1150	----	----	----	----	----	----	2.07 +	15	.318	30	558 +	22	3.05B .82A
1160	----	----	----	----									

