

FINAL

PG16 BULLETIN #183@

LIVE CATTLE PUT OPTIONS

Fri, Sep 22, 2017 PG16

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 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, LOW. Rows include contract details for OCT17, NOV17, and DEC17.

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		(FUTURES SETT.	117.425 +	122.5)								
910	----	----	.07N	.07	UNCH	.013	----	----	26	UNCH	.77B	.10
920	----	----	.10N	.10	UNCH	.018	----	6	378 -	4	3.87	.10
930	----	----	.12N	.12	UNCH	.022	----	----	82	UNCH	1.02B	.20A
940	----	----	.15N	.15	UNCH	.026	----	7	900	UNCH	4.35	.15
950	----	----	.17N	.17	UNCH	.030	----	1019	1086 +	886	1.35B	.17
960	----	----	.20N	.20	UNCH	.034	----	30	986 +	24	6.70	.20
970	----	----	.25N	.22 -	2	.039	----	1	63	UNCH	1.77B	.22A
980	----	----	.30N	.27 -	2	.046	----	10	1527 -	9	7.45	.25
990	----	----	.35N	.32 -	2	.054	----	41	204 +	31	2.27B	.30
1000	----	----	.40N	.37 -	2	.062	----	100	2169 -	5	5.80	.35
1010	----	----	.47N	.45 -	2	.073	----	12	120 +	6	2.87B	.40
1020	----	----	.55N	.52 -	2	.085	----	66	1739 -	17	6.55B	.42
1030	----	----	.65N	.60 -	5	.096	----	25	213 +	24	3.57B	.52
1040	----	----	.77N	.70 -	7	.110	----	138	3028 -	95	8.00	.62
1050	----	----	.90N	.80 -	10	.125	----	60	771 -	11	4.47	.72A
1060	1.00	1.00	*1.00	.92 -	12	.142	----	556	1931 +	264	8.37B	.82A
1070	----	----	1.22N	1.07 -	15	.162	----	17	311 +	6	5.30B	.97A
1080	----	----	1.40N	1.22 -	17	.183	----	269	2198 -	42	9.62B	1.12A
1090	----	----	1.62N	1.40 -	22	.206	----	34	462 +	2	6.35B	1.30A
1100	----	----	1.85N	1.62 -	22	.232	----	492	3353 +	52	11.02B	1.50
1110	----	----	2.12N	1.85 -	27	.259	----	43	486 +	30	7.47B	1.72A
1120	----	----	2.42N	2.12 -	30	.290	----	315	2574 +	179	12.67B	2.00A
1130	----	----	2.77N	2.42 -	35	.322	----	23	368 +	7	8.72B	2.27A
1140	----	----	3.15N	2.75 -	40	.355	----	121	1417 +	28	14.55B	2.60A
1150	----	----	3.55N	3.12 -	42	.391	----	328	368 +	53	10.12B	2.95A
1160	3.50	3.50	*3.50	3.50	47	.428	----	127	1364 +	100	16.32B	3.35A
1170	----	----	4.47N	3.95 -	52	.466	----	28	166 +	18	11.57B	3.75A
1180	4.60	4.60	*4.60	4.60	57	.504	----	36	720 +	9	18.12B	4.22A
1190	----	----	5.55N	4.92 -	62	.544	----	5	61 -	5	13.25B	4.72A
1200	----	----	6.15N	5.47 -	67	.584	----	41	1378 +	40	20.00B	5.27A
1210	----	----	6.80N	6.07 -	72	.623	----	----	2	UNCH	14.95B	5.75A
1220	----	----	7.47N	6.70 -	77	.661	----	40	329	UNCH	21.90B	6.20A
1230	----	----	8.20N	7.32 -	87	.700	----	----	27	UNCH	16.72B	6.67A
1240	----	----	8.97N	8.05 -	92	.735	----	----	5	UNCH	23.85B	7.17A
1250	----	----	9.77N	8.80 -	97	.768	----	----	1	UNCH	18.57B	7.70A
1260	----	----	10.60N	9.60 -	100	.797	----	----	1	UNCH	25.80B	8.22A
1280	----	----	12.35N	11.27 -	107	.849	----	----	5	UNCH	27.75B	9.42A
1300	----	----	14.15N	13.05 -	110	.889	----	----	41	UNCH	29.72B	10.67A
TOTAL								3990	31999 +	1571		
FEB18		(FUTURES SETT.	120.050 +	80.0)								
640	----	----	CAB	CAB	----	----	----	----	1	UNCH	.05	.05
700	----	----	CAB	CAB	----	.000	----	----	1	UNCH	.05	.05
820	----	----	CAB	.02 +	2	.002	----	----	130	UNCH	.85B	.22A
840	----	----	.02N	.02	UNCH	.004	----	----	172	UNCH	1.07	.15A
850	----	----	.05N	.05	UNCH	.007	----	----	10	UNCH	----	.17A
860	----	----	.07N	.07	UNCH	.011	----	----	56	UNCH	1.70	.30A
870	----	----	.07N	.07	UNCH	.011	----	----	5	UNCH	.37B	.22A
880	----	----	.10N	.10	UNCH	.014	----	----	67	UNCH	3.05	.15
900	----	----	.15N	.15	UNCH	.021	----	----	82	UNCH	2.02B	.22A
910	----	----	.15N	.15	UNCH	.021	----	----	9	UNCH	.75B	.27A
920	----	----	.17N	.17	UNCH	.025	----	2	116 -	1	2.47B	.15
930	----	----	.20N	.20	UNCH	.028	----	----	16	UNCH	1.00B	.30A
940	----	----	.22N	.22	UNCH	.032	----	5	419	UNCH	3.05B	.22
950	----	----	.25N	.25	UNCH	.036	----	----	33	UNCH	1.32B	.32A
960	----	----	.30N	.30	UNCH	.042	----	11	165 -	3	3.65B	.27
970	----	----	.35N	.35	UNCH	.048	----	----	1	UNCH	1.67B	.45A
980	----	----	.40N	.42 +	2	.057	----	229	435 -	85	4.32B	.37A
990	----	----	.47N	.50 +	2	.066	----	----	27	UNCH	2.12B	.45A
1000	----	----	.55N	.57 +	2	.075	----	66	1024 -	10	5.15B	.50
1010	----	----	.62N	.65 +	2	.083	----	6	136	UNCH	2.65B	.55
1020	----	----	.72N	.72	UNCH	.093	----	20	1140 +	20	6.02B	.65A
1030	----	----	.82N	.82	UNCH	.104	----	----	186	UNCH	3.27B	.75A
1040	----	----	.95N	.92 -	2	.116	----	2	1042	UNCH	7.02B	.85A
1050	----	----	1.07N	1.05 -	2	.129	----	2	198 -	2	3.97B	.97A
1060	----	----	1.22N	1.20 -	2	.145	----	11	992 +	4	7.75B	1.12A
1070	----	----	1.40N	1.35 -	5	.160	----	3	200	UNCH	4.80	1.27A
1080	----	----	1.57N	1.55 -	2	.179	----	203	831 +	26	8.87B	1.40
1090	----	----	1.80N	1.75 -	5	.198	----	2	337	UNCH	5.70B	1.62A
1100	----	----	2.05N	1.97 -	7	.218	----	174	1598 +	61	10.15B	1.80
1110	----	----	2.30N	2.20 -	10	.239	----	12	149 +	9	6.70B	2.05A
1120	----	----	2.60N	2.47 -	12	.262	----	134	1588 +	18	11.52B	2.25
1130	----	----	2.92N	2.75 -	17	.285	----	----	153	UNCH	7.72B	2.57A
1140	2.90	2.90	*2.90	2.90	20	.310	----	369	1265 -	26	13.05B	2.75
1150	----	----	3.60N	3.37 -	22	.335	----	50	267 +	50	8.92B	3.17A
1160	----	----	3.97N	3.72 -	25	.362	----	70	1845 +	11	14.67B	3.50
1170	----	----	4.35N	4.12 -	22	.389	----	17	114 +	5	10.20B	3.85
1180	----	----	4.77N	4.52 -	25	.417	----	461	1207 +	451	16.40B	4.25
1190	----	----	5.20N	4.95 -	25	.446	----	8	72 +	8	11.60B	4.67A
1200	----	----	5.67N	5.40 -	27	.476	----	132	293 +	121	18.20B	5.10
1220	----	----	6.70N	6.37 -	32	.536	----	----	57	UNCH	20.05B	6.02A
1240	----	----	7.85N	7.45 -	40	.597	----	----	27	UNCH	21.95B	7.20A
1250	----	----	8.47N	8.05 -	42	.627	----	----	10	UNCH	16.35B	7.80A
1300	----	----	12.07N	11.47 -	60	.768	----	----	6	UNCH	27.82B	11.20A
TOTAL								1989	16482 +	657		
APR18		(FUTURES SETT.	121.950 +	45.0)								
840	----	----	.07N	.07	UNCH	.010	----	----	103	UNCH	.60	.55A
860	----	----	.10N	.10	UNCH	.013	----	----	50	UNCH	.47	.47
880	----	----	.15N	.15	UNCH	.019	----	----	6	UNCH	.82B	.12
900	----	----	.20N	.20	UNCH	.024	----	----	74	UNCH	1.05B	.32A
920	----	----	.25N	.27 +	2	.033	----	----	54	UNCH	1.32B	.25A
940	----	----	.32N	.35 +	2	.041	----	----	197	UNCH	2.10	.30A
960	----	----	.42N	.45 +	2	.052	----	----	131	UNCH	2.20	.40
980	----	----	.52N	.55 +	2	.063	----	82	318 -	57	2.42B	.47
1000	----	----	.65N	.70 +	5	.079	----	23	825 -	21	5.80	.62
1020	----	----	.82N	.87 +	5	.097	----	316	1522 -	165	3.55B	.80
1040	----	----	1.05N	1.10 +	5	.119	----	158	980 -	66	5.20	.97
1060	----	----	1.35N	1.37 +	2	.144	----	17	957 -	3	6.07	1.30A
1080	----	----	1.72N	1.72	UNCH	.174	----	27	504 +	9	5.82	1.60
1100	----	----	2.15N	2.12 -	2	.207	----	187	1323 -	71	6.70B	2.02A
1120	----	----	2.65N	2.60 -	5	.244	----	451	1203 -	113	7.65B	2.50
1140	----	----	3.22N	3.17 -	5	.285	----	358	1525 -	13	8.77B	3.00
1160	----	----	3.87N	3.82 -	5	.329	----	178	1001 -	93	9.62B	3.65A
1180	----	----	4.60N	4.57 -	2	.376	----	148	1144 +	125	10.82B	4.37
1200	----	----	5.42N	5.37 -	5	.425	----	214	483 +	199	12.12B	5.17A
1220	----	----	6.32N	6.27 -	5	.475	----	27	81 +	27	13.72B	6.05A
1240	----	----	7.32N	7.22 -	10	.527	----	----	13	UNCH	15.42B	7.00A
TOTAL								2186	12494 -	242		
JUN18		(FUTURES SETT.	114.900 +	70.0)								
840	----	----	.20N	.20	UNCH	.025	----	----	45	UNCH	.75	.20
860	----	----	.27N	.25 -	2	.031	----	----	8	UNCH	1.37B	.25
880	----	----	.37N	.32 -	5	.040	----	2	7	UNCH	1.70B	.30
900	----	----	.47N	.42 -	5	.051	----	9	55	UNCH	2.12B	.42
920	----	----	.62N	.62 -	10	.063	----	----	356	UNCH	2.57B	.67A
940	----	----	.80N	.67 -	12	.080	----	----	97	UNCH	3.07B	.72A
960	----	----	1.02N	.87 -	15	.100	----	20	249 -	15	3.65B	.90A
980	----	----	1.30N	1.12 -	17	.124	----	20	400 +	20	4.32B	1.15A
1000	----	----	1.62N	1.45 -								



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PG16 BULLETIN #183@

LIVE CATTLE PUT OPTIONS

Fri, Sep 22, 2017 PG16

	(FUTURES SETT.)	114.900 +	70.0)										
1140	----	5.95N		5.82 -	12	.449	----	6	18 +	6	11.60B	5.65A	
TOTAL								200	3713 +	52			
AUG18	(FUTURES SETT.)	112.025 +	47.5)										
780	----	.10N		.10	UNCH	.013	----	----	2	UNCH	.22	.22	
860	----	.40N		.40	UNCH	.047	----	----	4	UNCH	1.15	1.15	
900	----	.72N		.70 -	2	.078	----	----	12	UNCH	2.25	2.00	
920	----	.92N		.90 -	2	.097	----	----	51	UNCH	1.10	1.10	
940	----	1.15N		1.12 -	2	.118	----	----	59	UNCH	1.50	1.50	
960	----	1.40N		1.40	UNCH	.143	----	4	20 +	4	1.40	1.40	
980	----	1.72N		1.72	UNCH	.172	----	5	60	UNCH	4.20B	2.55	
1000	----	2.12N		2.10 -	2	.204	----	4	222	UNCH	3.45	2.05	
1020	----	2.60N		2.57 -	2	.241	----	----	116	UNCH	5.35	2.80A	
1040	----	3.17N		3.15 -	2	.282	----	----	78	UNCH	6.27	3.37A	
1060	----	3.82N		3.82	UNCH	.326	----	----	54	UNCH	7.00	3.85	
1080	----	4.57N		4.57	UNCH	.372	----	12	246 +	7	6.97	4.62A	
1100	----	5.42N		5.40 -	2	.421	----	3	78 +	3	7.07B	5.30A	
1120	----	6.37N		6.32 +	NEW	.471	----	18	18 +	18	8.07B	6.25A	
1140	----	7.42N		7.32 +	NEW	.521	----	3	3 +	3	7.57	7.12A	
TOTAL								49	1023 +	35			
OCT18	(FUTURES SETT.)	112.975 +	7.5)										
860	----	.55N		.55	UNCH	.057	----	----	3	UNCH	1.40	1.40	
900	----	.85N		.85	UNCH	.085	----	----	20	UNCH	----	----	
920	----	1.05N		1.07 +	2	.104	----	----	44	UNCH	1.50	1.50	
960	----	1.60N		1.60	UNCH	.148	----	----	77	UNCH	2.65	2.55	
980	----	1.95N		1.95	UNCH	.175	----	----	29	UNCH	3.50	1.95A	
1000	----	2.35N		2.37 +	2	.206	----	30	56 +	30	2.72	2.72A	
1040	----	3.42N		3.45 +	2	.277	----	----	25	UNCH	5.65	5.62A	
1060	----	4.07N		4.10 +	2	.317	----	----	124	UNCH	6.80	6.30	
1080	----	4.82N		4.85 +	2	.358	----	25	41 +	25	----	5.77A	
1100	----	5.65N		5.70 +	5	.402	----	----	27	UNCH	7.00	6.62	
1120	----	6.57N		6.62 +	5	.446	----	5	9 +	5	6.55	6.55	
TOTAL								60	455 +	60			
DEC18	(FUTURES SETT.)	114.350 +	45.0)										
920	----	1.32N		1.27 -	5	.109	----	----	20	UNCH	----	----	
1020	----	3.10N		3.02 +	NEW	.232	----	2	2 +	2	----	----	
1080	----	4.82N		4.70 -	12	.335	----	----	20	UNCH	----	----	
1140	----	7.30N		7.12 +	NEW	.460	----	2	2 +	2	7.40B	----	
1160	----	8.32N		8.12 -	20	.504	----	----	1	UNCH	9.25	9.25	
TOTAL								4	45 +	4			

LIVE CATTLE 2-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LV CATL 2M CS P														
OCT17														
-60	----				1.10N		.97 -	12	.476	----	64	UNCH	.80	.65
-50	----				1.72N		1.57 -	15	.625	----	15	UNCH	1.10	1.10
TOTAL										0	79			