

FINAL

PG16 BULLETIN #116@

LIVE CATTLE PUT OPTIONS

Mon, Jun 18, 2018 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 data for JUL18, AUG18, and OCT18.

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Month	Contract	Settle	Open	High	Low	Close	Delta	Exer	Volume	Open Int	Contract High	Contract Low	
DEC18	(FUTURES SETT. 107.575 + 55.0)												
	1110	6.42	47	.599				263	UNCH	10.55B	5.75		
	1120	7.05	47	.633				821	UNCH	11.35B	3.57		
	1140	8.40	50	.698			24	905	UNCH	12.97B	4.22A		
	1160	9.90	50	.757				279	UNCH	14.70B	4.95		
	1180	11.50	50	.806				120	UNCH	16.50B	5.80		
	1200	13.20	47	.849				27	UNCH	18.35B	7.17A		
	1210	14.07	50	.867				3	UNCH	19.27B	12.42A		
	TOTAL							937	22719 +	33			
	DEC18	(FUTURES SETT. 111.475 + 12.5)											
		540							4	UNCH			
		840	.07	UNCH	.013				77	UNCH	.10B	.07	
		860	.10	2	.018				20	UNCH	.15B	.12	
		880	.15	2	.026				81	UNCH	.47B	.15	
900		.22	2	.037				10	UNCH	.40	.22A		
920		.32	2	.052				93	UNCH	1.02B	.32		
940		.47	2	.073				82	UNCH	1.30B	.42		
950		.57	UNCH	.086				2	UNCH	.85B	.50A		
960		.67	UNCH	.098				299	UNCH	1.62B	.52		
970		.80	UNCH	.114				5	UNCH	1.15B	.70A		
980		.92	2	.129				379	UNCH	1.97	.75A		
990		1.07	2	.146				5	UNCH	1.57B	.97A		
1000		1.22	5	.164			4	1801 +	2	2.50	.90		
1010		1.42	5	.185				34	UNCH	2.10B	1.32A		
1020		1.65	5	.208				1225	UNCH	3.20	1.15		
1030		1.90	5	.232				105	UNCH	2.75B	1.75A		
1040		2.17	5	.257			86	772 +	15	4.30	1.37		
1050		2.47	5	.284			4	72 +	2	3.52B	2.25A		
1060		2.80	5	.312			15	2096 -	10	5.00	1.77		
1070		3.15	5	.340				15	UNCH	4.37B	2.90A		
1080		3.52	5	.370			19	929 +	12	6.00	2.22		
1090		3.92	7	.400				19	UNCH	5.32B	3.62A		
1100		4.37	7	.431			70	2046 +	23	7.00	2.72		
1110		4.82	10	.462			5	31 +	5	6.42B	4.47A		
1120		5.32	10	.493				1331	UNCH	7.95B	3.30		
1140		6.40	10	.556				1161	UNCH	9.17B	4.00		
1160		7.60	10	.619				463	UNCH	10.52B	4.57		
1170		8.22	12	.649				5	UNCH	10.35B	7.80A		
1180		8.90	15	.678				267	UNCH	11.95B	5.37		
1200		10.35	15	.733				18	UNCH	13.52B	6.30A		
1220		11.90	15	.781				2	UNCH	15.20B	7.25A		
1240		13.55	12	.821				6	UNCH	16.97B	8.60A		
TOTAL								203	13455 +	49			
FEB19	(FUTURES SETT. 114.525 - 25.0)												
	920	.22	UNCH	.036				1	UNCH	.40B	.40A		
	940	.32	UNCH	.050				4	UNCH	.55B	.37		
	960	.47	UNCH	.070				22	UNCH	1.05	.47		
	980	.67	UNCH	.094				123	UNCH	1.40	.57A		
	1000	.92 +	2	.123				264	UNCH	2.50	.77A		
	1020	1.25 +	2	.158				211	UNCH	2.85	1.00		
	1040	1.67 +	5	.199				376	UNCH	3.45B	1.40		
	1060	2.17 +	5	.244			2	351 +	2	4.22B	1.80		
	1080	2.77 +	7	.294				242	UNCH	4.82B	2.02		
	1100	3.47 +	7	.347				517	UNCH	6.00B	2.95		
	1120	4.27 +	7	.403			15	452 +	1	6.80B	3.72A		
	1140	5.17 +	5	.460			21	397 +	8	7.87B	4.42A		
	1160	6.20 +	5	.519				392	UNCH	9.05B	5.07		
	1180	7.32 +	7	.578				85	UNCH	10.32B	5.80		
	1200	8.57 +	10	.634				39	UNCH	12.00B	6.97A		
	TOTAL							38	3476 +	11			
APR19	(FUTURES SETT. 115.975 - 25.0)												
	980	.72 +	10	.093				8	UNCH	1.10	.60		
	1000	.95 +	10	.118				85	UNCH	1.40	.90		
	1020	1.22 +	10	.147				74	UNCH	1.50B	1.00		
	1040	1.57 +	10	.181			8	354 +	8	2.17	1.60		
	1060	2.00 +	10	.220				164	UNCH	2.80	1.65		
	1080	2.52 +	10	.265				67	UNCH	3.80	2.25		
	1100	3.15 +	12	.313				55	UNCH	5.50	2.75		
	1120	3.90 +	15	.366				422	UNCH	5.60	3.60A		
	1140	4.75 +	17	.420			15	234 +	15	5.92	4.22A		
	1160	5.72 +	20	.476			4	571 +	4	6.22	5.07A		
	1180	6.82 +	22	.531				6	UNCH	7.20B	7.17A		
	TOTAL							27	2040 +	27			
JUN19	(FUTURES SETT. 109.275 - 45.0)												
	960	1.20 +	5	.149				18	UNCH	1.52	1.40		
	980	1.57 +	5	.186				80	UNCH				
	1000	2.02 +	7	.228			10	56 +	10	3.00	1.75		
	1020	2.55 +	7	.274				15	UNCH				
	1040	3.17 +	10	.325				13	UNCH				
	1060	3.90 +	12	.379				77	UNCH	4.67	3.60		
	1080	4.75 +	17	.437			24	142 +	24	5.65	5.10A		
	1100	5.70 +	20	.497			10	38 +	10	6.40	5.30		
	TOTAL							44	439 +	44			

LIVE CATTLE 2-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LV CATL 2M CS P													
OCT18													
-70							.37 -	12	.190		5	UNCH	.90
-60							.57 -	15	.270		12	UNCH	1.30
TOTAL										0	17		

LIVE CATTLE 4-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LV CATL 4M CS P													
AUG18													
-100							.20 -	7	.122		14	UNCH	1.20
TOTAL										0	14		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EOO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
LV CATTLE CALL JUL18 OK	1100			250			0.00
TOTALS		0	0	250	0	0	0