



2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG16 BULLETIN #140@

LIVE CATTLE PUT OPTIONS

Mon, Jul 24, 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, LV CATTLE PUT, AUG17, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include contract details for various strike prices from 720 to 1860, and summary rows for SEP17 and OCT17.

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	(FUTURES SETT.)	116.900 -	247.5)									
1120	----	3.17N		3.87 +	70	.347	----	----	805	UNCH	11.52B	2.97A
1140	----	3.82N		4.62 +	80	.397	----	1	568 +	1	13.05B	3.57A
1160	----	4.57N		5.50 +	92	.450	----	87	624 +	6	14.67B	4.25A
1180	----	5.40N		6.50 +	110	.504	----	----	595	UNCH	16.40B	5.02
1200	----	6.32N		7.55 +	122	.558	----	----	203	UNCH	18.20B	5.90A
1220	----	7.35N		8.72 +	137	.613	----	----	57	UNCH	20.05B	6.95
1240	----	8.50N		10.00 +	150	.665	----	----	21	UNCH	21.95B	7.92A
1300	----	12.47N		14.40 +	192	.806	----	----	1	UNCH	27.82B	11.35A
TOTAL								462	7341 +	71		
APR18	(FUTURES SETT.)	116.500 -	207.5)									
840	----	.32N		.37 +	5	.037	----	----	103	UNCH	.60	.55A
900	----	.55N		.55	UNCH	.058	----	----	9	UNCH	1.05B	.57A
920	----	.62N		.65 +	2	.069	----	----	45	UNCH	1.32B	.55
940	----	.72N		.77 +	5	.082	----	----	162	UNCH	2.10	.80A
960	----	.85N		.92 +	7	.097	----	----	62	UNCH	2.20	.80
980	----	1.02N		1.15 +	12	.118	----	----	41	UNCH	2.42B	1.02A
1000	----	1.25N		1.42 +	17	.143	----	5	303	UNCH	5.80	1.17
1020	----	1.52N		1.77 +	25	.172	----	----	646	UNCH	3.55B	1.50A
1040	----	1.87N		2.20 +	32	.204	----	1	775 +	1	5.20	1.87A
1060	----	2.27N		2.70 +	42	.240	----	130	454 +	16	6.07	2.17
1080	----	2.77N		3.27 +	50	.280	----	215	318 +	63	5.82	2.57
1100	----	3.32N		3.92 +	60	.321	----	84	651 -	61	6.70B	3.15A
1120	----	3.92N		4.62 +	70	.365	----	54	872 +	5	7.65B	3.72A
1140	----	4.62N		5.42 +	80	.411	----	1	864 +	1	8.77B	4.40
1160	----	5.40N		6.30 +	90	.459	----	11	573 +	11	9.62B	5.15A
1180	----	6.27N		7.30 +	102	.508	----	10	383	UNCH	10.82B	6.00A
1200	----	7.22N		8.35 +	112	.558	----	----	76	UNCH	12.12B	7.00
1240	----	9.42N		10.75 +	132	.657	----	----	1	UNCH	15.42B	9.22A
TOTAL								511	6338 +	36		
JUN18	(FUTURES SETT.)	109.875 -	195.0)									
900	----	.90N		1.10 +	20	.109	----	----	19	UNCH	2.12B	.92A
920	----	1.10N		1.32 +	22	.130	----	----	155	UNCH	2.57B	1.15A
940	----	1.35N		1.62 +	27	.155	----	----	40	UNCH	3.07B	1.42A
960	----	1.67N		2.00 +	32	.184	----	----	36	UNCH	3.65B	1.77
980	----	2.05N		2.45 +	40	.218	----	8	76 +	8	4.32B	2.10A
1000	----	2.47N		2.95 +	47	.253	----	15	71 -	2	5.40	2.50
1020	----	2.97N		3.52 +	55	.292	----	----	221	UNCH	5.92B	3.00A
1040	----	3.52N		4.17 +	65	.334	----	----	69	UNCH	6.85B	3.37A
1060	----	4.12N		4.90 +	77	.378	----	----	137	UNCH	7.82B	4.00A
1080	----	4.80N		5.70 +	90	.424	----	8	99 +	8	8.92B	4.70A
1100	----	5.57N		6.60 +	102	.473	----	1	208 +	1	8.92B	5.47A
1120	----	6.47N		7.60 +	112	.522	----	----	208	UNCH	8.97B	6.35
1140	----	7.50N		8.70 +	120	.572	----	----	2	UNCH	9.12B	7.60A
TOTAL								32	1341 +	15		
AUG18	(FUTURES SETT.)	108.375 -	162.5)									
900	----	1.40N		1.55 +	15	.138	----	----	5	UNCH	2.25	2.00
940	----	2.05N		2.22 +	17	.189	----	----	10	UNCH	----	----
980	----	2.90N		3.17 +	27	.253	----	3	25	UNCH	4.20B	3.00
1000	----	3.42N		3.75 +	32	.290	----	----	67	UNCH	----	----
1020	----	4.02N		4.40 +	37	.329	----	----	106	UNCH	4.50	3.75A
1040	----	4.67N		5.12 +	45	.370	----	----	6	UNCH	4.50	4.50
1080	----	6.25N		6.82 +	57	.459	----	----	30	UNCH	6.97	6.97
1100	----	7.15N		7.80 +	65	.505	----	----	67	UNCH	----	----
TOTAL								3	316			

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													
AUG17													
0	----						1.57 -	30	.567	----	200	UNCH	.57
20	----						3.07 -	37	.760	----	135	UNCH	1.20
TOTAL										0	335		.40

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
LV CATTLE CALL							
AUG17							
OK	880	----	----	----	----	5	0.00
OK	900	----	----	----	----	27	0.00
OK	920	----	----	----	----	15	0.00
OK	940	----	----	----	----	28	0.00
OK	960	----	----	----	----	192	0.00
OK	980	----	----	----	----	104	0.00
OK	1000	----	----	----	----	108	0.00
TOTALS		0	0	0	0	479	0
LV CATTLE PUT							
AUG17							
OK	1270	----	----	----	----	1	0.00
OK	1340	----	----	----	----	25	0.00
TOTALS		0	0	0	0	26	0