



PRELIMINARY

PG16 BULLETIN #101@

LIVE CATTLE PUT OPTIONS

Fri, May 26, 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 months JUN17, JUL17, and AUG17.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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Table with columns for contract months (870-1160), settlement status (FUTURES SETT.), price points (118.950, 245.0, 115.100, 285.0, 115.950, 252.5), and various option parameters including strike, quantity, and price.

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Month	Time	Settle	High	Low	Close	Change	Volume	Open Int	Contract	Price	Price	
FEB18	(FUTURES SETT.)	115.950			252.5							
	1180	----	7.45 +	152	.524	----	443	477 -	182	18.12B	4.77A	
	1200	----	8.57 +	165	.573	----	1	1214	UNCH	20.00B	5.55	
	1220	----	9.80 +	180	.622	----	----	5	UNCH	21.90B	6.42A	
	1240	----	11.15 +	195	.670	----	----	5	UNCH	23.85B	7.45A	
	1260	----	12.55 +	205	.714	----	----	1	UNCH	25.80B	8.55A	
	1300	----	15.62 +	222	.793	----	----	39	UNCH	29.72B	11.02A	
	TOTAL						962	13895 -	266			
	APR18	(FUTURES SETT.)	116.600			205.0						
		820	----	.27 +	7	.028	----	----	130	UNCH	.85B	.42A
		840	----	.32 +	7	.034	----	----	217	UNCH	1.07	.40A
		860	----	.42 +	12	.043	----	----	56	UNCH	1.70	.47A
		880	----	.52 +	17	.053	----	----	116	UNCH	3.05	.50
900		----	.62 +	20	.063	----	----	68	UNCH	2.02B	.50	
920		----	.75 +	25	.075	----	----	94	UNCH	2.47B	.55	
940		----	.92 +	30	.091	----	22	246 +	22	3.05B	.72A	
960		----	1.15 +	37	.110	----	----	93	UNCH	3.65B	.70	
980		----	1.42 +	47	.132	----	1	220	UNCH	4.32B	1.00A	
1000		----	1.72 +	55	.156	----	----	372	UNCH	5.15B	1.22A	
1020		----	2.07 +	62	.183	----	4	144	UNCH	6.02B	1.37A	
1040		----	2.50 +	72	.214	----	----	455	UNCH	7.02B	1.72A	
1060		----	2.97 +	80	.248	----	----	391	UNCH	7.75B	2.00	
1080		----	3.55 +	90	.285	----	2	197 +	2	8.87B	2.50A	
1100		----	4.17 +	97	.324	----	3	459 +	3	10.15B	2.95A	
1120		----	4.92 +	110	.367	----	12	628 +	6	11.52B	3.42A	
1140		----	5.72 +	117	.411	----	7	376	UNCH	13.05B	4.02A	
1160		----	6.62 +	127	.456	----	11	416	UNCH	14.67B	4.65A	
1180		----	7.60 +	135	.502	----	5	318 +	5	16.40B	5.40A	
1200		----	8.65 +	140	.550	----	----	56	UNCH	18.20B	6.15	
1240	----	11.05 +	157	.642	----	----	10	UNCH	21.95B	8.05A		
1300	----	15.32 +	175	.767	----	----	1	UNCH	27.82B	11.60A		
TOTAL						67	5063 +	38				
JUN18	(FUTURES SETT.)	115.225			195.0							
	840	----	.47 +	7	.046	----	----	103	UNCH	.60	.55A	
	920	----	1.02 +	27	.094	----	----	33	UNCH	1.17	.82	
	940	----	1.22 +	35	.111	----	----	141	UNCH	2.10	.82A	
	960	----	1.47 +	42	.131	----	----	53	UNCH	1.70B	1.12A	
	980	----	1.77 +	52	.155	----	----	17	UNCH	2.12B	1.27A	
	1000	----	2.12 +	62	.181	----	----	120	UNCH	5.80	1.50	
	1020	----	2.57 +	75	.211	----	----	110	UNCH	3.10	1.87A	
	1040	----	3.05 +	85	.243	----	----	76	UNCH	5.20	2.25A	
	1060	----	3.60 +	95	.278	----	----	180	UNCH	6.07	2.72A	
	1080	----	4.22 +	105	.316	----	4	116 -	4	5.82	3.22A	
	1100	----	4.90 +	112	.355	----	----	486	UNCH	5.92B	3.72A	
	1120	----	5.67 +	120	.397	----	----	353	UNCH	6.90B	4.25A	
	1140	----	6.52 +	125	.441	----	5	240	UNCH	7.85B	4.90A	
	1160	----	7.42 +	127	.487	----	30	479 +	30	9.02B	5.52A	
	1180	----	8.47 +	135	.532	----	50	69 +	40	10.32B	6.30A	
1200	----	9.60 +	142	.578	----	----	30	UNCH	12.12B	7.00		
TOTAL						89	2606 +	66				
AUG18	(FUTURES SETT.)	105.375			212.5							
	980	----	3.15 +	55	.289	----	----	10	UNCH	4.20B	3.50	
	1020	----	4.50 +	75	.383	----	----	101	UNCH	4.50	4.00	
	TOTAL						0	171				

LIVE CATTLE 2-Month CSO PUTS

Month	Time	Settle	High	Low	Close	Change	Volume	Open Int	Contract	Price	Price
JUN17	(FUTURES SETT.)	122.700			122.5						
	30	----	.15 -	57	.225	----	----	370	UNCH	1.05	.40A
	TOTAL						0	370			
AUG17	(FUTURES SETT.)	118.950			245.0						
	0	----	.20 -	10	.120	----	----	200	UNCH	.57	.55
	20	----	.80A			----	----	35	UNCH	1.20	.40
TOTAL							0	235			

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	LIVE CATTLE OPTIONS						
JUN17	CALL						
OK	900	----	----	----	----	7	0.00
OK	920	----	----	----	----	4	0.00
OK	940	----	----	----	----	50	0.00
OK	960	----	----	----	----	202	0.00
OK	980	----	----	----	----	204	0.00
OK	1000	----	----	----	150	1023	0.00
OK	1020	----	----	----	----	169	0.00
OK	1030	----	----	----	----	1	0.00
OK	1040	----	----	----	----	70	0.00
OK	1050	----	----	----	----	23	0.00
OK	1060	----	----	----	----	8	0.00
OK	1100	----	----	----	1	4	0.00
OK	1120	----	----	----	----	102	0.00
OK	1180	----	----	----	----	8	0.00
TOTALS		0	0	0	151	1875	0
LV CATTLE PUT	LIVE CATTLE OPTIONS						
JUN17	PUT						
OK	1490	----	----	----	----	8	0.00
TOTALS		0	0	0	0	8	0