



PRELIMINARY

PG16 BULLETIN # 11@

LIVE CATTLE PUT OPTIONS

wed, Jan 17, 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 FEB18, MAR18, APR18 contracts.

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. © Copyright CME Group Inc. All rights reserved.



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		(FUTURES SETT.	122.775 +	240.0)									
1110	----	----	----	----	.67 -	30	.117	----	111	810 +	70	2.25B .65	
1120	----	----	----	----	.80 -	35	.136	----	114	2054 +	82	7.65B .77	
1130	----	----	----	----	.97 -	40	.160	----	210	943 -	151	2.80B .92	
1140	----	----	----	----	1.15 -	47	.184	----	51	2472 +	19	8.77B 1.10A	
1150	----	----	----	----	1.35 -	55	.210	----	88	933 UNCH	UNCH	3.40B 1.27A	
1160	----	----	----	----	1.60 -	62	.240	----	586	1649 +	201	9.62B 1.47	
1170	----	----	----	----	1.87 -	70	.272	----	28	771 +	20	4.12B 1.67A	
1180	----	----	----	----	2.17 -	80	.305	----	225	3064 +	127	10.82B 1.87A	
1190	----	----	----	----	2.52 -	87	.340	----	148	721 +	79	4.95B 2.07A	
1200	----	----	----	----	2.87 -	97	.376	----	258	3937 +	54	12.12B 2.25	
1210	3.85	#3.90	*3.60	----	3.27 -	105	.414	----	111	420 +	41	5.87B 2.55A	
1220	----	----	----	----	3.70 -	115	.453	----	95	1198 +	10	13.72B 2.80	
1230	----	----	----	----	4.17 -	122	.492	----	23	344 +	17	7.00B 3.10A	
1240	----	----	----	----	4.67 -	132	.532	----	16	572 -	2	15.42B 3.40A	
1250	----	----	----	----	5.20 -	145	.573	----	18	499 +	6	8.37 3.72A	
1260	----	----	----	----	5.75 -	157	.614	----	----	650 UNCH	UNCH	17.20B 4.07A	
1270	----	----	----	----	6.37 -	167	.654	----	8	234 -	4	9.87B 4.45A	
1280	----	----	----	----	7.02 -	177	.694	----	7	435 UNCH	UNCH	19.02B 4.80A	
1290	----	----	----	----	7.70 -	187	.731	----	----	283 UNCH	UNCH	11.50B 5.20A	
1300	----	----	----	----	8.45 -	195	.765	----	----	126 UNCH	UNCH	20.90B 5.67A	
1310	----	----	----	----	9.22 -	202	.798	----	----	99 UNCH	UNCH	13.25B 6.15A	
1320	----	----	----	----	10.02 -	210	.829	----	----	41 UNCH	UNCH	22.82B 6.67A	
1330	----	----	----	----	10.87 -	212	.854	----	----	18 UNCH	UNCH	15.07B 7.25A	
1340	----	----	----	----	11.75 -	217	.877	----	----	12 UNCH	UNCH	24.77B 7.75A	
1350	----	----	----	----	12.65 -	222	.896	----	----	6 UNCH	UNCH	17.02B 8.30A	
1360	----	----	----	----	13.57 -	225	.911	----	----	185 UNCH	UNCH	26.72B 8.90A	
1370	----	----	----	----	14.50 -	230	.927	----	----	4 UNCH	UNCH	18.95B 9.67A	
1380	----	----	----	----	15.45 -	232	.938	----	----	8 UNCH	UNCH	28.70B 10.27	
1400	----	----	----	----	17.37 -	232	.955	----	----	184 UNCH	UNCH	30.67B 11.82A	
1460	----	----	----	----	23.25 -	237	.986	----	----	5 UNCH	UNCH	36.67B 16.85A	
1470	----	----	----	----	24.22 -	240	.992	----	----	5 UNCH	UNCH	28.67B 17.75A	
1510	----	----	----	----	28.22 -	240	.997	----	----	5 UNCH	UNCH	32.67B 21.52A	
1900	----	----	----	----	67.22 -	240	1.000	----	----	100 UNCH	UNCH	71.67B 62.22A	
TOTAL									2753	32876 +	445		
JUN18		(FUTURES SETT.	114.450 +	210.0)									
600	----	----	----	----	CAB	----	----	----	----	4 UNCH	----	----	
760	----	----	----	----	CAB	----	.000	----	----	50 UNCH	.02	.02	
800	----	----	----	----	CAB	----	.000	----	----	3 UNCH	.10	.10	
840	----	----	----	----		.02 UNCH	.002	----	3	42 -	3	.75 .12	
860	----	----	----	----		.02 -	5	.005	----	28 UNCH	1.37B	.15	
880	----	----	----	----		.07 -	5	.013	----	50 UNCH	1.70B	.10A	
890	----	----	----	----		.10 -	5	.017	----	2 UNCH	.30	.12A	
900	----	----	----	----		.12 -	5	.021	----	83 UNCH	2.12B	.12	
920	----	----	----	----		.17 -	5	.030	----	257 UNCH	2.57B	.17A	
930	----	----	----	----		.20 -	5	.034	----	12 UNCH	.57	.22A	
940	----	----	----	----		.25 -	5	.042	----	162 UNCH	3.07B	.25A	
950	----	----	----	----		.27 -	7	.046	----	74 UNCH	.70B	.30A	
960	----	----	----	----		.32 -	10	.054	----	305 UNCH	3.65B	.35A	
970	----	----	----	----		.37 -	12	.062	----	5 UNCH	.92B	.40A	
980	----	----	----	----		.45 -	15	.073	----	405 UNCH	4.32B	.45A	
990	----	----	----	----		.52 -	17	.084	----	25 UNCH	1.20	.52A	
1000	----	----	----	----		.62 -	22	.098	----	18	2198 -	14	5.40 .60
1010	----	----	----	----		.75 -	25	.114	----	2	86 UNCH	1.57B	.72A
1020	----	----	----	----		.87 -	30	.131	----	37	1094 -	18	5.92B .82
1030	----	----	----	----		1.02 -	35	.150	----	----	339 UNCH	2.10B	1.00A
1040	----	----	----	----		1.20 -	40	.171	----	117	966 +	37	6.85B 1.12
1050	----	----	----	----		1.37 -	50	.192	----	----	491 UNCH	2.70B	1.37A
1060	----	----	----	----		1.60 -	55	.217	----	45	785 UNCH	7.82B	1.42A
1070	----	----	----	----		1.85 -	62	.243	----	2	32 UNCH	3.40B	1.82A
1080	----	----	----	----		2.12 -	70	.271	----	----	975 UNCH	8.92B	1.70
1090	----	----	----	----		2.45 -	75	.301	----	16	48 +	6	4.20B 2.35A
1100	----	----	----	----		2.77 -	80	.331	----	19	2349 +	7	9.05B 2.07
1110	----	----	----	----		3.15 -	85	.363	----	2	232 +	2	5.10B 3.00A
1120	3.80	#3.80	3.80	----		3.55 -	90	.396	----	95	1823 -	36	10.27B 2.65A
1130	----	----	----	----		3.97 -	95	.430	----	----	390 UNCH	6.12B	3.72A
1140	4.67	4.67	4.67	----		4.40 -	102	.464	----	151	1609 +	41	11.60B 3.02
1150	----	----	----	----		4.87 -	107	.499	----	----	366 UNCH	7.22B	4.55A
1160	----	----	----	----		5.37 -	115	.534	----	5	849 -	5	13.05B 3.67
1170	----	----	----	----		5.90 -	122	.570	----	----	10 UNCH	8.42B	5.47A
1180	----	----	----	----		6.47 -	130	.605	----	5	470 +	5	14.55B 4.45A
1200	----	----	----	----		7.72 -	147	.675	----	25	869 +	5	16.12B 5.22
1220	----	----	----	----		9.12 -	162	.741	----	----	72 UNCH	17.80B	6.12A
1240	----	----	----	----		10.65 -	175	.798	----	----	7 UNCH	19.52B	7.07A
TOTAL									555	17567 +	27		
AUG18		(FUTURES SETT.	111.525 +	182.5)									
760	----	----	----	----	CAB	----	.001	----	----	3 UNCH	.22B	.10	
780	----	----	----	----		.02 UNCH	.002	----	----	5 UNCH	.22	.12	
800	----	----	----	----		.02 -	2	.004	----	26 UNCH	.22B	.10	
840	----	----	----	----		.07 -	2	.013	----	1 UNCH	.22B	.15	
860	----	----	----	----		.12 -	5	.021	----	4 UNCH	1.15	.20	
880	----	----	----	----		.17 -	7	.029	----	6 UNCH	.50B	.22A	
900	----	----	----	----		.27 -	7	.043	----	391 UNCH	2.25	.30A	
920	----	----	----	----		.40 -	7	.059	----	343 UNCH	1.10	.40A	
940	----	----	----	----		.55 -	10	.079	----	121 +	1	1.50 .52A	
960	----	----	----	----		.77 -	10	.106	----	704 UNCH	1.75	.65	
980	----	----	----	----		1.02 -	17	.135	----	28	447 +	17	4.20B .97A
1000	----	----	----	----		1.35 -	27	.171	----	396	2348 +	319	3.45 1.30
1020	----	----	----	----		1.77 -	35	.213	----	86	1247 +	53	5.35 1.62A
1040	----	----	----	----		2.27 -	45	.260	----	4	1156 +	4	6.27 1.90
1060	----	----	----	----		2.90 -	55	.313	----	83	897 +	37	7.00 2.35A
1080	----	----	----	----		3.62 -	62	.370	----	29	790 +	21	6.97 2.82A
1100	----	----	----	----		4.45 -	75	.430	----	18	1221 +	17	7.07B 3.37A
1120	----	----	----	----		5.37 -	87	.491	----	6	863 +	5	8.07B 4.00A
1140	----	----	----	----		6.40 -	97	.555	----	----	485 UNCH	8.97B	4.67A
1160	----	----	----	----		7.55 -	105	.618	----	----	476 UNCH	10.32B	5.55
1180	----	----	----	----		8.82 -	117	.680	----	60	550 +	45	11.77B 6.32
1200	----	----	----	----		10.20 -	132	.738	----	----	23 UNCH	13.30B	7.52A
TOTAL									713	12107 +	519		
OCT18		(FUTURES SETT.	112.475 +	155.0)									
760	----	----	----	----		.05 -	5	.007	----	3 UNCH	.10	.10	
860	----	----	----	----		.20 -	7	.029	----	3 UNCH	1.40	.35A	
900	----	----	----	----		.32 -	7	.046	----	25 UNCH	.77B	.40	
920	----	----	----	----		.42 -	7	.060	----	56 UNCH	1.50	.60	
940	----	----	----	----		.57 -	10	.079	----	3	17 -	2	1.30B .57A
960	----	----	----	----		.77 -	12	.102	----	107 UNCH	2.65	.80A	
980	----	----	----	----		1.07 -	15	.133	----	190 UNCH	3.50	1.05A	
1000	----	----	----	----		1.42 -	20	.168	----	19	369 +	13	3.00 1.25
1020	----	----	----	----		1.85 -	25	.207	----	----	304 UNCH	3.25B	1.80
1040	----	----	----	----		2.35 -	32	.251	----	5	302 +	5	5.65 2.25A
1060	----	----	----	----		2.92 -	42	.298	----	2	248 UNCH	6.80	2.77A
1080	----	----	----	----		3.60 -	52	.349	----	----	385 UNCH	5.65B	3.20
1100	----	----	----	----		4.35 -	62	.404	----	2	317 +	1	7.00 3.85A
1120	----	----	----	----		5.22 -	70	.461	----	58	580 +	57	7.65B 4.47A
1140	----	----	----	----		6.20 -	77	.520	----	----	114 UNCH	8.75B	5.20A
1160	----	----	----	----		7.30 -	82	.579	----	----	164 UNCH	9.97B	6.02A
1180	----	----	----	----		8.52 -	90	.638	----	----	102 UNCH	11.32B	7.10A
TOTAL									89	3286 +	74		
DEC18		(FUTURES SETT.	114.600 +	162.5)									
8													



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	(FUTURES SETT.	114.600 +	162.5)									
1000	----	----	----	1.35 -	27	.150	----	15	149 +	6	2.50	1.22
1020	----	----	----	1.72 -	35	.183	----	2	83 +	2	2.92B	1.75A
1040	----	----	----	2.17 -	42	.221	----	----	41	UNCH	3.65	2.20
1060	----	----	----	2.70 -	52	.262	----	----	39	UNCH	4.35B	2.72A
1080	----	----	----	3.32 -	60	.307	----	----	57	UNCH	5.32	3.30A
1100	----	----	----	4.05 -	65	.355	----	----	195	UNCH	6.05	3.97A
1120	----	----	----	4.85 -	72	.405	----	62	199 +	41	7.00B	4.65
1140	----	----	----	5.72 -	80	.457	----	----	51	UNCH	8.00B	5.57A
1160	----	----	----	6.67 -	90	.511	----	----	31	UNCH	9.25	6.67A
1180	----	----	----	7.70 -	102	.566	----	----	31	UNCH	10.17B	7.25A
1240	----	----	----	11.42 -	132	.728	----	----	6	UNCH	14.32B	11.35A
TOTAL								79	996 +	49		
FEB19	(FUTURES SETT.	115.825 +	160.0)									
980	----	----	----	1.27 -	25	.128	----	----	2	UNCH	----	----
1000	----	----	----	1.60 -	27	.155	----	----	21	UNCH	2.50	2.50
1020	----	----	----	1.97 -	32	.185	----	2	14 +	2	----	----
1100	----	----	----	4.27 -	55	.338	----	10	14 +	10	5.00	4.50
1120	----	----	----	5.02 -	65	.382	----	----	19	UNCH	----	----
1140	----	----	----	5.87 -	72	.427	----	2	27 +	4	----	----
1160	----	----	----	6.80 -	80	.475	----	----	10	UNCH	7.50	7.50
TOTAL								14	107 +	16		

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 FEB18 CALL	LIVE CATTLE OPTIONS						
OK	1000	----	----	----	----	10	0.00
OK	1020	----	----	----	----	8	0.00
TOTALS		0	0	0	0	18	0