

FINAL

PG16 BULLETIN #222@

LIVE CATTLE PUT OPTIONS

Thu, Nov 16, 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 DEC17 and FEB18.

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		(FUTURES SETT.	125.125 -	62.5)						
1050	----	----	----	----	.32 +	2	.051	----	----	247 UNCH 3.97B .20A
1060	----	----	----	----	.37 +	2	.059	----	----	841 UNCH 7.75B .20
1070	----	----	----	----	.45 +	5	.069	----	----	177 UNCH 4.80 .25A
1080	----	----	----	----	.50 +	2	.077	----	----	1034 UNCH 8.87B .27
1090	----	----	----	----	.57 +	2	.087	----	----	361 UNCH 5.70B .32A
1100	----	----	----	----	.67 +	5	.100	----	19	2223 - 1 10.15B .35
1110	----	----	----	----	.77 +	7	.114	----	10	361 - 7 6.70B .40A
1120	----	----	----	----	.90 +	10	.130	----	1	1508 UNCH 11.52B .47A
1130	----	----	----	----	1.02 +	10	.146	----	----	282 UNCH 7.72B .52A
1140	----	----	----	----	1.15 +	10	.163	----	3	1058 + 3 13.05B .60A
1150	----	----	----	----	1.32 +	12	.183	----	6	979 UNCH 8.92B .67A
1160	----	----	----	----	1.50 +	12	.205	----	109	1926 + 82 14.67B .77A
1170	----	----	----	----	1.72 +	15	.229	----	18	768 - 3 10.20B .90A
1180	----	----	----	----	1.95 +	17	.254	----	128	2247 - 48 16.40B 1.00
1190	----	----	----	----	2.20 +	20	.281	----	6	882 UNCH 11.60B 1.15A
1200	----	----	----	----	2.47 +	20	.310	----	60	1484 - 27 18.20B 1.30A
1210	----	----	----	----	2.77 +	22	.340	----	----	337 UNCH 13.10B 1.47A
1220	----	----	----	----	3.10 +	22	.372	----	20	1161 - 5 20.05B 1.67A
1230	----	----	----	----	3.45 +	25	.406	----	1	340 UNCH 14.67B 1.87A
1240	----	----	----	----	3.82 +	25	.441	----	20	1658 - 10 21.95B 2.10A
1250	----	----	----	----	4.25 +	27	.478	----	12	1064 UNCH 16.35B 2.35
1260	----	----	----	----	4.70 +	30	.516	----	3	1440 + 1 23.90B 2.65A
1270	----	----	----	----	5.20 +	32	.554	----	10	455 - 5 18.10B 2.95A
1280	----	----	----	----	5.72 +	32	.594	----	6	728 UNCH 25.85B 3.27A
1290	----	----	----	----	6.27 +	35	.633	----	6	122 UNCH 19.90B 3.65A
1300	----	----	----	----	6.90 +	40	.673	----	17	464 + 17 27.82B 4.00
1310	----	----	----	----	7.52 +	42	.712	----	----	155 UNCH 21.72B 4.45A
1320	----	----	----	----	8.22 +	45	.751	----	----	66 UNCH 29.80B 4.87
1330	----	----	----	----	8.95 +	45	.785	----	----	68 UNCH 23.62B 5.30A
1340	----	----	----	----	9.72 +	45	.819	----	----	20 UNCH 31.80B 5.90A
1350	----	----	----	----	10.55 +	47	.847	----	----	23 UNCH 25.52B 6.35A
1360	----	----	----	----	11.42 +	52	.870	----	----	10 UNCH 33.80B 6.92A
1370	----	----	----	----	12.32 +	55	.889	----	----	5 UNCH 27.45B 7.52A
1380	----	----	----	----	13.22 +	55	.909	----	----	5 UNCH 35.82B 8.35A
1390	----	----	----	----	14.15 +	57	.924	----	----	5 UNCH 29.40B 8.85A
1400	----	----	----	----	15.10 +	60	.936	----	----	2 UNCH 37.82B 9.75A
1410	----	----	----	----	16.05 +	60	.947	----	----	1 UNCH 31.35B 10.42A
TOTAL								460	30381 +	2
APR18		(FUTURES SETT.	125.375 -	90.0)						
840	----	----	----	----	.02 -	2	.003	----	----	123 UNCH .60 .02
860	----	----	----	----	.05	UNCH	.006	----	----	74 UNCH .47 .05A
880	----	----	----	----	.05 -	2	.007	----	----	6 UNCH .82B .10
900	----	----	----	----	.07 -	2	.010	----	----	129 UNCH 1.05B .07A
910	----	----	----	----	.10	UNCH	.013	----	----	74 UNCH .10 .10A
920	----	----	----	----	.12	UNCH	.016	----	----	70 UNCH 1.32B .10
940	----	----	----	----	.15	UNCH	.020	----	----	197 UNCH 2.10 .12A
960	----	----	----	----	.20	UNCH	.026	----	----	142 UNCH 2.20 .15
980	----	----	----	----	.27 +	2	.035	----	----	279 UNCH 2.42B .17A
990	----	----	----	----	.30 +	2	.039	----	----	45 UNCH .52B .20A
1000	----	----	----	----	.35 +	5	.044	----	----	729 UNCH 5.80 .22A
1010	----	----	----	----	.40 +	5	.050	----	----	5 UNCH .67B .25A
1020	----	----	----	----	.45 +	5	.056	----	----	1448 UNCH 3.55B .27
1030	----	----	----	----	.52 +	7	.064	----	----	53 UNCH .87B .32A
1040	----	----	----	----	.57 +	5	.071	----	----	718 UNCH 5.20 .37
1050	----	----	----	----	.65 +	5	.079	----	4	20 UNCH 1.12B .42A
1060	----	----	----	----	.72 +	5	.088	----	----	729 UNCH 6.07 .47
1070	----	----	----	----	.82 +	7	.099	----	----	18 UNCH 1.45B .52A
1080	----	----	----	----	.92 +	7	.110	----	----	682 UNCH 5.82 .60
1090	----	----	----	----	1.02 +	7	.121	----	----	63 UNCH 1.80B .67A
1100	----	----	----	----	1.15 +	10	.134	----	40	2011 + 13 6.70B .72
1110	----	----	----	----	1.30 +	12	.149	----	----	452 UNCH 2.25B .85A
1120	----	----	----	----	1.47 +	15	.165	----	----	1391 UNCH 7.65B .95
1130	----	----	----	----	1.65 +	17	.182	----	11	376 + 1 2.80B 1.07A
1140	----	----	----	----	1.82 +	17	.199	----	42	2107 + 13 8.77B 1.20A
1150	----	----	----	----	2.05 +	20	.219	----	31	293 + 6 3.40B 1.35A
1160	----	----	----	----	2.25 +	20	.238	----	14	1102 + 8 9.62B 1.50A
1170	----	----	----	----	2.50 +	22	.259	----	----	167 UNCH 4.12B 1.67A
1180	----	----	----	----	2.75 +	22	.281	----	20	1740 UNCH 10.82B 1.87A
1190	----	----	----	----	3.02 +	25	.304	----	4	113 + 3 4.95B 2.07A
1200	----	----	----	----	3.32 +	25	.329	----	62	1524 + 57 12.12B 2.25
1210	----	----	----	----	3.65 +	27	.354	----	----	144 UNCH 5.87B 2.55A
1220	----	----	----	----	3.97 +	27	.381	----	10	808 - 1 13.72B 2.80
1230	----	----	----	----	4.32 +	27	.409	----	5	157 - 1 6.90B 3.10A
1240	4.60	4.60	4.60	----	4.72 +	30	.437	----	62	567 + 52 15.42B 3.40A
1250	----	----	----	----	5.12 +	32	.467	----	12	220 - 3 8.02B 3.72A
1260	----	----	----	----	5.57 +	35	.498	----	18	709 + 1 17.20B 4.07A
1270	----	----	----	----	6.05 +	37	.529	----	1	233 UNCH 9.27B 4.45A
1280	----	----	----	----	6.55 +	42	.561	----	5	531 + 2 19.02B 4.80A
1290	----	----	----	----	7.07 +	45	.593	----	12	284 + 12 10.50B 5.20A
1300	----	----	----	----	7.65 +	50	.625	----	48	101 + 43 20.90B 5.67A
1310	----	----	----	----	8.25 +	55	.657	----	37	70 + 33 12.07B 6.15A
1320	----	----	----	----	8.87 +	57	.690	----	14	41 + 10 22.82B 6.67A
1330	----	----	----	----	9.55 +	62	.721	----	----	18 UNCH 13.65B 7.25A
1340	----	----	----	----	10.22 +	62	.751	----	----	12 UNCH 24.77B 7.75A
1350	----	----	----	----	10.95 +	65	.781	----	----	6 UNCH 15.45B 8.30A
1360	----	----	----	----	11.72 +	70	.808	----	16	121 + 16 26.72B 8.90A
1370	----	----	----	----	12.52 +	72	.833	----	----	4 UNCH 17.25B 9.67A
1380	----	----	----	----	13.35 +	72	.857	----	----	8 UNCH 28.70B 10.27
1460	----	----	----	----	20.75 +	87	.955	----	----	5 UNCH 36.67B 16.85A
1470	----	----	----	----	21.72 +	87	.965	----	----	5 UNCH 27.00B 17.75A
1510	----	----	----	----	25.65 +	90	.981	----	----	5 UNCH 30.90B 21.52A
TOTAL								468	20929 +	265
JUN18		(FUTURES SETT.	118.475 -	22.5)						
600	----	----	----	----		CAB	.000	----	----	4 UNCH ---- ----
840	----	----	----	----	.12 +	2	.016	----	----	45 UNCH .75 .17A
860	----	----	----	----	.17 +	2	.021	----	----	8 UNCH 1.37B .20A
880	----	----	----	----	.22	UNCH	.027	----	----	47 UNCH 1.70B .25A
900	----	----	----	----	.30	UNCH	.036	----	----	80 UNCH 2.12B .25
920	----	----	----	----	.37 -	2	.045	----	----	252 UNCH 2.57B .27
940	----	----	----	----	.47 -	2	.056	----	----	120 UNCH 3.07B .40A
960	----	----	----	----	.60	UNCH	.070	----	----	224 UNCH 3.65B .45
980	----	----	----	----	.75	UNCH	.086	----	----	308 UNCH 4.32B .60
1000	----	----	----	----	.95	UNCH	.106	----	5	1075 UNCH 5.40 .75A
1020	----	----	----	----	1.17	UNCH	.129	----	----	317 UNCH 5.92B .85
1040	----	----	----	----	1.47 +	2	.157	----	2	515 + 2 6.85B 1.15A
1060	----	----	----	----	1.82 +	5	.189	----	10	320 + 7 7.82B 1.42A
1080	----	----	----	----	2.22 +	5	.224	----	4	748 + 4 8.92B 1.70
1100	----	----	----	----	2.72 +	7	.264	----	18	1489 + 3 9.05B 2.07
1120	----	----	----	----	3.30 +	10	.309	----	10	797 + 3 10.27B 2.65A
1140	----	----	----	----	3.95 +	12	.357	----	11	755 + 11 11.60B 3.02
1160	4.75	#4.75	*4.75	----	4.67 +	12	.408	----	14	749 + 9 13.05B 3.67
1180	----	----	----	----	5.47 +	12	.462	----	16	479 + 13 14.55B 4.45A
1200	----	----	----	----	6.35 +	10	.520	----	5	790 + 2 16.12B 5.22
1220	----	----	----	----	7.30 +	7	.581	----	----	68 UNCH 17.80B 6.12A
1240	----	----	----	----	8.40 +	5	.645	----	----	5 UNCH 19.52B 7.07A
TOTAL								95	9195 +	54
AUG18		(FUTURES SETT.	114.800 -	30.0)						
760	----	----	----	----	.05 +	2	.007	----	----	3 UNCH .22B .10
780	----	----	----	----	.07 +	2	.010	----	----	5 UNCH .22 .12
800	----	----	----	----	.12 +	5	.015	----	----	26 UNCH .22B .10
860	----	----	----	----	.37 +	2	.041	----	----	4 UNCH 1.15 .27A
900	----	----	----	----	.60 +	2	.064	----	----	1475 UNCH 2.25 .40
920	----	----	----	----	.72 +	2	.077	----	----	57 UNCH 1.10 .50

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	(FUTURES SETT.)	114.800 -	30.0)									
940	----	----	----	.90 +	2	.094	----	----	60	UNCH	1.50	.65
960	----	----	----	1.12 +	5	.115	----	----	59	UNCH	1.75	.85
980	----	----	----	1.37 +	7	.138	----	----	108	UNCH	4.20B	1.12A
1000	----	----	----	1.70 +	10	.166	----	3	1629 +	3	3.45	1.32
1020	----	----	----	2.07 +	12	.196	----	----	510	UNCH	5.35	1.70A
1040	----	----	----	2.52 +	15	.231	----	391	775 +	278	6.27	1.90
1060	----	----	----	3.02 +	17	.269	----	1	312 +	1	7.00	2.35A
1080	----	----	----	3.57 +	17	.309	----	1	523 +	1	6.97	2.82A
1100	----	----	----	4.22 +	20	.354	----	5	349 +	5	7.07B	3.37A
1120	----	----	----	4.92 +	17	.401	----	10	580	UNCH	8.07B	4.00A
1140	----	----	----	5.72 +	15	.452	----	5	490 +	5	8.00B	4.67A
1160	----	----	----	6.60 +	10	.505	----	1	463 +	1	9.15B	5.55
1180	----	----	----	7.60 +	12	.561	----	----	472	UNCH	10.42B	6.32
1200	----	----	----	8.67 +	12	.618	----	----	13	UNCH	11.52B	7.52A
TOTAL												
OCT18	(FUTURES SETT.)	114.550 -	32.5)					417	7913 +	294		
760	----	----	----	.05	UNCH	.007	----	----	3	UNCH	.10	.10
860	----	----	----	.45 +	5	.047	----	----	3	UNCH	1.40	.35A
900	----	----	----	.70 +	2	.071	----	----	20	UNCH	----	.55A
920	----	----	----	.87 +	5	.087	----	----	46	UNCH	1.50	.62
940	----	----	----	1.05 +	5	.104	----	----	9	UNCH	1.27B	.87A
960	----	----	----	1.30 +	7	.126	----	----	84	UNCH	2.65	1.00
980	----	----	----	1.57 +	10	.149	----	----	46	UNCH	3.50	1.25A
1000	----	----	----	1.90 +	10	.176	----	----	84	UNCH	3.00	1.55A
1020	----	----	----	2.30 +	10	.207	----	27	26 +	20	3.25B	1.80
1040	----	----	----	2.75 +	10	.241	----	----	138	UNCH	5.65	2.30A
1060	----	----	----	3.27 +	10	.278	----	----	153	UNCH	6.80	2.77A
1080	----	----	----	3.87 +	10	.319	----	----	161	UNCH	5.42B	3.20
1100	----	----	----	4.55 +	10	.363	----	1	106 +	1	7.00	3.85A
1120	----	----	----	5.30 +	10	.409	----	15	46 +	15	7.20B	4.47A
1140	----	----	----	6.12 +	10	.458	----	2	60 +	2	8.27B	5.20A
1160	----	----	----	7.05 +	10	.509	----	----	164	UNCH	9.45B	6.02A
1180	----	----	----	8.05 +	12	.561	----	----	102	UNCH	10.62B	7.10A
TOTAL								45	1251 +	38		
DEC18	(FUTURES SETT.)	115.900 -	45.0)									
920	----	----	----	.82 +	2	.081	----	----	27	UNCH	----	----
980	----	----	----	1.47 +	2	.138	----	----	30	UNCH	1.97	1.92A
1020	----	----	----	2.20 +	7	.193	----	----	5	UNCH	----	----
1040	----	----	----	2.67 +	10	.226	----	----	5	UNCH	3.10	3.10
1060	----	----	----	3.20 +	10	.261	----	----	18	UNCH	----	----
1080	----	----	----	3.82 +	12	.300	----	----	20	UNCH	----	4.32A
1100	----	----	----	4.52 +	15	.340	----	----	39	UNCH	5.17B	4.60A
1120	----	----	----	5.30 +	17	.382	----	----	21	UNCH	6.50	5.85A
1140	----	----	----	6.17 +	20	.426	----	----	15	UNCH	7.40B	6.80A
1160	----	----	----	7.10 +	20	.471	----	----	6	UNCH	9.25	9.25
1180	----	----	----	8.10 +	22	.517	----	----	30	UNCH	7.30	7.30
TOTAL								0	216			
FEB19	(FUTURES SETT.)	116.550 -	30.0)									
1020	----	----	----	2.25 +	7	.190	----	----	9	UNCH	----	----
1140	----	----	----	5.97 +	12	.413	----	----	9	UNCH	----	----
TOTAL								0	18			

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							
DEC17 CALL							
OK	840	----	----	----	----	11	0.00
OK	900	----	----	----	----	1	0.00
OK	960	----	----	----	----	8	0.00
TOTALS		0	0	0	0	20	0