

PRELIMINARY

PG16 BULLETIN # 78@

LIVE CATTLE PUT OPTIONS

Tue, Apr 24, 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 contract details for MAY18 and AUG18.



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Contract	Price	(FUTURES SETT.)	Quantity	Delta	Gamma	Vol	Open Int	Settle	Change
1020	2.90	2.90	2.90	104.925	-	15.0			
1030	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1050	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1070	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
1090	---	---	---	---	---	---	---	---	---
1100	---	---	---	---	---	---	---	---	---
1110	---	---	---	---	---	---	---	---	---
1120	---	---	---	---	---	---	---	---	---
1130	---	---	---	---	---	---	---	---	---
1140	---	---	---	---	---	---	---	---	---
1150	---	---	---	---	---	---	---	---	---
1160	---	---	---	---	---	---	---	---	---
1170	---	---	---	---	---	---	---	---	---
1180	---	---	---	---	---	---	---	---	---
1200	---	---	---	---	---	---	---	---	---
1210	---	---	---	---	---	---	---	---	---
1390	---	---	---	---	---	---	---	---	---
1700	---	---	---	---	---	---	---	---	---
TOTAL									
OCT18		(FUTURES SETT.)		108.650	-	45.0			
760	---	---	---	---	---	---	---	---	---
800	---	---	---	---	---	---	---	---	---
820	---	---	---	---	---	---	---	---	---
840	---	---	---	---	---	---	---	---	---
860	---	---	---	---	---	---	---	---	---
880	---	---	---	---	---	---	---	---	---
890	---	---	---	---	---	---	---	---	---
900	---	---	---	---	---	---	---	---	---
920	---	---	---	---	---	---	---	---	---
930	---	---	---	---	---	---	---	---	---
940	---	---	---	---	---	---	---	---	---
950	---	---	---	---	---	---	---	---	---
960	---	---	---	---	---	---	---	---	---
970	---	---	---	---	---	---	---	---	---
980	---	---	---	---	---	---	---	---	---
990	---	---	---	---	---	---	---	---	---
1000	---	---	---	---	---	---	---	---	---
1010	---	---	---	---	---	---	---	---	---
1020	---	---	---	---	---	---	---	---	---
1030	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1050	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1070	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
1090	---	---	---	---	---	---	---	---	---
1100	---	---	---	---	---	---	---	---	---
1110	---	---	---	---	---	---	---	---	---
1120	---	---	---	---	---	---	---	---	---
1140	---	---	---	---	---	---	---	---	---
1160	---	---	---	---	---	---	---	---	---
1180	---	---	---	---	---	---	---	---	---
1200	---	---	---	---	---	---	---	---	---
TOTAL									
DEC18		(FUTURES SETT.)		113.225	-	35.0			
880	---	---	---	---	---	---	---	---	---
900	---	---	---	---	---	---	---	---	---
920	---	---	---	---	---	---	---	---	---
940	---	---	---	---	---	---	---	---	---
960	---	---	---	---	---	---	---	---	---
980	---	---	---	---	---	---	---	---	---
1000	---	---	---	---	---	---	---	---	---
1020	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
1100	---	---	---	---	---	---	---	---	---
1120	---	---	---	---	---	---	---	---	---
1140	---	---	---	---	---	---	---	---	---
1160	---	---	---	---	---	---	---	---	---
1180	---	---	---	---	---	---	---	---	---
1200	---	---	---	---	---	---	---	---	---
1220	---	---	---	---	---	---	---	---	---
1240	---	---	---	---	---	---	---	---	---
TOTAL									
FEB19		(FUTURES SETT.)		114.975	-	17.5			
920	---	---	---	---	---	---	---	---	---
940	---	---	---	---	---	---	---	---	---
960	---	---	---	---	---	---	---	---	---
980	---	---	---	---	---	---	---	---	---
1000	---	---	---	---	---	---	---	---	---
1020	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
1100	---	---	---	---	---	---	---	---	---
1120	---	---	---	---	---	---	---	---	---
1140	---	---	---	---	---	---	---	---	---
1160	---	---	---	---	---	---	---	---	---
1180	---	---	---	---	---	---	---	---	---
1200	---	---	---	---	---	---	---	---	---
TOTAL									
APR19		(FUTURES SETT.)		115.700	-	32.5			
980	---	---	---	---	---	---	---	---	---
1000	---	---	---	---	---	---	---	---	---
1020	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
1100	---	---	---	---	---	---	---	---	---
1120	---	---	---	---	---	---	---	---	---
1140	---	---	---	---	---	---	---	---	---
1160	---	---	---	---	---	---	---	---	---
1180	---	---	---	---	---	---	---	---	---
1200	---	---	---	---	---	---	---	---	---
TOTAL									
JUN19		(FUTURES SETT.)		108.950	-	80.0			
960	---	---	---	---	---	---	---	---	---
1000	---	---	---	---	---	---	---	---	---
1020	---	---	---	---	---	---	---	---	---
1040	---	---	---	---	---	---	---	---	---
1060	---	---	---	---	---	---	---	---	---
1080	---	---	---	---	---	---	---	---	---
TOTAL									



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LIVE CATTLE 6-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 6M CS P													
JUN18			(FUTURES	SETT.	105.050	+	17.5)					
-110	----		----	----	----		.15	-	5	.120	----	----	
TOTAL										0	5	UNCH	.25