



FINAL

PG18 BULLETIN #116@

FEEDER CATTLE PUT OPTIONS

Mon, Jun 18, 2018 PG18

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=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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$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.

FEEDER 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, --CONTRACT-- LOW. Rows include contract details for various strike prices from 1100 to 1640, with a total row and a second section for SEP18 contracts.

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2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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	(FUTURES SETT.)	148.625 +	77.5)									
1360	----	----	----	1.75 -	22	.188	----	----	77	UNCH	6.52B	1.77
1370	----	----	----	1.97 -	25	.207	----	----	2	UNCH	3.57B	2.00A
1380	----	----	----	2.22 -	25	.227	----	----	73	UNCH	6.85B	2.22A
1400	----	----	----	2.75 -	32	.268	----	2	303	UNCH	8.10	2.70A
1410	----	----	----	3.07 -	32	.291	----	----	5	UNCH	5.07B	3.10A
1420	----	----	----	3.40 -	37	.314	----	----	199	UNCH	8.87B	3.10
1430	----	----	----	3.75 -	40	.337	----	----	17	UNCH	6.00B	3.75A
1440	----	----	----	4.15 -	42	.362	----	4	186 +	2	10.00B	3.75A
1450	----	----	----	4.57 -	42	.387	----	4	13 +	3	7.05B	4.52A
1460	----	----	----	5.00 -	45	.412	----	----	123	UNCH	11.20B	4.35A
1470	----	----	----	5.47 -	42	.437	----	----	1	UNCH	8.17B	5.40A
1480	----	----	----	5.95 -	42	.463	----	----	143	UNCH	12.52B	5.00A
1500	----	----	----	6.92 -	45	.514	----	----	105	UNCH	14.05B	5.75A
1520	----	----	----	8.00 -	50	.566	----	----	20	UNCH	15.62B	6.57A
1540	----	----	----	9.20 -	55	.617	----	----	4	UNCH	17.27B	7.32A
TOTAL								14	1944 +	5		
NOV18	(FUTURES SETT.)	148.175 +	47.5)									
1140	----	----	----	.07 -	2	.011	----	----	30	UNCH	.92	.25
1180	----	----	----	.17 -	2	.024	----	----	1	UNCH	.77B	.50A
1200	----	----	----	.25 -	2	.033	----	----	40	UNCH	1.02B	.35A
1220	----	----	----	.32 -	2	.043	----	----	10	UNCH	1.85B	.42A
1240	----	----	----	.42 -	2	.055	----	----	32	UNCH	2.25B	.57A
1260	----	----	----	.55 -	5	.069	----	----	37	UNCH	3.00	.65
1280	----	----	----	.72 -	5	.088	----	----	30	UNCH	3.32B	.75A
1300	----	----	----	.95 -	7	.111	----	----	323	UNCH	3.97B	.97A
1320	----	----	----	1.22 -	10	.137	----	----	11	UNCH	4.65B	1.22A
1340	----	----	----	1.57 -	12	.168	----	----	28	UNCH	5.70	1.57A
1360	----	----	----	1.97 -	17	.202	----	2	140 +	2	5.90B	1.97A
1380	----	----	----	2.47 -	17	.241	----	3	77 +	2	6.70	2.45A
1400	----	----	----	3.05 -	20	.283	----	1	121	UNCH	7.35B	3.00A
1420	----	----	----	3.72 -	17	.328	----	2	111 +	2	8.35B	3.42A
1440	----	----	----	4.47 -	17	.375	----	1	64	UNCH	9.47B	4.07A
1460	----	----	----	5.32 -	17	.424	----	1	69 +	1	10.77B	4.72A
1480	----	----	----	6.25 -	20	.474	----	1	63	UNCH	11.95B	5.45A
1500	----	----	----	7.27 -	22	.524	----	----	36	UNCH	13.82B	6.20A
1520	----	----	----	8.37 -	27	.575	----	----	52	UNCH	14.95B	7.05A
1540	----	----	----	9.60 -	30	.624	----	----	9	UNCH	16.57B	7.95A
1560	----	----	----	10.90 -	35	.672	----	----	6	UNCH	18.25B	8.92A
TOTAL								11	1290 +	7		
JAN19	(FUTURES SETT.)	144.850 -	17.5)									
1100	----	----	----	.15 +	2	.019	----	----	10	UNCH	.35	.35
1160	----	----	----	.35 +	2	.041	----	----	8	UNCH	1.12	.47A
1180	----	----	----	.47 +	2	.054	----	----	7	UNCH	1.42	.60A
1200	----	----	----	.60 +	2	.067	----	----	13	UNCH	1.75	.70A
1220	----	----	----	.75 +	2	.082	----	----	17	UNCH	2.15	.87A
1240	----	----	----	.92	UNCH	.099	----	----	46	UNCH	2.60	1.02A
1260	----	----	----	1.15 -	2	.120	----	----	5	UNCH	3.10	1.35A
1280	----	----	----	1.45	UNCH	.146	----	----	5	UNCH	3.62B	1.57A
1300	----	----	----	1.80	UNCH	.174	----	----	15	UNCH	4.27B	1.80A
1320	----	----	----	2.22	UNCH	.207	----	----	14	UNCH	4.97B	2.32A
1340	----	----	----	2.70	UNCH	.242	----	----	62	UNCH	5.82B	2.77A
1360	----	----	----	3.25	UNCH	.280	----	----	7	UNCH	6.72B	3.30A
1380	----	----	----	3.87	UNCH	.320	----	----	7	UNCH	7.75B	3.90A
1400	----	----	----	4.60 +	2	.364	----	----	149	UNCH	8.87B	4.52A
1420	----	----	----	5.40 +	2	.409	----	----	38	UNCH	10.10B	5.25A
1440	----	----	----	6.27 +	2	.456	----	----	32	UNCH	11.40B	6.12A
1460	----	----	----	7.25 +	2	.504	----	----	8	UNCH	12.17B	7.00
TOTAL								0	443			
MAR19	(FUTURES SETT.)	143.950 -	50.0)									
1140	----	----	----	.32	UNCH	.038	----	----	6	UNCH	.77	.55A
1200	----	----	----	.75 +	2	.079	----	----	2	UNCH	1.12B	.75
1260	----	----	----	1.50 +	7	.143	----	----	13	UNCH	3.00	1.52A
1400	----	----	----	5.30 +	15	.387	----	----	119	UNCH	10.07B	4.80
1440	----	----	----	7.07 +	20	.476	----	----	90	UNCH	8.75B	6.77A
TOTAL								0	230			