



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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PRELIMINARY

PG15 BULLETIN #137@

LIVE CATTLE CALL OPTIONS

wed, Jul 18, 2018 PG15

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 CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL18	AUG18	SEP18	OCT18	DEC18	FEB19	APR19	JUN19
LV CATTLE FUT		08/31		10/31	12/31	02/28	04/30	06/28
LV CATTLE OPT	07/06	08/03	09/07	10/05	12/07	02/01	04/05	06/07
LV CATL 2M CSO		08/03		10/05	12/07			
LV CATL 4M CSO		08/03		10/05				
LV CATL 6M CSO		08/03						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUL 18

	JUL18	AUG18	SEP18	OCT18	DEC18	FEB19	APR19	JUN19
COA		-110-45		-120-30	-105-35			
COB		-155-10		-150-2				
COE		-177--25						
LC								
OK	500-1580	500-1760	540-1640	520-1760	540-1760	540-1800	560-1800	540-1680

LIVE CATTLE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO-		
								VOL.	OPEN INT	SETT. PRICE
LV CATTLE FUT										
AUG18	106.67	109.15	106.35	108.95 + 252	----	26474	66813 - 3318	32018	69615	117.27
OCT18	108.50	110.77	108.35	110.65 + 215	----	21935	121761 + 1787	27748	183767	118.87
DEC18	112.55	114.32	112.47	114.20 + 157	3	11173	62924 + 371	16577	63886	119.67
FEB19	116.20	118.22	116.20	118.12 + 172	35	6097	33161 + 969	9431	32850	120.32
APR19	117.40	#119.27	117.40	119.20 + 150	----	2316	20203 + 226	3019	16728	119.50
JUN19	110.80	112.32	110.80	112.25 + 135	----	997	12019 + 424	638	6638	112.57
AUG19	110.40	#111.50	110.07	111.40 + 130	----	299	3969 + 135	165	1480	110.45
OCT19	112.00	#113.12	112.00	113.07 + 122	----	22	331 + 11	65	348	109.70
DEC19	----	#113.50B	----	114.40 + 122	----	----	8 UNCH	----	----	110.17
TOTAL LV CATTLE FUT					38	69313	321189 + 605	89661	375312	



PRELIMINARY

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LIVE CATTLE CALL OPTIONS

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		(FUTURES SETT.	114.200 +	157.5)									
1080	----	----	----	----	8.57 +	110	.713	----	----	172	UNCH	12.52B	5.00A
1100	----	----	----	----	7.25 +	100	.654	----	3	321	UNCH	11.05B	3.97A
1110	----	----	----	----	6.62 +	95	.624	----	----	109	UNCH	7.12B	3.90A
1120	----	----	----	----	6.02 +	87	.592	----	2	682 -	2	9.67B	3.25A
1130	----	----	----	----	5.47 +	85	.560	----	2	208 -	2	5.92B	3.12A
1140	----	----	----	----	4.92 +	77	.527	----	----	1009	UNCH	8.50	2.52
1150	----	----	----	----	4.42 +	72	.494	----	----	629	UNCH	4.87B	2.47A
1160	----	----	----	----	3.95 +	67	.460	----	27	1508 -	4	7.17B	2.00
1170	----	----	----	----	3.52 +	62	.427	----	----	56	UNCH	3.90B	1.95A
1180	----	----	----	----	3.12 +	57	.395	----	16	1196 +	3	6.90	1.57
1190	----	----	----	----	2.75 +	50	.362	----	4	351 +	4	3.07B	1.50A
1200	----	----	----	----	2.42 +	45	.331	----	34	2262 +	15	5.17B	1.20
1210	----	----	----	----	2.12 +	40	.301	----	2	17 -	1	2.35B	1.15A
1220	----	----	----	----	1.85 +	35	.272	----	10	1475 +	8	4.15B	.95
1230	----	----	----	----	1.60 +	32	.245	----	----	120	UNCH	1.75B	.85A
1240	----	----	----	----	1.37 +	27	.219	----	17	628 +	4	3.55	.70
1250	----	----	----	----	1.20 +	25	.196	----	15	61 +	15	1.32B	.62A
1260	----	----	----	----	1.02 +	22	.173	----	21	974 +	1	3.05	.50
1280	----	----	----	----	.75 +	17	.135	----	----	708	UNCH	2.05	.37
1290	----	----	----	----	.65 +	15	.119	----	----	22	UNCH	.72B	.35A
1300	----	----	----	----	.55 +	12	.104	----	----	688	UNCH	1.40	.27
1310	----	----	----	----	.47 +	12	.092	----	----	1	UNCH	.47B	.25A
1320	----	----	----	----	.40 +	10	.079	----	3	204 +	3	.90	.22
1330	----	----	----	----	.35 +	10	.070	----	1	5 +	1	3.5B	.20A
1340	----	----	----	----	.30 +	7	.061	----	1	8 +	1	.57	.17A
1360	----	----	----	----	.22 +	5	.047	----	----	7	UNCH	.55	.12A
1370	----	----	----	----	.20 +	5	.042	----	----	4	UNCH	.20	.12A
1400	----	----	----	----	.12 +	2	.027	----	----	1	UNCH	.10B	.10A
1420	----	----	----	----	.10 +	2	.022	----	----	2	UNCH	.10	.10
1440	----	----	----	----	.07 +	2	.017	----	----	1	UNCH	.05B	----
TOTAL									158	13472 +	46		
FEB19		(FUTURES SETT.	118.125 +	172.5)									
1080	----	----	----	----	11.57 +	130	.804	----	----	4	UNCH	11.50B	7.10A
1100	----	----	----	----	10.05 +	117	.757	----	----	22	UNCH	10.00B	5.95
1120	----	----	----	----	8.62 +	105	.705	----	----	177	UNCH	8.62B	4.85
1140	----	----	----	----	7.32 +	95	.648	----	----	495	UNCH	7.30B	3.95
1160	----	----	----	----	6.15 +	85	.588	----	----	841	UNCH	6.95B	3.27A
1180	----	----	----	----	5.07 +	75	.525	----	4	399 +	4	6.55B	2.70A
1200	----	----	----	----	4.12 +	65	.461	----	15	312 +	10	5.52B	1.97
1220	----	----	----	----	3.30 +	57	.398	----	----	356	UNCH	4.55B	1.50
1240	----	----	----	----	2.60 +	50	.337	----	164	719 +	156	3.72B	1.17A
1260	----	----	----	----	2.00 +	40	.280	----	212	864 +	212	2.92B	.85
1280	----	----	----	----	1.55 +	35	.230	----	33	398 +	16	2.22B	.70A
1300	----	----	----	----	1.17 +	27	.186	----	----	575	UNCH	1.62B	.50
1320	----	----	----	----	.87 +	20	.147	----	3	53 +	3	1.12B	.55A
1340	----	----	----	----	.65 +	15	.115	----	----	57	UNCH	.97	.45
1360	----	----	----	----	.47 +	10	.088	----	----	45	UNCH	.52	.42A
1380	----	----	----	----	.37 +	10	.071	----	----	57	UNCH	.52	.20
1400	----	----	----	----	.27 +	5	.054	----	----	79	UNCH	.40	.20
1420	----	----	----	----	.20 +	2	.041	----	----	40	UNCH	.17	.17
1440	----	----	----	----	.15 +	2	.031	----	----	113	UNCH	.30	.12
TOTAL									431	5606 +	401		
APR19		(FUTURES SETT.	119.200 +	150.0)									
1120	----	----	----	----	9.67 +	97	.721	----	----	11	UNCH	9.65B	5.30A
1140	----	----	----	----	8.37 +	92	.670	----	1	51	UNCH	8.35B	4.40A
1160	----	----	----	----	7.17 +	87	.615	----	----	81	UNCH	7.15B	3.60A
1180	----	----	----	----	6.07 +	82	.557	----	----	252	UNCH	6.15	3.15
1200	----	----	----	----	5.07 +	75	.499	----	----	357	UNCH	5.65B	2.75
1220	----	----	----	----	4.17 +	67	.441	----	----	62	UNCH	4.15B	2.45
1240	----	----	----	----	3.37 +	57	.383	----	2	459	UNCH	3.32B	2.12A
1260	----	----	----	----	2.70 +	52	.328	----	14	823 +	14	2.62B	1.70
1280	----	----	----	----	2.12 +	45	.276	----	9	200 +	6	2.00	1.35A
1300	----	----	----	----	1.62 +	37	.227	----	4	160 +	3	1.60	.52
1320	----	----	----	----	1.25 +	32	.185	----	----	29	UNCH	1.15B	.82A
1340	----	----	----	----	.95 +	27	.149	----	----	3	UNCH	.87B	.52
1360	----	----	----	----	.72 +	22	.119	----	----	10	UNCH	.65	.60A
1400	----	----	----	----	.40 +	12	.072	----	----	374	UNCH	.35	.12
1460	----	----	----	----	.17 +	2	.035	----	----	8	UNCH	.25	.12
1480	----	----	----	----	.12	UNCH	.026	----	----	2	UNCH	.20	.20
1500	----	----	----	----	.10	UNCH	.021	----	----	12	UNCH	.15B	.15
TOTAL									30	2894 +	23		
JUN19		(FUTURES SETT.	112.250 +	135.0)									
1000	----	----	----	----	13.27 +	105	.844	----	----	2	UNCH	13.22B	11.05A
1040	----	----	----	----	10.15 +	92	.759	----	----	1	UNCH	10.17B	6.60
1080	----	----	----	----	7.42 +	77	.652	----	----	19	UNCH	7.52B	5.25
1100	----	----	----	----	6.22 +	67	.592	----	1	31 +	1	6.37B	4.55
1120	----	----	----	----	5.17 +	60	.530	----	20	63 +	20	5.30B	3.77A
1140	----	----	----	----	4.25 +	52	.467	----	----	30	UNCH	4.37B	3.50A
1160	----	----	----	----	3.45 +	45	.406	----	----	36	UNCH	3.52B	2.35
1180	----	----	----	----	2.75 +	37	.347	----	----	30	UNCH	2.80B	2.17
1200	----	----	----	----	2.17 +	30	.292	----	1	48 +	1	2.17	1.25
1220	----	----	----	----	1.72 +	27	.244	----	150	153 +	150	1.70B	1.37A
1240	----	----	----	----	1.32 +	22	.199	----	----	4	UNCH	1.25B	1.02
1300	----	----	----	----	.57 +	15	.101	----	----	8	UNCH	.52B	.40
1320	----	----	----	----	.42 +	12	.078	----	----	15	UNCH	.40B	.37
1340	----	----	----	----	.30 +	7	.058	----	----	2	UNCH	.27B	----
TOTAL									172	442 +	172		
AUG19		(FUTURES SETT.	111.400 +	130.0)									
1060	----	----	----	----	8.42 +	82	.678	----	----	15	UNCH	6.05B	5.70
1080	----	----	----	----	7.17 +	75	.623	----	----	66	UNCH	5.85	5.00
1100	----	----	----	----	6.05 +	70	.565	----	----	19	UNCH	5.30	4.50
1160	----	----	----	----	3.40 +	47	.389	----	----	5	UNCH	----	----
1180	----	----	----	----	2.75 +	40	.334	----	----	14	UNCH	----	----
TOTAL									0	119			

LIVE CATTLE 4-Month CSO CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LV CATL 4M CS C														
AUG18														
-60	----	----	----	----	----	----	1.07 +	50	.687	----	2	UNCH	.85	.85
TOTAL										0	2			