



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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG15 BULLETIN #198@

LIVE CATTLE CALL OPTIONS

Fri, Oct 12, 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:	OCT18	NOV18	DEC18	FEB19	APR19	JUN19	AUG19	OCT19
LV CATTLE FUT	10/31		12/31	02/28	04/30	06/28	08/30	10/31
LV CATTLE OPT	10/05	11/02	12/07	02/01	04/05	06/07	08/02	10/04
LV CATL 2M CSO	10/05		12/07	02/01	04/05			
LV CATL 4M CSO	10/05		12/07	02/01				
LV CATL 6M CSO	10/05		12/07					

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12

	OCT18	NOV18	DEC18	FEB19	APR19	JUN19	AUG19	OCT19
COA	-120-30		-110-35	-75-55	5-130			
COB	-160-2		-122-20	-5-120				
COE	-170--15		-52-75					
LC	---		---	---	---	---	---	---
OK	520-1760	580-1800	540-1800	540-1860	560-1860	540-1760	540-1740	540-1740

LIVE CATTLE FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO-			
								VOL.	OPEN INT	SETT. PRICE	
LV CATTLE FUT											
OCT18	112.77	113.07	112.20	112.32 - 30	----	5471	12065 - 1500	3439	9902	112.82	
DEC18	116.92	117.60	116.02	116.17 - 60	----	21625	122964 - 1958	18281	150060	117.12	
FEB19	121.25	121.95	120.32	120.40 - 85	----	11506	72436 - 684	7510	65281	121.07	
APR19	122.52	123.00	121.85	121.97 - 55	----	7866	56340 - 511	5994	58672	122.00	
JUN19	115.65	116.20	114.80	114.87 - 80	----	3937	53500 - 162	2728	32858	115.35	
AUG19	113.72	114.30	112.97	113.05 - 65	----	818	9741 + 33	626	9369	112.40	
OCT19	114.72	115.25	114.12A	114.22 - 47	----	135	2427 + 19	108	3652	112.65	
DEC19	116.00	116.35B	115.47A	115.55 - 45	----	36	787 + 2	22	1227	113.70	
FEB20	117.10	117.40B	116.85A	116.87 - 25	----	3	291 UNCH	1	298	113.65	
TOTAL LV CATTLE FUT					0	51397	330551 - 4761	38709	331319		



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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG15 BULLETIN #198@ LIVE CATTLE CALL OPTIONS Fri, Oct 12, 2018 PG15

DATE	TIME	SETT.	PRICE	CHG.	DELTA	EXER	VOLUME	OPEN	CONTRACT			
							TRADES	INTEREST	HIGH	LOW		
(FUTURES SETT. 121.975 - 55.0)												
1250	----	----	2.97	-	25	.406	----	7	UNCH	3.37B	2.95A	
1260	----	----	2.60	-	22	.370	----	11	2201	UNCH	4.10B	1.27A
1270	----	----	2.25	-	20	.335	----	2	UNCH	2.57B	2.22A	
1280	----	----	1.92	-	20	.301	----	163	1160 +	46	3.22B	.92
1300	----	----	1.40	-	17	.238	----	91	1648 +	52	2.50B	.52
1320	----	----	1.00	-	12	.184	----	10	762	UNCH	1.90	.60A
1330	----	----	.85	-	12	.161	----	21	UNCH	1.10B	.87A	
1340	----	----	.72	-	10	.141	----	168	279 -	67	1.37B	.35
1350	----	----	.62	-	7	.124	----	3	UNCH	.72	.62A	
1360	----	----	.52	-	7	.107	----	5	77 +	5	1.02B	.30
1380	----	----	.35	-	7	.077	----	98	UNCH	.75B	.30	
1400	----	----	.25	-	5	.057	----	2	473 +	2	.60	.12
1440	----	----	.12	-	2	.030	----	140	UNCH	.25B	.17A	
1460	----	----	.07	-	2	.019	----	8	UNCH	.25	.12	
1480	----	----	.05	-	2	.013	----	2	UNCH	.20	.20	
1500	----	----	.02	-	2	.007	----	12	UNCH	.15B	.15	
TOTAL								511	10318 +	96		
(FUTURES SETT. 114.875 - 80.0)												
1000	----	----	15.32	-	75	.904	----	2	UNCH	17.55B	10.92A	
1040	----	----	11.90	-	67	.834	----	1	UNCH	14.00B	6.60	
1080	----	----	8.80	-	57	.739	----	19	UNCH	10.77B	5.25	
1100	----	----	7.42	-	50	.681	----	49	UNCH	9.30B	4.55	
1120	----	----	6.17	-	42	.617	----	161	UNCH	7.92B	3.77A	
1140	----	----	5.05	-	37	.550	----	140	UNCH	6.67B	3.02A	
1160	----	----	4.05	-	35	.480	----	71	248 -	1	5.55B	2.35
1180	----	----	3.17	-	32	.411	----	234	UNCH	4.60B	1.82	
1200	----	----	2.45	-	25	.344	----	730	UNCH	3.65B	1.25	
1220	----	----	1.85	-	20	.281	----	875	UNCH	2.82	1.02	
1240	----	----	1.37	-	15	.225	----	1588	UNCH	2.20	.87A	
1260	----	----	1.00	-	12	.176	----	175	UNCH	1.67	.67A	
1280	----	----	.72	-	10	.136	----	8	3384 +	8	1.35	.32
1300	----	----	.50	-	10	.101	----	121	UNCH	1.05	.32	
1320	----	----	.35	-	7	.074	----	25	UNCH	.72B	.25	
1340	----	----	.25	-	5	.055	----	32	UNCH	.55B	.27A	
1360	----	----	.17	-	5	.040	----	5	UNCH	.35B	.35	
1400	----	----	.10	-	2	.024	----	25	UNCH	.17	.17	
1420	----	----	.07	-	2	.018	----	25	UNCH	.15	.12	
1460	----	----	.02	-	2	.007	----	50	UNCH	.10	.10	
1500	----	----	.02	UNCH	.006	----	25	UNCH	.07	.05		
1600	----	----			.001	----	25	UNCH	.05	.05		
1700	----	----			.000	----	25	UNCH	.05	.05		
TOTAL							79	7964 +	7			
(FUTURES SETT. 113.050 - 65.0)												
1060	----	----	9.25	-	47	.730	----	15	UNCH	10.87B	5.70	
1080	----	----	7.87	-	42	.676	----	67	UNCH	9.42B	5.00	
1100	----	----	6.65	-	37	.617	----	121	UNCH	8.10B	4.42	
1120	----	----	5.55	-	35	.555	----	17	UNCH	6.85B	3.92A	
1140	----	----	4.57	-	30	.492	----	35	UNCH	5.72B	3.17A	
1160	----	----	3.67	-	27	.428	----	80	UNCH	4.60B	2.52A	
1180	----	----	2.87	-	25	.365	----	8	136 +	4	3.82	2.00
1200	----	----	2.17	-	22	.302	----	50	100 +	33	2.90	1.32
1220	----	----	1.62	-	17	.246	----	84	UNCH	2.27B	1.25A	
1240	----	----	1.20	-	15	.195	----	291	UNCH	1.95	.90	
1260	----	----	.90	-	10	.155	----	9	UNCH	1.37B	.77A	
1280	----	----	.67	-	7	.122	----	6	287 +	6	1.12	.55
1300	----	----	.50	-	5	.095	----	60	UNCH	.80B	.75	
1600	----	----	.02	+	2	.005	----	1	UNCH	.02	.02	
TOTAL							64	1303 +	43			
(FUTURES SETT. 114.225 - 47.5)												
1100	----	----	7.77	-	32	.643	----	6	UNCH	8.12B	6.05	
1120	----	----	6.60	-	30	.588	----	17	UNCH	6.25	5.20	
1140	----	----	5.52	-	27	.530	----	15	45 +	15	6.10B	5.20
1160	----	----	4.55	-	22	.470	----	22	UNCH	5.35	4.62A	
1180	----	----	3.67	-	20	.411	----	4	UNCH	3.10B	3.10	
1200	----	----	2.92	-	17	.353	----	3	11 +	3	3.22	3.00
1260	----	----	1.37	-	10	.203	----	15	UNCH	---	1.50A	
1300	----	----	.80	-	5	.131	----	2	UNCH	1.10	1.02A	
1500	----	----	.10	+	2	.019	----	50	UNCH	.15	.12	
TOTAL							18	172 +	18			
(FUTURES SETT. 115.550 - 45.0)												
1160	----	----	5.52	+	NEW	.512	----	4	4 +	4	5.70	5.55
1180	----	----	4.67	-	20	.457	----	7	UNCH	5.35	3.95	
1260	----	----	2.20	-	12	.265	----	21	UNCH	2.35	2.35	
1300	----	----	1.45	-	7	.191	----	12	UNCH	----	----	
TOTAL							4	44 +	4			

LIVE CATTLE 2-Month CSO CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER	VOLUME	OPEN	CONTRACT	
LV CATL 2M CS C										TRADES	INTEREST	HIGH	LOW
DEC18	----	----	----	----	----	----	.32 +	5	.266	----	92	UNCH	----
-30	----	----	----	----	----	----				0	92	----	----
TOTAL													