



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



PRELIMINARY

PG15 BULLETIN #199@

LIVE CATTLE CALL OPTIONS

Mon, Oct 15, 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: MON, OCT 15

	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		-52-85					
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	112.17	113.67	112.05	113.37 + 105	----	14070	10146 - 1919	6517	8453	111.72	
DEC18	116.30	118.15	116.05	117.97 + 180	----	29389	122438 - 526	17597	148639	116.82	
FEB19	120.45	121.95	120.22	121.70 + 130	----	13732	72514 + 78	6302	66196	120.92	
APR19	121.92	123.07	121.72	122.87 + 90	----	6396	56125 - 215	4789	59677	121.65	
JUN19	114.92	115.80	114.52	115.65 + 77	----	4519	52952 - 548	2221	32923	114.87	
AUG19	113.10	113.97	112.65	113.82 + 77	----	1037	9705 - 36	608	9514	112.12	
OCT19	114.27	115.07	113.90	114.97 + 75	----	177	2463 + 36	75	3681	112.42	
DEC19	115.55	116.27B	115.35	116.20 + 65	----	111	852 + 65	27	1239	113.80	
FEB20	116.60	117.42	*116.57A	117.42 + 55	----	40	311 + 20	8	301	113.92	
TOTAL LV CATTLE FUT					0	69471	327506 - 3045	38144	330623		



PRELIMINARY

PG15 BULLETIN #199@

LIVE CATTLE CALL OPTIONS

Mon, Oct 15, 2018 PG15

LIVE CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
NOV18	LV CATTLE CALL		(FUTURES SETT. .00)											
1110	----	----	----	----	----	----	7.02 +	170	.971	----	3	UNCH	8.80B 4.47A	
1130	----	----	----	----	----	----	5.12 +	157	.919	----	10	UNCH	6.95B 3.25	
1140	----	----	----	----	----	----	4.20 +	142	.873	----	15	UNCH	6.10B 2.70	
1150	----	----	----	----	----	----	3.35 +	127	.809	----	225 -	2	5.30B 2.07A	
1160	----	----	----	----	----	----	2.57 +	110	.723	----	337 -	8	4.50B 1.45	
1170	----	----	----	----	----	----	1.90 +	90	.619	----	384 -	9	3.82B .97A	
1180	----	----	----	----	----	----	1.32 +	70	.502	----	784 +	14	3.15B .65A	
1190	----	----	----	----	----	----	.90 +	52	.383	----	425 -	1	2.60B .40	
1200	----	----	----	----	----	----	.57 +	35	.274	----	560 +	14	2.12B .25	
1210	----	----	----	----	----	----	.35 +	22	.184	----	368	UNCH	1.72B .15	
1220	----	----	----	----	----	----	.20 +	12	.115	----	378	UNCH	1.40B .10A	
1230	----	----	----	----	----	----	.12 +	7	.074	----	461	UNCH	1.12B .07	
1240	----	----	----	----	----	----	.07 +	5	.046	----	335	UNCH	.87B .05	
1250	----	----	----	----	----	----	.05 +	2	.030	----	178	UNCH	.67B .05A	
1260	----	----	----	----	----	----	.02 +	2	.016	----	65	UNCH	.52B .02	
1270	----	----	----	----	----	----	CAB	----	.008	----	1	UNCH	.42B .02A	
1280	----	----	----	----	----	----	CAB	----	.004	----	4	UNCH	.25B .02	
1290	----	----	----	----	----	----	CAB	----	.001	----	4	UNCH	.17B .10A	
1300	----	----	----	----	----	----	CAB	----	.000	----	13	UNCH	.12B .05	
1310	----	----	----	----	----	----	CAB	----	.000	----	5	UNCH	.10B .07A	
TOTAL										114	4555 +	8		
DEC18	LV CATTLE CALL		(FUTURES SETT. 117.975 + 180.0 )											
930	----	----	----	----	----	----	24.97 +	180	.999	----	1	UNCH	26.57B 16.05A	
950	----	----	----	----	----	----	22.97 +	180	.998	----	3	UNCH	24.57B 14.32A	
960	----	----	----	----	----	----	21.97 +	180	.997	----	4	UNCH	23.57B 12.70A	
970	----	----	----	----	----	----	20.97 +	180	.995	----	3	UNCH	22.57B 12.67A	
980	----	----	----	----	----	----	19.97 +	180	.992	----	31 +	2	21.57B 11.12A	
990	----	----	----	----	----	----	18.97 +	177	.992	----	27	UNCH	20.60B 11.10A	
1000	----	----	----	----	----	----	17.97 +	177	.991	----	10	UNCH	19.60B 9.67A	
1010	----	----	----	----	----	----	16.97 +	177	.991	----	12	UNCH	18.62B 9.60A	
1020	----	----	----	----	----	----	16.00 +	177	.984	----	8	UNCH	17.62B 8.20A	
1030	----	----	----	----	----	----	15.00 +	177	.983	----	23	UNCH	16.65B 8.17A	
1040	----	----	----	----	----	----	14.02 +	177	.975	----	8	UNCH	15.70B 7.02A	
1050	----	----	----	----	----	----	13.02 +	175	.974	----	23	UNCH	14.72B 6.97A	
1060	----	----	----	----	----	----	12.05 +	175	.966	----	23	UNCH	14.07B 5.95	
1080	----	----	----	----	----	----	10.15 +	170	.937	----	129	UNCH	12.52B 5.00A	
1090	----	----	----	----	----	----	9.20 +	165	.922	----	27 -	1	10.97B 4.80A	
1100	----	----	----	----	----	----	8.30 +	160	.896	----	9	UNCH	11.05B 3.97A	
1110	----	----	----	----	----	----	7.40 +	152	.869	----	142	UNCH	9.25B 3.90A	
1120	----	----	----	----	----	----	6.55 +	142	.834	----	698	UNCH	9.67B 3.25A	
1130	----	----	----	----	----	----	5.72 +	132	.794	----	229	UNCH	7.55B 3.00A	
1140	----	----	----	----	----	----	5.00 +	127	.745	----	33	1751 -	21	8.50 2.50
1150	----	----	----	----	----	----	4.27 +	117	.692	----	2	835 +	2	6.07B 2.22A
1160	----	----	----	----	----	----	3.62 +	107	.634	----	248	3204 +	83	7.17B 1.87A
1170	----	----	----	----	----	----	3.02 +	95	.572	----	83	423 +	40	4.75B 1.60A
1180	----	----	----	----	----	----	2.47 +	82	.508	----	130	2799 +	20	6.90 1.35A
1190	----	----	----	----	----	----	2.00 +	70	.444	----	90	920 -	41	3.60B 1.12A
1200	----	----	----	----	----	----	1.60 +	57	.381	----	186	4500 +	32	5.17B .95A
1210	----	----	----	----	----	----	1.27 +	50	.322	----	67	1205 -	12	2.62B .77
1220	----	----	----	----	----	----	1.00 +	40	.268	----	85	6272 +	10	4.15B .60
1230	----	----	----	----	----	----	.77 +	32	.219	----	918	UNCH	1.82B .47A	
1240	----	----	----	----	----	----	.57 +	22	.174	----	27	1817 -	10	3.55 .35
1250	----	----	----	----	----	----	.45 +	20	.141	----	13	1436 +	11	1.32B .27
1260	----	----	----	----	----	----	.32 +	12	.108	----	31	965 -	18	3.05 .20
1270	----	----	----	----	----	----	.25 +	10	.085	----	463	UNCH	.97B .15	
1280	----	----	----	----	----	----	.20 +	10	.069	----	18	1242 -	1	2.05 .12A
1290	----	----	----	----	----	----	.15 +	7	.053	----	16	48 +	3	.72B .10A
1300	----	----	----	----	----	----	.12 +	7	.044	----	25	2000 -	25	1.40 .07A
1310	----	----	----	----	----	----	.10 +	7	.036	----	63	UNCH	.47B .05	
1320	----	----	----	----	----	----	.07 +	5	.027	----	379	UNCH	.90 .05	
1330	----	----	----	----	----	----	.05 +	2	.019	----	6	UNCH	.35B .02	
1340	----	----	----	----	----	----	.05 +	5	.018	----	29	UNCH	.57 .10A	
1350	----	----	----	----	----	----	.02 +	2	.010	----	1	UNCH	.25B .07A	
1360	----	----	----	----	----	----	.02 +	2	.009	----	16	UNCH	.55 .07A	
1370	----	----	----	----	----	----	CAB	----	.005	----	10	UNCH	.20 .05	
1380	----	----	----	----	----	----	CAB	----	.003	----	1	UNCH	.20B .12A	
1400	----	----	----	----	----	----	CAB	----	.001	----	3	UNCH	.12 .10A	
1410	----	----	----	----	----	----	CAB	----	.001	----	3	UNCH	.10B .05	
1420	----	----	----	----	----	----	CAB	----	.000	----	2	UNCH	.10 .10	
1430	----	----	----	----	----	----	CAB	----	.000	----	3	UNCH	.02 .02	
1440	----	----	----	----	----	----	CAB	----	.000	----	12	UNCH	.05B .02	
1450	----	----	----	----	----	----	CAB	----	.000	----	2	UNCH	.02 .02	
TOTAL										1083	33208 +	74		
FEB19	LV CATTLE CALL		(FUTURES SETT. 121.700 + 130.0 )											
1070	----	----	----	----	----	----	14.90 +	122	.941	----	1	UNCH	16.95B 9.15A	
1080	----	----	----	----	----	----	13.95 +	120	.930	----	7	UNCH	15.97B 7.10A	
1100	----	----	----	----	----	----	12.12 +	115	.902	----	31	UNCH	14.17B 5.95	
1120	----	----	----	----	----	----	10.35 +	107	.862	----	96	UNCH	12.40B 4.85	
1140	----	----	----	----	----	----	8.70 +	102	.811	----	525	UNCH	10.72B 3.95	
1150	----	----	----	----	----	----	7.90 +	95	.779	----	35	UNCH	9.95B 4.07A	
1160	----	----	----	----	----	----	7.15 +	90	.747	----	882	UNCH	9.12B 3.27A	
1170	----	----	----	----	----	----	6.42 +	82	.711	----	93	UNCH	8.37B 3.17A	
1180	----	----	----	----	----	----	5.75 +	77	.672	----	661	UNCH	7.65B 2.70A	
1190	----	----	----	----	----	----	5.12 +	72	.631	----	40	UNCH	7.02B 2.45A	
1200	----	----	----	----	----	----	4.52 +	67	.588	----	886	UNCH	6.32B 1.97	
1210	----	----	----	----	----	----	3.97 +	62	.545	----	86	267 +	61	5.75B 1.80
1220	----	----	----	----	----	----	3.45 +	57	.501	----	6	1246 +	5	5.25 1.50
1230	----	----	----	----	----	----	3.00 +	55	.457	----	1	196	UNCH	4.62B 1.35A
1240	----	----	----	----	----	----	2.57 +	50	.413	----	154	1661 -	16	4.10B 1.17A
1250	----	----	----	----	----	----	2.17 +	42	.369	----	6	228 +	4	3.60B 1.00A
1260	----	----	----	----	----	----	1.85 +	40	.329	----	1828	UNCH	3.15B .85	
1270	----	----	----	----	----	----	1.55 +	35	.289	----	111	237 +	91	2.75B .72A
1280	----	----	----	----	----	----	1.30 +	30	.253	----	1020	UNCH	2.37B .60	
1290	----	----	----	----	----	----	1.07 +	25	.219	----	4	61 +	1	2.05B .55
1300	----	----	----	----	----	----	.90 +	22	.190	----	32	1053 -	4	1.72B .45
1310	----	----	----	----	----	----	.75 +	20	.163	----	101	UNCH	1.47B .40A	
1320	----	----	----											



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PRELIMINARY

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		(FUTURES SETT.	122.875 +	90.0 )										
1240	3.90	#3.90	3.90	----	3.80 +	40	.476	----	5	1070 -	5	5.20	1.60A	
1250	----	----	----	----	3.35 +	37	.439	----	----	7	UNCH	3.37B	2.90A	
1260	----	----	----	----	2.92 +	32	.402	----	140	2321 +	120	4.10B	1.27A	
1270	----	----	----	----	2.55 +	30	.366	----	22	24 +	22	2.57B	2.17A	
1280	----	----	----	----	2.20 +	27	.331	----	5	1164 +	4	3.22B	.92	
1290	----	----	----	----	1.90 +	NEW	.298	----	105	102 +	102	1.90B	1.60A	
1300	----	----	----	----	1.62 +	22	.266	----	16	1656 +	8	2.50B	.52	
1320	----	----	----	----	1.17 +	17	.208	----	1	763 +	1	1.90	.60A	
1330	----	----	----	----	1.00 +	15	.183	----	----	21	UNCH	1.10B	.82A	
1340	----	----	----	----	.85 +	12	.160	----	----	279	UNCH	1.37B	.35	
1350	----	----	----	----	.72 +	10	.141	----	5	8 +	5	.72	.60A	
1360	----	----	----	----	.62 +	10	.124	----	----	77	UNCH	1.02B	.30	
1380	----	----	----	----	.45 +	10	.093	----	----	98	UNCH	.75B	.30	
1400	----	----	----	----	.30 +	5	.066	----	----	473	UNCH	.60	.12	
1440	----	----	----	----	.15 +	2	.036	----	----	140	UNCH	.25B	.17A	
1460	----	----	----	----	.10 +	2	.025	----	----	8	UNCH	.25	.12	
1480	----	----	----	----	.07 +	2	.019	----	----	2	UNCH	.20	.20	
1500	----	----	----	----	.05 +	2	.013	----	----	12	UNCH	.15B	.15	
TOTAL									405	10679 +	361			
JUN19		(FUTURES SETT.	115.650 +	77.5 )										
1000	----	----	----	----	16.05 +	72	.915	----	----	2	UNCH	17.55B	10.92A	
1040	----	----	----	----	12.55 +	65	.850	----	----	1	UNCH	14.00B	6.60	
1080	----	----	----	----	9.40 +	60	.759	----	----	19	UNCH	10.77B	5.25	
1100	----	----	----	----	7.95 +	52	.703	----	----	49	UNCH	9.30B	4.55	
1120	----	----	----	----	6.65 +	47	.642	----	----	161	UNCH	7.92B	3.77A	
1140	----	----	----	----	5.47 +	42	.576	----	----	140	UNCH	6.67B	3.02A	
1160	----	----	----	----	4.42 +	37	.507	----	4	247 -	1	5.55B	2.35	
1180	----	----	----	----	3.52 +	35	.438	----	11	243 +	9	4.60B	1.82	
1200	----	----	----	----	2.75 +	30	.371	----	17	742 +	12	3.65B	1.25	
1220	----	----	----	----	2.12 +	27	.308	----	----	875	UNCH	2.82	1.02	
1240	----	----	----	----	1.60 +	22	.250	----	40	1615 +	27	2.20	.87A	
1260	----	----	----	----	1.17 +	17	.198	----	----	175	UNCH	1.67	.67A	
1280	----	----	----	----	.85 +	12	.153	----	527	2889 -	495	1.35	.32	
1300	----	----	----	----	.60 +	10	.116	----	----	121	UNCH	1.05	.32	
1320	----	----	----	----	.42 +	7	.087	----	----	25	UNCH	.72B	.25	
1340	----	----	----	----	.30 +	5	.064	----	25	32	UNCH	.55B	.27A	
1360	----	----	----	----	.20 +	2	.045	----	----	5	UNCH	.35B	.35	
1400	----	----	----	----	.10	UNCH	.024	----	5	25	UNCH	.17	.12	
1420	----	----	----	----	.07	UNCH	.018	----	----	25	UNCH	.15	.12	
1460	----	----	----	----	.02	UNCH	.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									629	7516 -	448			
AUG19		(FUTURES SETT.	113.825 +	77.5 )										
1060	----	----	----	----	9.75 +	50	.751	----	----	15	UNCH	10.87B	5.70	
1080	----	----	----	----	8.35 +	47	.698	----	----	67	UNCH	9.42B	5.00	
1100	----	----	----	----	7.07 +	42	.641	----	----	121	UNCH	8.10B	4.42	
1120	----	----	----	----	5.92 +	37	.579	----	----	17	UNCH	6.85B	3.92A	
1140	----	----	----	----	4.90 +	32	.516	----	----	35	UNCH	5.72B	3.17A	
1160	----	----	----	----	3.97 +	30	.452	----	----	80	UNCH	4.60B	2.52A	
1180	----	----	----	----	3.17 +	30	.389	----	28	142 +	6	3.82	2.00	
1200	----	----	----	----	2.47 +	30	.328	----	100	200 +	100	2.90	1.32	
1220	----	----	----	----	1.90 +	27	.271	----	7	91 +	7	2.27B	1.25A	
1240	----	----	----	----	1.42 +	22	.219	----	----	291	UNCH	1.95	.90	
1260	----	----	----	----	1.05 +	15	.174	----	----	9	UNCH	1.37B	.77A	
1280	----	----	----	----	.77 +	10	.136	----	8	291 +	4	1.12	.55	
1300	----	----	----	----	.57 +	7	.106	----	----	60	UNCH	.80B	.75	
1600	----	----	----	----			.001	----	----	1	UNCH	.02	.02	
TOTAL									143	1420 +	117			
OCT19		(FUTURES SETT.	114.975 +	75.0 )										
1100	----	----	----	----	8.17 +	40	.665	----	----	6	UNCH	8.12B	6.05	
1120	----	----	----	----	6.95 +	35	.610	----	----	17	UNCH	6.85B	5.20	
1140	----	----	----	----	5.85 +	32	.552	----	7	52 +	7	6.10B	5.20	
1160	----	----	----	----	4.82 +	27	.492	----	----	22	UNCH	5.35	4.50A	
1180	----	----	----	----	3.95 +	27	.432	----	----	4	UNCH	3.85B	3.10	
1200	----	----	----	----	3.15 +	22	.373	----	----	11	UNCH	3.22	3.00	
1240	----	----	----	----	1.95 +	NEW	.265	----	16	16 +	16	1.95B	1.72	
1260	----	----	----	----	1.52 +	15	.219	----	32	32 +	17	1.45B	1.35	
1300	----	----	----	----	.92 +	12	.146	----	----	2	UNCH	1.10	1.02A	
1500	----	----	----	----	.05 -	5	.011	----	----	50	UNCH	.15	.12	
TOTAL									55	212 +	40			
DEC19		(FUTURES SETT.	116.200 +	65.0 )										
1160	----	----	----	----	5.85 +	32	.530	----	----	4	UNCH	5.70	5.55	
1180	----	----	----	----	4.95 +	27	.475	----	----	7	UNCH	5.35	3.95	
1260	----	----	----	----	2.37 +	17	.279	----	----	21	UNCH	2.35	2.35	
1300	----	----	----	----	1.60 +	15	.204	----	----	12	UNCH	----	----	
TOTAL									0	44				

LIVE CATTLE 2-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 2M CS C														
DEC18														
-30	----	----	----	----	117.975 +	180.0 )	.47 +	15	.354	----	92	UNCH	----	----
TOTAL										0	92			