



PRELIMINARY

PG15 BULLETIN # 11@

LIVE CATTLE CALL OPTIONS

wed, Jan 16, 2019 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:	JAN19	FEB19	MAR19	APR19	JUN19	AUG19	OCT19	DEC19
LV CATTLE FUT		02/28		04/30	06/28	08/30	10/31	12/31
LV CATTLE OPT	01/04	02/01	03/01	04/05	06/07	08/02	10/04	12/06
LV CATL 2M CSO		02/01		04/05	06/07			
LV CATL 4M CSO		02/01		04/05				
LV CATL 6M CSO		02/01						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 16

	JAN19	FEB19	MAR19	APR19	JUN19	AUG19	OCT19	DEC19
COA		-85-60		5-165	-40-95			
COB		-10-165		45-200				
COE		25-200						
LC		---		---	---	---	---	---
OK	600-1860	540-1920	620-1920	560-1920	540-1760	540-1740	540-1740	560-1760

LIVE CATTLE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LV CATTLE FUT										
FEB19	127.17	#127.95	126.72	127.82 + 87	----	27662	67464 - 4313	32590	61677	120.97
APR19	127.47	#127.80	126.95	127.72 + 30	----	31492	150764 + 3175	35298	141340	122.77
JUN19	117.25	117.60	116.67	117.50 + 45	----	17982	106949 + 1391	14551	91898	114.45
AUG19	113.70	114.00	112.92	113.90 + 27	----	8893	38619 - 204	8889	34019	111.52
OCT19	115.35	115.50	114.60	115.40 + 27	----	3033	17067 + 382	2770	11875	112.47
DEC19	117.25	117.87	117.07	117.82 + 30	----	739	5729 + 290	851	5930	114.60
FEB20	118.57	118.90	118.20	118.90 + 17	----	131	1468 + 21	154	1957	115.82
APR20	118.52	118.77	118.15	118.75 - 22	----	60	985 + 2	27	425	115.90
JUN20	111.95	111.95	*111.95	111.95 - 20	----	2	10 + 1	----	14	108.75
TOTAL LV CATTLE FUT					0	89994	389055 + 745	95130	349135	



PRELIMINARY

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DATE	TIME	PRICE	CHG	DELTA	EXER	TRADES	OPEN	CONTRACT
		(FUTURES SETT. 117.500 + 45.0)						
1200	----	2.60 +	17	.408	----	76	3035 +	19 3.65B 1.25
1210	----	2.20 +	15	.365	----	20	273 +	20 2.32B 1.45A
1220	----	1.85 +	12	.324	----	15	1157 +	13 2.82 1.00
1230	----	1.55 +	10	.285	----	----	248	UNCH 1.65B 1.02A
1240	----	1.30 +	10	.250	----	13	1939 +	5 2.20 .75
1250	----	1.07 +	7	.216	----	2	195 +	2 1.15B .67A
1260	----	.90 +	7	.187	----	10	249	UNCH 1.67 .55
1270	----	.75 +	7	.161	----	18	44 +	9 .77B .47A
1280	----	.60 +	5	.135	----	2	2175 +	2 1.35 .32
1290	----	.50 +	5	.115	----	30	205 +	28 .52 .32A
1300	----	.40 +	2	.096	----	1	190 +	1 1.05 .30A
1310	----	.32 +	2	.080	----	----	4	UNCH .35B .25A
1320	----	.27 +	2	.069	----	1	26 +	1 .72B .17A
1340	----	.17 +	2	.046	----	2	248 +	2 .55B .15
1350	----	.15 +	2	.040	----	----	1	UNCH .12B ----
1360	----	.12 +	2	.033	----	----	5	UNCH .35B .15A
1400	----	.05	UNCH	.014	----	----	55	UNCH .17 .07
1410	----	.05	UNCH	.014	----	----	2	UNCH .05 .05
1420	----	.05 +	2	.013	----	----	25	UNCH .15 .10
1460	----	.02	UNCH	.003	----	----	50	UNCH .10 .10
1500	----			.001	----	----	25	UNCH .07 .05
1600	----			.000	----	----	25	UNCH .05 .05
1700	----				----	----	25	UNCH .05 .05
TOTAL						228	14488 +	133
		(FUTURES SETT. 113.900 + 27.5)						
1060	----	9.30 +	25	.782	----	----	15	UNCH 10.87B 5.70
1080	----	7.80 +	22	.726	----	----	176	UNCH 9.42B 5.00
1100	----	6.40 +	17	.661	----	1	1631	UNCH 8.10B 4.42
1120	----	5.17 +	20	.590	----	----	160	UNCH 6.85B 3.92A
1140	----	4.07 +	17	.514	----	----	532	UNCH 5.72B 3.17A
1160	----	3.07 +	15	.434	----	50	2295 -	50 4.60B 2.45A
1180	----	2.27 +	12	.356	----	45	1049 +	28 3.82 1.87A
1200	----	1.62 +	7	.281	----	49	1774 +	43 2.90 1.32
1220	----	1.15 +	5	.217	----	25	742 +	19 2.27B .97A
1240	----	.80 +	5	.163	----	----	267	UNCH 1.95 .70A
1260	----	.55 +	2	.120	----	----	86	UNCH 1.37B .50A
1280	----	.37	UNCH	.086	----	----	330	UNCH 1.12 .37A
1300	----	.25	UNCH	.061	----	2	839 -	2 .80B .22
1320	----	.17	UNCH	.044	----	----	535	UNCH .60B .20A
1340	----	.12	UNCH	.032	----	----	18	UNCH .45B .17
1360	----	.07 -	2	.020	----	----	10	UNCH .32B .10
1380	----	.05 -	2	.014	----	----	8	UNCH .25B .20
1400	----	.05	UNCH	.013	----	----	30	UNCH .17B .10
1480	----			.001	----	----	2	UNCH .05 .05
1600	----			.000	----	----	11	UNCH .02 .02
TOTAL						172	10510 +	38
		(FUTURES SETT. 115.400 + 27.5)						
1100	----	7.85 +	22	.694	----	----	10	UNCH 8.62B 6.05
1120	----	6.55 +	22	.633	----	----	25	UNCH 7.25B 5.20
1140	----	5.35 +	20	.568	----	----	366	UNCH 6.10B 4.37A
1160	----	4.32 +	15	.499	----	----	78	UNCH 5.35 3.52A
1180	----	3.35 +	12	.428	----	----	199	UNCH 4.07B 2.82A
1200	----	2.57 +	12	.359	----	20	452 +	20 3.40 2.17A
1220	----	1.87 +	5	.290	----	5	287 -	2 2.67 1.65A
1240	----	1.40 +	7	.232	----	6	253 +	1 1.97B 1.25A
1260	----	1.02 +	5	.182	----	2	243 +	2 1.80 .92A
1280	----	.72 +	2	.138	----	----	154	UNCH 1.30 .70A
1300	----	.52 +	2	.105	----	----	122	UNCH 1.10 .55A
1340	----	.25	UNCH	.056	----	50	76 +	50 .42 .25
1360	----	.17	UNCH	.041	----	----	6	UNCH .27 .25
1500	----			.003	----	----	100	UNCH .15 .05
TOTAL						83	2371 +	71
		(FUTURES SETT. 117.825 + 30.0)						
1140	----	7.30 +	22	.636	----	----	10	UNCH 7.67B 5.65
1160	----	6.10 +	17	.577	----	----	32	UNCH 6.45B 5.17A
1180	----	5.02 +	17	.516	----	4	125	UNCH 5.35 3.95
1200	----	4.05 +	12	.452	----	1	40 +	1 4.35B 3.00A
1220	----	3.10	UNCH	.386	----	----	6	UNCH 3.47B 2.67A
1240	----	2.40 +	10	.324	----	15	106 +	14 3.40 2.10A
1260	----	1.82 +	12	.266	----	11	146 +	11 2.35 1.65A
1280	----	1.37 +	2	.215	----	----	4	UNCH 1.67 1.27A
1300	----	1.00 -	2	.169	----	----	53	UNCH 1.22B 1.00A
1320	----	.80 +	5	.138	----	----	4	UNCH .87 .77A
1400	----	.25 +	2	.051	----	----	618	UNCH .30 .25
1500	----	.05 -	2	.011	----	----	51	UNCH .10 .07
1640	----			.000	----	----	1	UNCH .02 .02
1760	----			.000	----	----	1	UNCH .02 .02
TOTAL						31	1197 +	26
		(FUTURES SETT. 118.900 + 17.5)						
1180	----	5.95 +	10	.549	----	4	25 +	4 6.05 5.65
1220	----	4.02 +	NEW	.432	----	13	13 +	13 ----
1260	----	2.50 +	5	.315	----	----	3	UNCH ----
1280	----	1.95 +	5	.263	----	1	29 +	1 ----
TOTAL						18	70 +	18

LIVE CATTLE 2-Month CSO CALLS

DATE	TIME	PRICE	CHG	DELTA	EXER	TRADES	OPEN	CONTRACT
		(FUTURES SETT. 127.825 + 87.5)						
FEB19	LV CATL 2M CS C						2	UNCH ----
-20							2	
TOTAL								
		(FUTURES SETT. 127.725 + 30.0)						
APR19	LV CATL 2M CS C						10	UNCH ----
110							5 +	5 ----
120							15 +	5 ----
TOTAL								
		(FUTURES SETT. 117.500 + 45.0)						
JUN19	LV CATL 2M CS C						10 +	10 .55 .55
50	0.55	#.55	*.55				10 +	10
TOTAL								