



PRELIMINARY

PG16 BULLETIN #223@

LIVE CATTLE PUT OPTIONS

Fri, Nov 16, 2018 PG16

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 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, LOW. Rows include data for DEC18, JAN19, FEB19, and APR19.

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		(FUTURES SETT.	121.550 +	60.0)									
940	----	----	----	----	.02	UNCH	.005	----	----	5	UNCH	.25B .12	
980	----	----	----	----	.07	UNCH	.015	----	2	13	UNCH	1.10 .07	
1000	----	----	----	----	.10	UNCH	.020	----	----	77	UNCH	1.40 .25	
1020	----	----	----	----	.15	UNCH	.030	----	----	76	UNCH	1.50B .20A	
1040	----	----	----	----	.22 -	2	.044	----	----	565	UNCH	2.17 .20	
1050	----	----	----	----	.27 -	2	.053	----	----	35	UNCH	.50 .27A	
1060	----	----	----	----	.32 -	2	.062	----	----	561	UNCH	2.80 .32A	
1070	----	----	----	----	.40 -	2	.075	----	----	5	UNCH	.65B .35A	
1080	----	----	----	----	.47 -	5	.087	----	5	1921 +	5	3.80 .40	
1090	----	----	----	----	.57 -	5	.103	----	----	2	UNCH	.95B .45A	
1100	----	----	----	----	.67 -	7	.120	----	4	2067 +	4	5.50 .55	
1110	----	----	----	----	.80 -	10	.139	----	----	69	UNCH	1.32B .65A	
1120	----	----	----	----	.97 -	10	.163	----	9	920 +	9	5.60 .75A	
1130	----	----	----	----	1.15 -	12	.187	----	----	146	UNCH	1.82B .87A	
1140	----	----	----	----	1.35 -	15	.214	----	57	1119 +	53	5.92 1.02A	
1150	----	----	----	----	1.57 -	17	.243	----	----	232	UNCH	2.47B 1.20A	
1160	2.05	2.07	*2.05	----	1.85 -	17	.275	----	984	2320 -	133	6.22 1.40A	
1170	----	----	----	----	2.15 -	20	.309	----	----	74	UNCH	3.27B 1.62A	
1180	----	----	----	----	2.50 -	20	.346	----	55	1921 +	30	7.35B 1.87A	
1190	----	----	----	----	2.87 -	22	.383	----	41	73 +	20	4.22B 2.17A	
1200	----	----	----	----	3.27 -	25	.421	----	16	2176 +	6	8.55B 2.50	
1210	----	----	----	----	3.72 -	27	.461	----	2	121	UNCH	5.27B 2.85A	
1220	----	----	----	----	4.22 -	30	.501	----	----	2082	UNCH	9.87B 3.20	
1230	----	----	----	----	4.75 -	32	.542	----	----	168	UNCH	6.52B 3.65A	
1240	----	----	----	----	5.30 -	37	.581	----	----	727	UNCH	11.27B 4.07	
1260	----	----	----	----	6.57 -	42	.658	----	----	92	UNCH	12.77B 5.15A	
1280	----	----	----	----	8.00 -	45	.728	----	----	21	UNCH	14.37B 6.40A	
1300	----	----	----	----	9.55 -	50	.787	----	----	5	UNCH	16.05B 7.70A	
1310	----	----	----	----	10.35 -	52	.814	----	----	10	UNCH	12.75B 8.47A	
1320	----	----	----	----	11.20 -	55	.837	----	----	6	UNCH	17.80B 9.07A	
1330	----	----	----	----	12.05 -	57	.861	----	----	68	UNCH	14.57B 10.02A	
1340	----	----	----	----	12.95 -	55	.879	----	----	105	UNCH	19.60B 10.57A	
TOTAL									1175	17882 -	6		
JUN19		(FUTURES SETT.	113.525 -	12.5)									
860	----	----	----	----	.05	UNCH	.009	----	----	5	UNCH	.15B .02	
940	----	----	----	----	.22	UNCH	.040	----	----	2	UNCH	1.12B .25A	
960	----	----	----	----	.32	UNCH	.057	----	----	41	UNCH	1.52 .25	
980	----	----	----	----	.45	UNCH	.077	----	----	136	UNCH	1.97B .45	
1000	----	----	----	----	.65 +	2	.105	----	----	508	UNCH	3.00 .52A	
1020	----	----	----	----	.90 +	2	.140	----	5	485	UNCH	3.20B .70A	
1040	----	----	----	----	1.25 +	5	.183	----	13	590 +	6	3.97B .90	
1060	----	----	----	----	1.67 +	7	.233	----	2	1050	UNCH	4.90 1.22A	
1080	----	----	----	----	2.20 +	5	.291	----	61	695 +	46	5.80 1.62A	
1100	----	----	----	----	2.85 +	5	.355	----	10	1548 +	10	6.90B 2.10	
1120	----	----	----	----	3.65 +	5	.425	----	11	2816 +	11	8.07B 2.70	
1140	----	----	----	----	4.57 +	2	.498	----	----	1377	UNCH	9.32B 3.45A	
1160	----	----	----	----	5.65 +	2	.572	----	----	443	UNCH	10.70B 4.30	
1180	----	----	----	----	6.87 +	2	.643	----	----	37	UNCH	12.17B 5.30	
1200	----	----	----	----	8.25 +	5	.709	----	----	48	UNCH	13.72B 6.40A	
1280	----	----	----	----	14.87 +	10	.893	----	----	40	UNCH	20.72B 11.90A	
TOTAL									102	9821 +	73		
AUG19		(FUTURES SETT.	111.875 -	32.5)									
980	----	----	----	----	.80 +	5	.117	----	----	25	UNCH	1.35B .65A	
1000	----	----	----	----	1.07 +	5	.150	----	----	287	UNCH	1.80B .85A	
1020	----	----	----	----	1.42 +	5	.191	----	76	192 +	64	2.37B 1.20A	
1040	----	----	----	----	1.87 +	5	.239	----	----	130	UNCH	3.02B 1.57A	
1060	----	----	----	----	2.45 +	7	.293	----	----	54	UNCH	3.80B 1.95A	
1080	----	----	----	----	3.10 +	7	.352	----	2	188 +	2	4.87 2.47	
1100	----	----	----	----	3.90 +	12	.416	----	11	399 +	9	5.67B 3.02A	
1120	----	----	----	----	4.82 +	20	.483	----	32	616 +	17	6.80B 3.82	
1140	----	----	----	----	5.87 +	25	.550	----	----	7	202 -	1	8.00B 4.72A
TOTAL									128	2093 +	91		
OCT19		(FUTURES SETT.	113.375 -	32.5)									
940	----	----	----	----	.47 +	2	.067	----	----	2	UNCH	.45 .45	
1020	----	----	----	----	1.47 +	5	.180	----	----	19	UNCH	1.57B 1.20	
1040	----	----	----	----	1.90 +	7	.222	----	4	11 +	4	2.02B 1.55A	
1060	----	----	----	----	2.40 +	7	.268	----	4	14 +	4	2.60B 2.00A	
1080	----	----	----	----	3.02 +	10	.320	----	20	48 +	20	3.25B 2.50A	
1100	----	----	----	----	3.72 +	12	.375	----	----	16	UNCH	4.02B 3.12A	
1120	----	----	----	----	4.55 +	12	.435	----	----	55	UNCH	5.80 3.92A	
1140	----	----	----	----	5.47 +	12	.496	----	4	150 +	4	5.92B 4.72A	
1160	----	----	----	----	6.55 +	15	.558	----	----	4	UNCH	7.05B 5.62A	
TOTAL									32	319 +	32		
DEC19		(FUTURES SETT.	115.725 +	52.5)									
960	----	----	----	----	.72 -	5	.087	----	----	1	UNCH	----	
1020	----	----	----	----	1.40 -	10	.158	----	----	12	UNCH	----	
1060	----	----	----	----	2.20 -	12	.231	----	----	26	UNCH	2.15 1.65	
1080	----	----	----	----	2.75 -	15	.275	----	----	5	UNCH	2.70 2.70	
1100	----	----	----	----	3.37 -	17	.323	----	----	3	UNCH	4.00 3.00	
1140	----	----	----	----	5.00 +	NEW	.427	----	32	32 +	32	5.22 5.22	
1160	----	----	----	----	5.92 -	25	.482	----	----	53	UNCH	5.95 5.50	
TOTAL									32	132 +	32		

LIVE CATTLE 2-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
LV CATL 2M CS P													
DEC18													
-60	----	----	----	----	----	----	.07 +	2	.108	----	92	UNCH	.25B
-50	----	----	----	----	----	----	.25 +	10	.305	----	5	UNCH	.70
TOTAL										0	97		