

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

PG18 BULLETIN #136@

FEEDER CATTLE PUT OPTIONS

Tue, Jul 17, 2018 PG18

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=ASK 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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$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.

FEEDER 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, --CONTRACT-- LOW. Rows include data for AUG18 and SEP18, with a total row at the bottom.

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Month	Day	(FUTURES SETT.)	Quantity	Price	Symbol	Quantity	Price	Symbol	Quantity	Price	Symbol
OCT18			152.000	62.5							
					CAB		.000		10		UNCH .57B .27
	1100								4		UNCH 1.12B .07
	1160				.02 +	2	.004		3		UNCH 1.37B .20A
	1180				.02	UNCH	.004		29		UNCH 1.65B .15A
	1200				.05 +	2	.008		65		UNCH 1.97B .10
	1220				.07 +	2	.013		12		UNCH 2.35B .10
	1240				.12 +	2	.020		44		UNCH 2.75B .17
	1260				.17	UNCH	.027		62		UNCH 3.22B .30
	1280				.27 +	2	.041		5		UNCH 1.42B .32A
	1290				.32 +	2	.047		193		UNCH 3.87B .32
	1300				.37 +	2	.054		79		UNCH 4.57B .47A
	1320				.50 +	2	.070		15		UNCH 2.32B .52A
	1330				.57 +	2	.079		138		UNCH 5.35B .60
	1340				.67 +	5	.091		17		UNCH 2.90B .65A
	1350				.77 +	5	.103		83	-	1 6.52B .77A
	1360				.90 +	5	.117		12	+	8 3.57B .90A
	1370				1.02 +	5	.131		73		UNCH 6.85B 1.02A
	1380				1.20 +	7	.148		3		UNCH 4.32B 1.17A
	1390				1.37 +	10	.165		304		UNCH 8.10 1.35A
	1400				1.55 +	10	.183		25		UNCH 5.07B 1.47
	1410				1.77 +	12	.203		4		216 + 2 8.87B 1.70A
	1420				2.00 +	12	.224		19	+	1 6.00B 1.95A
	1430				2.25 +	15	.246		5		218 - 4 10.00B 2.15A
	1440				2.52 +	17	.269		32		UNCH 7.05B 2.42A
	1450				2.80 +	15	.292		157		UNCH 11.20B 2.70A
	1460				3.10 +	15	.316		32		UNCH 8.17B 3.02A
	1470				3.45 +	17	.342		272		UNCH 12.52B 3.35A
	1480				3.80 +	15	.369		12		UNCH 9.37B 3.70A
	1490				4.17 +	15	.396		197		UNCH 14.05B 4.05
	1500				4.60 +	17	.424		16		UNCH 10.72B 4.45A
	1510				5.02 +	17	.452		41	+	6 15.62B 4.90A
	1520				5.50 +	20	.482		7	+	1 12.07B 5.32A
	1530				6.00 +	22	.511		6		UNCH 17.27B 5.80A
	1540				6.50 +	22	.540		37		2401 + 13
TOTAL											
NOV18			151.900	30.0							
	1140				.02	UNCH	.004		30		UNCH .92 .25
	1180				.07 +	2	.011		1		UNCH .77B .50A
	1200				.10 +	2	.015		40		UNCH 1.02B .12
	1220				.12	UNCH	.019		9		UNCH 1.85B .20A
	1240				.17	UNCH	.026		32		UNCH 2.25B .25
	1260				.25 +	2	.036		37		UNCH 3.00 .30
	1280				.32	UNCH	.046		28		UNCH 3.32B .40A
	1300				.45	UNCH	.061		351		UNCH 3.97B .45
	1320				.60	UNCH	.079		23		UNCH 4.65B .60A
	1340				.80	UNCH	.101		64		UNCH 5.70 .72A
	1360				1.05	UNCH	.128		148		UNCH 5.90B .92A
	1380				1.37 +	2	.159		89		UNCH 6.70 1.20
	1400				1.75 +	2	.194		162	+	6 7.35B 1.57A
	1420				2.20	UNCH	.234		141		UNCH 8.35B 2.00A
	1440				2.75 +	2	.278		124	+	3 9.47B 2.50A
	1460				3.37 +	2	.325		114		UNCH 10.77B 3.05A
	1480				4.10 +	2	.376		92	+	3 11.95B 3.70
	1500				4.92 +	2	.429		130	+	9 13.82B 4.45A
	1520				5.85 +	5	.483		102	+	1 14.95B 5.27A
	1540				6.87 +	7	.539		14		UNCH 16.57B 6.22A
	1560				8.00 +	10	.594		6		UNCH 18.25B 7.72A
	1640				13.62 +	20	.788		2		UNCH 24.35B 13.10A
TOTAL									27		1739 + 22
JAN19			150.325	12.5							
	1100				.10 +	2	.012		10		UNCH .35 .35
	1160				.20 +	2	.024		8		UNCH 1.12 .47A
	1180				.25 +	2	.030		7		UNCH 1.42 .60A
	1200				.30	UNCH	.036		14		UNCH 1.75 .30A
	1220				.37 +	2	.044		17		UNCH 2.15 .45A
	1240				.47 +	2	.055		43		UNCH 2.60 .50A
	1260				.57	UNCH	.066		5		UNCH 3.10 .62A
	1280				.72	UNCH	.082		12		UNCH 3.62B .70A
	1300				.90 -	2	.100		26		UNCH 4.27B .90A
	1320				1.12 -	5	.121		23	+	1 4.97B 1.10
	1340				1.42 -	2	.148		69		UNCH 5.82B 1.42A
	1360				1.80 -	2	.178		14	-	2 6.72B 1.72A
	1380				2.22	UNCH	.212		37		UNCH 7.75B 2.20A
	1400				2.72 +	2	.248		164		UNCH 8.87B 2.62A
	1420				3.27 +	5	.288		40	+	2 10.10B 3.20
	1440				3.90 +	5	.329		67	+	2 11.40B 3.90
	1460				4.57 +	5	.374		37	+	5 12.17B 4.50
	1480				5.35 +	5	.421		59	+	2 13.62B 5.25
	1500				6.22 +	5	.470		16	+	2 15.15B 6.27A
	1540				8.25 +	NEW	.572		2	+	2 13.57B 8.45
TOTAL									19		670 + 14
MAR19			149.150	5.0							
	1140				.10 -	7	.014		6		UNCH .77 .55A
	1200				.27 -	12	.035		2		UNCH 1.12B .47A
	1260				.62 -	7	.073		13		UNCH 3.00 .75A
	1300				1.05 -	7	.113		1		UNCH 3.07B 1.20
	1320				1.37 -	10	.141		5		UNCH 5.67B 1.30
	1360				2.15 -	17	.202		1		UNCH 7.50B 2.20A
	1380				2.62 -	22	.237		19		UNCH 8.60B 2.75A
	1400				3.20 -	20	.275		121		UNCH 10.07B 3.22A
	1420				3.80 -	22	.315		2		UNCH 11.35B 3.87A
	1440				4.50 -	20	.358		5		UNCH 8.75B 4.55A
	1460				5.27 -	17	.403		4		UNCH 10.42B 5.32A
	1480				6.12 -	17	.450		73	+	5 11.15B 6.07A
	1500				7.07 -	15	.498		70		UNCH 12.40B 7.02A
TOTAL									10		475 + 5
APR19			149.275	20.0							
	1360				2.32 -	5	.208		1		UNCH 2.85B 2.25A
	1400				3.30 -	7	.277		50		65 + 50 5.40 3.35A
	1440				4.55 -	10	.357		57		UNCH 7.02B 6.95A
	1460				5.30 -	10	.401		69		UNCH 6.62B 5.32A
	1480				6.12 -	10	.447		1		UNCH 7.37B 6.17A
TOTAL									50		193 + 50