



16

Customer Service: (312) 930-1000

FINAL

PG16 BULLETIN #123@

LIVE CATTLE PUT OPTIONS

Wed, Jun 27, 2018 PG16

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. REVIOUME 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 EXCERCISES, 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 CATILE = \$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

					LIVE	CATTLE PUTS						
						SETT.PRICE			EXER	VOLUME TRADES	OPEN	CONTRACT
	KE OPEN RANGE	HIGH	LOW	CLOSING	RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTEREST	HIGH LOW
V CATT UL18	TLE PUT LV CATTLE PUT	(FUTURES	SETT(00)								
80						CAB					2 0.110.11	.12 .07A
40 50						CAB CAB					1 UNCH	.15 .10A
70 80						CAB CAB		.000				.25B .12 .40B .02A
90						CAB		.000			13 UNCH	.50B .02
)0 L0						CAB CAB		.000 .001				.65B .05A .80B .05A
0						CAB		.002			116 UNCH	1.02B .02A
30 10						.02 - .02 -	2 5	.005 .012				1.27B .07 1.57B .02
50						.05 -	5 7	.023		 1		1.90B .07A 2.27B .05
60 70						.07 - .12 -	10	.036 .059		1 		2.27B .05 2.70B .10A
30 90						.20 - .32 -	12 15	.093 .145		5 14		3.12B .12 3.65B .17A
000	0.45 @0.42	.45	.42			.50 -	17	.214		427	908 - 148	4.20B .22
)10)20						.72 - 1.07 -	22 25	. 299 . 407		73 178		4.77B .32A 5.45B .45
030						1.52 -	27	.526		10		6.10B .60
40 50						2.10 - 2.77 -	30 32	.646 .757		210 5		6.82B .82A 7.60B 1.07A
)60)70						3.57 - 4.45 -	32 32	.842		5 		8.40B 1.40A 9.27B 1.80A
080						5.37 -	32	.942			28 UNCH	10.15B 2.30A
)90 L00						6.32 - 7.30 -	32 32	.958 .973				11.02B 2.85A 11.92B 3.50A
10						8.30 -	30	.986			1 UNCH	12.90B 4.27A
.50 .60						12.27 - 13.27 -	30 30	.999 .999			1 UNCH 1 UNCH	16.72B 7.70A 17.72B 8.62A
80						15.27 -	30	.999			1 UNCH	19.72B 10.57
TAL G18	LV CATTLE PUT	(FUTURES	SETT. 10	02.725 +	30.0)					928	7610 - 246	
00						CAB CAB		.000				.22B .02
0						CAB		.000			36 UNCH	.20 .02
0 0						CAB CAB		.000			66 UNCH	.22 .05A .20B .05
0						CAB		.000			28 UNCH	.27 .05
0						CAB CAB		.000 .001		1		.30B .07A .35B .05A
0						CAB		.002			13 UNCH	.45B .10A
0 0						.02 .02	UNCH UNCH	.003				.60 .02 .70 .05
0						.02 -	2	.008			74 UNCH	1.15 .02
))						.05 - .07 -	2	.015 .022				.97в .10 1.22 .05
0						.10 - .15 -	2	.029 .041		57 20		1.47 .07A 2.25 .07
.0 .0						.20 -	2	.054			547 UNCH	1.97в .10
0 0						.25 - .32 -	5 5	.067		47 1		2.37 .12 2.62B .15
10						.42 -	5	.107		678	2188 + 246	3.02 .20
0						.57 - .72 -	2 5	.137 .168		42 35	1168 - 40 3337 + 8	3.45 .25 3.92 .32
0						.92 -	5	.205		12	3536 + 9	4.30 .42A
0						1.15 - 1.42 -	7 10	. 245 . 290		125 275	1990 + 95 1262 + 391	
000	1.97	1.97	1.97			1.75 -	12	.339		204	7961 + 135	5.80B .85
)10)20						2.10 - 2.52 -	15 17	. 390 . 445		18 170	830 - 6 3560 + 32	6.40B 1.05 7.10 1.27A
30						3.00 -	20	.501		87	1183 + 15	7.65B 1.47A
40 50						3.52 - 4.10 -	22 22	.558 .615		26 141		8.35 1.65 9.00B 1.85
60						4.75 -	22	.668		72 		9.67B 2.02
)70)80						5.42 - 6.17 -	25 25	.719 .768		10		10.50B 2.30A 11.25 2.52
)90 L00						6.97 - 7.80 -	22 25	.810 .848		2	429 UNCH 1775 - 1	12.07B 2.80A 13.00 3.07A
.10						8.65 -	27	.879			101 UNCH	13.80B 3.37A
.20 .30						9.55 - 10.47 -	27 27	. 905 . 926		35	1167 - 4 371 UNCH	14.77 3.70 15.52B 4.05
.40						11.42 -	27	.941			572 UNCH	16.42B 4.40A
.50 .60						12.37 - 13.35 -	30 30	. 956 . 964		11 		17.40B 4.85A 18.30B 5.22A
70						14.32 -	30	.972			223 UNCH	19.27B 5.75A
80 00						15.30 - 17.27 -	30 30	.981 .992			327 UNCH 37 UNCH	20.17B 6.15A 22.12B 7.42A
10						18.27 - 20.27 -	30 30	.994			9 UNCH	23.10B 8.00A 25.05B 9.82A
30 50						22.27 -	30	.999			1 UNCH	27.07B 11.35
10 90						28.27 - 36.27 -	30 30	.999 1.000				33.00B 16.70 41.02B 24.52
TAL					25.0.	30.27 -	50	1.000		2069	45653 + 797	.1.020 24.32
Γ18 Ο	LV CATTLE PUT	(FUTURES	SETT. 10	06.150 +	25.0)	.02 +	2	.002			6 UNCH	.10 .02
0						.05 +	2	.010			56 UNCH	.22B .10
0 0						.05 + .07 +	2 2	.010 .015				.15 .10A .27B .10A
)						.10 +	2	.020			56 UNCH	.37B .12A
))						.12 + .15	2 UNCH	.024 .029				.35B .10 1.40 .12A
)						.17 -	2	.034			3 UNCH	.52B .20A
))						.22 - .27 -	2	.043 .051				.75B .20A .75B .17A
)						.35 -	2	.063			597 UNCH	1.17 .20
0 0						.42 - .52 -	2 2	.075 .089			67 UNCH 355 UNCH	1.07B .25A 1.60 .30A
0						.62 -	2	.104			166 UNCH	1.50B .35
0 0						.75 - .90 -	5 5	.122 .142			844 UNCH 346 UNCH	
0						1.07 -	5	.164		10	1619 + 7	2.65 .60A
0 0						1.27 - 1.50 -	5 5	.188 .214			288 UNCH 1742 UNCH	
0						1.75 -	5	.242		4	365 + 4	3.47B 1.02A
00 10						2.02 - 2.32 -	7 7	.271 .301		53 	2318 + 19 357 UNCH	4.07B 1.00A 4.40B 1.40A
20						2.65 -	10	.333		3	1998 + 2	5.02B 1.27A
30 40						3.02 - 3.42 -	10 10	. 367 . 402		104	740 UNCH 2654 + 41	5.40B 1.90A 6.20 1.45
						3.87 -	10	.437			546 UNCH	
50 60						4.35 -	10	.473		30		7.20B 2.00

16 Side 02

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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



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PG16	BULLETIN #123@				LIVE CA	ATTLE PUT OPTION	ONS				wed.	Jun	27, 201	8 PG16
1070		(FUTURES	SETT.	106.150 +	25.0)	4.87 -	10	. 509		1	390	IINCU	7.85в	3.27A
1080						5.40 -	12	.545		15	3197 -	15	8.52B	2.47
1090 1100						5.97 - 6.57 -	12 15	.581 .617		50	183 854 -	17	9.07в 9.80в	4.17A 3.00
1110 1120						7.20 - 7.87 -	17 20	.653 .686			263 798		10.55В 11.35В	5.17A 3.57
1140 1160						9.32 - 10.90 -	20 20	.750			904 - 280	1	12.97в 14.70в	4.22A 4.95
1180						12.57 -	20	.850			120	UNCH	16.50B	5.80
1200 1210						14.35 - 15.25 -	17 20	.887 .904			180 3	UNCH	18.35в 19.27в	7.17A 12.30A
1300 TOTAL						23.90 -	22	.975		270	1 24641 +	UNCH 60	28.02в	14.35A
DEC18 540		(FUTURES	SETT.	110.725 +	12.5)	САВ					4	UNCH		
840						.07	UNCH	.013			77	UNCH	.10в	.07
860 880						.10 - .15 -	2	.018 .027			20 81	UNCH UNCH	.47в	.12 .15
900 920						.20 - .30 -	5 5	.035 .051			10 95	UNCH UNCH		.22A .30A
940 950						.50 - .60 -	2	.078 .091			82 2		1.30B	.37A .45A
960						.72	UNCH	.106			299	UNCH	1.62B	.52
970 980						.85 .97 -	UNCH 2	.121 .137		1	5 380	UNCH	1.15B 1.97	.60A .70
990 1000						1.15 1.32 -	UNCH 2	.157 .177		13	10 1859 -		1.57в 2.50	.82A .90
1010 1020						1.52 - 1.75 -	2 5	.198 .222		 50	35 1341 +	UNCH 50	2.10B 3.20	1.12A 1.15
1030						2.02 -	5	.247		5	112 +	5	2.75B	1.50A
1040 1050						2.32 - 2.65 -	5 5	.274 .302		47 25	901 + 154	47 UNCH		1.37 1.97A
1060 1070						2.97 - 3.35 -	7 7	.331 .361		21	2134 + 43	10 UNCH	5.00	1.77 2.57A
1080						3.77 - 4.22 -	5 2	.391		101	1242 +	73	6.00	2.22
1090 1100						4.67 -	2	.423		33	27 2221 +		7.00	3.25A 2.72
1110 1120						5.17 5.67 -	UNCH 2	.486 .517			151 1425	UNCH UNCH	6.42в 7.95в	4.05A 3.30
1130 1140						6.22 - 6.80 -	2 2	.549			29 1191	UNCH	7.57B 9.17B	5.02A 4.00
1160						8.05 -	2	.643			466	UNCH	10.52B	4.57
1170 1180						8.70 - 9.40 -	2 2	.672 .701			5 267	UNCH	10.35в 11.95в	7.20A 5.37
1200 1220						10.87 - 12.45 -	2 5	.755 .802			18 2		13.52в 15.20в	6.30A 7.25A
1240						14.12 - 15.87 -	5	.844			6 5	UNCH	16.97B 18.77B	8.60A 9.97A
1260 TOTAL					2.5.	13.67 -	,	.070		296	14699 +	213	10.776	9.97A
FEB19 920		(FUTURES	SETT.	114.125 +	2.5)	.25	UNCH	.040			1	UNCH	.40в	.40A
940 960						.35 .50	UNCH UNCH	.054			4 22	UNCH		.37 .47
980						.70 -	2	.098			123	UNCH	1.40	.57A
1000 1020						.95 - 1.27 -	2 5	.127 .162			273 246	UNCH		.77A 1.00
1040 1060						1.67 - 2.17 -	7 7	.203 .249			402 404		3.45B 4.22B	1.40 1.80
1080						2.80 -	5 2	.301		53 2	383 +	11	4.82B	2.02
1100 1120						3.52 - 4.35	UNCH	.356 .413		23	587 + 533 +		6.80B	2.95 3.72A
1140 1160						5.30 + 6.35 +	2 2	.472 .532		2	501 535	UNCH	7.87в 9.05в	4.42A 5.07
1180 1200						7.47 8.75	UNCH UNCH	.591 .648			85 39		10.32B 12.00B	5.80 6.97A
TOTAL		<i>(</i>		115 200	5.0.	6.73	UNCH	.040		80	4138 +	36	12.006	0.37A
APR19 980		(FUTURES	SEII.	115.300 -	5.0)	.62	UNCH	.087			8	UNCH	1.10	.60
1000 1020						.87 + 1.17 +	2	.116 .148			87 78		1.40 1.50B	.82A 1.00
1040						1.55	UNCH	.185		6	364	UNCH	2.17	1.40
1060 1080						2.02 2.62 +	UNCH 2	.229 .277		5 124	172 + 488 +	5 78	3.80	1.65 2.25
1100 1120						3.32 + 4.15 +	2 2	.329		1	57 386	UNCH UNCH		2.75 3.60A
1140 1160						5.05 + 6.05 +	2	.439		 144	313 1034 +		5.92	4.22A 5.07A
1180						7.15 +	2	.550			6	UNCH	7.35B	7.17A
TOTAL JUN19		(FUTURES	SETT.	108.000 -	10.0)					280	2993 +	161		
960 980						1.45 + 1.90 +	7 12	.173 .214			18 80		1.52 1.97в	1.40
1000						2.45 +	17	.260			76	UNCH	3.00	1.75
1020 1040						3.07 + 3.77 +	25 27	.309			15 13	UNCH	3.20B 3.97B	
1060 1080						4.60 + 5.50 +	32 35	.417 .474		15 3	82 + 155 +	5 3		3.60 5.10A
1100 TOTAL						6.50 +	35	.533		10	53	UNCH		5.30
					TVE C***	IE 2 Manth CC) DUTC			18	492 +	8		
				<u> </u>	TAE CALL	LE 2-Month CSO	PUIS			VOLUME				
CTDT.	VE OBEN BANCE	UTCU	1.05	a	C DANCE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	TRADES CLEARED	OF INTERE	PEN EST	CONTR	ACT LOW
LV CATL	(E OPEN RANGE 2M CS P	HIGH	LOW		G RANGE	G FI.CHGE.		DLLIA	363					
AUG18 -40	LV CATL 2M CS P	(FUTURES	SETT.	102.725 +	30.0)	.70 -	2	.404			5	UNCH	.70	.70
TOTAL OCT18	LV CATL 2M CS P	(FUTURES	SETT.	106.150 +	25.0)					0	5			
-70						.47 -	5	.236			5	UNCH		.90
-60 TOTAL						.70 -	5	.328		0	12 17	UNCH	1.30	1.00
				l	LIVE CATT	LE 4-Month CSO	PUTS							
						CETT DOTCE			EVER	VOLUME TRADES	0.5	PEN	CONTR	ΔCT
	KE OPEN RANGE	HIGH	LOW	CLOSIN	G RANGE	SETT.PRICE & PT.CHGE.		DELTA	EXER CISES	TRADES CLEARED	INTERE		CONTR	LOW
LV CATL AUG18	. 4M CS P LV CATL 4M CS P	(FUTURES	SETT.	102.725 +	30.0)									
-100 TOTAL					-	.42 -	5	.243			14	UNCH	1.20	1.00
										0	14			
			OPT	IONS EOO'S,	BLOCKS a	nd EXERCISES								
	STRIKE		EO		BLOCK	M-T-D BLOCK	OPTIO		M- OPT	T-D ION	Transfer			
PRODUCT			VOLUM		OLUME		XERCISE		EXERCI		VOLUME			
LV CATT	TLE CALL LIVE CATTLE CALL	OPTIONS												
OK	1100			-		250			-		0.00			

16 Side 03 LIVE CATTLE PUT OPTIONS

Side 03

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CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499.

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PG16 BULLETIN #123@		LIVE CA	Wed, Jun 27, 2018 PG16				
TOTAL S	0	0	250	0	0	0	