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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 #123@

Side 01

FEEDER CATTLE PUT OPTIONS

Wed, Jun 27, 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 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 FRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT CAB= (CABINGT TRANSACTION) - 1/2 TICK VALUE = FEDEDER CATTLE = \$6.25, PORK CUTOUT = \$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.

					FEEDE	R CATTLE PUTS						
						SETT.PRICE			EXER	VOLUME TRADES	OPEN INTEREST	CONTRACT
CA	IKE OPEN RANGE TTLE PUT	HIGH	LOW	CLOSING		& PT.CHGE.		DELTA	CISES	CLEARED	INTEREST	HIGH LOW
18 0	FDR CATTLE PUT	(FUTURES	S SETT.	145.775 -	32.5)	САВ		.001			3 UNCH	.57в .25/
0						CAB		.002			1 UNCH	.72B .15/
0 0						.02 + .02 +	2 2	.004 .005			22 UNCH 12 UNCH	.60B .17
0						.02	UNCH	.005			17 UNCH	1.02B .07
0 0						.05 .05	UNCH	.009 .010			3 UNCH 33 UNCH	1.12B .10 1.27B .10/
0						.05	UNCH	.010			4 UNCH	1.42B .12A
0 0						.07 .10	UNCH	.014 .018		1	141 - 1 13 UNCH	1.70 .07 1.82B .15/
0						.10	UNCH	.019		1	107 UNCH	2.05 .15/
0 0						.12 .15	UNCH	.024 .028			56 UNCH 245 UNCH	2.27B .20 2.55B .12
0						.17	UNCH	.033			95 UNCH	2.80B .25
0 0						.22 + .27 +	2	.041 .049		15	361 UNCH 78 + 15	3.12 .20 3.42B .27
0						.32	UNCH	.057		1	362 - 1	3.77B .25
0 0						.40 .47	UNCH	.068 .080		10	18 UNCH 651 + 5	4.12B .30 4.62 .32
0						.57	UNCH	.094			49 UNCH	4.87B .40A
0 0						.65 - .77	2 UNCH	.106 .123		6 	576 - 4 140 UNCH	5.27B .45A 5.70B .52A
0						.90	UNCH	.140		6	532 - 4	6.20 .60
0						1.05 1.22	UNCH	.160 .182		24	249 UNCH 561 + 6	6.62B .70 7.15B .82A
0 5						1.32 +	2	.194			28 UNCH	2.47B .87
0						1.42 +	2	.206			339 UNCH	7.67B .92
5 0						1.52 + 1.65 +	2 5	.218 .232		48	12 UNCH 1025 - 27	2.77B 1.0 8.25 1.0
5						1.77 +	5	.245			19 UNCH	3.15B 1.1
0 5						1.90 + 2.02 +	5 5	.259 .273			85 UNCH 13 UNCH	8.77B 1.2 3.52B 1.3
)						2.15 +	5	.287		36	1588 - 7	9.37B 1.4
5						2.30 + 2.45 +	5 5	.303 .318		 15	40 UNCH 171 + 15	3.92B 1.5 9.97B 1.6
5						2.62 +	5	.335			26 UNCH	4.40B 1.7
5						2.80 + 2.97 +	5 5	.351 .368		46 	453 + 21 6 UNCH	10.65B 1.8 4.82B 1.9
)						3.17 +	7	.385		9	131 - 1	11.25B 2.0
5						3.37 + 3.57 +	10 10	.403 .420		3	3 UNCH 515 - 3	5.35B 2.29 12.00B 2.3
5						3.77 +	10	.438			10 UNCH	5.97B 2.5
)						3.97 +	7	.456		21	274 + 13	12.67B 2.6
5						4.20 + 4.42 +	7 5	.475 .493		44	1 UNCH 590 - 9	6.57B 2.89 13.27B 2.9
5						4.67 +	5	.512			6 UNCH	7.72B 3.1
5						4.95 + 5.20 +	5 2	.530 .549		26 	169 - 6 9 UNCH	14.02B 3.30 7.72B 3.53
0						5.50 +	5	.568			468 UNCH	14.77B 3.70
5 0						5.80 + 6.10 +	7 7	. 586 . 604			18 UNCH 22 UNCH	8.50B 3.90 15.52B 4.13
5						6.40 +	7	.622			2 UNCH	9.22B 4.3
0 5						6.72 + 7.05 +	10 12	.639 .657		5 	396 – 5 2 UNCH	16.35B 4.53 9.70B 4.80
0						7.40 +	15	.674			24 UNCH	17.17B 5.0
5 0						7.72 + 8.07 +	15 15	.691 .708			2 UNCH 387 UNCH	10.45B 5.37 18.00B 5.57
0						8.80 +	15	.740			37 UNCH	18.90B 6.12
0 0						9.57 + 11.17 +	17 20	.768 .822		2	289 UNCH 17 UNCH	19.72B 6.60 21.45B 7.55
0						12.02 +	22	.845			1 UNCH	22.35B 8.6
0						12.87 + 14.65 +	22 22	. 867 . 904			90 UNCH 18 UNCH	23.32B 8.43 25.12B 9.63
0 0						18.40 +	27	.948			1 UNCH	28.95B 11.5
AL L8	FDR CATTLE PUT	(FUTURES	CETT	146.475 -	20.0)					319	11616 + 7	
.0		(FUTURES		140.473 -	20.0)	.05 +	2	.008			8 UNCH	.90в .25
0						.05	UNCH	.009			13 UNCH	1.10B .12
)						.10 .15	UNCH	.016 .024			35 UNCH 30 UNCH	1.35B .15. 1.62B .10
)						.17	UNCH	.028			4 UNCH	1.00B .22
)						.22 + .27 +	2	.034 .041			26 UNCH 5 UNCH	2.00 .25 1.32B .27
)						.32 +	2	.048		2	56 - 2	2.45 .30
)						.37 + .45 +	2 5	.055 .064			2 UNCH 59 UNCH	1.72B .37 2.92B .30
)						.45 + .52 +	5	.064			20 UNCH	2.20B .42
)						.60 +	5 2	.083			70 UNCH 8 UNCH	3.52B .42 2.87B .47
))						.67 + .77 +	2	.105			8 UNCH 103 UNCH	2.87B .47 4.17B .50
)						.87	UNCH	.117			22 UNCH	3.57B .62
)						1.00 1.15	UNCH UNCH	.131 .148		3	206 + 1 13 UNCH	5.07 .70, 4.32B .80,
)						1.30 -	2	.164		5	141 + 2	5.72B .90
))						1.50 1.70	UNCH	.184 .204			11 UNCH 96 UNCH	5.20B 1.0 6.72 1.2
)						1.92	UNCH	.225		16	47 + 16	6.12B 1.3
))						2.17 2.45	UNCH UNCH	.248 .272		10 	87 + 10 34 UNCH	7.60B 1.5 7.20B 1.7
)						2.72 -	2	.297		1	210 - 1	8.70B 1.9
1						3.05 - 3.40 -	2	.323 .351		10	35 + 10 277 UNCH	8.32B 2.2 9.82B 2.4
						3.77 -	2	.379		15	46 + 15	9.60B 2.7
						4.17 - 4.60 -	2 2	.408		2	84 + 2	11.10B 3.0 11.02B 3.4
						5.07	UNCH	.437 .467		10	30 UNCH 245 + 10	11.02B 3.4 12.45B 3.7
)						5.57 +	2	.497			26 UNCH	12.30B 4.0
))						6.12 + 6.70 +	5 7	.527 .557		1	108 UNCH 7 UNCH	13.80B 4.5 13.87B 4.9
)						7.30 +	12	.586			89 UNCH	15.30B 5.4
)						8.52 + 9.85 +	12 10	.644 .701			234 UNCH	16.87B 6.2 18.52B 7.0
0 0						9.85 + 11.30 +	7	.701			19 UNCH 5 UNCH	18.52B 7.0 20.25B 7.9
٩L	FDR CATTLE PUT	(FIITURE)	C CETT	146 475	12 5 \					75	2511 + 63	
.8)	FDR CATTLE PUT	(FUTURES	S SETT.	146.475 -	12.5)	.02 +	2	.004			10 UNCH	.57в .27
0						.15 +	2	.023			3 UNCH	1.37B .20
0						.20 + .27 +	2	.030			29 UNCH 65 UNCH	1.65B .27 1.97B .35
0						.27 +	UNCH	.053			12 UNCH	2.35B .27
							LINICH	.071			44	
))						. 52 . 72	UNCH	.093			44 UNCH 71 UNCH	2.75B .45 3.22B .50

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PG18	BULLETIN #123@	FEEDER CATTLE PUT OPTIONS W									n 27, 201	.8 PG18
		(EUTURES SETT	146 475	12 5)								
1300		(FUTURES SETT.		12.5)	.95 +	2	.118			197 UNCH	3.87B	.67
1320					1.22 +	2	.146			82 UNCH		.90A
1330					1.40 +	2	.163			2 UNCH		1.02A
1340					1.57	UNCH	.180			139 UNCH		1.15A
1350					1.80	UNCH	.200			10 UNCH		1.32A
1360 1370					2.02 2.27	UNCH UNCH	.220 .241		4	93 + 4 4 UNCH		1.45 1.67A
1380					2.55	UNCH	.263			70 UNCH		1.90A
1390					2.85	UNCH	.286			3 UNCH		2.15A
1400	3.40	3.40 *3.			3.17	UNCH	.310		2	311 - 1		2.37A
1410					3.52 +	2	.335			7 UNCH		2.65A
1420 1430					3.90 + 4.27 +	5 2	.360 .386		6 	209 UNCH 17 UNCH		2.90 3.25A
1440					4.67	UNCH	.412		1	185 + 1		3.57
1450					5.12 +	2	.439			31 UNCH		3.92A
1460					5.57	UNCH	.467		4	151 + 4		4.30A
1470					6.07	UNCH	. 494			13 UNCH		4.72A
1480 1490					6.57 - 7.12	2 UNCH	. 522 . 549			168 UNCH 8 UNCH		5.00A 5.60A
1500					7.70 +	2	.577			107 UNCH		5.75A
1520					8.92 +	2	.631			18 UNCH	15.62B	6.57A
1540					10.27 +	7	.682			4 UNCH		7.32A
TOTAL NOV18		(FUTURES SETT.	146.500 -	15.0)					17	2068 + 8		
1140		(FUTURES SETT.		13.0)	.10 +	2	.015			30 UNCH	.92	.25
1180					.20 +	2	.028			1 UNCH		.50A
1200					.27 +	2	.037			40 UNCH		.35A
1220					.37_+	2	.050			9 UNCH		.30
1240					.47	UNCH	.062			32 UNCH		.57A
1260 1280					.62 .82	UNCH UNCH	.079 .101			37 UNCH 30 UNCH		.65 .75A
1300					1.05 -	2	.124			323 UNCH		.80A
1320					1.37	UNCH	.155			16 UNCH		1.05A
1340					1.75	UNCH	.189			33 UNCH		1.35A
1360					2.22 +	2	.228			142 UNCH		1.65
1380 1400					2.77 + 3.42 +	5 7	.270 .316		1	79 UNCH 133 UNCH		2.12 2.65A
1420					4.17 +	10	.364			118 UNCH		3.25A
1440					5.00 +	10	.414			80 UNCH		3.87
1460					5.90 +	10	.466		2	80 + 2		4.67A
1480					6.90 +	10	.518			70 UNCH		5.45A
1500 1520					7.97 + 9.17 +	10 10	.570 .622			40 UNCH 52 UNCH		6.20A 7.05A
1540					10.45 +	10	.673			9 UNCH		7.95A
1560					11.85 +	7	.720			6 UNCH	18.25B	8.92A
TOTAL		(FUTURES SETT	144 225	20.0.					3	1360 + 2		
JAN19 1100		(FUTURES SETT.		20.0)	12	UNCH	.017			10 UNCH	.35	.35
1160					.12 .37	UNCH	.044			8 UNCH		.33 .47A
1180					.50 +	2	.057			7 UNCH		.60A
1200					.62 +	2	.070			13 UNCH	1.75	.70A
1220					.77	UNCH	.085			17 UNCH		.87A
1240 1260					.97 + 1.20 +	2 2	.104 .125		2	50 + 2 4 UNCH		1.02A 1.35A
1280					1.50 +	2	.151			10 UNCH		1.55A 1.57A
1300					1.85	UNCH	.180			15 UNCH		1.80A
1320					2.27	UNCH	.213		1	16 + 1		2.30A
1340					2.77	UNCH	.249			62 UNCH		2.67A
1360 1380					3.35 4.00	UNCH UNCH	.289 .331			9 UNCH 8 + 1		3.22A 3.82A
1400					4.00 4.75 +	UNCH 2	.375			150 UNCH		4.50A
1420					5.57 +	5	.421		2	43 + 2		5.25A
1440					6.50 +	7	.469		1	53 UNCH	11.40B	6.10A
1460					7.50 +	7	.517			15 UNCH		6.70
TOTAL MAR19		(FUTURES SETT.	143.400 -	50.0)					9	490 + 6		
MAR19 1140		(FUIURES SEII.		30.0)	.32	UNCH	.039			6 UNCH	.77	.55A
1200					.75 +	UNCH 2	.039			2 UNCH		.33A .75
1260					1.47 +	7	.144			13 UNCH		1.45A
1400					5.27 +	15	.397			121 UNCH	10.07B	4.75
1440					7.10 +	22	.490			110 UNCH	8.75B	6.40A
TOTAL APR19		(FUTURES SETT.	143.825 -	67.5)					0	252		
1400		(FUTURES SETT.		0	5.50 +	25	.391			15 UNCH	5.40	5.32A
TOTAL					3.30 F	23			0	15	3.10	J.JLA
									ū			