

**FINAL**

PG18 BULLETIN #123@		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 EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BIID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE %=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPT INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BIID 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													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
FDR CATTLE PUT	FDR CATTLE PUT	(FUTURES SETT.		145.775 -	32.5 )								
1100	----	----	----	----		CAB	----	.001	----		3	UNCH	.57B .25A
1120	----	----	----	----		CAB	----	.002	----		1	UNCH	.72B .15A
1130	----	----	----	----		.02 +	2	.004	----		22	UNCH	.60B .17
1140	----	----	----	----		.02 +	2	.005	----		12	UNCH	.87 .05
1160	----	----	----	----		.02	UNCH	.005	----		17	UNCH	1.02B .07
1170	----	----	----	----		.05	UNCH	.009	----		3	UNCH	1.12B .10
1180	----	----	----	----		.05	UNCH	.010	----		33	UNCH	1.27B .10A
1190	----	----	----	----		.05	UNCH	.010	----		4	UNCH	1.42B .12A
1200	----	----	----	----		.07	UNCH	.014	----	1	141 -	1	1.70 .07
1210	----	----	----	----		.10	UNCH	.018	----		13	UNCH	1.82B .15A
1220	----	----	----	----		.10	UNCH	.019	----	1	107	UNCH	2.05 .15A
1230	----	----	----	----		.12	UNCH	.024	----		56	UNCH	2.27B .20
1240	----	----	----	----		.15	UNCH	.028	----		245	UNCH	2.55B .12
1250	----	----	----	----		.17	UNCH	.033	----		95	UNCH	2.80B .25
1260	----	----	----	----		.22 +	2	.041	----		361	UNCH	3.12 .20
1270	----	----	----	----		.27 +	2	.049	----	15	78 +	15	3.42B .27A
1280	----	----	----	----		.32	UNCH	.057	----	1	362 -	1	3.77B .25
1290	----	----	----	----		.40	UNCH	.068	----		18	UNCH	4.12B .30
1300	----	----	----	----		.47	UNCH	.080	----	10	651 +	5	4.62 .32
1310	----	----	----	----		.57	UNCH	.094	----		49	UNCH	4.87B .40A
1320	----	----	----	----		.65 -	2	.106	----	6	576 -	4	5.27B .45A
1330	----	----	----	----		.77	UNCH	.123	----		140	UNCH	5.70B .52A
1340	----	----	----	----		.90	UNCH	.140	----	6	532 -	4	6.20 .60
1350	----	----	----	----		1.05	UNCH	.160	----		249	UNCH	6.62B .70
1360	----	----	----	----		1.22	UNCH	.182	----	24	561 +	6	7.15B .82A
1365	----	----	----	----		1.32 +	2	.194	----		28	UNCH	2.47B .87A
1370	----	----	----	----		1.42 +	2	.206	----		339	UNCH	2.67B .92A
1375	----	----	----	----		1.52 +	2	.218	----		12	UNCH	2.77B 1.00A
1380	----	----	----	----		1.65 +	5	.232	----	48	1025 -	27	8.25 1.05
1385	----	----	----	----		1.77 +	5	.245	----		19	UNCH	3.15B 1.15A
1390	----	----	----	----		1.90 +	5	.259	----		85	UNCH	8.77B 1.25A
1395	----	----	----	----		2.02 +	5	.273	----		13	UNCH	3.52B 1.32A
1400	----	----	----	----		2.15 +	5	.287	----	36	1588 -	7	9.37B 1.42A
1405	----	----	----	----		2.30 +	5	.303	----		40	UNCH	3.92B 1.52A
1410	----	----	----	----		2.45 +	5	.318	----	15	171 +	15	9.97B 1.62A
1415	----	----	----	----		2.62 +	5	.335	----		26	UNCH	4.40B 1.72A

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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FINAL													
PG18	BULLETIN #123@			FEEDER CATTLE PUT OPTIONS						Wed, Jun 27, 2018 PG18			
(FUTURES SETT. 146.475 - 12.5 )													
1300	----	----	----	.95 +	2	.118	----	----	197	UNCH	3.87B	.67	
1320	----	----	----	1.22 +	2	.146	----	----	82	UNCH	4.57B	.90A	
1330	----	----	----	1.40 +	2	.163	----	----	2	UNCH	2.32B	1.02A	
1340	----	----	----	1.57	UNCH	.180	----	----	139	UNCH	5.35B	1.15A	
1350	----	----	----	1.80	UNCH	.200	----	----	10	UNCH	2.90B	1.32A	
1360	----	----	----	2.02	UNCH	.220	----	4	93 +	4	6.52B	1.45	
1370	----	----	----	2.27	UNCH	.241	----	----	4	UNCH	3.57B	1.67A	
1380	----	----	----	2.55	UNCH	.263	----	----	70	UNCH	6.85B	1.90A	
1390	----	----	----	2.85	UNCH	.286	----	----	3	UNCH	4.32B	2.15A	
1400	3.40	3.40	*3.40	3.17	UNCH	.310	----	2	311 -	1	8.10	2.37A	
1410	----	----	----	3.52 +	2	.335	----	----	7	UNCH	5.07B	2.65A	
1420	----	----	----	3.90 +	5	.360	----	6	209	UNCH	8.87B	2.90	
1430	----	----	----	4.27 +	2	.386	----	----	17	UNCH	6.00B	3.25A	
1440	----	----	----	4.67	UNCH	.412	----	1	185 +	1	10.00B	3.57	
1450	----	----	----	5.12 +	2	.439	----	----	31	UNCH	7.05B	3.92A	
1460	----	----	----	5.57	UNCH	.467	----	4	151 +	4	11.20B	4.30A	
1470	----	----	----	6.07	UNCH	.494	----	----	13	UNCH	8.17B	4.72A	
1480	----	----	----	6.57 -	2	.522	----	----	168	UNCH	12.52B	5.00A	
1490	----	----	----	7.12	UNCH	.549	----	----	8	UNCH	9.37B	5.60A	
1500	----	----	----	7.70 +	2	.577	----	----	107	UNCH	14.05B	5.75A	
1520	----	----	----	8.92 +	2	.631	----	----	18	UNCH	15.62B	6.57A	
1540	----	----	----	10.27 +	7	.682	----	----	4	UNCH	17.27B	7.32A	
TOTAL								17	2068 +	8			
NOV18	(FUTURES SETT. 146.500 - 15.0 )												
1140	----	----	----	.10 +	2	.015	----	----	30	UNCH	.92	.25	
1180	----	----	----	.20 +	2	.028	----	----	1	UNCH	.77B	.50A	
1200	----	----	----	.27 +	2	.037	----	----	40	UNCH	1.02B	.35A	
1220	----	----	----	.37 +	2	.050	----	----	9	UNCH	1.85B	.30	
1240	----	----	----	.47	UNCH	.062	----	----	32	UNCH	2.25B	.57A	
1260	----	----	----	.62	UNCH	.079	----	----	37	UNCH	3.00	.65	
1280	----	----	----	.82	UNCH	.101	----	----	30	UNCH	3.32B	.75A	
1300	----	----	----	1.05 -	2	.124	----	----	323	UNCH	3.97B	.80A	
1320	----	----	----	1.37	UNCH	.155	----	----	16	UNCH	4.65B	1.05A	
1340	----	----	----	1.75	UNCH	.189	----	----	33	UNCH	5.70	1.35A	
1360	----	----	----	2.22 +	2	.228	----	----	142	UNCH	5.90B	1.65	
1380	----	----	----	2.77 +	5	.270	----	----	79	UNCH	6.70	2.12	
1400	----	----	----	3.42 +	7	.316	----	1	133	UNCH	7.35B	2.65A	
1420	----	----	----	4.17 +	10	.364	----	----	118	UNCH	8.35B	3.25A	
1440	----	----	----	5.00 +	10	.414	----	----	80	UNCH	9.47B	3.87	
1460	----	----	----	5.90 +	10	.466	----	2	80 +	2	10.77B	4.67A	
1480	----	----	----	6.90 +	10	.518	----	----	70	UNCH	11.95B	5.45A	
1500	----	----	----	7.97 +	10	.570	----	----	40	UNCH	13.82B	6.20A	
1520	----	----	----	9.17 +	10	.622	----	----	52	UNCH	14.95B	7.05A	
1540	----	----	----	10.45 +	10	.673	----	----	9	UNCH	16.57B	7.95A	
1560	----	----	----	11.85 +	7	.720	----	----	6	UNCH	18.25B	8.92A	
TOTAL								3	1360 +	2			
JAN19	(FUTURES SETT. 144.325 - 20.0 )												
1100	----	----	----	.12	UNCH	.017	----	----	10	UNCH	.35	.35	
1160	----	----	----	.37	UNCH	.044	----	----	8	UNCH	1.12	.47A	
1180	----	----	----	.50 +	2	.057	----	----	7	UNCH	1.42	.60A	
1200	----	----	----	.62 +	2	.070	----	----	13	UNCH	1.75	.70A	
1220	----	----	----	.77	UNCH	.085	----	----	17	UNCH	2.15	.87A	
1240	----	----	----	.97 +	2	.104	----	2	50 +	2	2.60	1.02A	
1260	----	----	----	1.20 +	2	.125	----	----	4	UNCH	3.10	1.35A	
1280	----	----	----	1.50 +	2	.151	----	----	10	UNCH	3.62B	1.57A	
1300	----	----	----	1.85	UNCH	.180	----	----	15	UNCH	4.27B	1.80A	
1320	----	----	----	2.27	UNCH	.213	----	1	16 +	1	4.97B	2.30A	
1340	----	----	----	2.77	UNCH	.249	----	----	62	UNCH	5.82B	2.67A	
1360	----	----	----	3.35	UNCH	.289	----	----	9	UNCH	6.72B	3.22A	
1380	----	----	----	4.00	UNCH	.331	----	3	8 +	1	7.75B	3.82A	
1400	----	----	----	4.75 +	2	.375	----	----	150	UNCH	8.87B	4.50A	
1420	----	----	----	5.57 +	5	.421	----	2	43 +	2	10.10B	5.25A	
1440	----	----	----	6.50 +	7	.469	----	1	53	UNCH	11.40B	6.10A	
1460	----	----	----	7.50 +	7	.517	----	----	15	UNCH	12.17B	6.70	
TOTAL								9	490 +	6			
MAR19	(FUTURES SETT. 143.400 - 50.0 )												
1140	----	----	----	.32	UNCH	.039	----	----	6	UNCH	.77	.55A	
1200	----	----	----	.75 +	2	.080	----	----	2	UNCH	1.12B	.75	
1260	----	----	----	1.47 +	7	.144	----	----	13	UNCH	3.00	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								0	252				
APR19	(FUTURES SETT. 143.825 - 67.5 )												
1400	----	----	----	5.50 +	25	.391	----	----	15	UNCH	5.40	5.32A	
TOTAL								0	15				