

| FINAL | | | | | | | | | | | | | | |
|---------------------|------|--|------|-------------------------|-----------|--------|---------|------|------|------|------|-------------------|--------------------|------|
| PG16 BULLETIN #123@ | | | | LIVE CATTLE PUT OPTIONS | | | | | | | | Wed, Jun 27, 2018 | | PG16 |
| | | | | | | | | | | | | | | |
| | | | | (FUTURES SETT. | 106.150 + | 25.0) | | | | | | | | |
| 1070 | ---- | | ---- | ---- | ---- | | 4.87 - | 10 | .509 | ---- | 1 | 390 | UNCH 7.85B 3.27A | |
| 1080 | ---- | | ---- | ---- | ---- | | 5.40 - | 12 | .545 | ---- | 15 | 3197 - | 15 8.52B 2.47 | |
| 1090 | ---- | | ---- | ---- | ---- | | 5.97 - | 12 | .581 | ---- | ---- | 183 | UNCH 9.07B 4.17A | |
| 1100 | ---- | | ---- | ---- | ---- | | 6.57 - | 15 | .617 | ---- | 50 | 854 - | 17 9.80B 3.00 | |
| 1110 | ---- | | ---- | ---- | ---- | | 7.20 - | 17 | .653 | ---- | ---- | 263 | UNCH 10.55B 5.17A | |
| 1120 | ---- | | ---- | ---- | ---- | | 7.87 - | 20 | .686 | ---- | ---- | 798 | UNCH 11.35B 3.57 | |
| 1140 | ---- | | ---- | ---- | ---- | | 9.32 - | 20 | .750 | ---- | ---- | 904 - | 1 12.97B 4.22A | |
| 1160 | ---- | | ---- | ---- | ---- | | 10.90 - | 20 | .803 | ---- | ---- | 280 | UNCH 14.70B 4.95 | |
| 1180 | ---- | | ---- | ---- | ---- | | 12.57 - | 20 | .850 | ---- | ---- | 120 | UNCH 16.50B 5.80 | |
| 1200 | ---- | | ---- | ---- | ---- | | 14.35 - | 17 | .887 | ---- | ---- | 180 | UNCH 18.35B 7.17A | |
| 1210 | ---- | | ---- | ---- | ---- | | 15.25 - | 20 | .904 | ---- | ---- | 3 | UNCH 19.27B 12.30A | |
| 1300 | ---- | | ---- | ---- | ---- | | 23.90 - | 22 | .975 | ---- | ---- | 1 | UNCH 28.02B 14.35A | |
| TOTAL | | | | | | | | | | | | | | |
| DEC18 | | | | (FUTURES SETT. | 110.725 + | 12.5) | | | | | | | | |
| 540 | ---- | | ---- | ---- | ---- | | CAB | | | | ---- | 4 | UNCH ---- ---- | |
| 840 | ---- | | ---- | ---- | ---- | | .07 | UNCH | .013 | ---- | ---- | 77 | UNCH .10B .07 | |
| 860 | ---- | | ---- | ---- | ---- | | .10 - | 2 | .018 | ---- | ---- | 20 | UNCH .15B .12 | |
| 880 | ---- | | ---- | ---- | ---- | | .15 - | 2 | .027 | ---- | ---- | 81 | UNCH .47B .15 | |
| 900 | ---- | | ---- | ---- | ---- | | .20 - | 5 | .035 | ---- | ---- | 10 | UNCH .40 .22A | |
| 920 | ---- | | ---- | ---- | ---- | | .30 - | 5 | .051 | ---- | ---- | 95 | UNCH 1.02B .30A | |
| 940 | ---- | | ---- | ---- | ---- | | .50 - | 2 | .078 | ---- | ---- | 82 | UNCH 1.30B .37A | |
| 950 | ---- | | ---- | ---- | ---- | | .60 - | 2 | .091 | ---- | ---- | 2 | UNCH .85B .45A | |
| 960 | ---- | | ---- | ---- | ---- | | .72 | UNCH | .106 | ---- | ---- | 299 | UNCH 1.62B .52 | |
| 970 | ---- | | ---- | ---- | ---- | | .85 | UNCH | .121 | ---- | ---- | 5 | UNCH 1.15B .60A | |
| 980 | ---- | | ---- | ---- | ---- | | .97 - | 2 | .137 | ---- | 1 | 380 | UNCH 1.97 .70 | |
| 990 | ---- | | ---- | ---- | ---- | | 1.15 | UNCH | .157 | ---- | ---- | 10 | UNCH 1.57B .82A | |
| 1000 | ---- | | ---- | ---- | ---- | | 1.32 - | 2 | .177 | ---- | 13 | 1859 - | 3 2.50 .90 | |
| 1010 | ---- | | ---- | ---- | ---- | | 1.52 - | 2 | .198 | ---- | ---- | 35 | UNCH 2.10B 1.12A | |
| 1020 | ---- | | ---- | ---- | ---- | | 1.75 - | 5 | .222 | ---- | 50 | 1341 + | 50 3.20 1.15 | |
| 1030 | ---- | | ---- | ---- | ---- | | 2.02 - | 5 | .247 | ---- | 5 | 112 + | 5 2.75B 1.50A | |
| 1040 | ---- | | ---- | ---- | ---- | | 2.32 - | 5 | .274 | ---- | 47 | 901 + | 47 4.30 1.37 | |
| 1050 | ---- | | ---- | ---- | ---- | | 2.65 - | 5 | .302 | ---- | 25 | 154 | UNCH 3.52B 1.97A | |
| 1060 | ---- | | ---- | ---- | ---- | | 2.97 - | 7 | .331 | ---- | 21 | 2134 + | 10 5.00 1.77 | |
| 1070 | ---- | | ---- | ---- | ---- | | 3.35 - | 7 | .361 | ---- | ---- | 43 | UNCH 4.37B 2.57A | |
| 1080 | ---- | | ---- | ---- | ---- | | 3.77 - | 5 | .391 | ---- | 101 | 1242 + | 73 6.00 2.22 | |
| 1090 | ---- | | ---- | ---- | ---- | | 4.22 - | 2 | .423 | ---- | ---- | 27 | UNCH 5.32B 3.25A | |
| 1100 | ---- | | ---- | ---- | ---- | | 4.67 - | 2 | .454 | ---- | 33 | 2221 + | 31 7.00 2.72 | |
| 1110 | ---- | | ---- | ---- | ---- | | 5.17 | UNCH | .486 | ---- | ---- | 151 | UNCH 6.42B 4.05A | |
| 1120 | ---- | | ---- | ---- | ---- | | 5.67 - | 2 | .517 | ---- | ---- | 1425 | UNCH 7.95B 3.30 | |
| 1130 | ---- | | ---- | ---- | ---- | | 6.22 - | 2 | .549 | ---- | ---- | 29 | UNCH 7.57B 5.02A | |
| 1140 | ---- | | ---- | ---- | ---- | | 6.80 - | 2 | .581 | ---- | ---- | 1191 | UNCH 9.17B 4.00 | |
| 1160 | ---- | | ---- | ---- | ---- | | 8.05 - | 2 | .643 | ---- | ---- | 466 | UNCH 10.52B 4.57 | |
| 1170 | ---- | | ---- | ---- | ---- | | 8.70 - | 2 | .672 | ---- | ---- | 5 | UNCH 10.35B 7.20A | |
| 1180 | ---- | | ---- | ---- | ---- | | 9.40 - | 2 | .701 | ---- | ---- | 267 | UNCH 11.95B 5.37 | |
| 1200 | ---- | | ---- | ---- | ---- | | 10.87 - | 2 | .755 | ---- | ---- | 18 | UNCH 13.52B 6.30A | |
| 1220 | ---- | | ---- | ---- | ---- | | 12.45 - | 5 | .802 | ---- | ---- | 2 | UNCH 15.20B 7.25A | |
| 1240 | ---- | | ---- | ---- | ---- | | 14.12 - | 5 | .844 | ---- | ---- | 6 | UNCH 16.97B 8.60A | |
| 1260 | ---- | | ---- | ---- | ---- | | 15.87 - | 5 | .878 | ---- | ---- | 5 | UNCH 18.77B 9.97A | |
| TOTAL | | | | | | | | | | | 296 | 14699 + | 213 | |
| FEB19 | | | | (FUTURES SETT. | 114.125 + | 2.5) | | | | | | | | |
| 920 | ---- | | ---- | ---- | ---- | | .25 | UNCH | .040 | ---- | ---- | 1 | UNCH .40B .40A | |
| 940 | ---- | | ---- | ---- | ---- | | .35 | UNCH | .054 | ---- | ---- | 4 | UNCH .55B .37 | |
| 960 | ---- | | ---- | ---- | ---- | | .50 | UNCH | .073 | ---- | ---- | 22 | UNCH 1.05 .47 | |
| 980 | ---- | | ---- | ---- | ---- | | .70 - | 2 | .098 | ---- | ---- | 123 | UNCH 1.40 .57A | |
| 1000 | ---- | | ---- | ---- | ---- | | .95 - | 2 | .127 | ---- | ---- | 273 | UNCH 2.50 .77A | |
| 1020 | ---- | | ---- | ---- | ---- | | 1.27 - | 5 | .162 | ---- | ---- | 246 | UNCH 2.85 1.00 | |
| 1040 | ---- | | ---- | ---- | ---- | | 1.67 - | 7 | .203 | ---- | ---- | 402 | UNCH 3.45B 1.40 | |
| 1060 | ---- | | ---- | ---- | ---- | | 2.17 - | 7 | .249 | ---- | ---- | 404 | UNCH 4.22B 1.80 | |
| 1080 | ---- | | ---- | ---- | ---- | | 2.80 - | 5 | .301 | ---- | 53 | 383 + | 11 4.82B 2.02 | |
| 1100 | ---- | | ---- | ---- | ---- | | 3.52 - | 2 | .356 | ---- | 2 | 587 + | 2 6.00B 2.95 | |
| 1120 | ---- | | ---- | ---- | ---- | | 4.35 | UNCH | .413 | ---- | 23 | 533 + | 23 6.80B 3.72A | |
| 1140 | ---- | | ---- | ---- | ---- | | 5.30 + | 2 | .472 | ---- | 2 | 501 | UNCH 7.87B 4.42A | |
| 1160 | ---- | | ---- | ---- | ---- | | 6.35 + | 2 | .532 | ---- | ---- | 535 | UNCH 9.05B 5.07 | |
| 1180 | ---- | | ---- | ---- | ---- | | 7.47 | UNCH | .591 | ---- | ---- | 85 | UNCH 10.32B 5.80 | |
| 1200 | ---- | | ---- | ---- | ---- | | 8.75 | UNCH | .648 | ---- | ---- | 39 | UNCH 12.00B 6.97A | |
| TOTAL | | | | | | | | | | | 80 | 4138 + | 36 | |
| APR19 | | | | (FUTURES SETT. | 115.300 - | 5.0) | | | | | | | | |
| 980 | ---- | | ---- | ---- | ---- | | .62 | UNCH | .087 | ---- | ---- | 8 | UNCH 1.10 .60 | |
| 1000 | ---- | | ---- | ---- | ---- | | .87 + | 2 | .116 | ---- | ---- | 87 | UNCH 1.40 .82A | |
| 1020 | ---- | | ---- | ---- | ---- | | 1.17 + | 2 | .148 | ---- | ---- | 78 | UNCH 1.50B 1.00 | |
| 1040 | ---- | | ---- | ---- | ---- | | 1.55 | UNCH | .185 | ---- | 6 | 364 | UNCH 2.17 1.40 | |
| 1060 | ---- | | ---- | ---- | ---- | | 2.02 | UNCH | .229 | ---- | 5 | 172 + | 5 2.80 1.65 | |
| 1080 | ---- | | ---- | ---- | ---- | | 2.62 + | 2 | .277 | ---- | 124 | 488 + | 78 3.80 2.25 | |
| 1100 | ---- | | ---- | ---- | ---- | | 3.32 + | 2 | .329 | ---- | 1 | 57 | UNCH 5.50 2.75 | |
| 1120 | ---- | | ---- | ---- | ---- | | 4.15 + | 2 | .383 | ---- | ---- | 386 | UNCH 5.60 3.60A | |
| 1140 | ---- | | ---- | ---- | ---- | | 5.05 + | 2 | .439 | ---- | ---- | 313 | UNCH 5.92 4.22A | |
| 1160 | ---- | | ---- | ---- | ---- | | 6.05 + | 2 | .495 | ---- | 144 | 1034 + | 78 6.22 5.07A | |
| 1180 | ---- | | ---- | ---- | ---- | | 7.15 + | 2 | .550 | ---- | ---- | 6 | UNCH 7.35B 7.17A | |
| TOTAL | | | | | | | | | | | 280 | 2993 + | 161 | |
| JUN19 | | | | (FUTURES SETT. | 108.000 - | 10.0) | | | | | | | | |
| 960 | ---- | | ---- | ---- | ---- | | 1.45 + | 7 | .173 | ---- | ---- | 18 | UNCH 1.52 1.40 | |
| 980 | ---- | | ---- | ---- | ---- | | 1.90 + | 12 | .214 | ---- | ---- | 80 | UNCH 1.97B ---- | |
| 1000 | ---- | | ---- | ---- | ---- | | 2.45 + | 17 | .260 | ---- | ---- | 76 | UNCH 3.00 1.75 | |
| 1020 | ---- | | ---- | ---- | ---- | | 3.07 + | 25 | .309 | ---- | ---- | 15 | UNCH 3.20B ---- | |
| 1040 | ---- | | ---- | ---- | ---- | | 3.77 + | 27 | .361 | ---- | ---- | 13 | UNCH 3.97B ---- | |
| 1060 | ---- | | ---- | ---- | ---- | | 4.60 + | 32 | .417 | ---- | 15 | 82 + | 5 4.90 3.60 | |
| 1080 | ---- | | ---- | ---- | ---- | | 5.50 + | 35 | .474 | ---- | 3 | 155 + | 3 5.80 5.10A | |
| 1100 | ---- | | ---- | ---- | ---- | | 6.50 + | 35 | .533 | ---- | ---- | 53 | UNCH 6.90B 5.30 | |
| TOTAL | | | | | | | | | | | 18 | 492 + | 8 | |

| LIVE CATTLE 2-Month CSO PUTS | | | | | | | | | | | | | |
|------------------------------|-----------------|--|------|----------------|-----------|---------------|-----------------------|-------|------------|-----------------------|---------------|----------------|----------|
| STRIKE OPEN RANGE | | | | HIGH | LOW | CLOSING RANGE | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- | HIGH LOW |
| LV CATL 2M CS P | | | | | | | | | | | | | |
| AUG18 | LV CATL 2M CS P | | | (FUTURES SETT. | 102.725 + | 30.0) | | | | | | | |
| -40 | ---- | | ---- | ---- | ---- | | .70 - | 2 | .404 | ---- | 5 | UNCH .70 .70 | |
| TOTAL | | | | | | | | | | 0 | 5 | | |
| OCT18 | LV CATL 2M CS P | | | (FUTURES SETT. | 106.150 + | 25.0) | | | | | | | |
| -70 | ---- | | ---- | ---- | ---- | | .47 - | 5 | .236 | ---- | 5 | UNCH .90 .90 | |
| -60 | ---- | | ---- | ---- | ---- | | .70 - | 5 | .328 | ---- | 12 | UNCH 1.30 1.00 | |
| TOTAL | | | | | | | | | | 0 | 17 | | |

| LIVE CATTLE 4-Month CSO PUTS | | | | | | | | | | | | | |
|------------------------------|-----------------|--|------|----------------|-----------|---------------|-----------------------|-------|------------|-----------------------|---------------|----------------|----------|
| STRIKE OPEN RANGE | | | | HIGH | LOW | CLOSING RANGE | SETT.PRICE & PT.CHGE. | DELTA | EXER CISES | VOLUME TRADES CLEARED | OPEN INTEREST | --CONTRACT-- | HIGH LOW |
| LV CATL 4M CS P | | | | | | | | | | | | | |
| AUG18 | LV CATL 4M CS P | | | (FUTURES SETT. | 102.725 + | 30.0) | | | | | | | |
| -100 | ---- | | ---- | ---- | ---- | | .42 - | 5 | .243 | ---- | 14 | UNCH 1.20 1.00 | |
| TOTAL | | | | | | | | | | 0 | 14 | | |

| OPTIONS E00'S, BLOCKS and EXERCISES | | | | | | | | | | | | | |
|-------------------------------------|--------------|------------|--------------|--------------------|------------------|------------------------|-----------------|--|--|--|--|--|--|
| PRODUCT | STRIKE PRICE | E00 VOLUME | BLOCK VOLUME | M-T-D BLOCK VOLUME | OPTION EXERCISES | M-T-D OPTION EXERCISES | Transfer VOLUME | | | | | | |
| LV CATTLE CALL | | | | | | | | | | | | | |
| JUL18 | CALL | | | | | | | | | | | | |
| OK | 1100 | ---- | ---- | 250 | ---- | ---- | 0.00 | | | | | | |

| FINAL | | | | | | | | | |
|--------|----------------|-------------------------|---|-----|---|---|---|-------------------|------|
| PG16 | BULLETIN #123@ | LIVE CATTLE PUT OPTIONS | | | | | | wed, Jun 27, 2018 | PG16 |
| TOTALS | | 0 | 0 | 250 | 0 | 0 | 0 | 0 | |