



FINAL

PG15

BULLETIN #123@

LIVE CATTLE CALL OPTIONS

Wed, Jun 27, 2018

PG15

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=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 CATTLE = \$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.

LIVE CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	JUN18	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	JUN19
LV CATTLE FUT	06/29		08/31	10/31	12/31	02/28	04/30	06/28
LV CATTLE OPT	06/01	07/06	08/03	10/05	12/07	02/01	04/05	06/07
LV CATL 2M CSO	06/01		08/03	10/05	12/07			
LV CATL 4M CSO	06/01		08/03	10/05				
LV CATL 6M CSO	06/01		08/03					

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27

	JUN18	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	JUN19
COA	-70-105		-110-45	-120-30	-100-35			
COB	-110-77		-155-2	-145-2				
COE	-155-20		-177--25					
LC	---		---	---	---	---	---	---
OK	480-1820	500-1580	500-1760	520-1760	540-1760	540-1800	560-1800	540-1680

LIVE CATTLE FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST		-52 WEEKS (364 DAYS) AGO- VOL. OPEN INT SETT. PRICE		
LV CATTLE FUT												
JUN18	105.95	107.17	105.95	107.02 +	110	----	1315	1086 -	887	1552	1060	120.25
AUG18	102.50	102.95	101.65	102.72 +	30	20	19921	138895 -	2812	23363	167143	115.62
OCT18	105.97	106.35	105.12	106.15 +	25	----	11348	84495 +	1861	11054	109895	113.65
DEC18	110.60	110.87	109.85	110.72 +	12	----	5661	53866 -	90	6344	59493	114.00
FEB19	114.00	114.22	113.35	114.12 +	2	----	2201	22485 -	73	2601	26961	114.57
APR19	115.25	115.37	114.67	115.30 -	5	----	1022	13813 +	257	1552	11769	113.02
JUN19	108.10	108.22	107.42	108.00 -	10	----	453	8219 -	57	345	5764	106.42
AUG19	107.15	107.15	106.42	107.07 -	2	----	217	2694 +	151	49	1002	105.00
OCT19	108.40	108.50B	107.90	108.40 -	32	----	23	205 +	21	----	----	107.60
TOTAL LV CATTLE FUT						20	42161	325758 -	1629	46860	383087	



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PG15	BULLETIN #123@	LIVE CATTLE CALL OPTIONS	wed, Jun 27, 2018	PG15
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LIVE CATTLE CALLS														
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
LV CATTLE CALL	LV CATTLE CALL	LV CATTLE CALL	(FUTURES SETT.	SETT.	.00)									
900	----	----	----	----	----		12.72 +	30	.999	----	1	UNCH	17.47B	8.95A
1000	----	----	----	----	----		3.22 +	12	.785	----	1064	UNCH	7.65B	2.42A
1010	----	----	----	----	----		2.45 +	7	.700	----	115	UNCH	6.75B	1.95A
1020	----	----	----	----	----		1.80 +	5	.592	159	334 +	68	5.92B	1.35A
1030	----	----	----	----	----		1.25 +	2	.473	78	176 -	2	5.02B	.90A
1040	----	----	----	----	----		.82	UNCH	.353	32	401 -	9	4.30B	.57A
1050	----	----	----	----	----		.50 -	2	.242	233	484 +	134	3.60B	.35
1060	----	----	----	----	----		.30 -	2	.157	14	391 -	4	3.00	.20A
1070	----	----	----	----	----		.17 -	2	.097	1	588	UNCH	2.45B	.12
1080	----	----	----	----	----		.10 -	2	.057	14	679 -	14	2.05B	.07
1090	----	----	----	----	----		.07	UNCH	.041	10	491 -	10	1.72B	.05A
1100	----	----	----	----	----		.05	UNCH	.026	----	585	UNCH	1.42B	.02
1110	----	----	----	----	----		.02	UNCH	.013	1	507	UNCH	1.12B	.02
1120	----	----	----	----	----		.02	UNCH	.006	----	327	UNCH	.90B	.05A
1130	----	----	----	----	----		CAB	----	.003	----	199	UNCH	.70B	.02A
1140	----	----	----	----	----		CAB	----	.001	----	34	UNCH	.55B	.02A
1150	----	----	----	----	----		CAB	----	.000	----	95	UNCH	.45B	.05
1160	----	----	----	----	----		CAB	----	.000	----	54	UNCH	.30B	.02
1170	----	----	----	----	----		CAB	----	.000	----	16	UNCH	.17	.02
1180	----	----	----	----	----		CAB	----	.000	----	96	UNCH	.15	.02
1190	----	----	----	----	----		CAB	----	.000	----	12	UNCH	.07B	.02
1200	----	----	----	----	----		CAB	----	----	----	79	UNCH	.07	.02
1220	----	----	----	----	----		CAB	----	----	----	10	UNCH	.02	.02
1230	----	----	----	----	----		CAB	----	----	----	1	UNCH	----	----
TOTAL										547	6739 +	163		
AUG18	LV CATTLE CALL		(FUTURES SETT.	SETT.	102.725 +	30.0)								
830	----	----	----	----	----		19.72 +	30	.997	----	5	UNCH	24.75B	15.50A
860	----	----	----	----	----		16.75 +	30	.991	----	3	UNCH	30.60B	12.82A
870	----	----	----	----	----		15.75 +	27	.984	----	1	UNCH	27.60B	12.00A
900	----	----	----	----	----		12.85 +	27	.958	----	68	UNCH	26.77B	9.40A
920	----	----	----	----	----		10.95 +	25	.932	----	1	UNCH	24.90B	7.82A
930	----	----	----	----	----		10.05 +	27	.914	----	2	UNCH	21.85B	7.12A
950	----	----	----	----	----		8.27 +	25	.862	----	1	UNCH	20.00B	5.80A
960	----	----	----	----	----		7.45 +	25	.831	----	20	UNCH	21.25B	5.15A
970	----	----	----	----	----		6.62 +	22	.794	----	6	UNCH	18.17B	4.60A
980	----	----	----	----	----		5.87 +	22	.754	----	94	UNCH	19.50B	4.05A
990	----	----	----	----	----		5.15 +	20	.709	----	36	UNCH	16.42B	3.55A
1000	----	----	----	----	----		4.45 +	17	.660	----	1761	UNCH	17.80B	3.05A
1010	----	----	----	----	----		3.82 +	15	.609	----	136	UNCH	14.95B	2.65A
1020	----	----	----	----	----		3.25 +	12	.554	121	593 +	75	16.25B	2.25
1030	----	----	----	----	----		2.72 +	10	.498	5	423 +	4	13.30B	1.95A
1040	----	----	----	----	----		2.25 +	7	.441	6	1074	UNCH	14.60B	1.62A
1050	----	----	----	----	----		1.82 +	7	.384	63	1721 +	15	11.70B	1.40A
1060	----	----	----	----	----		1.47 +	7	.331	77	1930 -	28	13.02B	1.15A
1070	----	----	----	----	----		1.17 +	7	.280	125	791 -	26	10.25B	.92
1080	----	----	----	----	----		.90 +	5	.231	122	2894 +	3	11.52B	.70A
1090	----	----	----	----	----		.70 +	5	.189	6	1383 +	4	8.80B	.55A
1100	----	----	----	----	----		.52 +	2	.151	228	5421 -	49	10.85	.40
1110	----	----	----	----	----		.40 +	2	.120	33	830 -	21	7.50B	.30
1120	----	----	----	----	----		.30 +	2	.094	29	2351 -	15	9.70	.25
1130	----	----	----	----	----		.22 +	2	.073	----	649	UNCH	6.37B	.20
1140	----	----	----	----	----		.17 +	2	.058	58	2975 -	35	8.32	.12
1150	----	----	----	----	----		.12 +	2	.043	4	963	UNCH	5.37B	.10
1160	----	----	----	----	----		.10 +	2	.035	13	1860 -	2	6.82B	.10
1170	----	----	----	----	----		.07 +	2	.027	----	253	UNCH	4.22B	.05
1180	----	----	----	----	----		.05	UNCH	.018	15	1033 -	15	6.10	.05
1190	----	----	----	----	----		.02	UNCH	.010	----	472	UNCH	3.25B	.05
1200	----	----	----	----	----		.02	UNCH	.007	10	1389 -	10	5.25	.05
1210	----	----	----	----	----		.02	UNCH	.005	----	97	UNCH	2.40B	.05
1220	----	----	----	----	----		.02	UNCH	.003	----	798	UNCH	4.25	.05
1230	----	----	----	----	----		CAB	----	.002	----	36	UNCH	1.70B	.07
1240	----	----	----	----	----		CAB	----	.001	----	538	UNCH	3.27B	.05
1250	----	----	----	----	----		CAB	----	.000	----	98	UNCH	1.22B	.02
1260	----	----	----	----	----		CAB	----	.000	----	396	UNCH	2.40B	.05
1270	----	----	----	----	----		CAB	----	.000	----	53	UNCH	.85B	.07A
1280	----	----	----	----	----		CAB	----	.000	----	117	UNCH	1.97	.05
1290	----	----	----	----	----		CAB	----	.000	----	5	UNCH	.60	.02
1300	----	----	----	----	----		CAB	----	.000	----	175	UNCH	1.25B	.02
1310	----	----	----	----	----		CAB	----	.000	----	15	UNCH	.40	.05A
1320	----	----	----	----	----		CAB	----	.000	----	82	UNCH	1.17	.07
1340	----	----	----	----	----		CAB	----	.000	----	15	UNCH	.35B	.15
1360	----	----	----	----	----		CAB	----	----	----	20	UNCH	.45B	.02
1370	----	----	----	----	----		CAB	----	----	----	6	UNCH	.02B	.02
1380	----	----	----	----	----		CAB	----	----	----	42	UNCH	.40	.02
1390	----	----	----	----	----		CAB	----	----	----	5	UNCH	.02B	.02
1400	----	----	----	----	----		CAB	----	----	----	38	UNCH	.22B	.07
1420	----	----	----	----	----		CAB	----	----	----	3	UNCH	.30	.05
1440	----	----	----	----	----		CAB	----	----	----	2	UNCH	.12B	.02
1500	----	----	----	----	----		CAB	----	----	----	6	UNCH	.02	.02
1700	----	----	----	----	----		CAB	----	----	----	70	UNCH	----	----
TOTAL										915	33756 -	100		
OCT18	LV CATTLE CALL		(FUTURES SETT.	SETT.	106.150 +	25.0)								
900	----	----	----	----	----		16.45 +	22	.936	----	153	UNCH	25.97B	12.75A
1020	----	----	----	----	----		6.80 +	17	.666	----	116	UNCH	16.27B	4.57A
1030	----	----	----	----	----		6.17 +	17	.632	----	109	UNCH	9.35B	4.10A
1040	----	----	----	----	----		5.57 +	15	.597	----	647	UNCH	14.70B	3.67A
1050	----	----	----	----	----		5.02 +	15	.562	----	211	UNCH	8.02B	3.25A
1060	----	----	----	----	----		4.50 +	15	.526	30	671 +	20	13.17B	2.90A
1070	----	----	----	----	----		4.02 +	15	.490	11	553 +	11	6.80B	2.57A
1080	----	----	----	----	----		3.57 +	15	.454	30	1327 +	20	11.75B	2.25A
1090	----	----	----	----	----		3.15 +	12	.418	10	194 +	10	5.67B	2.00A
1100	----	----	----	----	----		2.75 +	10	.382	428	2862 +	321	10.65B	1.70
1110	----	----	----	----	----		2.37 +	7	.346	22	416 +	10		



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PG15 BULLETIN #123@				LIVE CATTLE CALL OPTIONS								wed, Jun 27, 2018 PG15			
				(FUTURES SETT.	106.150 +	25.0)									
1420	----	----	----	----	----	----	CAB	----	.001	----	----	11	UNCH	.20B	.02
TOTAL											991	19899 +	285		
DEC18				(FUTURES SETT.	110.725 +	12.5)									
980	----	----	----	----	----	----	13.62 +	12	.862	----	----	5	UNCH	19.82B	11.12A
1000	----	----	----	----	----	----	11.97 +	10	.822	----	----	1	UNCH	18.05B	9.67A
1040	----	----	----	----	----	----	9.00 +	7	.725	----	----	7	UNCH	15.70B	7.02A
1050	----	----	----	----	----	----	8.32 +	7	.697	----	----	1	UNCH	9.75B	6.97A
1060	----	----	----	----	----	----	7.67 +	5	.668	----	1	23 +	1	14.07B	5.95
1080	----	----	----	----	----	----	6.47 +	7	.608	----	----	131	UNCH	12.52B	5.00A
1100	----	----	----	----	----	----	5.40 +	12	.545	----	35	332 +	32	11.05B	3.97A
1110	----	----	----	----	----	----	4.90 +	12	.513	----	5	108 +	5	5.95B	3.90A
1120	----	----	----	----	----	----	4.42 +	12	.482	----	41	707 +	13	9.67B	3.25A
1130	----	----	----	----	----	----	3.97 +	12	.450	----	----	27	UNCH	4.90B	3.12A
1140	----	----	----	----	----	----	3.55 +	10	.418	----	104	709 +	28	8.50	2.52
1150	----	----	----	----	----	----	3.15 +	7	.387	----	----	470	UNCH	4.10	2.47A
1160	----	----	----	----	----	----	2.80 +	10	.356	----	8	1135 -	2	7.17B	2.00
1170	----	----	----	----	----	----	2.47 +	10	.327	----	----	18	UNCH	3.20B	1.95A
1180	----	----	----	----	----	----	2.17 +	10	.298	----	2	925	UNCH	6.90	1.57
1190	----	----	----	----	----	----	1.90 +	10	.270	----	6	39	UNCH	2.52B	1.50A
1200	----	----	----	----	----	----	1.65 +	7	.244	----	6	2101 -	4	5.17B	1.20
1210	----	----	----	----	----	----	1.45 +	10	.220	----	----	3	UNCH	1.95B	1.15A
1220	----	----	----	----	----	----	1.25 +	10	.197	----	60	1434 +	37	4.15B	.95
1230	----	----	----	----	----	----	1.07 +	7	.175	----	----	99	UNCH	1.47B	.85A
1240	----	----	----	----	----	----	.92 +	7	.155	----	----	549	UNCH	3.55	.70
1250	----	----	----	----	----	----	.80 +	7	.138	----	----	44	UNCH	1.10B	.62A
1260	----	----	----	----	----	----	.67 +	5	.121	----	32	838 -	21	3.05	.50
1280	----	----	----	----	----	----	.50 +	5	.094	----	----	704	UNCH	2.05	.40
1290	----	----	----	----	----	----	.42 +	5	.082	----	----	22	UNCH	.62B	.35A
1300	----	----	----	----	----	----	.37 +	5	.073	----	----	676	UNCH	1.40	.27
1320	----	----	----	----	----	----	.27 +	5	.055	----	----	195	UNCH	.90	.22
1340	----	----	----	----	----	----	.22 +	5	.046	----	----	7	UNCH	.57	.20A
1360	----	----	----	----	----	----	.17 +	5	.036	----	----	8	UNCH	.55	.15A
1440	----	----	----	----	----	----	.05 +	2	.011	----	----	1	UNCH	.05B	----
TOTAL											300	11319 +	89		
FEB19				(FUTURES SETT.	114.125 +	2.5)									
1080	----	----	----	----	----	----	8.87 -	2	.698	----	----	1	UNCH	9.60B	7.10A
1100	----	----	----	----	----	----	7.60	UNCH	.643	----	----	22	UNCH	8.67B	5.95
1120	----	----	----	----	----	----	6.47 +	5	.586	----	----	152	UNCH	7.65	4.85
1140	----	----	----	----	----	----	5.42 +	5	.527	----	----	491	UNCH	6.95B	3.95
1160	----	----	----	----	----	----	4.47 +	5	.467	----	----	294	UNCH	6.95B	3.27A
1180	----	----	----	----	----	----	3.65 +	2	.408	----	2	295 -	2	6.55B	2.70A
1200	----	----	----	----	----	----	2.92	UNCH	.351	----	1	201 +	1	5.52B	1.97
1220	----	----	----	----	----	----	2.30 -	2	.297	----	----	292	UNCH	4.55B	1.50
1240	----	----	----	----	----	----	1.80 -	2	.247	----	----	472	UNCH	3.72B	1.17A
1260	----	----	----	----	----	----	1.40 -	2	.204	----	7	518 +	5	2.92B	.85
1280	----	----	----	----	----	----	1.07 -	2	.165	----	----	282	UNCH	2.22B	.70A
1300	----	----	----	----	----	----	.82	UNCH	.133	----	11	558 +	7	1.62B	.50
1320	----	----	----	----	----	----	.62	UNCH	.106	----	----	50	UNCH	1.12B	.57
1340	----	----	----	----	----	----	.47	UNCH	.084	----	----	31	UNCH	.97	.45
1360	----	----	----	----	----	----	.35	UNCH	.064	----	----	45	UNCH	.52	.42A
1380	----	----	----	----	----	----	.27 +	2	.052	----	----	57	UNCH	.52	.20
1400	----	----	----	----	----	----	.20	UNCH	.039	----	----	79	UNCH	.40	.20
1420	----	----	----	----	----	----	.15	UNCH	.030	----	----	40	UNCH	.17	.17
1440	----	----	----	----	----	----	.10	UNCH	.021	----	----	113	UNCH	.30	.12
TOTAL											21	3993 +	11		
APR19				(FUTURES SETT.	115.300 -	5.0)									
1120	----	----	----	----	----	----	7.40 -	2	.616	----	----	11	UNCH	7.45B	5.30A
1140	----	----	----	----	----	----	6.32 -	5	.560	----	----	51	UNCH	7.22	4.40A
1160	----	----	----	----	----	----	5.35 -	5	.504	----	3	80 +	3	6.55	3.60A
1180	----	----	----	----	----	----	4.47 -	5	.449	----	----	25	UNCH	6.15	3.15
1200	----	----	----	----	----	----	3.67 -	5	.394	----	----	312	UNCH	5.65B	2.75
1220	----	----	----	----	----	----	2.97 -	5	.341	----	3	21 +	1	3.67B	2.45
1240	----	----	----	----	----	----	2.37 -	5	.291	----	124	232 +	78	2.97B	2.12A
1260	----	----	----	----	----	----	1.87 -	5	.244	----	3	634 +	3	2.37B	1.70
1280	----	----	----	----	----	----	1.45 -	5	.201	----	----	90	UNCH	1.87B	1.35A
1300	----	----	----	----	----	----	1.10 -	5	.163	----	----	81	UNCH	1.60	.52
1320	----	----	----	----	----	----	.85 -	2	.132	----	----	12	UNCH	.87B	.82A
1340	----	----	----	----	----	----	.65 -	2	.106	----	----	3	UNCH	.67B	.52
1360	----	----	----	----	----	----	.50 -	2	.085	----	----	10	UNCH	.65	.65
1400	----	----	----	----	----	----	.32	UNCH	.057	----	1	374 +	1	.35	.12
1460	----	----	----	----	----	----	.15	UNCH	.028	----	----	8	UNCH	.25	.12
1480	----	----	----	----	----	----	.12	UNCH	.024	----	----	2	UNCH	.20	.20
1500	----	----	----	----	----	----	.07 -	2	.015	----	----	12	UNCH	.15B	.15
TOTAL											134	1958 +	86		
JUN19				(FUTURES SETT.	108.000 -	10.0)									
1040	----	----	----	----	----	----	7.72 +	17	.638	----	----	1	UNCH	9.05	6.60
1080	----	----	----	----	----	----	5.50 +	25	.525	----	----	19	UNCH	6.30	5.25
1100	----	----	----	----	----	----	4.52 +	25	.466	----	----	29	UNCH	5.30	4.55
1120	----	----	----	----	----	----	3.67 +	25	.408	----	----	23	UNCH	4.50	3.77A
1140	----	----	----	----	----	----	2.92 +	22	.351	----	----	30	UNCH	3.12B	----
1160	----	----	----	----	----	----	2.30 +	20	.296	----	----	20	UNCH	2.50B	2.35
1180	----	----	----	----	----	----	1.80 +	17	.247	----	----	30	UNCH	2.17	2.17
1200	----	----	----	----	----	----	1.42 +	17	.206	----	----	41	UNCH	2.17	1.25
1240	----	----	----	----	----	----	.90 +	15	.140	----	----	2	UNCH	1.02	1.02
1300	----	----	----	----	----	----	.45 +	10	.077	----	2	8 +	2	.42B	.40
1320	----	----	----	----	----	----	.35 +	10	.062	----	----	15	UNCH	.40B	.37
1340	----	----	----	----	----	----	.27 +	NEW	.050	----	2	2 +	2	.25B	----
TOTAL											4	220 +	4		
AUG19				(FUTURES SETT.	107.075 -	2.5)									
1060	----	----	----	----	----	----	5.97 -	5	.556	----	2	14 +	2	6.05B	5.70
1080	----	----	----	----	----	----	5.00 -	2	.498	----	----	61	UNCH	5.80	5.15
1100	----	----	----	----	----	----	4.12	UNCH	.440	----	----	1	UNCH	4.50	4.50
TOTAL											2	76 +	2		

LIVE CATTLE 4-Month CSO CALLS

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 C															
AUG18				(FUTURES SETT.	102.725 +	30.0)									
-60	----	----	----	----	----	----		.32 +	2	.216	----	2	UNCH	.85	.85
TOTAL											0	2			