



FINAL

PG18 BULLETIN #110@

FEEDER CATTLE PUT OPTIONS

Fri, Jun 08, 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=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 = 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

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include data for AUG18 and SEP18, with various strike prices and contract details.

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2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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Contract	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Settle		
(FUTURES SETT. 148.350 + 30.0)																											
1400	----	----	----	----	3.00 -	15	.279	----	3	301	UNCH	8.10	2.70A														
1420	----	----	----	----	3.67 -	15	.324	----	----	183	UNCH	8.87B	3.10														
1430	----	----	----	----	4.05 -	15	.348	----	1	12 +	1	6.00B	3.90A														
1440	----	----	----	----	4.42 -	15	.371	----	----	183	UNCH	10.00B	3.75A														
1450	----	----	----	----	4.82 -	15	.395	----	----	7	UNCH	7.05B	4.67A														
1460	----	----	----	----	5.22 -	17	.419	----	12	110 +	12	11.20B	4.35A														
1470	----	----	----	----	5.65 -	17	.444	----	----	1	UNCH	8.17B	5.52A														
1480	----	----	----	----	6.12 -	17	.469	----	2	143 +	1	12.52B	5.00A														
1500	----	----	----	----	7.15 -	17	.520	----	----	105	UNCH	14.05B	5.75A														
1520	----	----	----	----	8.32 -	17	.570	----	----	20	UNCH	15.62B	6.57A														
1540	----	----	----	----	9.57 -	20	.618	----	----	4	UNCH	17.27B	7.32A														
TOTAL									25	1864 +	19																
(FUTURES SETT. 148.500 + 27.5)																											
1140	----	----	----	----	.10	UNCH	.014	----	----	30	UNCH	.92	.25														
1180	----	----	----	----	.17 -	2	.024	----	----	1	UNCH	.77B	.50A														
1200	----	----	----	----	.22 -	5	.031	----	----	40	UNCH	1.02B	.35A														
1220	----	----	----	----	.32 -	2	.042	----	----	10	UNCH	1.85B	.42A														
1240	----	----	----	----	.42 -	5	.054	----	----	32	UNCH	2.25B	.57A														
1260	----	----	----	----	.57 -	5	.070	----	----	37	UNCH	3.00	.65														
1280	----	----	----	----	.75 -	7	.089	----	----	30	UNCH	3.32B	.80A														
1300	----	----	----	----	1.00 -	5	.113	----	2	320	UNCH	3.97B	1.00														
1320	----	----	----	----	1.27 -	7	.138	----	----	9	UNCH	4.65B	1.30A														
1340	----	----	----	----	1.62 -	7	.169	----	2	28	UNCH	5.70	1.60														
1360	----	----	----	----	2.05 -	7	.203	----	----	129	UNCH	5.90B	2.00														
1380	----	----	----	----	2.52 -	10	.240	----	1	75	UNCH	6.70	2.50														
1400	----	----	----	----	3.07 -	15	.280	----	3	118	UNCH	7.35B	3.00A														
1420	----	----	----	----	3.72 -	17	.323	----	----	109	UNCH	8.35B	3.42A														
1440	----	----	----	----	4.45 -	20	.369	----	5	55 +	5	9.47B	4.07A														
1460	----	----	----	----	5.25 -	22	.416	----	3	45 +	2	10.77B	4.72A														
1480	----	----	----	----	6.15 -	25	.466	----	1	63 +	1	11.95B	5.45A														
1500	----	----	----	----	7.15 -	25	.516	----	----	36	UNCH	13.82B	6.20A														
1520	----	----	----	----	8.25 -	22	.566	----	----	52	UNCH	14.95B	7.05A														
1540	----	----	----	----	9.45 -	20	.614	----	----	9	UNCH	16.57B	7.95A														
1560	----	----	----	----	10.75 -	20	.661	----	----	6	UNCH	18.25B	8.92A														
TOTAL									17	1234 +	8																
(FUTURES SETT. 145.775 + 42.5)																											
1100	----	----	----	----	.12 -	2	.016	----	----	10	UNCH	.35	.35														
1160	----	----	----	----	.32 -	2	.038	----	----	8	UNCH	1.12	.47A														
1180	----	----	----	----	.42 -	2	.049	----	----	7	UNCH	1.42	.60A														
1200	----	----	----	----	.55 -	5	.062	----	----	3	UNCH	1.75	.70A														
1220	----	----	----	----	.70 -	5	.076	----	----	17	UNCH	2.15	.87A														
1240	----	----	----	----	.90 -	5	.095	----	----	31	UNCH	2.60	1.15A														
1260	----	----	----	----	1.12 -	5	.115	----	----	5	UNCH	3.10	1.42A														
1280	----	----	----	----	1.40 -	7	.139	----	----	5	UNCH	3.62B	1.57A														
1300	----	----	----	----	1.72 -	10	.165	----	----	13	UNCH	4.27B	1.80A														
1320	----	----	----	----	2.12 -	10	.196	----	----	14	UNCH	4.97B	2.32A														
1340	----	----	----	----	2.60 -	10	.230	----	----	62	UNCH	5.82B	2.77A														
1360	----	----	----	----	3.12 -	12	.266	----	----	5	UNCH	6.72B	3.30A														
1380	----	----	----	----	3.72 -	15	.305	----	----	7	UNCH	7.75B	3.90A														
1400	----	----	----	----	4.40 -	20	.346	----	----	92	UNCH	8.87B	4.52A														
1420	----	----	----	----	5.17 -	20	.390	----	2	14 -	2	10.10B	5.25A														
1440	----	----	----	----	6.02 -	20	.435	----	----	30	UNCH	11.40B	6.12A														
1460	----	----	----	----	6.97 -	20	.481	----	----	6	UNCH	12.17B	7.00														
TOTAL									2	329 -	2																
(FUTURES SETT. 145.125 + 67.5)																											
1140	----	----	----	----	.32 -	2	.037	----	----	6	UNCH	.77	.55A														
1200	----	----	----	----	.70 +	NEW	.073	----	2	2 +	2	1.12B	.75														
1260	----	----	----	----	1.37 -	10	.131	----	2	13 +	2	3.00	1.67A														
1400	----	----	----	----	5.02 -	30	.365	----	----	26	UNCH	10.07B	5.07A														
1440	----	----	----	----	6.70 +	NEW	.450	----	2	2 +	2	8.75B	6.77A														
TOTAL									6	49 +	6																