

PRELIMINARY														
PG16 BULLETIN #148@				LIVE CATTLE PUT OPTIONS						Wed, Aug 03, 2016 PG16				
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 PUTS														
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT--		
LV CATTLE PUT	LV CATTLE PUT			(FUTURES SETT.	116.750 + 52.5)					INTEREST	HIGH	LOW		
AUG16														
880	----	----	----	CAB		CAB	----	----	----	8	UNCH	.20B	.02	
890	----	----	----	CAB		CAB	----	----	----	4	UNCH	.22B	.02A	
900	----	----	----	CAB		CAB	----	----	----	114	UNCH	.75B	.05	
920	----	----	----	CAB		CAB	----	----	----	125	UNCH	1.07	.02	
930	----	----	----	CAB		CAB	----	----	----	27	UNCH	.47B	.02	
940	----	----	----	CAB		CAB	----	----	----	66	UNCH	1.25	.02A	
950	----	----	----	CAB		CAB	----	----	----	56	UNCH	.62B	.05	
960	----	----	----	CAB		CAB	----	----	----	233	UNCH	1.55B	.05A	
970	----	----	----	CAB		CAB	----	----	----	102	UNCH	.80B	.05A	
980	----	----	----	CAB		CAB	----	----	----	182	UNCH	1.90B	.05A	
990	----	----	----	CAB		CAB	----	----	----	103	UNCH	1.05B	.05A	
1000	----	----	----	CAB		CAB	----	----	6	1385 -	3	2.35	.02	
1010	----	----	----	CAB		CAB	----	----	----	211	UNCH	1.35B	.02A	
1020	----	----	----	CAB		CAB	----	----	----	572	UNCH	2.82B	.02	
1030	----	----	----	CAB		CAB	----	----	----	200	UNCH	1.75B	.02A	
1040	----	----	----	CAB		CAB	----	----	----	1017	UNCH	3.37B	.02A	
1050	----	----	----	CAB		CAB	----	----	----	797	UNCH	2.27B	.02	
1060	----	----	----	CAB		CAB	----	----	1	2451	UNCH	4.02B	.02	
1070	----	----	----	CAB		CAB	----	.000	----	712	UNCH	2.90B	.02	
1080	----	----	----	.02N		CAB	----	.000	11	2877 -	3	4.75B	.02	
1090	----	----	----	.02N		CAB	----	.000	----	1043	UNCH	3.65B	.02	
1100	----	----	----	.02N		CAB	----	.001	2	3244	UNCH	5.57B	.02	
1110	----	----	----	.05N			.02 -	2	.007	9	1261 -	8	4.52B	.02
1120	----	----	----	.10N			.05 -	5	.017	35	2324 -	27	6.45B	.05
1130	----	----	----	.17N			.07 -	10	.033	132	997 +	35	6.10B	.05
1140	----	----	----	*.25A			.15 -	15	.078	611	1761 +	74	7.45B	.10
1150	----	----	----	.55N			.30 -	25	.174	249	1522 +	28	7.92B	.22
1160	----	----	----	.92N			.57 -	35	.339	699	2402 -	24	8.85B	.45
1170	----	----	----	1.45N			1.02 -	42	.551	102	692 -	36	9.82B	.90A
1180	----	----	----	*1.75A			1.65 -	50	.751	177	2254 -	78	10.77B	1.45
1190	----	----	----	2.97N			2.45 -	52	.882	7	375	UNCH	11.77B	2.22A
1200	----	----	----	3.90N			3.35 -	55	.949	102	2494 -	7	12.72B	2.15A
1210	----	----	----	4.85N			4.30 -	55	.979	----	35	UNCH	13.72B	4.05A
1220	----	----	----	5.82N			5.27 -	55	.991	5	919	UNCH	14.70B	2.52A
1230	----	----	----	6.80N			6.27 -	52	.997	----	10	UNCH	15.70B	5.15A
1240	----	----	----	7.80N			7.27 -	52	.999	----	864	UNCH	16.70B	2.95A
1250	----	----	----	8.80N			8.27 -	52	.999	----	6	UNCH	17.70B	6.40A
1260	----	----	----	9.80N			9.27 -	52	.999	----	384	UNCH	18.65B	3.40A
1270	----	----	----	10.77N			10.25 -	52	1.000	----	11	UNCH	19.65B	7.85A
1280	----	----	----	11.77N			11.25 -	52	1.000	----	290	UNCH	20.65B	2.72
1290	----	----	----	12.77N			12.25 -	52	1.000	----	5	UNCH	21.65B	9.47A
1300	----	----	----	13.77N			13.25 -	52	1.000	----	303	UNCH	22.65B	2.20A
1320	----	----	----	15.77N			15.25 -	52	1.000	----	46	UNCH	23.65B	3.75A
1330	----	----	----	16.77N			16.25 -	52	1.000	----	2	UNCH	24.65B	13.02A
1340	----	----	----	17.77N			17.25 -	52	1.000	----	39	UNCH	25.65B	3.30A
1350	----	----	----	18.77N			18.25 -	52	1.000	----	1	UNCH	26.65B	14.90A
1360	----	----	----	19.77N			19.25 -	52	1.000	----	20	UNCH	27.65B	3.77A
1380	----	----	----	21.77N			21.25 -	52	1.000	----	35	UNCH	29.65B	4.32A
1400	----	----	----	23.77N			23.25 -	52	1.000	----	30	UNCH	31.65B	4.95A
1420	----	----	----	25.77N			25.25 -	52	1.000	----	10	UNCH	33.65B	5.70A
1440	----	----	----	27.77N			27.25 -	52	1.000	----	6	UNCH	35.62B	6.50A
1460	----	----	----	29.77N			29.25 -	52	1.000	----	1	UNCH	37.62B	7.92A
1500	----	----	----	33.77N			33.25 -	52	1.000	----	4	UNCH	40.15B	10.10A
1580	----	----	----	41.77N			41.25 -	52	1.000	----	10	UNCH	48.45B	37.62A
1660	----	----	----	49.77N			49.25 -	52	1.000	----	1	UNCH	56.45B	45.62A
TOTAL									2148	34643 -	49			
SEP16	LV CATTLE PUT	(FUTURES SETT.	.00)											
870	----	----	----	CAB		CAB	----	.001	----	1	UNCH	.05	.05	
940	----	----	----	.05N			.05	UNCH	.011	75	UNCH	.27B	.10A	
960	----	----	----	.07N			.07	UNCH	.017	13	UNCH	.47	.10	
980	----	----	----	.12N			.10 -	2	.024	17	UNCH	.75B	.15	
990	----	----	----	.15N			.12 -	2	.030	4	UNCH	.95B	.17A	
1000	----	----	----	.17N			.15 -	2	.036	1	56 +	1	1.17B	.15
1010	----	----	----	.22N			.20 -	2	.046	2	UNCH	1.42B	.22A	
1020	----	----	----	.27N			.25 -	2	.057	80	UNCH	1.75B	.25A	
1030	----	----	----	.32N			.30 -	2	.068	2	111 -	2	2.10B	.27
1040	----	----	----	.40N			.37 -	2	.084	60	129 -	17	2.52	.37A
1050	----	----	----	.47N			.45 -	2	.100	----	50	UNCH	2.97B	.42A
1060	----	----	----	.57N			.55 -	2	.121	5	192	UNCH	3.47B	.47
1070	----	----	----	.72N			.67 -	5	.145	5	152 +	5	3.95B	.60
1080	----	----	----	.87N			.80 -	7	.170	88	307 +	81	4.60B	.70
1090	----	----	----	1.07N			.95 -	12	.200	----	82	UNCH	5.25B	.90A
1100	----	----	----	1.30N			1.15 -	15	.236	----	607	UNCH	5.85B	1.10A
1110	----	----	----	1.55N			1.37 -	17	.275	52	99 +	50	6.60B	1.22
1120	----	----	----	1.87N			1.62 -	25	.318	16	71 -	6	7.40B	1.55A
1130	----	----	----	2.20N			1.92 -	27	.367	10	35	UNCH	8.25B	1.87
1140	----	----	----	2.60N			2.30 -	30	.420	1	54	UNCH	9.10B	2.20A
1150	----	----	----	3.05N			2.72 -	32	.476	29	60 +	24	9.95B	2.55
1160	----	----	----	3.55N			3.20 -	35	.534	1	2 +	1	10.85B	3.05A
TOTAL									270	2199 +	137			
OCT16	LV CATTLE PUT	(FUTURES SETT.	115.200 + 62.5)											
850	----	----	----	.07N			.07	UNCH	.012	45	UNCH	.10	.07	
860	----	----	----	.07N			.07	UNCH	.012	100	UNCH	.12B	.07	
880	----	----	----	.10N			.10	UNCH	.016	280	UNCH	.35	.10	
890	----	----	----	.10N			.10	UNCH	.017	20	UNCH	.25B	.12A	
900	----	----	----	.12N			.12	UNCH	.021	122	UNCH	.50B	.12	
910	----	----	----	.12N			.12							



PRELIMINARY

PG16 BULLETIN #148@				LIVE CATTLE PUT OPTIONS										Wed, Aug 03, 2016 PG16			
				(FUTURES SETT.	115.200 +	62.5)											
1170	----			----	----	5.17N	4.87 -	30	.556	----	----	25	UNCH	12.32B	3.87A		
1180	----			----	----	5.75N	5.42 -	32	.598	----	6	2553 -	6	13.20	2.00A		
1190	----			----	----	6.37N	6.05 -	32	.638	----	----	15	UNCH	14.07B	4.80		
1200	----			----	----	7.02N	6.70 -	32	.678	----	15	1728	UNCH	14.95B	2.37A		
1210	----			----	----	7.75N	7.37 -	37	.717	----	----	20	UNCH	15.85B	5.90		
1220	----			----	----	8.50N	8.12 -	37	.751	----	6	825 -	6	16.77B	2.82A		
1240	----			----	----	10.12N	9.70 -	42	.815	----	----	757	UNCH	18.67B	3.00		
1260	----			----	----	11.87N	11.37 -	50	.866	----	----	237	UNCH	20.65B	3.75		
1270	----			----	----	12.77N	12.27 -	50	.885	----	----	5	UNCH	21.62B	10.05A		
1280	----			----	----	13.70N	13.17 -	52	.904	----	----	203	UNCH	22.57B	4.00		
1300	----			----	----	15.62N	15.05 -	57	.931	----	----	198	UNCH	24.57B	4.90A		
1320	----			----	----	17.55N	16.97 -	57	.949	----	----	216	UNCH	26.52B	5.67A		
1340	----			----	----	19.52N	18.92 -	60	.961	----	----	206	UNCH	28.52B	6.82A		
1360	----			----	----	21.50N	20.87 -	62	.973	----	----	52	UNCH	30.50B	7.80A		
1380	----			----	----	23.47N	22.85 -	62	.979	----	----	108	UNCH	32.50B	8.90A		
1400	----			----	25.30A	25.30A	24.85 -	60	.981	----	----	31	UNCH	34.50B	5.00		
1420	----			----	----	27.45N	26.82 -	62	.986	----	----	21	UNCH	33.92B	22.67A		
1440	----			----	----	29.42N	28.82 -	60	.987	----	----	26	UNCH	35.92B	24.65A		
1460	----			----	----	31.42N	30.80 -	62	.993	----	----	6	UNCH	37.92B	26.62A		
1480	----			----	----	33.42N	32.80 -	62	.995	----	----	1	UNCH	39.90B	21.50		
TOTAL																	
DEC16				(FUTURES SETT.	115.475 +	60.0)											
840	----			----	----	.12N	.10 -	2	.014	----	----	70	UNCH	.12	.12		
860	----			----	----	.17N	.12 -	5	.018	----	31	51 +	31	.22	.15		
880	----			----	----	.22N	.17 -	5	.025	----	----	143	UNCH	.40	.17A		
900	----			----	----	.27N	.25 -	2	.035	----	----	8	UNCH	.50B	.20A		
920	----			----	----	.35N	.32 -	2	.045	----	----	70	UNCH	1.35B	.25A		
940	----			----	----	.47N	.42 -	5	.058	----	1	1598	UNCH	1.57B	.32A		
960	----			----	----	.60N	.55 -	5	.074	----	5	234 -	5	1.87B	.37A		
980	----			----	----	.77N	.72 -	5	.094	----	17	610 +	12	2.22B	.47A		
1000	----			----	----	1.00N	.92 -	7	.118	----	1	1776	UNCH	2.65B	.52		
1020	----			----	----	1.27N	1.20 -	7	.148	----	74	1296 -	13	3.10B	.67A		
1040	----			----	----	1.62N	1.52 -	10	.182	----	116	2921 -	54	3.70B	.87		
1060	2.05			2.05	*1.97	1.97	1.92 -	12	.222	----	122	1352 +	49	4.57B	1.12A		
1080	----			----	----	2.57N	2.42 -	15	.267	----	52	1733 -	10	5.65	1.42A		
1100	----			----	----	3.20N	3.02 -	17	.318	----	59	3055 -	19	6.75	1.60		
1120	----			----	----	3.90N	3.70 -	20	.373	----	212	2521 +	65	7.52B	1.95A		
1140	4.60			4.60	4.60	4.60	4.47 -	25	.432	----	110	3578 +	54	9.00	2.30		
1160	----			----	----	5.65N	5.35 -	30	.494	----	30	1423 +	14	10.37B	2.65		
1180	----			----	----	6.70N	6.32 -	37	.559	----	12	1589 +	2	11.95B	3.27A		
1200	----			----	----	7.87N	7.47 -	40	.625	----	5	1270 -	5	13.60B	3.77A		
1220	----			----	----	9.17N	8.75 -	42	.689	----	----	536	UNCH	14.35B	4.60		
1240	10.55			#10.55	10.55	10.55	10.17 -	42	.748	----	10	675 +	6	15.12B	3.90		
1260	----			----	----	12.17N	11.72 -	45	.799	----	----	117	UNCH	16.87B	4.32		
1280	----			----	----	13.85N	13.37 -	47	.845	----	----	88	UNCH	18.72B	8.42A		
1300	----			----	----	15.62N	15.12 -	50	.882	----	----	219	UNCH	20.57B	3.20A		
1320	----			----	----	17.45N	16.92 -	52	.910	----	----	82	UNCH	22.45B	10.70A		
1340	----			----	----	19.35N	18.80 -	55	.932	----	----	64	UNCH	24.37B	12.22A		
1520	----			----	----	37.12N	36.52 -	60	.989	----	----	1	UNCH	42.17B	33.40A		
TOTAL											857	27080 +	127				
FEB17				(FUTURES SETT.	114.825 +	87.5)											
880	----			----	----	.35N	.30 -	5	.038	----	----	31	UNCH	.55B	.25		
900	----			----	----	.45N	.37 +	NEW	.047	----	1	1 +	1	.82B	.32A		
920	----			----	----	.57N	.50 -	7	.061	----	----	1	UNCH	1.15B	.35A		
940	----			----	----	.72N	.65 -	7	.078	----	----	10	UNCH	1.27B	.45A		
960	----			----	----	.92N	.82 -	10	.097	----	----	231	UNCH	1.62B	.55A		
980	----			----	----	1.17N	1.05 -	12	.120	----	10	337 +	4	2.10B	.62A		
1000	----			----	----	1.47N	1.32 -	15	.147	----	19	540 +	10	2.67B	.80A		
1020	----			----	----	1.82N	1.67 -	15	.179	----	50	555	UNCH	3.35B	.95A		
1040	----			----	----	2.27N	2.07 -	20	.214	----	66	964 +	66	4.12B	1.22A		
1060	----			----	----	2.77N	2.57 -	20	.255	----	9	816 +	8	5.02B	1.55A		
1080	----			----	----	3.40N	3.12 -	27	.299	----	4	925	UNCH	6.10	1.85A		
1100	----			----	----	4.07N	3.77 -	30	.346	----	61	988 +	4	7.10B	2.17A		
1120	4.45			4.45	4.45	4.45	4.50 -	35	.397	----	258	1349 -	192	8.20B	2.45A		
1140	----			----	----	5.72N	5.32 -	40	.452	----	266	1060 +	163	9.22B	2.87		
1160	----			----	----	6.70N	6.25 -	45	.508	----	----	804	UNCH	10.65B	3.35		
1180	----			----	----	7.75N	7.27 -	47	.567	----	----	354	UNCH	12.17B	3.97A		
1200	----			----	----	8.95N	8.42 -	52	.625	----	----	211	UNCH	13.77B	3.85		
1220	----			----	----	10.27N	9.70 -	57	.682	----	----	55	UNCH	15.27B	5.40A		
1240	----			----	----	11.72N	11.10 -	62	.735	----	----	25	UNCH	16.05B	6.05		
1260	----			----	----	13.32N	12.65 -	67	.783	----	----	10	UNCH	16.92B	9.00A		
1280	----			----	----	14.97N	14.27 -	70	.826	----	----	220	UNCH	18.75B	6.10		
1320	----			----	----	18.52N	17.75 -	77	.891	----	----	5	UNCH	22.35B	14.50A		
TOTAL											744	9492 +	64				
APR17				(FUTURES SETT.	113.225 +	95.0)											
900	----			----	----	.60N	.50 -	10	.060	----	----	50	UNCH	1.02B	.50		
920	----			----	----	.77N	.65 -	12	.077	----	----	21	UNCH	1.25B	.57A		
940	----			----	----	.97N	.82 -	15	.095	----	----	86	UNCH	1.52B	.67A		
960	----			----	----	1.22N	1.02 -	20	.116	----	1	105 +	1	1.90	.65A		
980	----			----	----	1.52N	1.30 -	22	.143	----	----	464	UNCH	2.47B	.80A		
1000	----			----	----	1.87N	1.65 -	22	.174	----	----	369	UNCH	3.07B	1.00		
1020	----			----	----	2.30N	2.05 -	25	.209	----	15	472 +	4	3.80	1.30A		
1040	----			----	----	2.82N	2.52 -	30	.248	----	5	778	UNCH	4.57B	1.57A		
1060	----			----	----	3.40N	3.10 -	30	.292	----	10	482 +	6	5.42B	2.00A		
1080	----			----	----	4.07N	3.75 -	32	.338	----	28	543 +	15	6.35B	2.52A		
1100	----			----	----	4.85N	4.47 -	37									

PG16	BULLETIN #148@	LIVE CATTLE PUT OPTIONS	wed, Aug 03, 2016	PG16
------	----------------	-------------------------	-------------------	------

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-- HIGHLOW
LV CATL 4M CS P												
AUG16		LV CATL 4M CS P	(FUTURES	SETT.	116.750 +	52.5)						
0	----		----	----	.22N		.17 -	5	.154	----	175	UNCH
TOTAL										0	175	.12A

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES	Transfer VOLUME
LV CATTLE CALL	LIVE CATTLE OPTIONS						
AUG16 CALL							
OK	1110	----	----	----	----	3	0.00
OK	1120	----	----	----	----	3	0.00
TOTALS		0	0	0	0	6	0
LV CATTLE PUT	LIVE CATTLE OPTIONS						
AUG16 PUT							
OK	1240	----	----	----	----	1	0.00
TOTALS		0	0	0	0	1	0