



PRELIMINARY

PG15 BULLETIN #143@

LIVE CATTLE CALL OPTIONS

Thu, Jul 27, 2017 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: | JUL17 | AUG17 | SEP17 | OCT17 | DEC17 | FEB18 | APR18 | JUN18 |
|----------------|-------|-------|-------|-------|-------|-------|-------|-------|
| LV CATTLE FUT | | 08/31 | | 10/31 | 12/29 | 02/28 | 04/30 | 06/29 |
| LV CATTLE OPT | 07/07 | 08/04 | 09/01 | 10/06 | 12/01 | 02/02 | 04/06 | 06/01 |
| LV CATL 2M CSO | | 08/04 | | 10/06 | 12/01 | | | |
| LV CATL 4M CSO | | 08/04 | | 10/06 | | | | |
| LV CATL 6M CSO | | 08/04 | | | | | | |

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

| | JUL17 | AUG17 | SEP17 | OCT17 | DEC17 | FEB18 | APR18 | JUN18 |
|-----|----------|----------|----------|----------|----------|----------|----------|----------|
| COA | | -80-110 | | -75-65 | -80-60 | | | |
| COB | | -85-105 | | -90-60 | | | | |
| COE | | -95-107 | | | | | | |
| LC | | | | | | | | |
| OK | 580-1880 | 500-1880 | 560-1760 | 500-1820 | 500-1820 | 500-1820 | 500-1800 | 480-1680 |

LIVE CATTLE FUTURES

| | LOBEX OPEN | LOBEX HIGH | LOBEX LOW | SETT. PRICE & PT. CHGE | RTH VOLUME | LOBEX® VOLUME | OPEN INTEREST | -52 WEEKS VOL. | (364 DAYS) OPEN INT | AGO- SETT. PRICE |
|---------------------|------------|------------|-----------|------------------------|------------|---------------|---------------|----------------|---------------------|------------------|
| LV CATTLE FUT | | | | | | | | | | |
| AUG17 | 114.65 | 115.65 | 113.52 | 114.30 UNCH | 277 | 12820 | 47602 - 2620 | 8408 | 37590 | 113.32 |
| OCT17 | 113.72 | 114.67 | 112.82 | 113.57 + 20 | ---- | 22387 | 183476 - 861 | 17973 | 112575 | 112.10 |
| DEC17 | 114.40 | 115.02 | 113.62 | 114.40 + 42 | 25 | 7455 | 69119 + 30 | 7542 | 53621 | 112.67 |
| FEB18 | 115.80 | 116.70 | 115.37 | 116.32 + 70 | ---- | 4811 | 37568 + 288 | 3154 | 24024 | 112.00 |
| APR18 | 115.70 | 116.47 | 115.25 | 116.22 + 70 | 10 | 1695 | 18582 + 86 | 1461 | 13295 | 110.40 |
| JUN18 | 109.45 | 109.80 | 108.70 | 109.65 + 77 | ---- | 347 | 7040 + 100 | 438 | 5530 | 103.82 |
| AUG18 | 107.47 | 108.32 | 107.25A | 108.20 + 72 | ---- | 67 | 1712 + 37 | 246 | 2924 | 103.42 |
| OCT18 | 107.90 | 108.77 | 107.80 | 108.67 + 90 | ---- | 12 | 387 + 3 | ---- | ---- | ---- |
| DEC18 | 108.50 | 108.50 | 108.50 | 108.85 + 65 | ---- | 1 | 8 + 1 | ---- | ---- | ---- |
| TOTAL LV CATTLE FUT | | | | | 312 | 49595 | 365494 - 2936 | 39222 | 249559 | |

PRELIMINARY

PG15 BULLETIN #143@

LIVE CATTLE CALL OPTIONS

Thu, Jul 27, 2017 PG15

LIVE CATTLE CALLS

Table with columns: STRIKE, OPEN, RANGE, LV CATTLE CALL, AUG17, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Includes rows for AUG17 and SEP17 contracts.



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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Customer Service: (312) 930-1000



PRELIMINARY

PG15 BULLETIN #143@ LIVE CATTLE CALL OPTIONS Thu, Jul 27, 2017 PG15

| DATE | TIME | PRICE | CHG | DELTA | EXER | VOLUME | OPEN | CONTRACT | INTEREST | HIGH | LOW | |
|---------------------------------|------|-------|--------|---------|------|--------|------|----------|----------|--------|--------|-------|
| (FUTURES SETT. 116.325 + 70.0) | | | | | | | | | | | | |
| 1360 | ---- | ---- | .45N | .57 + | 12 | .095 | ---- | ---- | 52 | UNCH | 2.30 | .52 |
| 1380 | ---- | ---- | .35N | .45 + | 10 | .077 | ---- | ---- | 55 | UNCH | 1.67B | .52 |
| 1400 | ---- | ---- | .27N | .37 + | 10 | .064 | ---- | ---- | 9 | UNCH | 1.32B | .45A |
| 1420 | ---- | ---- | .22N | .30 + | 7 | .052 | ---- | ---- | 8 | UNCH | 1.05B | .37A |
| 1440 | ---- | ---- | .17N | .25 + | 7 | .044 | ---- | ---- | 10 | UNCH | .92 | .35A |
| 1640 | ---- | ---- | CAB | | | .002 | ---- | ---- | 5 | UNCH | .07 | .07 |
| 1660 | ---- | ---- | CAB | | | .001 | ---- | ---- | 5 | UNCH | .05 | .05 |
| TOTAL | | | | | | | | | 61 | 4425 + | 11 | |
| (FUTURES SETT. 116.225 + 70.0) | | | | | | | | | | | | |
| 1000 | ---- | ---- | 16.97N | 17.62 + | 65 | .851 | ---- | ---- | 6 | UNCH | 21.12B | 5.70 |
| 1020 | ---- | ---- | 15.35N | 15.97 + | 62 | .822 | ---- | ---- | 39 | UNCH | 19.42B | 5.30 |
| 1040 | ---- | ---- | 13.82N | 14.40 + | 57 | .790 | ---- | ---- | 15 | UNCH | 17.75B | 5.05 |
| 1060 | ---- | ---- | 12.35N | 12.92 + | 57 | .753 | ---- | ---- | 43 | UNCH | 16.15B | 4.00 |
| 1100 | ---- | ---- | #9.80B | 10.17 + | 52 | .672 | ---- | 10 | 115 - | 4 | 13.15B | 5.00 |
| 1120 | ---- | ---- | 8.42N | 8.92 + | 50 | .628 | ---- | ---- | 40 | UNCH | 11.80B | 3.50 |
| 1140 | ---- | ---- | 7.27N | 7.72 + | 45 | .581 | ---- | ---- | 507 | UNCH | 10.52B | 2.67A |
| 1160 | ---- | ---- | 6.20N | 6.62 + | 42 | .533 | ---- | 6 | 255 | UNCH | 9.32B | 3.27A |
| 1180 | ---- | ---- | 5.25N | 5.62 + | 37 | .483 | ---- | 30 | 260 + | 26 | 8.52B | 2.10 |
| 1200 | ---- | ---- | 4.37N | 4.72 + | 35 | .434 | ---- | 55 | 665 - | 40 | 7.52B | 1.55A |
| 1220 | ---- | ---- | 3.60N | 3.90 + | 30 | .384 | ---- | 55 | 653 + | 46 | 6.47B | 1.12A |
| 1240 | ---- | ---- | 2.92N | 3.17 + | 25 | .335 | ---- | 17 | 308 + | 11 | 5.45B | 1.25A |
| 1260 | ---- | ---- | 2.35N | 2.55 + | 20 | .288 | ---- | ---- | 259 | UNCH | 4.62B | .92A |
| 1280 | ---- | ---- | 1.85N | 2.02 + | 17 | .244 | ---- | 3 | 425 + | 3 | 3.92 | .70A |
| 1300 | ---- | ---- | 1.45N | 1.60 + | 15 | .204 | ---- | ---- | 167 | UNCH | 3.30 | .47 |
| 1320 | ---- | ---- | 1.12N | 1.25 + | 12 | .169 | ---- | ---- | 33 | UNCH | 2.70B | 1.00 |
| 1340 | ---- | ---- | .87N | .97 + | 10 | .139 | ---- | ---- | 136 | UNCH | 2.25 | .77A |
| 1360 | ---- | ---- | .67N | .75 + | 7 | .112 | ---- | ---- | 24 | UNCH | 1.80B | .70A |
| 1380 | ---- | ---- | .52N | .57 + | 5 | .090 | ---- | ---- | 18 | UNCH | 1.42B | .52 |
| 1500 | ---- | ---- | .10N | .12 + | 2 | .023 | ---- | ---- | 19 | UNCH | .25 | .20 |
| TOTAL | | | | | | | | | 176 | 3987 + | 42 | |
| (FUTURES SETT. 109.650 + 77.5) | | | | | | | | | | | | |
| 1060 | ---- | ---- | 8.05N | 8.55 + | 50 | .617 | ---- | ---- | 22 | UNCH | 9.87B | 6.35 |
| 1080 | ---- | ---- | 6.92N | 7.37 + | 45 | .569 | ---- | ---- | 37 | UNCH | 8.65B | 5.47A |
| 1100 | ---- | ---- | 5.90N | 6.32 + | 42 | .520 | ---- | ---- | 35 | UNCH | 7.70B | 4.62A |
| 1120 | ---- | ---- | 4.97N | 5.37 + | 40 | .471 | ---- | 1 | 110 + | 1 | 7.45B | 3.95A |
| 1140 | ---- | ---- | 4.15N | 4.52 + | 37 | .422 | ---- | ---- | 10 | UNCH | 6.45 | 3.30A |
| 1160 | ---- | ---- | 3.42N | 3.77 + | 35 | .374 | ---- | ---- | 70 | UNCH | 5.45B | 2.77A |
| 1180 | ---- | ---- | 2.80N | 3.10 + | 30 | .327 | ---- | ---- | 154 | UNCH | 4.62B | 2.25A |
| 1200 | ---- | ---- | 2.25N | 2.52 + | 27 | .282 | ---- | ---- | 273 | UNCH | 3.85B | 1.87A |
| 1220 | ---- | ---- | 1.77N | 2.02 + | 25 | .241 | ---- | ---- | 160 | UNCH | 3.20B | 1.52A |
| 1240 | ---- | ---- | 1.40N | 1.57 + | 17 | .200 | ---- | ---- | 62 | UNCH | 2.60B | 1.25A |
| 1260 | ---- | ---- | 1.07N | 1.20 + | 12 | .164 | ---- | ---- | 1 | UNCH | 1.92B | 1.00A |
| 1280 | ---- | ---- | .82N | .92 + | 10 | .133 | ---- | ---- | 123 | UNCH | 1.52B | .80A |
| 1320 | ---- | ---- | .47N | .55 + | 7 | .087 | ---- | ---- | 3 | UNCH | .82 | .75A |
| 1340 | ---- | ---- | .37N | .42 + | 5 | .070 | ---- | ---- | 12 | UNCH | .85 | .55 |
| TOTAL | | | | | | | | | 1 | 1072 + | 1 | |
| (FUTURES SETT. 108.200 + 72.5) | | | | | | | | | | | | |
| 1040 | ---- | ---- | 8.90N | 9.32 + | 42 | .625 | ---- | ---- | 5 | UNCH | 7.35 | 7.00 |
| 1060 | ---- | ---- | 7.75N | 8.15 + | 40 | .582 | ---- | ---- | 4 | UNCH | 7.40 | 7.30 |
| 1080 | ---- | ---- | 6.70N | 7.07 + | 37 | .536 | ---- | 1 | 40 + | 1 | 7.25 | 6.05 |
| 1140 | ---- | ---- | 4.12N | 4.37 + | 25 | .398 | ---- | ---- | 203 | UNCH | ---- | 5.22A |
| 1160 | ---- | ---- | 3.42N | 3.65 + | 22 | .352 | ---- | ---- | 6 | UNCH | ---- | 4.50A |
| 1180 | ---- | ---- | 2.80N | 3.00 + | 20 | .308 | ---- | ---- | 75 | UNCH | 3.30 | 3.30 |
| 1200 | ---- | ---- | 2.27N | 2.45 + | 17 | .267 | ---- | ---- | 25 | UNCH | 2.57 | 1.95 |
| 1220 | ---- | ---- | 1.82N | 1.97 + | 15 | .228 | ---- | ---- | 5 | UNCH | ---- | ---- |
| 1240 | ---- | ---- | 1.45N | 1.57 + | 12 | .193 | ---- | ---- | 1 | UNCH | 2.10 | 2.10 |
| TOTAL | | | | | | | | | 1 | 364 + | 1 | |
| (FUTURES SETT. 108.675 + 90.0) | | | | | | | | | | | | |
| 1180 | ---- | ---- | 3.60N | 3.90 + | 30 | .344 | ---- | ---- | 200 | UNCH | ---- | ---- |
| TOTAL | | | | | | | | | 0 | 200 | | |

LIVE CATTLE 2-Month CSO CALLS

| STRIKE | OPEN | RANGE | HIGH | LOW | CLOSING | RANGE | SETT. PRICE & PT. CHGE. | DELTA | EXER | VOLUME | OPEN | CONTRACT | INTEREST | HIGH | LOW |
|-----------------------------|------|-------|------|------|---------|-------|-------------------------|-------|------|--------|------|----------|----------|------|-----|
| (FUTURES SETT. 114.300 .0) | | | | | | | | | | | | | | | |
| 10 | ---- | ---- | ---- | ---- | .62N | | .52 - | 10 | .429 | ---- | 10 | UNCH | .80 | .80 | |
| TOTAL | | | | | | | | | | 0 | 10 | | | | |