



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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG15 BULLETIN #226@

LIVE CATTLE CALL OPTIONS

wed, Nov 22, 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:	NOV17	DEC17	JAN18	FEB18	APR18	JUN18	AUG18	OCT18
LV CATTLE FUT		12/29		02/28	04/30	06/29	08/31	10/31
LV CATTLE OPT	11/03	12/01	01/05	02/02	04/06	06/01	08/03	10/05
LV CATL 2M CSO		12/01		02/02	04/06			
LV CATL 4M CSO		12/01		02/02				
LV CATL 6M CSO		12/01						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 22

	NOV17	DEC17	JAN18	FEB18	APR18	JUN18	AUG18	OCT18
COA		-125-60		-90-82	150			
COB		-130-47		-5-167				
COE		-55-130						
LC								
OK	560-1880	500-1920	620-1980	500-1980	500-1940	480-1820	520-1760	540-1760

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										
DEC17	119.20	119.82	118.82	119.05 + 107	33	12003	43453 - 2535	10382	44457	109.67
FEB18	125.00	125.95	124.85	125.47 + 142	----	19828	156501 + 910	20387	102912	110.80
APR18	125.50	126.37B	125.30	125.95 + 115	----	8719	85584 + 1553	7094	65007	110.40
JUN18	117.97	118.60	117.90	118.57 + 100	----	7869	64846 + 1989	6252	45140	101.40
AUG18	114.60	114.87	114.35	114.85 + 82	----	1526	20138 + 172	1685	15149	97.90
OCT18	114.25	114.50	113.95	114.47 + 80	----	545	7507 + 116	799	8033	98.20
DEC18	115.00	115.77	114.97	115.72 + 72	----	287	3132 + 154	307	2827	98.27
FEB19	115.77	116.55	115.77	116.52 + 75	----	76	975 + 42	105	438	97.77
APR19	116.00	116.00	115.95A	116.07 + 87	----	4	43 + 2	----	----	----
TOTAL LV CATTLE FUT					33	50857	382179 + 2403	47011	283963	







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TOTAL		(FUTURES SETT.		114.475 +		80.0 )				28		3632 +		15	
OCT18	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----
1080	----	----	----	----	----	10.20 +	57	.681	----	----	20	UNCH	11.75B	6.75	
1100	----	----	----	----	----	8.90 +	60	.636	----	----	29	UNCH	10.65B	6.75	
1120	----	----	----	----	----	7.67 +	60	.589	----	----	29	UNCH	9.37B	5.95A	
1140	----	----	----	----	----	6.52 +	57	.539	----	----	10	UNCH	8.17B	4.97A	
1160	----	----	----	----	----	5.45 +	52	.487	----	----	5	UNCH	7.10B	4.12A	
1180	----	----	----	----	----	4.45 +	45	.433	----	----	243	UNCH	6.40	3.32A	
1200	----	----	----	----	----	3.55 +	37	.377	----	10	97 +	10	5.40	2.67A	
1220	----	----	----	----	----	2.77 +	30	.322	----	1	191 +	1	4.67B	2.10A	
1240	----	----	----	----	----	2.10 +	22	.268	----	13	122 +	12	3.82	1.60A	
1260	----	----	----	----	----	1.55 +	15	.217	----	----	123	UNCH	2.77B	1.20A	
1280	----	----	----	----	----	1.12 +	10	.171	----	----	19	UNCH	2.15B	.87A	
1300	----	----	----	----	----	.80 +	7	.132	----	----	6	UNCH	1.65B	.65A	
1320	----	----	----	----	----	.57 +	7	.101	----	----	1	UNCH	1.22B	.52A	
1340	----	----	----	----	----	.40 +	5	.075	----	----	15	UNCH	1.00	.37A	
1360	----	----	----	----	----	.30 +	5	.058	----	----	5	UNCH	.40	.27A	
TOTAL															
DEC18	----	----	----	----	----										
1120	----	----	----	----	----	8.92 +	45	.614	----	----	27	UNCH	7.57B	6.65	
1140	----	----	----	----	----	7.80 +	40	.569	----	----	42	UNCH	7.50	6.25	
1160	----	----	----	----	----	6.77 +	35	.523	----	7	36 +	7	6.85	5.00	
1180	----	----	----	----	----	5.85 +	32	.477	----	----	22	UNCH	6.90	3.75	
1220	----	----	----	----	----	4.22 +	25	.386	----	----	5	UNCH	3.20	3.20	
1240	----	----	----	----	----	3.55 +	22	.342	----	----	59	UNCH	3.55	3.00	
1260	----	----	----	----	----	2.95 +	20	.300	----	----	1	UNCH	3.05	3.05	
1280	----	----	----	----	----	2.42 +	20	.261	----	----	16	UNCH	----	----	
1300	----	----	----	----	----	1.95 +	15	.222	----	----	8	UNCH	----	----	
TOTAL															
FEB19	----	----	----	----	----										
1340	----	----	----	----	----	1.52 +	12	.180	----	----	9	UNCH	----	----	
TOTAL															

LIVE CATTLE 2-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	2M	CS	C													
FEB18																	
20	----	----	----	----	----	125.475 +		142.5 )									
TOTAL										.42 +	5	.223	----	5	UNCH	.80	.80