



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 #101@

LIVE CATTLE CALL OPTIONS

Fri, May 26, 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:	MAY17	JUN17	JUL17	AUG17	OCT17	DEC17	FEB18	APR18
LV CATTLE FUT		06/30		08/31	10/31	12/29	02/28	04/30
LV CATTLE OPT	05/05	06/02	07/07	08/04	10/06	12/01	02/02	04/06
LV CATL 2M CSO		06/02		08/04	10/06			
LV CATL 4M CSO		06/02		08/04				
LV CATL 6M CSO		06/02						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

	MAY17	JUN17	JUL17	AUG17	OCT17	DEC17	FEB18	APR18
COA		-45-132		-65-110	-75-65			
COB		-32-180		-65-105				
COE		-30-177						
LC								
OK	540-1980	520-1980	600-1860	500-1860	500-1800	500-1800	500-1800	500-1760

LIVE CATTLE FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS (364 DAYS) AGO-			
								VOL.	OPEN INT	SETT. PRICE	
LV CATTLE FUT											
JUN17	124.10	124.62	122.12	122.70 - 122	142	12153	38756 - 3324	9295	40051	119.70	
AUG17	121.50	121.65	118.40	118.95 - 245	----	26427	195364 + 924	17049	117072	116.42	
OCT17	117.95	118.12	115.00	115.10 - 285	46	11456	101731 + 969	5851	55197	115.82	
DEC17	118.47	118.62	115.80	115.95 - 252	----	6957	49110 + 1238	3945	31943	116.00	
FEB18	118.62	118.72	116.45A	116.60 - 205	----	4570	21889 + 913	939	9408	115.32	
APR18	117.17	117.25	115.12	115.22 - 195	----	1564	8754 + 239	529	5586	114.30	
JUN18	109.70	109.70	107.87	107.92 - 222	----	270	3952 - 21	143	1323	107.85	
AUG18	107.00	107.00	105.30A	105.37 - 212	----	24	425 + 15	26	321	106.02	
TOTAL LV CATTLE FUT					188	63421	419981 + 953	37777	260901		



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PG15 BULLETIN #101@ LIVE CATTLE CALL OPTIONS Fri, May 26, 2017 PG15

DATE	TIME	SETT.	PRICE	DELTA	EXER	VOLUME	OPEN	CONTRACT	INTEREST	HIGH	LOW
(FUTURES SETT. 115.950 - 252.5)											
1400	----	----	.52 -	7	.080	----	29	UNCH	1.22B	.40	
1420	----	----	.42 -	7	.066	----	30	UNCH	.97B	.32A	
1440	----	----	.35 -	7	.056	----	10	UNCH	.77B	.25A	
1480	----	----	.25 -	7	.040	----	7	UNCH	.50B	.10A	
1500	----	----	.20 -	7	.033	----	163 +	9	.50	.17A	
1580	----	----	.12 -	5	.020	----	5	UNCH	.22	.15A	
1640	----	----	.10 -	2	.015	----	2	UNCH	.12	.12	
TOTAL						219	7985 +	98			
(FUTURES SETT. 116.600 - 205.0)											
1000	----	----	18.22 -	147	.843	----	10	UNCH	22.40B	7.32A	
1020	----	----	16.57 -	142	.816	----	10	UNCH	20.70B	5.45	
1040	----	----	15.00 -	132	.785	----	38	UNCH	19.05B	4.50	
1060	----	----	13.50 -	125	.751	----	57	UNCH	17.47B	3.70A	
1080	----	----	12.07 -	115	.714	----	90	UNCH	15.92B	2.97A	
1100	----	----	10.72 -	107	.675	----	256	UNCH	14.45B	2.32A	
1120	----	----	9.47 -	95	.632	----	366	UNCH	13.05B	1.80A	
1140	----	----	8.32 -	85	.588	----	680	UNCH	11.72B	1.35A	
1160	----	----	7.22 -	75	.543	----	81	UNCH	10.47B	1.00A	
1180	----	----	6.22 -	67	.497	----	132	UNCH	9.27B	.85A	
1200	----	----	5.27 -	62	.449	----	61	UNCH	8.15B	.65A	
1220	----	----	4.45 -	55	.403	----	95	UNCH	7.10B	.50A	
1240	----	----	3.70 -	47	.357	----	270	UNCH	6.15B	.40A	
1260	----	----	3.05 -	40	.312	----	142 +	13	5.25B	.35A	
1280	----	----	2.47 -	35	.270	----	291 +	7	4.40B	.27A	
1300	----	----	2.02 -	27	.232	----	164 +	3	3.90	.25A	
1320	----	----	1.62 -	22	.196	----	34	UNCH	3.07B	.40	
1340	----	----	1.32 -	15	.167	----	8	UNCH	2.50B	.90A	
1360	----	----	1.05 -	12	.139	----	12	UNCH	2.05B	.70A	
1380	----	----	.85 -	10	.116	----	6	UNCH	1.62B	.67A	
1400	----	----	.72 -	5	.101	----	9	UNCH	1.32B	.50	
1420	----	----	.60 -	2	.085	----	8	UNCH	1.05B	.62A	
1440	----	----	.50 -	2	.072	----	7	UNCH	.92	.52A	
TOTAL						28	2827 +	23			
(FUTURES SETT. 115.225 - 195.0)											
1000	----	----	17.22 -	130	.818	----	6	UNCH	21.12B	5.70	
1020	----	----	15.67 -	120	.788	----	43	UNCH	19.42B	5.30	
1040	----	----	14.17 -	110	.756	----	21	UNCH	17.75B	5.05	
1060	----	----	12.75 -	97	.721	----	46	UNCH	16.15B	4.00	
1100	----	----	10.07 -	80	.644	----	36	UNCH	13.12B	5.00	
1120	----	----	8.87 -	72	.602	----	40	UNCH	11.77B	3.50	
1140	----	----	7.72 -	70	.558	----	468	UNCH	10.52B	2.67A	
1160	----	----	6.67 -	65	.513	----	141 +	5	9.32B	3.27A	
1180	----	----	5.72 -	57	.467	----	100 +	40	8.27B	2.10	
1200	----	----	4.85 -	52	.421	----	134	UNCH	7.35B	1.55A	
1220	----	----	4.07 -	47	.375	----	380 +	39	6.37B	1.12A	
1240	----	----	3.40 -	42	.332	----	63 -	4	5.45B	1.25A	
1260	----	----	2.82 -	35	.291	----	40	UNCH	4.62B	.92A	
1280	----	----	2.30 -	30	.251	----	199	UNCH	3.87B	.70A	
1300	----	----	1.87 -	22	.215	----	34	UNCH	3.22B	.47	
1340	----	----	1.22 -	10	.154	----	13	UNCH	1.85B	.87A	
1380	----	----	.82 -	2	.111	----	5	UNCH	1.15B	.72A	
1500	----	----	.30 +	5	.044	----	5	UNCH	.20	.20	
TOTAL						223	1774 +	80			
(FUTURES SETT. 107.925 - 222.5)											
1080	----	----	6.92 -	57	.530	----	2	UNCH	6.87B	5.55	
1120	----	----	5.00 -	42	.436	----	31	UNCH	6.50	5.27A	
1160	----	----	3.45 -	40	.343	----	37	UNCH	3.55B	3.72A	
1200	----	----	2.30 -	40	.258	----	6	UNCH	----	2.57A	
1340	----	----	.57 -	32	.082	----	4	UNCH	.85	.85	
TOTAL						0	80				

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. 122.700 - 122.5)															
LV CATL 2M CS C	----	----	----	----	----	----	.22 +	15	.214	----	18	UNCH	1.00	.80	
TOTAL										0	18				
(FUTURES SETT. 118.950 - 245.0)															
LV CATL 2M CS C	----	----	----	----	----	----	3.50 +	22	.744	----	5	UNCH	.80	.80	
TOTAL										0	5				