



FINAL

PG15 BULLETIN #157@

LIVE CATTLE CALL OPTIONS

wed, Aug 14, 2024 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:	AUG24	SEP24	OCT24	DEC24	FEB25	APR25	JUN25	AUG25
LV CATTLE FUT	08/30		10/31	12/31	02/28	04/30	06/30	08/29
LV CATTLE OPT	08/02	09/06	10/04	12/06	02/07	04/04	06/06	08/01
LV CATL 2M CSO	08/02		10/04	12/06	02/07			
LV CATL 4M CSO	08/02		10/04	12/06				
LV CATL 6M CSO	08/02		10/04					

EXPIRATION:	AUG24	SEP24	OCT24	NOV24	DEC24	JAN25	FEB25	MAR25	MAY25
BLK FUT	09/04	08/30	10/29	10/31	12/31	02/04	03/04	04/01	
LBR FUT		10/01		12/03		01/15		03/14	05/15

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 14

	AUG24	SEP24	OCT24	DEC24	FEB25	APR25	JUN25	AUG25
C0A	-105-70		-110-75	-90-55	-70-55			
C0B	-152-62		-127-70	-82-50				
C0C	-155-52		-85-65					
LC								
OK	820-2880	900-2820	860-2900	860-2960	880-3000	900-2940	880-2840	860-2820

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										
AUG24	184.15	184.72	183.75	184.60 + 60	----	1094	4482 - 491	2848	8926	178.77
OCT24	180.75	182.40	180.45	182.12 + 137	193	18476	120673 + 310	24856	132979	179.27
DEC24	180.27	182.07	180.00	181.60 + 130	118	11268	67879 + 187	7246	75700	183.57
FEB25	181.35	182.75	181.02	182.25 + 90	----	7346	48669 + 297	4106	37329	187.57
APR25	182.00	183.47	181.90	183.05 + 95	----	4604	28126 + 724	1721	25524	190.20
JUN25	175.82	177.00	175.62A	176.65 + 87	----	1510	11338 - 16	1172	17424	184.25
AUG25	173.75	174.95	173.75	174.55 + 70	----	338	3402 + 39	454	4445	182.47
OCT25	175.50	176.57B	175.50	176.15 + 50	----	209	2179 + 57	82	1653	184.60
DEC25	178.42	178.95	178.12	178.65 + 60	----	56	635 + 13	53	1121	187.40
TOTAL LV CATTLE FUT					311	44901	287383 + 1120	42538	305101	



LIVE CATTLE CALL OPTIONS

2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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

Customer Service: (312) 930-1000



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LIVE CATTLE CALLS

Table with columns: STRIKE, OPEN, RANGE, LV CATTLE CALL, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Data rows are grouped by month (SEP24, OCT24, DEC24).

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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Table with multiple columns containing market data for live cattle call options, including contract details, prices, and volumes. Includes sections for FEB25, APR25, and various contract types like UNCH and CAB.

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		(FUTURES SETT.		183.050 +		95.0)							
2160	----	.45B	.55A	----	----	.50 +	5	.062	----	----	1	UNCH	2.32B .42A
2180	----	.35B	.45A	----	----	.42 +	5	.053	----	----	10	UNCH	2.00B .35A
2200	----	.30B	.40A	----	----	.35 +	2	.045	----	----	11	UNCH	1.72B .32A
2240	----	.20B	.30A	----	----	.25 +	2	.033	----	----	5	UNCH	1.25B .25A
2400	0.10	.10	.10	----	----	.10 +	2	.013	----	50	75 +	50	.15B .10
2480	----	.02B	.10A	----	----	.07 +	2	.009	----	----	50	UNCH	.12 .10A
2500	----	.02B	.10A	----	----	.07 +	2	.009	----	----	1050	UNCH	.10B .10
2560	----	.02B	.10A	----	----	.05 +	2	.006	----	----	150	UNCH	.12 .05
TOTAL										445	10623 +	294	
		(FUTURES SETT.		176.650 +		87.5)							
1680	----	14.00B	13.87A	----	----	14.22 +	75	.666	----	----	1	UNCH	20.42B 12.37A
1700	----	12.72B	12.65A	----	----	12.95 +	72	.636	----	----	1	UNCH	18.85B 11.20A
1740	----	10.32B	10.35A	----	----	10.57 +	67	.571	----	5	7 +	5	15.85B 9.05A
1760	----	9.35B	9.00A	----	----	9.47 +	65	.536	----	----	1	UNCH	14.57B 8.05A
1780	8.47	8.47	8.00A	----	----	8.45 +	62	.501	----	4	15 +	4	13.22B 7.12A
1800	7.35	7.42	7.10A	----	----	7.47 +	57	.466	----	5	32	UNCH	11.95B 6.27A
1820	----	6.47B	6.22A	----	----	6.55 +	50	.430	----	----	44	UNCH	10.75B 5.50A
1840	----	5.62B	5.45A	----	----	5.72 +	45	.394	----	----	48	UNCH	9.92B 4.80A
1860	----	4.87B	4.75A	----	----	4.95 +	37	.358	----	----	193	UNCH	9.45B 4.17A
1880	----	4.20B	4.10A	----	----	4.27 +	35	.324	----	----	236	UNCH	8.47B 3.62A
1900	----	3.60B	3.52A	----	----	3.65 +	27	.291	----	3	405 +	3	7.55B 2.85
1920	----	3.07B	3.05A	----	----	3.12 +	25	.260	----	----	221	UNCH	6.70B 2.50
1940	----	2.60B	2.60A	----	----	2.65 +	20	.230	----	----	524	UNCH	5.95B 2.32A
1960	----	2.20B	2.22A	----	----	2.25 +	17	.203	----	----	294	UNCH	5.22B 1.90
1980	----	1.82B	1.90A	----	----	1.92 +	17	.179	----	----	147	UNCH	4.60B 1.67
2000	----	1.55B	1.62A	----	----	1.62 +	15	.157	----	----	368	UNCH	4.02B 1.45
2020	----	1.30B	1.40A	----	----	1.37 +	12	.137	----	----	32	UNCH	3.50B 1.25A
2040	----	1.07B	1.20A	----	----	1.17 +	12	.120	----	----	27	UNCH	3.05B 1.07A
2060	----	.90B	1.02A	----	----	1.00 +	12	.105	----	----	4	UNCH	2.65B .92A
2080	----	.75B	.87A	----	----	.85 +	10	.091	----	----	2	UNCH	2.30B .80A
TOTAL										17	2602 +	12	
		(FUTURES SETT.		174.550 +		70.0)							
1720	----	10.72B	11.00A	----	----	11.07 +	50	.568	----	----	7	UNCH	14.27B 9.85A
1800	----	7.12B	6.95A	----	----	7.07 +	35	.435	----	----	11	UNCH	9.72B 6.20A
1820	----	6.30B	6.15A	----	----	6.25 +	32	.402	----	----	38	UNCH	9.10 5.45A
1860	----	4.82B	4.77A	----	----	4.77 +	22	.336	----	----	25	UNCH	8.05B 4.20A
1880	----	4.22B	4.17A	----	----	4.15 +	20	.305	----	----	309	UNCH	7.12B 3.67A
1900	----	3.65B	3.65A	----	----	3.60 +	17	.275	----	----	105	UNCH	6.25B 3.22A
1920	----	3.15B	3.17A	----	----	3.10 +	15	.247	----	----	31	UNCH	6.90 2.82A
1940	----	2.70B	2.77A	----	----	2.67 +	15	.221	----	----	105	UNCH	4.72B 2.47A
1960	----	2.32B	2.40A	----	----	2.32 +	15	.198	----	----	44	UNCH	4.07B 2.15A
2000	----	1.67B	1.82A	----	----	1.72 +	12	.156	----	----	2	UNCH	3.00B 1.60A
TOTAL										0	677		
		(FUTURES SETT.		176.150 +		50.0)							
1820	----	----	----	----	----	7.60 +	25	.437	----	----	5	UNCH	10.40B 8.97A
1840	----	----	----	----	----	6.77 +	30	.406	----	----	10	UNCH	9.35B 7.42
1860	----	----	----	----	----	6.00 +	32	.375	----	----	12	UNCH	8.35B 6.60
1880	----	----	----	----	----	5.27 +	35	.344	----	20	36 +	18	7.45B 6.47A
1900	----	----	----	----	----	4.62 +	37	.315	----	----	7	UNCH	6.62B 5.80A
1940	----	----	----	----	----	3.45 +	30	.257	----	----	5	UNCH	5.12B 4.52A
1960	----	2.97B	4.70A	----	----	2.97 +	25	.231	----	----	7	UNCH	4.50B 4.00
1980	----	----	----	----	----	2.55 +	17	.206	----	----	14	UNCH	3.90B 3.50A
2000	----	----	----	----	----	2.17 +	12	.182	----	----	25	UNCH	3.37B 2.35
TOTAL										20	121 +	18	
		(FUTURES SETT.		178.650 +		60.0)							
1880	----	----	----	----	----	6.05 +	20	.380	----	----	2	UNCH	----
2000	----	----	----	----	----	2.70 +	10	.213	----	----	1	UNCH	----
TOTAL										0	3		

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														
OCT24														
0	----						2.35 +	2	.540	----	250	UNCH	----	----
10	----						1.77 +	2	.461	----	250	UNCH	2.30	2.10A
20	----						1.12 +	2	.368	----	250	UNCH	----	----
TOTAL										0	750			