

PG15

BULLETIN #148@

LIVE CATTLE CALL OPTIONS

Wed, Aug 03, 2016

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:	AUG16	SEP16	OCT16	DEC16	FEB17	APR17	JUN17	AUG17
LV CATTLE FUT	08/31		10/31	12/30	02/28	04/28	06/30	08/31
LV CATTLE OPT	08/05	09/02	10/07	12/02	02/03	04/07	06/02	08/04
LV CATL 2M CSO	08/05		10/07	12/02				
LV CATL 4M CSO	08/05		10/07					
LV CATL 6M CSO	08/05							

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03								
	AUG16	SEP16	OCT16	DEC16	FEB17	APR17	JUN17	AUG17
COA	-65-80		-80-70	-65-70				
COB	-80-80		-80-67					
COE	-80-85							
LC	---		---	---	---	---	---	---
OK	840-1680	820-1390	820-1700	840-1700	840-1620	840-1560	780-1400	780-1360

LIVE CATTLE FUTURES

		-52 WEEKS		(364 DAYS)		AGO-					
		OPEN	HIGH	LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	OPEN INTEREST	VOL.	OPEN INT	SETT. PRICE	
LV CATTLE FUT											
AUG16	116.20	117.17	115.92	116.75 + 52	305	8019	29631 - 2245	7908	26881	148.67	
OCT16	114.47	115.70	114.17	115.20 + 62	15	19617	113171 + 228	12631	106448	148.17	
DEC16	114.75	115.92	114.50	115.47 + 60	4	8181	58339 + 1220	6482	52864	149.75	
FEB17	114.02	115.00	113.70	114.82 + 87	----	3923	25606 + 366	4084	29686	149.55	
APR17	112.22	113.32	112.10	113.22 + 95	----	2321	15509 + 285	2702	15544	148.05	
JUN17	106.27	107.17	106.12	107.07 + 82	----	976	7001 + 392	762	6928	140.85	
AUG17	105.42	105.90	105.27	105.72 + 37	----	133	3217 - 14	57	1049	139.00	
TOTAL	LV CATTLE FUT					324	43170	252474 + 232	34626	239400	



PRELIMINARY

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LIVE CATTLE CALL OPTIONS

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LIVE CATTLE CALLS														
				SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW					
STRIKE LV CATTLE AUG16	OPEN CATTLE CALL	RANGE LV CATTLE CALL	HIGH (FUTURES SETT.	LOW SETT.	CLOSING 116.750 +	RANGE 52.5)								
870	----	----	----	----	29.22N	----	29.75 +	52	1.000	----	1	UNCH	28.52B	21.37A
1000	----	----	----	----	16.22N	----	16.75 +	52	1.000	----	5	UNCH	20.57B	7.52A
1020	----	----	----	----	14.22N	----	14.75 +	52	1.000	----	6	UNCH	18.67B	5.75A
1050	----	----	----	----	11.22N	----	11.75 +	52	1.000	----	50	UNCH	15.80B	3.40A
1060	----	----	----	----	10.22N	----	10.75 +	52	1.000	----	27	UNCH	15.00B	2.77A
1070	----	----	----	----	9.22N	----	9.75 +	52	.999	----	47	UNCH	14.00B	2.20A
1080	----	----	----	----	8.25N	----	8.75 +	50	.999	----	332	UNCH	14.25B	1.72A
1090	----	----	----	----	7.25N	----	7.75 +	50	.999	----	264	UNCH	12.25B	1.32
1100	----	----	----	----	6.25N	----	6.75 +	50	.998	10	1285 -	10	13.75B	1.00
1110	----	----	----	----	5.27N	----	5.77 +	50	.992	10	473	UNCH	10.60B	.77A
1120	----	----	----	----	4.32N	----	4.80 +	47	.982	8	1925 -	8	13.35B	.57A
1130	----	----	----	----	3.40N	----	3.82 +	42	.966	22	696 -	20	9.02B	.42
1140	2.75		2.75	2.75	2.75		2.90 +	37	.921	177	2135 -	11	12.77B	.30
1150	2.10 @2.05		2.10	2.05	2.05		2.05 +	27	.825	444	1349 -	102	7.57B	.25
1160	----	----	----	----	1.15N	----	1.32 +	17	.660	929	2475 -	199	11.52B	.17A
1170	----	----	----	----	.67N	----	.77 +	10	.448	181	728 +	41	6.25B	.12
1180	----	----	----	----	.37N	----	.40 +	2	.248	1017	3112 -	211	10.65B	.10
1190	----	----	----	----	.20N	----	.20	UNCH	.117	117	678 +	32	5.02B	.10
1200	----	----	----	----	.12N	----	.10 -	2	.050	716	5963 -	105	12.50	.05
1210	----	----	----	----	.07N	----	.05 -	2	.020	71	401 -	71	4.10	.05
1220	0.05		.05	*.05	.05		.02 -	2	.008	25	1179 -	21	10.22B	.02
1230	----	----	----	----	.02N	----	.02	UNCH	.002	----	572	UNCH	3.02B	.05
1240	----	----	----	----	.02N	----	.02	UNCH	.000	----	3192	UNCH	9.20B	.02
1250	----	----	----	----	.02N	----	.02	UNCH	.000	10	1215	UNCH	2.22B	.02
1260	----	----	----	----	.02N	----	.02	UNCH	.000	----	3584	UNCH	8.95B	.02
1270	----	----	----	----	CAB	----	CAB	----	----	----	376	UNCH	1.60B	.02
1280	----	----	----	----	CAB	----	CAB	----	----	----	2114	UNCH	10.00B	.02
1290	----	----	----	----	CAB	----	CAB	----	----	----	157	UNCH	1.15B	.02
1300	----	----	----	----	CAB	----	CAB	----	----	----	3698	UNCH	9.30B	.02
1310	----	----	----	----	CAB	----	CAB	----	----	----	130	UNCH	.77B	.10A
1320	----	----	----	----	CAB	----	CAB	----	----	----	662	UNCH	9.45B	.02
1330	----	----	----	----	CAB	----	CAB	----	----	----	85	UNCH	.55B	.02
1340	----	----	----	----	CAB	----	CAB	----	----	----	586	UNCH	8.15B	.02
1350	----	----	----	----	CAB	----	CAB	----	----	----	75	UNCH	.37B	.05A
1360	----	----	----	----	CAB	----	CAB	----	----	----	890	UNCH	6.97B	.05
1370	----	----	----	----	CAB	----	CAB	----	----	----	46	UNCH	.27B	.05A
1380	----	----	----	----	CAB	----	CAB	----	----	----	412	UNCH	6.75	.05A
1390	----	----	----	----	CAB	----	CAB	----	----	----	316	UNCH	.20B	.05A
1400	----	----	----	----	CAB	----	CAB	----	----	----	1111	UNCH	8.02B	.02
1410	----	----	----	----	CAB	----	CAB	----	----	----	50	UNCH	.12	.05A
1420	----	----	----	----	CAB	----	CAB	----	----	----	180	UNCH	6.75B	.02
1430	----	----	----	----	CAB	----	CAB	----	----	----	1	UNCH	.05B	.05
1440	----	----	----	----	CAB	----	CAB	----	----	----	139	UNCH	6.25B	.05
1460	----	----	----	----	CAB	----	CAB	----	----	----	97	UNCH	5.02B	.02A
1480	----	----	----	----	CAB	----	CAB	----	----	----	13	UNCH	4.05B	.02A
1500	----	----	----	----	CAB	----	CAB	----	----	----	7	UNCH	3.20B	.02A
1520	----	----	----	----	CAB	----	CAB	----	----	----	71	UNCH	2.47B	.02A
1540	----	----	----	----	CAB	----	CAB	----	----	----	42	UNCH	.75B	.02A
1560	----	----	----	----	CAB	----	CAB	----	----	----	15	UNCH	.70	.02A
1580	----	----	----	----	CAB	----	CAB	----	----	----	4	UNCH	.40B	.02A
1600	----	----	----	----	CAB	----	CAB	----	----	----	2	UNCH	.42B	.02A
1680	----	----	----	----	CAB	----	CAB	----	----	----	6	UNCH	.02	.02
TOTAL										3737	42979 -	685		
SEP16	LV CATTLE CALL		(FUTURES SETT.		.00)									
1060	----	----	----	----	9.15N	----	9.75 +	60	.878	----	1	UNCH	9.97B	2.87A
1080	----	----	----	----	7.45N	----	8.00 +	55	.829	----	23	UNCH	8.17B	2.02A
1090	----	----	----	----	6.65N	----	7.15 +	50	.799	----	25	UNCH	7.35B	1.67A
1100	----	----	----	----	5.87N	----	6.35 +	47	.763	----	30	UNCH	6.52B	1.40
1110	----	----	----	----	5.12N	----	5.57 +	45	.724	----	18	UNCH	5.77B	1.15A
1120	----	----	----	----	4.45N	----	4.82 +	37	.681	66	137 -	6	5.02B	.92
1130	----	----	----	----	3.77N	----	4.12 +	35	.632	----	14	UNCH	4.42B	.77A
1140	----	----	----	----	3.17N	----	3.50 +	32	.579	----	73	UNCH	4.05B	.65A
1150	----	----	----	----	2.62N	----	2.92 +	30	.523	25	147 +	19	3.52B	.52A
1160	----	----	----	----	2.12N	----	2.40 +	27	.465	1	228 -	1	3.07B	.42A
1170	----	----	----	----	1.70N	----	1.95 +	25	.406	4	80 +	4	2.65B	.35
1180	----	----	----	----	1.32N	----	1.55 +	22	.349	62	367 -	2	2.27B	.27
1190	----	----	----	----	1.02N	----	1.22 +	20	.294	----	110	UNCH	1.95B	.25A
1200	----	----	----	----	.77N	----	.95 +	17	.244	28	278 +	20	1.65B	.20
1210	----	----	----	----	.57N	----	.72 +	15	.198	77	357 +	76	1.40B	.17A
1220	----	----	----	----	.42N	----	.57 +	15	.162	50	257 +	50	1.17	.15A
1230	----	----	----	----	.32N	----	.42 +	10	.127	----	50	UNCH	.65B	.15A
1240	----	----	----	----	.22N	----	.32 +	10	.101	----	8	UNCH	.52B	.12A
1250	----	----	----	----	.17N	----	.25 +	7	.080	----	5	UNCH	.67B	.10A
1260	----	----	----	----	.12N	----	.17 +	5	.059	----	10	UNCH	.55B	.10A
1270	----	----	----	----	.10N	----	.15 +	5	.050	----	21	UNCH	.27B	.10
TOTAL										313	2239 +	160		
OCT16	LV CATTLE CALL		(FUTURES SETT.		115.200 +	62.5)								
980	----	----	----	----	16.95N	----	17.55 +	60	.936	----	10	UNCH	21.72B	8.82A
1000	----	----	----	----	15.10N	----	15.67 +	57	.916	----	5	UNCH	19.80B	7.35A
1010	----	----	----	----	14.20N	----	14.75 +	55	.905	----	2	UNCH	17.72B	6.62A
1030	----	----	----	----	12.42N	----	12.95 +	52	.875	----	5	UNCH	15.90B	5.37A
1040	----	----	----	----	11.55N	----	12.07 +	52	.857	----	12	UNCH	16.10B	4.82A
1060	----	----	----	----	9.90N	----	10.40 +	50	.816	10	138 -	4	15.10B	3.80A
1070	----	----	----	----	9.10N	----	9.57 +	47	.793	----	891	UNCH	12.35B	3.35A
1080	----	----	----	----	8.32N	----	8.80 +	47	.765	----	223	UNCH	15.40B	2.92A
1090	----	----	----	----	7.57N	----	8.02 +	45	.738	50	54 -	32	10.70B	2.55A
1100	----	----	----	----	6.85N	----	7.30 +	45	.706	17	1568	UNCH	14.97B	2.15
1110	----	----	----	----	6.17N	----	6.60 +	42	.673	10	93	UNCH	9.12B	1.92A
1120	----	----	----	----	5.52N	----	5.92 +	40	.639	225	2457 -	62	13.80B	1.65
1130	----													



PRELIMINARY

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(FUTURES SETT. 115.200 + 62.5)														
1440	----	----	----	.02N		.05 +	2	.012	----	----	293	UNCH	2.35B .05A	
1460	----	----	----	.02N		.02	UNCH	.006	----	----	93	UNCH	1.95 .02	
1480	----	----	----	CAB		.02 +	2	.004	----	----	41	UNCH	1.45 .05	
1500	----	----	----	CAB		.02 +	2	.002	----	----	408	UNCH	1.10B .02	
1540	----	----	----	CAB	CAB		----	.001	----	----	58	UNCH	4.25B .05A	
1560	----	----	----	CAB	CAB		----	.000	----	----	6	UNCH	.45B .05A	
1580	----	----	----	CAB	CAB		----	.000	----	----	283	UNCH	.05 .02A	
1700	----	----	----	CAB	CAB		----	.000	----	----	3	UNCH	----	.05A
TOTAL										4715	37802 +	1959		
(FUTURES SETT. 115.475 + 60.0)														
1000	----	----	----	15.85N		16.37 +	52	.881	----	----	2	UNCH	19.20B 9.72A	
1060	----	----	----	10.90N		11.40 +	50	.777	----	----	103	UNCH	16.50B 5.75A	
1080	----	----	----	9.42N		9.90 +	47	.732	----	----	80	UNCH	16.10B 4.70A	
1100	----	----	----	8.05N		8.47 +	42	.681	----	70	115 -	18	15.50B 3.80A	
1120	----	----	----	6.77N		7.17 +	40	.626	----	15	349 +	10	14.27B 3.02A	
1140	----	----	----	5.60N		5.95 +	35	.567	----	190	827 -	59	14.47B 2.40A	
1160	----	----	----	4.52N		4.82 +	30	.505	----	129	1607 +	97	12.97B 1.87A	
1180	----	----	----	3.57N		3.82 +	25	.440	----	6	1501	UNCH	11.52B 1.45A	
1200	----	----	----	2.75N		2.95 +	20	.374	----	144	2911 +	28	10.27B 1.10	
1220	----	----	----	2.05N		2.22 +	17	.310	----	200	1872 -	1	9.25 .85A	
1240	----	----	----	1.50N		1.65 +	15	.251	----	129	2589 +	41	9.00 .65	
1260	----	----	----	1.07N		1.22 +	15	.200	----	38	1712 -	36	6.72B .50	
1280	----	----	----	.75N		.87 +	12	.154	----	81	1056 +	70	9.30 .35	
1300	----	----	----	.52N		.62 +	10	.117	----	62	1992 -	1	7.25B .27	
1320	----	----	----	.35N		.45 +	10	.089	----	----	687	UNCH	7.35 .22A	
1340	----	----	----	.25N		.32 +	7	.067	----	----	279	UNCH	7.00 .17A	
1360	----	----	----	.17N		.22 +	5	.049	----	----	167	UNCH	7.30 .15A	
1380	----	----	----	.12N		.17 +	5	.038	----	----	135	UNCH	4.52 .12	
1400	----	----	----	.10N		.12 +	2	.028	----	----	217	UNCH	7.00 .12A	
1420	----	----	----	.07N		.10 +	2	.023	----	----	32	UNCH	1.27B .07	
1440	----	----	----	.05N		.07 +	2	.017	----	----	54	UNCH	.95B .07A	
1460	----	----	----	.05N		.05	UNCH	.012	----	----	17	UNCH	3.75 .05	
1480	----	----	----	.02N		.05 +	2	.011	----	----	6	UNCH	.60 .07A	
1500	----	----	----	.02N		.05 +	2	.011	----	----	5	UNCH	.47 .07A	
1520	----	----	----	.02N		.05 +	2	.010	----	----	2	UNCH	.05B .42A	
1660	----	----	----	.02N		.02	UNCH	.000	----	----	15	UNCH	.02 .02A	
1700	----	----	----	.02N		.02	UNCH	.000	----	----	5	UNCH	.20B .02A	
TOTAL										1064	18337 +	131		
(FUTURES SETT. 114.825 + 87.5)														
940	----	----	----	20.62N		21.40 +	77	.921	----	----	5	UNCH	24.25B 14.92A	
1000	----	----	----	15.37N		16.10 +	72	.852	----	----	100	UNCH	18.65B 10.32A	
1080	----	----	----	9.32N		9.92 +	60	.700	----	----	14	UNCH	15.82B 5.30A	
1100	----	----	----	8.02N		8.57 +	55	.653	----	1	46 +	1	14.97B 4.42A	
1120	----	----	----	6.80N		7.32 +	52	.602	----	----	207	UNCH	14.45B 3.65A	
1140	----	----	----	5.67N		6.15 +	47	.547	----	6	613 +	3	13.45B 2.97A	
1160	----	----	----	4.65N		5.07 +	42	.491	----	----	880	UNCH	12.00B 2.37A	
1180	----	----	----	3.72N		4.10 +	37	.432	----	7	746 +	4	10.67B 1.90A	
1200	----	----	----	2.92N		3.27 +	35	.374	----	22	690 +	16	9.40B 1.50	
1220	----	----	----	2.25N		2.55 +	30	.317	----	63	1126 +	37	8.20B 1.20A	
1240	----	----	----	1.72N		1.97 +	25	.264	----	52	1460 +	24	7.25 .95A	
1260	----	----	----	1.30N		1.50 +	20	.216	----	1	760 +	1	6.05B .72A	
1280	----	----	----	.97N		1.12 +	15	.173	----	3	506	UNCH	5.12B .60	
1300	----	----	----	.72N		.85 +	12	.138	----	2	549 +	2	4.00B .42	
1320	----	----	----	.52N		.62 +	10	.108	----	----	87	UNCH	3.35B .37A	
1340	----	----	----	.37N		.45 +	7	.082	----	----	31	UNCH	2.75 .27	
1360	----	----	----	.27N		.32 +	5	.062	----	----	59	UNCH	2.30 .22A	
1380	----	----	----	.20N		.22 +	2	.046	----	----	270	UNCH	1.42B .20A	
1400	----	----	----	.15N		.17 +	2	.036	----	----	84	UNCH	1.07B .15A	
1420	----	----	----	.10N		.12 +	2	.027	----	----	150	UNCH	.57B .12A	
1440	----	----	----	.07N		.10 +	2	.021	----	----	270	UNCH	.40B .10	
TOTAL										157	8653 +	88		
(FUTURES SETT. 113.225 + 95.0)														
1000	----	----	----	14.10N		14.80 +	70	.825	----	----	100	UNCH	15.95B 10.25A	
1080	----	----	----	8.32N		8.95 +	62	.661	----	----	19	UNCH	15.80B 5.22A	
1100	----	----	----	7.10N		7.70 +	60	.611	----	----	43	UNCH	14.50B 4.32A	
1120	----	----	----	5.97N		6.52 +	55	.559	----	12	301 +	10	13.15B 3.35	
1140	----	----	----	4.92N		5.45 +	52	.504	----	----	207	UNCH	11.85B 2.92A	
1160	----	----	----	4.00N		4.47 +	47	.448	----	30	387 +	11	10.65B 2.35A	
1180	----	----	----	3.22N		3.60 +	37	.391	----	6	560 +	3	10.12 1.80	
1200	----	----	----	2.55N		2.87 +	32	.336	----	40	556 +	12	8.82B 1.52	
1220	----	----	----	2.02N		2.25 +	22	.284	----	29	677 +	27	7.90 1.20A	
1240	----	----	----	1.60N		1.77 +	17	.238	----	8	776 +	4	6.75B 1.05	
1260	----	----	----	1.27N		1.37 +	10	.196	----	----	588	UNCH	5.77B .77A	
1280	----	----	----	1.00N		1.07 +	7	.161	----	----	381	UNCH	4.90B .60	
1300	----	----	----	.77N		.85 +	7	.132	----	----	269	UNCH	4.10B .50	
1320	----	----	----	.60N		.67 +	7	.108	----	----	39	UNCH	3.42B .47A	
1340	----	----	----	.47N		.55 +	7	.090	----	----	72	UNCH	2.85B .40A	
1400	----	----	----	.22N		.30 +	7	.051	----	4	11 +	4	1.37B .15	
TOTAL										129	4986 +	71		
(FUTURES SETT. 107.075 + 82.5)														
1000	----	----	----	9.55N		10.07 +	52	.708	----	----	101	UNCH	12.07B 6.17	
1020	----	----	----	8.25N		8.72 +	47	.661	----	----	1	UNCH	10.57B 5.17	
1040	----	----	----	7.02N		7.47 +	45	.610	----	----	51	UNCH	9.17B 4.30A	
1060	----	----	----	5.92N		6.32 +	40	.556	----	----	231	UNCH	7.85B 3.52A	
1080	----	----	----	4.90N		5.27 +	37	.500	----	----	86	UNCH	6.65B 2.87A	
1100	----	----	----	4.00N		4.32 +	32	.444	----	----	142	UNCH	5.75 2.32A	
1120	----	----	----	3.20N		3.50 +	30	.387	----	----	196	UNCH	4.70B 1.87A	
1140	----	----	----	2.52N		2.80 +	27	.333	----	----	322	UNCH	3.75B 1.50A	
1160	----	----	----	1.97N		2.20 +	22	.281	----	51	519 +	51	2.97B 1.35	
1180	----	----	----	1.52N		1.72 +	20	.235	----	7	172 +	7	4.10 .95A	
1200	----	----	----	1.17N		1.32 +	15	.192	----	----	197	UNCH	1.80B .72A	
1220	----	----	----	.90N		1.02 +	12	.157	----	----	1	UNCH	1.35B .62A	
1240	----	----	----	.70N		.80 +	10	.127	----	----	50	UNCH	.97B .50	
1260	----	----	----	.55N		.62 +	7	.103	----	----	2	UNCH	.77B .55A	
TOTAL										58	2071 +	58		
(FUTURES SETT. 105.725 + 37.5)														
1000	----	----	----	9.12N		9.32 +	20	.673	----	----	100	UNCH	9.90 9.47	
1020	----	----	----	7.90N		8.05 +	15	.625	----	----	26	UNCH	7.65 5.60	
1040	----	----	----	6.77N		6.87 +	10	.573	----	----	78	UNCH	6.85B 5.55	
1060	----	----	----	5.75N		5.85 +	10	.520	----	----	49	UNCH	6.55 4.65A	
1080	----	----	----	4.85N		4.92 +	7	.467	----	----	33	UNCH	6.30 4.30A	
1100	----	----	----	4.07N		4.12 +	5	.415	----	----	53	UNCH	4.30 3.30	
1120	----	----	----	3.37N		3.45 +	7	.366	----	----	12	UNCH	3.15B 3.00A	
1140	----	----	----	2.80N		2.85 +	5	.319	----	----	232	UNCH	2.70 2.47A	
1160														

PG15	BULLETIN #148@	LIVE CATTLE CALL OPTIONS	wed, Aug 03, 2016	PG15
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LIVE CATTLE 4-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	4M	CS C											
AUG16			LV CATL 4M CS C	(FUTURES	SETT.	116.750	+	52.5)						
30		----		----	----			.07N	.02 -	5	.024	----	14	
TOTAL												0	14	UNCH 1.25 1.25