



2011 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG15 BULLETIN #151@

LIVE CATTLE CALL OPTIONS

Fri, Aug 05, 2011 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=BI D 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=BI D 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:	AUG11	SEP11	OCT11	DEC11	FEB12	APR12	JUN12	AUG12
LV CATTLE FUT	08/31		10/31	12/30	02/29	04/30	06/29	08/31
LV CATTLE OPT	08/05	09/02	10/07	12/02	02/03	04/05	06/01	08/03
LV CATL 2M CSO	08/05		10/07	12/02	02/03			
LV CATL 4M CSO	08/05		10/07	12/02				
LV CATL 6M CSO	08/05		10/07					

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, AUG 05

	AUG11	SEP11	OCT11	DEC11	FEB12	APR12	JUN12	AUG12
COA	-130-35		-110-60	-95-55	-80-40			
COB	-177-25		-140-25	-110-10				
COE	-207--35		-132--10					
LC	---		---	---	---	---	---	---
OK	800-1460	910-1450	860-1500	900-1500	920-1500	920-1500	920-1460	1000-1460

LIVE CATTLE FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---YEAR AGO---	OPEN INT	SETT. PRICE
LV CATTLE FUT											
AUG11	112.80 @112.77	114.15	112.77	114.15 @114.10	114.12P+	147	5594	11465	23823 -	5089	11638 17459 92.77
OCT11	117.50	118.82	117.50	118.55 @118.65	118.60P+	92	3780	19204	134168 -	636	18001 164710 95.50
DEC11	120.10	121.10	120.10	120.75 @120.65	120.70 +	60	1660	7710	89704 -	237	5562 72307 97.40
FEB12	122.65	123.80	122.65	123.75B@123.80	123.80 +	75	1397	4135	34561 +	940	3304 36550 98.57
APR12	124.75	125.80	124.30A	125.70B@125.80	125.80 +	90	959	1804	18942 +	716	1721 24213 100.55
JUN12	121.97 @121.95	123.20	121.95	123.20	123.20 +	80	115	478	8466 +	234	337 10532 96.70
AUG12	121.12	122.50B	121.12	122.50B	122.50 +	80	4	101	879 +	12	90 3256 96.77
OCT12	----	124.60B	124.20A	124.60B	124.60 +	20	----	23	480 +	9	25 1444 98.70
DEC12	----	#126.10B	----	126.10B	126.10 +	265	----	----	14 UNCH		---- 41 99.50
TOTAL LV CATTLE FUT							13509	44920	311037 -	4051	40678 330512



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LV CATTLE CALL		(FUTURES SETT.	123.800 +	75.0)									
FEB12	LV CATTLE CALL	2.75	2.65	2.75	2.90 +	22	.344	----	178	3011 +	123	5.50	1.45
1300	----	----	----	2.15N	2.32 +	17	.292	----	7	970 +	5	4.72B	1.25A
1320	----	----	----	1.70	1.85 +	15	.246	----	5	847 +	3	3.70	1.02A
1340	1.60	1.70	1.60	1.35N	1.47 +	12	.205	----	5	2045	UNCH	3.45	.85A
1360	----	----	----	1.07N	1.17 +	10	.170	----	----	45	UNCH	2.82B	.70A
1380	----	----	----	.85N	.92 +	7	.140	----	----	3136	UNCH	2.30B	.62A
1400	----	----	----	.67N	.72 +	5	.114	----	----	50	UNCH	1.95B	.52A
1420	----	----	----										
TOTAL									485	18217 +	331		
APR12	LV CATTLE CALL	(FUTURES SETT.	125.800 +	90.0)									
1100	----	----	----	16.15N	16.90 +	75	.865	----	----	3	UNCH	19.17B	12.20A
1120	----	----	----	14.52N	15.20 +	67	.836	----	----	24	UNCH	17.42B	10.82A
1160	----	----	----	11.55N	12.15 +	60	.760	----	----	2	UNCH	14.22B	6.75A
1180	----	----	----	10.17N	10.77 +	60	.715	----	----	91	UNCH	12.72B	5.87A
1200	----	----	----	8.92N	9.47 +	55	.669	----	----	19	UNCH	11.32B	5.10A
1220	----	----	----	7.75N	8.25 +	50	.620	----	----	113	UNCH	10.05B	4.35A
1240	----	----	----	6.70N	7.15 +	45	.570	----	----	390	UNCH	8.92B	3.50
1260	----	----	----	5.72N	6.15 +	42	.519	----	----	208	UNCH	7.92B	3.22A
1280	----	----	----	4.87N	5.25 +	37	.469	----	----	569	UNCH	7.02B	2.75A
1300	----	----	----	4.10N	4.42 +	32	.418	----	115	1319 +	115	6.17B	2.27A
1320	----	----	----	3.45N	3.75 +	30	.372	----	----	1489	UNCH	5.42B	1.97A
1340	2.75	2.75	*2.75	2.75	3.15 +	25	.327	----	13	680 +	11	4.77B	1.67A
1360	----	----	----	2.42N	2.62 +	20	.285	----	----	502	UNCH	4.17B	1.42A
1380	----	----	----	2.00N	2.17 +	17	.247	----	----	151	UNCH	3.62B	1.20A
1400	----	----	----	1.55A	1.80 +	15	.213	----	----	2334	UNCH	3.15B	1.02A
1420	----	----	----	1.37N	1.50 +	12	.183	----	----	12	UNCH	2.72B	1.15A
1440	----	----	----	*1.10A	1.25 +	10	.157	----	----	19	UNCH	2.35B	1.10A
1460	----	----	----	.95N	1.02 +	7	.133	----	----	16	UNCH	2.02B	.92A
TOTAL									128	7941 +	126		
JUN12	LV CATTLE CALL	(FUTURES SETT.	123.200 +	80.0)									
1200	----	----	----	7.92N	8.37 +	45	.602	----	----	65	UNCH	8.72B	5.72A
1220	----	----	----	6.87N	7.30 +	42	.555	----	----	1	UNCH	7.67B	5.37A
1240	5.70	5.70	5.70	5.70	6.30 +	40	.508	----	3	46 +	3	6.70B	4.67A
1260	----	----	----	5.07N	5.42 +	35	.460	----	----	615	UNCH	5.80B	4.00A
1280	----	----	----	4.35N	4.65 +	30	.414	----	37	385 +	37	5.02B	3.40A
1300	----	----	----	3.70N	3.95 +	25	.370	----	270	661 +	265	4.30B	2.97A
1320	----	----	----	3.12N	3.37 +	25	.329	----	8	120 +	8	3.67B	2.20
1340	----	----	----	2.62N	2.85 +	22	.290	----	----	28	UNCH	3.12B	2.00A
1360	----	----	----	2.22N	2.37 +	15	.253	----	----	19	UNCH	2.62B	1.82A
1380	----	----	----	1.85N	1.97 +	12	.219	----	----	8	UNCH	2.20B	1.55A
1400	----	----	----	1.55N	1.65 +	10	.190	----	----	30	UNCH	1.82B	1.32A
TOTAL									318	1978 +	313		