

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
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PRELIMINARY

PG15 BULLETIN #121@

LIVE CATTLE CALL OPTIONS

Fri, Jun 22, 2012 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:	JUN12	JUL12	AUG12	OCT12	DEC12	FEB13	APR13	JUN13
LV CATTLE FUT	06/29		08/31	10/31	12/31	02/28	04/30	06/28
LV CATTLE OPT	06/01	07/06	08/03	10/05	12/07	02/01	04/05	06/07
LV CATL 2M CSO	06/29	07/20						
LV CATL 4M CSO	06/01		08/03	10/05	12/07			
LV CATL 6M CSO	06/01		08/03	10/05				

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22

	JUN12	JUL12	AUG12	OCT12	DEC12	FEB13	APR13	JUN13
COA -100-60			-125-30	-100-40	-85-40			
COB -160-12			-150--5	-120-10				
COE -185--25			-165--30					
LC								
LC2 940-1450	930-1410							
LC3 940-1450	930-1400							
LC4 930-1440								
LC5 930-1440								
OK 880-1520	930-1450	920-1540	970-1580	1000-1580	1020-1580	1040-1580	1000-1560	

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											
JUN12	115.75 @115.80	116.95B	115.65A	116.85 @116.95B	116.90 + 90	588	1860	4454 - 1443	1677	3021	113.05
AUG12	116.65 @116.75	117.00	116.15	116.90	116.90 + 35	2991	16891	138614 + 1148	26402	141743	113.50
OCT12	120.80 @120.85	121.25	120.45	121.25 @121.15	121.20 + 32	1140	7425	76924 + 2139	12434	82573	119.75
DEC12	124.00	124.75B	124.00	124.65 @124.60	124.62 + 27	825	5218	57479 + 841	8923	61069	122.70
FEB13	126.55	127.00	126.20A	126.95B@127.00	127.00 + 60	251	2599	24817 + 168	3111	21772	123.45
APR13	128.25	128.85B	128.00A	128.75 @128.85B	128.80 + 40	38	625	9735 + 40	944	10523	124.80
JUN13	125.00	125.50	124.80A	125.50	125.50 + 40	6	187	2255 + 70	138	3528	121.00
AUG13	----	----	----	125.30N	125.30 UNCH	----	16	1066 + 2	35	325	119.20
OCT13	----	----	----	128.25N	128.25 UNCH	----	6	178 + 6	1	178	122.50
TOTAL LV CATTLE FUT						5839	34827	315522 + 2971	53665	324732	

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PG15 BULLETIN #121@

LIVE CATTLE CALL OPTIONS

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LIVE CATTLE CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT. CHGE., DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include data for JUL12, AUG12, OCT12, and DEC12.

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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LV CATTLE CALL	(FUTURES SETT.	127.000 +	60.0)									
FEB13 LV CATTLE CALL												
1140			13.37N	13.80 +	42	.869			9	UNCH	21.72B	12.67A
1160			11.67N	12.10 +	42	.834			32	UNCH	19.92B	11.20A
1180			10.05N	10.45 +	40	.792			9	UNCH	18.42B	9.60A
1200			8.55N	8.92 +	37	.742			3	UNCH	16.72B	8.30A
1220			7.12N	7.50 +	37	.684			1	UNCH	15.20B	6.95A
1240			5.82N	6.17 +	35	.621			136	UNCH	13.62B	5.67A
1260			4.67N	5.00 +	32	.553		4	588 +	4	12.12B	4.50A
1280			3.65N	3.92 +	27	.481			297	UNCH	10.72B	3.55A
1300			2.80N	3.02 +	22	.408			2852	UNCH	9.40B	2.72A
1320			2.07N	2.27 +	20	.337		84	705 +	7	8.15B	2.05
1340			1.50N	1.67 +	17	.271		22	1592 +	22	7.02B	1.45
1360			1.05N	1.17 +	12	.209			970	UNCH	6.00B	1.00
1380			.72N	.82 +	10	.159			259	UNCH	5.05B	.75A
1400			.50N	.57 +	7	.118		40	878 -	35	4.22B	.52A
1420			.32N	.37 +	5	.083			199	UNCH	3.60B	.37A
1440			.22N	.25 +	2	.059			192	UNCH	3.10B	.25A
1460			.15N	.17 +	2	.043			16	UNCH	2.65B	.20A
1480			.10N	.12 +	2	.031			232	UNCH	2.22B	.15A
1500			.07N	.07	UNCH	.020			28	UNCH	1.87B	.07
1520			.05N	.05	UNCH	.014			3	UNCH	1.57B	.12A
1540			.05N	.05	UNCH	.013			5	UNCH	1.32B	.30
TOTAL								150	9006 -	2		
APR13 LV CATTLE CALL	(FUTURES SETT.	128.800 +	40.0)									
1200			10.30N	10.60 +	30	.771			39	UNCH	17.35B	9.47A
1240			7.50N	7.72 +	22	.667			104	UNCH	14.20B	7.15A
1260			6.25N	6.45 +	20	.608			30	UNCH	12.72B	6.10A
1280			5.15N	5.35 +	20	.544		32	70 +	28	11.42B	4.80
1300			4.15N	4.35 +	20	.480		318	474 +	244	10.07B	3.92A
1320			3.27N	3.50 +	22	.416		10	705 +	6	8.85B	3.12A
1340			*2.50A	2.50A	15	.351		700	1117 +	651	7.72B	2.45A
1360	1.75		*1.75	2.05 +	17	.290		710	887 -	190	6.70B	1.75A
1380			1.47N	1.50 +	2	.232		25	725	UNCH	5.77B	1.32
1400			1.10N	1.12 +	2	.186			396	UNCH	4.90B	.90
1420			.80N	.82 +	2	.145			112	UNCH	4.15B	.85A
1440			.57N	.60 +	2	.111			215	UNCH	3.50	.52
1460			.40N	.42 +	2	.084			46	UNCH	2.87B	.40A
1480			.30N	.30	UNCH	.062			84	UNCH	2.40	.30
1500			.20N	.22 +	2	.048			252	UNCH	2.00	.20A
1520			.15N	.15	UNCH	.034			19	UNCH	1.55B	.15A
1580			.07N	.07	UNCH	.017			16	UNCH	.45B	.07A
TOTAL								1795	5291 +	739		
JUN13 LV CATTLE CALL	(FUTURES SETT.	125.500 +	40.0)									
1180			9.47N	9.72 +	25	.735			5	UNCH	16.00B	9.25A
1200			8.12N	8.35 +	22	.682			5	UNCH	14.47B	8.00A
1240			5.80N	6.00 +	NEW	.566		2	2 +	2	11.65B	5.55
1260			4.75N	4.97 +	22	.505			40	UNCH	10.35B	4.72A
1300			3.00N	3.25 +	25	.383		5	136 +	5	8.00B	3.00A
1320			2.37N	2.55 +	17	.325			242	UNCH	6.95B	2.22
1340			1.85N	1.95 +	10	.269			138	UNCH	6.00B	2.00A
1360			1.42N	1.45 +	2	.217			45	UNCH	5.12B	1.35
1380			1.05N	1.07 +	2	.173			27	UNCH	4.05B	1.20A
1400			.77N	.77	UNCH	.134			18	UNCH	2.45B	.80
1420			.55N	.55	UNCH	.101			36	UNCH	3.30B	.50
1440			.42N	.42	UNCH	.080			4	UNCH	2.50	.50
1460			.32N	.35 +	2	.067			11	UNCH	1.25	.40A
1500			.17N	.20 +	2	.040			9	UNCH	1.30	.30
TOTAL								7	718 +	7		
AUG13 LV CATTLE CALL	(FUTURES SETT.	125.300)										
1300			3.52N	3.52	UNCH	.388			127	UNCH	6.17B	3.57A
1320			2.80N	2.80	UNCH	.333			100	UNCH	5.30B	2.95A
1340			2.20N	2.20	UNCH	.280			150	UNCH	4.47B	2.40A
1360			1.67N	1.67	UNCH	.231			127	UNCH	3.77B	2.15A
1380			1.25N	1.25	UNCH	.186			8	UNCH	3.15B	1.65A
1460			.47N	.47	UNCH	.081			5	UNCH	1.05	.72A
TOTAL								0	517			
OCT13 LV CATTLE CALL	(FUTURES SETT.	128.250)										
1340			3.97N	3.97	UNCH	.384			40	UNCH	----	----
TOTAL								0	40			

LIVE CATTLE WEEKLY CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LC WK4 CALL														
JUN12 LC WK4 CALL	(FUTURES SETT.	116.900 +	90.0)											
TOTAL										0	0 -	7		

LIVE CATTLE 2-Month CSO CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LV CATL 2M CS C														
AUG12 LV CATL 2M CS C	(FUTURES SETT.	116.900 +	35.0)											
-30					.20N		.20	UNCH	.211		10	UNCH	.15	.15
TOTAL										0	10			
OCT12 LV CATL 2M CS C	(FUTURES SETT.	121.200 +	32.5)											
-15					.30N		.30	UNCH	.214		10	UNCH	.35	.35
TOTAL										0	10			