

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG16 BULLETIN #121@

LIVE CATTLE PUT OPTIONS

Fri, Jun 22, 2012 PG16

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 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT-- HIGH	CONTRACT-- LOW
LV CATTLE PUT JUL12	LV CATTLE PUT		(FUTURES SETT. .00)										
940	----	----	----	----	CAB	----	CAB	----	.003	----	75	UNCH	.02
1000	----	----	----	----	CAB	----	CAB	----	.004	----	3	UNCH	.05B
1010	----	----	----	----	CAB	----	CAB	----	.004	----	8	UNCH	.05
1020	----	----	----	----	.02N	----	.02	UNCH	.008	----	1	UNCH	.02
1030	----	----	----	----	.02N	----	.02	UNCH	.008	----	1	UNCH	.02
1040	----	----	----	----	.02N	----	.02	UNCH	.009	----	2	UNCH	.05
1050	----	----	----	----	.02N	----	.02	UNCH	.010	----	49	UNCH	.07
1060	----	----	----	----	.02N	----	.02	UNCH	.011	----	1	UNCH	.07B
1070	----	----	----	----	.02N	----	.02	UNCH	.012	----	3	UNCH	.15B
1080	----	----	----	----	.05N	----	.05	UNCH	.022	----	26	UNCH	.07
1090	----	----	----	----	.07N	----	.07	UNCH	.034	----	27	UNCH	.17B
1100	----	----	----	----	.12N	----	.10 -	2	.046	----	83	UNCH	.35B
1110	----	----	----	----	.17N	----	.12 -	5	.061	----	30	UNCH	.47B
1120	----	----	----	----	.22N	----	.17 -	5	.087	----	57	UNCH	.57B
1130	----	----	----	----	.32N	----	.25 -	7	.126	----	10	46 +	2
1140	----	----	----	----	.45N	----	.35 -	10	.179	----	10	131 -	10
1150	----	----	----	----	.72N	----	.57 -	15	.270	----	5	83 +	5
1160	----	----	----	----	1.10N	----	.90 -	20	.382	----	10	79 -	10
1170	----	----	----	----	1.57N	----	1.35 -	22	.507	----	10	139	UNCH
1180	----	----	----	----	2.17N	----	1.90 -	27	.634	----	2	87	UNCH
1190	----	----	----	----	2.85N	----	2.55 -	30	.756	----	----	103	UNCH
1200	----	----	----	----	3.65N	----	3.32 -	32	.858	----	----	204	UNCH
1210	----	----	----	----	4.55N	----	4.22 -	32	.916	----	----	29	UNCH
1240	----	----	----	----	7.50N	----	7.15 -	35	.970	----	----	1	UNCH
TOTAL										47	1268 -	13	
AUG12	LV CATTLE PUT		(FUTURES SETT. 116.900 + 35.0)										
920	----	----	----	----	.02N	----	.02	UNCH	.006	----	76	UNCH	.15B
940	----	----	----	----	.02N	----	.02	UNCH	.006	----	233	UNCH	.22
950	----	----	----	----	.02N	----	.02	UNCH	.006	----	50	UNCH	.20B
960	----	----	----	----	.02N	----	.02	UNCH	.007	----	25	UNCH	.25
970	----	----	----	----	.02N	----	.02	UNCH	.007	----	130	UNCH	.30
980	----	----	----	----	.02N	----	.02	UNCH	.007	----	276	UNCH	.50
990	----	----	----	----	.05N	----	.05	UNCH	.014	----	36	UNCH	.47
1000	----	----	----	----	.05N	----	.05	UNCH	.014	----	297	UNCH	.80B
1010	----	----	----	----	.07N	----	.07	UNCH	.021	----	17	UNCH	.57
1020	----	----	----	----	.07N	----	.07	UNCH	.022	----	150	UNCH	1.05B
1030	----	----	----	----	.10N	----	.10	UNCH	.029	----	254	UNCH	.65B
1040	----	----	----	----	.15N	----	.12 -	2	.036	----	2	628 -	2
1050	----	----	----	----	.17N	----	.12 -	5	.039	----	210	UNCH	.90B
1060	----	----	----	----	.20N	----	.15 -	5	.047	----	664	UNCH	1.70B
1070	----	----	----	----	.25N	----	.20 -	5	.062	----	121	UNCH	1.22B
1080	----	----	----	----	.30N	----	.25 -	5	.077	----	10	444	UNCH
1090	----	----	----	----	.37N	----	.32 -	5	.099	----	356	UNCH	1.67B
1100	----	----	----	----	.47N	----	.42 -	5	.126	----	27	3113 -	24
1110	----	----	----	----	.60N	----	.60 -	7	.155	----	356	UNCH	2.25B
1120	----	----	----	----	.77N	----	.67 -	10	.193	----	41	2969 +	7
1130	----	----	----	----	.95A	----	.87 -	12	.241	----	31	577 -	5
1140	1.15	1.15	1.15	1.15	1.15	1.15 -	12	.298	----	710	4891 +	113	3.82B
1150	1.40	1.65B	1.40	1.40	1.40	1.45 -	15	.358	----	82	3485 -	27	3.90B
1160	2.00	2.00	1.80	1.80	1.80	1.82 -	17	.426	----	175	5329 +	76	4.57B
1170	2.52	2.52	2.40A	2.30	2.30	2.32 -	17	.497	----	38	2384	UNCH	4.87B
1180	3.15	3.15	2.80A	2.80A	2.80A	2.85 -	22	.568	----	663	6580 -	339	5.62B
1190	----	----	----	3.70N	3.70N	3.42 -	27	.640	----	----	1482	UNCH	6.30B
1200	4.55	4.55	4.55	4.55	4.55	4.07 -	30	.708	----	89	3321 +	15	7.02B
1210	----	----	----	5.12N	5.12N	4.82 -	30	.768	----	----	334	UNCH	7.60B
1220	6.10	6.10	5.75	5.75	5.75	5.62 -	30	.820	----	92	2678 -	7	8.50
1230	----	----	----	6.80N	6.80N	6.47 -	32	.863	----	----	49	UNCH	9.22B
1240	7.60	7.60	7.60	7.60	7.60	7.37 -	35	.895	----	17	1862 -	8	10.05B
1250	----	----	----	8.65N	8.65N	8.30 -	35	.921	----	----	10	UNCH	10.92B
1260	9.40	9.40	9.40	9.40	9.40	9.25 -	35	.939	----	6	3201 -	2	11.82B
1280	11.50	#11.50	11.50	11.50	11.50	11.17 -	37	.967	----	31	3875 -	28	13.52B
1300	13.40 @13.50	#13.50	13.40	13.50	13.50	13.15 -	35	.978	----	1	3539	UNCH	15.40B
1320	----	----	----	15.47N	15.47N	15.12 -	35	.988	----	----	28	UNCH	17.32B
1340	----	----	----	17.47N	17.47N	17.12 -	35	.989	----	----	73	UNCH	19.25B
1360	----	----	----	19.45N	19.45N	19.10 -	35	.990	----	----	2275	UNCH	21.22B
1380	----	----	----	21.45N	21.45N	21.10 -	35	.995	----	----	10	UNCH	23.20B
TOTAL										2015	56388 -	231	
OCT12	LV CATTLE PUT		(FUTURES SETT. 121.200 + 32.5)										
980	----	----	----	.12N	.12N	.12	UNCH	.023	----	----	50	UNCH	.17B
990	----	----	----	.12N	.12N	.12	UNCH	.024	----	----	10	UNCH	.15
1000	----	----	----	.15N	.15N	.15	UNCH	.028	----	----	119	UNCH	.40B
1020	----	----	----	.17N	.17N	.17	UNCH	.035	----	25	82 +	25	.65B
1040	----	----	----	.25N	.25N	.25	UNCH	.049	----	----	204	UNCH	.90B
1050	----	----	----	.27N	.27N	.27	UNCH	.054	----	----	19	UNCH	.32B
1060	----	----	----	.32N	.32N	.32	UNCH	.064	----	----	126	UNCH	1.22B
1080	----	----	----	.45N	.45N	.45	UNCH	.087	----	20	245 -	10	1.57B
1100	----	----	----	.62N	.62N	.60 -	2	.115	----	----	542	UNCH	1.97B
1110	----	----	----	.75N	.75N	.70 -	5	.132	----	----	19	UNCH	.82B
1120	----	----	----	.85A	.85A	.82 -	5	.154	----	486	1323 +	446	2.45B
1130	----	----	----	1.05N	1.05N	.97 -	7	.178	----	----	64	UNCH	1.12B
1140	1.10	1.10	1.10	1.10	1.10	1.15 -	7	.205	----	469	3615 -	299	3.02B
1150	----	----	----	1.42N	1.42N	1.35 -	7	.235	----	7	123	UNCH	1.50B
1160	1.57	1.57	1.57	1.57	1.57	1.57 -	10	.268	----	25	4510 +	10	3.65B
1170	----	----	----	1.95N	1.95N	1.82 -	12	.303	----	3	73 +	3	2.00
1180	2.15	2.15	2.10	2.15 @2.10	2.15	2.12 -	15	.343	----	76	4004 +	19	4.37B
1190	----	#2.65B	----	2.65B	2.65B	2.47 -	15	.385	----	83	628 +	63	2.72
1200	----	3.05B	----	3.05B	3.05B	2.87 -	15	.430	----	303	3920 +	266	5.15B
1210	----	----	----	3.47N	3.47N	3.30 -	17	.476	----	----	67	UNCH	3.62B
1220	----	----	----	3.95N	3.95N	3.77 -	17	.524	----	2	3317 -	2	6.05B
1230	----	----	----	4.52N	4.52N	4.32 -	20	.571	----	----	78	UNCH	4.65B
1240	----	----	----	5.12N	5.12N	4.92 -	20	.618	----	----	2969	UNCH	7.30
1250	----	----	----	5.77N	5.77N	5.57 -	20	.663	----	----	20	UNCH	5.87B
1260	----	----	----	6.42N	6.42N	6.22 -	20	.707	----	----	3800	UNCH	8.37
1270	----	----	----	7.17N	7.17N	6.95 -	22	.749	----	----	34	UNCH	7.35B
1280	----	----	----	7.97N	7.97N	7.72							

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PRELIMINARY

PG16 BULLETIN #121@ LIVE CATTLE PUT OPTIONS Fri, Jun 22, 2012 PG16

LV CATTLE PUT	LV CATTLE PUT	(FUTURES SETT.	124.625 +	27.5)									
DEC12	1180	2.05B	2.05B	1.95 -	7	.263	15	2008 +	13	4.20B	1.05A		
	1200		2.60N	2.50 -	10	.321	15	3288 -	5	4.95B	1.30A		
	1220	3.25	3.25	3.15 -	12	.387	35	1571 +	22	5.77B	1.62A		
	1240		4.07N	3.92 -	15	.459	250	1915 +	171	6.70B	1.95		
	1260		5.05N	4.87 -	17	.536	24	4007 +	4	7.67B	2.55A		
	1280		6.17N	6.00 -	17	.612	---	3605	UNCH	8.75B	3.10A		
	1300		7.47N	7.30 -	17	.686	1	1498 -	1	9.92B	3.65		
	1320	#9.10B	9.10B	8.72 -	20	.755	3	939 +	1	11.35B	4.47		
	1340		10.50N	10.30 -	20	.815	---	475	UNCH	12.95B	5.25A		
	1360		12.20N	11.97 -	22	.863	---	1695	UNCH	14.65B	6.22A		
TOTAL							507	31373 +	311				
FEB13	1020		.22N	.17 -	5	.028	---	1	UNCH	.45B	.30A		
	1060		.37N	.30 -	7	.048	---	20	UNCH	1.62B	.40		
	1080		.47N	.37 -	10	.060	---	24	UNCH	2.00B	.37A		
	1100		.60N	.47 -	12	.076	---	31	UNCH	2.35B	.42		
	1120		.77N	.67 -	10	.102	---	84	UNCH	2.85B	.55		
	1140		1.02N	.87 -	15	.130	---	492	UNCH	3.40B	.72		
	1160		1.32N	1.15 -	17	.165	---	357	UNCH	4.05B	.97A		
	1180		1.70N	1.50 -	20	.207	80	1264 +	40	4.72B	1.30A		
	1200		2.17N	1.95 -	22	.257	5	811	UNCH	5.50B	1.47		
	1220		2.75N	2.52 -	22	.315	---	614	UNCH	6.35B	1.90		
	1240		3.45N	3.20 -	25	.378	12	706 +	11	7.27B	2.27A		
	1260		4.27N	4.00 -	27	.446	80	798 +	40	8.30B	2.90		
	1280		5.25N	4.92 -	32	.518	---	1202	UNCH	9.37B	3.52A		
	1300		6.37N	6.00 -	37	.591	---	1330	UNCH	10.55B	4.17A		
	1320		7.65N	7.25 -	40	.662	---	297	UNCH	11.77B	4.95A		
	1340		9.05N	8.65 -	40	.728	---	267	UNCH	13.10B	5.77A		
	1360		10.60N	10.12 -	47	.790	---	10	UNCH	14.47B	6.75A		
TOTAL							177	8308 +	91				
APR13	1040		.20N	.17 -	2	.028	---	61	UNCH	.67	.20A		
	1060		.27N	.27	UNCH	.042	---	33	UNCH	.82B	.30A		
	1080		.37N	.40 +	2	.058	---	15	UNCH	1.05B	.40A		
	1100		.50N	.55 +	5	.077	---	2	UNCH	1.30B	.52A		
	1120		.67N	.77 +	10	.103	---	1	UNCH	1.67B	.85A		
	1140		.90N	.97 +	7	.127	---	38	UNCH	2.10B	1.00		
	1160		1.17N	1.20 +	2	.155	10	195	UNCH	2.62B	1.00		
	1180		1.52N	1.50 -	2	.189	---	624	UNCH	3.20	1.37A		
	1200		1.95N	1.85 -	10	.228	22	1644 +	2	3.85B	1.55		
	1220		2.47N	2.35 -	12	.277	---	392	UNCH	4.62B	2.00		
	1240		3.12N	2.95 -	17	.332	---	447	UNCH	5.47B	2.57A		
	1260		3.87N	3.67 -	20	.391	---	301	UNCH	6.40B	3.15		
	1280		4.75N	4.55 -	20	.455	23	538 +	22	7.82B	3.77A		
	1300		5.75N	5.55 -	20	.519	4	709	UNCH	8.92B	4.45A		
	1320		6.85N	6.67 -	17	.583	---	390	UNCH	10.10B	5.22A		
	1340		8.10N	7.87 -	22	.648	---	220	UNCH	11.37B	6.07A		
	1360		9.42N	9.20 -	22	.709	---	39	UNCH	12.70B	7.02A		
	1380		11.02N	10.65 -	37	.767	---	25	UNCH	14.25B	8.05A		
TOTAL							59	5674 +	24				
JUN13	1060		.45N	.42 -	2	.064	---	1	UNCH	1.20B	.67A		
	1100		.80N	.72 -	7	.104	---	30	UNCH	2.07B	.90		
	1120		1.07N	1.02 +	NEW	.138	10	10 +	10	2.57B	1.07		
	1140		1.45N	1.42 -	2	.178	---	11	UNCH	3.15B	1.62A		
	1160		1.87N	1.80 -	7	.218	---	39	UNCH	3.77B	1.97A		
	1180		2.42N	2.27 -	15	.264	---	5	UNCH	4.52B	2.45A		
	1200		3.07N	2.90 -	17	.317	---	612	UNCH	5.35B	2.80A		
	1220		3.82N	3.65 -	17	.374	---	187	UNCH	6.27B	3.37A		
	1240		4.70N	4.52 -	17	.433	---	200	UNCH	7.30B	3.97A		
	1260		5.65N	5.47 -	17	.494	---	13	UNCH	8.42B	4.67A		
	1300		7.85N	7.72 -	12	.616	---	8	UNCH	10.92B	6.27A		
TOTAL							10	1116 +	10				
AUG13	1160		2.30N	2.30	UNCH	.241	---	16	UNCH	---	2.00A		
	1180		2.82N	2.82	UNCH	.285	---	3	UNCH	3.25B	2.52A		
	1200		3.47N	3.47	UNCH	.334	---	110	UNCH	3.92B	3.05A		
	1220		4.20N	4.20	UNCH	.386	---	150	UNCH	4.67B	3.62A		
	1240		5.02N	5.02	UNCH	.440	---	202	UNCH	5.52B	4.32A		
	1260		5.97N	5.97	UNCH	.497	---	21	UNCH	6.70B	5.12A		
TOTAL							0	502					
OCT12	1240		4.62N	4.62	UNCH	.372	---	40	UNCH	---	---		
TOTAL							0	40					

LIVE CATTLE 2-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
LV CATL 2M CS P														
AUG12														
-60					.20N		.20	UNCH	.186	---	135	UNCH	1.00	.15
-50					.45N		.42 -	2	.347	---	10	UNCH	.40	.40
TOTAL										0	145			
OCT12														
-40					.62N		.60 -	2	.393	---	10	UNCH	.75	.70A
TOTAL										0	10			