

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

PG17 BULLETIN #151@

FEEDER CATTLE CALL OPTI ONS

Fri, Aug 05, 2011 PG17

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 = \$6.25 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.

FEEDER CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	AUG11	SEP11	OCT11	NOV11	JAN12	MAR12	APR12	MAY12	AUG12
FDR CATTLE FUT	08/25	09/29	10/27	11/17	01/26	03/29	04/26	05/24	08/30
FDR CATTLE OPT	08/25	09/29	10/27	11/17	01/26	03/29	04/26	05/24	

FEEDER CATTLE OPTIONS ON FUTURES

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

AUG11	SEP11	OCT11	NOV11	JAN12	MAR12	APR12	MAY12
ZF 96.0-160.0	98.0-160.0	100.0-160.0	102.0-160.0	108.0-158.0	110.0-158.0	110.0-158.0	110.0-158.0

FEEDER CATTLE FUTURES

		OPENING	HIGH	LOW	CLOSING	SETT. PRICE & F	RTH	GLOBEX®	OPEN	---YEAR AGO---		
FDR CATTLE FUT												
AUG11	132.32	134.00	134.00	132.05A	133.72 @133.70	133.70P+ 55	227	1226	7002 - 715	907	6305	112.40
SEP11	133.65	135.00	133.00	135.00	@134.97	134.97 + 87	1414	2243	9413 - 554	2505	10517	112.25
OCT11	134.57	136.32	134.35A	136.32	@136.30	136.30 + 77	1128	2914	10274 + 56	2872	11445	113.22
NOV11	135.35	137.30	135.35	137.30	@137.27	137.27 + 82	184	693	4411 + 145	729	4178	113.50
JAN12	136.50	138.22	136.35	138.22	@138.17	138.20 + 87	195	459	2786 + 145	110	1753	112.90
MAR12	137.82	138.00	137.70	137.70	@137.92	137.80P+ 20	14	102	816 + 53	33	578	111.90
APR12	138.70	138.70	138.70	138.70		138.70 + 80	15	16	191 + 21	1	65	112.25
MAY12	----	138.00B	----	138.00B		138.00 + 40	1	3	153 UNCH	1	131	112.20
TOTAL	FDR CATTLE FUT						3178	7656	35046 - 849	7158	34972	

FEEDER CATTLE CALLS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE CALL		(FUTURES SETT.)		133.700 + 55.0)						HIGH	LOW	
AUG11	FDR CATTLE CALL											
960	----			37.15N	37.70 +	55	.997	----	10	UNCH	48.62B	25.82A
1100	----			23.15N	23.70 +	55	.996	----	1	UNCH	34.62B	9.00A
1140	----			19.15N	19.70 +	55	.996	----	48	UNCH	30.62B	6.40A
1160	----			17.15N	17.70 +	55	.995	----	15	UNCH	28.65	5.25A
1180	----			15.17N	15.72 +	55	.991	----	27	UNCH	26.62B	4.25A
1200	----			13.20N	13.75 +	55	.983	----	49	UNCH	24.65B	2.70A
1210	----			12.22N	12.77 +	55	.975	----	36	UNCH	23.65B	4.32A
1220	----			11.77N	11.77 +	50	.973	----	21	UNCH	23.00	2.40A
1230	----			10.30N	10.82 +	52	.958	----	72	UNCH	21.67B	3.32A
1240	----			9.35N	9.85 +	50	.949	----	8	UNCH	20.70B	2.25
1250	----			8.40N	8.90 +	50	.933	----	1	UNCH	19.72B	2.50A
1260	----		7.40A	7.40A	7.97 +	52	.911	----	148	UNCH	18.75B	2.12
1270	----			6.55N	7.05 +	50	.886	----	1	UNCH	17.77B	1.80A
1280	----	5.80B		5.80B	6.15 +	45	.856	----	5	100 UNCH	16.80B	1.20
1290	----			4.87N	5.27 +	40	.818	----	26	UNCH	15.85B	1.25A
1300	----	4.20B		4.20B	4.45 +	35	.770	----	5	267 -	14.95	.90
1310	----			2.90A	3.67 +	32	.711	----	11	UNCH	13.97B	.85A
1320	----			2.05A	2.97 +	27	.642	----	226	UNCH	13.10B	.67A
1330	----			1.80A	2.35 +	20	.564	----	70	UNCH	12.12B	.57A
1340	----			1.40A	1.85 +	17	.482	----	11	191 +	11.25B	.45A
1350	----			1.00A	1.50 +	22	.406	----	50	UNCH	10.37B	.37A
1355	----			1.00N	1.30 +	30	.368	----	3	UNCH	4.05B	.77A
1360	----			.80B	1.15 +	20	.334	----	3	276 UNCH	9.70B	.27
1365	----			.82N	.97 +	15	.298	----	47	UNCH	3.37B	.67
1370	----			.50A	.85 +	12	.266	----	2	61 -	8.70B	.25A
1375	----			.65N	.72 +	7	.235	----	2	UNCH	2.75B	.60A
1380	----			.40A	.62 +	7	.208	----	269	UNCH	8.20	.22
1390	----			*.30A	.42	UNCH	.154	----	89	UNCH	7.32B	.20A
1400	----			.25A	.30	UNCH	.114	----	6	482 UNCH	6.65B	.17
1410	----			.22N	.20 -	2	.081	----	10	UNCH	5.90B	.17A
1420	----			.15N	.15	UNCH	.061	----	239	UNCH	5.60	.10
1430	----			.10N	.10	UNCH	.042	----	31	UNCH	4.60B	.10A
1440	----			.07N	.07	UNCH	.031	----	160	UNCH	4.60	.05
1450	----			.05N	.05	UNCH	.022	----	73	UNCH	3.57	.20
1460	----			.05N	.05	UNCH	.020	----	167	UNCH	3.55B	.10
1480	----			.02N	.02	UNCH	.010	----	245	UNCH	2.82B	.02
1500	----			CAB		CAB	.005	----	344	UNCH	2.12B	.05A
1520	----			CAB		CAB	.004	----	204	UNCH	1.10	.02
1540	----			CAB		CAB	.004	----	17	UNCH	1.10	.02A
1560	----			CAB		CAB	.004	----	3	UNCH	.65B	.02
1580	----			CAB		CAB	.003	----	1	UNCH	.10B	.05
1600	----			CAB		CAB	.003	----	35	UNCH	.30	.05A
TOTAL								45	4170 -	6		
SEP11	FDR CATTLE CALL			(FUTURES SETT.)	134.975 +	87.5)						
1080	----			26.12N	27.00 +	87	.989	----	5	UNCH	37.25B	16.12A
1100	----			24.15N	25.02 +	87	.985	----	5	UNCH	35.25B	14.35A
1140	----			20.22N	21.10 +	87	.970	----	5	UNCH	31.25B	11.07A
1160	----			18.27N	19.15 +	87	.961	----	14	UNCH	29.25B	8.90
1180	----			16.32N	17.20 +	87	.950	----	52	UNCH	27.25B	5.60
1190	----			15.37N	16.22 +	85	.944	----	20	UNCH	26.25B	7.25A
1210	----			13.45N	14.30 +	85	.928	----	20	UNCH	24.30B	6.00A
1230	----			11.55N	12.40 +	85	.907	----	20	UNCH	22.37B	4.87A
1240	----			10.62N	11.47 +	85	.892	----	20	UNCH	21.40B	4.22A
1260	----			8.92N	9.67 +	75	.853	----	18	UNCH	19.50B	2.20
1280	----			7.27N	7.97 +	70	.803	----	42	UNCH	17.62B	2.50A
1290	----			6.50N	7.15 +	65	.773	----	6	UNCH	16.70B	2.45A
1300	----			5.77N	6.37 +	60	.737	----	73	UNCH	15.80B	1.87A
1310	----			5.07N	5.60 +	52	.700	----	6	UNCH	14.90B	1.92A
1320	----		4.10A	4.10A	4.87 +	45	.658	----	70	UNCH	13.80B	1.42A
1330	----		*3.60A	3.60A	4.25 +	45	.610	----	10	UNCH	13.15B	2.25A
1340	----		3.00A	3.00A	3.67 +	45	.560	----	52	UNCH	12.30B	1.00A
1350	----		*2.60A	2.60A	3.12 +	42	.510	----	14	UNCH	11.45B	2.45A
1360	----		2.20A	2.20A	2.65 +	42	.459	----	88	UNCH	10.65B	.70A
1370	----		*1.85A	1.85A	2.25 +	37	.409	----	10	UNCH	9.87B	1.72A
1380	----		1.50A	1.50A	1.77 +	37	.360	----	1	268 UNCH	9.60	.47A
1390	----		*1.30A	1.30A	1.57 +	25	.316	----	12	UNCH	8.57B	1.20A
1400	----		1.10A	1.10B	1.30 +	17	.273	----	257	UNCH	7.90B	.35A
1410	----		*.90A	.90A	1.05 +	12	.233	----	11	UNCH	7.22B	.82A
1420	----			.77N	.85 +	7	.197	----	140	UNCH	6.57B	.25A
1440	----		.50A	.50A	.55 +	2	.138	----	30	UNCH	5.37B	.20A
1450	----			.45N	.45	UNCH	.115	----	17	UNCH	4.82B	.42A
1460	----			.37N	.37	UNCH	.098	20	19 -	20	4.30B	.20A
1480	----			.25N	.25	UNCH	.068	1	37 -	1	3.37B	.20A
1490	----			.22N	.22	UNCH	.060	----	1	UNCH	2.87B	.32A
1500	----			.17N	.17	UNCH	.048	3	123	UNCH	3.00	.15
1520	----			.12N	.12	UNCH	.035	----	26	UNCH	2.10	.20A
1540	----			.07N	.07	UNCH	.022	----	15	UNCH	1.60	.05
1560	----			.05N	.05	UNCH	.015	----	126	UNCH	1.00	.17A
1600	----											



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Fri , Aug 05, 2011 PG17

FDR CATTLE CALL		(FUTURES SETT.	137.275 +	82.5)									
NOV11	FDR CATTLE CALL												
1060	----	----	30.65N		31.47 +	82	.969	----	----	5	UNCH	39.02B	19.55A
1200	----	----	17.07N		17.87 +	80	.908	----	----	2	UNCH	25.37B	8.22A
1220	----	----	15.27N		16.05 +	77	.888	----	----	6	UNCH	23.47B	6.87A
1240	----	----	13.50N		14.25 +	75	.861	----	----	6	UNCH	21.60B	5.72A
1280	----	----	10.17N		10.80 +	62	.792	----	----	14	UNCH	18.05B	3.80A
1300	----	----	8.65N		9.25 +	60	.743	----	----	38	UNCH	16.30B	3.02A
1320	----	----	7.27N		7.82 +	55	.687	----	----	32	UNCH	14.60B	2.37A
1340	----	----	5.97N		6.52 +	55	.626	----	5	30 +	5	12.95B	1.85A
1360	----	----	4.30A	4.30A	5.27 +	50	.560	----	----	31	UNCH	11.60	1.45A
1380	----	----	3.50A	3.50A	4.15 +	45	.490	----	2	26 -	2	9.90B	1.10A
1400	----	----	2.70A	2.70A	3.17 +	27	.417	----	5	72	UNCH	8.57B	.80A
1420	----	----	2.10A	2.10A	2.50 +	25	.350	----	----	79	UNCH	7.90B	.60A
1440	----	----	1.50A	1.50A	1.95 +	25	.290	----	10	60	UNCH	6.50	.30
1460	----	----	1.20A	1.20A	1.50 +	20	.236	----	----	44	UNCH	5.40B	.50
1480	----	----	.90A	.90A	1.10 +	10	.186	----	----	42	UNCH	4.15B	.42A
1500	----	----	*.60A	.60B	.80 +	7	.144	----	----	93	UNCH	3.70B	.45
1520	----	----	*.50A	.50A	.57 +	5	.109	----	----	17	UNCH	2.70B	.50A
1540	----	----	.37N	.37N	.40 +	2	.081	----	2	29 -	2	2.05B	.40A
1560	----	----	.27N	.27N	.30 +	2	.062	----	----	6	UNCH	1.97B	.37A
1580	----	----	.17N	.17N	.20 +	2	.044	----	----	4	UNCH	1.17B	.30
1600	----	----	.12N	.12N	.15 +	2	.033	----	----	58	UNCH	.95	.20
TOTAL									24	694 +	1		
JAN12	FDR CATTLE CALL	(FUTURES SETT.	138.200 +	87.5)									
1180	----	----	20.22N		21.02 +	80	.900	----	----	4	UNCH	25.35B	9.97A
1200	----	----	18.42N		19.22 +	80	.880	----	----	14	UNCH	23.52B	8.65A
1220	----	----	16.70N		17.45 +	75	.857	----	----	5	UNCH	21.72B	7.42A
1240	----	----	15.00N		15.75 +	75	.831	----	----	12	UNCH	20.22B	6.30A
1260	----	----	13.37N		14.07 +	70	.800	----	----	6	UNCH	18.52B	5.30A
1280	----	----	11.80N		12.50 +	70	.764	----	----	60	UNCH	16.85B	4.42A
1300	----	----	10.37N		11.05 +	67	.723	----	----	19	UNCH	15.22B	3.65A
1340	----	----	7.75N		8.32 +	57	.630	----	----	20	UNCH	12.17B	2.40A
1360	----	----	6.60N		7.10 +	50	.580	----	----	5	UNCH	10.85B	1.92A
1380	----	----	5.47N		5.95 +	47	.526	----	25	59 +	25	9.55B	1.50A
1400	----	----	4.30A	4.30A	4.92 +	45	.471	----	5	56 +	5	8.32B	1.25A
1420	----	----	3.67N	3.67N	4.07 +	40	.416	----	40	38 +	20	7.20B	1.17A
1440	----	----	2.80A	2.80A	3.32 +	32	.362	----	----	61 +	25	6.60	.97A
1460	----	----	2.30A	2.30A	2.67 +	27	.311	----	----	17	UNCH	5.25B	.80A
1480	----	----	*1.80A	1.80A	2.12 +	22	.263	----	2	27 +	2	4.42B	1.20A
1500	----	----	1.50N	1.50N	1.65 +	15	.218	----	25	121 +	25	3.70B	.80A
1520	----	----	1.15N	1.15N	1.27 +	12	.179	----	1	46 +	1	3.05B	.67A
1540	----	----	.87N	.87N	.97 +	10	.145	----	----	43	UNCH	2.50B	.52
1560	----	----	.67N	.67N	.75 +	7	.116	----	----	11	UNCH	1.87B	.90A
1580	----	----	.50N	.50N	.55 +	5	.090	----	----	16	UNCH	1.50B	.75
TOTAL									98	640 +	103		
MAR12	FDR CATTLE CALL	(FUTURES SETT.	137.800 +	20.0)									
1380	----	----	6.37N		6.47 +	10	.518	----	----	27	UNCH	9.27B	6.00
1400	----	----	5.40N		5.47 +	7	.469	----	----	17	UNCH	8.12B	5.17A
1420	----	----	4.50N		4.57 +	7	.419	----	----	12	UNCH	7.07B	4.40A
1440	----	----	3.75N		3.80 +	5	.371	----	----	12	UNCH	6.12B	3.67A
1460	----	----	3.07N		3.12 +	5	.324	----	----	10	UNCH	5.07B	3.05A
1500	----	----	*1.90A	1.90A	2.10 +	5	.241	----	----	35	UNCH	4.00	1.90A
1520	----	----	1.67N	1.67N	1.70 +	2	.205	----	----	2	UNCH	3.15B	1.87A
TOTAL									0	115			
APR12	FDR CATTLE CALL	(FUTURES SETT.	138.700 +	80.0)									
1420	----	----	5.35N		5.70 +	NEW	.453	----	5	5 +	5	7.77B	4.25
1500	----	----	2.70N		2.90 +	20	.285	----	----	5	UNCH	3.80	2.55A
TOTAL									5	10 +	5		
MAY12	FDR CATTLE CALL	(FUTURES SETT.	138.000 +	40.0)									
1420	----	----	5.62N		5.77 +	15	.443	----	----	2	UNCH	5.00	5.00
1500	----	----	2.90N		3.00 +	10	.283	----	----	1	UNCH	----	----
TOTAL									0	3			