

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

PG17 BULLETIN #121@

FEEDER CATTLE CALL OPTI ONS

Fri, Jun 22, 2012 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:	AUG12	SEP12	OCT12	NOV12	JAN13	MAR13	APR13	MAY13
FDR CATTLE FUT	08/30	09/27	10/25	11/15	01/31	03/28	04/25	05/23
FDR CATTLE OPT	08/30	09/27	10/25	11/15	01/31	03/28	04/25	05/23

FEEDER CATTLE OPTI ONS ON FUTURES

ELI GIBLE OPTI ONS SERI ES (CALLS & PUTS) FOR TRADI NG: FRI, JUN 22

AUG12	SEP12	OCT12	NOV12	JAN13	MAR13	APR13	MAY13
ZF 120.0-180.0	132.0-180.0	124.0-180.0	134.0-180.0	136.0-180.0	138.0-180.0	142.0-180.0	144.0-180.0

FEEDER CATTLE FUTURES

OPENI NG	HIGH	LOW	CLOSI NG	SETT. PRI CE & F	RTH	GLOBEX®	OPEN	---YEAR AGO---						
FDR CATTLE FUT														
AUG12	152.60	152.90B	151.80A	152.82 @152.80	152.80 + 15	226	2452	19245 - 249	2909	20547	138.60			
SEP12	154.32	155.00B	154.15A	154.92 @154.90	154.90 + 12	140	665	6425 + 104	1014	6768	139.52			
OCT12	156.07 @156.05	156.40B	155.30A	156.07 @156.05	156.07 UNCH	69	602	4703 + 72	742	5129	139.70			
NOV12	157.35 @157.32	157.50B	156.50A	157.35 @157.32	157.32 + 15	21	246	3596 + 47	293	3111	140.05			
JAN13	157.30	157.32B	156.90A	157.25 @157.27	157.25 + 35	4	125	2331 + 11	73	1350	138.92			
MAR13	158.00	158.15B	157.50A	158.15B	158.15 + 15	---	12	461 + 1	37	205	137.67			
APR13	---	---	---	*159.00A	159.00 - 25	---	---	60 UNCH	---	60	137.00			
MAY13	---	---	---	*159.00A	159.00 - 52	---	---	25 + 2	---	25	137.50			
TOTAL	FDR CATTLE FUT					460	4104	36846 - 12	5068	37195				

FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSI NG	RANGE	SETT. PRI CE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
FDR CATTLE CALL		FDR CATTLE CALL		(FUTURES SETT.	152.800 +	15.0)						HI GH	LOW		
1340	---	---	---	---	18.82N		18.95 + 12	.963	---	---	10	UNCH	30.12B	15.70A	
1400	---	---	---	---	12.92N		13.07 + 15	.930	---	---	43	UNCH	24.40B	11.15A	
1420	---	---	---	---	11.05N		11.20 + 15	.902	---	---	10	UNCH	22.52B	9.90A	
1440	---	---	---	---	9.25N		9.40 + 15	.862	---	---	24	UNCH	20.67B	8.35A	
1480	---	---	---	---	6.07N		6.17 + 10	.734	---	---	8	UNCH	17.07B	5.65A	
1490	---	---	---	---	5.37N		5.47 + 10	.691	---	---	12	UNCH	13.00B	4.97A	
1500	---	---	---	---	*4.50A	4.50A	4.82 + 10	.645	---	---	262	UNCH	15.32B	4.32A	
1510	---	---	---	---	*3.80A	3.80A	4.17 + 7	.599	---	---	6	UNCH	11.32B	3.75A	
1520	---	---	---	---	*3.20A	3.20A	3.57 + 5	.550	---	63	292 + 53	13.65B	3.10		
1530	---	---	---	---	*2.70A	2.70A	3.00 + 2	.499	---	1	22 + 1	9.72B	2.65A		
1540	---	---	---	---	*2.30A	2.30B	2.52 + 2	.447	---	2	471 + 2	12.05B	2.00A		
1550	---	---	---	---	*1.80A	1.80A	2.10 + 2	.396	---	8	9 + 5	8.25B	1.80A		
1560	---	---	---	---	*1.50A	1.60B	1.75 + 5	.347	---	64	939 - 17	10.55B	1.35		
1570	---	---	---	---	*1.20A	1.20A	1.42 + 2	.300	---	4	24	UNCH	7.05B	1.20A	
1580	---	---	---	---	*1.00A	1.00A	1.15 + 2	.256	---	14	250 + 8	9.10B	1.00A		
1590	---	---	---	---	*.80A	.80A	.92 + 2	.216	---	3	3 + 1	5.92B	.80A		
1600	0.70		.70		*.60A	.70	.72 + 2	.179	---	103	1320 + 14	7.75	.55		
1610	---	---	---	---	.60N		.60 UNCH	.152	---	---	8	UNCH	4.72B	.55A	
1620	---	---	---	---	.52N		.52 UNCH	.132	---	---	324	UNCH	6.95	.45A	
1630	---	---	---	---	.45N		.45 UNCH	.114	---	---	17	UNCH	3.75B	.37A	
1640	---	---	---	---	.40N		.37 - 2	.097	---	14	833 + 6	5.40	.25		
1650	---	---	---	---	.32N		.30 - 2	.080	---	---	61	UNCH	2.95B	.25	
1660	---	---	---	---	.25N		.25 UNCH	.067	---	2	579	UNCH	4.55	.15	
1670	---	---	---	---	.20N		.20 UNCH	.055	---	---	53	UNCH	1.97B	.25	
1680	---	---	---	---	.17N		.15 - 2	.043	---	8	338 - 8	3.52B	.10		
1700	0.05		.05		.05		.10 UNCH	.029	---	8	2188 - 8	2.90	.05		
1720	0.10		.07A		.07A		.07 UNCH	.022	---	2	165	UNCH	2.25	.07A	
1740	---	---	---	---	.05N		.05 UNCH	.015	---	---	60	UNCH	1.65	.05	
1760	---	---	---	---	.02N		.02 UNCH	.008	---	---	99	UNCH	1.20	.20	
1780	---	---	---	---	CAB		CAB	.004	---	---	16	UNCH	.90	.02	
1800	---	---	---	---	CAB		CAB	.004	---	---	20	UNCH	.45	.10	
TOTAL										294	8466 + 57				
SEP12	FDR CATTLE CALL		(FUTURES SETT.	154.900 +	12.5)										
1400	---	---	---	---	15.22N		15.30 + 7	.921	---	---	5	UNCH	23.92B	11.90A	
1440	---	---	---	---	11.60N		11.65 + 5	.863	---	---	5	UNCH	20.25B	9.37A	
1480	---	---	---	---	8.27N		8.30 + 2	.767	---	---	13	UNCH	16.75B	7.00A	
1500	---	---	---	---	6.75N		6.75 UNCH	.707	---	---	21	UNCH	15.12B	5.95A	
1520	---	---	---	---	5.10A	5.10A	5.42 + 5	.631	---	---	2	UNCH	13.50B	4.90A	
1540	---	---	---	---	*3.95A	3.95A	4.20 + 2	.550	---	---	3	UNCH	11.92B	3.95A	
1560	---	---	---	---	*2.90A	2.90A	3.17 + 5	.464	---	5	35 + 5	10.47B	2.90A		
1570	---	---	---	---	*2.50A	2.50A	2.77 + 5	.422	---	---	25	UNCH	7.22B	2.50A	
1580	---	---	---	---	*2.20A	2.20A	2.37 UNCH	.380	---	5	42	UNCH	9.07B	2.17A	
1590	---	---	---	---	*1.90A	1.90A	2.05 UNCH	.341	---	---	2	UNCH	5.90B	1.87A	
1600	---	---	---	---	*1.60A	1.60A	1.75 - 2	.303	---	10	79	UNCH	7.77B	1.57A	
1620	---	---	---	---	*1.10A	1.10A	1.25 - 2	.235	---	2	84 - 2	6.57B	1.10A		
1630	---	---	---	---	*.90A	.90A	1.05 - 5	.205	---	---	5	UNCH	3.70B	.90A	
1640	---	---	---	---	*.75A	.75A	.87 - 7	.177	---	---	79	UNCH	5.47B	.75A	
1650	---	---	---	---	*.60A	.60A	.72 - 10	.152	---	---	11	UNCH	2.90B	.60A	
1660	---	---	---	---	*.55A	.55A	.62 - 7	.133	---	7	194	UNCH	4.45B	.40	
1680	---	---	---	---	.40A	.40A	.45 - 5	.099	---	15	146 - 5	3.57B	.25		
1700	---	---	---	---	.37N		.30 - 7	.070	---	---	225	UNCH	2.82B	.25	
1720	---	---	---	---	.25N		.20 - 5	.049	---	---	41	UNCH	2.50	.25	
1740	---	---	---	---	.17N		.15 - 2	.037	---	---	25	UNCH	1.62B	.22A	
1760	---	---	---	---	.12N		.10 - 2	.026	---	---	8	UNCH	1.35	.20	
1780	---	---	---	---	.07N		.07 UNCH	.019	---	---	11	UNCH	.82B	.15	
1800	---	---	---	---	.05N		.05 UNCH	.013	---	---	13 - 1	.67	.02		
TOTAL										45	1074 - 3				
OCT12	FDR CATTLE CALL		(FUTURES SETT.	156.075)											
1400	---	---	---	---	16.70N		16.62 - 7	.907	---	---	5	UNCH	23.92B	12.32A	
1440	---	---	---	---	13.15N		13.02 - 12	.854	---	---	4	UNCH	20.32B	9.77A	
1500	---	---	---	---	8.20N		8.17 - 2	.717	---	---	16	UNCH	15.22B	6.60A	
1520	---	---	---	---	6.75N		6.77 + 2	.655	---	1	38 - 1	13.65B	5.67A		
1540	---	---	---	---	5.20A	5.20A	5.50 - 2	.588	---	---	46	UNCH	12.15B	4.70A	
1560	---	---	---	---	4.30A	4.30A	4.40 - 2	.516	---	---	6	UNCH	10.67B	3.85A	
1580	---	---	---	---	3.30A	3.30A	3.42 UNCH	.442	---	---	9	UNCH	9.27B	3.12A	
1600	---	---	---	---	*2.40A	2.40A	2.60 UNCH	.369	---	10	86	UNCH	7.97B	2.32A	
1620	---	---	---	---	*1.70A	1.70A	1.92 - 2	.299	---	---	5	159	UNCH	6.80B	1.65
1640	---	---	---	---	*1.20A	1.20A	1.37 - 2	.234	---	---	6	121 + 6	5.72B	1.20A	
1660	---	---	---	---	*.85A	.85A	.95 - 5	.177	---	---	5	280 + 3	4.72B	.82A	
1680	---</														



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FEEDER CATTLE CALL OPTI ONS

Fri, Jun 22, 2012 PG17

FDR CATTLE CALL		(FUTURES SETT.	157.250 +	35.0)									
JAN13	FDR CATTLE CALL	----	----	----	3.20 +	7	.373	----	----	8	UNCH	7.15B	2.87A
1620	----	----	3.12N	----	2.47 +	7	.314	----	----	93	UNCH	6.12B	2.17A
1640	----	----	*2.30A	----	1.85 +	5	.257	----	2	54 +	1	5.60	1.65A
1660	----	----	1.80N	----	1.35 +	2	.205	----	----	49	UNCH	4.37B	1.20A
1680	----	----	1.32N	----	.95 +	2	.157	----	----	67	UNCH	4.00	.85A
1700	----	----	.92N	----	.65 +	2	.117	----	----	91	UNCH	3.00	.57A
1720	----	----	.62N	----	.40N	2	.084	----	----	33	UNCH	2.50	.42A
1740	----	----	.40N	----	.25N	2	.055	----	3	34	UNCH	2.00	.25
1760	----	----	.25N	----	.15N	15	.035	----	----	11	UNCH	1.70B	.17A
1780	----	----	.15N	----				----	5	778 +	1		
TOTAL													
MAR13	FDR CATTLE CALL	(FUTURES SETT.	158.150 +	15.0)									
1540	----	----	8.37N	----	8.47 +	10	.624	----	----	3	UNCH	12.15	7.27A
1600	----	----	5.17N	----	5.25 +	7	.471	----	----	9	UNCH	7.87B	4.60A
1640	----	----	3.55N	----	3.62 +	7	.368	----	----	2	UNCH	5.80B	3.30A
1700	----	----	1.85N	----	1.87 +	2	.230	----	----	10	UNCH	2.97	1.75A
1740	----	----	1.12N	----	1.17 +	5	.159	----	----	1	UNCH	----	1.27A
1780	----	----	.67N	----	.70 +	2	.104	----	----	6	UNCH	2.70B	.87A
TOTAL									0	31			
APR13	FDR CATTLE CALL	(FUTURES SETT.	159.000 -	25.0)									
1760	----	----	1.05N	----	1.00 -	5	.140	----	----	2	UNCH	2.00	1.20A
TOTAL									0	2			