

2013 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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FINAL

PG17 BULLETIN #118@

FEEDER CATTLE CALL OPTIONS

Thu, Jun 20, 2013 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:	AUG13	SEP13	OCT13	NOV13	JAN14	MAR14	APR14	MAY14
FDR CATTLE FUT	08/29	09/26	10/31	11/21	01/30	03/27	04/17	05/22
FDR CATTLE OPT	08/29	09/26	10/31	11/21	01/30	03/27	04/17	05/22

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUN 20

AUG13	SEP13	OCT13	NOV13	JAN14	MAR14	APR14	MAY14
ZF 128.0-180.0	130.0-180.0	132.0-180.0	132.0-180.0	132.0-178.0	134.0-172.0	136.0-168.0	136.0-168.0

FEEDER CATTLE FUTURES

										-52 WEEKS (364 DAYS) AGO-		
	OPENING	HIGH	LOW	CLOSING	SETT. PRICE & F	RTH	GLOBEX®	OPEN				
FDR CATTLE FUT												
AUG13	144.42 @144.40	144.45B	143.80A	144.42 @144.40	144.42 - 22	28	1587	22662 + 64	2950	19494	152.65	
SEP13	146.50	146.85B	146.20A	146.75B	146.75 - 25	7	392	3626 + 55	779	6321	154.77	
OCT13	148.65	148.77B	148.10A	148.65	148.65 - 27	1	283	3319 + 13	458	4631	156.07	
NOV13	150.15 @150.12	150.40B	149.65A	150.15 @150.12	150.15 - 20	7	113	2376 - 15	231	3549	157.17	
JAN14	150.25	150.70B	150.05A	150.30A@150.25	150.25 + 5	20	97	975 + 14	135	2320	156.90	
MAR14	----	151.62B	151.25A	151.62B	151.62 + 12	----	18	100 + 1	21	460	158.00	
APR14	----	152.30B	----	152.30B	152.30 + 5	----	----	45 UNCH	8	60	159.25	
MAY14	----	----	----	153.25N	153.25 UNCH	----	----	29 UNCH	1	23	159.52	
TOTAL	FDR CATTLE FUT					63	2490	33132 + 132	4583	36858		

FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
AUG13 FDR CATTLE CALL (FUTURES SETT. 144.425 - 22.5)														
1360	----	----	----	----	8.95N	8.75 - 20	8.75 - 20	.898	----	----	11 UNCH	18.50B	7.65A	
1370	----	----	----	----	8.05N	7.87 - 17	7.87 - 17	.869	----	----	10 UNCH	10.10B	7.10A	
1380	----	----	----	----	7.22N	7.02 - 20	7.02 - 20	.839	----	----	5 UNCH	25.92B	6.22A	
1400	----	----	----	----	5.60N	5.42 - 17	5.42 - 17	.756	----	----	26 UNCH	24.02B	4.80A	
1420	----	----	----	----	4.17N	4.02 - 15	4.02 - 15	.652	----	----	4 UNCH	22.12B	3.70A	
1430	----	----	----	----	3.55N	3.40 - 15	3.40 - 15	.595	----	----	16 UNCH	8.00B	3.00A	
1440	----	----	----	----	2.97N	2.82 - 15	2.82 - 15	.535	----	5	122 + 5	20.27B	2.50	
1450	----	----	----	----	2.45N	2.32 - 12	2.32 - 12	.473	----	1	29 + 1	7.90B	2.00A	
1460	----	----	----	----	2.00N	1.90 - 10	1.90 - 10	.413	----	3	183 + 3	18.45B	1.67A	
1470	----	----	----	----	1.62N	1.55 - 7	1.55 - 7	.355	----	----	85 UNCH	6.45B	1.30A	
1480	----	----	----	----	1.30N	1.25 - 5	1.25 - 5	.302	----	4	321 UNCH	16.67B	.95A	
1490	----	----	----	----	1.02N	.97 - 5	.97 - 5	.251	----	1	35 + 1	5.50B	.85A	
1500	----	----	----	----	.80N	.77 - 2	.77 - 2	.209	----	2	566 UNCH	14.95B	.65	
1510	----	----	----	----	.65N	.60 - 5	.60 - 5	.170	----	1	34 UNCH	4.50B	.50A	
1520	----	----	----	----	.50N	.47 - 2	.47 - 2	.139	----	1	252 - 1	12.92B	.32	
1530	----	----	----	----	.40N	.37 - 2	.37 - 2	.113	----	----	62 UNCH	3.77B	.37	
1540	----	----	----	----	.32N	.30 - 2	.30 - 2	.092	----	30	305 UNCH	11.35B	.20	
1550	----	----	----	----	.25N	.22 - 2	.22 - 2	.072	----	20	262 UNCH	2.92B	.17	
1560	----	----	----	----	.20N	.20 UNCH	.063	.063	----	2	509 - 2	10.17B	.12A	
1570	----	----	----	----	.17N	.17 UNCH	.054	.054	----	----	1 UNCH	2.20B	.30A	
1580	----	----	----	----	.15N	.17 + 2	.052	.052	----	----	274 UNCH	8.80B	.10	
1600	----	----	----	----	.12N	.12 UNCH	.037	.037	----	----	367 UNCH	7.22B	.10	
1620	----	----	----	----	.10N	.10 UNCH	.029	.029	----	----	158 UNCH	6.32B	.07	
1640	----	----	----	----	.07N	.07 UNCH	.021	.021	----	16	137 - 16	5.27B	.05	
1660	----	----	----	----	.05N	.05 UNCH	.014	.014	----	----	243 UNCH	4.32B	.02	
1680	----	----	----	----	.05N	.02 - 2	.008	.008	----	----	155 UNCH	3.47B	.02	
1700	----	----	----	----	.02N	.02 UNCH	.007	.007	----	----	251 UNCH	2.90B	.05	
1720	----	----	----	----	.02N	.02 UNCH	.007	.007	----	----	99 UNCH	2.40B	.02	
1740	----	----	----	----	CAB	CAB	.003	.003	----	----	99 UNCH	1.60	.02	
1760	----	----	----	----	CAB	CAB	.003	.003	----	----	7 UNCH	1.15	.02	
1780	----	----	----	----	CAB	CAB	.003	.003	----	----	27 UNCH	.70	.02A	
1800	----	----	----	----	CAB	CAB	.003	.003	----	----	64 UNCH	.37B	.02	
TOTAL										86	4719 - 9			
SEP13 FDR CATTLE CALL (FUTURES SETT. 146.750 - 25.0)														
1420	----	----	----	----	6.47N	6.27 - 20	6.27 - 20	.723	----	----	5 UNCH	21.02B	5.62A	
1440	----	----	----	----	5.12N	4.92 - 20	4.92 - 20	.639	----	----	5 UNCH	19.20B	4.50A	
1460	----	----	----	----	3.90N	3.75 - 15	3.75 - 15	.547	----	5	25 + 4	17.40B	3.42A	
1470	----	----	----	----	3.37N	3.25 - 12	3.25 - 12	.499	----	----	12 UNCH	4.42B	2.95A	
1480	----	----	----	----	2.90N	2.77 - 12	2.77 - 12	.452	----	41	194 - 13	15.65B	2.50A	
1500	----	----	----	----	2.10N	2.00 - 10	2.00 - 10	.360	----	14	118 + 14	13.95B	1.77A	
1510	----	----	----	----	1.77N	1.67 - 10	1.67 - 10	.317	----	----	3 UNCH	2.27B	1.57A	
1520	----	----	----	----	1.47N	1.40 - 7	1.40 - 7	.277	----	----	135 UNCH	12.30B	1.25A	
1530	----	----	----	----	1.22N	1.15 - 7	1.15 - 7	.239	----	----	2 UNCH	1.67B	1.10A	
1540	----	----	----	----	1.00N	.95 - 5	.95 - 5	.205	----	----	92 UNCH	10.75B	.85A	
1560	----	----	----	----	.67N	.67 UNCH	.153	.153	----	----	161 UNCH	9.27B	.62A	
1580	----	----	----	----	.45N	.45 UNCH	.109	.109	----	----	77 UNCH	7.87B	.42A	
1600	----	----	----	----	.30N	.30 UNCH	.076	.076	----	----	121 UNCH	6.60B	.32A	
1620	----	----	----	----	.20N	.20 UNCH	.053	.053	----	----	113 UNCH	5.25	.22A	
1640	----	----	----	----	.15N	.15 UNCH	.040	.040	----	----	106 UNCH	4.50	.20	
1660	----	----	----	----	.10N	.10 UNCH	.027	.027	----	----	76 UNCH	4.80	.47A	
1680	----	----	----	----	.07N	.07 UNCH	.020	.020	----	----	20 UNCH	1.65	.20A	
1700	----	----	----	----	.05N	.05 UNCH	.014	.014	----	----	92 UNCH	3.02B	.10A	
1720	----	----	----	----	.05N	.02 - 2	.007	.007	----	----	13 UNCH	2.35	.15	
1740	----	----	----	----	.02N	.02 UNCH	.007	.007	----	----	5 UNCH	1.60B	.37A	
1800	----	----	----	----	CAB	CAB	.003	.003	----	----	5 UNCH	.22B	.20	
TOTAL										60	1380 + 5			
OCT13 FDR CATTLE CALL (FUTURES SETT. 148.650 - 27.5)														
1440	----	----	----	----	6.92N	6.72 - 20	6.72 - 20	.691	----	----	7 UNCH	20.32B	6.05A	
1480	----	----	----	----	4.42N	4.25 - 17	4.25 - 17	.539	----	----	16 UNCH	16.77B	3.92A	
1500	----	----	----	----	3.45N	3.30 - 15	3.30 - 15	.458	----	----	34 UNCH	15.07B	3.00	
1520	----	----	----	----	2.60N	2.50 - 10	2.50 - 10	.379	----	----	26 UNCH	13.42B	2.32A	
1540	----	----	----	----	1.92N	1.85 - 7	1.85 - 7	.305	----	----	54 UNCH	11.82B	1.70A	
1560	----	----	----	----	1.40N	1.32 - 7	1.32 - 7	.238	----	1	111 + 1	10.32B	1.25A	
1580	----	----	----	----	1.02N	.95 - 7	.95 - 7	.183	----	----	87 UNCH	8.90B	.85A	
1600	----	----	----	----	.75N	.67 - 5	.67 - 5	.138	----	----	126 UNCH	5.62B	.62A	
1620	----	----	----	----	.50N	.47 - 2	.47 - 2	.102	----	----	71 UNCH	4.60B	.40	
1640	----	----	----	----	.35N	.32 - 2	.32 - 2	.074	----	----	38 UNCH	5.50	.40A	
1660	----	----	----	----	.25N	.22 - 2	.22 - 2	.053	----	----	58 UNCH	2.45B	.35A	
1680	----	----	----	----	.17N	.17 UNCH	.041	.041	----	----	28 UNCH	3.50	.27A	
1700	----	----	----	----	.12N	.12 UNCH	.030	.030	----	5	55 - 5	3.00	.07	
1720	----	----												



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FINAL

PG17 BULLETIN #118@		FEEDER CATTLE CALL OPTI ONS								Thu, Jun 20, 2013 PG17				
FDR CATTLE CALL		(FUTURES SETT.	150.250 +	5.0)										
JAN14	FDR CATTLE CALL	----	----	.42N	.40 -	2	.078	----	----	17	UNCH	1.15B	.50A	
1680	----	----	----	.30N	.30	UNCH	.060	----	----	5	UNCH	1.12	.50A	
1700	----	----	----	.17N	.17	UNCH	.036	----	----	15	UNCH	.65B	.57	
1740	----	----	----	.10N	.10	UNCH	.022	----	----	30	UNCH	.40	.15	
1780	----	----	----											
TOTAL									0	434				
MAR14		(FUTURES SETT.	151.625 +	12.5)										
1540	FDR CATTLE CALL	----	----	4.20N	4.22 +	2	.446	----	----	10	UNCH	6.25B	4.05A	
1600	----	----	----	1.97N	2.00 +	2	.270	----	----	27	UNCH	3.85B	1.95A	
1680	----	----	----	.57N	.60 +	2	.106	----	----	9	UNCH	1.50B	.55A	
TOTAL									0	46				