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FINAL

PG18 BULLETIN #151@

FEEDER CATTLE PUT OPTIONS

Fri, Aug 05, 2011 PG18

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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$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.

FEEDER CATTLE PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE PUT		(FUTURES SETT.)		133.700 +	55.0 )						HIGH	LOW	
AUG11	FDR CATTLE PUT												
960	----	----	----	CAB		CAB	----	----	----	15	UNCH	.92B	.02
980	----	----	----	CAB		CAB	----	----	----	20	UNCH	1.12B	.02A
1000	----	----	----	CAB		CAB	----	----	----	74	UNCH	1.40	.02A
1020	----	----	----	CAB		CAB	----	----	----	5	UNCH	1.50	.02A
1040	----	----	----	CAB		CAB	----	----	----	111	UNCH	2.50	.02A
1060	----	----	----	CAB		CAB	----	----	----	62	UNCH	3.00	.02A
1080	----	----	----	CAB		CAB	----	----	----	112	UNCH	2.85	.02A
1100	----	----	----	CAB		CAB	----	----	----	735	UNCH	3.40	.02
1120	----	----	----	CAB		CAB	----	----	----	304	UNCH	3.60	.05
1140	----	----	----	CAB		CAB	----	----	----	180	UNCH	3.85	.02
1150	----	----	----	CAB		CAB	----	----	----	7	UNCH	1.40B	.07A
1160	----	----	----	CAB		CAB	----	----	----	320	UNCH	4.30	.02A
1170	----	----	----	CAB		CAB	----	----	----	32	UNCH	1.92B	.05A
1180	----	----	----	.02N		UNCH	.008	----	----	340	UNCH	5.00	.02A
1190	----	----	----	.05N		.02 -	2	.009	----	13	UNCH	2.55B	.12A
1200	----	----	----	.05N		.05	UNCH	.016	----	634 -	178	5.47	.02A
1210	----	----	----	.07N		.07	UNCH	.024	----	9	UNCH	3.37B	.05
1220	----	----	----	.12N		.07 -	5	.026	----	283	UNCH	4.50	.02
1230	----	----	----	.15N		.12 -	2	.041	----	42	UNCH	4.52B	.07
1240	----	----	----	.20N		.15 -	5	.050	----	377	UNCH	5.90	.10
1250	----	----	----	.25N		.20 -	5	.066	----	51	UNCH	5.70B	.20A
1260	----	----	----	.30N		.27 -	2	.088	----	404	UNCH	8.20B	.15
1270	----	----	----	.40N		.35 -	5	.113	----	40	UNCH	7.02B	.22
1280	----	----	----	.55N		.45 -	10	.143	----	257 -	1	9.62B	.27A
1290	----	----	----	.72N		.57 -	15	.181	----	53	UNCH	8.52B	.35
1300	0.60		.60	.60		.75 -	20	.229	121	838 +	65	11.12B	.27
1310	----	----	----	1.20N		.97 -	22	.288	----	59	UNCH	10.10B	.40
1320	1.42		1.42	1.10		1.10	27	.357	22	188	UNCH	12.75B	.35
1330	----	----	----	2.00N		1.65 -	35	.435	----	78	UNCH	11.77B	.65A
1340	3.00		3.00	3.00		2.15 -	37	.517	25	257 -	2	14.60B	.62
1350	----	----	----	3.12N		2.80 -	32	.593	1	77	UNCH	13.57B	.87A
1360	3.30		3.90B	3.30		3.45 -	35	.665	17	245 -	10	16.32B	.90
1370	----	----	#4.70B	4.70B		4.15 -	42	.733	----	23	UNCH	15.45B	1.20A
1380	----	----	5.60B	5.60B		4.92 -	47	.791	----	75	UNCH	16.40B	1.15
1390	----	----	----	6.27N		5.72 -	55	.845	----	26	UNCH	17.37B	1.62A
1395	----	----	----	6.70N		6.15 -	55	.868	----	5	UNCH	7.35B	3.90A
1400	----	----	7.60B	7.60B		6.60 -	55	.885	----	133	UNCH	18.35B	1.70
1410	----	----	----	8.07N		7.50 -	57	.918	----	11	UNCH	19.32B	2.20A
1420	----	----	----	9.00N		8.45 -	55	.938	----	12	UNCH	20.30B	2.52A
1430	----	----	----	9.95N		9.40 -	55	.957	----	28	UNCH	10.70B	2.90A
1440	----	----	----	10.92N		10.37 -	55	.968	----	1	UNCH	22.27B	3.32A
1450	----	----	----	11.90N		11.35 -	55	.977	----	1	UNCH	12.70B	3.80A
1460	----	----	----	12.90N		12.35 -	55	.979	----	5	UNCH	24.27B	4.30A
TOTAL									191	6542 -	126		
SEP11	FDR CATTLE PUT	(FUTURES SETT.)		134.975 +	87.5 )								
1000	----	----	----	CAB		CAB	----	----	----	1	UNCH	.75B	.02A
1060	----	----	----	.02N		.02	UNCH	.005	----	6	UNCH	1.27B	.02A
1080	----	----	----	.05N		.05	UNCH	.010	----	67	UNCH	2.32B	.02A
1100	----	----	----	.07N		.07	UNCH	.014	----	210	UNCH	2.60B	.02A
1120	----	----	----	.10N		.10	UNCH	.019	----	104	UNCH	3.02B	.02A
1140	----	----	----	.15N		.15	UNCH	.029	----	233	UNCH	3.55B	.05A
1160	----	----	----	.20N		.20	UNCH	.038	----	84	UNCH	4.50	.07A
1180	----	----	----	.25N		.25	UNCH	.049	----	71	UNCH	5.50B	.07
1190	----	----	----	.30N		.27 -	2	.055	----	5	UNCH	2.82B	.15A
1200	----	----	----	.32N		.30 -	2	.061	2	835 -	2	5.67B	.15
1220	----	----	----	.42N		.40 -	2	.081	6	113 -	6	6.62B	.22
1230	----	----	----	.47N		.45 -	2	.092	----	10	UNCH	4.52B	.27A
1240	----	----	----	.55N		.52 -	2	.107	----	143	UNCH	7.72B	.32A
1250	----	----	----	.67N		.62 -	5	.126	----	3	UNCH	5.60B	.37A
1260	----	----	----	.82N		.72 -	10	.146	----	84	UNCH	9.00B	.42A
1270	1.10B		1.10B	1.10B		.85 -	12	.169	----	9	UNCH	6.80B	.50A
1280	----	----	----	1.17N		1.00 -	17	.196	----	138	UNCH	9.92B	.55A
1290	----	----	----	1.40N		1.17 -	22	.226	----	32	UNCH	8.15B	.62A
1300	----	1.80B	1.40A	1.40A		1.40 -	27	.262	2	243 -	2	11.42B	.70A
1310	2.00B		2.00B	2.00B		1.62 -	35	.299	----	28	UNCH	9.35B	.80A
1320	2.40B		2.40B	2.40B		1.90 -	42	.341	----	105	UNCH	13.05B	.92A
1330	#2.80B		2.80B	2.80B		2.27 -	42	.389	5	8 +	2	9.65B	1.07A
1340	3.30B		3.30B	3.30B		2.70 -	42	.439	1	129	UNCH	14.77B	1.10
1350	#3.90B		3.90B	3.90B		3.15 -	45	.489	----	20	UNCH	7.35B	1.42A
1360	4.50B		4.50B	4.50B		3.67 -	45	.540	----	183	UNCH	16.57B	1.62A
1370	----	----	----	4.77N		4.47 -	50	.590	8	26	UNCH	5.70	1.85A
1380	----	----	----	5.50N		4.90 -	60	.639	----	114	UNCH	15.12B	2.00
1390	----	----	----	6.22N		5.60 -	62	.683	----	3	UNCH	6.95B	2.30A
1400	----	----	----	7.02N		6.32 -	70	.726	----	20	UNCH	16.92B	2.60A
1410	----	----	----	7.82N		7.07 -	75	.766	----	2	UNCH	8.47B	2.90A
1420	----	----	----	8.67N		7.87 -	80	.802	----	14	UNCH	18.80B	3.25
1430	----	----	----	9.50N		8.72 -	77	.832	1	1	UNCH	10.22B	3.65A
1450	----	----	----	11.32N		10.45 -	87	.884	----	3	UNCH	12.07B	4.50A
TOTAL									25	3047 -	8		
OCT11	FDR CATTLE PUT	(FUTURES SETT.)		136.300 +	77.5 )								
1000	----	----	----	.12N		.12	UNCH	.015	----	1	UNCH	.97B	.02A
1020	----	----	----	.15N		.15	UNCH	.019	----	2	UNCH	1.17B	.05A
1040	----	----	----	.17N		.17	UNCH	.022	----	10	UNCH	2.00	.05A
1060	----	----	----	.20N		.20	UNCH	.026	----	1	UNCH	1.67B	.05A
1080	----	----	----	.22N		.22	UNCH	.030	----	4	UNCH	1.97B	.07
1100	----	----	----	.25N		.25	UNCH	.035	----	28	UNCH	3.50	.10A
1120	----	----	----	.30N		.30	UNCH	.042	----	16	UNCH	2.65B	.12A
1140	----	----	----	.32N		.35 +	2	.050	----	548	UNCH	2.72B	.15A
1160	----	----	----	.37N		.40 +	2	.059	----	321	UNCH	3.15B	.20
1180	----	----	----	.45N		.47 +	2	.071	----	65	UNCH	3.67B	.27A
1200	----	----	----	.57N		.55 -	2	.085	----	359	UNCH	3.67	.32A
1220	----	----	----	.77N		.70 -	7	.107	----	392	UNCH	4.92B	.42A
1240	1.00		1.00	1.00		.87 -	12	.134	14	204 +	9	5.67B	.55A
1260	----	----	1.00A	1.00A		1.12 -	15	.169	2	152	UNCH	6.57B	.65
1280	----	----	1.60A	1.60A		1.42 -	22	.211	10	141	UNCH	7.57B	.95A
1300	2.15		2.15	2.15		1.85 -	27	.264	27	203 -	5	8.70B	.95
1320	----	----	2.70N	2.70N		2.42 -	27	.327	14	188 -	3	9.87B	1.42A
1340	----	----	3.60B	3.60B		3.10 -	30	.397	23	183 +	6	11.30B	1.72A
1360	4.60B		4.60B	4.60B		4.00 -	35	.473	----	91	UNCH	14.60B	2.12
1380	5.80B		5.80B	5.80B		5.07 -	40	.550	8	103 +	1	14.52B	2.40
1400	----	----	6.75N	6.75N		6.30 -	45	.624	14	145 -	12	16.30B	3.10
1420	----	----	8.15N	8.15N		7.65 -	50	.693	2	76	UNCH	17.85B	3.77A
1440	----	----	9.70N	9.70N		9.15 -	55	.753	----	12	UNCH	19.75B	4.57A
1460	----	----	11.37N	11.37N		10.77 -	60	.805	----	26	UNCH	21.70B	5.50A
TOTAL									114	3271 -	4		
NOV11	FDR CATTLE PUT	(FUTURES SETT.)		137.275 +	82.5 )								
1020	----	----	----	.20N		.20	UNCH	.023	----	16	UNCH	1.05	.25A
1080	----	----	----	.27N		.27	UNCH	.034	----	6	UNCH	1.62B	.27A
1100	----	----											

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FDR CATTLE PUT															
NOV11	FDR CATTLE PUT	(FUTURES SETT.	137.275 +	82.5 )											
1200	----	----	----	.67N	.65 -	2	.091	----	----	148	UNCH	3.75B	.40		
1220	----	----	----	.85N	.80 -	5	.111	----	1	368 +	1	4.37B	.45		
1240	----	----	----	1.07N	1.00 -	7	.138	----	----	102	UNCH	5.15	.60		
1260	----	----	----	1.37N	1.25 -	12	.170	----	----	39	UNCH	6.00	.80A		
1280	----	----	----	1.75N	1.55 -	20	.207	----	2	54	UNCH	6.85B	1.07A		
1300	----	2.30B	----	2.30B	2.00 -	22	.256	----	1	125	UNCH	7.92B	1.15		
1320	----	2.90B	----	2.90B	2.57 -	25	.312	----	2	70 +	2	8.97B	1.50		
1340	----	3.70B	----	3.70B	3.25 -	27	.373	----	----	54	UNCH	10.30B	1.95A		
1360	----	#4.60B	----	4.60B	4.00 -	32	.439	----	----	100	UNCH	11.82B	2.35A		
1380	----	----	----	5.25N	4.87 -	37	.509	----	----	83	UNCH	14.25B	2.87A		
1400	----	----	----	6.45N	5.90 -	55	.582	----	1	68 +	1	16.02B	3.40		
1420	----	----	----	7.77N	7.20 -	57	.649	----	----	57	UNCH	17.85B	3.95		
1440	----	----	----	9.22N	8.65 -	57	.709	----	----	7	UNCH	19.72B	4.92A		
TOTAL										7					
JAN12	FDR CATTLE PUT	(FUTURES SETT.	138.200 +	87.5 )						1391 +	4				
1080	----	----	----	.35N	.35	UNCH	.039	----	----	6	UNCH	.65	.42A		
1100	----	----	----	.42N	.42	UNCH	.048	----	----	21	UNCH	1.85	.35A		
1120	----	----	----	.52N	.52	UNCH	.058	----	----	11	UNCH	2.00	.50A		
1140	----	----	----	.65N	.62 -	2	.069	----	----	116	UNCH	2.55	.42		
1160	----	----	----	.80N	.75 -	5	.083	----	----	7	UNCH	3.15	.67A		
1180	----	----	----	.97N	.90 -	7	.099	----	----	20	UNCH	3.50	.77A		
1200	----	----	----	1.17N	1.10 -	7	.119	----	3	100 +	3	4.60	.92A		
1220	----	----	----	1.42N	1.32 -	10	.142	----	----	26	UNCH	4.50	1.10A		
1240	----	----	----	1.72N	1.60 -	12	.168	----	26	70 +	26	6.60	1.30A		
1260	----	----	----	2.10N	1.92 -	17	.199	----	----	31	UNCH	6.50B	1.55A		
1280	----	2.60B	----	2.60B	2.35 -	17	.235	----	----	21	UNCH	7.22B	1.87A		
1300	3.60	3.60	3.00	3.00	2.87 -	20	.276	----	13	71 +	5	9.50B	2.17		
1320	----	3.90B	----	3.90B	3.47 -	25	.321	----	3	32 +	2	10.82B	2.72A		
1340	----	4.60B	----	4.60B	4.15 -	30	.369	----	41	47 +	4	12.15B	3.25A		
1360	----	5.50B	----	5.50B	4.90 -	37	.419	----	5	68	UNCH	13.72B	3.85A		
1380	----	----	----	6.15N	5.75 -	40	.473	----	----	49	UNCH	15.40B	4.55A		
1400	----	----	----	7.15N	6.72 -	42	.528	----	----	34	UNCH	17.15B	5.30		
1420	----	8.70B	----	8.70B	7.85 -	47	.583	----	----	11	UNCH	18.95B	6.12A		
TOTAL										91					
MAR12	FDR CATTLE PUT	(FUTURES SETT.	137.800 +	20.0 )						741 +	40				
1100	----	----	----	.62N	.60 -	2	.061	----	----	12	UNCH	2.52	.77A		
1140	----	----	----	.80N	.77 -	2	.081	----	----	110	UNCH	3.20B	.75		
1180	----	----	----	1.20N	1.17 -	2	.117	----	----	3	UNCH	4.25B	1.22A		
1200	----	----	----	1.47N	1.42 -	5	.139	----	----	14	UNCH	4.85B	1.45A		
1220	----	----	----	1.77N	1.72 -	5	.164	----	1	3 +	1	5.52B	1.70A		
1240	----	----	----	2.12N	2.07 -	5	.193	----	----	36	UNCH	6.30B	2.00A		
1260	----	----	----	2.55N	2.50 -	5	.225	----	----	5	UNCH	7.15B	2.32A		
1280	----	----	----	3.05N	3.00 -	5	.261	----	----	4	UNCH	8.10B	2.72A		
1300	----	3.70B	----	3.70B	3.57 -	7	.300	----	----	38	UNCH	9.20B	3.20A		
1320	----	----	----	4.30N	4.22 -	7	.342	----	----	61	UNCH	10.45B	3.77A		
1340	----	----	----	5.05N	4.95 -	10	.386	----	1	18 +	1	11.92B	4.30		
1360	----	----	----	5.87N	5.77 -	10	.432	----	----	20	UNCH	13.32B	5.07A		
1380	----	----	----	6.77N	6.67 -	10	.481	----	----	4	UNCH	14.82B	5.90A		
1480	----	----	----	12.87N	12.72 -	15	.718	----	----	5	UNCH	22.65B	10.92A		
TOTAL										2					
APR12	FDR CATTLE PUT	(FUTURES SETT.	138.700 +	80.0 )						333 +	2				
1120	----	----	----	1.17N	.90 -	27	.081	----	----	1	UNCH	1.00B	----		
1220	----	----	----	2.42N	2.25 -	17	.180	----	----	2	UNCH	5.65B	2.20A		
1320	----	----	----	4.92N	4.65 -	27	.335	----	5	7 +	5	10.42B	4.35A		
1340	----	----	----	5.67N	5.35 -	32	.374	----	----	1	UNCH	11.62B	4.97A		
1400	----	----	----	8.35N	7.95 -	40	.502	----	----	2	UNCH	11.32B	7.00A		
TOTAL										5					
MAY12	FDR CATTLE PUT	(FUTURES SETT.	138.000 +	40.0 )						13 +	5				
1240	----	----	----	3.20N	3.10 -	10	.225	----	----	2	UNCH	3.75	3.75		
1320	----	----	----	5.47N	5.32 -	15	.353	----	----	1	UNCH	----	----		
1420	----	----	----	10.00N	9.75 -	25	.556	----	----	1	UNCH	9.00	9.00		
TOTAL										0					