

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



PRELIMINARY

PG18 BULLETIN #121@

FEEDER CATTLE PUT OPTIONS

Fri, Jun 22, 2012 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-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 = 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	FDR CATTLE PUT	(FUTURES SETT.)	(FUTURES SETT.)	152.800 +	15.0 )						HIGH	LOW	
1200	----	----	----	.02N		.02 UNCH	.004	----	----	44	UNCH	.70	.02
1240	----	----	----	.05N		.05 UNCH	.009	----	----	39	UNCH	1.70	.22A
1260	----	----	----	.07N		.07 UNCH	.014	----	----	252	UNCH	1.00	.10A
1280	----	----	----	.10N		.10 UNCH	.019	----	----	115	UNCH	1.20B	.07
1300	----	----	----	.12N		.12 UNCH	.024	----	----	162	UNCH	2.50	.10
1320	----	----	----	.15N		.15 UNCH	.029	----	----	51	UNCH	1.90B	.15
1340	----	----	----	.20N		.17 - 2	.036	----	----	148	UNCH	5.50	.05
1360	----	----	----	.22N		.20 - 2	.043	----	----	88	UNCH	2.77	.25A
1370	----	----	----	.25N		.22 - 2	.049	----	----	5	UNCH	.02	.02
1380	----	----	----	.25N		.25 UNCH	.055	----	----	485	UNCH	3.30	.05
1400	----	----	----	.30N		.30 UNCH	.069	----	----	832	UNCH	4.40B	.10
1420	----	----	----	.42N		.42 UNCH	.097	----	----	685	UNCH	5.60	.10
1440	----	----	.60A	.60A		.62 UNCH	.137	----	2	505 +	2	5.60B	.15
1450	----	----	----	.75N		.72 - 2	.159	----	1	68	UNCH	2.42B	.27A
1460	----	----	----	.92N		.87 - 5	.188	----	62	477 +	61	7.60	.27
1470	----	----	----	1.15N		1.10 - 5	.225	----	1	45	UNCH	3.47B	.37A
1480	----	----	1.40A	1.40A		1.37 - 5	.265	----	6	782 +	3	7.37B	.45
1490	----	----	----	1.72N		1.67 - 5	.308	----	----	61	UNCH	4.32B	.47A
1500	----	----	1.90A	1.90A		2.02 - 5	.354	----	267	1815 +	76	8.47B	.42
1510	----	----	----	2.45N		2.37 - 7	.400	----	----	53	UNCH	5.27B	.55
1520	----	----	----	2.87N		2.77 - 10	.449	----	8	496 +	5	9.65B	.65
1530	----	----	----	3.32N		3.20 - 12	.500	----	5	66 +	5	6.10B	.97A
1540	----	----	----	3.85N		3.72 - 12	.552	----	4	627 -	2	10.92B	1.00
1550	----	----	----	4.42N		4.30 - 12	.603	----	2	82	UNCH	7.30B	1.20A
1560	----	----	----	5.05N		4.95 - 10	.652	----	7	476	UNCH	12.30B	1.35
1570	----	----	----	5.75N		5.62 - 12	.699	----	2	102 +	2	8.65B	1.65
1580	----	----	----	6.47N		6.35 - 12	.743	----	7	264 -	7	13.62B	2.00
1590	----	----	----	7.25N		7.12 - 12	.783	----	----	50	UNCH	10.07B	2.50A
1600	----	----	----	8.02N		7.90 - 12	.820	----	16	663	UNCH	15.05B	2.70
1610	----	----	----	8.92N		8.77 - 15	.847	----	----	15	UNCH	9.25B	3.27A
1620	----	----	----	9.85N		9.70 - 15	.867	----	----	122	UNCH	16.65B	3.77A
1630	----	----	----	10.77N		10.62 - 15	.885	----	----	20	UNCH	11.10B	4.32A
1640	----	----	----	11.72N		11.55 - 17	.902	----	----	17	UNCH	18.30B	4.92A
1660	----	----	----	13.57N		13.42 - 15	.932	----	----	10	UNCH	19.37B	6.45A
TOTAL									390	9722 +	145		
SEP12	FDR CATTLE PUT	(FUTURES SETT.)		154.900 +	12.5 )								
1320	----	----	----	.25N		.20 - 5	.034	----	----	15	UNCH	1.90	.20
1340	----	----	----	.30N		.22 - 7	.040	----	----	50	UNCH	1.85	.20
1360	----	----	----	.35N		.27 - 7	.049	----	----	38	UNCH	2.40B	.22A
1380	----	----	----	.40N		.32 - 7	.060	----	----	1036	UNCH	2.82B	.22A
1400	----	----	----	.47N		.42 - 5	.078	----	----	82	UNCH	4.00	.27A
1420	----	----	----	.65N		.57 - 7	.104	----	----	85	UNCH	4.20B	.25
1440	----	----	----	.85N		.77 - 7	.136	----	----	172	UNCH	4.87B	.40A
1460	----	----	----	1.15N		1.05 - 10	.179	----	1	114 +	1	5.65B	.30
1480	----	----	----	1.52N		1.42 - 10	.232	----	1	266 +	1	6.80B	.50
1500	----	2.00B	----	2.00B		1.85 - 12	.292	----	14	266 +	6	7.85B	.67
1510	----	#2.35B	----	2.35B		2.17 - 10	.329	----	----	2	UNCH	2.35B	.97A
1520	----	2.65B	----	2.65B		2.52 - 7	.368	----	20	164 +	20	8.97B	1.10
1530	----	#3.10B	----	3.10B		2.90 - 7	.408	----	10	12 +	10	3.32B	1.27A
1540	----	3.50B	----	3.50B		3.30 - 10	.449	----	----	187	UNCH	10.17B	1.47A
1550	----	#3.95B	----	3.95B		3.77 - 7	.492	----	----	23	UNCH	4.15B	1.67A
1560	----	4.50B	----	4.50B		4.27 - 7	.535	----	----	105	UNCH	11.47B	1.92A
1570	----	#5.20B	----	5.20B		4.87 - 7	.577	----	----	5	UNCH	5.20B	2.00
1580	----	----	----	5.60N		5.47 - 12	.619	----	----	133	UNCH	12.80B	2.50A
1590	----	----	----	6.27N		6.15 - 12	.658	----	----	3	UNCH	6.20B	2.82A
1600	----	----	----	6.97N		6.82 - 15	.696	----	2	59 -	2	14.25B	3.05
1610	----	----	----	7.70N		7.52 - 17	.734	----	----	10	UNCH	7.72B	3.57A
1620	----	----	----	8.50N		8.32 - 17	.764	----	----	33	UNCH	15.80B	4.05A
1640	----	----	----	10.15N		9.95 - 20	.822	----	----	19	UNCH	17.40B	5.05A
1680	----	----	----	13.70N		13.52 - 17	.900	----	----	14	UNCH	20.82B	7.87A
TOTAL									48	2893 +	36		
OCT12	FDR CATTLE PUT	(FUTURES SETT.)		156.075	)								
1240	----	----	----	.12N		UNCH	.018	----	----	26	UNCH	.30	.15
1320	----	----	----	.30N		.27 - 2	.041	----	----	58	UNCH	2.10	.30
1340	----	----	----	.35N		.32 - 2	.049	----	----	45	UNCH	2.80	.30
1360	----	----	----	.42N		.40 - 2	.061	----	----	16	UNCH	2.10	.40A
1380	----	----	----	.52N		.50 - 2	.076	----	----	69	UNCH	2.00	.32A
1400	----	----	----	.67N		.60 - 7	.092	----	----	355	UNCH	3.62B	.37
1420	----	----	----	.87N		.75 - 12	.115	----	----	60	UNCH	4.22B	.45A
1440	----	----	----	1.10N		.97 - 12	.145	----	----	60	UNCH	4.90B	.40
1460	----	----	----	1.37N		1.27 - 10	.184	----	6	113 +	1	5.67B	.72A
1480	----	----	----	1.72N		1.65 - 7	.229	----	1	195	UNCH	6.52B	.90A
1500	----	----	----	2.15N		2.12 - 2	.282	----	13	223 +	7	7.47B	1.00
1520	----	----	----	2.70N		2.72 + 2	.344	----	20	159 +	4	8.52B	1.37A
1540	----	3.50B	----	3.50B		3.42 - 2	.411	----	2	124 -	2	10.10B	1.75A
1560	----	4.40B	----	4.40B		4.32 - 2	.483	----	----	162	UNCH	11.37B	2.20A
1580	----	5.50B	----	5.50B		5.35 UNCH	.557	----	----	125	UNCH	12.75B	2.72A
1600	----	----	----	6.50N		6.50 UNCH	.630	----	----	85	UNCH	14.10B	3.20
1620	----	----	----	7.85N		7.82 - 2	.700	----	----	15	UNCH	15.65B	4.10A
1640	----	----	----	9.30N		9.27 - 2	.765	----	----	5	UNCH	17.25B	5.10A
1680	----	----	----	12.57N		12.57 UNCH	.865	----	----	2	UNCH	20.62B	7.42A
1720	----	----	----	16.17N		16.17 UNCH	.931	----	----	60	UNCH	20.45B	10.40A
TOTAL									42	1957 +	10		
NOV12	FDR CATTLE PUT	(FUTURES SETT.)		157.325 +	15.0 )								
1340	----	----	----	.37N		.35 - 2	.050	----	----	19	UNCH	1.07B	.22
1360	----	----	----	.45N		.40 - 5	.058	----	----	17	UNCH	2.17	.25
1380	----	----	----	.52N		.47 - 5	.070	----	----	20	UNCH	1.70B	.47A
1400	----	----	----	.60N		.57 - 2	.085	----	----	103	UNCH	2.50B	.50A
1420	----	----	----	.75N		.67 - 7	.102	----	----	23	UNCH	2.52B	.40
1440	----	----	----	.95N		.90 - 5	.132	----	----	59	UNCH	3.05B	.50A
1460	----	----	----	1.22N		1.17 - 5	.166	----	2	20 +	2	3.72B	.65A
1480	----	----	----	1.60N		1.52 - 7	.207	----	2	69 +	2	4.42B	.82A
1500	----	----	----	2.07N		1.97 - 10	.256	----	3	259 +	3	5.20B	.95
1520	----	----	----	2.60N		2.47 - 12	.310	----	20	60 +	2	6.12B	1.32A
1540	----	----	----	3.30N		3.17 - 12	.373	----	----	61	UNCH	7.12B	1.67A
1560	----	4.20B	----	4.20B		3.97 - 15	.439	----	1	60 +	1	8.27B	2.00
1580	----	----	----	5.05N		4.90 - 15	.509	----	----	84	UNCH	9.55B	2.62A
1600	----	----	----	6.15N		6.00 - 15	.579	----	----	34	UNCH	10.85B	3.20
1620	----	----	----	7.35N		7.20 - 15	.647	----	----	8	UNCH	12.30B	4.02A
1640	----	----	----	8.70N		8.55 - 15	.713	----	----	4	UNCH	13.50B	4.85A
1680	----	----	----	11.77N		11.62 - 15	.825	----	----	5	UNCH	16.80B	7.07A
TOTAL									28	905 +	10		
JAN13	FDR CATTLE PUT	(FUTURES SETT.)		157.250 +	35.0 )								
1360	----	----	----	.62N		.60 - 2	.076	----	----	12	UNCH	1.72	.50A
1400	----	----	----	1.02N		.97 - 5	.117	----	----	8	UNCH	2.42B	.60A
1420	----	----	----	1.30N		1.22 - 7	.143	----	----	14	UNCH	2.90B	.75A
1440	----	----	----	1.62N		1.55 - 7	.174	----	----	56	UNCH	3.40B	.90A
1460	----	----	----	2.00N		1.90 - 10	.208	----	----	58	UNCH	4.00B	1.05A
1480	----	----</											

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: [info@cmegroup.com](mailto:info@cmegroup.com)



**PRELIMINARY**

PG18 BULLETIN #121@ FEEDER CATTLE PUT OPTIONS Fri, Jun 22, 2012 PG18

FDR CATTLE PUT		(FUTURES SETT.	157.250 +	35.0 )									
JAN13	FDR CATTLE PUT	----	----	6.02N	5.75 -	27	.505	----	----	20	UNCH	9.40B	3.40A
1580	----	----	----	7.02N	6.75 -	27	.566	----	----	14	UNCH	10.57B	3.90
1600	----	----	----	8.20N	7.92 -	27	.626	----	----	57	UNCH	11.90B	4.85A
1620	----	----	----	9.45N	9.20 -	25	.685	----	----	3	UNCH	13.27B	5.75A
1640	----	----	----	17.42N	17.10 -	32	.915	----	----	30	UNCH	21.42B	12.90A
1740	----	----	----	19.27N	18.92 -	35	.944	----	----	10	UNCH	23.27B	14.35A
1760	----	----	----	23.12N	22.77 -	35	.979	----	----	10	UNCH	22.72	18.60A
1800	----	----	----										
TOTAL										0		560	
MAR13	FDR CATTLE PUT	(FUTURES SETT.	158.150 +	15.0 )									
1400	----	----	----	1.15N	1.12 -	2	.123	----	----	21	UNCH	2.95	1.00
1460	----	----	----	2.02N	1.97 -	5	.204	----	----	2	UNCH	3.20B	2.10
1500	----	----	----	3.02N	3.00 -	2	.283	----	----	26	UNCH	5.12B	2.20A
1520	----	----	----	3.67N	3.62 -	5	.328	----	----	5	UNCH	5.95B	2.67A
1540	----	----	----	4.40N	4.35 -	5	.375	----	----	6	UNCH	6.87B	3.15A
1560	----	----	----	5.22N	5.15 -	7	.425	----	----	2	UNCH	8.57B	3.67A
1620	----	----	----	8.30N	8.22 -	7	.580	----	----	2	UNCH	12.15B	5.80A
TOTAL										0		64	
APR13	FDR CATTLE PUT	(FUTURES SETT.	159.000 -	25.0 )									
1460	----	----	----	2.17N	2.02 -	15	.199	----	----	7	UNCH	2.15	1.90
1540	----	----	----	4.50N	4.30 -	20	.359	----	----	2	UNCH	4.00	4.00
TOTAL										0		9	
MAY13	FDR CATTLE PUT	(FUTURES SETT.	159.000 -	52.5 )									
1480	----	----	----	2.85N	2.97 +	12	.251	----	----	6	UNCH	2.50	2.30A
1620	----	----	----	8.47N	8.75 +	27	.544	----	----	6	UNCH	6.60	6.40
TOTAL										0		12	