

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

PG18 BULLETIN #118@

FEEDER CATTLE PUT OPTIONS

Thu, Jun 20, 2013 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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE PUT		(FUTURES SETT.		144.425 -	22.5 )						HIGH	LOW	
1280	----	----	----	.05N		.07 +	2	.021	----	9	UNCH	.20B	.07
1300	----	----	----	.07N		.10 +	2	.029	----	82 +	1	.90	.10
1320	----	----	----	.12N		.15 +	2	.044	----	237	UNCH	1.00B	.12
1340	----	----	----	.20N		.22 +	2	.066	----	616	UNCH	1.20B	.17
1360	----	----	----	.32N		.35 +	2	.101	----	435	UNCH	1.70B	.32A
1370	----	----	----	.42N		.47 +	5	.130	----	6 -	4	1.37B	.42A
1380	----	----	----	.57N		.60 +	2	.160	----	370 +	4	2.00B	.45A
1390	----	----	----	.75N		.77 +	2	.198	----	21	UNCH	2.05B	.70A
1400	----	1.05B	----	1.05B		1.00 +	5	.243	----	987 +	5	2.80B	.50
1410	----	1.25B	----	1.25B		1.27 +	7	.293	----	22	UNCH	2.92B	1.15A
1420	----	1.57B	----	1.57B		1.60 +	7	.347	----	549	UNCH	3.60	.80A
1430	----	1.95B	----	1.95B		1.97 +	7	.404	----	56 -	2	3.87B	1.47
1440	----	2.40B	----	2.40B		2.40 +	7	.464	----	516 -	7	4.45B	.95A
1450	----	----	----	2.80N		2.90 +	10	.526	----	88 +	4	5.05B	2.07A
1460	----	----	----	3.35N		3.47 +	12	.586	----	403	UNCH	5.65B	1.05A
1470	----	----	----	3.97N		4.12 +	15	.644	----	497	UNCH	6.35B	2.75A
1480	----	----	----	4.65N		4.82 +	17	.697	----	223 -	2	7.05B	1.30
1490	----	----	----	5.37N		5.55 +	17	.748	----	52	UNCH	7.80B	3.40A
1500	----	----	----	6.15N		6.35 +	20	.790	----	605 -	2	8.57B	1.45
1510	----	----	----	7.00N		7.17 +	17	.829	----	1	UNCH	9.37B	4.55A
1520	----	----	----	7.82N		8.02 +	20	.860	----	364	UNCH	10.22B	1.80A
1540	----	----	----	9.65N		9.85 +	20	.907	----	157	UNCH	11.97B	2.52
1560	----	----	----	11.52N		11.75 +	22	.936	----	164 -	1	13.70B	2.90
1580	----	----	----	13.47N		13.72 +	25	.947	----	88	UNCH	15.55B	3.35
1600	----	----	----	15.45N		15.67 +	22	.962	----	219	UNCH	17.47B	3.90
1620	----	----	----	17.42N		17.65 +	22	.970	----	20	UNCH	19.42B	4.82A
1640	----	----	----	19.40N		19.62 +	22	.978	----	15	UNCH	21.37B	5.70A
1660	----	----	----	21.37N		21.60 +	22	.985	----	1	UNCH	23.35B	7.10A
1720	----	----	----	27.35N		27.57 +	22	.992	----	10	UNCH	26.37B	10.65A
TOTAL									108	6813 -	4		
SEP13	FDR CATTLE PUT	(FUTURES SETT.		146.750 -	25.0 )								
1320	----	----	----	.20N		.22 +	2	.052	----	27	UNCH	.77	.22A
1340	----	----	----	.32N		.32	UNCH	.073	----	267	UNCH	.90B	.35A
1360	----	----	----	.50N		.47 -	2	.104	----	54 +	9	1.12B	.47A
1380	----	----	----	.72N		.70 -	2	.147	----	44 +	8	1.55B	.50
1390	----	----	----	.87N		.85 -	2	.173	----	8	UNCH	1.55B	.85A
1400	----	----	----	1.05N		1.05	UNCH	.205	----	145 +	2	2.05B	.75
1410	----	----	----	1.25N		1.27 +	2	.239	----	10	UNCH	2.12B	1.22A
1420	----	----	----	1.50N		1.52 +	2	.276	----	141	UNCH	3.00B	1.00
1430	----	----	----	1.80N		1.82 +	2	.317	----	14	UNCH	2.82B	1.72A
1440	----	----	----	2.12N		2.17 +	5	.361	----	227 +	2	3.90	.97
1450	----	----	----	2.47N		2.57 +	10	.406	----	2	UNCH	3.77B	2.37A
1460	----	----	----	2.90N		3.00 +	10	.453	----	182	UNCH	4.95	1.10A
1470	----	----	----	3.37N		3.50 +	12	.500	----	1	UNCH	4.85B	3.10A
1480	----	----	----	3.90N		4.02 +	12	.547	----	175	UNCH	5.87B	1.72
1500	----	----	----	5.10N		5.25 +	15	.639	----	264	UNCH	7.20B	1.75A
1510	----	----	----	5.77N		5.92 +	15	.682	----	17	UNCH	7.00B	5.35A
1520	----	----	----	6.45N		6.62 +	17	.722	----	64	UNCH	8.65B	2.20
1540	----	----	----	7.97N		8.17 +	20	.794	----	30	UNCH	10.25B	2.65A
1560	----	----	----	9.65N		9.90 +	25	.846	----	45	UNCH	11.95B	3.10
1580	----	----	----	11.42N		11.67 +	25	.890	----	42	UNCH	13.67B	3.50
1600	----	----	----	13.27N		13.52 +	25	.923	----	29	UNCH	15.50B	4.25A
1620	----	----	----	15.17N		15.42 +	25	.946	----	2	UNCH	17.40B	6.30A
TOTAL									57	1790 +	21		
OCT13	FDR CATTLE PUT	(FUTURES SETT.		148.650 -	27.5 )								
1320	----	----	----	.25N		.25	UNCH	.051	----	2	UNCH	.57B	.42A
1340	----	----	----	.37N		.37	UNCH	.073	----	120	UNCH	.87B	.45
1360	----	----	----	.55N		.55	UNCH	.102	----	29	UNCH	1.40B	.60A
1380	----	----	----	.77N		.80 +	2	.141	----	25	UNCH	1.50	.62
1400	----	----	----	1.07N		1.12 +	5	.187	----	171	UNCH	2.15	.82A
1420	----	----	----	1.50N		1.55 +	5	.243	----	75	UNCH	2.65B	1.15A
1440	----	----	----	2.02N		2.10 +	7	.308	----	157 +	11	3.32B	1.42A
1460	----	----	----	2.67N		2.77 +	10	.381	----	178	UNCH	4.10	1.52
1480	----	----	----	3.50N		3.60 +	10	.460	----	91	UNCH	5.12	2.07A
1500	----	----	----	4.52N		4.65 +	12	.541	----	111	UNCH	6.27B	2.00A
1520	----	----	----	5.67N		5.85 +	17	.620	----	62	UNCH	7.70	2.60
1540	----	----	----	6.97N		7.17 +	20	.694	----	40	UNCH	9.05B	3.12A
1560	----	----	----	8.45N		8.65 +	20	.761	----	30	UNCH	10.57B	3.67A
1580	----	----	----	10.07N		10.27 +	20	.816	----	18	UNCH	12.20B	3.85
1600	----	----	----	11.77N		12.00 +	22	.861	----	11	UNCH	13.92B	4.97A
1620	----	----	----	13.52N		13.77 +	25	.897	----	61	UNCH	15.45B	5.50A
1640	----	----	----	15.37N		15.62 +	25	.925	----	1	UNCH	17.32B	6.25
TOTAL									14	1182 +	11		
NOV13	FDR CATTLE PUT	(FUTURES SETT.		150.150 -	20.0 )								
1320	----	----	----	.27N		.27	UNCH	.051	----	11 +	1	.52B	.40A
1340	----	----	----	.37N		.37	UNCH	.068	----	36	UNCH	.95B	.47
1360	----	----	----	.52N		.52	UNCH	.093	----	3	UNCH	1.47	.52
1380	----	----	----	.72N		.72	UNCH	.123	----	17	UNCH	1.67B	.62
1400	----	----	----	1.00N		1.02 +	2	.164	----	140 +	10	2.07B	.90A
1420	----	----	----	1.37N		1.40 +	2	.213	----	53	UNCH	2.57B	1.37A
1440	----	----	----	1.85N		1.87 +	2	.269	----	108	UNCH	3.20B	1.52A
1460	----	----	----	2.45N		2.50 +	5	.335	----	86	UNCH	3.85B	1.80A
1480	----	----	----	3.17N		3.25 +	7	.405	----	61	UNCH	4.72B	2.10A
1500	----	----	----	4.05N		4.12 +	7	.480	----	119 +	4	6.07B	2.30
1520	----	----	----	5.07N		5.15 +	7	.557	----	50	UNCH	6.97B	2.85A
1540	----	----	----	6.22N		6.32 +	10	.632	----	19	UNCH	8.30B	3.35A
1560	----	----	----	7.55N		7.67 +	12	.702	----	43	UNCH	9.75B	3.20
1580	----	----	----	9.05N		9.17 +	12	.765	----	36	UNCH	11.30B	4.50A
1600	----	----	----	10.67N		10.80 +	12	.818	----	31	UNCH	12.97B	4.80A
1620	----	----	----	12.37N		12.50 +	12	.861	----	5	UNCH	14.32B	5.85A
1640	----	----	----	14.15N		14.30 +	15	.896	----	5	UNCH	15.70B	6.72A
1660	----	----	----	16.00N		16.17 +	17	.919	----	5	UNCH	17.55B	7.75A
1780	----	----	----	27.67N		27.87 +	20	.982	----	5	UNCH	29.22B	18.47A
TOTAL									20	833 +	15		
JAN14	FDR CATTLE PUT	(FUTURES SETT.		150.250 +	5.0 )								
1320	----	----	----	.65N		.62 -	2	.086	----	19	UNCH	.90B	.60
1340	----	----	----	.82N		.80 -	2	.108	----	28	UNCH	1.50	.65
1360	----	----	----	1.05N		1.02 -	2	.135	----	38	UNCH	1.72B	.85
1380	----	----	----	1.32N		1.30 -	2	.167	----	45	UNCH	1.97	1.22A
1400	----	----	----	1.65N		1.62 -	2	.203	----	52	UNCH	2.50	1.60A
1420	----	----	----	2.07N		2.05 -	2	.247	----	42	UNCH	3.02B	1.97A
1440	----	----	----	2.60N		2.57 -	2	.297	----	13	UNCH	3.45B	2.30A
1460	----	----	----	3.22N		3.20 -	2	.352	----	20	UNCH	4.25B	2.75
1480	----	----	----	3.97N		3.95 -	2	.412	----	7	UNCH	5.40B	3.62A
1500	----	----	----	4.87N		4.82 -	5	.475	----	62	UNCH	6.45	2.75
1520	----	----	----	5.90N		5.85 -	5	.540	----	1	UNCH	7.07B	4.92A
1580	----	----	----	9.70N		9.62 -	7	.725	----	1	UNCH	11.22B	7.30A
TOTAL									0	328			
MAR14	FDR CATTLE PUT	(FUTURES SETT.		151.625 +	12.5 )								

**FEEDER CATTLE PUT OPTIONS**

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**FINAL**

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FDR CATTLE PUT MAR14	FDR CATTLE PUT	(FUTURES SETT.	151.625 +	12.5 )									
1420	----	----	----	2.35N	2.25 -	10	.239	----	----	26	UNCH	2.85B	2.25A
1460	----	----	----	3.40N	3.30 -	10	.328	----	----	11	UNCH	4.00B	3.27A
1500	----	----	----	4.82N	4.72 -	10	.434	----	----	1	UNCH	4.95B	4.52A
1540	----	----	----	6.67N	6.57 -	10	.553	----	----	3	UNCH	7.30B	6.30A
TOTAL										0	63		

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
FDR CATTLE PUT AUG13 PUT	FEEDER CATTLE OPTIONS 1540	----	----	----	----	1
ZF	1620	----	----	----	----	1
TOTALS		0	0	0	0	2