

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



FINAL

PG15 BULLETIN # 29@

LIVE CATTLE CALL OPTIONS

Mon, Feb 13, 2012 PG15

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 = LIVE CATTLE = \$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.

LIVE CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB12	MAR12	APR12	MAY12	JUN12	AUG12	OCT12	DEC12	FEB13
LV CATTLE FUT	02/29		04/30		06/29	08/31	10/31	12/31	02/28
LV CATTLE OPT	02/03	03/02	04/05	05/04	06/01	08/03	10/05	12/07	02/01
	02/24	03/30	04/13						
LV CATL 2M CSO	02/03		04/05		06/01	08/03			
LV CATL 4M CSO	02/03		04/05		06/01				
LV CATL 6M CSO	02/03		04/05						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	FEB12	MAR12	APR12	MAY12	JUN12	AUG12	OCT12	DEC12	FEB13
COA	-105-40		-60-92		-87-60	-115-30			
COB	-105-55		-77-75		-140-12				
COE	-122-40		-117-35						
LC									
LC2	1030-1530	1020-1550	990-1460						
LC3	1030-1530	1020-1550							
LC4	1030-1550	1020-1540							
LC5		1020-1510							
OK	920-1500	1010-1550	920-1550	990-1510	920-1520	980-1540	1000-1580	1020-1580	1020-1580

LIVE CATTLE FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---YEAR AGO---	OPEN INT	SETT. PRICE
LV CATTLE FUT											
FEB12	124.30 @124.40	125.80	124.30	125.55 @125.50	125.52 +	157	1276	3985	18101 -	1482	5120 13240 109.20
APR12	127.00	128.50	127.00	128.10 @128.15	128.12 +	132	3409	17830	146999 +	1598	16803 168950 113.87
JUN12	126.25	127.10B	126.25	126.80 @126.70	126.75 +	80	1890	6469	92605 +	48	5001 87856 114.60
AUG12	128.42	129.10B	128.37A	128.80 @128.75	128.77 +	75	2285	4437	49963 +	1018	2932 31683 116.62
OCT12	131.85	132.65B	131.85	132.50 @132.55	132.52 +	82	675	1930	19115 +	512	1612 24277 119.27
DEC12	132.77	133.35B	132.77	133.30	133.30 +	92	318	949	12643 +	281	750 19420 119.67
FEB13	133.05	133.90	133.05	133.90	133.90 +	85	6	141	3155 +	81	792 4739 119.60
APR13	133.90	134.40	133.90	134.40	134.40 +	90	2	33	1500 +	13	81 1229 119.50
JUN13	----	----	130.50A	130.50A	130.50 -	50	----	2	253 UNCH		15 93 115.70
TOTAL LV CATTLE FUT							9861	35776	344334 +	2069	33106 351487

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LIVE CATTLE CALL OPTIONS

Mon, Feb 13, 2012 PG15

LIVE CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT-- HIGH	CONTRACT-- LOW
MART12 LV CATTLE CALL (FUTURES SETT. .00)													
1240	----	----	----	----	3.42N	----	4.42 +	100	.862	----	31	UNCH	5.82B 3.57A
1250	3.30	----	#3.35	3.30	3.35	----	3.60 +	87	.797	25	50 +	25 5.00B	2.80
1270	----	----	----	----	1.52N	----	2.15 +	62	.624	----	2	UNCH	3.52B 1.62A
1280	----	----	----	----	1.05N	----	1.55 +	50	.519	----	2	UNCH	2.92B 1.20A
1290	----	----	#1.10B	----	1.10B	----	1.12 +	37	.412	75	79 +	75 2.35B	.87A
1300	----	----	.55B	----	.55B	----	.75 +	25	.309	37	230 +	37 1.87B	.60A
1310	----	----	----	----	.35N	----	.52 +	17	.229	----	120	UNCH	1.45B .40
1320	----	----	----	----	.22N	----	.35 +	12	.162	----	103	UNCH	1.10B .32A
1330	----	----	----	----	.15N	----	.22 +	7	.110	----	76	UNCH	.82B .25A
1340	----	----	----	----	.07N	----	.12 +	5	.067	----	107	UNCH	.57B .20
1360	----	----	----	----	.02N	----	.05 +	2	.028	----	24	UNCH	.22 .07
1370	----	----	----	----	.02N	----	.02	UNCH	.014	----	2	UNCH	.15 .15
1480	----	----	----	----	CAB	----	CAB	----	.004	----	5	UNCH	.05 .05
TOTAL 137 831 + 137													
APR12 LV CATTLE CALL (FUTURES SETT. 128.125 + 132.5)													
1100	----	----	----	----	16.87N	----	18.17 +	130	.980	----	3	UNCH	19.87B 12.00A
1120	----	----	----	----	14.92N	----	16.20 +	127	.973	----	24	UNCH	18.02B 10.30A
1160	----	----	----	----	11.07N	----	12.30 +	122	.945	----	12	UNCH	14.52B 6.75A
1180	----	----	----	----	9.25N	----	10.40 +	115	.919	----	110	UNCH	12.85B 5.80A
1200	----	----	----	----	7.45N	----	8.57 +	112	.881	----	98	UNCH	11.32B 4.62A
1220	----	----	----	----	5.80N	----	6.80 +	100	.826	----	273	UNCH	10.05B 3.60A
1230	----	----	----	----	5.07N	----	6.00 +	92	.785	----	41	UNCH	7.32B 3.15A
1240	----	----	----	----	4.37N	----	5.22 +	85	.741	1	2771	UNCH	8.92B 2.75A
1250	----	----	----	----	3.67N	----	4.47 +	80	.693	----	146	UNCH	5.80B 2.40A
1260	----	----	3.40B	----	3.40B	----	3.80 +	75	.638	66	2441 -	23 7.92B	2.07A
1270	----	----	2.85B	----	2.85B	----	3.17 +	55	.579	21	585	UNCH	4.52B 1.82A
1280	2.45	----	2.60	2.45	2.60	----	2.62 +	47	.517	311	5714 -	47 7.02B	1.55A
1290	2.05	----	2.05	2.05	2.05	----	2.12 +	40	.454	55	322 +	25 3.37B	1.35A
1300	1.60	----	1.75B	1.60	1.70	----	1.70 +	32	.391	687	14284 -	52 6.17B	1.15A
1310	----	----	1.20B	----	1.20B	----	1.32 +	22	.330	24	274 +	6 2.50B	.97A
1320	1.00	----	1.00	1.00	1.00	----	1.00 +	15	.271	153	7299 +	96 5.42B	.77
1330	----	----	.70B	----	.70B	----	.80 +	15	.225	55	437 +	35 1.87B	.65A
1340	----	----	----	----	.50N	----	.62 +	12	.183	2	3326 -	2 4.77B	.50
1350	----	----	----	----	.40N	----	.47 +	7	.146	17	511 +	8 1.35B	.37
1360	----	----	----	----	.32N	----	.37 +	5	.118	----	2745	UNCH	4.17B .30
1370	----	----	----	----	.25N	----	.30 +	5	.096	----	142	UNCH	1.02B .22
1380	----	----	----	----	.17N	----	.22 +	5	.075	4	748 -	4 3.62B	.20
1390	----	----	----	----	.15N	----	.17 +	2	.059	----	73	UNCH	.72B .15
1400	----	----	----	----	.12N	----	.15 +	2	.050	6	3710	UNCH	3.15B .10
1410	----	----	----	----	.10N	----	.10	UNCH	.036	7	48	UNCH	.50B .07
1420	----	----	----	----	.07N	----	.07	UNCH	.027	----	247	UNCH	2.72B .10A
1430	----	----	----	----	.07N	----	.07	UNCH	.026	----	38	UNCH	.32B .05A
1440	----	----	----	----	.05N	----	.05	UNCH	.018	4	498 -	4 2.35B	.05A
1450	----	----	----	----	.02N	----	.05 +	2	.017	----	51	UNCH	.30 .02
1460	----	----	----	----	.02N	----	.05 +	2	.017	----	146	UNCH	2.02B .05
1470	----	----	----	----	.02N	----	.02	UNCH	.009	----	1	UNCH	.15B .02
1480	----	----	----	----	CAB	----	CAB	----	.005	----	64	UNCH	1.72B .05A
1500	----	----	----	----	CAB	----	CAB	----	.004	----	160	UNCH	1.42B .02
1520	----	----	----	----	CAB	----	CAB	----	.004	----	1	UNCH	.30B .02
TOTAL 1413 47343 + 38													
JUN12 LV CATTLE CALL (FUTURES SETT. 126.750 + 80.0)													
1120	----	----	----	----	14.25N	----	15.05 +	80	.934	----	76	UNCH	16.42B 9.82A
1140	----	----	----	----	12.40N	----	13.15 +	75	.913	----	5	UNCH	14.52B 8.37A
1160	----	----	----	----	10.60N	----	11.30 +	70	.884	----	23	UNCH	12.92B 6.95A
1180	----	----	----	----	8.90N	----	9.55 +	65	.841	----	44	UNCH	11.40B 5.72A
1200	----	----	----	----	7.30N	----	7.87 +	57	.787	----	500	UNCH	9.95B 4.65A
1220	----	----	----	----	5.85N	----	6.35 +	50	.718	----	3152	UNCH	8.72B 3.75A
1240	----	----	----	----	4.62N	----	5.00 +	37	.638	----	2797	UNCH	7.50B 2.97A
1250	----	----	----	----	4.05N	----	4.37 +	32	.594	----	10	UNCH	5.35B 4.02A
1260	3.90	----	3.90	3.90	3.90	----	3.80 +	27	.548	39	3023 +	11 6.45	2.35
1270	----	----	#3.15B	----	3.15B	----	3.32 +	NEW	.501	50	50 +	50 4.10B	3.02A
1280	2.90	----	3.00B	2.90	2.90	----	2.90 +	25	.456	401	4682 +	66 5.42B	1.80
1290	----	----	#2.50B	----	2.50B	----	2.47 +	22	.411	----	5	UNCH	3.07B 2.20A
1300	2.05	----	2.17B	2.02	2.10	----	2.10 +	17	.367	401	8237 +	229 4.55	1.35A
1310	----	----	1.75B	----	1.75B	----	1.77 +	15	.325	7	191	UNCH	2.22B 1.57A
1320	----	----	1.40B	----	1.40B	----	1.47 +	10	.284	312	3572 +	138 3.80	1.00
1330	----	----	----	----	1.12N	----	1.22 +	10	.247	29	43 +	8 1.57B	1.10A
1340	----	----	----	----	.90N	----	1.02 +	12	.214	10	2288 +	6 3.12B	.80A
1350	----	----	----	----	.72N	----	.82 +	10	.181	----	36	UNCH	1.07B .75A
1360	----	----	----	----	.60N	----	.67 +	7	.154	20	1766	UNCH	2.62B .60
1380	----	----	----	----	.40N	----	.45 +	5	.110	1	627	UNCH	2.20B .40
1400	----	----	----	----	.25N	----	.30 +	5	.077	----	384	UNCH	1.82B .25
1410	----	----	----	----	.20N	----	.25 +	NEW	.065	3	3 +	3 .22	.22
1420	----	----	----	----	.15N	----	.20 +	5	.054	8	213	UNCH	1.40B .20A
1440	----	----	----	----	.10N	----	.12 +	2	.035	----	306	UNCH	1.02B .17
1460	----	----	----	----	.07N	----	.07	UNCH	.022	----	318	UNCH	1.02B .12
1480	----	----	----	----	.05N	----	.05	UNCH	.015	----	19	UNCH	.75 .15A
1490	----	----	----	----	.05N	----	.02 -	2	.008	----	1	UNCH	.05 .05
1500	----	----	----	----	.02N	----	.02	UNCH	.008	----	117	UNCH	.50 .07
TOTAL 1281 32488 + 511													
AUG12 LV CATTLE CALL (FUTURES SETT. 128.775 + 75.0)													
1120	----	----	----	----	16.45N	----	17.15 +	70	.928	----	38	UNCH	18.37B 10.80A
1140	----	----	----	----	14.62N	----	15.30 +	67	.905	----	6	UNCH	16.50B 9.37A
1180	----	----	----	----	11.15N	----	11.75 +	60	.841	----	18	UNCH	12.90B 6.85A
1200	----	----	----	----	9.55N	----	10.12 +	57	.797	----	26	UNCH	11.20B 5.77A
1220	----	----	----	----	8.05N	----	8.57 +	52	.744	----	235	UNCH	9.60B 4.82A
1240	----	----	----	----	6.70N	----	7.15 +	45	.684	----	580	UNCH	8.22B 4.02A
1260	----	----	----	----	5.47N	----	5.87 +	40	.617	----	444	UNCH	6.82B 3.32A
1280	4.60	----	4.77	4.60	4.77	----	4.72 +	37	.545	255	2800 +	200 6.45	2.72A
1300	3.60	----	3.60	3.55	3.55	----	3.70 +	25	.470	357	3005 +	345 5.25	2.22A
1320	2.80	----	2.80	2.80	2.80	----	2.90 +	20	.398	14	2564 +	14 4.32B	1.80A
1340	2.25	----	2.25	2.25	2.25	----	2.22 +	15	.330	200	3197 +	200 3.65B	1.40A
1360	1.70	----	1.70	1.70	1.70	----	1.65 +	2	.265	243	1214 +	177 2.92B	1.10
1380	----	----	----	----	1.15N	----	1.20 +	5	.209	1	688 +	1 2.40B	.90A
1400	----	----	----	----	.80N	----	.85 +	5	.159	----	1198	UNCH	2.15 .72A
1420	----	----	----	----	.55N	----	.60 +	5	.120	----	114	UNCH	1.60B .57A
1440	----	----	----	----	.40N	----	.42 +	2	.089				

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LV CATTLE CALL															
OCT12	LV CATTLE CALL	(FUTURES SETT.	132.525 +	82.5)											
1440	----	----	----	1.25N	1.37 +	12	.203	----	29	180 -	4	2.00B	.95A		
1460	----	----	----	.95N	1.05 +	10	.164	----	----	95	UNCH	1.50B	.77A		
1480	----	----	----	.70N	.80 +	10	.131	----	20	134 +	20	1.22B	.62A		
1500	----	----	----	.52N	.60 +	7	.103	----	----	44	UNCH	.97B	.50A		
1520	----	----	----	.37N	.45 +	7	.081	----	----	30	UNCH	.50	.40A		
1540	----	----	----	.27N	.32 +	5	.061	----	----	70	UNCH	.42B	.32A		
TOTAL									180						
DEC12	LV CATTLE CALL	(FUTURES SETT.	133.300 +	92.5)						12252 +	126				
1120	----	----	----	20.92N	21.77 +	85	.925	----	----	51	UNCH	21.90B	14.27A		
1160	----	----	----	17.37N	18.17 +	80	.884	----	----	14	UNCH	18.60	11.47A		
1180	----	----	----	15.65N	16.45 +	80	.857	----	----	4	UNCH	16.70B	10.17A		
1240	----	----	----	11.02N	11.67 +	65	.751	----	----	141	UNCH	11.85B	6.90A		
1260	----	----	----	9.65N	10.27 +	62	.707	----	----	9	UNCH	10.37B	5.97A		
1280	----	----	----	8.37N	8.95 +	57	.660	----	----	2	UNCH	9.20B	5.17A		
1300	----	----	----	7.20N	7.70 +	50	.609	----	----	324	UNCH	8.00	4.42A		
1320	----	----	----	6.12N	6.57 +	45	.557	----	----	157	UNCH	6.97B	3.77A		
1340	----	----	----	5.12N	5.50 +	37	.502	----	----	117	UNCH	5.95B	3.20A		
1360	4.40	4.40	4.40	4.40	4.55 +	32	.447	----	1	317 +	1	5.02B	2.70A		
1380	----	----	----	3.45N	3.75 +	30	.393	----	1	292 +	1	4.22B	2.27A		
1400	----	----	----	2.85N	3.07 +	22	.342	----	2	946	UNCH	3.62	1.90A		
1420	----	----	----	2.32N	2.50 +	17	.294	----	15	228 +	8	2.95B	1.60A		
1440	----	----	----	1.90N	2.00 +	10	.249	----	35	110 +	19	2.32B	1.32A		
1460	----	----	----	1.50N	1.57 +	7	.208	----	10	319 +	10	1.90	1.10A		
1480	----	----	----	1.20N	1.25 +	5	.173	----	----	50	UNCH	1.55B	.92A		
1500	----	----	----	.92N	.97 +	5	.141	----	----	88	UNCH	1.80	.90A		
1520	----	----	----	.70N	.77 +	7	.116	----	----	82	UNCH	.97	.72A		
1540	----	----	----	.55N	.60 +	5	.094	----	15	35 +	15	.77	.55A		
1560	----	----	----	.40N	.45 +	NEW	.074	----	10	10 +	10	.42	.42A		
TOTAL									89						
FEB13	LV CATTLE CALL	(FUTURES SETT.	133.900 +	85.0)						3296 +	64				
1140	----	----	----	19.85N	20.60 +	75	.904	----	----	9	UNCH	20.57B	14.67A		
1160	----	----	----	18.10N	18.82 +	72	.882	----	----	8	UNCH	19.00B	13.25A		
1220	----	----	----	13.37N	14.02 +	65	.786	----	----	1	UNCH	14.00B	9.50A		
1280	----	----	----	9.17N	9.70 +	52	.666	----	----	3	UNCH	9.85B	6.50A		
1300	----	----	----	8.00N	8.50 +	50	.619	----	----	47	UNCH	8.60B	5.67A		
1320	----	----	----	6.95N	7.37 +	42	.570	----	----	17	UNCH	7.45B	4.95A		
1340	----	----	----	5.95N	6.35 +	40	.521	----	----	17	UNCH	6.60	4.27A		
1360	----	----	----	5.07N	5.45 +	37	.471	----	----	6	UNCH	5.47B	3.72A		
1380	----	----	----	4.30N	4.60 +	30	.422	----	----	22	UNCH	4.65B	3.17A		
1400	----	----	----	3.57N	3.85 +	27	.374	----	----	57	UNCH	4.17B	2.72A		
1420	----	----	----	3.02N	3.22 +	20	.330	----	----	15	UNCH	3.60B	2.30A		
1440	----	----	----	2.47N	2.67 +	20	.287	----	----	30	UNCH	3.10B	1.85A		
1460	----	----	----	2.05N	2.22 +	17	.249	----	----	21	UNCH	2.65B	1.65A		
1480	----	----	----	1.65N	1.80 +	15	.212	----	----	224	UNCH	2.22B	1.45A		
1500	----	----	----	1.35N	1.47 +	12	.181	----	1	8 -	1	1.87B	.95		
1540	----	----	----	.87N	.97 +	10	.129	----	----	5	UNCH	1.32B	.85		
TOTAL									1	490 -	1				
APR13	LV CATTLE CALL	(FUTURES SETT.	134.400 +	90.0)											
1280	----	----	----	9.97N	10.55 +	57	.668	----	----	2	UNCH	10.62B	7.72A		
1300	----	----	----	8.82N	9.32 +	50	.624	----	----	30	UNCH	9.27B	8.42A		
1320	----	----	----	7.72N	8.22 +	50	.580	----	----	2	UNCH	8.15B	6.80		
1360	----	----	----	5.82N	6.22 +	40	.489	----	----	103	UNCH	6.25	5.70A		
1400	----	----	----	4.20N	4.47 +	27	.397	----	----	23	UNCH	4.52B	4.05		
1440	----	----	----	2.95N	3.20 +	25	.313	----	----	4	UNCH	3.50	3.17A		
1500	----	----	----	1.67N	1.82 +	15	.205	----	----	13	UNCH	2.00	1.60		
TOTAL									0						
JUN13	LV CATTLE CALL	(FUTURES SETT.	130.500 -	50.0)						177					
1420	----	----	----	3.10N	2.92 -	17	.286	----	----	5	UNCH	3.30B	3.20A		
TOTAL									0	5					