

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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FINAL

PG16 BULLETIN # 29@

LIVE CATTLE PUT OPTIONS

Mon, Feb 13, 2012 PG16

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 = 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 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
MAR12	LV CATTLE PUT		(FUTURES SETT. .00)										
1180	----	----	----	----	.07N		.02 -	5	.012	----	6	UNCH .05	.05
1200	----	----	----	----	.15N		.05 -	10	.025	----	90	UNCH .60	.12
1210	----	----	----	----	.20N		.07 -	12	.038	----	121	UNCH 1.02	.15
1220	----	----	----	----	.30N		.12 -	17	.061	----	4	UNCH .55	.22A
1230	----	----	----	----	.40N		.17 -	22	.086	----	251	UNCH .57	.30A
1240	----	----	----	----	.62N		.30 -	32	.137	----	72	UNCH .75	.30
1250	----	----	----	----	.92N		.47 -	45	.202	----	94 +	3 1.70	.45
1260	----	----	----	----	1.30N		.72 -	57	.283	----	187	UNCH 2.30	.75A
1270	----	----	----	----	*1.20A	1.20A	1.02 -	70	.375	----	54	UNCH 1.77B	.95A
1280	1.50	----	1.50	----	1.50	1.50	1.42 -	82	.480	----	459 +	249 2.27B	1.32A
1290	----	----	----	----	2.95N		2.00 -	95	.587	----	1	UNCH 2.92B	1.75A
TOTAL										358	1339 +	252	
APR12	LV CATTLE PUT		(FUTURES SETT. 128.125 + 132.5 )										
960	----	----	----	----	CAB	CAB	----	.002	----	----	2	UNCH .87B	.10A
1000	----	----	----	----	CAB	CAB	----	.003	----	----	56	UNCH 1.47B	.05A
1020	----	----	----	----	CAB	CAB	----	.003	----	----	194	UNCH 1.85B	.17A
1030	----	----	----	----	CAB	CAB	----	.003	----	----	14	UNCH .20	.02
1040	----	----	----	----	.02N		.02 UNCH	.006	----	----	254	UNCH 2.30B	.02
1050	----	----	----	----	.02N		.02 UNCH	.006	----	----	175	UNCH .30	.02
1060	----	----	----	----	.05N		.02 -	2	.006	----	381	UNCH 2.67B	.02
1070	----	----	----	----	.05N		.05 UNCH	.012	----	----	66	UNCH .27	.05
1080	----	----	----	----	.07N		.05 -	2	.013	----	913	UNCH 3.45B	.02
1090	----	----	----	----	.10N		.05 -	5	.013	----	2	UNCH .57B	.05A
1100	----	----	----	----	.10N		.07 -	2	.019	----	40	UNCH 3.95B	.05
1110	----	----	----	----	.12N		.07 -	5	.020	----	38	UNCH .85B	.07A
1120	----	----	----	----	.15N		.10 -	5	.026	----	2410	UNCH 4.72B	.05
1130	----	----	----	----	.17N		.12 -	5	.033	----	21	UNCH 1.25B	.10A
1140	----	----	----	----	.20N		.15 -	5	.039	----	4	3363 -	4 5.62B
1150	----	----	----	----	*.20A	.20A	.17 -	7	.046	----	188	UNCH 1.65B	.15
1160	----	----	----	----	.25A	.25A	.20 -	10	.054	----	2	2522	UNCH 6.80
1170	----	----	----	----	*.30A	.30A	.25 -	10	.067	----	1221	UNCH 2.25B	.22A
1180	0.25	----	.25	----	*.25	.25	.30 -	15	.080	----	13	2980 -	12 7.72B
1190	----	----	----	----	*.45A	.45A	.35 -	20	.095	----	334	UNCH 3.00B	.32A
1200	----	----	----	----	.60A	.60A	.45 -	20	.118	----	93	3835 +	25 8.90B
1210	----	----	----	----	.70A	.70A	.55 -	25	.143	----	18	289	UNCH 3.92B
1220	----	----	----	----	.87A	.87A	.67 -	32	.173	----	194	3395 -	38 10.15B
1230	1.00	----	1.00	----	.97	.97	.87 -	40	.214	----	166	3345 +	4 4.97B
1240	1.22	----	1.22	----	1.22	1.22	1.10 -	47	.258	----	77	5099 +	18 11.60
1250	----	----	1.60A	----	1.60A	1.60A	1.35 -	52	.306	----	39	1714 +	25 6.22B
1260	1.85	----	1.90	----	1.90	1.90	1.67 -	57	.361	----	95	3865 +	41 12.97B
1270	----	----	----	----	2.82N		2.05 -	77	.420	----	51	341 -	35 7.55B
1280	----	----	----	----	3.35N		2.50 -	85	.482	----	110	4291 -	64 14.62B
1290	----	----	----	----	3.92N		3.00 -	92	.545	----	1	217 -	1 9.07B
1300	----	----	----	----	4.57N		3.57 -	100	.608	----	6	430	UNCH 16.25B
1310	----	----	----	----	5.30N		4.20 -	110	.669	----	59	UNCH 10.72B	
1320	----	----	----	----	6.05N		4.87 -	117	.728	----	960	UNCH 17.87B	
1340	----	----	----	----	7.70N		6.50 -	120	.816	----	1315	UNCH 19.55B	
1350	----	----	----	----	8.60N		7.35 -	125	.853	----	10	UNCH 14.27B	
1360	----	----	----	----	9.52N		8.25 -	127	.881	----	285	UNCH 21.30B	
TOTAL										909	45831 -	41	
JUN12	LV CATTLE PUT		(FUTURES SETT. 126.750 + 80.0 )										
920	----	----	----	----	.02N		.02 UNCH	.004	----	----	15	UNCH .65B	.02A
940	----	----	----	----	.02N		.02 UNCH	.004	----	----	5	UNCH .85B	.02A
1000	----	----	----	----	.07N		.05 -	2	.010	----	256	UNCH 1.80B	.02A
1020	----	----	----	----	.10N		.07 -	2	.015	----	3	UNCH 2.25B	.05A
1040	----	----	----	----	.10N		.07 -	2	.016	----	163	UNCH 2.75B	.05A
1060	----	----	----	----	.12N		.10 -	2	.022	----	165	UNCH 3.35B	.07A
1080	----	----	----	----	.17N		.12 -	5	.028	----	1123	UNCH 4.05B	.12
1100	----	----	----	----	.22N		.20 -	2	.043	----	1533	UNCH 4.82B	.12
1120	----	----	----	----	.32N		.32 UNCH	.065	----	7	1906	UNCH 5.67B	.17
1130	----	----	----	----	.40N		.37 -	2	.075	----	5	UNCH .37	.30A
1140	----	----	----	----	.47N		.42 -	5	.086	----	11	2445 +	1 6.62B
1150	----	----	----	----	*.55A	.55A	.50 -	7	.100	----	6	UNCH .55B	.40A
1160	----	----	----	----	.65A	.65A	.57 -	10	.115	----	3735	UNCH 7.67B	.40
1170	----	----	----	----	*.80A	.80A	.67 -	15	.134	----	9	19 +	9 .82B
1180	----	----	----	----	.85A	.85A	.82 -	15	.158	----	7	1881	UNCH 8.82B
1190	----	----	----	----	*1.10A	1.10A	.97 -	17	.184	----	1	254 +	1 1.15B
1200	1.20	----	1.20	----	1.10	1.10	1.15 -	22	.212	----	207	2811 +	99 10.07B
1210	----	----	----	----	*1.55A	1.55A	1.37 -	25	.245	----	36	UNCH 1.65B	1.17A
1220	1.60	----	1.62	----	1.60	1.60 @1.62	1.62 -	27	.281	----	225	4121 -	163 11.42B
1230	----	----	----	----	*1.85A	1.85A	1.92 -	35	.320	----	2	66 +	2 3.00B
1240	2.25	----	2.25	----	2.25	2.25	2.25 -	42	.361	----	28	5515 +	2 12.82B
1250	----	----	----	----	3.10N		2.62 -	47	.405	----	72	UNCH 3.12	2.27A
1260	3.15	----	3.15	----	3.00A	3.00A	3.05 -	52	.451	----	172	3756 +	137 12.82B
1270	----	----	----	----	4.10N		3.57 -	52	.498	----	200	221 +	200 4.10B
1280	----	----	----	----	4.70N		4.15 -	55	.543	----	5	1497	UNCH 14.20B
1300	----	----	----	----	5.97N		5.35 -	62	.632	----	304	UNCH 15.70B	
1320	----	----	----	----	7.40N		6.70 -	70	.715	----	1485	UNCH 17.30B	
1340	----	----	----	----	8.92N		8.25 -	67	.785	----	20	UNCH 18.95B	
TOTAL										874	33418 +	288	
AUG12	LV CATTLE PUT		(FUTURES SETT. 128.775 + 75.0 )										
980	----	----	----	----	.05N		.02 -	2	.005	----	1	2 +	1 .50
1000	----	----	----	----	.07N		.05 -	2	.009	----	10	UNCH .80B	.27
1020	----	----	----	----	.10N		.07 -	2	.014	----	13	UNCH 1.05B	.20A
1040	----	----	----	----	.12N		.10 -	2	.019	----	1	UNCH 1.35B	.52A
1060	----	----	----	----	.17N		.15 -	2	.027	----	64	UNCH 1.70B	.20
1080	----	----	----	----	.25N		.22 -	2	.039	----	88	UNCH 2.07B	.27
1100	----	----	----	----	.35N		.30 -	5	.052	----	883	UNCH 2.57B	.32A
1120	----	----	----	----	.47N		.42 -	5	.071	----	2455	UNCH 3.15B	.35A
1140	----	----	----	----	.65N		.57 -	7	.094	----	2432	UNCH 3.82B	.45A
1160	----	----	----	----	.87N		.77 -	10	.123	----	11	1353 +	11 4.57B
1180	----	----	----	----	1.17N		1.02 -	15	.158	----	186	1984 +	185 5.42B
1200	----	----	----	----	1.55N		1.37 -	17	.202	----	185	1446 +	117 6.37B
1220	----	----	----	----	2.05N		1.82 -	22	.255	----	17	2290 +	6 7.40B
1240	----	----	----	----	2.70N		2.40 -	30					

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FINAL

PG16 BULLETIN # 29@		LIVE CATTLE PUT OPTIONS										Mon, Feb 13, 2012		PG16	
LV CATTLE PUT															
OCT12	LV CATTLE PUT	(FUTURES SETT.	132.525 +	82.5 )											
1200	----	----	1.40A	1.40A	1.25 -	20	.160	----	11	581 -	8	5.15B	1.22A		
1220	----	----		1.85N	1.62 -	22	.199	----	6	283	UNCH	6.05B	1.57		
1240	----	----		2.35N	2.07 -	27	.242	----	40	680 +	20	7.30	2.02A		
1260	----	----		2.92N	2.62 -	30	.292	----	40	2773 +	20	8.35B	2.50		
1280	----	----		3.62N	3.27 -	35	.346	----	6	1153 +	5	9.55B	3.20A		
1300	----	----		4.45N	4.02 -	42	.403	----	4	739 +	4	10.85B	3.92A		
1320	----	----		5.37N	4.90 -	47	.464	----	17	414 +	17	12.20B	4.77A		
1340	----	----		6.42N	5.92 -	50	.526	----	20	115 -	3	13.65B	5.75A		
1360	----	----		7.62N	7.05 -	57	.587	----	----	20	UNCH	15.12B	6.82A		
1400	----	----		10.37N	9.70 -	67	.701	----	----	5	UNCH	18.35B	9.50A		
1460	----	----		15.17N	14.45 -	72	.835	----	----	20	UNCH	23.52B	14.17A		
TOTAL									199	9480 +	95				
DEC12	LV CATTLE PUT	(FUTURES SETT.	133.300 +	92.5 )											
1020	----	----		.17N	.17	UNCH	.023	----	----	5	UNCH	.32B	.32		
1080	----	----		.40N	.37 -	2	.048	----	----	2	UNCH	1.52B	.45		
1100	----	----		.52N	.47 -	5	.060	----	----	70	UNCH	2.05B	.45		
1120	----	----		.67N	.60 -	7	.074	----	----	51	UNCH	2.35B	.57		
1140	----	----		.85N	.75 -	10	.092	----	44	171 +	24	2.87B	.75		
1160	----	----		1.10N	.97 -	12	.115	----	----	319	UNCH	3.47B	.92A		
1180	----	----		1.37N	1.25 -	12	.142	----	----	214	UNCH	4.20B	1.20A		
1200	----	----		1.72N	1.57 -	15	.173	----	5	1083 +	5	4.95B	1.50		
1220	----	----		2.15N	1.97 -	17	.208	----	----	170	UNCH	5.77B	1.92A		
1240	----	----		2.70N	2.45 -	25	.248	----	1	246	UNCH	6.70B	2.37A		
1260	----	----		3.32N	3.02 -	30	.292	----	----	1129	UNCH	7.67B	2.95A		
1280	----	----		4.02N	3.67 -	35	.339	----	6	331	UNCH	8.75B	3.60A		
1300	----	----	4.50A	4.50A	4.42 -	42	.390	----	5	887 +	5	9.92B	4.35A		
1320	----	----		5.75N	5.27 -	47	.442	----	----	349	UNCH	11.17B	5.17A		
1340	----	----		6.75N	6.20 -	55	.497	----	50	70 +	50	12.55B	6.07A		
1360	----	----		7.82N	7.22 -	60	.552	----	----	45	UNCH	14.05B	7.15A		
TOTAL									111	5142 +	84				
FEB13	LV CATTLE PUT	(FUTURES SETT.	133.900 +	85.0 )											
1020	----	----		.15N	.12 -	2	.018	----	----	1	UNCH	.35	.30A		
1140	----	----		.92N	.82 -	10	.095	----	----	2	UNCH	3.40B	.95A		
1160	----	----		1.17N	1.05 -	12	.117	----	----	1	UNCH	4.05B	1.02		
1180	----	----		1.47N	1.32 -	15	.143	----	----	1	UNCH	4.72B	1.47A		
1200	----	----		1.87N	1.70 -	17	.175	----	----	218	UNCH	5.50B	1.85A		
1220	----	----		2.42N	2.22 -	20	.213	----	----	40	UNCH	6.35B	2.25A		
1240	----	----		2.97N	2.75 -	22	.252	----	----	56	UNCH	7.27B	2.70		
1260	----	----		3.57N	3.30 -	27	.291	----	----	27	UNCH	8.30B	3.27A		
1280	----	----		4.17N	3.85 -	32	.333	----	----	6	UNCH	9.37B	3.92A		
1300	----	----		4.97N	4.62 -	35	.380	----	----	5	UNCH	10.55B	4.67A		
1320	----	----		5.90N	5.50 -	40	.429	----	----	5	UNCH	11.77B	5.52A		
TOTAL									0	362					
APR13	LV CATTLE PUT	(FUTURES SETT.	134.400 +	90.0 )											
1100	----	----		.72N	.65 -	7	.071	----	----	2	UNCH	1.25	.70A		
1120	----	----		.92N	.82 -	10	.087	----	----	1	UNCH	1.25	.85A		
1180	----	----		1.77N	1.62 -	15	.156	----	----	20	UNCH	1.65B	1.65A		
1260	----	----		3.85N	3.55 -	30	.291	----	----	73	UNCH	3.75B	3.57A		
1280	----	----		4.52N	4.20 -	32	.331	----	----	25	UNCH	7.82B	4.22A		
1320	----	----		6.25N	5.85 -	40	.419	----	----	20	UNCH	10.10B	5.82A		
TOTAL									0	141					
JUN13	LV CATTLE PUT	(FUTURES SETT.	130.500 -	50.0 )											
1060	----	----		.82N	.85 +	2	.083	----	----	-1	UNCH	.80	.80		
1200	----	----		3.30N	3.40 +	10	.263	----	----	510	UNCH	3.25B	3.00		
1220	----	----		3.95N	4.05 +	10	.300	----	----	4	UNCH	3.90	3.75A		
1240	----	----		4.65N	4.72 +	7	.337	----	----	61	UNCH	4.80	4.30		
TOTAL									0	576					

LIVE CATTLE WEEKLY PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LC WK2 PUT														
FEB12	LC WK2 PUT						(FUTURES SETT.	125.525 +	157.5 )					
TOTAL										0	0			