

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

PG17 BULLETIN # 29@

FEEDER CATTLE CALL OPTI ONS

Mon, Feb 13, 2012 PG17

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 = \$6.25 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 CONTRACTS LAST TRADE DATES

EXPIRATION:	MAR12	APR12	MAY12	AUG12	SEP12	OCT12	NOV12	JAN13
FDR CATTLE FUT	03/29	04/26	05/24	08/30	09/27	10/25	11/15	01/31
FDR CATTLE OPT	03/29	04/26	05/24	08/30	09/27	10/25	11/15	01/31

FEEDER CATTLE OPTIONS ON FUTURES

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

MAR12	APR12	MAY12	AUG12	SEP12	OCT12	NOV12	JAN13
ZF 110.0-174.0	110.0-178.0	100.0-178.0	120.0-180.0	132.0-180.0	132.0-178.0	134.0-178.0	136.0-178.0

FEEDER CATTLE FUTURES

	OPENING	HIGH	LOW	CLOSING	SETT. PRICE & F	RTH	GLOBEX®	OPEN	---YEAR AGO---					
FDR CATTLE FUT														
MAR12	154.17	154.75	154.07A	154.75 @154.72	154.72P+ 110	493	2011	16811 - 279	3419	15982	128.37			
APR12	156.17	156.92	156.17	156.92 @156.90	156.90P+ 115	549	1483	9914 + 574	1363	8975	129.87			
MAY12	157.92	158.60	157.77	158.60 @158.57	158.57 + 127	285	943	9690 - 229	1634	10729	130.57			
AUG12	159.70 @159.75	160.20B	159.45A	160.15 @160.12	160.12 + 127	56	632	10309 + 279	1111	11248	130.95			
SEP12	159.35	159.62	159.25A	159.60 @159.62	159.60 + 125	11	77	1787 + 25	191	1666	130.70			
OCT12	159.85	159.85	159.85	159.85	159.85 + 110	6	63	924 + 14	106	804	130.75			
NOV12	159.85	159.85	159.85	159.80B@159.85	159.85 + 110	1	21	448 + 16	55	419	130.50			
JAN13	----	159.15B	----	159.15B	159.15 + 5	----	5	31 + 3	10	20	128.00			
TOTAL FDR CATTLE FUT						1401	5235	49914 + 403	7889	49843				

FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE CALL	FDR CATTLE CALL		(FUTURES SETT.)		(FUTURES SETT.)							HIGH	LOW	
MAR12					154.725 +	110.0)								
1300	----	----	----	----	23.62N		24.72 +	110	.996	----	5	UNCH	25.77B 8.40A	
1320	----	----	----	----	21.62N		22.72 +	110	.993	----	2	UNCH	23.77B 7.22A	
1340	----	----	----	----	19.65N		20.75 +	110	.987	----	9	UNCH	21.77B 6.17A	
1360	----	----	----	----	17.67N		18.75 +	107	.988	----	10	UNCH	19.80B 5.25A	
1380	----	----	----	----	15.70N		16.80 +	110	.973	----	45	UNCH	17.82B 4.40A	
1390	----	----	----	----	14.72N		15.82 +	110	.967	----	5	UNCH	16.82B 7.00A	
1400	----	----	----	----	13.75N		14.85 +	110	.961	----	94	UNCH	15.85B 3.60	
1420	----	----	----	----	11.82N		12.90 +	107	.947	----	22	UNCH	13.92B 3.15A	
1430	----	----	----	----	10.90N		11.92 +	102	.939	----	1	UNCH	12.97B 4.47A	
1440	----	----	----	----	9.95N		10.97 +	102	.930	----	64	UNCH	12.02B 2.57A	
1450	----	----	----	----	9.02N		10.00 +	97	.921	----	5	UNCH	11.10B 3.50A	
1460	----	----	----	----	8.10N		9.05 +	95	.905	108	90 -	82	10.20B 2.00	
1470	----	----	----	----	7.25N		8.17 +	92	.876	----	10	UNCH	9.30B 2.70A	
1480	----	----	----	----	6.40N		7.32 +	92	.843	----	168	UNCH	8.42 1.75A	
1490	----	----	----	----	5.62N		6.50 +	87	.806	----	29	UNCH	7.22B 2.05A	
1500	----	----	----	----	4.87N		5.72 +	85	.763	----	213	UNCH	6.72 1.25	
1510	----	----	----	----	4.20N		5.00 +	80	.715	----	12	UNCH	5.67B 1.47A	
1520	----	----	----	----	3.60N		4.32 +	72	.663	----	149	UNCH	5.12 1.22A	
1530	----	----	----	----	3.05N		3.67 +	62	.609	----	40	UNCH	4.27B 1.07A	
1540	----	----	----	----	2.55N		3.10 +	55	.551	6	280 -	2	4.02 .90A	
1550	----	----	----	----	2.10N		2.55 +	45	.492	----	58	UNCH	2.95 .77A	
1560	----	1.80B	----	----	1.80B		2.07 +	35	.431	103	375 -	103	2.87 .50	
1570	----	----	----	----	1.35N		1.62 +	27	.370	----	28 +	6	2.30 1.10	
1580	----	----	----	----	1.02N		1.22 +	20	.308	----	203	UNCH	2.32 .35	
1590	----	----	----	----	.77N		.90 +	12	.248	----	5 +	2	1.10 .75	
1600	----	----	----	----	.55N		.67 +	12	.199	9	283	UNCH	1.60B .30	
1610	----	----	----	----	.42N		.50 +	7	.156	----	19	UNCH	.95 .50A	
1620	----	----	----	----	.32N		.37 +	5	.123	----	140	UNCH	1.17B .30	
1640	----	----	----	----	.17N		.22 +	5	.077	----	18	UNCH	.67B .17	
1660	----	----	----	----	.10N		.12 +	2	.045	----	3	UNCH	.55B .20A	
1680	----	----	----	----	.07N		.07	UNCH	.028	----	11	UNCH	.10 .10	
1700	----	----	----	----	.05N		.05	UNCH	.018	----	87	UNCH	.30 .02	
TOTAL										234	2483 -	179		
APR12					156.900 +	115.0)								
1360	----	----	----	----	19.82N		20.97 +	115	.977	----	6	UNCH	22.20B 6.57A	
1400	----	----	----	----	15.95N		17.10 +	115	.953	----	30	UNCH	18.32B 5.30A	
1420	----	----	----	----	14.07N		15.17 +	110	.937	----	39	UNCH	16.42B 4.25	
1440	----	----	----	----	12.25N		13.27 +	102	.916	----	20	UNCH	14.55B 3.92A	
1460	----	----	----	----	10.47N		11.42 +	95	.887	----	21	UNCH	12.72B 3.37A	
1480	----	----	----	----	8.77N		9.67 +	90	.843	----	41	UNCH	10.97B 2.87A	
1500	----	----	----	----	7.17N		8.00 +	82	.790	----	120	UNCH	9.27B 2.00A	
1520	----	----	----	----	5.70N		6.47 +	77	.722	----	26	UNCH	7.67B 2.00	
1530	----	----	----	----	5.00N		5.75 +	75	.684	----	2	UNCH	6.92B 5.35A	
1540	----	----	----	----	4.35N		5.05 +	70	.644	5	70 +	5	6.22B 1.36A	
1550	----	----	----	----	3.77N		4.40 +	62	.600	----	1	UNCH	5.55B 4.17A	
1560	----	----	----	----	3.25N		3.80 +	55	.553	----	112	UNCH	4.87B 1.30A	
1570	----	----	----	----	2.75N		3.22 +	47	.505	----	1	UNCH	4.70 3.15A	
1580	----	----	----	----	2.32N		2.72 +	40	.456	----	11	132 +	11	3.70B .90
1600	----	----	----	----	1.65N		1.92 +	27	.359	10	106	UNCH	2.70 1.00	
1610	----	----	----	----	1.37N		1.60 +	22	.314	----	13	UNCH	2.00B 1.62A	
1620	----	----	----	----	1.15N		1.32 +	17	.273	----	52	UNCH	1.82B .60	
1640	----	----	----	----	.77N		.87 +	10	.198	----	88	UNCH	1.27B .60A	
1660	----	----	----	----	.50N		.60 +	10	.144	----	24	UNCH	.95B .30A	
1680	----	----	----	----	.35N		.42 +	7	.105	----	22	UNCH	.70B .30A	
1700	----	----	----	----	.22N		.30 +	7	.076	----	1	UNCH	---- .20A	
1720	----	----	----	----	.15N		.20 +	5	.053	----	1	UNCH	.10 .10	
TOTAL										26	928 +	16		
MAY12					158.575 +	127.5)								
1300	----	----	----	----	27.35N		28.62 +	127	.982	----	1	UNCH	29.10B 16.07A	
1360	----	----	----	----	21.50N		22.72 +	122	.965	----	1	UNCH	23.22B 11.40A	
1400	----	----	----	----	17.70N		18.87 +	117	.940	----	10	UNCH	19.37B 8.00A	
1420	----	----	----	----	15.87N		17.02 +	115	.921	----	3	UNCH	17.50B 5.00	
1440	----	----	----	----	14.07N		15.17 +	110	.898	----	36	UNCH	15.62B 6.22A	
1460	----	----	----	----	12.32N		13.37 +	105	.869	----	24	UNCH	13.82B 5.20A	
1480	----	----	----	----	10.62N		11.62 +	100	.834	----	12	UNCH	12.07B 4.70A	
1500	----	----	----	----	9.02N		9.97 +	95	.790	----	144	UNCH	10.40B 2.75	
1520	----	----	----	----	7.52N		8.40 +	87	.738	----	64	UNCH	8.80B 2.80A	
1540	----	----	----	----	6.20N		6.97 +	77	.677	----	84	UNCH	7.35B 2.30A	
1560	----	5.00B	----	----	5.00B		5.65 +	70	.609	----	115	UNCH	5.95B 1.00A	
1580	----	----	----	----	3.85N		4.45 +	60	.535	10	80 +	10	4.70B 1.05	
1600	----	----	----	----	2.87N		3.37 +	50	.456	41	191 +			



FEEDER CATTLE CALL OPTIONS

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

PG17 BULLETIN # 29@ FEEDER CATTLE CALL OPTI ONS Mon, Feb 13, 2012 PG17

FDR CATTLE CALL		(FUTURES SETT.	159.600 +	125.0)									
SEP12	FDR CATTLE CALL	----	----										
1560	----	----	7.52N		8.20 +	67	.610	----	----	10	UNCH	8.15B	3.92A
1580	----	----	6.42N		7.05 +	62	.560	----	----	14	UNCH	6.95B	3.52A
1600	----	----	5.37N		5.95 +	57	.508	----	----	63	UNCH	6.00	2.97A
1620	----	----	4.40N		4.92 +	52	.455	----	----	13	UNCH	4.62B	2.25
1640	----	----	3.55N		3.97 +	42	.400	----	----	25	UNCH	3.87B	2.12A
1660	----	----	2.80N		3.15 +	35	.345	----	2	59 +		3.07B	1.40A
1680	----	----	2.12N		2.45 +	32	.292	----	----	20	UNCH	2.55B	1.85A
1700	----	----	1.55N		1.80 +	25	.237	----	3	37 +		1.92B	1.80
1740	----	----	.72N		.87 +	15	.141	----	----	12	UNCH	1.00B	----
TOTAL									5	265 +		5	
OCT12	FDR CATTLE CALL	(FUTURES SETT.	159.850 +	110.0)									
1400	----	----	20.05N		21.00 +	95	.876	----	----	5	UNCH	20.55B	12.32A
1520	----	----	10.67N		11.42 +	75	.696	----	----	6	UNCH	11.07B	5.72A
1600	----	----	5.95N		6.47 +	52	.516	----	----	24	UNCH	6.00	3.00A
1620	----	----	4.97N		5.42 +	45	.466	----	----	9	UNCH	----	2.62A
1640	----	----	4.07N		4.52 +	45	.416	----	----	7	UNCH	4.00	2.40A
1660	----	----	3.27N		3.70 +	42	.366	----	----	9	UNCH	----	2.05A
1680	----	----	2.65N		2.97 +	32	.316	----	----	19	UNCH	2.05	1.75A
1700	----	----	2.10N		2.35 +	25	.269	----	----	55	UNCH	2.10	2.00A
TOTAL									0	134			
NOV12	FDR CATTLE CALL	(FUTURES SETT.	159.850 +	110.0)									
1600	----	----	6.17N		6.70 +	52	.517	----	----	3	UNCH	6.80	6.30A
1640	----	----	4.32N		4.72 +	40	.420	----	----	5	UNCH	3.25	3.25
1660	----	----	3.52N		3.90 +	NEW	.371	----	10	10 +	10	----	3.70A
1680	----	----	2.85N		3.17 +	32	.324	----	----	2	UNCH	2.75	2.70A
1700	----	----	2.20N		2.47 +	27	.275	----	----	1	UNCH	2.20	2.20
1720	----	----	1.65N		1.87 +	22	.227	----	----	2	UNCH	2.00	2.00A
TOTAL									10	23 +		10	