

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

PG18 BULLETIN # 29@

FEEDER CATTLE PUT OPTIONS

Mon, Feb 13, 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=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 = 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		(FUTURES SETT.		154.725 +	110.0 )						HIGH	LOW
MAR12	FDR CATTLE PUT	(FUTURES SETT.		154.725 +	110.0 )							
1100	----	----	----	CAB	----	CAB	----	.001	----	103	UNCH	2.52 .15
1120	----	----	----	CAB	----	CAB	----	.002	----	9	UNCH	2.52B .30
1140	----	----	----	CAB	----	CAB	----	.002	----	408	UNCH	3.20B .05
1160	----	----	----	CAB	----	CAB	----	.002	----	65	UNCH	3.47B .55
1180	----	----	----	CAB	----	CAB	----	.002	----	4	UNCH	4.25B .20
1200	----	----	----	CAB	----	CAB	----	.002	----	43	UNCH	4.85B .10
1220	----	----	----	CAB	----	CAB	----	.002	----	5	UNCH	5.52B .07A
1240	----	----	----	CAB	----	CAB	----	.002	----	48	UNCH	6.30B .02A
1260	----	----	----	CAB	----	CAB	----	.003	----	24	UNCH	7.15B .12
1280	----	----	----	CAB	----	CAB	----	.003	----	37	UNCH	8.10B .07
1300	----	----	----	CAB	----	CAB	----	.003	----	3	UNCH	9.20B .02
1320	----	----	----	.02N	----	.02 UNCH	----	.006	----	116	UNCH	10.45B .05
1340	----	----	----	.05N	----	.05 UNCH	----	.012	----	187	UNCH	11.92B .02
1360	----	----	----	.07N	----	.07 -	2	.013	----	218	UNCH	13.32B .05
1380	----	----	----	.10N	----	.10 UNCH	----	.026	----	146	UNCH	14.82B .10
1390	----	----	----	.12N	----	.12 UNCH	----	.032	----	11	UNCH	2.40B .27A
1400	----	----	----	.15N	----	.15 UNCH	----	.038	2	598	UNCH	15.32B .05
1410	----	----	----	.17N	----	.17 UNCH	----	.045	----	17	UNCH	3.15 .10
1420	----	----	----	.22N	----	.20 -	2	.052	----	270	UNCH	16.90B .20
1430	----	----	----	.27N	----	.22 -	5	.060	----	9	UNCH	4.00B .20A
1440	----	----	----	.32N	----	.25 -	7	.069	----	216	UNCH	18.52B .20
1450	----	----	----	.40N	----	.27 -	12	.078	----	33	UNCH	5.02B .40
1460	----	----	----	.47N	----	.32 -	15	.094	----	156	UNCH	20.20B .45
1470	----	----	----	.62N	----	.45 -	17	.123	----	33	UNCH	6.12B .50
1480	----	----	----	.77N	----	.60 -	17	.156	----	138	UNCH	22.65B .42
1490	----	----	----	1.00N	----	.77 -	22	.193	2	17 +	2	7.47B .52
1500	----	----	----	1.25N	----	1.00 -	25	.236	9	214 +	6	23.70B .85
1510	----	----	----	1.57N	----	1.27 -	30	.284	----	89	UNCH	8.97B 1.15
1520	----	----	----	1.97N	----	1.60 -	37	.336	3	108 +	3	25.52B 1.40
1530	----	----	----	2.42N	----	1.95 -	47	.390	3	11 +	3	10.60B 1.80
1540	----	----	2.70A	2.70A	----	2.37 -	55	.448	70	387 +	39	20.80B 1.95
1550	2.70	2.70	*2.45	2.45	----	2.82 -	65	.507	84	85 +	80	12.20B 2.45
1600	----	----	----	6.92N	----	5.95 -	97	.800	----	2	UNCH	17.37B 5.35A
TOTAL									176	3961 +	133	
APR12	FDR CATTLE PUT	(FUTURES SETT.		156.900 +	115.0 )							
1100	----	----	----	CAB	----	CAB	----	.001	----	1	UNCH	.25 .25
1120	----	----	----	CAB	----	CAB	----	.002	----	100	UNCH	1.00B .02
1180	----	----	----	CAB	----	CAB	----	.002	----	2	UNCH	4.30B .17
1200	----	----	----	CAB	----	CAB	----	.002	----	5	UNCH	4.92B .25
1220	----	----	----	CAB	----	CAB	----	.002	----	4	UNCH	5.65B 1.97A
1240	----	----	----	CAB	----	CAB	----	.002	----	7	UNCH	6.42B .35
1260	----	----	----	.02N	----	.02 UNCH	----	.005	----	24	UNCH	7.30B .07
1280	----	----	----	.02N	----	.02 UNCH	----	.005	----	5	UNCH	8.25B .90A
1300	----	----	----	.05N	----	.05 UNCH	----	.010	----	56	UNCH	9.30B .10
1320	----	----	----	.05N	----	.05 UNCH	----	.011	----	23	UNCH	10.42B .15
1340	----	----	----	.07N	----	.07 UNCH	----	.016	----	93	UNCH	11.62B .25A
1360	----	----	----	.10N	----	.10 UNCH	----	.022	----	62	UNCH	12.90B .15
1380	----	----	----	.15N	----	.15 UNCH	----	.032	----	242	UNCH	10.15B .20
1400	----	----	----	.22N	----	.22 UNCH	----	.047	----	215	UNCH	11.32B .20
1420	----	----	----	.35N	----	.30 -	5	.062	----	155	UNCH	12.62B .37
1440	----	----	----	.52N	----	.40 -	12	.083	----	167	UNCH	11.97B .40
1460	----	----	----	.75N	----	.55 -	20	.112	----	108	UNCH	13.35B .60
1480	----	----	----	1.05N	----	.80 -	25	.156	1	109 +	1	14.52B .75A
1500	----	----	----	1.42N	----	1.12 -	30	.209	1	113 +	1	16.05B 1.07
1510	----	----	----	1.67N	----	1.32 -	35	.241	----	15	UNCH	1.82B 1.30
1520	----	----	----	1.95N	----	1.57 -	37	.277	----	49	UNCH	17.72B 1.50
1530	----	----	----	2.25N	----	1.85 -	40	.315	----	2	UNCH	2.45B 2.00A
1540	----	----	----	2.60N	----	2.15 -	45	.355	----	48	UNCH	19.47B 2.30A
1550	----	----	----	3.02N	----	2.50 -	52	.399	1	6 +	1	3.22B 2.60A
1560	----	----	----	3.50N	----	2.90 -	60	.446	----	27	UNCH	21.25B 2.70
1570	----	----	----	4.00N	----	3.32 -	67	.494	----	3	UNCH	4.17B 3.37A
1580	----	----	----	4.57N	----	3.82 -	75	.543	----	8	UNCH	23.07B 3.82A
1600	----	----	----	5.90N	----	5.02 -	87	.640	----	2	UNCH	17.12B 4.72A
TOTAL									3	1651 +	3	
MAY12	FDR CATTLE PUT	(FUTURES SETT.		158.575 +	127.5 )							
1000	----	----	----	CAB	----	CAB	----	.001	----	6	UNCH	.30B .05
1100	----	----	----	CAB	----	CAB	----	.001	----	1	UNCH	.30B .25
1140	----	----	----	CAB	----	CAB	----	.002	----	7	UNCH	.02 .02
1200	----	----	----	.02N	----	.02 UNCH	----	.004	----	91	UNCH	.85 .02
1220	----	----	----	.02N	----	.02 UNCH	----	.004	----	5	UNCH	.05 .05
1240	----	----	----	.05N	----	.02 -	2	.004	----	9	UNCH	3.75 .30
1260	----	----	----	.05N	----	.05 UNCH	----	.008	----	100	UNCH	.90 .07A
1280	----	----	----	.07N	----	.07 UNCH	----	.012	----	21	UNCH	2.00B .10A
1300	----	----	----	.10N	----	.10 UNCH	----	.017	----	131	UNCH	4.00 .50
1320	----	----	----	.15N	----	.12 -	2	.021	----	57	UNCH	3.10B .10
1340	----	----	----	.20N	----	.15 -	5	.026	4	99	UNCH	2.50B .10
1360	----	----	----	.25N	----	.20 -	5	.034	----	94	UNCH	3.00B .20
1380	----	----	----	.35N	----	.27 -	7	.046	2	156 -	2	3.20 .20
1400	----	----	----	.45N	----	.35 -	10	.059	----	326	UNCH	5.80B .25
1420	----	----	----	.60N	----	.47 -	12	.078	----	139	UNCH	9.00 .52
1440	----	----	----	.80N	----	.62 -	17	.101	----	187	UNCH	5.70B .60
1460	----	----	----	1.05N	----	.82 -	22	.130	1	193 +	1	6.62B .82
1480	----	----	----	1.35N	----	1.07 -	27	.165	----	134	UNCH	7.77B 1.00A
1500	----	----	----	1.75N	----	1.42 -	32	.210	8	297 +	8	9.05B 1.32A
1520	----	----	----	2.25N	----	1.85 -	40	.261	1	97 -	1	10.40B 1.75
1540	----	----	----	2.90N	----	2.40 -	50	.322	26	116 +	24	11.85B 2.10
1560	----	----	----	3.65N	----	3.07 -	57	.390	21	77 +	21	13.40B 2.95
1580	----	----	----	4.55N	----	3.87 -	67	.464	----	106	UNCH	15.02B 3.75
1600	----	----	----	5.57N	----	4.80 -	77	.543	----	197	UNCH	16.72B 4.75A
1620	----	----	----	6.75N	----	5.90 -	85	.624	----	52	UNCH	17.75B 5.80A
TOTAL									63	2698 +	51	
AUG12	FDR CATTLE PUT	(FUTURES SETT.		160.125 +	127.5 )							
1200	----	----	----	.12N	----	.10 -	2	.012	----	16	UNCH	.70 .10
1240	----	----	----	.17N	----	.15 -	2	.019	----	39	UNCH	1.70 .25
1260	----	----	----	.20N	----	.17 -	2	.022	----	251	UNCH	1.00 .70
1280	----	----	----	.25N	----	.22 -	2	.028	----	100	UNCH	1.20B .50A
1300	----	----	----	.32N	----	.27 -	5	.034	----	76	UNCH	2.50 .30
1320	----	----	----	.40N	----	.35 -	5	.043	----	28	UNCH	1.90B .60
1340	----	----	----	.50N	----	.45 -	5	.054	----	91	UNCH	5.50 .60
1360	----	----	----	.62N	----	.55 -	7	.065	----	84	UNCH	2.77 .50
1380	----	----	----	.77N	----	.67 -	10	.079	1	363 +	1	3.30 .72
1400	----	----	----	.95N	----	.85 -	10	.098	7	331	UNCH	4.40B .80
1420	----	----	----	1.17N	----	1.05 -	12	.118	----	133	UNCH	5.60 .95
1440	----	----	----	1.45N	----	1.30 -	15	.143	1	181 +	1	5.60B 1.30
1460	1.60	1.60	*1.60	1.60	----	1.60 -	17	.171	7	230 +	1	7.60 1.50
1480	----	----	----	2.17N	----	1.95 -	22	.203	----	176	UNCH	7.37B 1.90A
1500	----	----	----	2.65N	----	2.35 -	30	.238	----	375	UNCH	8.47B 2.25
1520	----	----	----	3.20N	----	2.85 -	35	.279	10	72 +	10	9.65B 2.80
1540	----	----	----	3.82N	----	3.42 -	40	.324	2	105 +	2	10.92B 3.32A
1560	----	----	----	4.55N	----	4.07 -	47	.372	1	143 +	1	12.30B 3.82
1580	----	----	----	5.37N	----	4.85 -	52	.424	8	177 +	8	13.62B 4.80
1600	----	----	6.00A	6.00A	----	5.70 -	60	.478	1	74 +	1	15.05B 5.70
1620	----	----	----	7.32N	----	6.65 -	67	.535	----	6	UNCH	16.65B 6.40

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FINAL

PG18 BULLETIN # 29@ FEEDER CATTLE PUT OPTIONS Mon, Feb 13, 2012 PG18

FDR CATTLE PUT		(FUTURES SETT.	159.600 +	125.0 )					38	3051 +	25		
TOTAL													
SEP12	FDR CATTLE PUT												
1320	----	----	----	.55N	.47 -	7	.054	----	----	6	UNCH	1.90	1.67
1340	----	----	----	.67N	.60 -	7	.066	----	----	2	UNCH	1.85	1.85
1360	----	----	----	.82N	.72 -	10	.079	----	2	9 +	2	2.40B	.65
1380	----	----	----	1.00N	.87 -	12	.095	----	16	424 +	9	2.82B	.75
1400	----	----	----	1.22N	1.05 -	17	.112	----	----	23	UNCH	4.00	1.05A
1420	----	----	----	1.47N	1.27 -	20	.134	----	----	34	UNCH	4.20B	1.22
1440	----	----	----	1.80N	1.55 -	25	.159	----	----	37	UNCH	4.87B	1.35
1460	----	----	----	2.15N	1.87 -	27	.188	----	1	37	UNCH	5.65B	1.85
1480	----	----	----	2.57N	2.27 -	30	.221	----	----	4	UNCH	6.80B	2.35
1500	----	----	----	3.07N	2.72 -	35	.257	----	2	73 +	2	7.85B	3.00
1520	----	----	----	3.70N	3.27 -	42	.298	----	----	36	UNCH	8.97B	3.30A
1540	----	----	----	4.40N	3.90 -	50	.342	----	----	24	UNCH	10.17B	4.20A
1560	----	----	----	5.20N	4.62 -	57	.389	----	----	9	UNCH	11.47B	4.95A
1580	----	----	----	6.07N	5.45 -	62	.439	----	----	73	UNCH	12.80B	5.40A
1600	----	----	----	7.02N	6.35 -	67	.491	----	----	11	UNCH	14.25B	6.20A
TOTAL									21	802 +	13		
OCT12	FDR CATTLE PUT	(FUTURES SETT.	159.850 +	110.0 )									
1320	----	----	----	.70N	.62 -	7	.064	----	----	2	UNCH	2.10	.80
1340	----	----	----	.82N	.75 -	7	.076	----	----	25	UNCH	2.80	2.55A
1360	----	----	----	.95N	.90 -	5	.090	----	----	8	UNCH	2.10	.80A
1380	----	----	----	1.15N	1.05 -	10	.104	----	----	8	UNCH	2.00	1.50
1400	----	----	----	1.40N	1.25 -	15	.123	----	----	23	UNCH	3.62B	1.50
1420	----	----	----	1.67N	1.50 -	17	.145	----	8	24	UNCH	4.22B	1.50
1440	----	----	----	2.02N	1.80 -	22	.170	----	----	10	UNCH	4.90B	1.60
1460	----	----	----	2.40N	2.17 -	22	.199	----	----	35	UNCH	5.67B	2.00
1480	----	----	----	2.85N	2.60 -	25	.231	----	----	2	UNCH	6.52B	3.35A
1500	----	----	----	3.40N	3.07 -	32	.265	----	----	32	UNCH	7.47B	3.00
1520	----	----	----	3.97N	3.62 -	35	.303	----	----	33	UNCH	8.52B	3.95A
1540	----	----	----	4.65N	4.22 -	42	.344	----	----	10	UNCH	10.10B	4.55
1560	----	----	----	5.45N	4.95 -	50	.388	----	1	16 +	1	11.37B	5.00
1580	----	----	----	6.30N	5.75 -	55	.435	----	----	19	UNCH	12.75B	6.05A
1600	----	----	----	7.20N	6.62 -	57	.483	----	----	9	UNCH	14.10B	6.50
TOTAL									9	256 +	1		
NOV12	FDR CATTLE PUT	(FUTURES SETT.	159.850 +	110.0 )									
1360	----	----	----	1.07N	.95 -	12	.093	----	----	2	UNCH	2.17	1.95A
1400	----	----	----	1.47N	1.35 -	12	.128	----	8	35 +	6	2.50B	1.40
1420	----	----	----	1.75N	1.60 -	15	.149	----	----	5	UNCH	1.50	1.50
1500	----	----	----	3.65N	3.27 -	37	.271	----	2	21 +	2	3.90	3.30A
1540	----	----	----	4.92N	4.50 -	42	.349	----	10	17 +	10	5.00	4.80A
1560	----	----	----	5.67N	5.20 -	47	.391	----	----	3	UNCH	6.10	5.55A
1580	----	----	----	6.50N	5.97 -	52	.435	----	----	2	UNCH	6.07B	6.00
TOTAL									20	85 +	18		