

PRELIMINARY

PG15

BULLETIN #146@

LIVE CATTLE CALL OPTIONS

Mon, Jul 30, 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=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 CONTRACTS LAST TRADE DATES								
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	DEC12	FEB13	APR13	JUN13
LV CATTLE FUT		08/31		10/31	12/31	02/28	04/30	06/28
LV CATTLE OPT	07/06	08/03	09/07	10/05	12/07	02/01	04/05	06/07
	07/27	08/24						
LV CATL 2M CSO		08/03		10/05	12/07			
LV CATL 4M CSO		08/03		10/05				
LV CATL 6M CSO		08/03						

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30								
	JUL12	AUG12	SEP12	OCT12	DEC12	FEB13	APR13	JUN13
COA		-125-30		-105-40	-100-40			
COB		-152--5		-140-10				
COC		-187--30						
LC		---						
LC2	920-1440	960-1490						
LC3	920-1440	990-1490						
LC4	920-1440	1020-1490						
OK	920-1450	920-1540	960-1490	960-1580	1000-1580	1020-1580	1040-1580	1000-1560

LIVE CATTLE FUTURES

		OPENING RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----YEAR AGO----		SETT. PRICE
													VOL.	OPEN INT	
LV CATTLE FUT															
AUG12	119. 65			120. 25	119. 05	119. 65	119. 65 +	5	1761	11321	39675 -	2638	10113	34717	113. 30
OCT12	125. 40			126. 45	124. 95	125. 85 @125. 80	125. 82P+	55	2927	25645	131223 +	1451	21860	129560	117. 80
DEC12	128. 42			129. 27	128. 30	128. 70 @128. 60	128. 65 +	22	1376	11075	74691 -	551	7555	89619	120. 77
FEB13	131. 85			132. 45B	131. 67	132. 15 @132. 20	132. 17 +	37	983	3877	33188 -	387	3999	31432	123. 80
APR13	134. 55			135. 25	134. 45	134. 90	134. 90 +	17	359	2223	18397 +	730	1925	17258	126. 10
JUN13	131. 72			132. 25	131. 72	132. 25	132. 25 +	45	118	406	5851 +	113	444	7370	123. 22
AUG13	132. 52			132. 52	132. 45A	132. 45A	132. 45 +	40	3	100	1690 +	27	86	761	122. 25
OCT13	----			#135. 05B	----	135. 05B	135. 05 +	15	----	130	635 +	68	45	399	124. 70
DEC13	----			----	----	135. 45N	135. 45	UNCH	----	54	114 +	49	----	13	123. 45
TOTAL LV CATTLE FUT									7527	54831	305464 -	1138	46027	311129	

PRELIMINARY			
PG15	BULLETIN #146@	LIVE CATTLE CALL OPTIONS	Mon, Jul 30, 2012 PG15

LIVE CATTLE CALLS											
STRIKE LV CATTLE CALL AUG12	OPEN LV CATTLE CALL	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
(FUTURES SETT. 119.650 + 5.0)											
1120	----	----	----	----	7.60N	7.65 +	5	.995	----	38	UNCH 18.75B 3.87A
1130	----	----	----	----	6.62N	6.65 +	2	.994	----	10	UNCH 9.72B 3.00A
1140	----	----	----	----	5.65N	5.67 +	2	.987	----	612	UNCH 16.87B 2.25A
1150	----	----	----	----	4.67N	4.67	UNCH	.984	----	742	UNCH 7.97B 1.60A
1160	----	----	----	----	3.72N	3.70 -	2	.965	5	3482	UNCH 15.05B 1.05A
1170	----	----	----	----	2.82N	2.80 -	2	.899	26	1040 -	9 6.47B .70
1180	----	----	----	----	2.00N	1.97 -	2	.789	113	3188 +	32 13.35B .40
1190	----	----	----	----	1.35N	1.30 -	5	.624	90	2408 -	45 5.10B .30
1200	0.75	----	.75	.75	.75	.77 -	10	.437	396	7162 -	46 11.62B .15
1210	----	----	.50A	.50A	.50A	.45 -	10	.272	153	897 -	69 3.80B .12A
1220	----	----	.25A	.25A	.25A	.22 -	10	.145	27	2914 -	10 10.00B .05
1230	----	----	----	----	.17N	.12 -	5	.077	20	970 -	10 2.82B .05
1240	----	----	----	----	.10N	.05 -	5	.030	20	4928 +	20 8.50B .02
1250	----	----	----	----	.05N	.02 -	2	.014	21	662 +	1 2.07B .02
1260	----	----	----	----	.02N	CAB	----	.006	13	3661	UNCH 7.17B .02
1270	----	----	----	----	CAB	CAB	----	.005	----	537	UNCH 1.50B .02
1280	----	----	----	----	CAB	CAB	----	.004	----	10521	UNCH 6.45 .02
1290	----	----	----	----	CAB	CAB	----	.004	----	266	UNCH 1.05B .02
1300	----	----	----	----	CAB	CAB	----	.004	----	3391	UNCH 5.25 .02
1310	----	----	----	----	CAB	CAB	----	.003	----	389	UNCH .70B .02
1320	----	----	----	----	CAB	CAB	----	.003	----	5137	UNCH 4.32B .02
1330	----	----	----	----	CAB	CAB	----	.003	----	268	UNCH .50B .02
1340	----	----	----	----	CAB	CAB	----	.003	----	4480	UNCH 3.65B .02
1350	----	----	----	----	CAB	CAB	----	.002	----	226	UNCH .32B .02
1360	----	----	----	----	CAB	CAB	----	.002	----	7520	UNCH 2.92B .02
1370	----	----	----	----	CAB	CAB	----	.002	----	151	UNCH .22B .02
1380	----	----	----	----	CAB	CAB	----	.002	----	1198	UNCH 2.40B .02
1390	----	----	----	----	CAB	CAB	----	.002	----	234	UNCH .15B .02
1400	----	----	----	----	CAB	CAB	----	.002	1	1681	UNCH 2.15 .02
1410	----	----	----	----	CAB	CAB	----	.002	----	79	UNCH .10B .05
1420	----	----	----	----	CAB	CAB	----	.002	----	387	UNCH 1.60B .02
1430	----	----	----	----	CAB	CAB	----	.001	----	284	UNCH .07 .02
1440	----	----	----	----	CAB	CAB	----	.001	----	195	UNCH 1.45B .05
1460	----	----	----	----	CAB	CAB	----	.001	----	397	UNCH 1.17B .02
1480	----	----	----	----	CAB	CAB	----	.001	----	83	UNCH 1.05 .02
1500	----	----	----	----	CAB	CAB	----	.001	3	63 +	3 .27 .02
1540	----	----	----	----	CAB	CAB	----	.001	----	32	UNCH .02 .02
TOTAL									888	70233 -	133
(FUTURES SETT. .00)											
SEP12	LV CATTLE CALL										
1160	----	----	----	----	9.52N	10.00 +	47	.942	----	1	UNCH 10.30B 6.55A
1170	----	----	----	----	8.60N	9.07 +	47	.921	----	1	UNCH 9.37B 5.75A
1210	----	----	----	----	5.27N	5.62 +	35	.788	----	34	UNCH 5.87B 2.00
1230	----	----	----	----	3.85N	4.15 +	30	.685	----	62	UNCH 4.35B 2.02A
1250	----	----	----	----	2.70N	2.90 +	20	.563	5	25 -	3 3.12B .75
1260	----	----	----	----	2.20N	2.37 +	17	.498	----	12	UNCH 2.57B 1.02A
1270	----	----	----	----	1.77N	1.90 +	12	.432	----	38	UNCH 2.05B .60
1280	----	----	----	----	1.40N	1.50 +	10	.367	----	10	UNCH 1.65B .57A
1290	----	----	----	----	1.15N	1.22 +	7	.312	----	10	UNCH 1.22B .47A
1300	----	----	----	----	.92N	1.00 +	7	.263	----	16	UNCH .80B .37A
1320	----	----	----	----	.55N	.60 +	5	.175	8	----	8 .65 .20
1350	----	----	----	----	.27N	.30 +	2	.094	----	30	UNCH .12 .12A
TOTAL									13	239 -	11
(FUTURES SETT. 125.825 + 55.0)											
OCT12	LV CATTLE CALL										
1120	----	----	----	----	13.60N	14.12 +	52	.931	----	63	UNCH 23.00B 8.77A
1140	----	----	----	----	11.75N	12.25 +	50	.906	----	25	UNCH 21.12B 7.17A
1160	----	----	----	----	10.00N	10.47 +	47	.866	----	69	UNCH 19.27B 5.70A
1200	----	----	----	----	6.75N	7.17 +	42	.758	1	413	UNCH 15.77B 3.05A
1210	----	----	----	----	6.00N	6.40 +	40	.723	----	65	UNCH 6.70B 2.65A
1220	----	----	----	----	5.27N	5.67 +	40	.685	50	2697 -	10 14.05B 2.05
1230	----	----	----	----	4.62N	5.02 +	40	.642	----	236	UNCH 5.30B 1.80A
1240	4.00	----	4.35	4.00	4.35	4.40 +	37	.598	141	3446 +	121 12.42B 1.30
1250	----	----	----	----	3.47N	3.82 +	35	.552	1	204 -	1 4.12B 1.17
1260	3.20	----	3.25	3.20	3.20	3.27 +	30	.504	130	4446 +	89 10.80B .92A
1270	----	----	#2.90B	----	2.90B	2.80 +	27	.457	11	328 -	11 3.10B .75A
1280	2.40	----	2.50B	2.40	2.40	2.35 +	25	.408	122	4960 +	64 9.40B .57
1290	----	----	----	----	1.75N	1.97 +	22	.362	10	588 +	4 2.25B .45A
1300	1.65	----	1.65	1.65	1.65	1.62 +	20	.316	97	7023 -	25 8.05B .37
1310	----	----	#1.25B	----	1.25B	1.32 +	15	.273	----	158	UNCH 1.55B .27
1320	1.10	----	1.10	1.10	1.10	1.10 +	15	.236	213	3318 +	57 6.75B .20
1330	----	----	----	----	.75N	.87 +	12	.199	10	152	UNCH 1.05B .17A
1340	----	----	.65B	----	.65B	.70 +	10	.166	29	2284 -	22 5.65 .15A
1350	0.55	----	.55	.55	.55	.55 +	7	.137	55	260 +	40 .70B .10
1360	----	----	----	----	.37N	.45 +	7	.115	----	3186	UNCH 4.62B .10
1370	----	----	----	----	.30N	.35 +	5	.093	----	124	UNCH .42B .07
1380	----	----	----	----	.22N	.27 +	5	.076	3	1578	UNCH 3.75B .05
1390	----	----	----	----	.17N	.22 +	5	.063	----	217	UNCH .25B .07A
1400	----	----	----	----	.15N	.17 +	2	.051	30	3140	UNCH 3.00 .02
1410	----	----	----	----	.12N	.15 +	2	.043	----	60	UNCH .15B .05A
1420	----	----	----	----	.10N	.12 +	2	.036	10	356	UNCH 2.42B .02
1430	----	----	----	----	.07N	.10 +	2	.030	----	30	UNCH .07B .05A
1440	----	----	----	----	.05N	.07 +	2	.023	----	359	UNCH 2.00B .02
1450	----	----	----	----	.02N	.07 +	5	.022	----	10	UNCH .05B .02A
1460	----	----	----	----	.02N	.05 +	2	.015	----	363	UNCH 1.50B .02A
1470	----	----	----	----	.02N	.05 +	2	.015	----	10	UNCH .05 .05
1480	----	----	----	----	.02N	.02	UNCH	.008	----	286	UNCH 1.22B .02
1500	----	----	----	----	CAB	.02 +	2	.008	----	157	UNCH .97B .05
1520	----	----	----	----	CAB	CAB	----	.004	----	66	UNCH .55 .05
1540	----	----	----	----	CAB	CAB	----	.004	----	100	UNCH .42B .02
1560	----	----	----	----	CAB	CAB	----	.003	----	66	UNCH .32 .15A
1580	----	----	----	----	CAB	CAB	----	.003	----	114	UNCH .05 .02
TOTAL									913	40957 +	306
(FUTURES SETT. 128.650 + 22.5)											
DEC12	LV CATTLE CALL										
1120	----	----	----	----	16.95N	17.15 +	20	.915	----	51	UNCH 22.77B 12.15A
1160	----	----	----	----	13.32N	13.50 +	17	.865	----	26	UNCH 19.12B 8.87A
1180	----	----	----	----	11.60N	11.77 +	17	.831	----	8	UNCH 18.17B 7.37A
1200	----	----	----	----	9.95N	10.12 +	17	.788	----	138	UNCH 16.42B 6.00
1220	----	----	----	----	8.40N	8.55 +	15	.738	5	24 +	5 14.75B 4.80A
1240	----	----	----	----	6.95N	7.07 +	12	.679	----	1149	UNCH 13.15B 3.70A
1260	----	----	----	----	5.65N	5.75 +	10	.613	11	1938	UNCH 11.60B 2.87A
1280	----	----	----	----	4.50N	4.55 +	5	.540	250	3142 +	7 10.17B 2.12A
1300	3.50	----	3.75B	3.40A	3.52	3.47 +	2	.463	1448	4278 -	84 8.87B 1.40
1320	----	----	2.65	2.65	2.65	2.65 +	2	.387	257	4853 -	24 7.65B 1.05
1340	----	----	1.95B	----	1.95B	1.95 +	2	.313	687	3537 +	619 6.47B .70
1360	----	----	----	----	1.37N	1.40 +	2	.246	842	3127 +	424 5.45B .45
1380	----	----	----	----	.95N	.97 +	2	.187	6	948 +	6 4.52B .30
1400	----	----	----	----	.65N	.67 +	2	.139	24	1840 -	10 3.70B .20A
1420	----	----	----	----	.42N	.45 +	2	.100	----	435	UNCH 3.02B .12
1440	----	----	----	----	.30N	.30	UNCH	.071	3	387 -	3 2.45B .10A
1460	----	----	----	----	.20N	.20	UNCH	.049	----	417	UNCH 1.92B .05
1480	----	----	----	----	.15N	.12 -	2	.033	1	204 +	1 1.55B .05
1500	----	----	----	----	.10N	.07 -	2	.021	----	135	UNCH 1.80 .05A
1520	----	----	----	----	.07N	.05 -	2	.014	----	111	UNCH .97 .10
1540	----	----	----	----	.07N	.05 -	2	.013	----	109	UNCH .77 .05A
1560	----	----	----	----	.05N	.05	UNCH	.013	----	204	UNCH .52B .10
1580	----	----	----	----	.05N	.05	UNCH	.012	----	79	UNCH .42 .07
TOTAL									3534	27140 +	941
FEB13	LV CATTLE CALL										
(FUTURES SETT. 132.175 + 37.5)											

PRELIMINARY											
PG15 BULLETIN #146@				LIVE CATTLE CALL OPTIONS				Mon, Jul 30, 2012 PG15			
LV CATTLE CALL											
FEB13	LV CATTLE CALL	(FUTURES SETT.	132.175 +	37.5)							
1140	----	----	----	18.25N	18.62 +	37	.922	----	----	9	UNCH 21.72B 12.65A
1160	----	----	----	16.42N	16.77 +	35	.902	----	----	32	UNCH 19.92B 10.97A
1180	----	----	----	14.65N	14.97 +	32	.878	----	----	9	UNCH 18.42B 9.40A
1200	----	----	----	12.92N	13.22 +	30	.847	----	----	3	UNCH 16.72B 7.92A
1220	----	----	----	11.25N	11.55 +	30	.808	----	----	1	UNCH 15.20B 6.57A
1240	----	----	----	9.70N	9.97 +	27	.764	----	----	136	UNCH 13.62B 5.30A
1260	----	----	----	8.20N	8.45 +	25	.713	----	----	590	UNCH 12.12B 4.22A
1280	----	----	----	6.82N	7.07 +	25	.655	----	----	835	UNCH 10.72B 3.30A
1300	----	----	----	5.57N	5.82 +	25	.591	----	----	3792	UNCH 9.40B 2.60A
1320	4.60	#4.60	4.60	4.60	4.60 +	20	.523	----	69	1741 -	30 8.15B 1.87A
1340	----	----	----	3.45N	3.57 +	12	.450	----	66	3113 -	26 7.02B 1.32A
1360	----	----	----	2.62N	2.75 +	12	.379	----	166	1454 -	152 6.00B .92
1380	----	----	----	1.95N	2.05 +	10	.310	----	188	775 +	174 5.05B .60A
1400	----	----	----	1.40N	1.47 +	7	.245	----	55	1033 +	27 4.22B .40
1420	----	----	----	1.00N	1.02 +	2	.187	----	----	227	UNCH 3.60B .30A
1440	----	----	----	.67N	.70 +	2	.139	----	----	242	UNCH 3.10B .20
1460	----	----	----	.47N	.47	UNCH	.101	----	1	17 +	1 2.65B .10A
1480	----	----	----	.32N	.32	UNCH	.073	----	----	232	UNCH 2.22B .10
1500	----	----	----	.25N	.25	UNCH	.057	----	----	26	UNCH 1.87B .07
1520	----	----	----	.17N	.17	UNCH	.041	----	----	3	UNCH 1.57B .07A
1540	----	----	----	.12N	.12	UNCH	.030	----	----	5	UNCH 1.32B .10A
TOTAL									545	14275 -	6
APR13	LV CATTLE CALL	(FUTURES SETT.	134.900 +	17.5)							
1200	----	----	----	15.70N	15.87 +	17	.867	----	3	58 +	3 17.35B 9.47A
1240	----	----	----	12.35N	12.47 +	12	.804	----	----	104	UNCH 14.20B 7.15A
1260	----	----	----	10.77N	10.92 +	15	.761	----	----	30	UNCH 12.72B 5.77A
1280	----	----	----	9.30N	9.45 +	15	.714	----	----	135	UNCH 11.42B 4.55
1300	----	----	----	7.95N	8.10 +	15	.662	----	----	597	UNCH 10.07B 3.92A
1320	----	----	----	6.67N	6.82 +	15	.606	----	----	1030	UNCH 8.85B 3.10
1340	----	----	5.50A	5.55B	5.70 +	15	.546	----	----	1032	UNCH 7.72B 2.27A
1360	----	#4.55B	4.55A	4.55B	4.70 +	17	.485	----	----	1571	UNCH 6.70B 1.72
1380	----	#3.80B	----	3.80B	3.80 +	20	.424	----	105	1450 +	66 5.77B 1.32
1400	----	2.90B	----	2.90B	3.02 +	20	.364	----	65	620 +	15 4.90B .90
1420	----	----	----	2.20N	2.37 +	17	.307	----	----	231	UNCH 4.15B .85A
1440	1.80	#1.80	1.80	1.80	1.82 +	12	.254	----	172	280 +	65 3.50 .52
1460	----	----	----	1.30N	1.40 +	10	.207	----	10	73 -	1 2.87B .40A
1480	----	----	----	.97N	1.05 +	7	.166	----	----	84	UNCH 2.40 .27A
1500	----	----	----	.70N	.75 +	5	.127	----	3	290 +	3 2.00 .20A
1520	----	----	----	.50N	.52 +	2	.096	----	----	29	UNCH 1.55B .15A
1580	----	----	----	.07N	.07	UNCH	.020	----	----	16	UNCH .45B .07A
TOTAL									358	7630 +	151
JUN13	LV CATTLE CALL	(FUTURES SETT.	132.250 +	45.0)							
1180	----	----	----	15.07N	15.47 +	40	.846	----	----	5	UNCH 16.00B 9.22A
1200	----	----	----	13.45N	13.80 +	35	.815	----	2	7 +	2 14.47B 7.87A
1240	----	----	----	10.37N	10.70 +	32	.736	----	----	6	UNCH 11.65B 5.35
1260	----	----	----	8.95N	9.27 +	32	.690	----	----	40	UNCH 10.35B 4.72A
1280	----	----	----	7.65N	7.95 +	30	.639	----	----	16	UNCH 9.12B 3.85A
1300	----	----	----	6.42N	6.70 +	27	.585	----	----	108	UNCH 8.00B 3.00A
1320	----	----	----	5.35N	5.60 +	25	.527	----	----	196	UNCH 6.95B 2.22
1340	----	----	----	4.37N	4.60 +	22	.469	----	----	216	UNCH 6.00B 2.00A
1360	----	----	----	3.52N	3.72 +	20	.410	----	----	249	UNCH 5.12B 1.35
1380	----	----	----	2.77N	2.95 +	17	.351	----	----	30	UNCH 4.05B 1.20A
1400	----	----	----	2.15N	2.30 +	15	.296	----	----	21	UNCH 2.45B .80
1420	----	----	----	1.62N	1.75 +	12	.243	----	----	36	UNCH 3.30B .50
1440	----	----	----	1.25N	1.35 +	10	.199	----	----	4	UNCH 2.50 .50
1460	----	----	----	.92N	1.02 +	10	.160	----	----	11	UNCH 1.25 .40A
1500	----	----	----	.50N	.55 +	5	.097	----	----	9	UNCH 1.30 .30
TOTAL									2	954 +	2
AUG13	LV CATTLE CALL	(FUTURES SETT.	132.450 +	40.0)							
1200	----	----	----	13.47N	13.80 +	32	.826	----	----	10	UNCH 13.65B 8.32A
1300	----	----	----	6.57N	6.77 +	20	.591	----	----	42	UNCH 6.75B 3.45A
1320	----	----	----	5.47N	5.67 +	20	.533	----	----	40	UNCH 5.65B 2.95A
1340	----	----	----	4.45N	4.62 +	17	.474	----	----	144	UNCH 4.60B 2.40A
1360	----	----	----	3.55N	3.67 +	12	.412	----	----	113	UNCH 3.77B 2.15A
1380	----	----	----	2.75N	2.87 +	12	.352	----	----	40	UNCH 3.15B 1.65A
1400	----	----	----	2.25N	2.35 +	10	.301	----	----	6	UNCH 2.57B 1.02A
1460	----	----	----	1.22N	1.27 +	5	.181	----	----	5	UNCH 1.05 .72A
1500	----	----	----	.75N	.77 +	2	.121	----	----	2	UNCH .45 .45
TOTAL									0	402	
OCT13	LV CATTLE CALL	(FUTURES SETT.	135.050 +	15.0)							
1340	----	----	----	6.97N	7.05 +	7	.549	----	----	40	UNCH 5.52 5.22A
1360	----	----	----	5.80N	5.85 +	5	.499	----	----	18	UNCH ---- 4.35A
1380	----	----	----	4.75N	4.77 +	2	.446	----	----	15	UNCH ---- 3.62A
1400	----	----	----	3.77N	3.80 +	2	.390	----	----	75	UNCH ---- 2.97A
1420	----	----	----	2.92N	2.95 +	2	.334	----	----	15	UNCH ---- 2.42A
TOTAL									0	163	
DEC13	LV CATTLE CALL	(FUTURES SETT.	135.450)								
1400	----	----	----	4.05N	4.02 -	2	.402	----	----	40	UNCH ---- ----
1420	----	----	----	3.20N	3.17 -	2	.347	----	----	55	UNCH ---- ----
TOTAL									0	95	

LIVE CATTLE WEEKLY CALLS

STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN I NTEREST	--CONTRACT--
LC WK4 CALL													HIGH LOW
JUL12			LC WK4 CALL			(FUTURES SETT. .00)							
TOTAL											0	0	

LIVE CATTLE 2-Month CSO CALLS

								SETT. PRICE & PT. CHGE.			EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
STRIKE	OPEN	RANGE			HIGH	LOW	CLOSING	RANGE								
LV CATL 2M CS C																
AUG12			LV CATL 2M CS C		(FUTURES SETT.		119.650 +	5.0)								
-30	----				----	----	----		CAB	----	.011	----	----	10	UNCH	.15 .15
TOTAL												0		10		
OCT12			LV CATL 2M CS C		(FUTURES SETT.		125.825 +	55.0)								
-15	----				----	----	----		.27 +	5	.242	----	----	10	UNCH	.35 .35
TOTAL												0		10		

LIVE CATTLE 4-Month CSO CALLS

								SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW	
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING RANGE									
LV CATL 4M CS C															
AUG12			LV CATL 4M CS C	(FUTURES SETT.		119.650 +	5.0)								
-60	----			----	----	----		CAB	----	.012	----		30	UNCH	.20 .20
TOTAL											0		30		