



PG17

BULLETIN #146@

FEEDER CATTLE CALL OPTI ONS

Mon, Jul 30, 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:	AUG12	SEP12	OCT12	NOV12	JAN13	MAR13	APR13	MAY13	
FDR CATTLE FUT	08/30	09/27	10/25	11/15	01/31	03/28	04/25	05/23	
FDR CATTLE OPT	08/30	09/27	10/25	11/15	01/31	03/28	04/25	05/23	

FEEDER CATTLE OPTI ONS ON FUTURES									
ELI GIBLE OPTI ONS SERI ES (CALLS & PUTS) FOR TRADING: MON, JUL 30									
	AUG12	SEP12	OCT12	NOV12	JAN13	MAR13	APR13	MAY13	
ZF	90.0-180.0	122.0-180.0	124.0-180.0	124.0-180.0	128.0-180.0	130.0-180.0	132.0-180.0	132.0-180.0	

FEEDER CATTLE FUTURES													
										-----YEAR AGO-----			
OPENING		HIGH	LOW	CLOSING	SETT. PRICE & F	RTH	GLOBEX®	OPEN					
FDR CATTLE FUT													
AUG12	136.60	138.65B	136.20A	138.25	138.25 +	50	346	3684	9359 -	1140	3083	10217	136.82
SEP12	138.30	140.75	138.30	140.05 @140.07	140.07 -	32	435	2221	7830 -	10	2074	10825	138.72
OCT12	140.50	142.15B	140.50	141.50 @141.47	141.50 -	95	127	2934	9165 +	722	1472	10227	140.07
NOV12	143.65	144.70B	143.37	144.30 @144.27	144.30 -	60	59	1272	4564 +	147	472	4321	140.67
JAN13	147.25 @147.27	147.27	146.60A	147.25 @147.27	147.27 -	60	84	458	3867 +	147	291	2331	140.80
MAR13	150.00	150.00	148.40A	150.00	150.00 +	50	20	115	897 +	63	99	677	140.80
APR13	149.45	150.00B	149.45	150.00B	150.00 -	150	1	12	445 +	10	16	170	140.60
MAY13	----	----	151.30A	151.30A	151.30 -	120	----	9	505 +	6	13	131	140.60
TOTAL	FDR CATTLE FUT						1072	10705	36632 -	55	7520	38899	

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.	138.250 +					50.0)	INTEREST	HIGH	LOW
900	----	----	----	47.75N	48.25 +	50	.998	----	----	60	UNCH	48.40B	44.20
1000	----	----	----	37.75N	38.25 +	50	.996	----	----	55	UNCH	41.00	35.27A
1300	----	----	----	8.27N	8.82 +	55	.865	----	----	1	UNCH	34.02B	6.00
1320	----	----	----	6.62N	7.15 +	52	.803	----	10	21 +	10	32.07B	4.65A
1340	----	----	----	4.10A	5.62 +	47	.723	----	8	19 +	8	30.12B	3.52A
1350	----	----	----	3.50A	4.90 +	42	.679	----	----	50	UNCH	6.05B	3.05A
1360	----	----	----	2.90A	4.25 +	40	.629	----	4	269	UNCH	28.20B	1.75
1370	----	----	----	2.50A	3.60 +	35	.578	----	5	15 +	5	24.05B	2.17A
1380	----	----	----	2.00A	3.02 +	35	.524	----	----	136	UNCH	26.30B	1.62A
1390	----	----	----	1.70A	2.47 +	25	.467	----	----	2	UNCH	6.02B	1.50A
1400	----	----	----	1.30A	2.00 +	20	.409	----	16	237 +	5	24.40B	1.20
1410	----	----	----	1.10A	1.62 +	17	.353	----	----	1	UNCH	6.62B	1.00A
1420	----	----	----	.90A	1.30 +	15	.301	----	21	174 +	20	22.52B	.85A
1430	----	----	----	.80A	1.02 +	NEW	.251	----	2	2 +	2	8.72B	.70A
1440	----	----	----	.60A	.80 +	7	.207	----	107	UNCH	20.67B	.50A	
1450	----	----	----	*.50A	.60 +	5	.169	----	10	82 +	10	16.52B	.40
1460	----	----	----	.47N	.45 -	2	.131	----	----	560	UNCH	18.85B	.37
1470	----	----	----	.42N	.37 -	5	.110	----	----	15	UNCH	14.72B	.22
1480	----	----	----	.37N	.32 -	5	.094	----	45	105 +	34	17.07B	.25
1490	----	----	----	.35N	.27 -	7	.080	----	37	218	UNCH	13.00B	.22
1500	----	----	----	.32N	.22 -	10	.066	----	111	379 -	18	15.32B	.15A
1510	----	----	----	.30N	.20 -	10	.058	----	----	59	UNCH	11.32B	.12A
1520	----	----	----	.27N	.17 -	10	.050	----	----	408	UNCH	13.65B	.10
1530	----	----	----	.25N	.15 -	10	.043	----	----	81	UNCH	9.72B	.07A
1540	----	----	----	.22N	.12 -	10	.036	----	----	406	UNCH	12.05B	.05
1550	----	----	----	.20N	.10 -	10	.029	----	----	62	UNCH	8.25B	.05A
1560	----	----	----	.17N	.10 -	7	.028	----	1	617 -	1	10.55B	.05
1570	----	----	----	.15N	.07 -	7	.021	----	----	25	UNCH	7.05B	.05A
1580	----	----	----	.12N	.05 -	5	.020	----	1	214 +	1	9.10B	.02
1590	----	----	----	.10N	.05 -	5	.014	----	----	32 +	1	5.82B	.02
1600	----	----	----	.07N	.05 -	2	.014	----	----	999	UNCH	7.75	.05A
1610	----	----	----	.05N	.02 -	2	.007	----	----	9	UNCH	4.72B	.07
1620	----	----	----	.02N	.02	UNCH	.007	----	----	265	UNCH	6.95	.05
1630	----	----	----	CAB	CAB	----	.004	----	----	17	UNCH	3.75B	.05
1640	----	----	----	CAB	CAB	----	.004	----	----	727	UNCH	5.40	.02
1650	----	----	----	CAB	CAB	----	.003	----	----	42	UNCH	2.95B	.02
1660	----	----	----	CAB	CAB	----	.003	----	----	504	UNCH	4.55	.02
1670	----	----	----	CAB	CAB	----	.003	----	----	84	UNCH	1.97B	.05
1680	----	----	----	CAB	CAB	----	.003	----	----	260	UNCH	3.52B	.02
1700	----	----	----	CAB	CAB	----	.003	----	----	2144	UNCH	2.90	.02
1720	----	----	----	CAB	CAB	----	.003	----	5	169	UNCH	2.25	.02
1740	----	----	----	CAB	CAB	----	.003	----	----	65	UNCH	1.65	.02
1760	----	----	----	CAB	CAB	----	.003	----	----	104	UNCH	1.20	.07
1780	----	----	----	CAB	CAB	----	.002	----	----	17	UNCH	.90	.02
1800	----	----	----	CAB	CAB	----	.002	----	----	21	UNCH	.45	.02
TOTAL									279	9839 +	77		
SEP12	FDR CATTLE CALL	(FUTURES SETT.		140.075 -	32.5)								
1320	----	----	----	9.62N	9.32 -	30	.797	----	----	15	UNCH	31.52B	7.82A
1340	----	----	----	8.05N	7.77 -	27	.739	----	----	2	UNCH	29.60B	6.17A
1370	----	----	----	5.40A	5.65 -	22	.637	----	----	4	UNCH	7.37B	4.52A
1380	----	----	----	5.00A	5.00 -	22	.598	----	----	103	UNCH	25.80B	3.85A
1400	----	----	----	3.90A	3.95 -	22	.516	----	----	28	UNCH	23.92B	3.00A
1410	----	----	----	3.40A	3.50 -	20	.476	----	----	2	UNCH	4.90B	2.70A
1420	----	----	----	2.90A	3.07 -	20	.436	----	----	12	UNCH	22.07B	2.40A
1430	----	----	----	*2.50A	2.65 -	20	.395	----	----	4	UNCH	8.32B	2.10A
1440	----	----	----	*2.20A	2.25 -	20	.355	----	70	137 +	68	20.25B	1.80
1450	----	----	----	*1.80A	1.90 -	17	.316	----	----	40	UNCH	9.80B	1.80A
1460	----	----	----	*1.60A	1.60 -	15	.279	----	2	66	UNCH	18.47B	1.40
1470	----	----	----	*1.20A	1.32 -	15	.244	----	----	42	UNCH	8.12B	1.20A
1480	----	----	----	*1.10A	1.07 -	15	.209	----	----	46	UNCH	16.75B	1.10A
1490	----	----	----	1.00N	.87 -	12	.178	----	----	45	UNCH	6.60B	1.12
1500	----	----	----	.80N	.70 -	10	.150	----	12	198 +	10	15.12B	.70
1510	----	----	----	.67N	.60 -	7	.131	----	----	1	UNCH	11.97B	.95A
1520	0.50	.50	*.50	.50	.50 -	7	.112	----	2	37	UNCH	13.50B	.50
1530	----	----	----	.50N	.42 -	7	.096	----	----	2	UNCH	10.27B	.70A
1540	----	----	----	.42N	.35 -	7	.081	----	----	71	UNCH	11.92B	.50
1550	----	----	----	.35N	.30 -	5	.070	----	----	219	UNCH	8.67B	.40
1560	----	----	----	.30N	.25 -	5	.060	----	----	55	UNCH	10.47B	.35
1570	----	----	----	.25N	.20 -	5	.049	----	----	25	UNCH	7.22B	.62A
1580	----	----	----	.20N	.17 -	2	.043	----	----	27	UNCH	9.07B	.40
1590	----	----	----	.17N	.15 -	2	.037	----	----	3	UNCH	5.90B	.47A
1600	----	----	----	.15N	.12 -	2	.031	----	----	218	UNCH	7.77B	.32
1620	----	----	----	.10N	.07 -	2	.020	----	----	77	UNCH	6.57B	.25
1630	----	----	----	.07N	.07	UNCH	.019	----	----	23	UNCH	3.70B	.30
1640	----	----	----	.05N	.05	UNCH	.013	----	----	68	UNCH	5.47B	.10
1650	----	----	----	.02N	.05 +	2	.013	----	----	11	UNCH	2.90B	.35A
1660	----	----	----	.02N	.02	UNCH	.007	----	----	151	UNCH	4.45B	.10
1680	----	----	----	CAB	.02 +	2	.007	----	----	138	UNCH	3.57B	.05
1700	----	----	----	CAB	.02 +	2	.006	----	----	217	UNCH	2.82B	.05
1720	----	----	----	CAB	.02 +	2	.006	----	----	37	UNCH	2.50	.10
1740	----	----	----	CAB	.003	----	.003	----	----	25	UNCH	1.62B	.05
1760	----	----	----	CAB	.003	----	.003	----	----	8	UNCH	1.35	.20
1780	----	----	----	CAB	.003	----	.003	----	----	11	UNCH	.82B	.12
1800	----	----	----	CAB	.003	----	.003	----	----	13	UNCH	.67	.02
TOTAL									86	2181 +	78		
OCT12	FDR CATTLE CALL	(FUTURES SETT.		141.500 -	95.0)								
1360	----	----	----	8.97N	8.15 -	82	.688	----	----	10	UNCH	27.65B	6.97A
1380	----	----	----	*6.40A	6.80 -	75	.630	----	----	15	UNCH	25.77B	5.82A
1400	----	----	----	5.30A	5.57 -	65	.566	----	7	63 +	7	23.92B	4.67A
1420	----	----	----	*4.20A	4.45 -	57	.499	----	----	56	UNCH	22.12B	3.82A
1440	3.60	3.60	3.60	3.40A	3.60 -	45	.432	----	1	155	UNCH	20.32B	2.90
1460	----	----	----	2.70A	2.87 -	32	.368	----	----	54	UNCH	18.57B	1.82
1480	----	----	----	*2.10A	2.27 -	32	.309	----	5	43 +	1	16.87B	1.97A
1500	----	----	----	*1.60A	1.77 -	30	.256	----	----	58	UNCH	15.22B	1.57A
1520	----	----	----	*1.20A	1.37 -	27	.209	----	----	171	UNCH	13.65B	1.00A
1540	----	----	----	*.80A	1.05 -	27	.168	----	----	122	UNCH	12.16B	.80A
1560	----	----	----	.70A	.85 -	20	.136	----	----	277	UNCH	10.67B	.50
1580	----	----	----	.82N	.65 -	17	.110	----	----	88	UNCH	9.27B	.60A
1600	----	----	----	.65N	.50 -	15	.088	----	5	93	UNCH	7.97B	.40
1620	----	----	----	.50N	.37 -	12	.068	----	----	172	UNCH	6.80B	.22A
1640	----	----	----	.40N	.30 -	10	.055	----	----	104	UNCH	5.72B	.35
1660	----	----	----	.30N	.22 -	7	.043	----	----	408	UNCH	4.72B	.20A

PRELIMINARY													
PG17 BULLETIN #146@				FEEDER CATTLE CALL OPTIONS						Mon, Jul 30, 2012 PG17			
FDR CATTLE CALL													
OCT12	FDR CATTLE CALL	(FUTURES SETT.	141.500 -	95.0)									
1680	----	----	----	.22N	.17 -	5	.034	----	----	107	UNCH	4.20	.10
1700	----	----	----	.17N	.12 -	5	.025	----	----	205	UNCH	3.02B	.10
1720	----	----	----	.12N	.10 -	2	.020	----	----	63	UNCH	2.37B	.10
1740	----	----	----	.07N	.07	UNCH	.015	----	----	86	UNCH	1.80B	.07A
1760	----	----	----	.05N	.05	UNCH	.010	----	----	28	UNCH	1.40	.17A
1780	----	----	----	.02N	.02	UNCH	.005	----	----	10	UNCH	1.05B	.20
1800	----	----	----	CAB				----	----	4	UNCH	.50	.45
TOTAL						CAB	.003		18	2392 +	8		
NOV12 FDR CATTLE CALL													
(FUTURES SETT.	144.300 -	60.0)											
1380	----	----	9.30N	8.82 -	47	.705	----	----	1	UNCH	25.75B	6.90A	
1400	----	----	7.00A	7.42 -	42	.651	----	----	12	UNCH	23.95B	5.55A	
1420	----	----	*5.70A	6.12 -	42	.591	----	----	10	UNCH	22.00B	4.80A	
1440	----	----	4.90A	4.95 -	37	.526	----	----	40	UNCH	20.47B	3.72A	
1460	----	----	3.80A	4.00 -	37	.459	----	----	44	UNCH	18.67B	3.05A	
1480	----	----	3.00A	3.17 -	37	.394	----	----	64	UNCH	16.95B	2.10	
1500	----	----	2.30A	2.47 -	37	.331	----	2	88	UNCH	15.20B	1.90A	
1520	----	----	1.80A	1.97 -	27	.277	----	----	30	UNCH	13.60B	1.80A	
1540	----	----	*1.30A	1.57 -	17	.230	----	1	28	UNCH	12.25	1.15	
1560	----	----	*.90A	1.22 -	15	.188	----	----	51	UNCH	10.70B	.90A	
1580	----	----	*.80A	.95 -	15	.152	----	----	78	UNCH	9.42B	.80A	
1600	----	----	.70A	.75 -	10	.124	----	2	70	UNCH	8.10B	.45	
1620	----	----	.67N	.57 -	10	.098	----	----	63	UNCH	6.92B	.60	
1640	----	----	.52N	.45 -	7	.079	----	----	38	UNCH	5.85B	.35	
1660	----	----	.42N	.35 -	7	.063	----	----	33	UNCH	4.87B	.20	
1680	----	----	.35N	.27 -	7	.050	----	----	116	UNCH	4.10	.10	
1700	----	----	.27N	.22 -	5	.041	----	----	194	UNCH	3.20	.10	
1720	----	----	.20N	.17 -	2	.033	----	----	30	UNCH	2.60	.22	
1740	----	----	.15N	.12 -	2	.024	----	----	13	UNCH	2.05B	.10A	
1760	----	----	.12N	.10 -	2	.019	----	----	150	UNCH	1.42B	.10	
1780	----	----	.10N	.07 -	2	.015	----	----	2	UNCH	1.02B	.15	
TOTAL								5	1155				
JAN13 FDR CATTLE CALL													
(FUTURES SETT.	147.275 -	60.0)											
1380	----	----	12.22N	11.52 -	70	.755	----	----	3	UNCH	26.20B	10.00	
1400	----	----	10.67N	10.12 -	55	.709	----	----	8	UNCH	24.35B	8.50	
1460	----	----	6.67N	6.25 -	42	.555	----	----	19	UNCH	19.05B	5.55A	
1480	----	----	*4.90A	4.90A	37	.497	----	4	66 +	4	17.35B	4.00	
1500	----	----	4.00A	4.30 -	32	.440	----	13	115	UNCH	15.72B	3.45A	
1520	----	----	*3.10A	3.47 -	32	.383	----	----	23	UNCH	14.05B	2.70	
1540	----	----	*2.40A	2.40A	27	.328	----	----	95	UNCH	12.55B	2.25A	
1560	----	----	2.00A	2.17 -	25	.276	----	----	148	UNCH	11.12B	1.67	
1580	----	----	1.95N	1.77 -	17	.234	----	----	36	UNCH	10.05	1.57A	
1600	----	----	1.52N	1.40 -	12	.194	----	----	200	UNCH	8.25	.75	
1620	----	----	1.20N	1.10 -	10	.160	----	----	24	UNCH	7.15B	1.05A	
1640	----	----	.97N	.92 -	5	.136	----	----	126	UNCH	6.12B	.82A	
1660	----	----	.80N	.77 -	2	.115	----	----	70	UNCH	5.60	.70	
1680	----	----	.67N	.65 -	2	.098	----	----	52	UNCH	4.87B	.57A	
1700	----	----	.55N	.52 -	2	.081	----	----	65	UNCH	4.00	.20	
1720	----	----	.45N	.42 -	2	.067	----	----	77	UNCH	3.00	.20	
1740	----	----	.35N	.32 -	2	.053	----	----	29	UNCH	2.50	.15	
1760	----	----	.30N	.27 -	2	.045	----	----	33	UNCH	2.00	.15	
1780	----	----	.25N	.22 -	2	.037	----	----	13	UNCH	1.70B	.10	
TOTAL								17	1191 +	4			
MAR13 FDR CATTLE CALL													
(FUTURES SETT.	150.000 +	50.0)											
1400	----	----	12.50N	13.05 +	55	.736	----	----	5	UNCH	24.20B	10.72	
1460	----	----	8.47N	9.07 +	60	.613	----	----	1	UNCH	18.95B	7.82A	
1500	----	----	6.65N	6.87 +	22	.522	----	----	21	UNCH	14.17B	5.60	
1540	----	----	5.12N	5.00 -	12	.429	----	----	3	UNCH	12.15	4.20A	
1560	----	----	4.42N	4.20 -	22	.382	----	----	2	UNCH	10.27B	3.50A	
1580	----	----	3.80N	3.47 -	32	.337	----	----	20	UNCH	9.02B	2.45A	
1600	----	----	3.22N	2.85 -	37	.293	----	----	10	UNCH	7.87B	2.00A	
1640	----	----	1.80A	1.85 -	42	.214	----	----	4	UNCH	5.80B	1.37A	
1700	----	----	1.22N	1.17 -	5	.143	----	----	10	UNCH	2.97	1.00A	
1740	----	----	.77N	.80 +	2	.103	----	----	1	UNCH	----	.77A	
1780	----	----	.47N	.50 +	2	.069	----	----	6	UNCH	2.70B	.20	
TOTAL								0	83				
APR13 FDR CATTLE CALL													
(FUTURES SETT.	150.000 -	150.0)											
1540	----	----	6.40N	5.70 -	70	.440	----	----	1	UNCH	5.37	5.05A	
1560	----	----	5.52N	4.87 -	65	.398	----	----	5	UNCH	6.50	4.20A	
1760	----	----	.80N	.65 -	15	.086	----	----	2	UNCH	2.00	1.20A	
TOTAL								0	8				
MAY13 FDR CATTLE CALL													
(FUTURES SETT.	151.300 -	120.0)											
1540	----	----	6.82N	6.17 -	65	.466	----	----	3	UNCH	----	5.75A	
1580	----	----	4.87N	4.37 -	50	.377	----	----	3	UNCH	----	4.27A	
1620	----	----	3.27N	2.90 -	37	.289	----	----	3	UNCH	----	3.00A	
TOTAL								0	9				