



PRELIMINARY

PG18 BULLETIN #146@ FEEDER CATTLE PUT OPTIONS Mon, Jul 30, 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-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 = FEEDER CATTLE = \$.25, PORK CUTOUT = \$.50 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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
FDR AUG12	CATTLE PUT	RANGE	PUT	(FUTURES SETT.	SETT.	138.250 +	50.0)								
900	----	----	----	----	----	CAB		CAB	----	.001	----	20	UNCH	.05 .02A	
1000	----	----	----	----	----	.02N		.02	UNCH	.003	----	149	UNCH	.10 .02	
1180	----	----	----	----	----	.12N		.10 -	2	.021	----	11	UNCH	.32 .07	
1200	----	----	----	----	----	.15N		.12 -	2	.027	----	126	UNCH	.75 .02	
1220	----	----	----	----	----	.17N		.15 -	2	.034	----	11	UNCH	1.00 .05A	
1240	----	----	----	----	----	.20N		.20	UNCH	.047	----	71	UNCH	1.70 .05A	
1260	----	----	----	----	----	.25N		.27 +	2	.065	----	78	UNCH	1.60 .05	
1280	----	----	----	----	----	.35N		.35	UNCH	.087	13	73 +	1	2.65 .07	
1300	----	----	----	----	----	.52N		.57 +	5	.134	24	650	UNCH	3.00 .10	
1320	----	----	----	.90B	----	.90B		.90 +	2	.196	----	107	UNCH	3.90 .15	
1330	----	----	----	1.20B	----	1.20B		1.10 +	2	.232	----	113	UNCH	4.05B .85A	
1340	----	----	----	1.50B	----	1.50B		1.37 -	2	.276	1	241 -	1	5.50 .05	
1350	----	----	----	1.90B	----	1.90B		1.65 -	7	.320	----	32	UNCH	5.10B 1.45A	
1360	----	----	----	2.40B	----	2.40B		2.00 -	10	.370	----	253	UNCH	5.70B .25A	
1370	----	----	----	3.00B	----	3.00B		2.35 -	15	.421	----	9	UNCH	6.37B .02	
1380	----	----	----	3.50B	----	3.50B		2.77 -	15	.475	----	167	UNCH	7.35 .05	
1390	----	----	----	4.20B	----	4.20B		3.22 -	25	.532	----	6	UNCH	7.75B 3.15A	
1400	----	----	----	4.80B	----	4.80B		3.75 -	30	.590	----	997	UNCH	9.00 .10	
1410	----	----	----	----	----	4.70N		4.37 -	32	.646	----	45	UNCH	8.70B 1.00	
1420	----	----	----	----	----	5.40N		5.05 -	35	.698	----	470	UNCH	10.27B .10	
1430	----	----	----	----	----	6.15N		5.77 -	37	.748	----	26	UNCH	10.02B .92A	
1440	----	----	----	----	----	6.97N		6.55 -	42	.792	14	493 -	14	12.00 .15	
1450	----	----	----	----	----	7.82N		7.37 -	45	.830	----	90	UNCH	10.95 .27A	
1460	----	----	----	----	----	8.72N		8.20 -	52	.868	1	441	UNCH	13.65 .27	
1470	----	----	----	----	----	9.67N		9.12 -	55	.889	----	59	UNCH	12.17B .37A	
1480	----	----	----	----	----	10.62N		10.07 -	55	.905	2	816 -	2	15.90 .45	
1490	----	----	----	----	----	11.60N		11.02 -	57	.919	----	213	UNCH	15.00 .47A	
1500	----	----	----	----	----	12.57N		11.97 -	60	.933	2	1544	UNCH	17.00 .42	
1510	----	----	----	----	----	13.55N		12.95 -	60	.941	----	52	UNCH	16.00B .55	
1520	----	----	----	----	----	14.52N		13.92 -	60	.949	1	6	447 -	1	18.75 .65
1530	----	----	----	----	----	15.47N		14.90 -	57	.956	10	64	UNCH	19.15B .97A	
1540	----	----	----	----	----	16.45N		15.87 -	57	.963	----	320	UNCH	21.00 1.00	
1550	----	----	----	----	----	17.42N		16.85 -	57	.970	----	66	UNCH	21.12B 1.20A	
1560	----	----	----	----	----	18.40N		17.85 -	55	.971	1	391	UNCH	22.12B 1.35	
1570	----	----	----	----	----	19.37N		18.82 -	55	.978	----	97	UNCH	23.12B 1.65	
1580	----	----	----	----	----	20.35N		19.80 -	55	.979	----	165	UNCH	24.10B 2.00	
1590	----	----	----	----	----	21.32N		20.77 -	55	.985	----	44	UNCH	25.07B 2.50A	
1600	----	----	----	----	----	22.30N		21.77 -	52	.985	7	581	UNCH	26.05B 2.70	
1610	----	----	----	----	----	23.27N		22.77 -	50	.992	----	15	UNCH	27.05B 3.27A	
1620	----	----	----	----	----	24.25N		23.77 -	47	.992	1	94	UNCH	28.02B 3.77A	
1630	----	----	----	----	----	25.25N		24.75 -	50	.995	----	20	UNCH	29.02B 4.32A	
1640	----	----	----	----	----	26.25N		25.75 -	50	.995	----	20	UNCH	28.72B 4.92A	
1660	----	----	----	----	----	28.25N		27.75 -	50	.996	----	10	UNCH	30.72B 6.45A	
TOTAL											82	9697 -	17		
SEP12	FDR CATTLE PUT			(FUTURES SETT.	SETT.	140.075 -	32.5)								
1220	----	----	----	----	----	.42N		.42	UNCH	.067	----	1	UNCH	.55B .35A	
1240	----	----	----	----	----	.50N		.50	UNCH	.081	----	10	UNCH	---- .42A	
1260	----	----	----	----	----	.62N		.62	UNCH	.101	----	7	UNCH	1.50B .55A	
1270	----	----	----	----	----	.67N		.67	UNCH	.111	5	16 +	5	1.40 .57	
1280	----	----	----	----	----	.75N		.75	UNCH	.124	2	57	UNCH	2.55 .70	
1300	----	----	----	1.00B	----	1.00B		.92	UNCH	.155	4	123	UNCH	3.00 .90	
1310	----	----	----	1.10B	----	1.10B		1.07	UNCH	.177	----	10	UNCH	2.25B 1.12A	
1320	----	----	----	1.40B	----	1.40B		1.25	UNCH	.202	1	35 +	1	3.30B .12A	
1340	----	----	----	1.85B	----	1.85B		1.70 +	5	.260	15	93	UNCH	4.30 .20	
1350	----	----	----	2.10B	----	2.10B		1.95 +	5	.291	----	1	UNCH	4.42B 2.02A	
1360	----	----	----	2.40B	----	2.40B		2.25 +	7	.326	17	97 -	5	5.20 .22A	
1370	----	----	----	2.70B	----	2.70B		2.57 +	10	.362	5	28	UNCH	5.37B 2.70A	
1380	----	----	----	3.10B	----	3.10B		2.92 +	10	.401	4	649 +	1	6.00B .22A	
1390	----	----	----	3.50B	----	3.50B		3.37 +	10	.442	----	2	UNCH	6.47B 3.37A	
1400	----	----	----	4.00B	----	4.00B		3.87 +	10	.483	7	129 -	3	7.40 .27A	
1410	----	----	----	----	----	4.30N		4.42 +	12	.523	----	4	UNCH	7.67B 4.02	
1420	----	----	----	----	----	4.87N		5.00 +	12	.563	----	111	UNCH	8.42B .25	
1430	----	----	----	----	----	5.45N		5.57 +	12	.604	----	11	UNCH	8.90B .97A	
1440	----	----	----	----	----	6.05N		6.17 +	12	.644	3	197 -	3	10.00 .40A	
1450	----	----	----	----	----	6.67N		6.82 +	15	.683	----	21	UNCH	10.40B 1.25A	
1460	----	----	----	----	----	7.35N		7.52 +	17	.720	10	172 -	8	12.90 .30	
1470	----	----	----	----	----	8.07N		8.25 +	17	.755	----	14	UNCH	11.20B 1.77A	
1480	----	----	----	----	----	8.82N		9.00 +	17	.790	15	250 -	15	12.75 .50	
1490	----	----	----	----	----	9.57N		9.77 +	20	.821	----	3	UNCH	12.85B 1.60A	
1500	----	----	----	----	----	10.37N		10.60 +	22	.849	5	253 -	1	15.25 .67	
1510	----	----	----	----	----	11.25N		11.50 +	25	.868	----	3	UNCH	14.60B .97A	
1520	----	----	----	----	----	12.15N		12.40 +	25	.887	6	124	UNCH	16.00 1.10	
1530	----	----	----	----	----	13.07N		13.32 +	25	.903	----	12	UNCH	16.40B 1.27A	
1540	15.30	15.30	15.30	15.30	15.30	15.30		14.25 +	25	.918	1	142	UNCH	18.20 1.47A	
1550	----	----	----	----	----	14.92N		15.20 +	27	.929	----	34	UNCH	18.25B 1.67A	
1560	----	----	----	----	----	15.87N		16.15 +	27	.939	3	64 -	3	19.80B 1.92A	
1570	----	----	----	----	----	16.82N		17.10 +	27	.950	----	30	UNCH	20.12B 2.00	
1580	----	----	----	----	----	17.77N		18.07 +	30	.956	----	69	UNCH	21.07B 2.50A	
1590	----	----	----	----	----	18.75N		19.05 +	30	.962	----	23	UNCH	21.32B 2.82A	
1600	----	----	----	----	----	19.72N		20.02 +	30	.968	----	43	UNCH	24.35 3.05	
1610	----	----	----	----	----	20.70N		21.00 +	30	.974	----	10	UNCH	23.05B 3.57A	
1620	----	----	----	----	----	21.67N		21.97 +	30	.979	----	25	UNCH	24.05B 4.05A	
1640	----	----	----	----	----	23.62N		23.95 +	32	.986	----	19	UNCH	26.02B 5.05A	
1680	----	----	----	----	----	27.60N		27.92 +	32	.992	----	14	UNCH	30.87B 7.87A	
TOTAL											103	2906 -	31		
OCT12	FDR CATTLE PUT			(FUTURES SETT.	SETT.	141.500 -	95.0)								
1240	----	----	----	----	----	.50N		.52 +	2	.079	1	41	UNCH	1.50 .15	
1260	----	----	----	----	----	.67N		.72 +	5	.104	----	1	UNCH	1.20B 1.02A	
1280	----	----	----	----	----	.95N		.97 +	2	.135					

PRELIMINARY

PG18	BULLETIN #146@	FEEDER CATTLE PUT OPTIONS	Mon, Jul 30, 2012	PG18
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CATTLE PUT																
NOV12		FDR CATTLE PUT		(FUTURES SETT.		144.300 -		60.0)								
1280	----	----	----	----	----	*1.00A	1.00A	1.02	UNCH	.123	----	----	10	UNCH	2.52	1.00A
1300	0.90	.90	----	----	----	*.90	.90	1.20	UNCH	.146	----	66	71 +	40	3.05	.90
1320	----	----	----	----	----	----	1.42N	1.40 -	2	.171	----	----	57	UNCH	3.35	1.35
1340	----	----	----	----	----	----	1.67N	1.65 -	2	.203	----	16	41 -	1	3.75	.22
1360	----	----	----	----	----	----	1.97N	2.07 +	10	.246	----	1	50	UNCH	4.27B	.25
1380	----	----	----	----	----	----	2.42N	2.55 +	12	.294	----	71	130 -	18	5.30	.47A
1400	3.00	3.10B	3.00	----	----	3.00	3.00	3.12 +	15	.348	----	20	212 +	7	6.40	.50A
1420	----	3.80B	----	----	----	3.80B	3.80B	3.82 +	17	.408	----	----	78	UNCH	7.05B	.40
1440	----	4.70B	----	----	----	4.70B	4.70B	4.65 +	22	.473	----	----	110	UNCH	8.30	.50A
1460	----	----	----	----	----	----	5.47N	5.70 +	22	.540	----	----	52	UNCH	9.45B	.65A
1480	----	7.10B	----	----	----	7.10B	7.10B	6.87 +	22	.605	----	----	76	UNCH	10.80	.82A
1500	----	8.40B	----	----	----	8.40B	8.40B	8.15 +	22	.668	----	----	133	UNCH	12.25	.95
1520	----	----	----	----	----	----	9.32N	9.65 +	32	.722	----	----	67	UNCH	14.50	1.32A
1540	----	----	----	----	----	----	10.82N	11.25 +	42	.769	----	----	67	UNCH	15.00B	1.67A
1560	----	----	----	----	----	----	12.45N	12.90 +	45	.811	----	----	52	UNCH	16.50	2.00
1580	----	----	----	----	----	----	14.17N	14.62 +	45	.847	----	----	65	UNCH	18.10B	2.62A
1600	----	----	----	----	----	----	15.90N	16.40 +	50	.875	----	----	30	UNCH	19.90B	3.20
1620	----	----	----	----	----	----	17.72N	18.22 +	50	.901	----	----	7	UNCH	21.75B	4.02A
1640	----	----	----	----	----	----	19.57N	20.10 +	52	.920	----	----	1	UNCH	23.65B	4.85A
1680	----	----	----	----	----	----	23.40N	23.92 +	52	.949	----	----	5	UNCH	26.20B	7.07A
TOTAL												174	1344 +	28		
JAN13		FDR CATTLE PUT		(FUTURES SETT.		147.275 -		60.0)								
1300	----	----	----	----	----	----	1.22N	1.20 -	2	.130	----	----	15	UNCH	2.25	1.17A
1320	----	----	----	----	----	----	1.45N	1.37 -	7	.151	----	----	7	UNCH	2.25	1.00
1340	----	----	----	----	----	----	1.72N	1.57 -	15	.174	----	----	17	UNCH	3.00B	1.65A
1360	----	----	----	----	----	----	2.05N	1.82 -	22	.203	----	2	89 +	2	4.40B	.50A
1380	----	----	----	----	----	----	2.40N	2.30 -	10	.244	----	----	19	UNCH	5.12B	.50A
1400	----	----	----	----	----	----	2.82N	2.87 +	5	.290	----	17	156 +	10	6.05B	.60A
1420	----	----	----	----	----	----	3.35N	3.50 +	15	.338	----	----	31	UNCH	7.20	.75A
1440	----	4.00B	----	----	----	4.00B	4.15 +	17	.389	----	8	127 +	6	7.82B	.90A	
1460	----	----	----	----	----	4.80N	4.97 +	17	.444	----	----	78	UNCH	8.90B	1.05A	
1480	----	5.80B	----	----	----	5.80B	5.92 +	22	.502	----	----	94	UNCH	10.10	1.27A	
1500	----	----	----	----	----	6.75N	7.00 +	25	.559	----	----	125	UNCH	11.55	1.40	
1520	----	8.00B	----	----	----	8.00B	8.17 +	27	.616	----	----	53	UNCH	11.80B	1.90A	
1540	----	9.30B	----	----	----	9.30B	9.47 +	32	.671	----	----	162	UNCH	13.25B	2.32A	
1560	----	----	----	----	----	10.52N	10.85 +	32	.723	----	----	23	UNCH	14.75B	2.80A	
1580	----	----	----	----	----	12.02N	12.45 +	42	.765	----	----	34	UNCH	16.37B	3.40A	
1600	----	----	----	----	----	13.60N	14.07 +	47	.805	----	----	17	UNCH	18.00B	3.90	
1620	----	----	----	----	----	15.27N	15.77 +	50	.839	----	----	47	UNCH	19.70B	4.85A	
1640	----	----	----	----	----	17.02N	17.57 +	55	.863	----	----	6	UNCH	21.45B	5.75A	
1700	----	----	----	----	----	22.60N	23.17 +	57	.918	----	----	10	UNCH	25.57B	9.67A	
1740	----	----	----	----	----	26.37N	26.95 +	57	.946	----	----	30	UNCH	29.40B	12.90A	
1760	----	----	----	----	----	28.32N	28.90 +	57	.954	----	----	10	UNCH	31.35B	14.35A	
1800	----	----	----	----	----	32.22N	32.80 +	57	.969	----	----	10	UNCH	35.30B	18.60A	
TOTAL												27	1160 +	18		
MAR13		FDR CATTLE PUT		(FUTURES SETT.		150.000 +		50.0)								
1340	----	----	----	----	----	----	1.95N	1.92 -	2	.173	----	----	1	UNCH	2.20	2.20
1360	----	----	----	----	----	----	2.27N	2.22 -	5	.199	----	----	4	UNCH	1.50	1.50
1380	----	----	----	----	----	----	2.62N	2.60 -	2	.228	----	----	15	UNCH	3.50	1.25A
1400	----	----	----	----	----	----	3.05N	3.10 +	5	.263	----	2	31 +	2	5.00	1.00
1420	----	----	----	----	----	----	3.52N	3.70 +	17	.302	----	----	2	UNCH	6.00B	1.82A
1440	----	----	----	----	----	----	4.07N	4.35 +	27	.342	----	----	5	UNCH	4.00	1.75
1460	----	----	----	----	----	----	5.00N	5.10 +	10	.386	----	----	8	UNCH	3.37	2.10
1480	----	----	----	----	----	----	6.02N	5.95 -	7	.431	----	----	8	UNCH	8.80B	2.50A
1500	----	----	----	----	----	----	7.15N	6.87 -	27	.477	----	----	77	UNCH	7.00B	2.20A
1520	----	----	----	----	----	----	8.32N	7.90 -	42	.523	----	----	13	UNCH	10.50B	2.67A
1540	----	----	----	----	----	----	9.60N	8.97 -	62	.570	----	----	6	UNCH	9.30B	3.15A
1560	----	----	----	----	----	----	10.87N	10.17 -	70	.617	----	----	2	UNCH	8.57B	3.67A
1620	----	----	----	----	----	----	15.12N	14.25 -	87	.746	----	----	2	UNCH	12.15B	5.80A
TOTAL												2	174 +	2		
APR13		FDR CATTLE PUT		(FUTURES SETT.		150.000 -		150.0)								
1340	----	----	----	----	----	----	2.00N	2.25 +	25	.186	----	----	2	UNCH	3.00B	3.00
1400	----	----	----	----	----	----	3.37N	3.75 +	37	.280	----	----	4	UNCH	2.80	2.80
1460	----	----	----	----	----	----	5.30N	5.82 +	52	.392	----	----	7	UNCH	2.15	1.90
1480	----	----	----	----	----	----	6.07N	6.65 +	57	.432	----	----	9	UNCH	2.60	2.60
1500	----	----	----	----	----	----	6.92N	7.57 +	65	.474	----	----	6	UNCH	4.80B	3.00A
1540	----	----	----	----	----	----	8.87N	9.67 +	80	.559	----	----	2	UNCH	4.00	4.00
TOTAL												0	30			
MAY13		FDR CATTLE PUT		(FUTURES SETT.		151.300 -		120.0)								
1400	----	----	----	----	----	----	3.07N	3.32 +	25	.256	----	----	10	UNCH	3.75	3.75
1440	----	----	----	----	----	----	4.27N	4.62 +	35	.329	----	----	3	UNCH	----	4.52A
1480	----	----	----	----	----	----	5.70N	6.10 +	40	.406	----	----	9	UNCH	2.50	2.30A
1500	----	----	----	----	----	----	6.52N	6.95 +	42	.447	----	----	3	UNCH	----	2.70A
1540	----	----	----	----	----	----	8.32N	8.85 +	52	.533	----	----	3	UNCH	----	4.00A
1620	----	----	----	----	----	----	12.70N	13.52 +	82	.710	----	----	6	UNCH	6.60	6.40
TOTAL												0	34			