

PRELIMINARY												
PG16 BULLETIN #146@				LIVE CATTLE PUT OPTIONS					Mon, Jul 30, 2012 PG16			
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 PUTS												
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	
LV CATTLE PUT	LV CATTLE PUT			(FUTURES SETT.	119.650 + 5.0)							HIGH
AUG12												
920	----	----	----	CAB		CAB	----	.001	----	76	UNCH	.15B .02A
940	----	----	----	CAB		CAB	----	.001	----	233	UNCH	.22 .02
950	----	----	----	CAB		CAB	----	.001	----	50	UNCH	.20B .02
960	----	----	----	CAB		CAB	----	.001	----	37	UNCH	.25 .07
970	----	----	----	CAB		CAB	----	.001	----	180	UNCH	.30 .05
980	----	----	----	CAB		CAB	----	.001	----	276	UNCH	.50 .02
990	----	----	----	CAB		CAB	----	.001	----	36	UNCH	.47 .02
1000	----	----	----	CAB		CAB	----	.001	----	248	UNCH	.80B .02
1010	----	----	----	CAB		CAB	----	.001	----	24	UNCH	.57 .07
1020	----	----	----	CAB		CAB	----	.002	----	190	UNCH	1.05B .02
1030	----	----	----	CAB		CAB	----	.002	----	244	UNCH	.65B .02A
1040	----	----	----	CAB		CAB	----	.002	----	573	UNCH	1.35B .02A
1050	----	----	----	CAB		CAB	----	.002	----	225	UNCH	.90B .02
1060	----	----	----	CAB		CAB	----	.002	----	523	UNCH	1.70B .02
1070	----	----	----	CAB		CAB	----	.003	----	207	UNCH	1.22B .02
1080	----	----	----	CAB		CAB	----	.003	----	476	UNCH	2.07B .02A
1090	----	----	----	CAB		CAB	----	.003	----	394	UNCH	1.67B .02
1100	----	----	----	CAB		CAB	----	.003	----	2230	UNCH	2.57B .02
1110	----	----	----	CAB		CAB	----	.004	----	532	UNCH	2.25B .05
1120	----	----	----	CAB		CAB	----	.005	----	2337	UNCH	3.15B .02
1130	----	----	----	.02N		CAB	----	.005	----	655	UNCH	2.97B .02
1140	0.05	.05	.05	.05		.02 -	2	.012	257	4100 -	196	3.82B .05
1150	----	----	----	.07N		.02 -	5	.015	29	3235 -	6	3.90B .05
1160	0.15	.15	.12	.12		.05 -	7	.034	131	4799 -	39	4.57B .10
1170	0.25	.25	*.20A	.20A		.15 -	7	.100	138	2542 +	53	4.87B .12
1180	0.30	.45B	*.30	.30		.32 -	7	.210	260	4908 -	27	5.62B .25
1190	----	.85B	*.55A	.55A		.65 -	10	.375	164	1369 -	28	6.30B .47A
1200	1.27	1.27	*.95A	.95A		1.12 -	15	.562	272	2494 -	97	7.02B .82
1210	----	2.10B	*1.55A	1.55A		1.80 -	15	.727	20	351 +	9	7.60B 1.37
1220	----	2.85B	2.30A	2.30A		2.57 -	15	.854	8	2227 -	5	8.50 1.50
1230	----	----	----	3.57N		3.47 -	10	.922	----	49	UNCH	9.22B 3.02A
1240	4.10	4.10	4.10	4.10		4.40 -	10	.969	13	1585 -	7	10.05B 2.00
1250	----	----	----	5.45N		5.37 -	7	.985	----	10	UNCH	10.92B 4.60A
1260	----	----	----	6.42N		6.35 -	7	.993	7	2432	UNCH	11.82B 2.57
1280	----	----	----	8.40N		8.35 -	5	.995	----	2870	UNCH	13.52B 3.30
1300	----	----	----	10.40N		10.35 -	5	.995	----	2611	UNCH	15.40B 4.15
1320	----	----	----	12.40N		12.35 -	5	.996	----	20	UNCH	17.32B 5.15A
1340	----	----	----	14.40N		14.35 -	5	.997	----	14	UNCH	19.25B 6.35A
1360	----	----	----	16.40N		16.35 -	5	.997	----	1300	UNCH	21.22B 7.65A
1380	----	----	----	18.40N		18.35 -	5	.997	----	10	UNCH	23.20B 9.20A
TOTAL									1299	46672 -	343	
SEP12												
1120	----	----	----	.05N		.05	UNCH	.017	----	36	UNCH	.15 .10A
1140	----	----	----	.12N		.07 -	5	.027	20	51 +	20	.57B .15
1160	----	----	----	.25N		.17 -	7	.057	----	11	UNCH	.72 .37A
1180	----	----	----	.45N		.35 -	10	.104	2	16	UNCH	1.02B .40
1200	----	----	----	.80N		.62 -	17	.170	----	3	UNCH	2.25B .72A
1210	----	----	----	1.00N		.80 -	20	.211	----	10	UNCH	2.77B .90A
1220	----	----	----	1.25N		1.02 +	NEW	.258	6	6 +	6	3.37B 1.00
1230	----	----	----	1.57N		1.32 -	25	.314	----	10	UNCH	4.05B 1.42A
1240	----	----	----	1.97N		1.67 +	NEW	.373	34	34 +	34	4.35B 1.65
TOTAL									62	177 +	60	
OCT12												
960	----	----	----	CAB		CAB	----	.002	50	82 +	50	.02 .02
970	----	----	----	CAB		CAB	----	.003	----	10	UNCH	.05 .05
980	----	----	----	.02N		.02	UNCH	.005	----	106	UNCH	1.17B .05
990	----	----	----	.02N		.02	UNCH	.005	----	54	UNCH	.15 .07A
1000	----	----	----	.05N		.02 -	2	.006	14	174 +	4	.40B .02
1010	----	----	----	.05N		.05 -	UNCH	.010	----	10	UNCH	.15B .07A
1020	----	----	----	.07N		.05 -	2	.011	----	102	UNCH	.65B .07A
1040	----	----	----	.10N		.07 -	2	.016	10	224	UNCH	.90B .10A
1050	----	----	----	.10N		.07 -	2	.017	13	33 +	13	.32B .10
1060	----	----	----	.12N		.10 -	2	.022	10	116 -	5	1.22B .12A
1070	----	----	----	.15N		.12 -	2	.027	----	30	UNCH	.45B .15A
1080	----	----	----	.17N		.15 -	2	.033	----	257	UNCH	1.57B .15A
1090	----	----	----	.20N		.17 -	2	.038	----	37	UNCH	.60B .20A
1100	----	----	----	.25N		.22 -	2	.048	----	583	UNCH	1.97B .22
1110	----	----	----	.30N		.27 -	2	.058	----	270	UNCH	.82B .27A
1120	----	----	----	.35N		.32 -	2	.068	----	1453	UNCH	2.45B .32
1130	----	----	----	.42N		.37 -	5	.079	----	182	UNCH	1.15B .40A
1140	0.47	.47	*.47	.47		.45 -	5	.093	75	4435 +	6	3.02B .45A
1150	----	----	----	.62N		.55 -	7	.111	10	914 +	10	1.62B .40
1160	0.70	.70	*.70	.70		.67 -	7	.133	46	5982 +	16	3.65B .60
1170	----	----	----	*.80A		.80A		.155	----	71	UNCH	2.22B .72A
1180	0.90	.90	*.90	.90		.95 -	10	.180	768	4913 -	180	4.37B .80A
1190	1.20	1.20	*1.05A	1.05A		1.12 -	12	.208	369	814 -	143	3.02B 1.02
1200	1.40	1.45	1.27A	1.27A		1.35 -	12	.241	1134	5399 +	369	5.15B 1.00
1210	----	----	*1.55A	1.55A		1.57 -	15	.276	355	350 +	224	4.02B 1.45A
1220	2.00	2.00	1.80A	1.82		1.85 -	15	.314	578	3211 -	364	6.05B 1.30A
1230	----	----	----	2.35N		2.20 -	15	.357	2	228 +	2	5.15B 2.02A
1240	2.75	2.75	2.50	2.50		2.57 -	17	.401	726	3433 +	491	7.30 1.65
1250	----	----	----	3.20N		3.00 -	20	.447	61	59 -	15	6.52B 2.75A
1260	3.40	3.50	3.25	3.50		3.45 -	25	.495	1038	2953 +	362	8.37 2.10
1270	----	----	----	4.25N		3.97 -	27	.542	----	44	UNCH	8.05B 3.67A
1280	----	----	----	4.82N		4.52 -	30	.591	18	1820 +	4	9.97 2.65
1300	5.50	5.50	5.50	5.50		5.80 -	35	.683	7	1897 -	4	11.35B 3.30A
1320	----	----	----	7.67N		7.27 -	40	.763	5	1376	UNCH	13.05B 4.00
1340	----	----	----	9.30N		8.85 -	45	.833	5	486	UNCH	14.80B 4.90A
1360	----	----	----	11.07N		10.60 -	47	.884	----	120	UNCH	16.50B 5.77
1380	----	----	----	12.92N		12.42 -	50	.923	----	10	UNCH	18.35B 6.95A
1400	----	----	----	14.85N		14.32 -	52	.948	----	5		

PG16

BULLETIN #146@

LIVE CATTLE PUT OPTIONS

Mon, Jul 30, 2012

PG16

LV CATTLE PUT														
TOTAL														
FEB13	LV CATTLE PUT	(FUTURES SETT.	132.175 +	37.5)						1778	40119 +	341		
1020	----	----	.10N		.12 +	2	.018	----	----		1	UNCH	.45B .10	
1060	----	----	.17N		.20 +	2	.030	----	----		20	UNCH	1.62B .12A	
1080	----	----	.22N		.25 +	2	.037	----	----		61	UNCH	2.00B .15A	
1100	----	----	.30N		.32 +	2	.048	----	----		51	UNCH	2.35B .22A	
1120	----	----	.40N		.40	UNCH	.060	----	----		185	UNCH	2.85B .32A	
1140	----	----	.52N		.52	UNCH	.077	----	----		504	UNCH	3.40B .47A	
1160	----	----	.70N		.67 -	2	.097	----	----		511	UNCH	4.05B .60A	
1180	----	----	.90N		.85 -	5	.121	----	----		1741	UNCH	4.72B .80A	
1200	----	----	1.17N		1.10 -	7	.152	----	10	2169 +	10	5.50B	1.05	
1220	----	----	1.50N		1.42 -	7	.191	----	----	1030	UNCH	6.35B	1.40A	
1240	1.75	1.75	*1.75		1.82 -	10	.235	----	25	1081 +	12	7.27B	1.75	
1260	2.30	2.30	*2.30		2.30	12	.286	----	3	1225	UNCH	8.30B	2.20	
1280	----	----	3.05N		2.92 -	12	.344	----	59	4638 +	59	9.37B	2.85A	
1300	----	----	3.77N		3.65 -	12	.408	----	156	2790 +	24	10.55B	3.45	
1320	----	----	4.60N		4.42 -	17	.476	----	25	339 +	25	11.77B	4.35A	
1340	----	----	5.65N		5.40 -	25	.549	----	----	260	UNCH	13.10B	5.32A	
1360	----	----	6.80N		6.55 -	25	.620	----	----	10	UNCH	14.47B	6.45A	
TOTAL										278	16616 +	130		
APR13	LV CATTLE PUT	(FUTURES SETT.	134.900 +	17.5)										
1040	----	----	.12N		.12	UNCH	.018	----	----		59	UNCH	.67 .07	
1060	----	----	.17N		.15 -	2	.022	----	----		36	UNCH	.82B .15A	
1080	----	----	.22N		.20 -	2	.029	----	----		15	UNCH	1.05B .32A	
1100	----	----	.32N		.27 -	5	.039	----	----		15	UNCH	1.30B .20	
1120	----	----	.42N		.37 -	5	.052	----	10	294	UNCH	1.67B .27		
1140	----	----	.52N		.50 -	2	.067	----	----		51	UNCH	2.10B .40	
1160	----	----	.67N		.65 -	2	.085	----	5	1020 +	5	2.62B	.62A	
1180	----	----	.85N		.82 -	2	.106	----	----		666	UNCH	3.20 .72A	
1200	----	----	1.05N		1.05	UNCH	.132	----	----	2416	UNCH	3.85B	.95A	
1220	----	----	1.32N		1.30 -	2	.161	----	----		947	UNCH	4.62B 1.20	
1240	----	----	1.67N		1.62 -	5	.195	----	18	1567 +	15	5.47B	1.60	
1260	----	----	2.10N		2.07 -	2	.238	----	7	815 +	5	6.40B	2.00	
1280	----	----	2.62N		2.60 -	2	.285	----	39	1303 -	13	7.82B	2.57	
1300	----	----	3.25N		3.22 -	2	.337	----	1	919	UNCH	8.92B	3.25	
1320	----	----	3.97N		3.95 -	2	.393	----	68	804 +	49	10.10B	3.85	
1340	----	----	4.82N		4.80 -	2	.453	----	18	1097 +	1	11.37B	4.77A	
1360	----	----	5.80N		5.80	UNCH	.514	----	----	1013	UNCH	12.70B	5.70A	
1380	----	----	6.85N		6.87 +	2	.575	----	----	25	UNCH	14.25B	6.77A	
TOTAL										166	13062 +	62		
JUN13	LV CATTLE PUT	(FUTURES SETT.	132.250 +	45.0)										
1060	----	----	.32N		.30 -	2	.040	----	----		1	UNCH	1.20B .20	
1100	----	----	.52N		.50 -	2	.064	----	----		30	UNCH	2.07B .90	
1120	----	----	.67N		.65 -	2	.081	----	----		10	UNCH	2.57B .75A	
1140	----	----	.85N		.82 -	2	.101	----	----		10	UNCH	3.15B .95A	
1160	----	----	1.10N		1.05 -	5	.125	----	----		95	UNCH	3.77B 1.17A	
1180	----	----	1.37N		1.32 -	5	.153	----	----		68	UNCH	4.52B 1.45A	
1200	----	----	1.72N		1.62 -	10	.184	----	10	601 +	10	5.35B	1.60A	
1220	----	----	2.12N		2.02 -	10	.221	----	10	160 -	6	6.27B	2.05	
1240	----	----	2.62N		2.50 -	12	.263	----	----		126	UNCH	7.30B 2.45	
1260	----	----	3.20N		3.07 -	12	.309	----	----		168	UNCH	8.42B 3.10	
1280	----	----	3.87N		3.72 -	15	.360	----	----		163	UNCH	9.62B 4.12A	
1300	----	----	4.65N		4.47 -	17	.414	----	----		62	UNCH	10.92B 4.92A	
1320	----	----	5.55N		5.35 -	20	.472	----	----		49	UNCH	12.30B 5.82A	
TOTAL										20	1543 +	4		
AUG13	LV CATTLE PUT	(FUTURES SETT.	132.450 +	40.0)										
1160	----	----	.92N		.85 -	7	.110	----	----		20	UNCH	.92B 1.90A	
1180	----	----	1.17N		1.10 -	7	.138	----	----		32	UNCH	3.25B 2.52A	
1200	----	----	1.52N		1.45 -	7	.173	----	----		105	UNCH	3.92B 1.72	
1220	----	----	1.95N		1.85 -	10	.211	----	----		105	UNCH	4.67B 2.15	
1240	----	----	2.47N		2.35 -	12	.255	----	----		77	UNCH	5.52B 2.75	
1260	----	----	3.07N		2.92 -	15	.302	----	----		25	UNCH	6.70B 3.77A	
1280	----	----	3.77N		3.60 -	17	.354	----	----		81	UNCH	7.75B 4.15A	
TOTAL										0	445			
OCT13	LV CATTLE PUT	(FUTURES SETT.	135.050 +	15.0)										
1160	----	----	1.07N		1.05 -	2	.113	----	----		15	UNCH	----	----
1180	----	----	1.37N		1.32 -	5	.137	----	----		15	UNCH	----	----
1200	----	----	1.70N		1.67 -	2	.166	----	----		35	UNCH	----	----
1220	----	----	2.12N		2.07 -	5	.198	----	----		15	UNCH	----	----
1240	----	----	2.67N		2.60 -	7	.235	----	----		25	UNCH	2.50	2.50
1260	----	----	3.30N		3.22 -	7	.275	----	----		18	UNCH	----	----
1280	----	----	3.90N		3.82 -	7	.315	----	----		15	UNCH	----	----
1300	----	----	4.57N		4.50 -	7	.358	----	----		77	UNCH	4.25	4.25
1320	----	----	5.35N		5.27 -	7	.403	----	----		15	UNCH	----	----
TOTAL										0	230			
DEC13	LV CATTLE PUT	(FUTURES SETT.	135.450)											
1220	----	----	1.95N		1.92 -	2	.189	----	----		55	UNCH	----	----
1300	----	----	4.22N		4.20 -	2	.347	----	----		40	UNCH	----	----
1320	----	----	5.00N		4.97 -	2	.393	----	----		55	UNCH	----	----
TOTAL										0	150			

LIVE CATTLE WEEKLY PUTS													
STRIKE	OPEN	RANGE		HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
LC WK2 PUT													
AUG12	LC WK2 PUT			(FUTURES	SETT.	119.650 +	5.0)						
1150	----	----	----	----	----	CAB		CAB	----	.005	----	5	UNCH .02 .02
TOTAL											0	5	

LIVE CATTLE 2-Month CSO PUTS															
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
LV CATL	2M CS P														
AUG12	LV CATL	2M CS P			(FUTURES SETT.		119.650	+	5.0)						
-60	----				.20B	----	----		----	.35 +	17	.621	----	135	UNCH 1.00 .15
-57	----				----	----	----		----	.52 +	25	.767	----	20	UNCH .20 .20
-50	----				----	----	----		----	1.17 +	42	.927	----	15	UNCH .40 .30
TOTAL													0	170	
OCT12	LV CATL	2M CS P			(FUTURES SETT.		125.825	+	55.0)						
-40	----				----	----	----		----	.27 -	10	.254	----	10	UNCH .80B .70A
TOTAL													0	10	