

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.
Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: statisticssupport@cmegroup.com



FINAL

PG15 BULLETIN #213@

LIVE CATTLE CALL OPTIONS

Wed, Nov 04, 2009 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:	NOV09	DEC09	FEB10	APR10	JUN10	AUG10	OCT10
LV CATTLE FUT		12/31	02/26	04/30	06/30	08/31	10/29
LV CATTLE OPT	11/06	12/04	02/05	04/01	06/04	08/06	10/01

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04

	NOV09	DEC09	FEB10	APR10	JUN10	AUG10	OCT10
LC		---	---	---	---	---	---
OK	700-1060	700-1060	710-1060	740-1080	700-1020	700-1020	740-1020

LIVE CATTLE FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----YEAR AGO----				
									VOL.	OPEN INT	SETT. PRICE		
LV CATTLE FUT													
OCT09	----			----	81.65 UNCH	----	----	53 UNCH	----	40	93.75		
DEC09	85.60	86.50	85.52	86.25	86.25P+	55	5328	8819	114262 -	2875	16483	89690	94.27
FEB10	87.00	87.55	86.80	87.40 @87.35	87.37P+	35	4785	4663	75330 +	2676	16246	61378	94.45
APR10	89.15	89.75	89.10	89.75 @89.70	89.72P+	47	1764	2382	47425 +	387	8796	39873	95.55
JUN10	85.85	86.50	85.77A	86.37A@86.32	86.32P+	42	618	788	21293 +	149	1542	18064	92.05
AUG10	85.60	86.15B	85.60	86.12 @86.00	86.05 +	30	205	184	5392 +	67	1931	7435	91.32
OCT10	88.45	89.00	88.42A	88.90	88.90 +	45	61	53	3309 +	78	108	1872	94.20
DEC10	89.00	89.40	89.00	89.25A	89.25 +	45	15	8	1254 +	5	29	750	94.00
FEB11	----	90.00B	----	89.90N	89.90 UNCH	----	----	18	343 +	18	----	36	94.80
TOTAL LV CATTLE FUT						12776	16915	268661 +	505	45135	219138		

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LIVE CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
NOV09 LV CATTLE CALL (FUTURES SETT. .00)														
880	----	----	----	----	4.05N	.02N	.02	UNCH	.054	----	5	UNCH	.40	.37A
890	----	----	----	----	CAB	CAB	CAB	----	.024	----	4	UNCH	.20	.20
900	----	----	----	----	CAB	CAB	CAB	----	.019	----	1	UNCH	----	----
TOTAL										0	10			
DEC09 LV CATTLE CALL (FUTURES SETT. 86.250 + 55.0)														
820	----	----	----	----	4.05N		4.52 +	47	.866	----	9	UNCH	5.10B	2.92A
840	2.35		2.60B	2.35	2.60B		2.82 +	30	.742	35	3805 +	15	8.45	1.82A
850	----	----	----	----	1.87N		2.20 +	32	.639	----	707	UNCH	3.30B	1.35
860	1.20		1.45B	1.20	1.45B		1.57 +	22	.535	6	2348 +	4	7.30	1.00
870	0.90		1.15	.90	1.15		1.15 +	25	.429	208	2642 +	119	3.50B	.70
880	0.70		.80	.70	.80		.77 +	17	.327	132	6368 +	84	7.10B	.50
890	0.55		.60	.55	.60		.52 +	12	.242	210	2716 +	122	1.50	.40A
900	0.32		.35	.32	.35		.35 +	10	.173	140	8411 +	49	7.00	.25
910	----	----	----	----	.20N		.25 +	5	.128	4	154	UNCH	1.80	.15
920	0.15		.20	.15	.20		.20 +	5	.100	29	3941 -	19	7.00	.15
930	----	----	----	----	.12N		.15 +	2	.076	----	3916	UNCH	1.05B	.12
940	----	----	----	----	.10N		.12 +	2	.062	----	4912	UNCH	3.00	.10
950	----	----	----	----	.07N		.10 +	2	.049	----	6	UNCH	.57B	.10
960	0.07		.07	.07	.07		.07	UNCH	.037	33	3623 -	18	3.60	.05
970	----	----	----	----	.05N		.05	UNCH	.026	----	405	UNCH	1.5B	----
980	0.05		.05	.05	.05		.05	UNCH	.024	2	1143	UNCH	4.00	.05
1000	----	----	----	----	.02N		.02	UNCH	.012	----	1388	UNCH	4.00	.02
1020	----	----	----	----	CAB		.02	UNCH	.011	----	118	UNCH	1.20	.20
1040	----	----	----	----	CAB			----	.006	----	9	UNCH	1.70B	.30
1060	----	----	----	----	CAB			----	.005	----	25	UNCH	2.40	.15
TOTAL										799	46646 +	356		
FEB10 LV CATTLE CALL (FUTURES SETT. 87.375 + 35.0)														
820	----	----	5.80A		5.80A		6.12 +	25	.803	----	13	UNCH	6.02B	4.10
840	----	----	4.30A		4.30A		4.65 +	22	.709	----	193	UNCH	7.30	2.70
850	----	----	3.70A		3.70A		3.97 +	22	.655	----	23	UNCH	4.40B	2.50
860	3.00 @3.10		3.10	3.00	3.10		3.35 +	20	.598	6	3552 -	1	8.50	1.90
870	----	----	----	----	2.60N		2.77 +	17	.537	2	1061 +	2	3.15B	1.90A
880	2.10		2.30	2.10	2.20		2.25 +	12	.475	26	4245 +	20	6.10	1.25
890	1.70		1.80	1.70	1.80		1.85 +	15	.415	91	234 +	78	2.15B	1.30A
900	1.40		1.55	1.35A	1.50A		1.50 +	15	.357	140	11849 +	93	4.90	.80A
910	----	----	----	----	1.10N		1.20 +	10	.303	1	89 +	1	1.40	.87A
920	0.90		.97	.85A	.97		.95 +	7	.254	135	3430 +	108	4.25	.50
930	----	----	----	----	.67N		.72 +	5	.207	----	43	UNCH	1.00	.65A
940	0.50		.50	.50	.50		.55 +	5	.167	310	5296 +	310	4.80	.30
950	----	----	----	----	.40N		.42 +	2	.135	----	301	UNCH	.75	.40A
960	0.27		.30	.27	.30		.32 +	2	.107	230	1965 +	230	3.50B	.25
970	----	----	----	----	.25N		.27 +	2	.091	----	25	UNCH	----	----
980	----	----	----	----	.20N		.22 +	2	.075	----	683	UNCH	3.00B	.15
1000	----	----	----	----	.15N		.17 +	2	.057	----	462	UNCH	2.50B	.15A
1020	----	----	----	----	.07N		.10 +	2	.035	----	111	UNCH	1.20	.15
1040	----	----	----	----	.05N		.05	UNCH	.019	----	494	UNCH	1.05	.40
TOTAL										941	34069 +	841		
APR10 LV CATTLE CALL (FUTURES SETT. 89.725 + 47.5)														
840	----	----	6.40A		6.40A		6.77 +	35	.779	----	5	UNCH	6.30B	4.90
860	----	----	4.97N		4.97N		5.35 +	37	.695	----	203	UNCH	6.60	3.30
880	----	----	----	----	3.80N		4.10 +	30	.603	----	2116	UNCH	5.50	2.40
900	2.60		2.90	2.60	2.90		2.95 +	17	.503	72	2887 +	57	8.10	1.70
920	2.10		2.15	2.10	2.15		2.15 +	25	.404	189	6372 +	48	5.30	1.15A
940	1.17		1.30	1.17	1.30		1.37 +	7	.302	72	3704 +	76	6.50	.80
960	0.90		.90	.85A	.85A		.97 +	12	.228	16	3281 +	15	4.70B	.60
980	----	----	----	----	.65N		.70 +	5	.171	6	669 +	6	1.80	.45
1000	----	----	----	----	.45N		.50 +	5	.128	----	8725	UNCH	4.50B	.30A
1020	----	----	----	----	.32N		.35 +	2	.093	----	254	UNCH	2.60	.25
1040	----	----	----	----	.22N		.25 +	2	.069	----	978	UNCH	1.80	.30A
TOTAL										355	29194 +	202		
JUN10 LV CATTLE CALL (FUTURES SETT. 86.325 + 42.5)														
820	----	----	5.67N		5.67N		5.97 +	30	.710	----	1	UNCH	6.00	5.40A
840	----	----	4.47N		4.47N		4.72 +	25	.625	----	1028	UNCH	5.50	3.00
860	----	----	3.40N		3.40N		3.62 +	22	.535	1	3253	UNCH	6.25	2.50
880	2.50B		2.50B		2.50B		2.72 +	32	.444	9	2269 +	9	5.90B	1.90
900	1.80B		1.80B		1.80B		1.97 +	20	.357	2	2449 +	2	3.85	1.25
920	1.25		1.30B	1.25	1.30B		1.40 +	10	.278	7	706 +	7	3.60	.90
940	0.90		.90	.90	.90		1.02 +	7	.215	5	192 +	4	2.00	.87A
960	----	----	----	----	.70N		.75 +	5	.166	----	110	UNCH	2.40	.65A
980	----	----	----	----	.50N		.55 +	5	.126	----	6116	UNCH	2.60	.45A
1000	----	----	----	----	.35N		.40 +	5	.096	----	58	UNCH	1.60	.42A
TOTAL										24	16182 +	22		
AUG10 LV CATTLE CALL (FUTURES SETT. 86.050 + 30.0)														
840	----	----	4.90N		4.90N		5.05 +	15	.604	----	8	UNCH	4.45	4.45
860	----	----	3.82N		3.82N		3.97 +	15	.525	----	106	UNCH	4.00	3.80
880	----	----	2.90N		2.90N		3.07 +	17	.445	----	119	UNCH	3.20B	3.05A
900	2.20		2.20	2.20	2.20		2.35 +	20	.369	6	427	UNCH	3.00	2.00
920	----	----	----	----	1.65N		1.75 +	10	.298	----	83	UNCH	1.70	1.45A
980	----	----	----	----	.70N		.75 +	5	.150	----	21	UNCH	1.40	1.00
TOTAL										6	764			
OCT10 LV CATTLE CALL (FUTURES SETT. 88.900 + 45.0)														
900	----	----	3.60N		3.60N		3.82 +	22	.484	----	35	UNCH	----	----
940	----	----	2.17N		2.17N		2.32 +	15	.344	----	6	UNCH	----	----
980	1.27		#1.27	*1.27	1.27		1.32 +	NEW	.227	2	2 +	2	1.27	1.27
TOTAL										2	43 +	2		