

2009 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin. CME Group Inc. A  
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FINAL

PG15 BULLETIN #215@

LIVE CATTLE CALL OPTIONS

Fri, Nov 06, 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	JAN10	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	01/08	02/05	04/01	06/04	08/06	10/01

LIVE CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06

NOV09	DEC09	JAN10	FEB10	APR10	JUN10	AUG10	OCT10
LC OK 700-1060	700-1060	710-1060	710-1060	740-1080	700-1020	700-1020	740-1020

LIVE CATTLE FUTURES

LV CATTLE FUT	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---YEAR AGO---				
									VOL.	OPEN INT	SETT. PRICE		
DEC09	86.00 @85.90	86.00	84.90	85.00	85.00P-	135	13232	17676	101689 -	9554	20407	79344	92.80
FEB10	86.85 @86.82	86.85	85.95	86.30 @86.25	86.27 -	95	9300	10569	82777 +	1903	19273	65759	93.55
APR10	89.30	89.30	88.60	88.90B@89.05	89.00P-	72	4171	5044	50029 +	52	5051	41190	94.80
JUN10	85.90	85.92	85.40	85.90A@85.85	85.85 -	55	1467	933	22427 +	632	1680	19044	91.05
AUG10	85.40	85.77	85.25	85.77 @85.70	85.75P-	40	351	240	5563 +	176	392	7580	90.50
OCT10	88.75	88.75	88.27	88.65	88.65 -	30	100	32	3389 +	57	214	2459	93.40
DEC10	89.10	89.10	88.90A	89.05	89.05 -	35	29	2	1279 +	13	70	742	93.50
FEB11	----	----	89.90A	89.90A	89.90 -	10	----	----	343 UNCH	----	----	56	94.50
TOTAL LV CATTLE FUT							28650	34496	267496 -	6721	47087	216174	

LIVE CATTLE CALLS

LV CATTLE CALL	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)				0	0 -	10			
DEC09	LV CATTLE CALL				(FUTURES SETT. 85.000 - 135.0 )									
820	----	----	----	----	4.60N	3.40 -	120	.797	----	9	UNCH	5.10B	2.92A	
840	2.05		2.05	2.05	2.05	1.90 -	97	.620	----	3806 +	1	8.45	1.82A	
850	----		----	1.60A	1.60A	1.35 -	82	.508	----	707	UNCH	3.30B	1.35	
860	1.05		1.10	*.85	.90B	.90 -	67	.395	----	2602 +	257	7.30	.85	
870	0.90		.90	*.55	.55	.60 -	50	.295	----	667	3106 +	452	3.50B	.55
880	0.37		.37	*.37	.37	.40 -	35	.215	----	35	6424 +	10	7.10B	.37
890	0.27		.27	*.20	.20	.27 -	22	.157	----	65	2725 +	9	1.50	.20
900	0.20		.20	*.17	.17	.17 -	17	.109	----	85	8422 +	6	7.00	.17
910	----		----	*.15A	.15A	.12 -	10	.080	----	2	152 -	2	1.80	.12
920	0.10		.10	*.10	.10	.10 -	5	.064	----	25	3941	UNCH	7.00	.10
930	----		----	*.10A	.10A	.10 -	2	.059	----	3910 -	6	1.05B	.10A	
940	----		----	----	.10N	.07 -	2	.045	----	4912	UNCH	3.00	.10	
950	----		----	----	.07N	.05 -	2	.032	----	6	UNCH	.57B	.10	
960	----		----	----	.07N	.05 -	2	.030	----	3620	UNCH	3.60	.05	
970	----		----	----	.05N	.02 -	2	.017	----	405	UNCH	.15B	----	
980	----		----	----	.05N	.02 -	2	.016	----	1143	UNCH	4.00	.05	
1000	0.02		.02	.02	.02	.02	UNCH	.015	----	2	1386 -	2	4.00	.02
1020	----		----	----	.02N	----	CAB	.008	----	118	UNCH	1.20	.20	
1040	----		----	----	CAB	----	CAB	.007	----	9	UNCH	1.70B	.30	
1060	----		----	----	CAB	----	CAB	.007	----	25	UNCH	2.40	.15	
TOTAL FEB10	LV CATTLE CALL				(FUTURES SETT. 86.275 - 95.0 )				1254	47428 +	705			
820	----		----	----	5.97N	5.15 -	82	.766	----	13	UNCH	6.02B	4.10	
840	----		----	3.90A	3.90A	3.72 -	80	.657	----	193	UNCH	7.30	2.70	
850	3.00		3.10	3.10	3.10	3.15 -	72	.595	----	190	209 +	186	4.40B	2.50
860	2.80		2.80	2.60	2.60	2.70 -	57	.531	----	122	3634 +	82	8.50	1.90
870	2.20		2.20	2.10	2.10	2.17 -	47	.469	----	49	1076 +	15	3.15B	1.90A
880	1.95 @1.90		1.95	1.70A	1.70A	1.70 -	40	.405	----	4	4249 +	2	6.10	1.25
890	1.40		1.40	1.40	1.40	1.32 -	37	.343	----	2	234	UNCH	2.15B	1.30A
900	1.10		1.10	1.00	1.00	1.00 -	37	.283	----	225	11877 +	35	4.90	.80A
910	----		----	*.85A	.85A	.77 -	30	.233	----	31	115 +	26	1.40	.85A
920	0.60		.60	.60	.60	.60 -	25	.190	----	85	3480 +	49	4.25	.50
930	----		----	*.50A	.50A	.47 -	20	.156	----	43	UNCH	1.00	.50A	
940	0.40		.40	.35A	.35B	.37 -	15	.127	----	133	5329 -	68	4.80	.30
950	0.25		.27	*.25	.27	.30 -	7	.104	----	30	331 +	30	.75	.25
960	0.25		.25	*.22A	.22A	.22 -	5	.082	----	53	2128 +	33	3.50B	.22A
970	----		----	.22N	.22N	.20 -	2	.072	----	25	UNCH	----	----	
980	0.20		.20	.20	.20	.17 -	2	.062	----	5	679 -	4	3.00B	.15
1000	----		----	.15N	.15N	.12 -	2	.045	----	462	UNCH	2.50B	.15A	
1020	----		----	.07N	.07N	.07	UNCH	.028	----	71 -	40	1.20	.15	
1040	----		----	.05N	.05N	.05	UNCH	.019	----	494	UNCH	1.05	.40	
TOTAL APR10	LV CATTLE CALL				(FUTURES SETT. 89.000 - 72.5 )				929	34642 +	346			
840	----		----	6.80N	6.80N	6.22 -	57	.750	----	5	UNCH	6.30B	4.90	
860	----		----	4.70A	4.70A	4.87 -	47	.663	----	203	UNCH	6.60	3.30	
880	3.50		3.50	3.50	3.50	3.70 -	42	.567	----	5	2118 +	2	5.50	2.40
900	2.55		2.60	2.55	2.55A	2.60 -	40	.466	----	2	2880 -	2	8.10	1.70
920	1.80		1.80	1.80	1.80	1.80 -	35	.365	----	154	6622 +	37	5.30	1.15A
940	1.25		1.25	1.10	1.10	1.25 -	25	.278	----	26	3748 +	23	6.50	.80
960	----		----	.80A	.80A	.85 -	15	.206	----	24	3303 +	24	4.70B	.60
980	----		----	.70A	.70A	.60 -	15	.153	----	10	679 +	10	1.80	.45
1000	----		----	.50A	.50A	.42 -	12	.113	----	9166	UNCH	4.50B	.30A	
1020	----		----	.35N	.35N	.30 -	5	.083	----	254	UNCH	2.60	.25	
1040	----		----	.22N	.22N	.22	UNCH	.063	----	928 -	50	1.80	.30A	
TOTAL JUN10	LV CATTLE CALL				(FUTURES SETT. 85.850 - 55.0 )				12	17067 +	8			
820	----		----	6.00N	6.00N	5.62 -	37	.692	----	1	UNCH	6.00	5.40A	
840	----		----	4.40A	4.40A	4.42 -	27	.604	----	1040	UNCH	5.50	3.00	
860	3.10		3.10	3.10	3.10	3.40 -	27	.513	----	1	3253	UNCH	6.25	2.50
880	2.40		2.40	2.40	2.40	2.50 -	25	.422	----	2	2272 +	2	5.90B	1.90
900	----		----	1.60A	1.60A	1.87 -	12	.341	----	9	2913 +	6	3.85	1.25
920	----		----	1.30N	1.30N	1.35 +	5	.267	----	711	UNCH	3.60	.90	
940	0.80		.80	*.80	.80	1.00	UNCH	.209	----	229	UNCH	2.00	.80	
960	----		----	.75N	.75N	.72 -	2	.160	----	110	UNCH	2.40	.65A	
980	----		----	.60N	.60N	.52 -	7	.122	----	6480	UNCH	2.60	.45A	
1000	----		----	.45N	.45N	.37 -	7	.091	----	58	UNCH	1.60	.42A	
TOTAL AUG10	LV CATTLE CALL				(FUTURES SETT. 85.750 - 40.0 )				40	764				
840	----		----	4.70A	4.70A	4.70 -	35	.594	----	8	UNCH	4.45	4.45	
860	----		----	4.02N	4.02N	3.75 -	27	.512	----	106	UNCH	4.00	3.80	
880	----		----	3.10A	3.10A	2.87 -	25	.431	----	119	UNCH	3.20B	3.05A	
900	2.00		2.00	2.00	2.00	2.17 -	20	.355	----	40	427	UNCH	3.00	2.00
920	----		----	1.77N	1.77N	1.60 -	17	.284	----	8				