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FINAL

PG16 BULLETIN #213@

LIVE CATTLE PUT OPTIONS

Wed, Nov 04, 2009 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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	LOW	
LV CATTLE PUT	LV CATTLE PUT		(FUTURES SETT.									HIGH		
DEC09			86.250 +		55.0)									
720	----	----	----	----	CAB		CAB	----	.006	----	51	UNCH	1.10B .05	
740	----	----	----	----	.02N		.02	UNCH	.011	----	95	UNCH	1.10B .07A	
760	----	----	----	----	.05N		.02	2	.013	----	52	UNCH	1.30 .02	
780	0.05		.05	*.05	.05		.05	2	.027	----	1015	UNCH	1.75B .05	
790	----	----	----	----	.10N		.07	2	.041	----	1188	UNCH	.50 .12A	
800	----	----	----	.12A	.12A		.12	2	.064	----	3011	UNCH	2.80 .10	
810	0.12		.12	*.12	.12		.17	2	.090	----	1418 +	20	.90 .12	
820	0.35		.35	.27	.27		.27	7	.133	----	4549 -	1	3.50 .22	
830	0.37		.37	.37	.37		.42	12	.192	----	360 -	10	1.75 .30	
840	0.70		.70	.50	.50		.57	25	.257	----	2434 +	78	3.90 .45	
850	1.25		1.25	.90A	.90A		.95	22	.360	----	1392 +	1	2.70 .60	
860	1.25		1.35	1.25	1.30		1.32	32	.464	----	3226 -	200	4.60 .95A	
870	----	----	----	----	2.20N		1.90	30	.570	----	514	UNCH	3.62B 1.40	
880	2.90		2.90	2.30	2.50		2.52	37	.672	----	5028 -	11	6.00 1.90	
900	----	----	----	----	4.55N		4.10	45	.826	----	1437 +	18	6.50B 3.15	
920	----	----	----	----	6.45N		5.95	50	.899	----	1080	UNCH	7.72B 4.20	
TOTAL										860	26850 -	105		
FEB10			87.375 +		35.0)									
760	----	----	----	----	.20N		.15	5	.047	----	31	UNCH	.40B ----	
780	----	----	----	*.22A	.22A		.20	5	.065	----	848 +	411	1.70 .22A	
800	0.37		.37	.37	.37		.37	7	.113	----	2380 +	50	1.45 .35	
810	0.60		.60	.60	.60		.55	7	.152	----	841 +	255	.70 .60	
820	0.75		.80	.65	.65		.77	7	.196	----	5138 +	4	2.00 .65	
830	1.15		1.15	1.10	1.10		1.00	10	.241	----	211 +	25	1.62B .90	
840	1.30		1.30	1.30	1.30		1.27	12	.290	----	5902 +	3	2.60 1.15	
850	----	----	----	----	1.72N		1.60	12	.344	----	107	UNCH	2.52B 1.50A	
860	2.00		2.00	2.00	2.00		1.97	15	.401	----	3290 +	4	3.40 1.87A	
870	----	----	----	----	2.57N		2.40	17	.462	----	155	UNCH	2.70B 2.30A	
880	----	----	----	----	3.10N		2.87	22	.524	----	6065 +	1	4.80 2.77A	
900	----	----	----	----	4.32N		4.12	20	.642	----	688	UNCH	5.90B 3.25	
920	----	----	----	----	5.85N		5.57	27	.745	----	368	UNCH	7.57B 4.10A	
940	----	----	----	----	7.45N		7.15	30	.832	----	2530	UNCH	9.37B 6.50	
TOTAL										1046	28554 +	753		
APR10			89.725 +		47.5)									
760	----	----	----	----	.17N		.15	2	.041	----	102	UNCH	.22 .20	
780	----	----	----	----	.30N		.25	5	.065	----	469	UNCH	1.05 .20	
800	----	----	----	----	.47N		.40	7	.099	----	669	UNCH	1.60B .50	
820	----	----	----	----	.72N		.65	7	.149	----	5129	UNCH	1.90 .60	
840	1.20		1.20	1.05	1.05		1.07	12	.220	----	4514 +	22	2.70 1.00	
860	----	----	----	----	1.72N		1.65	7	.304	----	41	3212 +	26	3.20 1.65
880	2.55		2.55	2.30A	2.40		2.37	17	.396	----	5413 +	105	4.20 2.30	
900	----	----	----	----	3.52N		3.22	30	.496	----	1930 +	4	5.20 3.00	
920	----	----	----	----	4.65N		4.42	22	.595	----	266	UNCH	5.90B 4.50	
TOTAL										182	21704 +	157		
JUN10			86.325 +		42.5)									
760	----	----	----	----	.50N		.45	5	.101	----	64	UNCH	.85B .67	
780	----	----	----	----	.80N		.72	7	.150	----	827 +	2	1.70 .90	
800	1.20		1.20	1.20	1.20		1.10	10	.211	----	1093 -	4	2.00 1.05	
820	----	----	----	----	1.80N		1.67	12	.289	----	848 +	4	2.70B 1.55	
840	2.50		2.50	2.50	2.50		2.40	17	.374	----	4181 +	12	3.80 2.30A	
860	----	----	----	----	3.50N		3.30	20	.465	----	1689	UNCH	4.50 3.40	
880	----	----	----	----	4.50N		4.40	10	.555	----	40	UNCH	5.70 4.67A	
980	----	----	----	----	12.55N		12.17	37	.873	----	1	UNCH	----	
TOTAL										48	8743 +	14		
AUG10			86.050 +		30.0)									
780	----	----	----	1.10A	1.10A		1.05	10	.183	----	27	UNCH	1.60B 1.00A	
800	----	----	----	----	1.67N		1.55	12	.246	----	7	UNCH	1.70 1.70	
820	----	----	----	----	2.32N		2.22	10	.319	----	67	UNCH	2.50 2.30	
840	3.15		3.15	3.15	3.15		3.02	12	.395	----	72 +	3	3.40 3.00	
860	----	----	----	----	4.07N		3.92	15	.474	----	123	UNCH	---- 4.05A	
880	----	----	----	----	5.12N		5.00	12	.554	----	21	UNCH	5.40B 5.10	
TOTAL										6	317 +	3		
OCT10			88.900 +		45.0)									
840	----	----	----	----	2.55N		2.40	15	.306	----	6	UNCH	----	
TOTAL										0	6			