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FINAL

PG16 BULLETIN #215@

LIVE CATTLE PUT OPTIONS

Fri, Nov 06, 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			85.000		135.0									
720	----	----	----	----	CAB		CAB	----	.008	----	51	UNCH	1.10B .05	
740	----	----	----	----	.02N		.02	UNCH	.015	----	95	UNCH	1.10B .07A	
760	----	----	----	----	.05N		.02 -	2	.018	----	52	UNCH	1.30 .02	
780	0.05		.05	.05	.05		.05 -	2	.036	----	924 -	91	1.75B .05	
790	----	----	----	----	.10N		.10	UNCH	.064	----	1188	UNCH	.50 .12A	
800	----	----	.15B	----	.15A		.15 +	2	.092	----	3011	UNCH	2.80 .10	
810	----	----	----	----	.17N		.25 +	7	.139	----	1418	UNCH	.90 .12	
820	0.35		.40	.35	.40		.40 +	15	.202	----	4530 -	6	3.50 .22	
830	----	----	.45B	----	.45B		.60 +	25	.280	----	360	UNCH	1.75 .30	
840	0.60		.90	.60	.85		.90 +	37	.379	----	2446 +	4	3.90 .40	
850	----	----	1.20B	----	1.20B		1.35 +	52	.491	----	1541	UNCH	2.70 .60	
860	1.40		1.80	1.40	1.80		1.90 +	67	.604	----	3638 -	2	4.60 .95A	
870	----	----	2.40B	----	2.40B		2.60 +	85	.704	----	512	UNCH	3.62B 1.40	
880	2.70		3.20	2.70	3.20		3.40 +	100	.784	----	4923 -	92	6.00 1.90	
900	4.40		4.75	4.40	4.75		5.17 +	117	.890	----	1436 -	1	6.50B 3.15	
920	----	----	----	----	5.80N		7.10 +	130	.935	----	1080	UNCH	7.72B 4.20	
TOTAL										321	27205 -	188		
FEB10			86.275		95.0									
760	0.15		.15	.15	.15		.15	UNCH	.052	----	2	33 +	2 .40B .15	
780	0.22 @0.27		.27	.20A	.27		.27 +	5	.089	----	73	1142 +	73 1.70 .20	
800	0.45		.47	.45	.47		.50 +	10	.148	----	2	2382 +	2 1.45 .35	
810	----	----	.65B	----	.65B		.67 +	12	.189	----	841	UNCH	.70 .55	
820	0.90		.90	.90	.90		.87 +	12	.233	----	3	5133 -	5 2.00 .65	
830	----	----	----	----	1.00N		1.12 +	12	.284	----	165	113 -	100 1.62B .90	
840	1.45		1.60	1.45	1.50A		1.45 +	15	.342	----	222	5985 +	81 2.60 1.15	
850	----	----	1.90B	----	1.90B		1.87 +	22	.404	----	2	133 +	2 2.52B 1.50A	
860	2.35		2.55B	2.35	2.55B		2.42 +	37	.468	----	15	3297 +	7 3.40 1.87A	
870	----	----	2.50B	----	2.50B		2.90 +	47	.530	----	155	UNCH	2.80B 2.30A	
880	----	----	3.20B	----	3.20B		3.42 +	55	.594	----	6065	UNCH	4.80 2.77A	
900	----	----	----	----	4.15N		4.72 +	57	.716	----	688	UNCH	5.90B 3.25	
920	----	----	----	----	5.62N		6.30 +	67	.809	----	368	UNCH	7.57B 4.10A	
940	----	----	----	----	7.27N		8.07 +	80	.872	----	2530	UNCH	9.37B 6.50	
TOTAL										484	28865 +	62		
APR10			89.000		72.5									
760	----	----	----	----	.15N		.20 +	5	.053	----	102	UNCH	.22 .20	
780	----	----	----	----	.25N		.32 +	7	.081	----	469	UNCH	1.05 .20	
800	----	----	----	----	.42N		.52 +	10	.123	----	5	671 +	2 1.60B .50	
820	0.75		.75	.75	.75		.80 +	10	.176	----	5	5144 +	5 1.90 .60	
840	----	----	1.30B	----	1.30A		1.25 +	15	.249	----	17	4525 +	10 2.70 1.00	
860	2.00		2.00	1.90	1.90		1.87 +	22	.336	----	71	3241 +	35 3.20 1.65	
880	----	----	2.70B	----	2.70B		2.70 +	30	.432	----	20	5442 +	20 4.20 2.30	
900	3.80		3.80	3.80	3.80		3.60 +	32	.533	----	2	1943 +	2 5.20 3.00	
920	----	----	4.90B	----	4.90B		4.80 +	37	.634	----	266	UNCH	5.90B 4.50	
TOTAL										120	21803 +	74		
JUN10			85.850		55.0									
760	----	----	----	----	.45N		.50 +	5	.112	----	64	UNCH	.85B .67	
780	----	----	----	----	.70N		.80 +	10	.164	----	827	UNCH	1.70 .90	
800	1.15		1.20B	1.15	1.20B		1.20 +	12	.228	----	55	1523 +	45 2.00 1.05	
820	----	----	1.70B	----	1.70B		1.80 +	17	.307	----	6	846	UNCH	2.70B 1.55
840	----	----	2.50B	----	2.50B		2.57 +	25	.395	----	4186	UNCH	3.80 2.30A	
860	----	----	3.50B	----	3.50B		3.55 +	27	.486	----	1963	UNCH	4.50 3.40	
880	----	----	4.50B	----	4.50B		4.65 +	30	.577	----	40	UNCH	5.70 4.67A	
900	----	----	----	----	5.57N		6.00 +	42	.658	----	3	15	UNCH	----
980	----	----	----	----	12.15N		12.62 +	47	.877	----	1	UNCH	----	
TOTAL										64	9465 +	45		
AUG10			85.750		40.0									
780	1.05		1.05	1.05	1.05		1.05 +	2	.187	----	4	29 +	2 1.60B .97A	
800	----	----	----	----	1.52N		1.55 +	2	.252	----	34	38 +	31 1.70 1.70	
820	2.40		2.45	2.40	2.45		2.17 +	2	.325	----	35	100 +	33 2.50 2.30	
840	3.30		3.30	3.30	3.30		2.95 +	2	.405	----	30	65 -	7 3.40 3.00	
860	----	----	#4.10B	----	4.10B		4.00 +	12	.487	----	34	157 +	34 4.10B 4.05A	
880	----	----	----	----	4.97N		5.10 +	12	.568	----	21	UNCH	5.40B 5.10	
TOTAL										137	410 +	93		
OCT10			88.650		30.0									
840	----	----	----	----	2.37N		2.47 +	10	.314	----	6	UNCH	----	
TOTAL										0	6			