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FINAL

PG17 BULLETIN #213@

FEEDER CATTLE CALL OPTIONS

Wed, Nov 04, 2009 PG17

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 = \$6.25 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.

FEEDER CATTLE CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	JAN10	MAR10	APR10	MAY10	AUG10	SEP10	OCT10	NOV10
FDR CATTLE FUT	11/19	01/28	03/25	04/29	05/27	08/26	09/30	10/28	11/18
FDR CATTLE OPT	11/19	01/28	03/25	04/29	05/27	08/26	09/30	10/28	

FEEDER CATTLE OPTIONS ON FUTURES

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

NOV09	JAN10	MAR10	APR10	MAY10	AUG10	SEP10	OCT10
ZF 74.0-120.0	78.0-118.0	80.0-118.0	80.0-118.0	80.0-118.0	82.0-118.0	84.0-116.0	84.0-114.0

FEEDER CATTLE FUTURES

OPENING	HIGH	LOW	CLOSING	SETT.PRICE & I	RTH	GLOBEX®	OPEN	----YEAR AGO----						
FDR CATTLE FUT														
NOV09	94.80 @94.70	95.50	94.60	95.40 @95.35	95.37P+	70	351	488	4254 +	27	625	2874	100.65	
JAN10	95.45	96.72	95.35	96.72 @96.70	96.70P+	142	736	1014	14674 -	365	1553	11895	100.77	
MAR10	96.10	96.95	95.90A	96.70A	96.70 +	70	113	314	3969 +	55	522	2071	101.17	
APR10	96.32	97.20	96.32	97.05B@97.20	97.20 +	70	8	39	750 +	12	79	661	101.17	
MAY10	97.40	98.27	97.40	98.20 @98.27	98.22 +	52	31	50	1492 +	28	84	966	102.00	
AUG10	99.00	99.40B	98.72A	99.40B	99.40 +	65	9	25	364 +	6	58	252	103.70	
SEP10	98.90	99.00B	98.90	99.00B	99.00 +	15	2	---	3 +	2	---	38	103.20	
TOTAL	FDR CATTLE FUT						1250	1930	25506 -	235	2921	18757		

FEEDER CATTLE CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--			
												HIGH	LOW		
FDR CATTLE CALL															
NOV09 FDR CATTLE CALL (FUTURES SETT. 95.375 + 70.0)															
940	1.00		1.00	1.00	1.00		1.57 +	30	.793	---	30	84 +	30	2.90	1.00
950	0.70		.75	*.50A	.75		.80 +	10	.602	---	31	35 +	21	2.02B	.50A
960	0.30		.35	*.20A	.35		.35	UNCH	.344	---	6	303 -	1	9.10	.20A
970	---		---	*.10A	.10A		.15	UNCH	.169	---	---	13	UNCH	1.20	.10A
980	0.02		.02	*.02	.02		.05	UNCH	.066	---	2	56 -	2	7.35	.02
1000	---		---	---	---		---	---	.016	---	---	111	UNCH	6.00B	.05A
1020	0.02		.02	.02	.02		---	---	.012	---	1	192 -	1	4.70B	.02
1040	---		---	---	---		---	---	.010	---	---	129	UNCH	4.00	.05
1060	---		---	---	---		---	---	.008	---	1	69 -	1	2.50	.02
1080	---		---	---	---		---	---	.007	---	---	333	UNCH	2.30	.02
1100	---		CAB	CAB	CAB		---	---	.007	---	---	26	1	1.50	.02
1120	---		---	---	---		---	---	.006	---	---	9	UNCH	1.00	.05A
TOTAL										75	1360 +	45			
JAN10 FDR CATTLE CALL (FUTURES SETT. 96.700 + 142.5)															
920	---		---	---	4.60N		5.70 +	110	.765	---	---	90	UNCH	6.30	3.77A
940	---		---	---	3.20N		4.20 +	100	.671	---	---	112	UNCH	8.10	2.62A
960	2.50		2.50	2.50	2.50		2.95 +	80	.556	---	1	161	UNCH	6.00	1.50
980	1.50		1.70	1.50	1.70		1.95 +	60	.432	---	60	186 +	42	3.40	1.00
1000	---		---	---	.80N		1.20 +	40	.311	---	1	223 +	1	6.10	.70A
1020	---		---	---	.50N		.75 +	25	.215	---	---	223	UNCH	4.70B	.30
1040	---		---	---	.20A		.45 +	15	.142	---	---	106	UNCH	4.00	.15A
1060	---		---	---	.15A		.27 +	10	.092	---	---	47	UNCH	2.90	.10
1080	---		---	---	.10A		.12	UNCH	.048	---	---	34	UNCH	2.00	.05A
1100	---		---	---	.10N		.05 -	5	.022	---	---	15	UNCH	1.40	.05A
1120	---		---	---	.07N		.02 -	5	.011	---	---	26	UNCH	.25	.02A
TOTAL										62	1223 +	43			
MAR10 FDR CATTLE CALL (FUTURES SETT. 96.700 + 70.0)															
940	---		---	---	4.40N		4.90 +	50	.641	---	---	10	UNCH	4.72B	4.10
960	---		---	---	3.15N		3.65 +	50	.550	---	---	26	UNCH	7.17	2.90A
980	---		---	---	2.30B		2.60 +	47	.452	---	---	59	UNCH	5.50	2.00
1000	1.30		1.50	1.30	1.50		1.75 +	45	.352	---	3	32 +	3	2.00B	1.20
1020	0.90		1.00B	.90	1.00B		1.20 +	30	.266	---	15	85 +	15	3.25	.90A
1040	0.60		.60	.60	.60		.80 +	20	.194	---	6	93 +	1	2.10	.45
1060	---		---	---	.40N		.52 +	12	.137	---	---	44	UNCH	1.20	.25
1080	---		---	---	.20A		.37 +	10	.101	---	---	7	UNCH	1.20	.15
1100	---		---	---	*.10A		.27 +	10	.076	---	---	1	UNCH	---	.10A
1120	---		---	---	.12N		.20 +	7	.056	---	---	11	UNCH	.50	.10A
TOTAL										24	368 +	19			
APR10 FDR CATTLE CALL (FUTURES SETT. 97.200 + 70.0)															
980	---		---	---	2.90N		3.10 +	20	.481	---	---	2	UNCH	2.60	2.60
1000	---		---	---	1.60B		2.30 +	80	.393	---	---	4	UNCH	1.60B	3.00A
1040	---		---	---	1.00N		1.00	UNCH	.222	---	---	2	UNCH	---	1.00A
TOTAL										0	8				
MAY10 FDR CATTLE CALL (FUTURES SETT. 98.225 + 52.5)															
900	---		---	---	9.37N		9.65 +	27	.787	---	---	1	UNCH	10.00	9.00A
960	---		---	---	4.80A		5.25 +	35	.606	---	---	47	UNCH	7.75	4.20
980	---		---	---	3.70A		4.05 +	27	.529	---	---	23	UNCH	6.00	3.60A
1000	---		---	---	2.80N		3.00 +	20	.445	---	---	11	UNCH	2.30	2.30
1020	2.00		2.00	2.00	2.00		2.20 +	20	.363	---	---	10 +	2	2.00	2.00A
1040	1.35		1.35	1.35	1.35		1.55 +	20	.285	---	---	66 +	1	2.00	1.35A
1060	---		---	---	1.00A		1.05 -	5	.215	---	---	37	UNCH	1.80	1.00A
1080	---		---	---	*.50A		.85 -	5	.175	---	---	13	UNCH	---	.50A
TOTAL										3	208 +	3			
AUG10 FDR CATTLE CALL (FUTURES SETT. 99.400 + 65.0)															
960	---		---	---	6.22N		6.80 +	57	.632	---	---	3	UNCH	---	---
TOTAL										0	3				