

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

PG17 BULLETIN #215@

FEEDER CATTLE CALL OPTIONS

Fri, Nov 06, 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: FRI, NOV 06

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	95.30 @95.25	95.30	94.47A	94.65 @94.62	94.65 - 95	484	3639 - 282	469	2678	98.95				
JAN10	97.00 @96.80	97.00	95.80	96.10 @96.05	96.07P- 110	714	14473 + 89	1570	12154	99.22				
MAR10	96.90	96.90	96.10	96.50	96.50 - 80	268	4536 + 109	179	2145	99.67				
APR10	96.30	96.80	96.27A	96.70B@96.80	96.77 - 67	13	784 + 1	30	724	99.65				
MAY10	98.10	98.10	97.35	98.00	98.00 - 45	21	1537 - 1	71	989	100.70				
AUG10	99.00	99.10	98.87A	99.00B@99.10	99.10 - 40	6	392 + 3	16	276	102.30				
SEP10	----	----	99.15A	99.15A	99.15 - 5	----	4 UNCH	----	43	102.90				
TOTAL	FDR CATTLE FUT					1506	25365 - 81	2335	19009					

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.	94.650 -	95.0)									
940	----		----	----	1.75N		1.02 - 72	.647	----	----	84 UNCH	2.90	1.00	
950	0.65		.65	*.40	.50		.50 - 45	.426	----	88	92 + 51	2.02B	.40	
960	0.20		.20	*.15	.15		.15 - 35	.204	----	39	363 + 35	9.10	.15	
970	0.02		.02	*.02	.02		.07 - 12	.110	----	1	102 UNCH	1.20	.02A	
980	----		----	----	.07N		.02 - 5	.047	----	----	56 UNCH	7.35	.02	
1000	----		----	----	.02N			.022	----	----	111 UNCH	6.00B	.05A	
1020	----		----	----	CAB			.018	----	----	192 UNCH	4.70B	.02	
1040	----		----	----	CAB			.015	----	----	129 UNCH	4.00	.05	
1060	----		----	----	CAB			.013	----	----	69 UNCH	2.50	.02	
1080	----		----	----	CAB			.012	----	----	333 UNCH	2.30	.02	
1100	----		----	----	CAB			.011	----	----	26 UNCH	1.50	.02	
1120	----		----	----	CAB			.010	----	----	9 UNCH	1.00	.05A	
TOTAL										128	1566 + 86			
JAN10	FDR CATTLE CALL		(FUTURES SETT.	96.075 -	110.0)									
920	----		----	----	6.07N		5.17 - 90	.739	----	----	90 UNCH	6.30	3.77A	
940	----		----	----	4.52N		3.72 - 80	.638	----	----	112 UNCH	8.10	2.62A	
960	----		----	2.70A	2.70A		2.52 - 65	.517	----	----	161 UNCH	6.00	1.50	
980	1.90		1.90	1.70A	1.70A		1.60 - 52	.390	----	1	195 UNCH	3.40	1.00	
1000	0.90		.90	.90	.90		.92 - 40	.269	----	1	225 UNCH	6.10	.70A	
1020	0.60		.60	.60	.60		.57 - 27	.182	----	1	223 UNCH	4.70B	.30	
1040	----		----	----	.52N		.35 - 17	.120	----	----	106 UNCH	4.00	.15A	
1060	----		----	----	.32N		.22 - 10	.081	----	----	47 UNCH	2.90	.10	
1080	----		----	----	.15N		.12 - 2	.049	----	----	34 UNCH	2.00	.05A	
1100	----		----	----	.07N		.05 - 2	.023	----	----	15 UNCH	1.40	.05A	
1120	----		----	----	.02N		.02 UNCH	.012	----	----	26 UNCH	.25	.02A	
TOTAL										3	1234			
MAR10	FDR CATTLE CALL		(FUTURES SETT.	96.500 -	80.0)									
940	----		----	----	5.30N		4.80 - 50	.631	----	----	10 UNCH	5.17B	4.10	
960	3.30		3.30	3.30	3.30		3.60 - 40	.541	----	2	28 + 2	7.17	2.90A	
980	----		----	2.60A	2.60A		2.57 - 30	.444	----	----	59 UNCH	5.50	2.00	
1000	1.40		1.40	1.40	1.40		1.75 - 20	.348	----	5	39 + 5	2.00B	1.20	
1020	1.00		1.00	1.00	1.00		1.10 - 15	.254	----	4	99 + 4	3.25	.90A	
1040	----		----	.80A	.80A		.82 - 12	.196	----	----	95 UNCH	2.10	.45	
1060	0.50		.50	.50	.50		.55 - 10	.142	----	4	41 - 3	1.20	.25	
1080	----		----	.25A	.25A		.40 - 7	.106	----	----	7 UNCH	1.20	.15	
1100	----		----	.35N	.35N		.27 - 7	.077	----	----	1 UNCH	----	.10A	
1120	----		----	.27N	.27N		.20 - 7	.057	----	----	11 UNCH	.50	.10A	
TOTAL										15	390 + 8			
APR10	FDR CATTLE CALL		(FUTURES SETT.	96.775 -	67.5)									
980	----		----	----	3.15N		2.90 - 25	.462	----	----	2 UNCH	2.60	2.60	
1000	----		----	----	2.35N		2.15 - 20	.376	----	----	4 UNCH	1.60B	3.00A	
1040	----		----	*.90A	.90A		.95 - 15	.213	----	----	6 UNCH	1.00	.90A	
TOTAL										0	12			
MAY10	FDR CATTLE CALL		(FUTURES SETT.	98.000 -	45.0)									
900	----		----	----	9.87N		9.50 - 37	.779	----	----	1 UNCH	10.00	9.00A	
960	----		----	----	5.35N		5.15 - 20	.597	----	----	47 UNCH	7.75	4.20	
980	----		----	3.70A	3.70A		3.95 - 10	.520	----	----	28 UNCH	6.00	3.60A	
1000	----		----	2.80A	2.80A		2.90 - 15	.436	----	----	11 UNCH	2.30	2.30	
1020	----		----	2.22N	2.22N		2.10 - 12	.354	----	----	10 UNCH	2.00	2.00A	
1040	----		----	1.55N	1.55N		1.45 - 10	.275	----	----	66 UNCH	2.00	1.35A	
1060	----		1.00A	1.00A	1.00A		1.05 - 10	.214	----	----	37 UNCH	1.80	1.00A	
1080	----		.70A	.70A	.70A		.80 - 5	.169	----	----	13 UNCH	----	.50A	
TOTAL										0	213			
AUG10	FDR CATTLE CALL		(FUTURES SETT.	99.100 -	40.0)									
960	----		----	----	6.92N		6.67 - 25	.621	----	----	3 UNCH	----	----	
TOTAL										0	3			