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 CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.  
 Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: [statisticssupport@cmegroup.com](mailto:statisticssupport@cmegroup.com)



FINAL

PG18 BULLETIN #213@

FEEDER CATTLE PUT OPTIONS

Wed, Nov 04, 2009 PG18

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 = FEEDER CATTLE = \$6.25, PORK CUTOFF = \$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.

FEEDER CATTLE PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--		
FDR CATTLE PUT	FDR CATTLE PUT			(FUTURES SETT.	95.375 +	70.0 )					HIGH	LOW	
820	----	----	----	----	----	CAB	----	.006	----	5	UNCH	.05	.05
840	----	----	----	----	----	CAB	----	.007	----	9	UNCH	.10	.02
860	----	----	----	----	----	CAB	----	.008	----	36	UNCH	1.10	.05A
880	----	----	----	----	----	.02N	----	.010	----	54	UNCH	.70	.05
900	0.07	.07	CAB	CAB	.02 -	2	.023	----	6	124 -	5	2.10B	.07A
920	----	----	.10A	.10A	.05 -	10	.054	----	----	193	UNCH	2.00	.10
940	0.25	.25	*.25	.25	.20 -	40	.206	----	100	218 +	50	3.50B	.25
950	0.50	.50	*.40A	.50	.42 -	60	.397	----	1	19 +	1	2.87B	.40A
960	----	----	1.00A	1.00A	.97 -	70	.655	----	----	168	UNCH	4.00	1.00
980	----	----	3.30A	3.30A	2.67 -	70	.933	----	----	89	UNCH	5.50B	1.40A
1000	5.00	5.00	4.70A	4.70A	4.62 -	70	.983	----	2	110 -	2	7.60	1.70
1020	----	----	7.32N	7.32N	6.62 -	70	.987	----	----	25	UNCH	9.50B	2.75
1040	----	----	9.32N	9.32N	8.62 -	70	.989	----	----	17	UNCH	9.80B	3.70
TOTAL									109	1067 +	44		
JAN10	FDR CATTLE PUT			(FUTURES SETT.	96.700 +	142.5 )							
800	----	----	----	.25N	.22 -	2	.046	----	----	6	UNCH	1.00	.20A
820	----	----	----	.30N	.27 -	2	.058	----	----	12	UNCH	.20	.20
840	----	----	----	.37N	.32 -	5	.072	----	----	8	UNCH	----	.35A
860	----	----	----	.47N	.40 -	7	.092	----	----	20	UNCH	.75	.40
880	----	----	----	.60N	.50 -	10	.121	----	----	98	UNCH	1.40	.45A
900	0.90	.90	.80	.80	.70 -	20	.168	----	11	144 +	6	1.40	.57A
920	----	----	1.00A	1.00A	1.00 -	32	.234	----	7	161 +	2	3.00	.72
940	1.40	1.40	1.40	1.40	1.50 -	42	.328	----	6	192 +	2	2.90B	.90
960	----	----	2.80A	2.80A	2.25 -	62	.443	----	----	109	UNCH	3.87B	1.35
980	----	----	4.00A	4.00A	3.25 -	82	.567	----	----	111	UNCH	4.92B	2.00
1000	----	----	5.50A	5.50A	4.50 -	102	.688	----	----	97	UNCH	6.55B	2.50
1020	----	----	7.20N	7.20N	6.05 -	115	.784	----	----	18	UNCH	8.60B	3.35
TOTAL									24	976 +	10		
MAR10	FDR CATTLE PUT			(FUTURES SETT.	96.700 +	70.0 )							
860	----	----	----	.70N	.65 -	5	.123	----	----	33	UNCH	1.00	1.00
880	----	----	----	.97N	.90 -	7	.165	----	----	36	UNCH	1.15	.80
900	----	----	----	1.32N	1.22 -	10	.217	----	2	110 +	2	2.00	.95A
920	----	----	----	1.80N	1.65 -	15	.281	----	----	88	UNCH	2.30	1.30
940	----	----	----	2.40N	2.20 -	20	.358	----	5	95 +	5	3.00	1.70
960	3.15	3.15	3.00A	3.00A	2.95 -	20	.449	----	6	89 +	5	3.50	2.05
980	----	----	----	4.12N	3.90 -	22	.547	----	----	34	UNCH	4.80	2.80A
1000	----	----	----	5.27N	5.05 -	22	.647	----	----	35	UNCH	5.80B	3.50A
TOTAL									13	520 +	12		
APR10	FDR CATTLE PUT			(FUTURES SETT.	97.200 +	70.0 )							
880	----	----	----	1.30N	1.15 -	15	.179	----	----	5	UNCH	----	1.30A
900	----	----	1.60A	1.60A	1.45 -	25	.224	----	1	8 +	1	2.00	1.50
940	----	----	----	2.77N	2.40 -	37	.349	----	----	5	UNCH	----	2.70A
1000	----	----	----	4.97N	5.10 +	12	.606	----	----	1	UNCH	4.00	3.20A
TOTAL									1	19 +	1		
MAY10	FDR CATTLE PUT			(FUTURES SETT.	98.225 +	52.5 )							
880	1.30	#1.30	*1.30	1.30	1.15 -	22	.169	----	1	5	UNCH	1.30	1.30
900	----	----	----	1.70N	1.47 -	22	.212	----	----	19	UNCH	2.00	1.50
920	1.80	1.80	*1.80	1.80	1.90 -	20	.264	----	1	6	UNCH	2.20	1.80
940	----	----	----	2.60N	2.40 -	20	.323	----	----	32	UNCH	2.85B	2.60A
960	----	----	----	3.20N	3.02 -	17	.393	----	----	32	UNCH	3.50	3.10A
980	----	----	----	4.07N	3.82 -	25	.470	----	----	14	UNCH	4.00	4.00
1000	----	----	----	5.10N	4.77 -	32	.554	----	----	7	UNCH	3.50	3.50
1020	----	----	----	6.27N	5.95 -	32	.636	----	----	1	UNCH	----	----
TOTAL									2	116			
AUG10	FDR CATTLE PUT			(FUTURES SETT.	99.400 +	65.0 )							
860	----	----	----	1.50N	1.50	UNCH	.164	----	----	2	UNCH	1.10	1.10
880	----	----	----	1.80N	1.80	UNCH	.195	----	----	6	UNCH	1.45	1.45
900	----	----	2.05A	2.05A	2.05 -	5	.226	----	----	10	UNCH	3.00	2.00A
TOTAL									0	18			