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FINAL

PG18 BULLETIN #215@

FEEDER CATTLE PUT OPTIONS

Fri, Nov 06, 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.		94.650	-						HIGH	LOW				
NOV09																
820	----	----	----			CAB	----	.011	----	5	UNCH	.05	.05			
840	----	----	----			CAB	----	.012	----	9	UNCH	.10	.02			
860	----	----	----			CAB	----	.014	----	36	UNCH	1.10	.05A			
880	----	----	----			CAB	----	.017	----	54	UNCH	.70	.05			
900	----	----	----			.02N	UNCH	.036	----	124	UNCH	2.10B	.07A			
920	----	----	----			.05N		.116	----	191	UNCH	2.00	.05			
930	0.10	#.10	*.10			.10 +	NEW	.181	8	8 +	8	.10	.10			
940	----	.30B	----			.30A		.352	----	210	UNCH	3.50B	.10			
950	0.75	.75	.75			.75		.573	2	21 +	2	2.87B	.30			
960	1.20	1.20	1.20			1.20		.795	1	167 -	1	4.00	.77A			
980	----	3.10B	----			3.10B		.952	----	89	UNCH	5.50B	1.40A			
1000	4.50	5.00	4.50			5.00		.977	5	103 -	5	7.60	1.70			
1020	----	----	----			6.40N		.981	----	25	UNCH	9.50B	2.75			
1040	----	----	----			8.40N		.984	----	17	UNCH	9.80B	3.70			
TOTAL									16	1059 +	4					
JAN10																
800	----	----	----			.20N		.25 +	5	.053	----	6	UNCH	1.00	.20A	
820	----	----	----			.22N		.27 +	5	.062	----	12	UNCH	.20	.20	
840	----	----	----			.25N		.32 +	7	.077	----	8	UNCH	----	.35A	
860	----	----	----			.30N		.37 +	7	.095	----	20	UNCH	.75	.40	
880	0.30	.40	.30			.40		.45 +	10	.122	----	3	97 -	1	1.40	
900	0.70	.75	.70			.70		.70 +	10	.179	----	4	152 +	1	1.40	
920	1.20	1.20	1.10			1.10		1.10 +	20	.260	----	65	206 +	45	3.00	
940	1.80	1.80	1.80			1.80		1.65 +	30	.361	----	1	229	UNCH	2.90B	
960	2.40	2.45	2.40			2.45		2.45 +	45	.482	----	3	130 +	1	3.87B	
980	----	----	----			2.95N		3.52 +	57	.609	----	----	115	UNCH	4.92B	
1000	----	----	----			4.15N		4.85 +	70	.730	----	----	97	UNCH	6.55B	
1020	----	----	----			5.67N		6.50 +	82	.817	----	----	18	UNCH	8.60B	
TOTAL									76	1090 +	46					
MAR10																
860	----	----	----			.65N		.70 +	5	.131	----	----	33	UNCH	1.00	1.00
880	----	----	----			.82N		.95 +	12	.173	----	----	36	UNCH	1.15	.80
900	----	1.60	1.60			1.60		1.27 +	22	.225	----	1	110	UNCH	2.00	.95A
920	1.80	1.80	1.80			1.80		1.72 +	27	.290	----	7	101 +	7	2.30	
940	2.20	2.20	2.20			2.20		2.30 +	30	.368	----	7	105 +	1	3.00	
960	----	3.00B	----			3.00B		3.10 +	40	.458	----	----	93	UNCH	3.50	
980	----	3.70B	----			3.70B		4.07 +	50	.555	----	----	34	UNCH	4.80	
1000	----	----	----			4.65N		5.25 +	60	.651	----	----	35	UNCH	5.80B	
TOTAL									15	547 +	8					
APR10																
880	----	----	1.10N			1.10	UNCH	.181	----	----	5	UNCH	----	1.30A		
900	1.40	1.50	*1.40			1.45 +	5	.232	11	16 +	8	2.00	1.40			
940	----	----	2.30N			2.50 +	20	.365	----	5	UNCH	----	2.70A			
1000	----	----	4.90N			5.35 +	45	.623	----	1	UNCH	4.00	3.20A			
TOTAL									11	27 +	8					
MAY10																
860	0.90	#.90	*.90			.90		.92 +	NEW	.139	----	1	1 +	1	.90	
880	----	----	----			1.17N		1.20 +	2	.176	----	----	5	UNCH	1.30	
900	----	----	----			1.47N		1.55 +	7	.220	----	----	29	UNCH	2.00	
920	1.90	1.90	1.90			1.90		1.97 +	12	.272	----	1	7 +	1	2.20	
940	----	----	----			2.30N		2.50 +	20	.332	----	----	32	UNCH	2.85B	
960	----	----	----			2.90N		3.15 +	25	.402	----	----	32	UNCH	3.50	
980	----	----	----			3.60N		3.95 +	35	.479	----	----	14	UNCH	4.00	
1000	----	----	----			4.60N		4.90 +	30	.563	----	----	7	UNCH	3.50	
1020	----	----	----			5.75N		6.07 +	32	.645	----	----	1	UNCH	----	
TOTAL									2	128 +	2					
AUG10																
860	----	----	1.50N			1.55 +	5	.169	----	2	UNCH	1.10	1.10			
880	----	----	1.80N			1.85 +	5	.200	----	6	UNCH	1.45	1.45			
900	----	----	2.05N			2.15 +	10	.234	----	10	UNCH	3.00	1.70A			
TOTAL									0	18						