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FINAL

PG21 BULLETIN #215@

PORK BELLIES CALL OPTIONS

Fri, Nov 06, 2009 PG21

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 = FROZEN AND FRESH PORK BELLY = \$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.

PORK BELLY CONTRACTS LAST TRADE DATES

EXPIRATION:	FEB10	MAR10	MAY10	JUL10	AUG10
FRZ PK BLY FUT	02/23	03/26	05/25	07/27	08/26
FRZ PK BLY OPT	02/05	03/05	05/07	07/02	08/06

FROZEN & FRESH PORK BELLY OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 06

ZP	FEB10	MAR10	MAY10	JUL10	AUG10
	56.0-114.0	56.0-114.0	58.0-112.0	62.0-110.0	62.0-106.0

PORK BELLIES FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---YEAR AGO---	OPEN INT	SETT. PRICE
FRZ PK BLY FUT											
FEB10	85.60 @86.00	86.60	85.40	86.00 @86.20B	86.10 + 130	24	17	412 - 1	72	799	86.10
MAR10	----	84.00B	----	84.00B	84.00 + 130	----	----	88 UNCH	----	113	85.00
MAY10	----	85.50B	----	85.50B	85.50 + 80	----	----	79 UNCH	----	134	85.90
JUL10	----	88.00B	----	88.00B	88.00 + 100	----	----	20 UNCH	----	68	90.50
AUG10	----	----	----	86.00N	86.00 UNCH	----	----	15 UNCH	----	1	90.25
TOTAL	FRZ PK BLY FUT					24	17	614 - 1	72	1115	

PORK BELLIES CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
FRZ PK BLY CALL												
FEB10	FRZ PK BLY CALL			(FUTURES SETT. 86.100 + 130.0)								
780	----	----	----	9.00N	9.97 +	97	.765	----	2	UNCH	----	----
TOTAL								0	2			