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FINAL

PG16 BULLETIN #151@

LIVE CATTLE PUT OPTIONS

Fri, Aug 05, 2011 PG16

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 = LIVE CATTLE = \$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.

LIVE CATTLE PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LV CATTLE PUT	LV CATTLE PUT		(FUTURES SETT.)		114.125 +	147.5)								
920	----	----	----	----	----	----	CAB	----	----	1	----	543	2.55	.02A
940	----	----	----	----	----	----	CAB	----	----	1	1331	3.22B	.02A	
1070	----	----	----	----	----	----	CAB	----	----	10	2291	5.87B	.02	
1110	----	----	CAB	CAB	CAB	----	CAB	----	----	116	1885	9.10B	.02	
1120	----	----	----	*.05A	.05A	----	CAB	----	----	654	2644	14.80B	.02	
1130	----	----	----	*.10A	.10A	----	CAB	----	----	660	1662	10.82B	.02	
1140	0.45	----	.60	*.07	.07	----	CAB	----	22	1107	2135	16.60B	.05	
1150	----	----	----	*1.25A	1.25A	----	.87 -	147	1.000	582	2	582	12.70B	1.17A
1160	----	----	----	2.40A	2.40A	----	1.87 -	147	1.000	2574	1570	1725	13.55B	2.02A
1180	----	----	----	4.30A	4.30A	----	3.87 -	147	1.000	2062	38	2073	15.50B	3.15
TOTAL										4159	0 -	61923		
SEP11	LV CATTLE PUT		(FUTURES SETT.)		.00)									
1000	----	----	----	----	----	----	CAB	----	.004	----	50	UNCH	.07B	----
1050	----	----	----	----	----	----	CAB	----	.005	----	2	UNCH	.22B	.30A
1080	----	----	----	.10N	.10N	----	.05 -	5	.021	----	10	UNCH	.55	.45A
1090	----	----	----	.15N	.15N	----	.07 -	7	.031	----	1	UNCH	.60B	.20
1110	----	----	----	.32N	.32N	----	.20 -	12	.074	----	361	UNCH	1.15B	.45A
1120	----	----	----	.47N	.47N	----	.30 -	17	.104	----	9	UNCH	1.45B	.42A
1130	----	----	----	.65N	.65N	----	.42 -	22	.141	----	2	UNCH	1.90B	.55A
1140	----	----	----	.87N	.87N	----	.62 -	25	.191	----	10	UNCH	2.32B	.50A
1150	----	----	----	1.17N	1.17N	----	.87 -	30	.248	----	52	UNCH	2.80B	.90A
1160	----	----	----	1.52N	1.52N	----	1.15 -	37	.308	----	25	UNCH	3.37B	1.20A
1170	----	----	----	1.95N	1.95N	----	1.50 -	45	.375	----	10	UNCH	3.97B	1.52A
1200	----	----	----	3.67N	3.67N	----	3.05 -	62	.589	----	1	UNCH	6.50	2.62A
1280	----	----	----	10.45N	10.45N	----	9.57 -	87	.935	----	1	UNCH	13.50B	7.65A
TOTAL										0	534			
OCT11	LV CATTLE PUT		(FUTURES SETT.)		118.600 +	92.5)								
860	----	----	----	.02N	.02N	----	.02	UNCH	.004	----	2	UNCH	.07B	.05
880	----	----	----	.02N	.02N	----	.02	UNCH	.005	----	25	UNCH	1.02B	.15
900	----	----	----	.05N	.05N	----	.05	UNCH	.009	----	99	UNCH	1.42B	.07A
920	----	----	----	.07N	.07N	----	.05 -	2	.010	----	102	UNCH	1.90B	.10A
930	----	----	----	.07N	.07N	----	.05 -	2	.010	----	70	UNCH	.35	.10A
940	----	----	----	.07N	.07N	----	.07	UNCH	.014	----	105	UNCH	2.47B	.10A
950	----	----	----	.10N	.10N	----	.07 -	2	.015	----	47	UNCH	.45B	.12A
960	----	----	----	.10N	.10N	----	.07 -	2	.016	----	387	UNCH	3.17B	.10A
970	----	----	----	.10N	.10N	----	.07 -	2	.016	----	30	UNCH	.67	.10A
980	----	----	----	.12N	.12N	----	.10 -	2	.021	----	248	UNCH	3.97B	.07
990	----	----	----	.12N	.12N	----	.10 -	2	.022	----	4	UNCH	.92B	.15A
1000	----	----	----	.15N	.15N	----	.12 -	2	.027	20	945 +	1	4.77B	.10
1010	----	----	----	.17N	.17N	----	.15 -	2	.033	----	60	UNCH	1.30B	.15A
1020	0.15	----	.15	*.15	.15	----	.17 -	2	.038	76	1414 -	24	5.82B	.15
1030	----	----	----	.20N	.20N	----	.20	UNCH	.044	4	188	UNCH	1.77B	.15
1040	----	----	----	.25N	.25N	----	.22 -	2	.051	12	2232	UNCH	7.00B	.17
1050	----	----	----	.27N	.27N	----	.27	UNCH	.061	----	410	UNCH	2.40B	.20
1060	----	----	----	.35N	.35N	----	.30 -	5	.069	----	2588	UNCH	8.27B	.30A
1070	----	----	----	.40N	.40N	----	.35 -	5	.080	----	277	UNCH	3.17B	.35A
1080	0.37	----	.37	*.37	.37	----	.42 -	7	.096	59	3938 +	3	9.67B	.37
1090	----	----	----	.62N	.62N	----	.52 -	10	.116	14	430 +	2	4.10B	.55A
1100	0.65	----	.65	*.65	.65	----	.62 -	12	.137	211	2975 -	124	11.10B	.65
1110	0.80	----	.80	*.80	.80	----	.75 -	15	.162	3	336 -	3	5.17B	.80A
1120	----	----	----	1.00A	1.00A	----	.90 -	20	.191	206	3775 +	18	12.67B	.90
1130	----	----	----	1.30A	1.30A	----	1.12 -	22	.228	170	710 +	102	6.45B	1.10
1140	1.60	1.60	1.60	1.60	1.60	----	1.37 -	27	.267	200	2535 +	74	14.32B	1.35
1150	----	----	----	1.75A	1.75A	----	1.65 -	35	.309	188	874 +	25	7.82B	1.62A
1160	----	----	----	2.20A	2.20A	----	2.00 -	40	.356	149	3521 -	40	13.42B	1.90
1170	----	----	----	2.82N	2.82N	----	2.42 -	40	.406	12	948 +	12	9.32B	2.22A
1180	3.25	3.25	3.25	2.85	2.85	----	2.87 -	45	.456	564	3186 +	508	15.10B	2.57A
1190	----	----	----	3.85N	3.85N	----	3.40 -	45	.506	72	679 +	23	10.80B	2.95A
1200	----	----	----	4.52N	4.52N	----	3.97 -	55	.555	----	2995	UNCH	13.82B	3.27
1210	----	----	----	5.17N	5.17N	----	4.60 -	57	.603	----	1180	UNCH	12.50B	3.82A
1220	----	----	----	5.87N	5.87N	----	5.25 -	62	.649	----	1299	UNCH	15.55B	4.30A
1230	----	----	----	6.62N	6.62N	----	5.95 -	67	.692	----	1	UNCH	14.25B	4.85A
1240	----	----	----	7.40N	7.40N	----	6.70 -	70	.731	----	2136	UNCH	16.00B	5.12A
1250	----	----	----	8.20N	8.20N	----	7.47 -	72	.768	----	35	UNCH	16.07B	6.10A
1260	----	----	----	9.02N	9.02N	----	8.30 -	72	.800	----	81	UNCH	17.87B	6.72A
1280	----	----	----	10.75N	10.75N	----	9.95 -	80	.860	----	3	UNCH	19.72B	7.25A
TOTAL										1960	40870 +	577		
DEC11	LV CATTLE PUT		(FUTURES SETT.)		120.700 +	60.0)								
900	----	----	----	.05N	.05N	----	.05	UNCH	.009	----	12	UNCH	.17B	.10
920	----	----	----	.05N	.05N	----	.05	UNCH	.009	----	11	UNCH	.37B	.17A
940	----	----	----	.07N	.07N	----	.07	UNCH	.014	----	9	UNCH	.80	.10
960	----	----	----	.15N	.15N	----	.12 -	2	.022	----	47	UNCH	1.22B	.12
980	----	----	----	.20N	.20N	----	.15 -	5	.027	----	305	UNCH	1.60B	.12
1000	----	----	----	.25N	.25N	----	.20 -	5	.036	----	600	UNCH	2.20	.25
1020	----	----	----	.32N	.32N	----	.27 -	5	.049	23	351	UNCH	2.90	.27
1040	----	----	----	.40N	.40N	----	.35 -	5	.062	----	1844	UNCH	3.30B	.32
1060	----	----	----	.55N	.55N	----	.50 -	5	.086	----	1515	UNCH	4.15B	.40A
1080	----	----	----	.77N	.77N	----	.70 -	7	.115	1	1486 +	1	4.80B	.52A
1100	----	----	----	1.05N	1.05N	----	.97 -	7	.153	71	2537 +	7	6.20B	.72A
1120	----	----	----	1.45N	1.45N	----	1.35 -	10	.200	38	1936 +	3	7.40B	.95A
1140	----	----	----	1.97N	1.97N	----	1.80 -	17	.253	10	2540 +	7	8.72B	1.25A
1160	2.45	2.45	2.45	2.40	2.40	----	2.40 -	20	.316	24	4688 +	17	10.12B	1.65
1180	----	----	----	3.37N	3.37N	----	3.12 -	25	.384	8	3747 +	7	11.37B	2.15A
1200	----	----	----	4.35N	4.35N	----	4.05 -	30	.456	362	3708 +	233	12.95B	2.75
1220	----	----	----	5.47N	5.47N	----	5.12 -	35	.528	----	1958	UNCH	14.60B	3.47A
1240	----	----	----	6.70N	6.70N	----	6.32 -	37	.598	----	1703	UNCH	14.67B	4.35A
1260	----	----	----	8.02N	8.02N	----	7.60 -	42	.665	----	217	UNCH	16.30B	

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LV CATTLE PUT	LV CATTLE PUT	(FUTURES SETT.	123.800 +	75.0)									
FEB12	----	----	8.22N		7.75 -	47	.601	----	----	160	UNCH	15.17B	6.50A
1300	----	----	9.60N		9.07 -	52	.655	----	----	3079	UNCH	16.85B	7.70A
1320	----	----	11.05N		10.50 -	55	.707	----	----	25	UNCH	18.57B	8.95A
TOTAL									711	20607 +	584		
APR12	LV CATTLE PUT	(FUTURES SETT.	125.800 +	90.0)									
1000	----	----	.35N		.30 -	5	.040	----	----	7	UNCH	1.47B	.35
1020	----	----	.45N		.40 -	5	.052	----	----	18	UNCH	1.85B	.92A
1040	----	----	.60N		.52 +	NEW	.067	----	100	100 +	100	2.30B	.50
1060	----	----	.77N		.70 -	7	.086	----	----	231	UNCH	2.67B	1.17A
1080	----	----	1.02N		.90 -	12	.107	----	----	781	UNCH	3.45B	1.00A
1100	----	----	1.32N		1.17 -	15	.134	----	----	472	UNCH	3.95B	1.20
1120	1.70	1.70	1.70		1.47 -	22	.163	----	119	1387 +	107	4.72B	1.50
1140	----	----	*2.00A		1.95 -	20	.202	----	309	1150 -	202	5.62B	1.87A
1160	----	----	2.50A		2.40 -	30	.239	----	303	638 +	287	6.80	2.00
1180	----	----	3.10A		3.02 -	30	.284	----	----	1358	UNCH	7.72B	2.80A
1200	4.00	4.00	4.00		3.70 -	35	.330	----	11	899 +	6	8.90B	3.40A
1220	----	----	4.87N		4.47 -	40	.379	----	2	524 +	2	10.15B	4.07A
1240	----	----	5.80N		5.35 -	45	.429	----	122	1179 +	113	11.60	4.82A
1260	----	----	6.82N		6.35 -	47	.480	----	----	794	UNCH	12.97B	5.70A
1280	----	----	7.95N		7.42 -	52	.530	----	----	77	UNCH	14.62B	6.67A
1300	----	----	9.17N		8.60 -	57	.581	----	----	30	UNCH	16.25B	7.75A
1360	----	----	13.45N		12.77 -	67	.714	----	----	10	UNCH	21.30B	11.52A
TOTAL									966	9655 +	413		
JUN12	LV CATTLE PUT	(FUTURES SETT.	123.200 +	80.0)									
1000	----	----	.65N		.57 -	7	.067	----	----	8	UNCH	1.80B	.87A
1040	----	----	1.07N		.95 -	12	.105	----	----	84	UNCH	2.75B	1.05
1060	----	----	1.35N		1.20 -	15	.128	----	----	159	UNCH	3.35B	1.67A
1080	----	----	1.72N		1.55 -	17	.158	----	----	681	UNCH	4.05B	1.70A
1100	----	----	2.15N		1.95 -	20	.190	----	37	182 +	37	4.82B	2.07A
1120	----	----	2.65N		2.42 -	22	.226	----	----	9	UNCH	5.67B	2.55A
1140	----	----	3.25N		3.00 -	25	.265	----	----	38	UNCH	6.62B	3.05A
1160	----	----	3.92N		3.65 -	27	.307	----	----	298	UNCH	7.67B	3.67A
1180	----	----	4.70N		4.37 -	32	.351	----	4	207 +	2	8.82B	4.37A
1200	----	----	5.55N		5.20 -	35	.397	----	4	705 +	4	10.07B	5.17A
1220	----	----	6.47N		6.10 -	37	.444	----	37	307 +	37	11.42B	6.10A
TOTAL									82	2678 +	80		

LIVE CATTLE 2-Month CSO PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH	LOW
LV CATL 2M CS P														
AUG11	LV CATL 2M CS P	(FUTURES SETT.	114.125 +	147.5)										
TOTAL										0	0 -	26		