



FINAL

PG17 BULLETIN # 51@

FEEDER CATTLE CALL OPTIONS

Wed, Mar 16, 2011 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

Table with columns: EXPIRATION, MAR11, APR11, MAY11, AUG11, SEP11, OCT11, NOV11, JAN12, MAR12. Rows: FDR CATTLE FUT, FDR CATTLE OPT.

FEEDER CATTLE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, MAR 16

Table with columns: MAR11, APR11, MAY11, AUG11, SEP11, OCT11, NOV11, JAN12. Row: ZF 90.0-148.0 92.0-150.0 92.0-152.0 96.0-154.0 98.0-152.0 100.0-152.0 102.0-152.0 110.0-150.0

FEEDER CATTLE FUTURES

Table with columns: OPENING, HIGH, LOW, CLOSING, SETT. PRICE & F, RTH, GLOBEX®, OPEN, ---YEAR AGO---. Rows: FDR CATTLE FUT, MAR11, APR11, MAY11, AUG11, SEP11, OCT11, NOV11, JAN12, TOTAL.

FEEDER CATTLE CALLS

Main table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows: FDR CATTLE CALL, APR11, MAY11, AUG11, SEP11.

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**FEEDER CATTLE CALL OPTIONS**

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FDR CATTLE CALL		(FUTURES SETT.	130.150 -	267.5 )									
SEP11	FDR CATTLE CALL												
1320	----	----	6.72N		5.20 -	152	.474	----	----	20	UNCH	9.22B	2.70A
1340	----	----	5.55N		4.32 -	122	.422	----	----	32	UNCH	7.87B	2.00
1360	----	----	4.55N		3.52 -	102	.369	----	5	42 +	5	6.62B	1.55
1380	----	----	3.67N		2.85 -	82	.319	----	----	42	UNCH	5.47B	2.07A
1400	----	----	*2.00A		2.27 -	62	.271	----	1	47	UNCH	4.42B	1.67A
1420	----	----	2.30N		1.80 -	50	.228	----	----	2	UNCH	3.50B	2.12A
1440	----	----	1.80N		1.40 -	40	.189	----	----	4	UNCH	2.70B	1.52
TOTAL									6	262 +	5		
OCT11	FDR CATTLE CALL	(FUTURES SETT.	130.000 -	300.0 )									
1300	----	----	8.52N		6.85 -	167	.526	----	----	10	UNCH	10.77B	3.50
1320	----	----	7.20N		5.80 -	140	.478	----	----	2	UNCH	9.37B	3.02A
1340	----	----	6.00N		4.87 -	112	.430	----	----	14	UNCH	8.02B	2.57A
1360	----	----	5.00N		4.07 -	92	.382	----	----	5	UNCH	6.80B	1.50
1380	----	----	4.10N		3.32 -	77	.335	----	----	12	UNCH	5.65B	3.75A
1400	----	----	3.30N		2.70 -	60	.290	----	----	14	UNCH	4.57B	1.67A
1420	----	----	2.60N		2.20 -	40	.249	----	----	16	UNCH	3.70B	2.50
1440	----	----	2.05N		1.80 -	25	.213	----	----	4	UNCH	2.95B	2.00A
1460	----	----	1.60N		1.42 -	17	.178	----	----	25	UNCH	2.30B	1.02
1500	----	----	.90N		.90	UNCH	.123	----	----	12	UNCH	1.40B	.97A
TOTAL									0	114			
NOV11	FDR CATTLE CALL	(FUTURES SETT.	130.000 -	290.0 )									
1300	----	----	8.75N		7.05 -	170	.527	----	----	1	UNCH	10.15B	4.02A
1320	----	----	7.55N		6.00 -	155	.480	----	----	1	UNCH	8.80B	4.92A
1340	----	----	6.35N		5.05 -	130	.433	----	----	12	UNCH	7.52B	4.02A
1360	----	----	5.32N		4.22 -	110	.386	----	----	14	UNCH	6.37B	3.87A
1380	----	----	4.37N		3.45 -	92	.339	----	----	10	UNCH	5.32B	3.97A
1400	----	----	3.55N		2.80 -	75	.294	----	----	6	UNCH	4.37B	1.37
1480	----	----	1.52N		1.25 -	27	.157	----	----	15	UNCH	2.10B	1.72A
1500	----	----	1.20N		1.00 -	20	.131	----	----	15	UNCH	1.80B	1.47A
TOTAL									0	74			