



2011 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin. CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



FINAL

PG18 BULLETIN # 51@

FEEDER CATTLE PUT OPTIONS

Wed, Mar 16, 2011 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

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT. PRICE & PT. CHGE., DELTA, EXERCISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include MAR11, APR11, MAY11, AUG11 contracts.

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FDR CATTLE PUT		(FUTURES SETT.		130.850 -		300.0 )									
AUG11	FDR CATTLE PUT	----	----	6.75N		8.12 +	137	.636	----	1	59 -	1	16.32B	4.97A	
1360	----	----	----	7.82N		9.40 +	157	.697	----	----	14	UNCH	14.92B	5.60A	
1380	----	----	----												
TOTAL										172	3767 +	64			
SEP11		(FUTURES SETT.		130.150 -		267.5 )									
1060	FDR CATTLE PUT	----	----	1.15N		1.70 +	55	.123	----	----	6	UNCH	1.27B	.75A	
1100	----	----	----	1.52N		2.00 +	47	.151	----	----	15	UNCH	2.60B	1.00	
1120	----	----	1.60A	1.60A		2.17 +	42	.167	----	----	16	UNCH	3.02B	1.15A	
1140	----	----	----	2.00N		2.37 +	37	.186	----	----	25	UNCH	3.55B	1.25	
1160	----	----	----	2.27N		2.60 +	32	.208	----	----	30	UNCH	4.50	1.52A	
1180	----	----	----	2.52N		2.92 +	40	.234	----	----	13	UNCH	5.50B	1.57	
1200	----	----	----	2.82N		3.30 +	47	.264	----	----	30	UNCH	5.67B	2.00A	
1220	----	----	----	3.12N		3.75 +	62	.298	----	----	34	UNCH	6.62B	2.20A	
1240	----	----	----	3.50N		4.22 +	72	.335	----	----	43	UNCH	7.72B	2.62A	
1260	----	----	----	3.92N		4.80 +	87	.376	----	----	54	UNCH	9.00B	3.00	
1280	----	----	----	4.50N		5.42 +	92	.422	----	----	44	UNCH	9.92B	3.32A	
1300	----	----	----	5.15N		6.15 +	100	.472	----	----	55	UNCH	11.42B	3.82A	
1320	6.10	----	#6.10	6.10		7.05 +	115	.525	----	1	16 +	1	13.05B	4.40A	
1340	----	----	----	6.72N		8.15 +	142	.577	----	----	32	UNCH	14.77B	5.05A	
1360	----	----	----	7.70N		9.35 +	165	.630	----	----	3	UNCH	16.57B	5.80A	
TOTAL										1	416 +	1			
OCT11		(FUTURES SETT.		130.000 -		300.0 )									
1040	FDR CATTLE PUT	----	----	1.20N		1.50 +	30	.109	----	----	7	UNCH	2.00	.87A	
1080	----	----	----	1.45N		1.82 +	37	.136	----	----	2	UNCH	1.97B	.75	
1100	----	----	----	1.62N		2.02 +	40	.153	----	1	22	UNCH	3.50	1.22A	
1120	2.20	----	#2.20	2.20		2.25 +	47	.171	----	1	13	UNCH	2.65B	1.30A	
1140	----	----	----	2.00N		2.50 +	50	.191	----	----	5	UNCH	2.72B	1.57A	
1160	----	----	----	2.30N		2.90 +	60	.218	----	2	19 +	2	3.15B	1.55	
1180	----	----	----	2.65N		3.32 +	67	.246	----	----	7	UNCH	3.67B	2.00A	
1200	3.20	----	#3.20	3.20		3.82 +	75	.278	----	3	18	UNCH	3.65B	2.27A	
1220	----	----	----	3.52N		4.37 +	85	.311	----	----	5	UNCH	4.92B	2.60A	
1240	----	----	----	4.02N		4.97 +	95	.348	----	----	4	UNCH	5.67B	2.95A	
1260	----	----	----	4.50N		5.55 +	105	.386	----	3	10	UNCH	6.57B	3.35A	
1280	----	----	----	5.00N		6.15 +	115	.428	----	----	31	UNCH	7.57B	3.80A	
1300	----	----	----	5.55N		6.85 +	130	.473	----	1	26 +	1	8.70B	4.32A	
1320	----	----	----	6.20N		7.80 +	160	.521	----	----	2	UNCH	9.87B	4.92A	
1340	----	----	----	7.00N		8.85 +	185	.569	----	----	5	UNCH	11.30B	5.57A	
1360	----	----	----	7.97N		10.05 +	207	.617	----	----	4	UNCH	14.60B	6.52A	
TOTAL										11	180 +	3			
NOV11		(FUTURES SETT.		130.000 -		290.0 )									
1020	FDR CATTLE PUT	----	----	1.15N		1.50 +	35	.104	----	----	15	UNCH	1.05	.72A	
1100	----	----	----	1.75N		2.42 +	67	.166	----	----	1	UNCH	2.00	1.12A	
1120	----	----	----	2.00N		2.72 +	72	.186	----	----	1	UNCH	2.37	1.25A	
1140	----	----	----	2.30N		3.02 +	72	.207	----	----	2	UNCH	2.45B	1.40A	
1160	----	----	----	2.62N		3.35 +	72	.230	----	----	5	UNCH	2.87B	1.57A	
1180	----	----	----	2.97N		3.72 +	75	.256	----	----	1	UNCH	3.40	1.80A	
1200	----	----	----	3.37N		4.12 +	75	.284	----	----	23	UNCH	3.75B	2.05A	
1220	----	----	----	3.77N		4.60 +	82	.315	----	----	6	UNCH	4.37B	2.35A	
1240	----	----	----	4.20N		5.10 +	90	.349	----	----	2	UNCH	5.10B	2.70A	
1260	----	----	----	4.67N		5.70 +	102	.387	----	----	11	UNCH	5.92B	3.12A	
1280	----	----	----	5.20N		6.32 +	112	.428	----	----	33	UNCH	6.85B	3.60A	
1300	----	----	----	5.87N		7.05 +	117	.472	----	----	18	UNCH	7.92B	4.17A	
1320	----	----	----	6.65N		8.00 +	135	.519	----	----	4	UNCH	8.97B	4.80A	
1340	----	----	----	7.45N		9.02 +	157	.566	----	----	4	UNCH	10.27B	5.57A	
TOTAL										0	126				