

2009 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.
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FINAL

PG19 BULLETIN #213@

LEAN HOGS CALL OPTIONS

Wed, Nov 04, 2009 PG19

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 = \$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.

LEAN HOG CONTRACTS LAST TRADE DATES

EXPIRATION:	DEC09	FEB10	APR10	MAY10	JUN10	JUL10	AUG10	OCT10
LEAN HOGS OPT	12/14	02/12	04/15	05/14	06/14	07/15	08/13	10/14

LEAN HOG OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04							
DEC09	FEB10	APR10	MAY10	JUN10	JUL10	AUG10	OCT10
NH	20.0-92.0	26.0-94.0	30.0-96.0	36.0-102.0	40.0-102.0	40.0-98.0	42.0-90.0

LEAN HOG FUTURES

	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---YEAR AGO---	OPEN INT	SETT. PRICE	
LEAN HOGS FUT									VOL.			
DEC09	57.80 @57.75	57.95	57.20	57.70 @57.90	57.80P+	25	2913	64864 +	393	12573	69743	54.47
FEB10	64.40	64.45B	63.67	64.25 @64.40	64.32P-	20	3179	44180 -	331	14664	41788	61.17
APR10	67.75	67.97	67.45	67.95 @67.85	67.90P+	5	1347	23953 +	37	7013	31048	69.57
MAY10	71.70	72.40	71.70	72.30 @72.40	72.35 +	10	8	1505 +	7	27	1199	77.10
JUN10	75.65	75.80	75.35	75.80	75.80 +	15	216	14057 -	122	1307	17491	80.30
JUL10	74.60	74.95	74.60	74.95	74.95 +	15	36	4951 +	82	639	2923	79.75
AUG10	74.00	74.30	73.90	74.20	74.20 +	30	48	3476 +	81	592	2474	77.10
OCT10	67.00	67.35	66.97	67.35	67.35 -	7	24	2342 +	57	149	1423	71.25
DEC10	65.80	65.80	65.80	65.80	65.80 +	40	10	1344	UNCH	----	451	69.00
FEB11	68.55	#68.55	68.55	68.55	68.55 +	5	1	39 +	1	----	34	71.50
APR11	----	----	----	71.00N	71.00	UNCH	----	10	UNCH	----	31	73.00
TOTAL	LEAN HOGS FUT					7782	16139	160721 +	205	36964	168605	

LEAN HOG CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LEAN HOGS CALL	LEAN HOGS CALL											
DEC09	LEAN HOGS CALL	(FUTURES SETT.	57.800 +	25.0)								
440	----	----	----	13.65N	13.87 +	22	.976	----	109	UNCH	14.10B	4.52A
450	----	----	----	12.65N	12.87 +	22	.975	----	5	UNCH	13.07B	7.77A
460	----	----	----	11.67N	11.90 +	22	.967	----	195	UNCH	15.05	3.60
470	----	----	----	10.67N	10.90 +	22	.964	----	55	UNCH	11.12B	3.47A
480	----	----	----	9.70N	9.92 +	22	.955	----	402	UNCH	13.37	2.65
490	----	----	----	8.75N	8.95 +	20	.945	----	158	UNCH	9.17B	2.00
500	----	----	----	7.80N	8.00 +	20	.927	----	1027	UNCH	8.25B	1.85A
510	----	----	----	6.90N	7.07 +	17	.903	----	15	UNCH	7.32B	1.62A
520	----	----	----	6.00N	6.15 +	15	.876	----	733	UNCH	6.40B	1.20A
530	----	----	----	5.12N	5.30 +	17	.833	----	185	UNCH	5.52B	1.00
540	----	----	----	4.30N	4.50 +	20	.782	----	1151 -	1	7.65B	.60
550	----	----	----	3.55N	3.72 +	17	.724	----	5	769 -	5	3.90
560	----	----	----	2.87N	3.02 +	15	.656	----	4	933	UNCH	4.70
570	----	2.50	2.20A	2.50	2.37 +	10	.581	----	5	925 +	5	2.60
580	1.70	1.70	1.70	1.70	1.80 +	5	.499	105	1221 +	50	5.85B	.30
590	1.25	1.25	1.25	1.25	1.37 +	2	.417	----	2	235 +	1	1.30
600	1.00	1.00	.80A	1.00	1.05 +	2	.342	----	28	2082 +	21	5.00B
610	----	----	----	----	.77 +	NEW	.272	----	335	300 +	300	----
620	0.32	.32	.32	.32	.57 +	2	.215	----	10	1001 +	3	6.32B
640	----	----	----	.27N	.30 +	2	.126	----	----	583	UNCH	5.00
660	----	----	----	.15N	.15	UNCH	.069	----	389	UNCH	5.35	.05
680	----	----	----	.07N	.07	UNCH	.037	----	1260	UNCH	4.00	.05
700	----	----	----	.05N	.02 -	2	.014	----	661	UNCH	3.60	.02A
720	----	----	----	.02N	.02	UNCH	.013	----	668	UNCH	2.40	.02
740	----	----	----	CAB	CAB	----	.006	----	524	UNCH	2.80	.02
760	----	----	----	CAB	CAB	----	.006	----	400	UNCH	2.30	.05
780	----	----	----	CAB	CAB	----	.005	----	515	UNCH	1.50	.02
800	----	----	----	CAB	CAB	----	.005	----	151	UNCH	2.25B	.05
TOTAL	LEAN HOGS CALL							496	16652 +	374		
FEB10	LEAN HOGS CALL	(FUTURES SETT.	64.325 -	20.0)								
440	----	----	----	20.67N	20.47 -	20	.966	----	1	UNCH	19.82B	9.30A
500	14.50	#14.50	14.30A	14.50	14.70 -	20	.928	4	24	UNCH	14.50	5.40A
520	12.50	#12.70	*12.50	12.65	12.82 -	20	.906	50	83 +	20	12.70	4.50A
540	----	----	----	11.20N	11.00 -	20	.875	----	4	UNCH	11.12B	3.72A
560	----	----	----	9.50N	9.30 -	20	.829	20	862 -	15	9.40	3.00A
580	----	----	----	7.90N	7.72 -	17	.771	----	1251	UNCH	7.72B	2.25
590	----	----	----	7.12N	6.97 -	15	.739	----	2	UNCH	6.92B	5.80
600	----	----	----	6.42N	6.27 -	15	.704	----	700	UNCH	6.30B	1.80
620	----	----	----	5.02N	4.90 -	12	.628	----	1333	UNCH	5.75B	1.50
630	----	----	----	4.37N	4.25 -	12	.586	----	20	UNCH	4.22B	4.05
640	----	----	----	3.77N	3.65 -	12	.541	17	689 +	10	5.22	.95
650	----	----	----	3.22N	3.10 -	12	.495	----	1	UNCH	3.12B	2.30
660	----	----	----	2.70N	2.60 -	10	.447	111	735 +	100	5.10	.65
670	----	----	----	2.27N	2.20 -	7	.400	----	12	UNCH	2.32B	----
680	----	----	----	1.90N	1.82 -	7	.354	4	464 +	4	5.50	.75
690	----	----	----	1.55N	1.52 -	2	.311	----	5	UNCH	1.50	1.50
700	----	----	----	1.27N	1.25 -	2	.270	2	255 +	2	5.75B	.40
720	----	----	----	.80N	.80	UNCH	.194	1	251 +	1	2.80B	.30
740	----	----	----	.55N	.55	UNCH	.142	3	636 +	3	3.25	.20
760	----	----	----	.37N	.37	UNCH	.102	----	101	UNCH	1.25	.30A
780	----	----	----	.25N	.27 +	2	.077	----	286	UNCH	3.00	.10
800	----	----	----	.17N	.17	UNCH	.052	----	355	UNCH	1.80B	.05
820	----	----	----	.12N	.12	UNCH	.038	----	62	UNCH	1.85	.40
TOTAL	LEAN HOGS CALL							212	8132 +	125		
APR10	LEAN HOGS CALL	(FUTURES SETT.	67.900 +	5.0)								
440	----	----	----	24.02N	24.07 +	5	.966	----	10	UNCH	23.82B	20.42
560	----	----	----	12.80N	12.85 +	5	.862	----	10	UNCH	12.17B	5.50
580	----	----	----	11.15N	11.20 +	5	.822	----	200	UNCH	10.42B	4.70A
600	----	----	9.40A	9.40A	9.65 +	5	.776	----	754	UNCH	8.75B	3.70
620	----	----	----	8.12N	8.17 +	5	.723	----	183	UNCH	7.05B	3.35A
640	----	----	----	6.82N	6.77 -	5	.664	----	110	UNCH	6.10B	2.77A
660	----	----	----	5.52N	5.47 -	5	.599	----	462	UNCH	5.00	2.00
680	4.10	#4.10	4.10	4.10	4.30	UNCH	.528	25	1158 +	25	4.20	1.90
700	3.00	3.00	3.00	3.00	3.20	UNCH	.450	26	1305 +	26	4.95	1.47
720	2.40	#2.40	2.40	2.40	2.37	UNCH	.373	20	337	UNCH	2.40	1.10A
740	----	----	1.60A	1.60A	1.70	UNCH	.298	3	140 +	3	2.70	1.05
760	----	----	----	1.20N	1.20	UNCH	.232	56	172 +	40	1.42B	.75
780	----	----	----	.80N	.80	UNCH	.172	----	536	UNCH	1.60	.50
800	----	----	----	.60N	.60	UNCH	.134	----	282	UNCH	3.00B	.40
820	----	----	----	.45N	.45	UNCH	.104	26	657 +	26	1.00	.25
TOTAL	LEAN HOGS CALL							156	6316 +	120		
MAY10	LEAN HOGS CALL	(FUTURES SETT.	72.350 +	10.0)								
680	----	----	----	7.77N	7.82 +	5	.661	----	8	UNCH	5.30	5.30
740	----	----	----	3.90N	3.90	UNCH	.476	----	20	UNCH	3.60	3.60
760	----	----	----	3.00N	3.00	UNCH	.406	----	5	UNCH	2.40	2.4

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LEAN HOGS CALL		(FUTURES SETT.		75.800 +		15.0)							
JUN10	LEAN HOGS CALL	----	----	8.62N	8.35 -	27	.709	----	----	57	UNCH	7.27B	4.50
700	----	----	----	7.17N	7.00 -	17	.652	----	----	122	UNCH	6.10	3.60
720	----	----	----	5.87N	5.77 -	10	.590	----	----	212	UNCH	5.50	3.60
740	----	----	----	4.50	4.50 -	15	.523	----	100	480 +	47	6.00	3.00
760	4.50	4.50	4.50	3.20A	3.37 -	12	.449	----	----	806	UNCH	3.60B	1.80
780	----	----	3.20A	2.50N	2.40 -	10	.369	----	12	1117 +	12	4.00	1.50
800	----	----	----	1.80N	1.70 -	10	.294	----	----	422	UNCH	2.30	1.20A
820	----	----	----	1.25	1.17 -	7	.226	----	120	784 -	70	2.50	1.00
840	1.25	1.25	1.25	.82N	.75 -	7	.163	----	----	925	UNCH	1.50	.75
860	----	----	----	.55N	.55	UNCH	.125	----	----	234	UNCH	1.05	.50A
880	----	----	----							232			
TOTAL										5228 -	11		
JUL10	LEAN HOGS CALL	(FUTURES SETT.		74.950 +		15.0)							
660	----	----	----	10.90N	11.00 +	10	.773	----	----	1	UNCH	----	----
700	----	----	----	8.10N	8.20 +	10	.676	----	----	50	UNCH	----	----
720	----	----	----	6.85N	6.92 +	7	.622	----	----	5	UNCH	5.90	5.90
740	----	----	----	5.60N	5.67 +	7	.563	----	----	100	UNCH	5.20	5.20
760	----	----	----	4.45N	4.52 +	7	.500	----	----	40	UNCH	----	4.00A
780	----	----	----	3.45N	3.52 +	7	.433	----	10	557 +	10	3.40	2.00
800	----	----	----	2.60N	2.62 +	2	.363	----	----	456	UNCH	3.00B	1.60
820	----	----	----	1.87N	1.87	UNCH	.293	----	----	438	UNCH	1.60	1.45
840	----	----	----	1.40N	1.40	UNCH	.237	----	10	43 +	10	----	----
860	----	----	----	1.02N	1.02	UNCH	.187	----	----	11	UNCH	1.05	1.05
900	----	----	----	.52N	.50 -	2	.106	----	----	2	UNCH	1.20	1.20
TOTAL										1703 +	20		
AUG10	LEAN HOGS CALL	(FUTURES SETT.		74.200 +		30.0)							
700	----	----	----	7.77N	8.00 +	22	.652	----	----	5	UNCH	----	----
760	----	----	----	4.20N	4.30 +	10	.478	----	----	110	UNCH	2.95	2.95
780	----	----	----	3.25N	3.30 +	5	.412	----	----	450	UNCH	2.35	2.35
800	----	----	----	2.45N	2.50 +	5	.346	----	----	526	UNCH	1.70	1.70
820	----	----	----	1.80N	1.85 +	5	.283	----	----	111	UNCH	1.50	1.50
840	----	----	----	1.25N	1.30 +	5	.222	----	----	25	UNCH	----	----
TOTAL										0		1227	
OCT10	LEAN HOGS CALL	(FUTURES SETT.		67.350 -		7.5)							
740	----	----	----	2.72N	2.70 -	2	.346	----	55	179 +	55	----	----
760	----	----	----	2.12N	2.10 -	2	.291	----	----	24	UNCH	----	----
780	----	----	----	1.62N	1.60 -	2	.240	----	----	150	UNCH	----	----
TOTAL										55		353 +	55