

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 #215@

LEAN HOGS CALL OPTIONS

Fri, Nov 06, 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: FRI, NOV 06								
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	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	56.65	56.65	55.65	55.75 @55.65	55.70P-	90	7710	11078	58679 -	3910	63469	55.40	
FEB10	63.30	63.30	62.65	62.90 @62.80	62.85P-	62	4977	5813	48087 +	2231	43256	62.50	
APR10	67.35	67.50	66.90	67.30 @67.50	67.40 -	15	2480	2016	26624 +	1055	33288	69.90	
MAY10	71.97	72.60B	71.60A	72.20 @72.60B	72.40 +	40	50	31	1532 +	15	1210	76.97	
JUN10	75.40	76.00	75.30	75.85 @76.00	75.92 +	35	1073	683	15618 +	1035	2033	18078	79.87
JUL10	74.80	75.00	74.65	75.00	75.00 +	40	188	294	5481 +	403	302	2862	79.30
AUG10	74.05	74.25	73.90	74.20A@74.15	74.15 +	5	112	129	3634 +	103	51	2420	76.75
OCT10	66.90	67.30B	66.90	67.25 @67.30B	67.27 -	7	27	23	2410 +	43	7	1409	71.02
DEC10	65.70	65.70	65.70	65.70	65.70 -	10	6	15	1369 +	16	3	452	68.60
FEB11	----	----	----	68.55N	68.55	UNCH	----	----	39	UNCH	----	34	71.30
APR11	----	----	----	71.00N	71.00	UNCH	----	----	10	UNCH	----	31	72.80
TOTAL	LEAN HOGS FUT						16623	20082	163483 +	991	40368	166509	

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												
DEC09	LEAN HOGS CALL	(FUTURES SETT.	55.700 -	90.0)								
440	----	----	----	12.67N	11.77 -	90	.970	----	109	UNCH	14.10B	4.52A
450	----	----	----	11.70N	10.80 -	90	.961	----	5	UNCH	13.07B	7.77A
460	----	----	----	10.70N	9.82 -	87	.951	----	195	UNCH	15.05	3.60
470	----	----	----	9.72N	8.85 -	87	.940	----	55	UNCH	11.12B	3.47A
480	----	----	----	8.75N	7.90 -	85	.922	----	402	UNCH	13.37	2.65
490	----	----	----	7.80N	6.97 -	82	.897	----	158	UNCH	9.17B	2.00
500	6.20	6.20	6.20	6.20	6.05 -	82	.870	5	1031 +	5	8.25B	1.85A
510	----	----	----	6.00N	5.15 -	85	.835	----	15	UNCH	7.32B	1.62A
520	----	----	----	5.12N	4.30 -	82	.788	----	732	UNCH	6.40B	1.20A
530	----	----	----	4.30N	3.52 -	77	.727	----	183	UNCH	5.52B	1.00
540	----	----	----	3.55N	2.82 -	72	.655	8	1141 -	1	7.65B	.60
550	----	2.50A	2.50A	2.50A	2.20 -	65	.575	----	755 -	9	3.90	.70
560	----	----	2.25N	2.25N	1.67 -	57	.491	2	905	UNCH	4.70	.50
570	1.30	1.30	1.20	1.20	1.22 -	47	.405	21	946 +	21	2.60	.55
580	----	----	1.00A	1.00A	.85 -	40	.320	13	1231 +	5	5.85B	.30
590	----	----	.92N	.92N	.60 -	32	.248	----	280	UNCH	1.30	.40A
600	----	.60A	.60A	.60A	.42 -	27	.190	----	2135	UNCH	5.00B	.17
610	----	----	.50N	.50N	.30 -	20	.143	115	515 +	90	----	.42A
620	----	----	.35N	.35N	.20 -	15	.104	----	1004	UNCH	6.32B	.15
640	----	----	.17N	.17N	.10 -	7	.057	----	583	UNCH	5.00	.07
660	----	----	.20A	.20A	.05 -	2	.031	----	389	UNCH	5.35	.05
680	----	----	.02N	.02N	.02	UNCH	.016	----	1260	UNCH	4.00	.05
700	----	----	CAB	CAB			.009	----	661	UNCH	3.60	.02A
720	----	----	CAB	CAB			.008	----	668	UNCH	2.40	.02
740	----	----	CAB	CAB			.007	----	524	UNCH	2.80	.02
760	----	----	CAB	CAB			.007	----	400	UNCH	2.30	.05
780	----	----	CAB	CAB			.006	----	515	UNCH	1.50	.02
800	----	----	CAB	CAB			.006	----	151	UNCH	2.25B	.05
TOTAL	LEAN HOGS CALL	(FUTURES SETT.	62.850 -	62.5)				164	16948 +	111		
FEB10	LEAN HOGS CALL	(FUTURES SETT.	62.850 -	62.5)								
440	----	----	----	19.67N	19.05 -	62	.957	----	1	UNCH	19.82B	9.30A
500	----	----	----	13.92N	13.32 -	60	.910	----	24	UNCH	14.50	5.40A
520	----	----	----	12.07N	11.45 -	62	.884	----	85	UNCH	12.70	4.50A
540	----	----	----	10.25N	9.65 -	60	.848	----	4	UNCH	11.12B	3.72A
560	----	----	----	8.57N	8.00 -	57	.795	----	862	UNCH	9.40	3.00A
580	----	----	----	7.02N	6.50 -	52	.729	----	1251	UNCH	7.72B	2.25
590	----	----	----	6.32N	5.80 -	52	.692	----	2	UNCH	6.92B	5.80
600	----	5.50A	5.50A	5.50A	5.12 -	50	.652	4	694 -	4	6.30B	1.80
620	----	----	4.35N	4.35N	3.87 -	47	.566	----	1333	UNCH	5.75B	1.50
630	----	----	3.77N	3.77N	3.32 -	45	.520	----	20	UNCH	4.22B	3.55A
640	2.90	2.90	2.90	2.90	2.82 -	40	.473	66	641 -	48	5.22	.95
650	----	----	2.75N	2.75N	2.35 -	40	.424	----	1	UNCH	3.12B	2.30
660	2.10	2.10	2.10	2.10	1.95 -	35	.376	1	735	UNCH	5.10	.65
670	----	----	1.95N	1.95N	1.62 -	32	.332	----	12	UNCH	2.32B	----
680	----	----	1.62N	1.62N	1.35 -	27	.290	157	617 +	153	5.50	.75
690	----	----	1.35N	1.35N	1.12 -	22	.253	----	5	UNCH	1.50	1.50
700	----	1.05A	1.05A	1.05A	.92 -	17	.218	5	257 +	2	5.75B	.40
720	----	----	.72N	.72N	.60 -	12	.156	1	252 +	1	2.80B	.30
740	----	----	.50N	.50N	.40 -	10	.112	10	626 -	10	3.25	.20
760	----	----	.32N	.32N	.27 -	5	.081	----	101	UNCH	1.25	.30A
780	----	----	.22N	.22N	.20 -	2	.060	----	286	UNCH	3.00	.10
800	----	----	.15N	.15N	.12 -	2	.040	----	355	UNCH	1.80B	.05
820	----	----	.10N	.10N	.07 -	2	.026	----	62	UNCH	1.85	.40
TOTAL	LEAN HOGS CALL	(FUTURES SETT.	67.400 -	15.0)				244	8226 +	94		
APR10	LEAN HOGS CALL	(FUTURES SETT.	67.400 -	15.0)								
440	----	----	----	23.72N	23.57 -	15	.964	----	10	UNCH	23.82B	20.42
560	----	----	----	12.50N	12.35 -	15	.857	10	20 +	10	12.17B	5.50
580	----	----	----	10.87N	10.72 -	15	.815	----	200	UNCH	10.42B	4.70A
600	----	----	----	9.32N	9.15 -	17	.768	----	754	UNCH	8.75B	3.70
620	----	----	----	7.87N	7.67 -	20	.713	----	183	UNCH	7.05B	3.35A
640	----	----	----	6.52N	6.40 -	12	.649	----	110	UNCH	6.10B	2.77A
660	----	----	----	5.30N	5.25 -	5	.582	5	462	UNCH	5.25	2.00
680	----	----	----	4.20N	4.25 +	5	.513	----	1062	UNCH	4.60	1.90
700	3.00	3.00	3.00	3.00	3.12 -	2	.436	2	1305	UNCH	4.95	1.47
720	----	----	2.25N	2.25N	2.15 -	10	.353	----	327	UNCH	2.40	1.10A
740	1.35	1.35	1.35	1.35	1.55 -	7	.281	18	276 +	3	2.70	1.05
760	----	----	1.15N	1.15N	1.10 -	5	.219	16	181 +	1	1.42B	.75
780	----	----	.80N	.80N	.75 -	5	.164	----	536	UNCH	1.60	.50
800	----	----	.52N	.52N	.50 -	2	.119	----	282	UNCH	3.00B	.40
820	----	----	.35N	.35N	.32 -	2	.084	15	698 +	13	1.00	.25
TOTAL	LEAN HOGS CALL	(FUTURES SETT.	72.400 +	40.0)				66	6406 +	27		
MAY10	LEAN HOGS CALL	(FUTURES SETT.	72.400 +	40.0)								
680	----	----	----	7.57N	7.72 +	15	.664	8	UNCH			



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LEAN HOGS CALL		(FUTURES SETT.		75.925 +		35.0)							
JUN10	LEAN HOGS CALL	----	----	8.17N	8.47 +	30	.711	----	----	57	UNCH	7.27B	4.50
700	----	----	----	6.82N	7.12 +	30	.654	----	----	122	UNCH	6.10	3.60
720	----	----	----	5.62N	5.90 +	27	.594	----	----	212	UNCH	5.50	3.60
740	----	----	----	4.40N	4.62 +	22	.528	----	----	480	UNCH	6.00	3.00
760	----	----	----	3.00	3.47 +	17	.455	----	2	808 +	2	3.60B	1.80
800	3.00	3.00	3.00	2.25	2.47 +	12	.376	----	5	1156 +	5	4.00	1.50
820	2.25	2.25	2.25	1.70	1.82 +	10	.305	----	5	427 +	5	2.30	1.20A
840	1.70	1.70	1.70	1.22N	1.30 +	7	.240	----	4	771 +	4	2.50	1.00
860	0.90	.90	*.90	.90	.90 +	7	.182	----	20	905 -	20	1.50	.75
880	----	----	----	.55N	.60 +	5	.134	----	----	234	UNCH	1.05	.50A
TOTAL									36	5241 -	4		
JUL10	LEAN HOGS CALL	(FUTURES SETT.		75.000 +		40.0)							
660	----	----	----	10.72N	11.00 +	27	.775	----	----	1	UNCH	----	----
700	----	----	----	7.90N	8.17 +	27	.678	----	----	50	UNCH	----	----
720	----	----	----	6.65N	6.92 +	27	.623	----	----	5	UNCH	5.90	5.90
740	----	----	----	5.45N	5.67 +	22	.565	----	----	100	UNCH	5.20	5.20
760	----	----	----	4.35N	4.50 +	15	.501	----	----	40	UNCH	----	4.00A
780	----	----	----	3.37N	3.47 +	10	.433	----	86	607 +	50	3.40	2.00
800	----	----	----	2.52N	2.60 +	7	.364	----	----	478	UNCH	3.00B	1.60
820	1.80	#1.80	1.80	1.80	1.85 +	2	.293	----	5	443 +	5	1.80	1.45
840	----	----	----	1.35N	1.37 +	2	.236	----	----	43	UNCH	----	----
860	----	----	----	1.00N	1.00	UNCH	.186	----	----	11	UNCH	1.05	1.05
900	----	----	----	.50N	.50	UNCH	.107	----	----	2	UNCH	1.20	1.20
TOTAL									91	1780 +	55		
AUG10	LEAN HOGS CALL	(FUTURES SETT.		74.150 +		5.0)							
700	----	----	----	7.90N	7.92 +	2	.651	----	----	5	UNCH	----	----
760	----	----	----	4.25N	4.20 -	5	.476	----	----	110	UNCH	2.95	2.95
780	----	----	----	3.27N	3.27	UNCH	.410	----	----	450	UNCH	2.35	2.35
800	----	----	----	2.50N	2.47 -	2	.345	----	----	526	UNCH	1.70	1.70
820	1.80	#1.80	1.80	1.80	1.80 -	2	.280	----	5	116 +	5	1.80	1.50
840	----	----	----	1.30N	1.25 -	5	.218	----	4	29 +	4	----	----
TOTAL									9	1236 +	9		
OCT10	LEAN HOGS CALL	(FUTURES SETT.		67.275 -		7.5)							
740	----	----	----	2.70N	2.67 -	2	.344	----	----	179	UNCH	----	----
760	----	----	----	2.10N	2.10	UNCH	.291	----	5	29 +	5	----	----
780	----	----	----	1.60N	1.60	UNCH	.240	----	----	150	UNCH	----	----
TOTAL									5	358 +	5		