

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



FINAL

PG19 BULLETIN # 29@

LEAN HOGS CALL OPTIONS

Mon, Feb 13, 2012 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=BI D 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=BI D 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:	FEB12	APR12	MAY12	JUN12	JUL12	AUG12	OCT12	DEC12	FEB13
LEAN HOGS FUT	02/14	04/16	05/14	06/14	07/16	08/14	10/12	12/14	02/14
LEAN HOGS OPT	02/14	04/16	05/14	06/14	07/16	08/14	10/12	12/14	02/14
LEAN HOGS 1M CSO	02/13	04/13	05/11	06/13	07/13				
LEAN HOGS 2M CSO	02/13	04/13	05/11	06/13					
LEAN HOGS 3M CSO	02/13	04/13	05/11						
LEAN HOGS 4M CSO	02/13	04/13							

LEAN HOG OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, FEB 13

	FEB12	APR12	MAY12	JUN12	JUL12	AUG12	OCT12	DEC12	FEB13
NH	54.0-116.0	54.0-118.0	58.0-122.0	60.0-124.0	66.0-124.0	68.0-122.0	58.0-112.0	54.0-108.0	56.0-110.0
ROA	-16.0-11.0	-21.0-8.0	-14.0-13.0	-13.0-13.0	-13.0-13.0				
ROB	-23.0-7.0	-22.0-6.0	-14.0-13.0	-14.0-12.0					
ROC	-24.0-5.0	-22.0-6.0	-14.0-12.0						
ROD	-25.0-4.0	-23.0-4.0							

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											
FEB12	87.02	87.27	86.97	86.97	86.97P+	12	219	1674	7099 -	1173	2399 8333 85.67
APR12	88.70 @88.75	89.10	87.87	87.90 @88.05	87.97 -	32	1735	12938	91991 -	673	15874 104009 92.45
MAY12	96.80	97.00	96.75A	97.00	97.00 -	30	29	138	2987 +	1	80 2828 100.30
JUN12	97.85	98.30B	97.50	97.50	97.50 -	35	2817	4284	56903 -	821	3898 61959 102.07
JUL12	98.80	98.85B	98.15	98.15	98.15 -	25	1110	1659	26492 +	32	1705 22931 101.40
AUG12	98.50	98.50	97.70	97.80 @97.70	97.75 -	37	1962	1118	21570 -	96	2101 18916 100.77
OCT12	89.05 @89.00	89.25B	88.65	88.65 @88.70	88.67 -	40	2119	1094	26608 +	681	1121 16839 89.57
DEC12	84.65	84.90B	84.55A	84.70	84.70 -	2	12	655	14082 +	359	337 8175 85.40
FEB13	85.62	85.65B	85.40A	85.40A	85.40 -	20	76	209	4256 +	175	86 2083 85.75
APR13	----	----	86.30A	86.30A	86.30 -	20	56	112	2238 +	72	25 873 86.30
MAY13	----	----	90.00A	90.00A	90.00 -	40	----	1	68 +	1	----
JUN13	92.15 @92.10	92.15	92.00	92.00	92.00 -	30	12	47	517 +	41	32 200 91.80
TOTAL LEAN HOGS FUT							10147	23929	254811 -	1401	27658 247179

LEAN HOG CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
LEAN HOGS CALL												
FEB12	LEAN HOGS CALL	(FUTURES SETT.	86.975 +	12.5)								
740	----	----	----	12.85N	12.97 +	12	.997	----	11	UNCH	19.95B	9.02A
760	----	----	----	10.85N	10.97 +	12	.997	----	9	UNCH	18.07B	7.10A
780	----	----	----	8.85N	8.97 +	12	.996	----	51	UNCH	16.25B	5.30A
800	----	----	----	6.85N	6.97 +	12	.995	----	13	UNCH	14.47B	3.52A
810	----	----	----	5.85N	5.97 +	12	.994	----	15	UNCH	13.60B	2.80A
820	----	----	----	4.85N	4.97 +	12	.993	----	13	UNCH	12.75B	2.12
830	----	----	----	3.85N	3.97 +	12	.992	----	228	UNCH	11.92B	1.55
840	----	----	----	2.85N	2.97 +	12	.989	----	1078	UNCH	11.12B	1.12A
850	2.30	#2.30	2.30	2.30	2.00 +	12	.971	73	511 -	28	10.45B	.77A
860	----	----	----	.92N	1.00 +	7	.948	2	1111 -	1	9.70B	.50
870	----	----	----	.15N	.12 -	2	.467	33	1444 +	3	8.97B	.07
880	----	CAB	CAB	CAB	.02	UNCH	.050	315	1949 -	102	8.25B	.02
890	----	----	----	CAB	.02 +	2	.028	----	1147	UNCH	7.57B	.02
900	----	----	----	CAB	CAB	----	.010	----	2272	UNCH	6.95B	.02
910	----	----	----	CAB	CAB	----	.007	----	885	UNCH	6.32B	.02
920	----	----	----	CAB	CAB	----	.006	----	822	UNCH	5.72B	.02
930	----	----	----	CAB	CAB	----	.005	----	489	UNCH	5.17B	.02A
940	----	----	----	CAB	CAB	----	.004	----	1501	UNCH	4.67B	.02
950	----	----	----	CAB	CAB	----	.004	----	275	UNCH	4.17B	.02
960	----	----	----	CAB	CAB	----	.003	----	1107	UNCH	3.70B	.02
970	----	----	----	CAB	CAB	----	.003	----	244	UNCH	3.30B	.02
980	----	----	----	CAB	CAB	----	.002	----	1084	UNCH	2.90	.02
990	----	----	----	CAB	CAB	----	.002	----	209	UNCH	2.55B	.02
1000	----	----	----	CAB	CAB	----	.002	----	2070	UNCH	2.35	.02
1010	----	----	----	CAB	CAB	----	.002	----	19	UNCH	1.87B	.05
1020	----	----	----	CAB	CAB	----	.002	----	165	UNCH	1.62B	.02
1030	----	----	----	CAB	CAB	----	.002	----	20	UNCH	1.40B	.07A
1040	----	----	----	CAB	CAB	----	.001	----	191	UNCH	1.27B	.02
1050	----	----	----	CAB	CAB	----	.001	----	11	UNCH	.55B	.02A
1060	----	----	----	CAB	CAB	----	.001	----	235	UNCH	.90B	.02
1080	----	----	----	CAB	CAB	----	.001	----	356	UNCH	.62B	.02
1100	----	----	----	CAB	CAB	----	.001	----	13	UNCH	.52B	.07A
TOTAL								426	19548 -	128		
APR12	LEAN HOGS CALL	(FUTURES SETT.	87.975 -	32.5)								
620	----	----	----	26.30N	25.97 -	32	.996	----	5	UNCH	33.52B	23.57A
680	----	----	----	20.30N	19.97 -	32	.995	----	23	UNCH	27.62B	17.72A
720	----	----	----	16.30N	15.97 -	32	.991	----	10	UNCH	23.77B	14.00A
740	----	----	----	14.32N	14.00 -	32	.982	----	31	UNCH	21.90B	12.22A
760	----	----	----	12.37N	12.05 -	32	.966	----	10	UNCH	20.05B	10.50A
780	----	----	----	10.45N	10.12 -	32	.943	----	20	UNCH	18.25B	8.82A
800	----	----	----	8.57N	8.30 -	27	.902	----	128	UNCH	16.50B	7.15A
820	----	----	----	6.82N	6.52 -	30	.843	----	11	UNCH	14.85B	5.62A
840	----	----	----	5.20N	4.90 -	30	.757	----	16	UNCH	13.22B	4.22A
860	----	----	----	3.80N	3.52 -	27	.642	----	164	UNCH	11.67B	3.12A
870	----	----	----	3.20N	2.90 -	30	.578	----	150	UNCH	5.22B	2.62A
880	3.05	3.05	3.05	3.05	2.37 -	27	.511	28	529 +	1	10.20B	2.17A
890	----	----	----	2.17N	1.92 -	25	.445	11	307 +	3	4.10B	1.82A
900	2.00	2.00	1.65	1.65	1.52 -	22	.380	236	1941 +	102	8.90B	1.47A
910	----	----	----	1.37N	1.20 -	17	.319	1	699	UNCH	3.12B	1.20A
920	1.25	1.25	1.10A	1.10A	.92 -	15	.263	75	1326 +	40	7.62B	.90
930	----	----	----	.85N	.70 -	15	.212	----	435	UNCH	2.32B	.75A
940	----	----	----	.65N	.52 -	12	.168	32	1332 +	30	6.42B	.52
950	0.55	.55	*.55	.55	.37 -	12	.129	3	150 +	2	1.67B	.42A
960	0.35	.40B	*.35	.35	.27 -	10	.099	44	2420 -	33	5.37B	.30
970	----	----	----	.27N	.20 -	7	.075	----	41	UNCH	1.17B	.22A
980	----	----	----	.20N	.15 -	5	.058	16	1992 -	1	4.42B	.15
990	----	----	----	.15N	.10 -	5	.041	----	45	UNCH	.75B	.17A
1000	----	----	----	.12N	.07 -	5	.031	16	1897 -	16	3.57B	.10A
1020	----	----	----	.07N	.05 -	2	.020	3	1719	UNCH	2.82B	.05
1040	----	----	----	.05N	.02 -	2	.011	----	1218	UNCH	2.30B	.05A
1060	----	----	----	.02N	.02	UNCH	.010	----	181	UNCH	1.75B	.05A
1080	----	----	----	CAB	CAB	----	.005	16	26	UNCH	1.35B	.02A
1100	----	----	----	CAB	CAB	----	.005	----	61	UNCH	1.02B	.07
1120	----	----	----	CAB	CAB	----	.004	----	47	UNCH	.70	.02
1160	----	----	----	CAB	CAB	----	.004	----	5	UNCH	.35	.12A
1180	----	----	----	CAB	CAB	----	.004	----	20	UNCH	.27	.10A
TOTAL								481	16959 +			

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LEAN HOGS CALL	LEAN HOGS CALL	(FUTURES SETT.	97.000 -	30.0)									
MAY12	920	6.75N	6.65 -	10	.726	----	----	10	UNCH	9.67B	4.57A		
	940	5.37N	5.20 -	17	.651	----	----	160	UNCH	9.25B	3.70A		
	960	4.15N	3.92 -	22	.564	----	----	51	UNCH	7.97	2.92A		
	980	3.07N	2.90 -	17	.469	----	----	10	UNCH	7.00B	2.27A		
	1000	2.22N	2.07 -	15	.376	----	----	63	UNCH	5.92	1.75A		
	1020	1.55N	1.42 -	12	.288	----	----	181	UNCH	5.07B	1.25		
	1040	1.05N	.92 -	12	.210	----	----	31	UNCH	4.25B	.90		
	1060	.67N	.57 -	10	.145	----	----	59	UNCH	3.47B	.75A		
	1080	.42N	.37 -	5	.101	----	----	22	UNCH	2.80B	.47		
	1100	.27N	.22 -	5	.065	----	----	1	UNCH	1.80B	.37A		
TOTAL								0					
JUN12	800	18.07N	17.75 -	32	.946	----	----	35	UNCH	21.65B	13.95A		
	840	14.35N	14.05 -	30	.902	----	----	2	UNCH	18.12B	10.72A		
	880	10.87N	10.52 -	35	.832	----	----	10	UNCH	14.82B	7.97A		
	900	9.25N	8.87 -	37	.784	----	----	400	UNCH	13.27B	6.70A		
	920	7.75N	7.37 -	37	.723	----	----	201	UNCH	11.80B	5.62A		
	940	6.37N	6.05 -	32	.654	----	----	141	UNCH	10.42B	4.65A		
	960	5.12N	4.87 -	25	.579	----	----	335	UNCH	9.12B	3.85A		
	980	4.05N	3.82 -	22	.501	----	2	953	UNCH	7.92B	3.00		
	1000	3.12N	2.92 -	20	.422	----	----	1783	UNCH	6.80B	2.40A		
	1020	2.37N	2.20 -	17	.347	----	21	2203 +	16	5.80B	2.00		
	1040	1.75N	1.60 -	15	.276	----	12	4392 +	7	4.87B	1.50		
	1060	1.25N	1.12 -	12	.213	----	10	2449 +	10	4.05B	1.10		
	1080	.90N	.80 -	10	.162	----	----	1684	UNCH	3.32B	.85A		
	1100	.65N	.57 -	7	.123	----	----	2393	UNCH	2.70B	.60		
	1120	.47N	.40 -	7	.090	----	----	361	UNCH	2.15B	.47A		
	1140	.32N	.27 -	5	.065	----	----	3608	UNCH	1.70B	.35A		
	1160	.22N	.17 -	5	.044	----	----	50	UNCH	1.32B	.27A		
	1180	.15N	.12 -	2	.032	----	----	5	UNCH	1.05B	.20A		
	1200	.10N	.07 -	2	.021	----	----	32	UNCH	.47B	.17A		
	1240	.05N	.02 -	2	.007	----	----	70	UNCH	.45	.05A		
TOTAL								45					
JUL12	820	16.90N	16.62 -	27	.918	----	----	10	UNCH	18.35B	12.25A		
	900	10.00N	9.85 -	15	.774	----	----	20	UNCH	11.75B	6.87A		
	920	8.50N	8.37 -	12	.720	----	----	315	UNCH	10.40B	5.77A		
	940	7.10N	7.00 -	10	.661	----	----	210	UNCH	9.07B	4.80A		
	960	5.87N	5.77 -	10	.597	----	----	141	UNCH	7.85B	3.97A		
	980	4.77N	4.65 -	12	.528	----	----	93	UNCH	6.85	3.22A		
	1000	3.80N	3.67 -	12	.457	----	----	524	UNCH	6.10	2.62A		
	1020	2.97N	2.85 -	12	.387	----	----	521	UNCH	4.85	2.10A		
	1040	2.30N	2.15 -	15	.320	----	2	368 +	2	4.05	1.65A		
	1060	1.72N	1.57 -	15	.256	----	30	343	UNCH	3.32B	1.30A		
	1080	1.27N	1.15 -	12	.202	----	----	474	UNCH	2.90	.95		
	1100	.95N	.82 -	12	.155	----	----	359	UNCH	2.25	.80A		
	1160	.32N	.27 -	5	.062	----	----	5	UNCH	1.10	.37A		
TOTAL								32					
AUG12	760	22.37N	21.97 -	40	.955	----	----	35	UNCH	23.02B	16.20A		
	780	20.50N	20.07 -	42	.941	----	----	10	UNCH	21.10B	14.57A		
	940	7.42N	7.10 -	32	.641	----	----	344	UNCH	8.60B	4.50		
	960	6.22N	5.92 -	30	.581	----	----	112	UNCH	7.45B	3.75A		
	980	5.12N	4.82 -	30	.517	----	----	377	UNCH	6.40B	3.07A		
	1000	4.15N	3.90 -	25	.452	----	----	702	UNCH	5.42B	2.47A		
	1020	3.30N	3.10 -	20	.388	----	40	602 +	20	4.62B	2.02A		
	1040	2.57N	2.42 -	15	.328	----	----	1215	UNCH	3.85B	1.60		
	1060	1.97N	1.85 -	12	.270	----	19	511 +	19	3.17B	1.30A		
	1080	1.50N	1.40 -	10	.219	----	38	1509 +	31	2.57B	.97A		
	1100	1.12N	1.05 -	7	.175	----	----	585	UNCH	2.10B	.80A		
	1120	.85N	.80 -	5	.140	----	----	15	UNCH	1.47B	.62A		
	1140	.65N	.60 -	5	.110	----	----	11	UNCH	1.37B	.67A		
	1160	.47N	.45 -	2	.086	----	----	1	UNCH	.90	.45		
TOTAL								97					
OCT12	840	8.07N	7.80 -	27	.668	----	----	470	UNCH	8.57B	4.35A		
	860	6.80N	6.52 -	27	.611	----	----	75	UNCH	7.27B	3.60		
	880	5.67N	5.42 -	25	.549	----	----	134	UNCH	6.10B	2.90		
	900	4.62N	4.42 -	20	.486	----	----	399	UNCH	5.00	2.27A		
	920	3.72N	3.55 -	17	.423	----	5	217	UNCH	4.02B	1.87A		
	940	2.92N	2.80 -	12	.361	----	----	839	UNCH	3.25	1.50A		
	960	2.25N	2.17 -	7	.302	----	22	1740 +	22	2.55B	1.17A		
	980	1.70N	1.65 -	5	.248	----	----	898	UNCH	2.02	.92A		
	1000	1.30N	1.25 -	5	.200	----	4	1340	UNCH	1.52B	.70A		
	1020	.97N	.95 -	2	.161	----	----	11	UNCH	1.15B	.75		
	1040	.72N	.70 -	2	.126	----	----	21	UNCH	.70B	.47A		
TOTAL								31					
DEC12	760	10.90N	10.90	UNCH	.761	----	----	10	UNCH	11.10B	6.35A		
	800	8.07N	8.07	UNCH	.665	----	----	755	UNCH	8.30B	4.50A		
	820	6.77N	6.82 +	5	.610	----	----	417	UNCH	7.07B	3.75A		
	840	5.62N	5.67 +	5	.552	----	----	252	UNCH	5.95B	3.07A		
	860	4.62N	4.65 +	2	.491	----	----	302	UNCH	4.92B	2.50A		
	880	3.75N	3.75	UNCH	.430	----	----	440	UNCH	3.90	2.00A		
	900	2.97N	2.97	UNCH	.369	----	----	2351	UNCH	3.10	1.50		
	920	2.32N	2.30 -	2	.310	----	----	2279	UNCH	2.50	1.27		
	940	1.77N	1.75 -	2	.256	----	20	815 +	12	1.92	1.40A		
	960	1.32N	1.32	UNCH	.208	----	6	121 +	6	1.40	1.07A		
	980	1.00N	1.00	UNCH	.167	----	----	96	UNCH	1.10B	.97A		
	1000	.75N	.72 -	2	.129	----	----	5	UNCH	.40B	----		
TOTAL								26					
FEB13	720	14.87N	14.75 -	12	.842	----	----	20	UNCH	15.22B	9.80A		
	840	6.50N	6.45 -	5	.572	----	----	3	UNCH	6.77B	3.65A		
	860	5.45N	5.42 -	2	.516	----	----	43	UNCH	5.65	3.00A		
	880	4.52N	4.50 -	2	.460	----	----	23	UNCH	4.57	2.40A		
	900	3.72N	3.70 -	2	.405	----	----	614	UNCH	3.75	1.92A		
	920	3.02N	3.00 -	2	.351	----	----	343	UNCH	3.05	2.12A		
	940	2.40N	2.40	UNCH	.300	----	----	124	UNCH	2.50	1.70A		
	960	1.87N	1.87	UNCH	.252	----	----	702	UNCH	.90B	1.32A		
	980	1.45N	1.42 -	2	.206	----	200	410 +	200	1.60	1.05A		
	1000	1.12N	1.07 -	5	.166	----	----	123	UNCH	1.10	.80A		
TOTAL								200					
APR13	860	6.37N	6.25 -	12	.543	----	----	20	UNCH	6.52B	5.72A		
	920	3.60N	3.57 -	2	.384	----	----	207	UNCH	3.85	2.77		
	940	2.92N	2.90 -	2	.333	----	----	525	UNCH	----	2.85A		
	960	2.35N	2.35	UNCH	.286								



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20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (800) 331-3332 Fax: (312) 930-8203 E-Mail: info@cmegroup.com



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