

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG20 BULLETIN #213@

LEAN HOGS PUT OPTIONS

Wed, Nov 04, 2009 PG20

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 PUTS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
LEAN HOGS PUT														
DEC09	LEAN HOGS PUT		(FUTURES SETT.		57.800 +	25.0)								
300	----	----	----	----	----	----	CAB	----	.002	----	22	UNCH	.70B .35A	
320	----	----	----	----	----	----	CAB	----	.002	----	8	UNCH	1.27 .05	
340	----	----	----	----	----	----	CAB	----	.003	----	77	UNCH	1.45B .12	
360	----	----	----	----	.02N	----	CAB	----	.003	----	51	UNCH	1.97B .05	
380	----	----	----	----	.02N	----	CAB	----	.004	----	88	UNCH	2.65 .02	
400	----	----	----	----	.05N	----		.02 -	2	.007	941	UNCH	3.90 .05	
410	----	----	----	----	.05N	----		.05	UNCH	.014	3	UNCH	1.02 .50A	
420	0.05	----	.05	*.05	.05	----		.05 -	2	.015	718 -	2	4.62 .05	
430	----	----	----	----	.07N	----		.05 -	2	.016	253	UNCH	4.20 .10	
440	----	----	----	----	.10N	----		.07 -	2	.023	712	UNCH	5.80 .07	
450	----	----	----	----	.10N	----		.07 -	2	.024	80	UNCH	4.92B .30	
460	----	----	----	----	.12N	----		.10 -	2	.032	1194	UNCH	6.50 .07	
470	----	----	----	----	.12N	----		.10 -	2	.035	78	UNCH	5.27B .40	
480	----	----	----	----	.15N	----		.12 -	2	.044	5	1187 -	5	7.90 .10
490	----	----	----	----	.20N	----		.15 -	5	.054	225	UNCH	3.87B .60A	
500	0.20	----	.20	.20	.20	----		.20 -	5	.072	1396 -	8	8.92B .20	
510	----	----	----	----	.35N	----		.27 -	7	.096	70	UNCH	4.97B .50A	
520	0.45	----	.45	*.30	.30	----		.35 -	10	.123	1643 +	51	10.37B .30	
530	----	----	----	----	.57N	----		.50 -	7	.166	60	UNCH	2.75B .70	
540	0.80	----	.80	*.50	.50	----		.70 -	5	.217	1487 -	32	11.92B .50	
550	1.00	----	#1.00	*.90	.90	----		.92 -	7	.275	642 +	100	2.10 .90	
560	1.25	----	1.25	*1.25	1.25	----		1.22 -	10	.343	1400 +	96	13.52B 1.25	
570	1.80	----	1.80	1.80	1.80	----		1.57 -	15	.418	323 +	300	2.10B 1.60	
580	----	----	----	----	2.20N	----		2.00 -	20	.500	736	UNCH	15.20B 2.00	
600	----	----	----	----	3.47N	----		3.25 -	22	.657	1480	UNCH	17.00B 2.50A	
620	4.70	----	4.70	4.70	4.70	----		4.77 -	22	.784	690	UNCH	18.82B 3.50	
640	----	----	----	----	6.72N	----		6.50 -	22	.873	1059	UNCH	20.67B 4.50	
660	----	----	----	----	8.60N	----		8.35 -	25	.930	536	UNCH	22.55B 5.20	
680	----	----	----	----	10.52N	----		10.27 -	25	.962	205	UNCH	24.45B 7.12A	
700	----	----	----	----	12.50N	----		12.22 -	27	.985	15	UNCH	26.35B 11.92A	
TOTAL											717	17379 +	500	
LEAN HOGS PUT														
FEB10	LEAN HOGS PUT		(FUTURES SETT.		64.325 -	20.0)								
360	----	----	----	----	.10N	----		.10	UNCH	.014	4	UNCH	.80B .50	
380	----	----	----	----	.12N	----		.12	UNCH	.018	6	UNCH	1.17B 1.00	
400	----	----	----	----	.12N	----		.12	UNCH	.019	150	UNCH	2.10 .10	
420	----	----	----	----	.15N	----		.15	UNCH	.024	207	UNCH	2.17B .15	
440	----	----	----	----	.20N	----		.20	UNCH	.033	158	UNCH	2.12 .20	
460	----	----	----	----	.25N	----		.25	UNCH	.042	468	UNCH	4.00 .25	
480	----	----	----	----	.30N	----		.30	UNCH	.053	294	UNCH	4.52B .20	
500	----	----	----	----	.40N	----		.40	UNCH	.071	609	UNCH	5.90 .50	
520	----	----	----	----	.52N	----		.52	UNCH	.093	588 -	5	6.57B .50	
540	----	----	----	----	.70N	----		.70	UNCH	.124	431 +	3	7.92B .90	
550	----	----	----	----	.82N	----		.85 +	2	.147	6	UNCH	1.07 1.07	
560	----	----	----	----	1.00N	----		1.00	UNCH	.170	687 -	6	9.25B .97A	
580	----	----	----	----	1.40N	----		1.42 +	2	.228	645	UNCH	10.67B 1.32A	
600	----	----	----	----	1.90N	----		1.95 +	5	.295	197 +	6	12.40B 1.80	
620	----	----	----	----	2.50N	----		2.57 +	7	.371	497	UNCH	14.02B 2.42A	
640	----	----	3.40B	----	3.40B	----		3.32 +	7	.458	352 +	74	15.75 2.90A	
660	----	----	----	----	4.17N	----		4.27 +	10	.552	106	UNCH	17.45B 4.25A	
680	----	----	----	----	5.37N	----		5.20 +	12	.645	672	UNCH	19.25B 5.37A	
700	----	----	----	----	6.72N	----		6.90 +	17	.729	351	UNCH	21.07B 6.82A	
720	----	----	----	----	8.25N	----		8.45 +	20	.805	10	UNCH	22.92B 8.00A	
780	----	----	----	----	13.70N	----		13.92 +	22	.922	10	UNCH	28.65B 13.42A	
800	----	----	----	----	15.62N	----		15.82 +	20	.947	10	UNCH	30.57B 15.37A	
TOTAL											197	6458 +	72	
LEAN HOGS PUT														
APR10	LEAN HOGS PUT		(FUTURES SETT.		67.900 +	5.0)								
420	----	----	----	----	.20N	----		.20	UNCH	.026	22	UNCH	1.25 .40	
440	----	----	----	----	.25N	----		.25	UNCH	.033	67	UNCH	1.55B .87A	
460	----	----	----	----	.30N	----		.30	UNCH	.041	52	UNCH	1.87 .35A	
480	----	----	----	----	.37N	----		.37	UNCH	.052	512	UNCH	3.00 1.00	
500	----	----	----	----	.45N	----		.45	UNCH	.064	244	UNCH	4.00 .60	
520	----	----	----	----	.60N	----		.60	UNCH	.084	423	UNCH	4.95 .65	
540	----	----	----	----	.77N	----		.77	UNCH	.108	5	468 -	1	6.15 1.00
560	----	----	----	----	1.00N	----		1.00	UNCH	.137	30	209 +	19	6.70B 1.00
580	----	----	----	----	1.35N	----		1.35	UNCH	.177	377	UNCH	7.72B 1.50	
600	----	----	----	----	1.77N	----		1.77	UNCH	.223	871	UNCH	9.00B 1.90	
620	2.40	----	2.40	*2.40	2.40	----		2.30	UNCH	.276	418 +	3	10.75B 2.30	
640	3.00	----	3.00	*2.70	2.70	----		2.90 -	10	.335	375 +	5	12.25B 2.70	
660	----	----	----	----	3.67N	----		3.57 -	10	.400	249 +	30	13.82B 3.80A	
680	4.50	----	4.50	*4.50	4.50	----		4.40 -	5	.471	258 +	1	15.45B 4.50	
700	----	----	----	----	5.35N	----		5.30 -	5	.549	332	UNCH	17.12B 5.57A	
720	----	----	----	----	6.50N	----		6.45 -	5	.626	523	UNCH	18.85B 6.67A	
TOTAL											110	5400 +	57	
LEAN HOGS PUT														
MAY10	LEAN HOGS PUT		(FUTURES SETT.		72.350 +	10.0)								
600	----	----	----	----	1.62N	----		1.60 -	2	.169	37 +	3	2.60 1.65	
680	----	----	----	----	3.55N	----		3.50 -	5	.338	30	UNCH	----	
TOTAL											3	67 +	3	
LEAN HOGS PUT														
JUN10	LEAN HOGS PUT		(FUTURES SETT.		75.800 +	15.0)								
480	----	----	----	----	.32N	----		.25 -	7	.030	93	UNCH	.85 .30	
500	----	----	----	----	.42N	----		.30 -	12	.036	32	UNCH	1.30 .30	
520	----	----	----	----	.52N	----		.35 -	17	.043	81	UNCH	1.00 1.00	
540	----	----	----	----	.65N	----		.42 -	22	.053	369	UNCH	1.20 .50	
560	----	----	----	----	.80N	----		.50 -	30	.064	699	UNCH	3.10B .50	
580	----	----	----	----	.97N	----		.62 -	35	.081	192	UNCH	2.60 .80	
600	----	----	----	----	1.17N	----		.77 -	40	.100	242	UNCH	5.00B 1.00	
620	----	----	----	----	1.45N	----		.95 -	50	.123	19	772 -	19	5.40 1.30
640	----	----	----	----	1.75N	----		1.25 -	50	.157	20	568	UNCH	6.00 2.10
660	----	----	----	----	2.10N	----		1.60 -	50	.194	576	UNCH	4.20 1.50	
680	----	----	----	----	2.50N	----		2.05 -	45	.240	3	578	UNCH	6.70 2.50
700	----	----	----	----	3.00N	----		2.57 -	42	.290	12	477 +	12	6.10B 3.00
720	3.50	----	3.50	*3.50	3.50	----		3.22 -	32	.347	284 +	2	7.00 3.50	
740	----	----	----	----	4.22N	----		3.97 -	25	.409	996 +	20	7.80B 4.20	
760	----	----	----	----	5.00N	----		4.70 -	30	.476	1008	UNCH	9.10B 8.00A	
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LEAN HOGS PUT OPTIONS

wed, Nov 04, 2009 PG20

LEAN HOGS PUT		(FUTURES SETT.	74.200 +	30.0)										
AUG10	LEAN HOGS PUT													
540	----	----	----	.72N		.70 -	2	.077	----	----	406	UNCH	.75	.50
560	----	----	----	.92N		.90 -	2	.097	----	----	354	UNCH	2.00	.80
580	----	----	----	1.12N		1.07 -	5	.117	----	----	290	UNCH	2.00	2.00A
600	----	----	----	1.40N		1.35 -	5	.143	----	----	149	UNCH	----	----
620	----	----	----	1.72N		1.67 -	5	.174	----	----	59	UNCH	----	----
640	----	----	----	2.10N		2.05 -	5	.209	----	3	103 +	3	2.10	2.10
660	----	----	----	2.60N		2.55 -	5	.251	----	15	392	UNCH	3.50	3.50
680	----	----	----	3.20N		3.15 -	5	.297	----	----	452	UNCH	5.00	5.00
700	----	----	----	3.90N		3.82 -	7	.347	----	----	296	UNCH	5.80	5.80
720	----	----	----	4.60N		4.47 -	12	.399	----	15	167 +	15	----	4.90A
740	----	----	----	5.40N		5.22 -	17	.458	----	----	126	UNCH	----	----
TOTAL										33	2894 +	18		
OCT10	LEAN HOGS PUT	(FUTURES SETT.	67.350 -	7.5)										
520	----	----	----	1.05N		1.05	UNCH	.117	----	----	8	UNCH	----	----
540	----	----	----	1.40N		1.40	UNCH	.149	----	55	329 +	55	----	----
560	----	----	----	1.82N		1.85 +	2	.186	----	3	17 +	1	1.85	1.85
640	----	----	----	4.45N		4.47 +	2	.368	----	55	196 +	55	4.70	4.45A
660	----	----	----	5.20N		5.25 +	5	.419	----	----	216	UNCH	5.25	5.25
TOTAL										113	766 +	111		