

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

PG20 BULLETIN #215@

LEAN HOGS PUT OPTIONS

Fri, Nov 06, 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=BIID 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=BIID 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	DELTA	EXER	VOLUME	OPEN	CONTRACT		
LEAN HOGS PUT	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	55.700	-	90.0)			TRADES	INTEREST	HIGH	LOW	
DEC09	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	55.700	-	90.0)			TRADES	INTEREST	HIGH	LOW	
300	----	----	----	----	----	----	CAB	----	.003	----	22	UNCH	.70B .35A	
320	----	----	----	----	----	----	CAB	----	.003	----	8	UNCH	1.27 .05	
340	----	----	----	----	----	----	CAB	----	.004	----	77	UNCH	1.45B .12	
360	----	----	----	----	----	----	CAB	----	.004	----	51	UNCH	1.97B .02	
380	----	----	----	----	----	----	CAB	----	.005	----	88	UNCH	2.65 .02	
400	----	----	----	----	----	----	.02N	.02	UNCH	.010	951	UNCH	3.90 .05	
410	----	----	----	----	----	----	.02N	.02	UNCH	.011	3	UNCH	1.02 .50A	
420	----	----	----	----	----	----	.05N	.05	UNCH	.019	718	UNCH	4.62 .05	
430	----	----	----	----	----	----	.05N	.05	UNCH	.020	248	-	5 4.20 .10	
440	----	----	----	----	----	----	.07N	.07	UNCH	.029	712	UNCH	5.80 .07	
450	----	----	----	----	----	----	.10N	.10	UNCH	.038	80	UNCH	4.92B .30	
460	----	----	----	----	----	----	.10N	.12 +	2	.048	1194	UNCH	6.50 .07	
470	----	----	----	----	----	----	.12N	.15 +	2	.059	78	UNCH	5.27B .40	
480	----	----	----	----	----	----	.15N	.20 +	5	.077	1187	UNCH	7.90 .10	
490	----	----	----	----	----	----	.20N	.27 +	7	.102	225	UNCH	3.87B .60A	
500	----	----	----	----	----	----	.27N	.35 +	7	.129	1381	-	21 8.92B .15	
510	----	----	----	----	----	----	.40N	.45 +	5	.164	70	UNCH	4.97B .50A	
520	0.60	----	.60	.50	.50	----	.70N	.82 +	12	.272	80	UNCH	2.75B .70	
530	----	----	----	----	----	----	1.00	1.12 +	17	.344	1515	+	22 11.92B .50	
540	1.00	1.00	1.00	1.00	1.00	----	1.25N	1.50 +	25	.424	647	UNCH	2.10 .90	
550	----	----	----	----	----	----	1.65N	1.97 +	32	.508	1432	UNCH	13.52B .90	
560	----	----	----	----	----	----	2.10N	2.52 +	42	.594	544	+	91 2.45 1.60	
570	----	----	----	----	----	----	2.70B	3.15 +	50	.679	752	UNCH	15.20B 1.90	
580	----	----	2.70B	----	----	----	4.10N	4.72 +	62	.809	1490	UNCH	17.00B 2.50A	
600	----	----	----	----	----	----	5.75N	6.50 +	75	.895	1	644	-	46 18.82B 3.50
620	----	----	----	----	----	----	7.57N	8.40 +	82	.942	1059	UNCH	20.67B 4.50	
640	----	----	----	----	----	----	9.47N	10.35 +	87	.968	536	UNCH	22.55B 5.20	
660	----	----	----	----	----	----	11.42N	12.32 +	90	.983	205	UNCH	24.45B 7.12A	
680	----	----	----	----	----	----	13.40N	14.30 +	90	.990	15	UNCH	26.35B 11.92A	
700	----	----	----	----	----	----								
TOTAL											324	17616	-	1
FEB10	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	62.850	-	62.5)							
360	----	----	----	----	----	----	.10N	UNCH	.015	----	4	UNCH	.80B .50	
380	----	----	----	----	----	----	.12N	UNCH	.020	----	6	UNCH	1.17B 1.00	
400	----	----	----	----	----	----	.15N	UNCH	.024	----	150	UNCH	2.10 .10	
420	----	----	----	----	----	----	.20N	UNCH	.033	----	207	UNCH	2.17B .15	
440	----	----	----	----	----	----	.25N	UNCH	.042	----	158	UNCH	2.12 .20	
460	----	----	----	----	----	----	.30N	UNCH	.052	----	468	UNCH	4.00 .25	
480	----	----	----	----	----	----	.37N	UNCH	.067	----	294	UNCH	4.52B .20	
500	----	----	----	----	----	----	.47N	.50 +	2	.089	610	UNCH	5.90 .45	
520	----	----	----	----	----	----	.62N	.62	UNCH	.115	588	UNCH	6.57B .50	
540	----	----	----	----	----	----	.80N	.82 +	2	.151	431	UNCH	7.92B .90	
550	----	----	----	----	----	----	.95N	1.00 +	5	.177	6	UNCH	1.07 1.07	
560	----	----	----	----	----	----	1.12N	1.17 +	5	.204	792	+	105 9.25B .97A	
580	----	----	----	----	----	----	1.57N	1.65 +	7	.270	645	UNCH	10.67B 1.32A	
600	2.30	2.30	2.30	2.30	2.30	----	2.27 +	12	.347	----	227	+	11 12.40B 1.80	
620	----	----	----	----	----	----	2.87N	3.02 +	15	.433	8	505	+	8 14.02B 2.42A
630	----	----	----	----	----	----	3.30N	3.47 +	NEW	.479	150	+	150	----
640	----	----	----	----	----	----	3.75N	3.97 +	22	.526	356	UNCH	15.75 2.90A	
660	----	----	----	----	----	----	4.82N	5.10 +	27	.623	110	+	4 17.45B 4.25A	
680	----	----	----	----	----	----	6.15N	6.47 +	32	.709	672	UNCH	19.25B 5.37A	
700	----	----	----	----	----	----	7.60N	8.05 +	45	.781	351	UNCH	21.07B 6.82A	
720	----	----	----	----	----	----	9.22N	9.72 +	50	.843	10	UNCH	22.92B 8.00A	
780	----	----	----	----	----	----	14.72N	15.32 +	60	.939	10	UNCH	28.65B 13.42A	
800	----	----	----	----	----	----	16.65N	17.25 +	60	.959	10	UNCH	30.57B 15.37A	
TOTAL											361	6812	+	278
APR10	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	67.400	-	15.0)							
420	----	----	----	----	----	----	.20N	UNCH	.027	----	22	UNCH	1.25 .40	
440	----	----	----	----	----	----	.25N	UNCH	.035	----	67	UNCH	1.55B .87A	
460	----	----	----	----	----	----	.30N	.32 +	2	.045	52	UNCH	1.87 .35A	
480	----	----	----	----	----	----	.37N	.42 +	5	.059	512	UNCH	3.00 1.00	
500	----	----	----	----	----	----	.45N	.52 +	7	.073	244	UNCH	4.00 .60	
520	----	----	----	----	----	----	.60N	.65 +	5	.092	423	UNCH	4.95 .65	
540	1.10	1.10	1.00A	1.00A	1.00A	----	.80 +	2	.114	----	3	468	UNCH	6.15 1.00
560	----	----	----	----	----	----	1.00N	1.00	UNCH	.142	1	209	UNCH	6.70B 1.00
580	----	----	----	----	----	----	1.35N	1.35	UNCH	.184	1	516	UNCH	7.72B 1.50
600	1.70	1.70	*1.70	1.70	1.70	----	1.77 -	2	.231	----	11	878	+	7 9.00B 1.70
620	----	----	----	----	----	----	2.35N	2.30 -	5	.286	----	418	UNCH	10.75B 2.30
640	3.30	3.30	3.30	3.30	3.30	----	3.02 +	2	.350	----	1	376	+	1 12.25B 2.70
660	----	----	----	----	----	----	3.75N	3.85 +	10	.417	2	416	+	1 13.82B 3.80A
680	----	----	----	----	----	----	4.65N	4.85 +	20	.486	258	UNCH	15.45B 4.50	
700	----	----	----	----	----	----	5.60N	5.72 +	12	.563	332	UNCH	17.12B 5.57A	
720	----	----	----	----	----	----	6.67N	6.72 +	5	.646	523	UNCH	18.85B 6.67A	
TOTAL											19	5714	+	9
MAY10	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	72.400	+	40.0)							
600	----	----	----	----	----	----	1.60N	1.50 -	10	.165	37	UNCH	2.60 1.65	
680	----	----	----	----	----	----	3.60N	3.35 -	25	.335	30	UNCH	----	
TOTAL											0	67	----	----
JUN10	LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	75.925	+	35.0)							
480	----	----	----	----	----	----	.25N	UNCH	.030	----	93	UNCH	.85 .30	
500	----	----	----	----	----	----	.30N	UNCH	.037	----	12	-	20 1.30 .30	
520	----	----	----	----	----	----	.35N	UNCH	.044	----	81	UNCH	1.00 1.00	
540	----	----	----	----	----	----	.42N	UNCH	.054	----	369	UNCH	1.20 .50	
560	----	----	----	----	----	----	.50N	UNCH	.065	----	699	UNCH	3.10B .50	
580	0.80	.80	*.80	.80	.80	----	.62	UNCH	.081	----	5	187	-	5 2.60 .80
600	----	----	----	----	----	----	.77N	UNCH	.100	----	242	UNCH	5.00B 1.00	
620	----	----	----	----	----	----	.97N	.95 -	2	.123	768	UNCH	5.40 1.10	
640	----	----	----	----	----	----	1.27N	1.22 -	5	.155	4	572	+	4 6.00 2.10
660	----	----	----	----	----	----	1.62N	1.60 -	2	.194	576	UNCH	4.20 1.50	
680	----	----	----	----	----	----	2.07N	2.02 -	5	.238	578	UNCH	6.70 2.50	
700	----	----	----	----	----	----	2.62N	2.57 -	5	.288	503	UNCH	6.10B 2.75	
720	----	----	----	----	----	----	3.27N	3.22 -	5	.345	284	UNCH	7.00 3.50	
740	----	----	----	----	----	----	4.05N	3.97 -	7	.405	4			



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FINAL

PG20 BULLETIN #215@

LEAN HOGS PUT OPTIONS

Fri, Nov 06, 2009 PG20

LEAN HOGS PUT		(FUTURES SETT.		74.150 +		5.0 )								
AUG10	LEAN HOGS PUT													
520	----	----	----	.55N		.55	UNCH	.062	----	----	100	UNCH	----	.90A
540	----	----	----	.70N		.70	UNCH	.078	----	----	406	UNCH	.75	.50
560	----	----	----	.87N		.87	UNCH	.096	----	----	354	UNCH	2.00	.80
580	----	----	----	1.07N		1.07	UNCH	.118	----	----	290	UNCH	2.00	2.00A
600	----	----	----	1.35N		1.35	UNCH	.144	----	----	149	UNCH	----	----
620	----	----	----	1.67N		1.67	UNCH	.175	----	----	59	UNCH	----	----
640	----	----	----	2.05N		2.05	UNCH	.210	----	4	103	UNCH	2.10	2.10
660	----	----	----	2.55N		2.55	UNCH	.252	----	----	392	UNCH	3.50	3.50
680	----	----	----	3.15N		3.12 -	2	.298	----	10	452	UNCH	5.00	5.00
700	----	----	----	3.82N		3.80 -	2	.348	----	----	296	UNCH	5.80	3.80A
720	----	----	----	4.50N		4.45 -	5	.401	----	----	167	UNCH	----	4.90A
740	----	----	----	5.27N		5.17 -	10	.459	----	14	140 +	14	----	----
TOTAL										28	2908 +	14		
OCT10	LEAN HOGS PUT	(FUTURES SETT.		67.275 -		7.5 )								
520	----	----	----	1.05N		1.05	UNCH	.118	----	----	8	UNCH	----	----
540	----	----	----	1.40N		1.40	UNCH	.150	----	----	329	UNCH	----	----
560	----	----	----	1.85N		1.85	UNCH	.187	----	5	22 +	5	1.85	1.85
640	----	----	----	4.47N		4.50 +	2	.370	----	----	196	UNCH	4.70	4.45A
660	----	----	----	5.25N		5.27 +	2	.421	----	5	221 +	5	5.25	5.25
TOTAL										10	776 +	10		