

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG20 BULLETIN # 29@

LEAN HOGS PUT OPTIONS

Mon, Feb 13, 2012 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 | EXERCISES | VOLUME TRADES CLEARED | OPEN INTEREST | CONTRACT-- HIGH | CONTRACT-- LOW |
|---|----------------|-------|----------------|------|----------|--------|-------------------------|-------|-----------|-----------------------|---------------|-----------------|----------------|
| LEANS HOGS PUT | | | | | | | | | | | | | |
| FEB12 | LEANS HOGS PUT | | (FUTURES SETT. | | 86.975 + | 12.5) | | | | | | | |
| 640 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | 2 | UNCH | 1.05B .02 |
| 660 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | 48 | UNCH | 1.35B .02 |
| 680 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | 149 | UNCH | 1.70B .02 |
| 700 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | 323 | UNCH | 2.07B .02 |
| 720 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .001 | ---- | 687 | UNCH | 2.57B .02 |
| 740 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .002 | ---- | 1012 | UNCH | 3.12B .02 |
| 750 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .002 | ---- | 10 | UNCH | .45 .20A |
| 760 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .002 | ---- | 1138 | UNCH | 3.75B .02 |
| 770 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .002 | ---- | 41 | UNCH | .90 .07 |
| 780 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .003 | ---- | 2246 | UNCH | 4.47B .02 |
| 790 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .003 | ---- | 861 | UNCH | 1.17B .02 |
| 800 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .004 | ---- | 2553 | UNCH | 5.27B .02 |
| 810 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .005 | ---- | 1174 | UNCH | 1.75B .02 |
| 820 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .006 | ---- | 1775 | UNCH | 6.20B .02 |
| 830 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .007 | ---- | 903 | UNCH | 2.57B .02 |
| 840 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .010 | ---- | 1897 | UNCH | 7.20B .02 |
| 850 | ---- | ---- | CAB | CAB | CAB | | .02 | UNCH | .028 | 250 | 1275 | UNCH | 3.77B .02 |
| 860 | ---- | ---- | CAB | CAB | CAB | | .02 - | 5 | .051 | 716 | 2494 - | 559 | 8.35B .02 |
| 870 | ---- | ---- | ---- | ---- | ---- | ---- | .15 - | 15 | .532 | 46 | 1716 - | 36 | 5.17B .05 |
| 880 | ---- | ---- | ---- | ---- | ---- | ---- | 1.17N | 12 | .949 | 6 | 2000 + | 3 | 9.60B .57 |
| 890 | ---- | ---- | ---- | ---- | ---- | ---- | 2.15N | 10 | .971 | 3 | 606 + | 3 | 6.67B 1.37A |
| 900 | ---- | ---- | ---- | ---- | ---- | ---- | 3.15N | 12 | .989 | ---- | 1460 | UNCH | 10.92B 2.15A |
| 910 | ---- | ---- | ---- | ---- | ---- | ---- | 4.15N | 12 | .992 | ---- | 454 | UNCH | 8.45B 2.55A |
| 920 | ---- | ---- | ---- | ---- | ---- | ---- | 5.15N | 12 | .993 | ---- | 342 | UNCH | 12.40B 3.00A |
| 930 | ---- | ---- | ---- | ---- | ---- | ---- | 6.15N | 12 | .994 | ---- | 10 | UNCH | 10.30B 3.47A |
| 940 | ---- | ---- | ---- | ---- | ---- | ---- | 7.15N | 12 | .995 | ---- | 4 | UNCH | 13.92B 4.05A |
| 950 | ---- | ---- | ---- | ---- | ---- | ---- | 8.15N | 12 | .995 | ---- | 19 | UNCH | 12.27B 4.65A |
| 1000 | ---- | ---- | ---- | ---- | ---- | ---- | 13.15N | 12 | .997 | ---- | 8 | UNCH | 17.72B 8.50A |
| 1010 | ---- | ---- | ---- | ---- | ---- | ---- | 14.15N | 12 | .997 | ---- | 25 | UNCH | 18.15B 9.35A |
| 1020 | ---- | ---- | ---- | ---- | ---- | ---- | 15.15N | 12 | .997 | ---- | 25 | UNCH | 19.15B 10.05A |
| TOTAL | | | | | | | | | | 1021 | 25257 - | 589 | |
| APR12 LEANS HOGS PUT (FUTURES SETT. 87.975 - 32.5) | | | | | | | | | | | | | |
| 660 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .003 | ---- | 7 | UNCH | 1.35B .72A |
| 680 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .004 | ---- | 59 | UNCH | 1.72B .12 |
| 700 | ---- | ---- | ---- | ---- | ---- | ---- | CAB | ---- | .004 | ---- | 148 | UNCH | 2.12B .05 |
| 720 | ---- | ---- | ---- | ---- | ---- | ---- | .02N | UNCH | .009 | ---- | 49 | UNCH | 2.62B .12 |
| 740 | ---- | ---- | ---- | ---- | ---- | ---- | .05N | UNCH | .017 | ---- | 417 | UNCH | 3.17B .05 |
| 750 | ---- | ---- | ---- | ---- | ---- | ---- | .07N | UNCH | .025 | ---- | 31 | UNCH | .50 .12 |
| 760 | ---- | ---- | ---- | ---- | ---- | ---- | .10N | UNCH | .033 | ---- | 632 | UNCH | 3.77B .07 |
| 770 | ---- | ---- | ---- | ---- | ---- | ---- | .12N | UNCH | .041 | ---- | 113 | UNCH | 1.10B .15A |
| 780 | ---- | ---- | ---- | ---- | ---- | ---- | .17N | UNCH | .056 | 41 | 1277 - | 31 | 4.45B .15 |
| 790 | ---- | ---- | ---- | ---- | ---- | ---- | .22N | UNCH | .071 | 40 | 156 - | 40 | 1.55 .17A |
| 800 | ---- | ---- | ---- | ---- | ---- | ---- | .30N | 2 | .097 | 8 | 1974 - | 8 | 5.22B .22 |
| 810 | ---- | ---- | ---- | ---- | ---- | ---- | .40N | 2 | .124 | ---- | 1498 | UNCH | 2.12B .27A |
| 820 | ---- | ---- | ---- | ---- | ---- | ---- | .52N | 2 | .156 | 12 | 1768 | UNCH | 6.07B .37A |
| 830 | ---- | ---- | ---- | ---- | ---- | ---- | .70N | 2 | .197 | ---- | 152 | UNCH | 2.85B .47A |
| 840 | ---- | ---- | ---- | ---- | ---- | ---- | .90N | 2 | .242 | 5 | 1935 - | 5 | 7.05B .60 |
| 850 | ---- | ---- | ---- | ---- | ---- | ---- | 1.17N | 2 | .297 | 1 | 587 + | 1 | 3.70B .80A |
| 860 | ---- | ---- | ---- | ---- | ---- | ---- | 1.50N | 5 | .357 | 121 | 1939 + | 70 | 8.12B 1.02A |
| 870 | ---- | ---- | ---- | ---- | ---- | ---- | 1.90N | 2 | .421 | 3 | 215 | UNCH | 4.72B 1.30A |
| 880 | ---- | ---- | ---- | ---- | ---- | ---- | 2.35N | 5 | .488 | 119 | 2409 - | 7 | 9.30B 1.65A |
| 890 | ---- | ---- | ---- | ---- | ---- | ---- | 2.87N | 7 | .554 | 10 | 176 + | 1 | 5.95B 2.07A |
| 900 | ---- | ---- | ---- | ---- | ---- | ---- | 3.45N | 10 | .619 | 7 | 3543 + | 7 | 10.57B 2.47A |
| 910 | ---- | ---- | ---- | ---- | ---- | ---- | 4.07N | 15 | .680 | ---- | 12 | UNCH | 7.22B 2.97A |
| 920 | ---- | ---- | ---- | ---- | ---- | ---- | 4.77N | 17 | .736 | ---- | 886 | UNCH | 11.95B 3.50A |
| 940 | ---- | ---- | ---- | ---- | ---- | ---- | 6.35N | 20 | .831 | ---- | 81 | UNCH | 12.02B 4.40A |
| 960 | ---- | ---- | ---- | ---- | ---- | ---- | 8.07N | 22 | .900 | ---- | 70 | UNCH | 13.50B 5.42A |
| 980 | ---- | ---- | ---- | ---- | ---- | ---- | 9.87N | 27 | .941 | ---- | 27 | UNCH | 15.12B 6.50A |
| 1040 | ---- | ---- | ---- | ---- | ---- | ---- | 15.72N | 30 | .988 | ---- | 2 | UNCH | 18.27B 10.75A |
| 1080 | ---- | ---- | ---- | ---- | ---- | ---- | 19.70N | 32 | .994 | ---- | 1 | UNCH | 22.25B 14.10A |
| TOTAL | | | | | | | | | | 367 | 20164 - | 12 | |
| MAY12 LEANS HOGS PUT (FUTURES SETT. 97.000 - 30.0) | | | | | | | | | | | | | |
| 740 | ---- | ---- | ---- | ---- | ---- | ---- | .12N | 2 | .025 | ---- | 7 | UNCH | 2.17B 1.00 |
| 800 | ---- | ---- | ---- | ---- | ---- | ---- | .25N | 2 | .051 | ---- | 15 | UNCH | 3.72B .60A |
| 820 | ---- | ---- | ---- | ---- | ---- | ---- | .30N | 5 | .066 | ---- | 86 | UNCH | 4.37B .80A |
| 840 | ---- | ---- | ---- | ---- | ---- | ---- | .42N | 2 | .086 | ---- | 35 | UNCH | 5.10B .62 |
| 860 | ---- | ---- | ---- | ---- | ---- | ---- | .57N | 5 | .116 | ---- | 40 | UNCH | 5.92B .65A |
| 880 | ---- | ---- | ---- | ---- | ---- | ---- | .77N | 10 | .157 | ---- | 183 | UNCH | 6.80B 1.40A |
| 900 | ---- | ---- | ---- | ---- | ---- | ---- | 1.05N | 15 | .209 | ---- | 48 | UNCH | 7.80B 1.10A |
| 920 | ---- | ---- | ---- | ---- | ---- | ---- | 1.47N | 17 | .273 | ---- | 141 | UNCH | 8.90B 1.37A |
| 940 | ---- | ---- | ---- | ---- | ---- | ---- | 2.07N | 12 | .348 | ---- | 184 | UNCH | 10.10B 2.10A |
| 960 | ---- | ---- | ---- | ---- | ---- | ---- | 2.85N | 7 | .435 | ---- | 10 | UNCH | 10.15B 2.80A |
| 980 | ---- | ---- | ---- | ---- | ---- | ---- | 3.77N | 12 | .530 | ---- | 11 | UNCH | 10.00B 3.70A |
| 1000 | ---- | ---- | ---- | ---- | ---- | ---- | 4.92N | 15 | .623 | ---- | 15 | UNCH | 11.05B 4.77A |
| 1020 | ---- | ---- | ---- | ---- | ---- | ---- | 6.25N | 17 | .711 | ---- | 1 | UNCH | 12.52B 6.05A |
| TOTAL | | | | | | | | | | 0 | 776 | | |
| JUN12 LEANS HOGS PUT (FUTURES SETT. 97.500 - 35.0) | | | | | | | | | | | | | |
| 660 | ---- | ---- | ---- | ---- | ---- | ---- | .02N | UNCH | .004 | ---- | 1 | UNCH | .45B .25 |
| 700 | ---- | ---- | ---- | ---- | ---- | ---- | .07N | 2 | .009 | ---- | 1 | UNCH | 1.00B .17A |
| 740 | ---- | ---- | ---- | ---- | ---- | ---- | .12N | 2 | .019 | ---- | 12 | UNCH | 1.60B .15A |
| 760 | ---- | ---- | ---- | ---- | ---- | ---- | .15N | UNCH | .027 | ---- | 57 | UNCH | 1.85B .17A |
| 780 | ---- | ---- | ---- | ---- | ---- | ---- | .20N | 2 | .040 | ---- | 278 | UNCH | 2.25B .20A |
| 800 | ---- | ---- | ---- | ---- | ---- | ---- | .27N | 2 | .053 | ---- | 895 | UNCH | 2.70B .25 |
| 820 | ---- | ---- | ---- | ---- | ---- | ---- | .40N | 2 | .073 | ---- | 740 | UNCH | 3.22B .35 |
| 840 | ---- | ---- | ---- | ---- | ---- | ---- | .55N | 2 | .097 | 1 | 1478 + | 1 | 4.02B .47A |
| 860 | ---- | ---- | ---- | ---- | ---- | ---- | *.70A | 2 | .128 | ---- | 1045 | UNCH | 4.72B .62A |
| 880 | ---- | ---- | ---- | ---- | ---- | ---- | 1.05N | UNCH | .167 | 3 | 1215 + | 3 | 5.50B .87 |
| 900 | ---- | ---- | ---- | ---- | ---- | ---- | *1.35A | 2 | .215 | ---- | 1247 | UNCH | 6.42B 1.20 |
| 920 | 1.70 | ---- | ---- | ---- | ---- | ---- | 1.80 | 2 | .276 | 710 | 1506 - | 468 | 7.40B 1.62A |
| 940 | 2.30 | ---- | ---- | ---- | ---- | ---- | 2.40 | 2 | .345 | 500 | 1130 - | 347 | 8.50B 2.12A |
| 960 | ---- | ---- | ---- | ---- | ---- | ---- | 3.27N | 10 | .420 | 21 | 2958 + | 1 | 9.75B 2.82 |
| 980 | ---- | ---- | ---- | ---- | ---- | ---- | 4.20N | 12 | .498 | 2 | 2002 | UNCH | 11.07B 3.65A |
| 1000 | ---- | ---- | ---- | ---- | ---- | ---- | 5.27N | 15 | .577 | ---- | 1176 | UNCH | 10.75B 4.62A |
| 1020 | ---- | ---- | ---- | ---- | ---- | ---- | 6.50N | 17 | .652 | ---- | 325 | UNCH | 12.07B 5.70A |
| 1040 | ---- | ---- | ---- | ---- | ---- | ---- | 7.87N | 20 | .723 | ---- | 970 | UNCH | 12.90B 7.00A |
| 1060 | ---- | ---- | ---- | ---- | ---- | ---- | 9.37N | 22 | .786 | ---- | 25 | UNCH | 14.47B 8.42A |
| 1080 | ---- | ---- | ---- | ---- | ---- | ---- | 11.02N | 25 | .837 | ---- | 1600 | UNCH | 16.12B 9.95A |
| 1120 | ---- | ---- | ---- | ---- | ---- | ---- | 14.57N | 27 | .909 | ---- | 45 | UNCH | 19 |

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FINAL

| PG20 BULLETIN # 29@ | | LEAN HOGS PUT OPTI ONS | | | | | | | | | | Mon, Feb 13, 2012 | | PG20 |
|---------------------|---------------|--------------------------------|--------|--------|--|---------|------|------|------|------|--------|-------------------|--------|--------|
| LEAN HOGS PUT | | (FUTURES SETT. 98.150 - 25.0) | | | | | | | | | | | | |
| JUL12 | LEAN HOGS PUT | ---- | ---- | 3.47N | | 3.62 + | 15 | .402 | ---- | ---- | 532 | UNCH | 10.25B | 3.17A |
| 960 | ---- | ---- | ---- | | | | | | | | | | | |
| 980 | 4.25 | #4.30 | *4.25 | 4.30 | | 4.50 + | 12 | .471 | ---- | 300 | 885 + | 300 | 9.37B | 3.97A |
| 1000 | ---- | ---- | ---- | 5.40N | | 5.52 + | 12 | .542 | ---- | ---- | 230 | UNCH | 10.67B | 4.92A |
| TOTAL | | | | | | | | | | 301 | | | | |
| AUG12 | | (FUTURES SETT. 97.750 - 37.5) | | | | | | | | | | | | |
| 700 | LEAN HOGS PUT | ---- | ---- | .10N | | .10 | UNCH | .016 | ---- | ---- | 1 | UNCH | .80B | .35A |
| 760 | ---- | ---- | ---- | .32N | | .30 - | 2 | .044 | ---- | ---- | 22 | UNCH | 1.65B | .90 |
| 780 | ---- | ---- | ---- | .45N | | .40 - | 5 | .058 | ---- | ---- | 41 | UNCH | 2.02B | .47 |
| 800 | ---- | ---- | ---- | .60N | | .55 - | 5 | .077 | ---- | ---- | 443 | UNCH | 2.40B | .57A |
| 820 | ---- | ---- | ---- | .77N | | .75 - | 2 | .102 | ---- | ---- | 1095 | UNCH | 2.92B | .75 |
| 840 | ---- | ---- | ---- | 1.02N | | .97 - | 5 | .129 | ---- | 47 | 924 + | 9 | 3.57B | 1.00 |
| 860 | ---- | ---- | ---- | 1.32N | | 1.27 - | 5 | .163 | ---- | ---- | 1095 | UNCH | 4.25B | 1.25 |
| 880 | ---- | ---- | ---- | 1.67N | | 1.67 | UNCH | .204 | ---- | ---- | 610 | UNCH | 5.00B | 1.35 |
| 900 | ---- | ---- | ---- | 2.12N | | 2.15 + | 2 | .250 | ---- | ---- | 523 | UNCH | 5.85B | 2.02 |
| 920 | 2.55 | #2.60 | *2.55 | 2.60 | | 2.70 + | 2 | .301 | ---- | 600 | 351 - | 485 | 6.77B | 2.55 |
| 940 | ---- | ---- | ---- | 3.32N | | 3.37 + | 5 | .358 | ---- | ---- | 559 | UNCH | 7.77B | 3.07 |
| 960 | ---- | ---- | ---- | 4.10N | | 4.17 + | 7 | .419 | ---- | 38 | 875 + | 16 | 8.95B | 3.90A |
| 980 | ---- | ---- | *4.85A | 4.85A | | 5.07 + | 7 | .482 | ---- | 400 | 1038 + | 400 | 10.22B | 4.72A |
| 1040 | ---- | ---- | ---- | 8.42N | | 8.65 + | 22 | .671 | ---- | ---- | 500 | UNCH | 14.40B | 7.90A |
| 1060 | ---- | ---- | ---- | 9.82N | | 10.07 + | 25 | .729 | ---- | ---- | 400 | UNCH | 16.10B | 9.22A |
| 1160 | ---- | ---- | ---- | 18.27N | | 18.62 + | 35 | .913 | ---- | ---- | 19 | UNCH | 20.55B | 19.75A |
| TOTAL | | | | | | | | | | 1085 | | | | |
| OCT12 | | (FUTURES SETT. 88.675 - 40.0) | | | | | | | | | | | | |
| 660 | LEAN HOGS PUT | ---- | ---- | .32N | | .35 + | 2 | .047 | ---- | ---- | 6 | UNCH | 1.17B | .40 |
| 680 | ---- | ---- | ---- | .42N | | .45 + | 2 | .059 | ---- | ---- | 21 | UNCH | 1.52B | .67A |
| 700 | ---- | ---- | ---- | .55N | | .57 + | 2 | .075 | ---- | ---- | 35 | UNCH | 1.87B | .60 |
| 720 | ---- | ---- | ---- | .70N | | .75 + | 5 | .096 | ---- | ---- | 1231 | UNCH | 2.42B | .67A |
| 740 | ---- | ---- | ---- | .90N | | .95 + | 5 | .120 | ---- | ---- | 1540 | UNCH | 3.02B | .87A |
| 760 | ---- | ---- | ---- | 1.15N | | 1.22 + | 7 | .151 | ---- | ---- | 277 | UNCH | 3.72B | 1.12 |
| 780 | ---- | ---- | ---- | 1.47N | | 1.52 + | 5 | .185 | ---- | 4 | 569 + | 4 | 4.52B | 1.42 |
| 800 | ---- | ---- | ---- | 1.90N | | 1.97 + | 7 | .228 | ---- | ---- | 244 | UNCH | 5.45B | 1.82A |
| 820 | ---- | ---- | ---- | 2.42N | | 2.50 + | 7 | .276 | ---- | ---- | 270 | UNCH | 6.47B | 2.32A |
| 840 | ---- | ---- | ---- | 3.02N | | 3.15 + | 12 | .331 | ---- | ---- | 1875 | UNCH | 7.60B | 2.90A |
| 860 | ---- | ---- | ---- | 3.75N | | 3.87 + | 12 | .388 | ---- | ---- | 1339 | UNCH | 8.77B | 3.57A |
| 880 | ---- | ---- | ---- | 4.60N | | 4.75 + | 15 | .450 | ---- | 24 | 615 + | 24 | 10.12B | 4.40A |
| 900 | ---- | ---- | ---- | 5.55N | | 5.75 + | 20 | .513 | ---- | ---- | 10 | UNCH | 11.55B | 5.32A |
| 960 | ---- | ---- | ---- | 9.12N | | 9.45 + | 32 | .697 | ---- | ---- | 1 | UNCH | 16.27B | 8.82A |
| TOTAL | | | | | | | | | | 28 | | | | |
| DEC12 | | (FUTURES SETT. 84.700 - 2.5) | | | | | | | | | | | | |
| 620 | LEAN HOGS PUT | ---- | ---- | .35N | | .37 + | 2 | .048 | ---- | ---- | 5 | UNCH | 1.02 | 1.02 |
| 640 | ---- | ---- | ---- | .45N | | .47 + | 2 | .061 | ---- | ---- | 25 | UNCH | 1.12B | .62A |
| 660 | ---- | ---- | ---- | .60N | | .65 + | 5 | .080 | ---- | ---- | 75 | UNCH | 1.82B | .80A |
| 680 | ---- | ---- | ---- | .82N | | .85 + | 2 | .103 | ---- | ---- | 865 | UNCH | 2.32B | .97 |
| 700 | ---- | ---- | ---- | 1.07N | | 1.10 + | 2 | .129 | ---- | ---- | 1608 | UNCH | 2.97B | .95 |
| 720 | ---- | ---- | ---- | 1.40N | | 1.42 + | 2 | .161 | ---- | 4 | 184 | UNCH | 3.65B | 1.25 |
| 740 | ---- | ---- | ---- | 1.77N | | 1.80 + | 2 | .197 | ---- | 20 | 136 + | 18 | 4.45B | 1.50 |
| 760 | ---- | ---- | ---- | 2.22N | | 2.25 + | 2 | .238 | ---- | ---- | 49 | UNCH | 5.70 | 2.20A |
| 780 | ---- | ---- | ---- | 2.75N | | 2.77 + | 2 | .283 | ---- | ---- | 190 | UNCH | 6.37B | 2.70 |
| 800 | ---- | ---- | ---- | 3.37N | | 3.40 + | 2 | .334 | ---- | ---- | 1689 | UNCH | 7.50B | 3.20 |
| 820 | ---- | ---- | ---- | 4.07N | | 4.15 + | 7 | .389 | ---- | ---- | 1128 | UNCH | 8.72B | 4.22 |
| 840 | ---- | ---- | ---- | 4.90N | | 4.97 + | 7 | .447 | ---- | 74 | 597 + | 74 | 10.05B | 4.90 |
| 860 | ---- | ---- | ---- | 5.90N | | 5.95 + | 5 | .508 | ---- | ---- | 263 | UNCH | 11.47B | 5.80A |
| 880 | ---- | ---- | ---- | 7.00N | | 7.02 + | 2 | .569 | ---- | ---- | 10 | UNCH | 13.00B | 6.87A |
| 900 | ---- | ---- | ---- | 8.20N | | 8.22 + | 2 | .630 | ---- | ---- | 10 | UNCH | 14.57B | 8.05A |
| 960 | ---- | ---- | ---- | 12.52N | | 12.55 + | 2 | .791 | ---- | ---- | 10 | UNCH | 19.80B | 12.30A |
| 1000 | ---- | ---- | ---- | 15.92N | | 15.92 | UNCH | .870 | ---- | ---- | 10 | UNCH | 23.52B | 15.60A |
| TOTAL | | | | | | | | | | 98 | | | | |
| FEB13 | | (FUTURES SETT. 85.400 - 20.0) | | | | | | | | | | | | |
| 640 | LEAN HOGS PUT | ---- | ---- | .50N | | .55 + | 5 | .065 | ---- | ---- | 15 | UNCH | .70 | .70 |
| 680 | ---- | ---- | ---- | .82N | | .90 + | 7 | .103 | ---- | ---- | 135 | UNCH | ---- | 1.35A |
| 700 | ---- | ---- | ---- | 1.07N | | 1.15 + | 7 | .128 | ---- | ---- | 506 | UNCH | 1.90 | 1.20 |
| 720 | ---- | ---- | ---- | 1.37N | | 1.45 + | 7 | .157 | ---- | ---- | 1049 | UNCH | 3.20B | 2.12A |
| 740 | ---- | ---- | ---- | 1.72N | | 1.82 + | 10 | .191 | ---- | 200 | 455 + | 200 | 3.87B | 1.65 |
| 780 | ---- | ---- | ---- | 2.72N | | 2.80 + | 7 | .273 | ---- | ---- | 20 | UNCH | 5.57B | 3.02A |
| 800 | ---- | ---- | ---- | 3.37N | | 3.45 + | 7 | .322 | ---- | ---- | 546 | UNCH | 6.57B | 3.25 |
| 820 | ---- | ---- | ---- | 4.10N | | 4.20 + | 10 | .373 | ---- | ---- | 343 | UNCH | 7.67B | 4.05 |
| 840 | ---- | ---- | ---- | 4.92N | | 5.05 + | 12 | .427 | ---- | ---- | 808 | UNCH | 8.90B | 4.97A |
| 860 | ---- | ---- | ---- | 5.85N | | 6.02 + | 17 | .483 | ---- | 200 | 417 + | 200 | 10.22B | 5.85 |
| TOTAL | | | | | | | | | | 400 | | | | |
| APR13 | | (FUTURES SETT. 86.300 - 20.0) | | | | | | | | | | | | |
| 700 | LEAN HOGS PUT | ---- | ---- | 1.20N | | 1.22 + | 2 | .127 | ---- | ---- | 18 | UNCH | ---- | 1.57A |
| 720 | ---- | ---- | ---- | 1.52N | | 1.55 + | 2 | .156 | ---- | ---- | 235 | UNCH | ---- | 1.92A |
| 740 | ---- | ---- | ---- | 1.90N | | 1.92 + | 2 | .188 | ---- | ---- | 475 | UNCH | ---- | 2.37A |
| 760 | ---- | ---- | ---- | 2.35N | | 2.37 + | 2 | .224 | ---- | 10 | 27 + | 10 | ---- | 2.90A |
| 780 | ---- | ---- | ---- | 2.90N | | 2.92 + | 2 | .265 | ---- | ---- | 9 | UNCH | 3.65 | 3.65 |
| 800 | ---- | ---- | ---- | 3.52N | | 3.55 + | 2 | .308 | ---- | ---- | 5 | UNCH | ---- | 3.55A |
| 820 | ---- | ---- | ---- | 4.22N | | 4.25 + | 2 | .355 | ---- | ---- | 168 | UNCH | ---- | 4.25A |
| 840 | ---- | ---- | ---- | 5.02N | | 5.05 + | 2 | .405 | ---- | ---- | 519 | UNCH | ---- | 5.02A |
| 860 | ---- | ---- | ---- | 5.87N | | 5.95 + | 7 | .456 | ---- | 10 | 48 + | 10 | ---- | 5.90A |
| TOTAL | | | | | | | | | | 20 | | | | |
| JUN13 | | (FUTURES SETT. 92.000 - 30.0) | | | | | | | | | | | | |
| 780 | LEAN HOGS PUT | ---- | ---- | 1.97N | | 2.05 + | 7 | .181 | ---- | ---- | 10 | UNCH | ---- | ---- |
| 800 | ---- | ---- | ---- | 2.40N | | 2.47 + | 7 | .212 | ---- | ---- | 454 | UNCH | ---- | ---- |
| 820 | ---- | ---- | ---- | 2.90N | | 2.97 + | 7 | .247 | ---- | ---- | 29 | UNCH | ---- | ---- |
| 900 | ---- | ---- | ---- | 5.70N | | 5.77 + | 7 | .416 | ---- | ---- | 461 | UNCH | ---- | ---- |
| 920 | ---- | ---- | ---- | 6.60N | | 6.67 + | 7 | .463 | ---- | ---- | 32 | UNCH | ---- | ---- |
| TOTAL | | | | | | | | | | 0 | | | | |