

PRELIMINARY													
PG20 BULLETIN #146@				LEAN HOGS PUT OPTIONS						Mon, Jul 30, 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		SETT. PRICE	DELTA	EXER	VOLUME	OPEN	--CONTRACT--
LEAN HOGS PUT								& PT. CHGE.		CISES	TRADES	INTEREST	HIGH LOW
AUG12		LEAN HOGS PUT		(FUTURES	SETT.	94.550	-				CLEARED		
520	----	----	----	CAB				CAB	----	.002	----	3	UNCH .07 .02
700	----	----	----	CAB				CAB	----	.002	----	17	UNCH .80B .05
720	----	----	----	CAB				CAB	----	.003	----	18	UNCH 1.02B .02
740	----	----	----	CAB				CAB	----	.003	----	62	UNCH 1.32B .02
760	----	----	----	CAB				CAB	----	.003	----	266	UNCH 1.65B .02
770	----	----	----	CAB				CAB	----	.004	----	11	UNCH .12 .02
780	----	----	----	CAB				CAB	----	.004	----	228	UNCH 2.02B .02
790	----	----	----	CAB				CAB	----	.004	----	1	UNCH .50B .05A
800	----	----	----	CAB				CAB	----	.004	----	1034	UNCH 2.40B .02
810	----	----	----	CAB				CAB	----	.005	----	34	UNCH .80B .05
820	----	----	----	CAB				CAB	----	.005	----	1230	UNCH 2.92B .02
830	----	----	----	CAB				CAB	----	.006	----	81	UNCH 1.20 .02A
840	----	----	----	CAB				CAB	----	.006	11	1111 - 1	3.57B .02
850	----	----	----	.02N				.02	UNCH	.012	----	204	UNCH 1.82B .02
860	----	----	----	.02N				.02	UNCH	.013	56	2313	UNCH 4.25B .02
870	----	----	----	.05N				.05	UNCH	.026	8	278	UNCH 2.62B .02A
880	----	----	----	.05N				.05	UNCH	.029	2	2022	UNCH 5.32B .05
890	----	----	----	.07N				.07	UNCH	.045	25	286	UNCH 3.52B .07
900	0.15			.15	*.15	.15		.12 +	2	.074	724	3474 -	375 6.62B .07
910	0.20			.20	*.20	.20		.20 +	2	.118	245	585 +	156 4.72B .15A
920				.30B	*.22A	.30B		.32 +	7	.185	89	1185 -	9 8.15B .20
930						.42N		.50 +	7	.277	120	1009 +	62 6.10B .35A
940	1.10			1.10	*1.10	1.10		.82 +	12	.411	668	1349 +	118 9.85B .50
950	----	----	----	1.10N				1.30 +	20	.563	90	282 +	62 7.65B .85A
960	----	----	----	1.57N				1.95 +	37	.705	----	697	UNCH 11.60B 1.25A
970	----	----	----	2.27N				2.72 +	45	.818	----	3	UNCH 9.32B 1.85A
980	----	----	----	3.07N				3.60 +	52	.893	3	557	UNCH 13.42B 2.42A
990	----	----	----	3.95N				4.52 +	57	.943	----	4	UNCH 11.10B 3.25A
1000	----	----	----	4.87N				5.50 +	62	.963	----	41	UNCH 15.32B 4.12A
1020	----	----	----	6.85N				7.47 +	62	.982	----	1	UNCH 17.17B 5.70A
1030	----	----	----	7.82N				8.45 +	62	.991	----	7	UNCH 14.87B 6.92A
1040	----	----	----	8.82N				9.45 +	62	.991	----	519	UNCH 19.12B 6.90A
1050	----	----	----	9.82N				10.45 +	62	.992	----	5	UNCH 16.82B 8.87A
1060	----	----	----	10.80N				11.45 +	65	.993	----	400	UNCH 21.10B 8.20A
1100	----	----	----	14.80N				15.45 +	65	.994	----	29	UNCH 24.95B 11.37A
1160	----	----	----	20.80N				21.45 +	65	.995	----	19	UNCH 20.55B 19.75A
TOTAL											2041	19365 +	13
OCT12	LEAN HOGS PUT			(FUTURES	SETT.	81.975	+	65.0)					
560	----	----	----	.02N				.02	UNCH	.005	----	2	UNCH .10 .02
580	----	----	----	.05N				.05	UNCH	.010	----	1	UNCH .05 .02
600	----	----	----	.07N				.07	UNCH	.015	----	2003	UNCH .07 .02
620	----	----	----	.10N				.10	UNCH	.021	----	735	UNCH .67B .07A
640	----	----	----	.15N				.12 -	2	.027	----	91	UNCH .90B .10
660	----	----	----	.25N				.20 -	5	.042	----	47	UNCH 1.17B .15A
670	----	----	----	.30N				.22 -	7	.048	----	10	UNCH .50B .25A
680	----	----	----	.35N				.27 -	7	.058	----	4157	UNCH 1.52B .22A
690	----	----	----	.42N				.35 -	7	.072	12	52 +	12 .80B .35
700	----	----	----	.52N				.42 -	10	.086	3	779 -	3 1.87B .30
710	----	----	----	.65N				.52 -	12	.104	1	21 +	1 1.17B .52
720	----	----	----	.80N				.65 -	15	.124	71	1703 -	41 2.42B .45
730	----	----	----	.95N				.80 -	15	.148	2	25 +	2 1.75 .77
740	----	----	----	1.15N				.95 -	20	.173	90	1881 +	78 3.02B .70A
750	----	----	----	1.37N				1.15 -	22	.202	1	1030 +	1 2.37B 1.10
760	----	----	----	1.62N				1.37 -	25	.234	----	4095	UNCH 3.72B .92A
770	----	----	----	1.92N				1.65 -	27	.270	----	34	UNCH 3.22B 1.62A
780	----	----	----	2.10A				1.95 -	30	.308	48	1597 +	36 4.52B 1.22A
790	----	----	----	2.62N				2.32 -	30	.349	10	21 +	10 4.25B 2.22A
800	----	----	----	2.80A				2.70 -	35	.391	36	1990 -	10 5.45B 1.50
810	----	----	----	*3.20A				3.15 -	37	.435	10	20 +	10 5.47B 3.00
820	----	----	----	3.80A				3.62 -	40	.479	222	3787 +	122 6.47B 1.95
830	----	----	----	4.57N				4.15 -	42	.523	21	31 +	21 6.85B 4.02A
840	----	----	----	5.17N				4.72 -	45	.567	----	2149	UNCH 7.60B 2.65A
860	----	----	----	6.47N				5.97 -	50	.653	46	1255 -	20 9.20B 3.32A
870	----	----	----	7.17N				6.67 -	50	.692	----	2	UNCH 10.02B 6.50A
880	----	----	----	7.90N				7.42 -	47	.728	3	607 -	3 10.90B 4.00
900	----	----	----	9.55N				8.97 -	57	.794	----	146	UNCH 12.70B 5.00
940	----	----	----	13.07N				12.45 -	62	.890	----	11	UNCH 16.47B 7.37A
960	----	----	----	14.95N				14.32 -	62	.918	----	2	UNCH 18.40B 8.67A
1000	----	----	----	18.80N				18.15 -	65	.959	----	3	UNCH 22.35B 11.75A
TOTAL											576	28287 +	216
DEC12	LEAN HOGS PUT			(FUTURES	SETT.	80.000	+	70.0)					
600	----	----	----	.22N				.20 -	2	.035	----	5	UNCH .60B .20A
620	----	----	----	.32N				.25 -	7	.044	----	15	UNCH 1.02 .22A
640	----	----	----	.47N				.37 -	10	.064	3	109 -	2 1.12B .25
660	----	----	----	.67N				.55 -	12	.090	2	419	UNCH 1.82B .37A
680	----	----	----	.92N				.80 -	12	.124	11	1306 -	10 2.32B .50
700	----	----	----	1.25N				1.12 -	12	.165	5	1736	UNCH 2.97B .75
720	----	----	----	1.67N				1.52 -	15	.212	2	690 -	2 3.65B 1.05A
740	----	----	----	2.22N				2.05 -	17	.269	9	1054 +	5 4.45B 1.37A
760	----	----	----	2.90N				2.70 -	20	.332	1	897 -	1 5.70 1.75
780	----	----	----	3.70N				3.47 -	22	.400	46	1202 -	36 6.37B 2.25
800	----	----	----	4.70N				4.40 -	30	.472	28	2168 -	21 7.50B 2.97A
820	----	----	----	5.85N				5.47 -	37	.545	----	1299	UNCH 8.72B 3.70A
840	----	----	----	7.10N				6.70 -	40	.615	----	724	UNCH 10.05B 4.52A
860	----	----	----	8.52N				8.05 -	47	.681	----	299	UNCH 11.47B 5.30A
880	----	----	----	10.05N				9.55 -	50	.741	----	10	UNCH 13.02B 6.52A
900	----	----	----	11.70N				11.15 -	55	.793	----	16	UNCH 14.85B 7.55A
960	----	----	----	17.07N				16.42 -	65	.902	----	10	UNCH 20.57B 11.95A
1000	----	----	----	20.87N				20.					

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LEAN HOGS PUT	APR13	PUT	LEAN HOGS PUT	(FUTURES SETT.	90.425 +	155.0)									
700	----	----	----	----	.70N		.65 -	5	.076	----	16	616 -	16	2.00	.72
720	----	----	----	----	.92N		.85 -	7	.096	----	----	1043	UNCH	2.42B	.87A
740	----	----	----	----	1.20N		1.10 -	10	.121	----	----	797	UNCH	3.02B	1.12A
760	----	----	----	----	1.55N		1.42 -	12	.150	----	2	331 -	2	3.72B	1.37
780	----	----	----	----	1.95N		1.80 -	15	.183	----	----	137	UNCH	4.52B	1.80A
800	----	----	----	----	2.42N		2.25 -	17	.219	----	51	210 +	6	5.47B	2.10
820	----	----	----	----	2.97N		2.77 -	20	.260	----	10	1335 +	5	6.57B	2.62
840	----	----	----	3.45A	3.45A		3.40 -	25	.305	----	100	1045 -	45	7.75B	3.25
860	----	----	----	----	4.42N		4.10 -	32	.352	----	----	309	UNCH	9.02B	3.90
880	----	----	----	----	5.30N		4.90 -	40	.403	----	----	35	UNCH	10.30B	5.00A
900	----	----	----	----	6.30N		5.80 -	50	.455	----	----	50	UNCH	11.87B	5.95A
920	----	----	----	----	7.37N		6.82 -	55	.508	----	----	5	UNCH	13.42B	6.95A
TOTAL											179	6009 -	52		
LEAN HOGS PUT	MAY13	PUT	LEAN HOGS PUT	(FUTURES SETT.	96.500 +	190.0)									
820	----	----	----	----	1.90N		1.67 -	22	.163	----	----	3	UNCH	2.82	2.82
840	----	----	----	----	2.32N		2.07 -	25	.195	----	----	3	UNCH	3.45B	5.05A
TOTAL											0	6			
LEAN HOGS PUT	JUN13	PUT	LEAN HOGS PUT	(FUTURES SETT.	99.625 +	202.5)									
640	----	----	----	----	.20N		.20	UNCH	.021	----	----	25	UNCH	.60	.35A
660	----	----	----	----	.25N		.25	UNCH	.026	----	----	49	UNCH	.70B	.45A
680	----	----	----	----	.30N		.30	UNCH	.032	----	----	50	UNCH	.97	.57A
700	----	----	----	----	.37N		.35 -	2	.038	----	----	15	UNCH	1.22B	.25
720	----	----	----	----	.47N		.42 -	5	.046	----	----	144	UNCH	1.55B	.67A
740	----	----	----	----	.62N		.50 -	12	.054	----	10	66 -	8	2.10	.67A
760	----	----	----	----	.77N		.65 -	12	.069	----	12	317 -	8	2.45B	.65
780	----	----	----	----	.95N		.82 -	12	.085	----	164	646 -	160	2.97B	1.10
800	----	----	----	----	1.20N		1.05 -	15	.105	----	----	785	UNCH	3.62B	1.25A
820	----	----	----	----	1.50N		1.30 -	20	.128	----	20	201 -	10	4.32B	1.47A
840	----	----	----	----	1.85N		1.62 -	22	.154	----	5	115 -	5	5.25	1.77A
860	----	----	----	----	2.27N		2.00 -	27	.184	----	116	326 -	116	6.05B	2.00
880	----	----	----	----	2.77N		2.42 -	35	.216	----	225	366 +	17	7.02B	2.35
900	----	----	----	----	3.35N		2.95 -	40	.253	----	53	1039 -	25	8.15B	2.85
920	----	----	----	----	4.00N		3.52 -	47	.293	----	15	851 +	15	9.35B	3.82A
940	----	----	----	----	4.75N		4.17 -	57	.335	----	----	170	UNCH	10.67B	4.47A
960	----	----	----	----	5.60N		4.90 -	70	.380	----	----	3	UNCH	12.00B	5.22A
980	----	----	----	----	6.52N		5.72 -	80	.427	----	6	10	UNCH	13.50B	6.07A
1000	----	----	----	----	7.57N		6.62 -	95	.477	----	----	3	UNCH	15.22B	6.97A
TOTAL											626	5181 -	300		
LEAN HOGS PUT	JUL13	PUT	LEAN HOGS PUT	(FUTURES SETT.	98.650 +	205.0)									
740	----	----	----	----	.57N		.52 -	5	.058	----	5	13 -	5	1.75	1.60
760	----	----	----	----	.75N		.67 -	7	.073	----	----	2	UNCH	2.62B	2.10A
780	----	----	----	----	.97N		.85 -	12	.090	----	----	19	UNCH	3.17B	1.20
800	----	----	----	----	1.25N		1.10 -	15	.112	----	----	55	UNCH	3.85B	1.90A
820	----	----	----	----	1.60N		1.37 -	22	.136	----	----	26	UNCH	4.57B	2.27A
840	----	----	----	----	2.00N		1.72 -	27	.165	----	5	23 -	5	5.40B	2.00
860	----	----	----	----	2.47N		2.12 -	35	.196	----	3	37 -	3	6.32B	2.90
880	----	----	----	----	3.00N		2.57 -	42	.231	----	3	55 +	3	7.32B	2.95A
900	----	----	----	----	3.62N		3.12 -	50	.269	----	----	51	UNCH	8.45B	3.45A
940	----	----	----	----	5.12N		4.50 -	62	.356	----	----	16	UNCH	10.95B	4.75A
TOTAL											16	297 -	10		
LEAN HOGS PUT	AUG13	PUT	LEAN HOGS PUT	(FUTURES SETT.	97.250 +	130.0)									
720	----	----	----	----	.50N		.52 +	2	.057	----	----	2	UNCH	----	----
740	----	----	----	----	.65N		.67 +	2	.071	----	5	30	UNCH	----	----
760	----	----	----	----	.82N		.87 +	5	.089	----	----	5	UNCH	----	2.17A
780	----	----	----	----	1.05N		1.10 +	5	.109	----	----	3	UNCH	----	----
800	----	----	----	----	1.30N		1.37 +	7	.133	----	----	40	UNCH	3.00	3.00
820	----	----	----	----	1.62N		1.70 +	7	.159	----	----	216	UNCH	2.00	1.90
840	----	----	----	----	2.00N		2.07 +	7	.189	----	6	60	UNCH	2.00	2.00
860	----	----	----	----	2.45N		2.55 +	10	.223	----	15	87 +	15	5.60	5.60
880	----	----	----	----	2.95N		3.07 +	12	.260	----	----	101	UNCH	----	5.00A
920	----	----	----	----	4.22N		4.40 +	17	.344	----	----	113	UNCH	4.85B	5.40A
940	----	----	----	----	5.00N		5.17 +	17	.389	----	----	74	UNCH	5.52B	6.27A
960	----	----	----	----	5.87N		6.05 +	NEW	.435	----	15	15 +	15	----	7.22A
TOTAL											41	746 +	30		
LEAN HOGS PUT	OCT13	PUT	LEAN HOGS PUT	(FUTURES SETT.	86.350 +	95.0)									
720	----	----	----	----	2.15N		1.70 -	45	.162	----	----	1	UNCH	----	1.72A
740	----	----	----	----	2.57N		2.07 -	50	.193	----	250	257 +	199	----	----
800	3.30	#3.30	*3.30	3.30	3.30		3.65 +	NEW	.310	----	3	3 +	3	3.30	3.30
840	----	----	*5.30A	5.30A	5.30A		5.12 -	77	.404	----	----	58 -	1	----	5.30A
860	----	----	----	----	6.82N		6.00 +	NEW	.455	----	200	200 +	200	----	----
TOTAL											453	519 +	401		
LEAN HOGS PUT	DEC13	PUT	LEAN HOGS PUT	(FUTURES SETT.	83.500 +	75.0)									
700	----	----	----	----	2.77N		2.07 -	70	.183	----	----	26	UNCH	----	1.85A
720	----	----	----	----	3.27N		2.47 -	80	.214	----	----	83	UNCH	----	----
740	----	----	----	----	3.82N		2.95 -	87	.249	----	----	60	UNCH	----	----
820	----	----	----	----	6.82N		5.75 -	107	.424	----	----	109	UNCH	----	5.30A
840	----	----	----	----	7.75N		6.67 -	107	.474	----	----	60	UNCH	----	----
TOTAL											0	338			

LEAN HOG 1-Month CS0 PUTS													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH LOW
LEAN HG 1M CS P													
AUG12	LEAN HG 1M CS P	(FUTURES SETT.	94.550 -	65.0)									
40	----	----	.02N		.02	UNCH	.014	----	----	60	UNCH	.70	.20A
90	----	----	.10N		.15 +	5	.100	----	----	25	UNCH	1.00B	.45
TOTAL										0	85		