

PRELIMINARY													
PG19 BULLETIN #146@				LEAN HOGS CALL OPTIONS						Mon, Jul 30, 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=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 CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUL12	AUG12	OCT12	DEC12	FEB13	APR13	MAY13	JUN13	JUL13				
LEAN HOGS FUT	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14	07/15				
LEAN HOGS OPT	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14	07/15				
LEAN HOGS 1M CSO	07/13	08/13	10/11	12/13	02/13								
LEAN HOGS 2M CSO	07/13	08/13	10/11	12/13									
LEAN HOGS 3M CSO	07/13	08/13	10/11										
LEAN HOGS 4M CSO	07/13	08/13											
LEAN HOG OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30													
	JUL12	AUG12	OCT12	DEC12	FEB13	APR13	MAY13	JUN13	JUL13				
NH	62.0-124.0	62.0-122.0	54.0-112.0	52.0-108.0	56.0-110.0	56.0-114.0	62.0-120.0	62.0-122.0	62.0-122.0				
ROA	-13.0-17.0	-6.0-27.0	-10.0-16.0	-18.0-10.0	-17.0-8.0								
ROB	-7.0-28.0	-4.0-29.0	-16.0-13.0	-22.0-4.0									
ROC	-4.0-31.0	-5.0-25.0	-20.0-7.0										
ROD	-2.0-27.0	-8.0-20.0											
LEAN HOG FUTURES													
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----YEAR AGO----	OPEN VOL.	OPEN INT	SETT. PRICE	
LEAN HOGS FUT													
AUG12	95.30	95.30	94.25	94.50 @94.60	94.55 -	65	1260	5412	18828 -	882	4452	15894	103.10
OCT12	81.45	82.30	81.30	82.05 @81.90	81.97P+	65	2111	16306	98291 +	2963	10184	95929	93.00
DEC12	79.60	80.30B	79.50	80.00	80.00 +	70	473	3968	49723 -	308	6066	70629	89.25
FEB13	84.60	85.80	84.60	85.75B@85.80	85.80 +	125	790	4205	24918 -	383	3327	33787	91.15
APR13	88.95	#90.47	88.95	90.40 @90.47	90.42 +	155	130	1212	16805 +	261	1420	20671	92.55
MAY13	95.00	#96.50B	95.00	96.50B	96.50 +	190	3	58	780 +	15	1	910	96.10
JUN13	97.50	#99.65	97.50	99.60 @99.65	99.62 +	202	369	1748	9921 -	184	301	11145	98.10
JUL13	96.95	#98.65	96.95	98.65	98.65 +	205	44	355	3230 +	291	139	3451	96.70
AUG13	96.00	#97.60B	96.00	97.25A	97.25 +	130	13	161	1450 +	115	104	1977	94.90
OCT13	85.50	#86.60B	85.50	86.35A	86.35 +	95	11	42	586 +	38	17	759	85.00
DEC13	83.25	83.50B	83.25	83.50B	83.50 +	75	10	46	164 +	35	----	48	81.20
TOTAL	LEAN HOGS FUT						5214	33513	224696 +	1961	26011	255200	
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													
AUG12	LEAN HOGS CALL		(FUTURES SETT.		94.550 -	65.0)							
760	----		----	----	19.20N	18.55 -	65	.996	----	35	UNCH	23.90B	9.72A
780	----		----	----	17.20N	16.55 -	65	.995	----	10	UNCH	22.00B	8.00A
800	----		----	----	15.20N	14.55 -	65	.995	----	1	UNCH	20.10B	6.52A
810	----		----	----	14.20N	13.55 -	65	.994	----	7	UNCH	15.17B	8.15A
820	----		----	----	13.20N	12.55 -	65	.994	----	16	UNCH	18.22B	5.17A
840	----		----	----	11.20N	10.55 -	65	.993	----	14	UNCH	16.47B	3.92A
850	----		----	----	10.22N	9.57 -	65	.987	----	1	UNCH	11.40B	5.07A
860	----		----	----	9.22N	8.57 -	65	.986	----	287	UNCH	14.70B	2.90A
870	----		----	----	8.25N	7.60 -	65	.973	----	14	UNCH	9.60B	3.85A
880	----		----	----	7.25N	6.60 -	65	.970	----	14	502 -	12.97B	2.07A
890	----		----	----	6.27N	5.62 -	65	.954	----	49	UNCH	7.90B	2.77A
900	----		----	4.80A	4.80A	4.67 -	62	.925	----	1843	UNCH	11.35B	1.40
910	----		----	----	4.37N	3.75 -	62	.881	----	59	UNCH	6.30B	1.82A
920	----		----	----	3.45N	2.87 -	57	.814	----	52	1002 -	15	9.87B
930	----		----	----	2.62N	2.05 -	57	.722	----	404	UNCH	4.95B	1.15
940	----		----	1.40A	1.40A	1.37 -	52	.588	----	177	2255 +	9	8.60B
950	0.95 @0.85	.95	*.77	.80	.85 -	45	.436	----	1144	1281 +	866	3.70B	.67A
960	0.67	.67	.65A	.65A	.50 -	27	.294	----	375	2148 +	43	7.45B	.37A
970	----		----	.47N	.47N	.27 -	20	.181	----	26	826 -	15	2.67B
980	0.12	.12	*.12	.12	.15 -	12	.106	----	469	1248 -	58	6.40B	.10
990	----		----	.15N	.07 -	7	.057	----	60	414	UNCH	1.87B	.07A
1000	----		----	.07N	.05 -	2	.036	----	34	1528 -	12	5.42B	.02
1010	----		----	.05N	.02 -	2	.019	----	44	UNCH	1.22B	.02A	.02A
1020	----		----	.05N	.02 -	2	.017	----	435	UNCH	4.62B	.02	.02
1030	----		----	.02N	CAB	----	.008	----	72	UNCH	.77B	.02	.02
1040	----		----	.02N	CAB	----	.008	----	3	732 -	3	3.85B	.02
1050	----	#.05B	----	.05B	CAB	----	.007	----	65	UNCH	.47B	.05	.05
1060	----		----	CAB	CAB	----	.006	----	40	413 +	40	3.17B	.02
1080	----		----	CAB	CAB	----	.006	----	1419	UNCH	2.57B	.02	.02
1100	----		----	CAB	CAB	----	.005	----	568	UNCH	2.10B	.02	.02
1120	----		----	CAB	CAB	----	.005	----	34	UNCH	1.47B	.02	.02
1140	----		----	CAB	CAB	----	.004	----	13	UNCH	1.37B	.02	.02
1160	----		----	CAB	CAB	----	.004	----	3	UNCH	.90	.02	.02
1180	----		----	CAB	CAB	----	.004	----	22	UNCH	.32B	.02	.02
1200	----		----	CAB	CAB	----	.003	----	20	UNCH	.05B	.02	.02
1220	----		----	CAB	CAB	----	.003	----	1238	UNCH	.47B	.02	.02
TOTAL									2394	19022 +	841		
OCT12	LEAN HOGS CALL		(FUTURES SETT.		81.975 +	65.0)							
700	----		----	----	11.82N	12.37 +	55	.913	----	10	UNCH	18.92B	8.65A
720	----		----	----	10.10N	10.60 +	50	.875	----	22	UNCH	17.12B	7.10A
730	----		----	----	9.25N	9.75 +	50	.851	----	10	UNCH	10.00B	6.37A
760	----		----	----	6.95N	7.35 +	40	.765	----	5	UNCH	14.65B	4.42A
780	----		----	----	5.57N	5.92 +	35	.691	----	734	UNCH	12.97B	3.37A
790	----		----	----	4.95N	5.30 +	35	.650	----	15	UNCH	5.47B	2.87A
800	----		----	----	4.37N	4.67 +	30	.608	----	1123	UNCH	11.37B	2.45
810	----		----	----	3.85N	4.12 +	27	.564	----	20	UNCH	4.30B	2.10A
820	----		----	----	3.35N	3.60 +	25	.520	----	5	1122 -	1	9.87B
830	----		----	----	2.90N	3.12 +	22	.476	----	131	UNCH	3.30B	1.50A
840	----		----	----	2.50N	2.70 +	20	.432	----	231	2243 +	179	8.57B
850	----		----	----	2.12N	2.30 +	17	.388	----	2	45 +	2	2.45B
860	----		----	----	1.80N	1.95 +	15	.346	----	69	2228 +	12	7.27B
870	----		----	----	1.50N	1.65 +	15	.307	----	30	78 +	30	1.75B
880	1.22		1.30	1.22	1.30	1.40 +	15	.271	----	137	2718 +	117	6.10B
890	1.00	#1.00	*1.00	1.00	1.00	1.17 +	12	.237	----	151	191 +	151	1.22B
900	----		----	.90N	.97 +	7	.205	----	111	1708 +	100	5.00	.40
910	----		----	.75N	.80 +	5	.175	----	3	19 -	3	.85B	.32
920	----		----	.62N	.65 +	2	.149	----	4	636 -	1	4.02B	.25A
940	----		----	.42N	.45 +	2	.109	----	12	914 +	5	3.25	.17A
960	----		----	.30N	.32 +	2	.081	----	----	2013	UNCH	2.55B	.12A
980	----		----	.20N	.22 +	2	.058	----	----	652	UNCH	2.02	.10A
1000	----		----	.15N	.15	UNCH	.040	----	----	1299	UNCH	1.52B	.05A
1020	----		----	.10N	.10	UNCH	.028	----	----	67	UNCH	1.15B	.05A
1040	----		----	.07N	.07	UNCH	.021	----	----	20	UNCH	.70B	.05A
1060	----		----	.05N	.05	UNCH	.014	----	----	10	UNCH	.50B	.05A
1100	----		----	.02N	.02	UNCH	.007	----	----	10	UNCH	.10	.10
TOTAL									755	18043 +	591		
DEC12	LEAN HOGS CALL		(FUTURES SETT.		80.000 +	70.0)							
700	----		----	----	10.52N	11.10 +	57	.834	----	20	UNCH	16.40B	7.25A
760	----		----	----	6.20N	6.67 +	47	.667	----	290	UNCH	11.45B	3.70A

PRELIMINARY

PG19

BULLETIN #146@

LEAN HOGS CALL OPTIONS

Mon, Jul 30, 2012

PG19

LEAN HOGS CALL													
DEC12	LEAN HOGS CALL	(FUTURES SETT.	80.000 +	70.0)									
820	----	----	3.15N		3.47 +	32	.454	----	8	803 +	2	7.32B	1.60
840	----	----	2.42N		2.72 +	30	.384	----	35	1037 -	18	6.15B	1.15
860	----	----	1.85N		2.07 +	22	.318	----	13	3253 +	13	5.15	.80
880	1.50	#1.55 1.50	1.55		1.57 +	20	.258	----	130	1359 +	110	4.07B	.60
900	----	----	1.02N		1.17 +	15	.206	----	22	2678 -	20	3.20	.40
920	----	----	.77N		.85 +	7	.160	----	----	2408	UNCH	2.50	.27
940	----	----	.57N		.62 +	5	.124	----	4	1016	UNCH	2.00	.20
960	----	----	.42N		.47 +	5	.097	----	----	390	UNCH	1.40	.15A
980	----	----	.30N		.35 +	5	.075	----	----	58	UNCH	1.10B	.15A
1000	----	----	.22N		.25 +	2	.056	----	----	2331	UNCH	.92	.07
TOTAL									232	17675 +	82		
FEB13	LEAN HOGS CALL	(FUTURES SETT.	85.800 +	125.0)									
640	----	----	20.85N		22.07 +	122	.951	----	----	5	UNCH	22.00B	16.52A
660	----	----	19.00N		20.17 +	117	.938	----	----	17	UNCH	20.95B	13.47A
680	----	----	17.17N		18.35 +	117	.917	----	----	20	UNCH	19.15B	11.72A
700	----	----	15.42N		16.57 +	115	.892	----	----	15	UNCH	17.40B	10.20A
720	----	----	13.75N		14.87 +	112	.863	----	----	20	UNCH	15.70B	8.80A
740	----	----	12.12N		13.25 +	112	.827	----	----	31	UNCH	14.05B	7.47A
800	----	----	7.87N		8.80 +	92	.694	----	----	101	UNCH	9.60B	4.00
820	----	----	6.65N		7.50 +	85	.641	----	9	370 +	7	8.30B	3.22A
840	----	----	5.57N		6.32 +	75	.584	----	20	147 +	15	7.07B	2.62A
860	----	----	4.60N		5.25 +	65	.525	----	10	696 +	10	5.65	1.97
880	----	----	3.77N		4.35 +	57	.465	----	4	749	UNCH	4.60B	1.57A
900	----	----	3.02N		3.55 +	52	.407	----	35	1245	UNCH	3.90	1.15
920	----	----	2.40N		2.85 +	45	.350	----	33	812 +	32	3.25	.90A
940	----	----	1.87N		2.27 +	40	.298	----	13	1448 -	3	2.50	.60
960	----	----	1.47N		1.80 +	32	.250	----	----	838	UNCH	2.00	.40
980	----	----	1.15N		1.42 +	27	.208	----	----	600	UNCH	1.62	.30
1000	----	----	.87N		1.10 +	22	.170	----	----	155	UNCH	1.27	.25
1060	----	----	.37N		.52 +	15	.091	----	----	40	UNCH	.45B	.12A
1080	----	----	.30N		.42 +	12	.075	----	----	65	UNCH	.27	.12A
TOTAL									124	7374 +	61		
APR13	LEAN HOGS CALL	(FUTURES SETT.	90.425 +	155.0)									
660	----	----	23.20N		24.70 +	150	.953	----	----	5	UNCH	24.35B	16.65A
680	----	----	21.30N		22.82 +	152	.939	----	----	11	UNCH	22.47B	13.47A
700	----	----	19.47N		20.97 +	150	.923	----	----	1	UNCH	20.62B	11.92A
720	----	----	17.70N		19.17 +	147	.903	----	----	5	UNCH	18.82B	10.47A
760	----	----	14.35N		15.77 +	142	.849	----	----	1	UNCH	15.40B	7.55A
800	----	----	11.25N		12.62 +	137	.780	----	----	10	UNCH	12.20B	5.35A
840	----	----	8.50N		9.77 +	127	.694	----	----	121	UNCH	9.37B	3.57A
860	----	----	7.27N		8.50 +	122	.647	----	10	54 -	2	8.30	2.87A
880	----	----	6.17N		7.30 +	112	.596	----	----	246	UNCH	7.02B	2.27A
900	----	----	5.17N		6.22 +	105	.544	----	22	1661 +	2	6.02B	1.77A
920	----	----	4.27N		5.25 +	97	.491	----	1	748	UNCH	5.10B	1.45A
940	----	----	3.47N		4.37 +	90	.437	----	----	2794	UNCH	4.22B	.95
960	----	----	2.80N		3.62 +	82	.385	----	----	189	UNCH	3.45B	.82
980	----	----	2.22N		2.95 +	72	.335	----	----	1595	UNCH	2.82B	.62A
1000	----	----	1.77N		2.42 +	65	.290	----	----	5165	UNCH	2.27B	.47A
1120	----	----	.40N		.55 +	15	.090	----	----	50	UNCH	.40	.17A
TOTAL									33	12656			
MAY13	LEAN HOGS CALL	(FUTURES SETT.	96.500 +	190.0)									
960	----	----	5.27N		6.65 +	137	.545	----	----	10	UNCH	5.65B	2.00A
TOTAL									0	10			
JUN13	LEAN HOGS CALL	(FUTURES SETT.	99.625 +	202.5)									
880	----	----	12.30N		13.97 +	167	.783	----	----	5	UNCH	13.60B	5.35A
900	----	----	10.90N		12.50 +	160	.746	----	----	131	UNCH	12.10B	4.47A
920	----	----	9.55N		11.10 +	155	.706	----	----	112	UNCH	10.72B	3.72A
940	----	----	8.32N		9.75 +	142	.664	----	5	312 -	5	9.55B	2.75
960	----	----	7.20N		8.50 +	130	.619	----	16	428	UNCH	8.60	2.47A
980	----	----	6.12N		7.32 +	120	.572	----	243	603 -	111	7.05B	1.80
1000	----	----	5.20N		6.25 +	105	.522	----	45	927 -	43	6.35	1.45A
1020	----	----	4.37N		5.30 +	92	.472	----	7	591 +	7	5.10B	1.25A
1040	----	----	3.62N		4.42 +	80	.422	----	2	132 +	2	4.40	.97A
1060	----	----	2.97N		3.67 +	70	.373	----	6	39 +	6	3.40B	.75A
1080	----	----	2.40N		3.00 +	60	.325	----	6	103 +	6	2.70B	.57A
1140	----	----	1.22N		1.60 +	NEW	.204	----	7	7 +	7	.30B	.27A
TOTAL									337	3390 -	131		
JUL13	LEAN HOGS CALL	(FUTURES SETT.	98.650 +	205.0)									
920	----	----	8.87N		10.37 +	150	.688	----	----	34	UNCH	10.30B	3.00
940	----	----	7.70N		9.10 +	140	.643	----	5	51 -	5	9.00B	2.25
960	----	----	6.60N		7.92 +	132	.597	----	----	75	UNCH	7.80B	2.00
980	----	----	5.60N		6.85 +	125	.548	----	----	61	UNCH	6.65B	2.00
1000	----	----	4.67N		5.85 +	117	.499	----	----	10	UNCH	5.65B	1.25
1020	----	----	3.87N		4.97 +	110	.450	----	----	8	UNCH	4.70B	2.00
1040	----	----	3.17N		4.17 +	100	.402	----	----	34	UNCH	3.87B	2.00
1060	----	----	2.55N		3.47 +	92	.355	----	----	4	UNCH	3.12B	----
TOTAL									5	277 -	5		
AUG13	LEAN HOGS CALL	(FUTURES SETT.	97.250 +	130.0)									
920	----	----	8.15N		9.60 +	145	.655	----	----	6	UNCH	8.07B	3.35
940	----	----	6.92N		8.40 +	147	.610	----	5	131	UNCH	7.00B	----
960	----	----	5.82N		7.30 +	147	.564	----	----	53	UNCH	5.92B	2.00A
980	----	----	4.80N		6.27 +	147	.516	----	----	2	UNCH	4.95B	----
1000	----	----	3.90N		5.35 +	145	.467	----	----	267	UNCH	4.02B	1.75
1020	----	----	3.12N		4.52 +	140	.419	----	----	110	UNCH	3.25	3.25
1040	----	----	2.42N		3.80 +	137	.373	----	----	72	UNCH	2.57B	----
1060	----	----	1.85N		3.15 +	130	.328	----	15	19 +	15	2.00B	----
TOTAL									20	660 +	15		
OCT13	LEAN HOGS CALL	(FUTURES SETT.	86.350 +	95.0)									
920	----	----	3.60N		3.72 +	12	.389	----	----	2	UNCH	----	----
940	----	----	2.90N		3.05 +	15	.339	----	----	55 -	1	2.30	2.30
960	----	----	2.30N		2.45 +	15	.292	----	----	1	UNCH	----	2.15A
980	----	----	1.80N		1.95 +	NEW	.247	----	250	200 +	200	----	----
TOTAL									250	258 +	199		
DEC12	LEAN HOGS CALL	(FUTURES SETT.	83.500 +	75.0)									
920	----	----	3.25N		3.00 -	25	.329	----	----	128	UNCH	----	----
940	----	----	2.65N		2.42 -	22	.284	----	----	41	UNCH	----	2.15A
TOTAL									0	169			

LEAN HOG 1-Month CSO CALLS																	
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH	LOW
LEAN HG	1M CS C				(FUTURES	SETT.	94.550	-	65.0)								
AUG12	LEAN HG	1M CS C															
80	----	----			----	----	5.90N			4.65 -	125	.946	----	----	10	UNCH	2.50B
150	----	----			----	----	.65N			.25 -	40	.168	----	----	10	UNCH	.90
TOTAL													0		20		.90