

FINAL													
PG19 BULLETIN #123@				LEAN HOGS CALL OPTIONS						Wed, Jun 27, 2018 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 = \$.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:		JUN18	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	MAY19	JUN19			
LEAN HOGS FUT		06/14	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14			
LEAN HOGS OPT		06/14	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14			
LEAN HOG OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27													
NH	JUN18 36.0-128.0	JUL18 38.0-128.0	AUG18 38.0-126.0	OCT18 30.0-114.0	DEC18 28.0-96.0	FEB19 28.0-102.0	APR19 34.0-108.0	MAY19 36.0-116.0	JUN19 38.0-122.0				
LEAN HOG FUTURES													
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LEAN HOGS FUT													
JUL18		79.55	80.47	79.12	80.22 + 110		----	6810	20505 - 2297		7114	20025	87.92
AUG18		74.82	75.25	74.30	75.05 + 30		----	15128	76427 + 252		16331	90306	79.47
OCT18		60.87	61.37	60.45	61.30 + 37		----	11231	71422 + 1205		11221	69693	68.17
DEC18		56.25	56.62	55.90	56.52 + 20		----	4875	34748 + 779		4253	36594	61.92
FEB19		61.65	61.95	61.35	61.62 - 10		----	2293	14205 + 179		1774	16927	65.55
APR19		66.15	66.60	66.15	66.37 - 12		----	1485	10178 + 703		1080	16185	69.45
MAY19		71.15	71.40	71.02	71.40 + 12		----	7	234 + 5		11	263	73.45
JUN19		74.92	75.37	74.92	75.15 - 12		----	135	1078 + 13		228	6849	76.90
JUL19		74.37	74.85	74.37	74.85 - 15		----	27	187 + 4		20	621	75.82
AUG19		73.30	73.82	73.27	73.82 - 12		----	28	97 + 3		6	358	74.52
OCT19		----	----	----	61.02 - 2		----	3	101 + 2		----	80	65.25
DEC19		----	----	----	56.57 - 2		----	----	5 UNCH		----	2	60.40
TOTAL	LEAN HOGS FUT						0	42022	229187 + 848		42038	257903	
LEAN HOG CALLS													
STRIKE OPEN RANGE		HIGH		LOW	CLOSING RANGE		SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
LEAN HOGS CALL	LEAN HOGS CALL	(FUTURES	SETT.		80.225 +	110.0 )							
JUL18	LEAN HOGS CALL	(FUTURES	SETT.		80.225 +	110.0 )							
580	----	----	----	----	22.22 +	110 1.000	----	----	7	UNCH	26.70B	15.07A	
640	----	----	----	----	16.22 +	110 .999	----	----	1	UNCH	20.77B	9.75A	
700	----	----	----	----	10.25 +	110 .987	----	1	2 +	1	15.10B	5.52A	
720	----	----	----	----	8.27 +	107 .974	----	----	52	UNCH	13.32B	4.42A	
730	----	----	----	----	7.30 +	105 .962	----	----	13	UNCH	10.52B	3.87A	
740	----	----	----	----	6.32 +	102 .948	----	----	15	UNCH	11.62B	3.27A	
750	----	----	----	----	5.37 +	97 .922	----	----	2	UNCH	8.72B	2.75A	
760	----	----	----	----	4.45 +	90 .885	----	----	173	UNCH	10.47B	2.25	
770	----	----	----	----	3.55 +	80 .835	----	----	38	UNCH	6.82B	1.82A	
780	----	----	----	----	2.72 +	67 .759	----	1	402 -	1	9.00B	1.47A	
790	----	----	----	----	2.00 +	52 .657	----	70	538 +	56	5.07B	1.07	
800	----	----	----	----	1.40 +	37 .536	----	298	1556 +	102	7.62B	.75A	
810	----	----	----	----	.92 +	25 .409	----	119	746 +	46	3.72B	.50A	
820	----	----	----	----	.60 +	15 .295	----	169	3253 +	29	6.37B	.35A	
830	----	----	----	----	.37 +	7 .201	----	10	425 +	2	2.70B	.22A	
840	----	----	----	----	.22 +	5 .130	----	35	1406 -	16	5.22B	.15	
850	----	----	----	----	.15 +	2 .088	----	5	481 -	5	1.87B	.12A	
860	----	----	----	----	.10 +	2 .059	----	1	1272	UNCH	4.17B	.05	
870	----	----	----	----	.07 +	2 .043	----	----	259	UNCH	1.30	.05	
880	----	----	----	----	.05 +	2 .029	----	----	738	UNCH	3.30	.05	
890	----	----	----	----	.02	UNCH .015	----	----	37	UNCH	.80B	.05	
900	----	----	----	----	.02	UNCH .014	----	----	725	UNCH	2.50	.02	
910	----	----	----	----	.02	UNCH .013	----	----	21	UNCH	.50B	.05	
920	----	----	----	----	.02 +	2 .012	----	----	516	UNCH	1.70	.02	
930	----	----	----	----	.02 +	2 .011	----	----	1	UNCH	.30B	.05A	
940	----	----	----	----	CAB	----	.006	----	152	UNCH	1.15B	.05A	
950	----	----	----	----	CAB	----	.003	----	2	UNCH	.20	.02A	
960	----	----	----	----	CAB	----	.002	----	6	UNCH	.70B	.12A	
980	----	----	----	----	CAB	----	.000	----	1	UNCH	.45B	.02	
1000	----	----	----	----	CAB	----	.000	----	24	UNCH	.22B	.05	
1020	----	----	----	----	CAB	----	.000	----	40	UNCH	.10	.10	
TOTAL								709	12904 +	214			
AUG18	LEAN HOGS CALL	(FUTURES	SETT.		75.050 +	30.0 )							
680	----	----	----	----	7.60 +	22 .856	----	----	2	UNCH	15.72B	6.52A	
720	----	----	----	----	4.47 +	12 .692	----	----	4	UNCH	12.20B	3.65A	
730	----	----	----	----	3.82 +	12 .638	----	----	10	UNCH	7.40B	3.00A	
740	----	----	----	----	3.20 +	10 .580	----	25	269 +	25	11.20B	2.47A	
750	----	----	----	----	2.65 +	12 .520	----	11	106 +	1	5.97B	2.00A	
760	----	----	----	----	2.15 +	12 .458	----	19	481 +	3	10.15B	1.57A	
770	----	----	----	----	1.70 +	10 .395	----	135	425 -	19	4.60B	1.22A	
780	----	----	----	----	1.30 +	7 .332	----	35	1315 +	20	8.75B	.95A	
790	----	----	----	----	1.00 +	5 .274	----	58	463 +	9	3.50B	.72A	
800	----	----	----	----	.75 +	2 .222	----	115	1487 +	77	7.32B	.55A	
810	----	----	----	----	.55	UNCH .175	----	82	604 -	82	2.37B	.42A	
820	----	----	----	----	.40 -	2 .135	----	85	1843 -	30	6.12B	.32A	
830	----	----	----	----	.30 -	2 .106	----	----	291	UNCH	1.67	.25A	
840	----	----	----	----	.22 -	2 .082	----	4	1250 -	4	5.07B	.20	
850	----	----	----	----	.17	UNCH .065	----	----	103	UNCH	1.12B	.17	
860	----	----	----	----	.12	UNCH .048	----	12	1440 -	12	4.00	.12	
870	----	----	----	----	.10	UNCH .039	----	----	92	UNCH	.77B	.12A	
880	----	----	----	----	.07	UNCH .030	----	----	593	UNCH	3.15	.07	
890	----	----	----	----	.07 +	2 .028	----	----	34	UNCH	.50B	.07A	
900	----	----	----	----	.05	UNCH .020	----	25	616 -	3	2.50	.05	
910	----	----	----	----	.05	UNCH .019	----	----	5	UNCH	.32B	.05A	
920	----	----	----	----	.02	UNCH .010	----	----	725	UNCH	1.82	.05	
930	----	----	----	----	.02	UNCH .010	----	----	22	UNCH	.20B	.10A	
940	----	----	----	----	.02	UNCH .009	----	----	104	UNCH	1.27	.07A	
950	----	----	----	----	.02	UNCH .009	----	----	104	UNCH	.12B	.07	
960	----	----	----	----	.02	UNCH .009	----	----	131	UNCH	.55B	.02	
970	----	----	----	----	CAB	----	.005	----	7	UNCH	.02	.02	
980	----	----	----	----	CAB	----	.003	----	26	UNCH	.22B	.02	
1000	----	----	----	----	CAB	----	.001	----	25	UNCH	.15	.15	
1020	----	----	----	----	CAB	----	.001	----	1	UNCH	.02B	.27A	
1040	----	----	----	----	CAB	----	.000	----	1	UNCH	.02B	----	
TOTAL								606	12579 -	15			
OCT18	LEAN HOGS CALL	(FUTURES	SETT.		61.300 +	37.5 )							
580	----	----	----	----	5.60 +	12 .666	----	----	54	UNCH	13.00B	5.07A	
600	----	----	----	----	4.37 +	15 .585	----	----	178	UNCH	11.30B	3.82A	
610	----	----	----	----	3.75 +	10 .542	----	----	11	UNCH	5.82B	3.27A	
620	----	----	----	----	3.15 +	5 .496	----	17	504 +	13	10.27B	2.65	
630	----	----	----	----	2.65 +	2 .448	----	----	100	UNCH	3.00	2.30A	
640	----	----	----	----	2.20 +	2 .400	----	208	1237 +	163	8.82B	1.90A	
650	----	----	----	----	1.82 +	2 .353	----	94	365 +	82	2.90	1.57A	
660	----	----	----	----	1.42 -	2 .303	----	176	1101 +	88	7.50B	1.27	
670	----	----	----	----	1.15 -	2 .259	----	60	961 +	58	2.57B	.97	
680	----	----	----	----	.90 -	5 .218	----	695	2689 +	426	6.27B	.80	
690	----	----	----	----	.72 -	2 .184	----	1	241 +	1	1.55B	.65A	
700	----	----	----	----	.57 -	2 .153	----	25	3262 -	15	5.20	.50	
THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.													
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FINAL															
PG19 BULLETIN #123@				LEAN HOGS CALL OPTIONS						Wed, Jun 27, 2018 PG19					
(FUTURES SETT. 61.300 + 37.5 )															
710	----	----	----	.45 -	2	.125	----	----	5	UNCH	.95B	.42A			
720	----	----	----	.35 -	2	.102	----	149	2779 +	42	4.07B	.32A			
730	----	----	----	.27 -	2	.083	----	----	2	UNCH	.30	.25			
740	----	----	----	.22	UNCH	.069	----	145	1268 -	6	3.25	.17			
760	----	----	----	.15	UNCH	.048	----	----	619	UNCH	2.45	.15			
780	----	----	----	.10	UNCH	.033	----	----	815	UNCH	1.80	.12			
800	----	----	----	.07 +	2	.025	----	----	372	UNCH	1.15	.10A			
820	----	----	----	.05	UNCH	.017	----	----	186	UNCH	.55	.07A			
840	----	----	----	.02	UNCH	.009	----	----	8	UNCH	----	.27A			
860	----	----	----	CAB	----	.005	----	----	1	UNCH	----	----			
960	----	----	----	CAB	----	.000	----	----	2	UNCH	.02B	----			
TOTAL											1570	16760 +	852		
DEC18				(FUTURES SETT. 56.525 + 20.0 )											
540	----	----	----	5.37 +	2	.634	----	----	25	UNCH	10.87B	5.00			
560	----	----	----	4.17 +	2	.555	----	----	129	UNCH	9.85B	3.90A			
580	----	----	----	3.12	UNCH	.471	----	----	135	UNCH	8.70B	2.92A			
600	----	----	----	2.22 -	2	.383	----	24	948 +	26	7.37B	2.00			
620	----	----	----	1.52 -	2	.298	----	224	1425 +	224	6.17B	1.40			
640	----	----	----	1.00 -	5	.221	----	409	1919 +	300	5.05B	.92			
660	----	----	----	.65 -	2	.159	----	6	2564 -	6	3.92B	.60			
680	----	----	----	.42 -	2	.112	----	15	1512 +	15	3.05	.37			
700	----	----	----	.27 -	2	.078	----	1	296 +	1	2.50	.27			
720	----	----	----	.17 -	2	.053	----	2	676	UNCH	1.55	.17			
740	----	----	----	.12 -	2	.038	----	150	352 +	5	1.10	.12			
760	----	----	----	.07 -	2	.024	----	----	9	UNCH	.75	.10			
800	----	----	----	.05	UNCH	.016	----	----	8	UNCH	.20	.17			
860	----	----	----	CAB	----	.004	----	----	3	UNCH	.10	.10			
880	----	----	----	CAB	----	.004	----	----	2	UNCH	.17	.17			
TOTAL											831	10003 +	565		
FEB19				(FUTURES SETT. 61.625 - 10.0 )											
620	----	----	----	4.00 -	7	.519	----	----	43	UNCH	5.12B	5.65A			
640	----	----	----	2.97 -	7	.439	----	----	295	UNCH	5.97B	3.00A			
660	----	----	----	2.10 -	5	.355	----	120	930 +	120	4.92B	2.15A			
680	----	----	----	1.40 -	7	.272	----	18	734 +	18	4.55	1.57			
700	----	----	----	.90 -	7	.199	----	----	2281	UNCH	3.70	1.00			
720	----	----	----	.57 -	7	.141	----	----	1156	UNCH	2.90	.70			
740	----	----	----	.37 -	7	.099	----	----	353	UNCH	1.65B	.50			
760	----	----	----	.25 -	7	.070	----	----	620	UNCH	1.17B	.30			
800	----	----	----	.10 -	5	.031	----	----	24	UNCH	.50	.15			
860	----	----	----	.02 -	2	.009	----	----	2	UNCH	.10	.10			
TOTAL											138	6438 +	138		
APR19				(FUTURES SETT. 66.375 - 12.5 )											
680	----	----	----	3.62 -	7	.473	----	----	519	UNCH	4.40	3.25			
700	----	----	----	2.70 -	5	.397	----	20	503 +	20	3.90	2.55			
720	----	----	----	1.95 -	2	.321	----	1211	3138 +	1205	3.65	1.80			
740	----	----	----	1.35 -	5	.250	----	30	1428 +	30	3.50B	1.27			
760	----	----	----	.92 -	2	.189	----	----	862	UNCH	2.20	1.00A			
780	----	----	----	.60 -	2	.136	----	----	250	UNCH	.72B	----			
TOTAL											1261	6700 +	1255		
JUN19				(FUTURES SETT. 75.150 - 12.5 )											
760	----	----	----	4.20 -	25	.501	----	----	1	UNCH	4.90B	----			
780	----	----	----	3.35 +	NEW	.432	----	3	3 +	3	3.90B	3.65			
800	----	----	----	2.62 -	10	.366	----	----	24	UNCH	3.50	2.95			
820	----	----	----	2.02 -	2	.304	----	----	50	UNCH	2.22B	----			
840	----	----	----	1.55 +	5	.249	----	----	351	UNCH	2.00	1.52			
860	----	----	----	1.15 +	10	.199	----	----	175	UNCH	1.12B	----			
TOTAL											3	604 +	3		