



FINAL

PG20

BULLETIN #123@

LEAN HOGS PUT OPTIONS

wed, Jun 27, 2018

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	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW		
LEAN HOGS	PUT	LEAN	HOGS PUT	(FUTURES	SETT.	80.225	+	110.0)						
JUL18															
580	----			----	----	----				----	5	UNCH	.17B	.10	
590	----			----	----	----				----	2	UNCH	.07	.07	
600	----			----	----	----				----	178	UNCH	.35	.02	
620	----			----	----	----				----	99	UNCH	.60B	.07A	
630	----			----	----	----				----	25	UNCH	.15B	.02A	
640	----			----	----	----				----	128	UNCH	1.02	.02	
650	----			----	----	----				----	170	UNCH	.32	.05A	
660	----			----	----	----				----	386	UNCH	1.45B	.02	
670	----			----	----	----				----	52	UNCH	.50B	.02	
680	----			----	----	----				----	323	UNCH	2.05B	.02	
690	----			----	----	----				----	176	UNCH	.92B	.02	
700	----			----	----	----				----	2	576 -	2	3.10	
710	----			----	----	----				----	10	UNCH	1.45B	.05	
720	----			----	----	----				----	30	966 -	30	4.17	
730	----			----	----	----				----	10	515 -	10	2.20B	
740	----			----	----	----				----	22	1040	UNCH	4.72B	
750	----			----	----	----				----	75	477 -	17	3.05B	
760	----			----	----	----				----	27	1052 -	12	5.92B	
770	----			----	----	----				----	250	1603 +	19	4.12B	
780	----			----	----	----				----	425	1976 -	122	7.27B	
790	----			----	----	----				----	32	542 +	12	5.37B	
800	----			----	----	----				----	47	1577 -	1	8.72B	
810	----			----	----	----				----	10	374	UNCH	6.82B	
820	----			----	----	----				----	16	718	UNCH	10.30B	
830	----			----	----	----				----	60	UNCH	8.30B	1.42A	
840	----			----	----	----				----	178	UNCH	11.77B	1.85A	
850	----			----	----	----				----	25	UNCH	10.12B	2.47A	
860	----			----	----	----				----	177	UNCH	13.52B	3.07A	
880	----			----	----	----				----	52	UNCH	15.37B	4.67A	
890	----			----	----	----				----	1	UNCH	13.77B	5.52A	
910	----			----	----	----				----	10	UNCH	15.87B	7.45A	
TOTAL											957	13711 -	163		
AUG18						75.050	+	30.0)						
560	----			----	----	----				----	3	UNCH	.02B	.02A	
570	----			----	----	----				----	62 +	1	.05B	.02	
580	----			----	----	----				----	24	UNCH	.10	.05A	
600	----			----	----	----				----	25 +	4	.22B	.07A	
610	----			----	----	----				----	41	UNCH	.25B	.10A	
620	----			----	----	----				----	50 +	10	.67B	.10	
630	----			----	----	----				----	33	UNCH	.42B	.12	
640	----			----	----	----				----	187	UNCH	1.05B	.15	
650	----			----	----	----				----	110	UNCH	.70B	.22A	
660	----			----	----	----				----	372 -	99	2.15	.25A	
670	----			----	----	----				----	31	UNCH	1.07B	.32A	
680	----			----	----	----				----	1170	UNCH	2.17	.37	
690	----			----	----	----				----	361 +	4	1.57B	.47	
700	----			----	----	----				----	2615 +	67	2.90	.50	
710	----			----	----	----				----	281 +	31	2.22B	.67A	
720	1.45			1.45	1.45	----				----	474	1367 +	109	3.92	
730	----			----	----	----				----	32	256 +	21	3.02B	
740	----			----	----	----				----	150	1794 -	30	4.77B	
750	----			----	----	----				----	5	866 -	2	4.00B	
760	----			----	----	----				----	4	1576 +	2	5.92B	
770	----			----	----	----				----	537	UNCH	5.00B	1.97A	
780	----			----	----	----				----	4	2481 -	4	7.20B	
790	----			----	----	----				----	167	UNCH	6.32B	2.72A	
800	----			----	----	----				----	3	848	UNCH	8.60B	
810	----			----	----	----				----	55	UNCH	7.85B	3.75A	
820	----			----	----	----				----	50	707 -	41	10.12B	
840	----			----	----	----				----	396	UNCH	11.60B	4.50	
860	----			----	----	----				----	5	UNCH	13.27B	5.50A	
1000	----			----	----	----				----	7	UNCH	26.70B	16.45A	
TOTAL											1296	16427 +	73		
OCT18						61.300	+	37.5)						
380	----			----	----	----				----	5	UNCH	----	.02A	
400	----			----	----	----				----	1	UNCH	.05	.05	
440	----			----	----	----				----	25	UNCH	.25B	.07	
460	----			----	----	----				----	16	UNCH	.45	.12A	
480	----			----	----	----				----	82	UNCH	.62B	.17A	
490	----			----	----	----				----	11	UNCH	.75B	.40A	
500	----			----	----	----				----	315 -	4	.90B	.17	
510	----			----	----	----				----	11	UNCH	1.07B	.50	
520	----			----	----	----				----	1051 +	184	1.27B	.25A	
530	----			----	----	----				----	66 +	24	1.47B	.75A	
540	----			----	----	----				----	13	3394 -	10	1.72	
550	----			----	----	----				----	30	165 +	9	2.00B	
560	----			----	----	----				----	20	1746 +	10	2.35	
570	----			----	----	----				----	13	96 +	13	2.65B	
580	----			----	----	----				----	141	1810 -	87	3.05	
590	----			----	----	----				----	95	108 +	84	3.32B	
600	----			----	----	----				----	782	2804 +	366	3.75	
610	----			----	----	----				----	55	166 +	28	4.20B	
620	----			----	----	----				----	32	2044 -	13	4.70B	
630	----			----	----	----				----	85	UNCH	5.25	2.92A	
640	----			----	----	----				----	20	2052 +	20	5.87	
650	----			----	----	----				----	11	UNCH	6.50B	3.82A	
660	----			----	----	----				----	20	1924 +	20	7.20B	
680	----			----	----	----				----	17	957 -	17	8.52B	
700	----			----	----	----				----	115	1513 -	25	10.20B	
720	----			----	----	----				----	70	UNCH	12.00B	4.90A	
740	----			----	----	----				----	9	172	UNCH	14.22	6.07A
760	----			----	----	----				----	20	UNCH	15.82B	7.05A	
TOTAL											1817	20720 +	602		
DEC18						56.525	+	20.0)						
340	----			----	----	----				----	2	UNCH	----	----	
380	----			----	----	----				----	50	UNCH	.20B	.10	
400	----			----	----	----				----	17	UNCH	.30B	.12	
420	----			----	----	----				----	25	UNCH	.55	.27	
440	----			----	----	----				----	235	UNCH	.77B	.37A	
460	----			----	----	----				----	196	UNCH	1.15	.35	
480	----			----	----	----				----	405	1261 +	403	1.52	
500	----			----	----	----				----	2306	UNCH	2.00	.50A	
520	----			----	----	----				----	1659	UNCH	2.65	.70A	
540	----			----	----	----				----	191	1451 -	53	3.40	
560	----			----	----	----				----	433	1504 +	432	4.12B	
580	----			----	----	----				----	1	1323	UNCH	5.45	1.80A
600	----			----	----	----				----	3377	UNCH	6.50	2.45A	
620	----			----	----	----				----	668	UNCH	7.67B	3.15	
640	----			----	----	----				----	1082	UNCH	9.22B	3.82	
660															

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TOTAL										1052	15369	+	782				
FEB19	(FUTURES SETT.			61.625	-	10.0)										
460	----	----	----	----		.47	UNCH	.072	----	----	17	UNCH	----	.30A			
500	----	----	----	----		.92	UNCH	.131	----	----	23	UNCH	1.00B	.55A			
520	----	----	----	----		1.25	UNCH	.171	----	4	775	+	4	1.30			
540	----	----	----	----		1.67	+	2	.219	----	20	1013	+	20			
560	----	----	----	----		2.20	+	2	.274	----	----	876	UNCH	2.50			
580	----	----	----	----		2.82	+	2	.336	----	----	253	UNCH	3.00			
600	----	----	----	----		3.55	+	2	.405	----	118	990	+	118			
620	----	----	----	----		4.37	+	2	.480	----	20	1129	+	20			
640	----	----	----	----		5.32	+	2	.560	----	----	770	UNCH	5.42B			
660	----	----	----	----		6.42	+	2	.644	----	----	950	UNCH	6.50B			
680	----	----	----	----		7.70	+	2	.727	----	----	6	UNCH	7.80B			
720	----	----	----	----		10.87	+	2	.858	----	----	7	UNCH	10.97B			
TOTAL	(FUTURES SETT.			66.375	-	12.5)							162	6809	+	162
APR19	(FUTURES SETT.			66.375	-	12.5)										
540	----	----	----	----		1.10	+	5	.139	----	----	140	UNCH	----	1.15A		
560	----	----	----	----		1.40	+	5	.174	----	20	350	+	20	1.12A		
580	----	----	----	----		1.77	+	5	.215	----	116	910	+	114	1.95		
600	----	----	----	----		2.25	+	5	.265	----	15	632	+	15	2.22B		
620	----	----	----	----		2.82	+	2	.321	----	----	619	UNCH	3.00	2.85A		
640	----	----	----	----		3.52	+	2	.384	----	----	709	UNCH	3.90	2.85		
660	----	----	----	----		4.32	+	2	.452	----	726	1924	+	722	4.70B		
680	----	----	----	----		5.25	+	7	.526	----	30	1215	+	30	5.47		
700	----	----	----	----		6.30	+	10	.602	----	----	400	UNCH	6.35B	----		
720	----	----	----	----		7.50	+	7	.678	----	----	100	UNCH	7.52B	----		
TOTAL	(FUTURES SETT.			75.150	-	12.5)							907	6999	+	901
JUN19	(FUTURES SETT.			75.150	-	12.5)										
640	----	----	----	----		1.25		UNCH	.161	----	----	25	UNCH	1.55B	----		
660	----	----	----	----		1.60	-	5	.201	----	----	225	UNCH	2.02B	----		
760	----	----	----	----		5.05	-	12	.498	----	2	202	+	2	5.92		
TOTAL	(FUTURES SETT.			75.150	-	12.5)							2	452	+	2