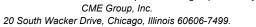
20 Side 01

2018 DAILY INFORMATION BULLETIN- http://www.cmegroup.com/dailybulletin

Customer Service: (312) 930-1000





**FINAL** 

PG20 BULLETIN #123@

Side 01

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 EXCERCISES, 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.

					L	EAN HOG PUTS						
						SETT.PRICE			EXER	VOLUME TRADES	OPEN	CONTRACT
	KE OPEN RANGE DGS PUT	HIGH	LOW	CLOSIN	G RANGE	& PT.CHGE.		DELTA	CISES	CLEARED	INTEREST	HIGH LOW
UL18	LEAN HOGS PUT	(FUTURES		80.225 +	110.0)							
580 590						CAB CAB		.000			5 UNCH 2 UNCH	.17B .10
00						CAB		.000			178 UNCH	.35 .02
20 30						CAB CAB		.000			99 UNCH 25 UNCH	.60B .07A .15B .02A
40 50						CAB CAB		.000				1.02 .02 .32 .05A
60						CAB		.001				1.45B .02
70 80						CAB .02	UNCH	.005 .010				.50B .02 2.05B .02
90						.02	UNCH	.011		1	176 UNCH	.92в .02
00 10						.02 .05	UNCH	.012 .022		2 10		3.10 .02 1.45B .05
'20						.05 -	2	.025		30	966 - 30	4.17 .05
'30 '40						.07 - .10 -	5 10	.037 .051		10 22		2.20B .07A 4.72B .10
'50 '60						.15 - .22 -	15 20	.077 .114		75 27		3.05B .12 5.92B .15
70						.32 -	32	.164		250	1603 + 19	4.12B .25
80 90						.50 - .77 -	42 57	.240 .342		425 32		7.27B .30 5.37B .45A
00						1.17 -	72	.463		47	1577 - 1	8.72B .60A
10 20						1.70 - 2.37 -	85 95	. 590 . 704		10 16		6.82B .77A 10.30B 1.05
30						3.15 -	100	.798			60 UNCH	8.30B 1.42A
40 50						4.00 - 4.92 -	105 105	.869 .911				11.77B 1.85A 10.12B 2.47A
60						5.87 -	107	.940			177 UNCH	13.52B 3.07A
80 90						7.82 - 8.80 -	107 110	.970 .984			1 UNCH	15.37B 4.67A 13.77B 5.52A
10 OTAL						10.80 -	107	.986			10 UNCH	15.87B 7.45A
UG18	LEAN HOGS PUT	(FUTURES	SETT.	75.050 +	30.0)					957	13711 - 163	
60 70						.02 .02	UNCH UNCH	.007		1	3 UNCH 62 + 1	.02B .02A .05B .02
80						.05 +	2	.014			24 UNCH	.10 .05A
00 10						.07 .10	UNCH UNCH	.021 .028		4	25 + 4 41 UNCH	.22B .07A .25B .10A
20						.12	UNCH	.035		10	50 + 10	.67в .10
30 340						.17 .20 -	UNCH 2	.047 .055				.42B .12 1.05B .15
50						.27 -	2	.073				.70B .22A
60 70						.35 - .45 -	5 7	.092 .115		329		2.15 .25A 1.07B .32A
80 90						.57 - .72 -	7 10	.143 .175		11		2.17 .37 1.57B .47
00						.92 -	12	.215		187		2.90 .50
'10 '20	1 45	1.45	1.45			1.15 - 1.42 -	15 17	.258 .307		32 474		2.22B .67A 3.92 .82A
30	1.45					1.77 -	17	.361		32	256 + 21	3.02B 1.00
40 50						2.15 - 2.60 -	20 17	.419 .479		150 5		4.77B 1.15 4.00B 1.40A
'60						3.10 -	17	.541		4	1576 + 2	5.92B 1.65A
'70 '80						3.65 - 4.25 -	20 22	. 604 . 667		4		5.00B 1.97A 7.20B 2.10
'90						4.92 -	27	.725			167 UNCH	6.32B 2.72A
00 10						5.67 - 6.47 -	30 30	.777 .824		3		8.60B 2.87A 7.85B 3.75A
320 340						7.35 - 9.15 -	30 32	.864 .917		50		10.12B 3.55 11.60B 4.50
360						11.05 -	30	.951			5 UNCH	13.27B 5.50A
L000 FOTAL						24.95 -	30	.998		1296	7 UNCH 16427 + 73	26.70B 16.45
CT18	LEAN HOGS PUT	(FUTURES		61.300 +	37.5)	0.5		010				02.
880 100						.05 .07	UNCH	.010 .015				02A .05 .05
140						.17 -	2 5	.034				.25B .07
160 180						.27 - .42 -	5	.051 .076				.45 .12A .62B .17A
90						.52 - .62 -	7 10	.092 .108		20		.75B .40A .90B .17
10						.75 -	10	.127			11 UNCH	1.07B .50
30 30						.87 - 1.10 -	15 10	.147 .175		411 24		1.27B .25A 1.47B .75A
40						1.30 -	12	.202		13	3394 - 10	1.72 .35A
50 60						1.52 - 1.75 -	15 17	.232 .262		30 20		2.00B 1.00A 2.35 .45
70						2.00 -	22	.295		13	96 + 13	2.65B 1.35A
80 90						2.32 - 2.67 -	22 22	.333 .372		141 95		3.05 .42 3.32B 1.77A
00 10						3.07 - 3.45 -	22 27	.414 .457		782 55	2804 + 366	3.75 .80 4.20B 2.27A
520						3.85 -	32	.503		32	2044 - 13	4.70B 1.10
30 40						4.35 - 4.87 -	32 35	.551 .599		20		5.25 2.92A 5.87 1.75A
50						5.50 -	35	.646			11 UNCH	6.50B 3.82A
60 80						6.10 - 7.57 -	40 42	.696 .781		20 17		7.20B 2.25 8.52B 3.00
00						9.25 -	37	.846		115	1513 - 25	10.20B 3.70
20 40						11.00 - 12.87 -	40 40	.897 .930		9		12.00B 4.90A 14.22 6.07A
60 OTAL						14.80 -	37	.951			20 UNCH	15.82B 7.05A
EC18	LEAN HOGS PUT	(FUTURES	SETT.	56.525 +	20.0)					1817	20720 + 602	
40 80						.07 - .20 -	2 2	.013			2 UNCH 50 UNCH	.20B .10
00						.30 -	2	.050			17 UNCH	.30B .12
20 40						.45 - .65 -	2	.072 .101				.55 .27 .77B .37A
60						.90 -	5	.136		22	196 UNCH	1.15 .35
80 00						1.22 - 1.67 -	10 10	.179 .233		405		1.52 .45 2.00 .50A
20						2.20 -	15	.295			1659 UNCH	2.65 .70A
40 60						2.85 - 3.65 -	17 20	.365		191 433		3.40 .75 4.12B 1.42A
80						4.57 -	20	.528		1	1323 UNCH	5.45 1.80A
00 20						5.67 - 6.95 -	20 22	.616 .701				6.50 2.45 <i>A</i> 7.67B 3.15
40						8.42 -	22	.778			1082 UNCH	9.22B 3.82
60						10.05 - 11.82 -	25 22	.840 .887				10.75B 4.72 12.57B 6.25A
680												

## **LEAN HOGS PUT OPTIONS**

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20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000

## **FINAL**

1.40 + 5   .174   20   350 + 20     1.12   580       1.77 + 5   .215   116   910 + 114   1.95   1.40   1.40	PG20	BULLETIN #123@	LEAN HOGS PUT OPTIONS										Wed, Jun 27, 2018 PG20			
460			(EUTUDE)	C CETT	61 625	10.0.					1052	15369 +	782			
SOD                 1.25   UNCH   .171     4   .775   + 4   1.30   1.008   .558           1.67   2   .219     20   1013   20   1.80   1.10   1.560           2.82   2.20   2.274       876   UNCH   2.50   1.03   1.00   1.75   1.00   1.00   1.75   1.00   1.00   1.75   1.00   1.0			-	S SEII.		10.0 )										
1,25																
1.67 + 2   2.19   20																
560																
S80																
SOD   COLUMN   COLU																
Color								_								
640             5.32 + 2   .560       770   UNCH   5.428   4.26   680               6.42 + 2   .564       950   UNCH   6.508   5.17   720       6   UNCH   7.808   5.17   720     6   UNCH   7.808   6.95   720     6   UNCH   7.808   6.95   720     7   UNCH   10.978   8.40   707AL   707AL   707AL   707AL   707AL   70   70   70   70   70   70   70   7								_								
660           6.42 + 2   .644       950   UNCH   6.508   5.17             10.87 + 2   .727       6   UNCH   7.808   6.92           10.87 + 2   .858     7   UNCH   10.978   8.40             1.10 + 5   .139       140   UNCH     1.15           1.10 + 5   .139       140   UNCH     1.15             1.10 + 5   .174     20   350 + 20     1.12             1.177 + 5   .215     116   910 + 114   1.95   1.90             2.25 + 5   .265     15   632 + 15   2.228   1.90             3.52 + 2   .321       619   UNCH   3.90   2.85             3.52 + 2   .321       619   UNCH   3.90   2.85               6.00         6.00       6.00       6.00       6.00         6.00       6.00         6.00         6.00         6.00         6.00         6.00         6.00         6.00         6.00         6.00         6.00           6.00           6.00																
Formula   Form																
TOTAL APR19  (FUTURES SETT. 66.375 - 12.5 )  540 58								_								
TOTAL APRIPS  (FUTURES SETT. 66.375 - 12.5 )  \$40								_				6				
APR19							10.87 +	2	.858			/		10.97B	8.40	
540         1.10 + 5       .139         1.15         560         1.40 + 5       .174        20       350 + 20        1.12         580          1.77 + 5       .215        116       910 + 114       1.95       1.40         600          1.77 + 5       .215        116       910 + 114       1.95       1.40         600          1.77 + 5       .215        116       910 + 114       1.95       1.40       1.10			(EUTURE)	c cett	CC 275	12 5 )					162	6809 +	162			
560         1.40 + 5       .174       20       350 + 20       1.12         580         1.77 + 5       .215       116 910 + 114 1.95       1.40         600          1.77 + 5       .215       115 632 + 15 2.228 1.90         620          1.2282 + 2 321        619 UNCH 3.00 2.85         640          3.52 + 2 384        619 UNCH 3.90 2.85         660          4.32 + 2 452       726 1924 + 722 4.708 3.80         680          5.25 + 7 526       30 1215 + 30 5.47 4.25         700          6.30 + 10 602        400 UNCH 6.358         720         7.50 + 7 .678        400 UNCH 7.52B         701          907 6999 + 901         907       6999 + 901          1.60 - 5 .201        25 UNCH 1.55B          760 <td></td> <td></td> <td>(FUTURE:</td> <td>S SEII.</td> <td>00.3/3 -</td> <td>12.5 )</td> <td></td> <td>_</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			(FUTURE:	S SEII.	00.3/3 -	12.5 )		_								
1.77 + 5															1.15A	
600																
620								5								
Control   Cont								5								
660																
680 5.25 + 7 .526 30 1215 + 30 5.47 4.25 700 400 UNCH 6.35B 720 750 + 7 .678 100 UNCH 7.52B 101 UN																
700								2								
720								7								
TOTAL JUN19 (FUTURES SETT. 75.150 - 12.5 )  640																
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 5.80							7.50 +	/	.6/8					7.52B		
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 5.80			ć		75 150	12.5.					907	6999 +	901			
660 1.60 - 5 .201 225 UNCH 2.02B 760 5.05 - 12 .498 2 202 + 2 5.92 5.80			(FUTURES	S SETT.	/5.150 -	12.5 )										
760 5.05 - 12 .498 2 202 + 2 5.92 5.80																
TOTAL 2 452 + 2							5.05 -	12	.498		2		2	5.92	5.80A	
	TOTAL										2	452 +	2			

Side 02

20