



PRELIMINARY

PG19 BULLETIN #226@

LEAN HOGS CALL OPTIONS

Wed, Nov 22, 2017 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

Table with columns for EXPIRATION (DEC17, FEB18, APR18, MAY18, JUN18, JUL18, AUG18, OCT18) and rows for LEAN HOGS FUT and LEAN HOGS OPT.

LEAN HOG OPTIONS ON FUTURES

Table with columns for EXPIRATION (DEC17, FEB18, APR18, MAY18, JUN18, JUL18, AUG18, OCT18) and row for NH (28.0-102.0, 30.0-108.0, 34.0-114.0, 36.0-120.0, 38.0-126.0, 38.0-126.0, 38.0-122.0, 32.0-114.0).

LEAN HOG FUTURES

Table with columns for LEAN HOGS FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and -52 WEEKS (364 DAYS) AGO-OPEN INT, SETT. PRICE.

LEAN HOG CALLS

Large table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and --CONTRACT-- HIGH LOW.



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LEAN HOGS CALL OPTIONS

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Month	Day	(FUTURES SETT.)	69.100 +	215.0)										
860	----	----	.02N			.05 +	2	.019	----	----	3	UNCH	.25	.05A
960	----	----	CAB					.002	----	----	1	UNCH	.05	.05
1000	----	----	CAB					.000	----	----	9	UNCH	.02	.02
TOTAL											760	16568 +	258	
APR18		(FUTURES SETT.)	73.050 +	167.5)										
640	----	----	8.75N			10.05 +	130	.833	----	----	1	UNCH	12.07B	5.00
660	----	----	7.30N			8.50 +	120	.779	----	----	6	UNCH	10.40B	4.10A
680	----	----	5.97N			7.07 +	110	.714	----	----	192	UNCH	9.05	3.20A
690	----	----	5.35N			6.42 +	107	.680	----	8	8 +	6	8.07B	5.00A
700	----	----	4.75N			5.77 +	102	.644	----	----	344	UNCH	7.37B	2.45A
710	----	----	4.17N			5.15 +	97	.607	----	----	60	UNCH	7.00B	3.85A
720	----	----	3.62N			4.57 +	95	.568	----	50	655	UNCH	6.35	1.80A
730	----	----	3.12N			4.00 +	87	.529	----	----	51	UNCH	5.57B	2.82A
740	----	----	2.65N			3.45 +	80	.487	----	6	2110	UNCH	4.97B	1.30A
750	----	----	2.20N			2.95 +	75	.444	----	----	228	UNCH	4.45B	1.97A
760	----	----	1.82N			2.47 +	65	.400	----	95	1335 +	20	3.80B	.85
770	----	----	1.47N			2.05 +	57	.356	----	6	450 +	3	3.27B	1.30A
780	----	----	1.17N			1.67 +	50	.312	----	16	2330 +	8	2.80B	.70
790	----	----	.92N			1.37 +	45	.272	----	----	195	UNCH	2.35B	.85A
800	----	----	.72N			1.10 +	37	.232	----	----	1019	UNCH	2.00	.45
810	----	----	.57N			.87 +	30	.196	----	----	160	UNCH	1.60	.55A
820	----	----	.45N			.70 +	25	.165	----	----	525	UNCH	1.30	.37A
830	----	----	.35N			.55 +	20	.137	----	----	50	UNCH	1.05B	.35A
840	----	----	.27N			.45 +	17	.115	----	----	58	UNCH	.97B	.25
850	----	----	.22N			.35 +	12	.094	----	----	5	UNCH	.70B	.25A
860	----	----	.17N			.27 +	10	.076	----	----	35	UNCH	.55B	.20A
880	----	----	.12N			.17 +	5	.051	----	----	30	UNCH	.37B	.12
890	----	----	.10N			.15 +	5	.044	----	----	6	UNCH	.32	.15A
900	----	----	.07N			.12 +	5	.037	----	----	19	UNCH	.17B	.12A
TOTAL											181	9872 +	37	
MAY18		(FUTURES SETT.)	78.500 +	150.0)										
760	----	----	4.80N			5.75 +	95	.617	----	----	82	UNCH	5.07B	2.90A
780	----	----	3.72N			4.57 +	85	.545	----	----	46	UNCH	4.52B	2.62A
800	----	----	2.80N			3.52 +	72	.469	----	----	71	UNCH	4.32	1.92A
820	----	----	2.05N			2.62 +	57	.391	----	----	13	UNCH	3.50	1.37A
840	----	----	1.45N			1.87 +	42	.314	----	----	10	UNCH	2.12B	.97A
860	----	----	.97N			1.30 +	32	.243	----	----	20	UNCH	1.60	.67A
880	----	----	.62N			.85 +	22	.178	----	----	3	UNCH	1.05B	.47A
900	----	----	.37N			.55 +	17	.126	----	----	25	UNCH	.65B	.25
960	----	----	.05N			.12 +	7	.036	----	----	50	UNCH	.20	.15
TOTAL											0	320		
JUN18		(FUTURES SETT.)	82.450 +	167.5)										
700	----	----	11.82N			13.17 +	135	.878	----	----	1	UNCH	10.80B	7.82A
760	----	----	7.42N			8.52 +	110	.735	----	----	1	UNCH	7.05B	4.85A
780	----	----	6.17N			7.20 +	102	.675	----	----	106	UNCH	6.77B	3.95A
800	----	----	5.05N			5.97 +	92	.610	----	----	516	UNCH	6.45B	3.00
820	----	----	4.00N			4.85 +	85	.543	----	----	407	UNCH	5.52B	2.30
840	----	----	3.05N			3.80 +	75	.472	----	22	778 +	19	4.37B	1.85
860	----	----	2.25N			2.87 +	62	.399	----	73	1239 +	48	3.35	1.25
880	----	----	1.60N			2.10 +	50	.325	----	----	3070	UNCH	2.47	.95
900	----	----	1.10N			1.47 +	37	.255	----	3	711	UNCH	1.70B	.75
920	----	----	.75N			1.00 +	25	.193	----	----	280	UNCH	1.05B	.60A
940	----	----	.50N			.67 +	17	.142	----	----	48	UNCH	.67B	.42A
960	----	----	.32N			.45 +	12	.102	----	3	5 +	3	.45	.30A
1020	----	----	.10N			.10	UNCH	.029	----	----	1	UNCH	.12B	.10
TOTAL											101	7163 +	70	
JUL18		(FUTURES SETT.)	82.275 +	162.5)										
780	----	----	6.27N			7.27 +	100	.665	----	----	40	UNCH	6.87B	5.60
800	----	----	5.17N			6.07 +	90	.603	----	----	125	UNCH	6.40B	3.15
820	----	----	4.15N			4.97 +	82	.538	----	----	381	UNCH	5.72B	3.00
840	----	----	3.25N			3.97 +	72	.471	----	----	316	UNCH	4.52B	2.30
860	----	----	2.45N			3.07 +	62	.402	----	44	178 +	33	3.50B	1.40
880	----	----	1.80N			2.30 +	50	.333	----	----	922	UNCH	2.60	1.50A
900	----	----	1.27N			1.67 +	40	.268	----	----	203	UNCH	1.90	1.12A
920	----	----	.87N			1.17 +	30	.208	----	----	16	UNCH	1.42	.87A
TOTAL											44	2181 +	33	
AUG18		(FUTURES SETT.)	81.125 +	152.5)										
800	----	----	4.80N			5.62 +	82	.566	----	----	240	UNCH	6.37B	3.00
820	----	----	3.82N			4.55 +	72	.502	----	----	600	UNCH	5.22B	3.00
840	----	----	2.97N			3.60 +	62	.436	----	----	202	UNCH	4.15B	2.80
860	----	----	2.22N			2.75 +	52	.368	----	----	321	UNCH	3.02B	2.00
880	----	----	1.62N			2.05 +	42	.303	----	25	215 +	25	2.35	1.40
900	----	----	1.15N			1.47 +	32	.241	----	----	401	UNCH	1.27B	1.00
TOTAL											25	1979 +	25	
OCT18		(FUTURES SETT.)	68.275 +	120.0)										
680	----	----	4.22N			4.92 +	70	.544	----	----	50	UNCH	5.50B	3.75
700	----	----	3.42N			4.02 +	60	.478	----	----	524	UNCH	4.50	2.75
720	----	----	2.75N			3.22 +	47	.413	----	----	282	UNCH	3.65	2.70
740	----	----	2.15N			2.50 +	35	.348	----	----	329	UNCH	2.75B	1.90
760	----	----	1.62N			1.85 +	22	.284	----	----	147	UNCH	2.00	1.30
780	----	----	1.15N			1.30 +	15	.223	----	50	1353 +	50	1.40B	----
800	----	----	.75N			.82 +	7	.162	----	----	10	UNCH	----	----
TOTAL											50	2695 +	50	
DEC18		(FUTURES SETT.)	62.700 +	85.0)										
660	----	----	2.65N			3.02 +	37	.418	----	----	366	UNCH	3.60	3.37
680	----	----	1.90N			2.20 +	30	.343	----	----	64	UNCH	2.65	2.65
720	----	----	.87N			1.00 +	12	.201	----	175	225 +	175	----	----
TOTAL											175	655 +	175	