

FINAL

PG19 BULLETIN #140@

LEAN HOGS CALL OPTIONS

Mon, Jul 24, 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: EXPIRATION, LEAN HOGS FUT, LEAN HOGS OPT and dates from JUL17 to JUL18.

LEAN HOG OPTIONS ON FUTURES

Table with columns: JUL17, AUG17, OCT17, DEC17, FEB18, APR18, MAY18, JUN18, JUL18 and values for NH.

LEAN HOG FUTURES

Table with columns: LEAN HOGS FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, VOL., OPEN INT, and AGO-SETT. PRICE.

LEAN HOG CALLS

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



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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Contract	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Unch %	Unch %	Unch %	Unch %
(FUTURES SETT. 61.175 - 80.0)												
640	----	----	3.10N	2.57 -	52	.413	----	4	1102 +	4	4.90B	1.95A
650	----	----	2.62N	2.12 -	50	.368	----	50	50 +	45	3.37B	2.05A
660	----	----	2.20N	1.75 -	45	.324	----	20	2448	UNCH	3.80	1.47A
670	----	----	1.82N	1.42 -	40	.283	----	5	5	UNCH	2.37B	1.37A
680	----	----	1.50N	1.15 -	35	.243	----	22	3339 -	5	2.80	1.00
690	----	----	1.22N	.95 -	27	.210	----	1	1	UNCH	1.55B	.90A
700	----	----	.97N	.77 -	20	.179	----	130	2601 -	45	2.00	.62
710	----	----	.77N	.62 +	NEW	.151	----	5	5 +	5	.95B	.55A
720	----	----	.62N	.50 -	12	.127	----	40	575 +	15	1.35	.42A
730	----	----	.50N	.40 -	10	.105	----	9	7	UNCH	.60B	.32
740	----	----	.40N	.32 -	7	.088	----	10	64 -	10	.80B	.30A
760	----	----	.27N	.22 -	5	.064	----	194	194	UNCH	.65	.22A
780	----	----	.20N	.15 -	5	.044	----	11	11	UNCH	.50	.17A
800	----	----	.15N	.10 -	5	.031	----	23	23	UNCH	.27B	.20
820	----	----	.12N	.07 -	5	.023	----	15	15	UNCH	.10B	.10A
TOTAL								290	11117 +	9		
(FUTURES SETT. 66.325 - 62.5)												
600	----	----	8.92N	8.40 -	52	.738	----	2	2	UNCH	10.05B	6.17A
620	----	----	7.52N	7.02 -	50	.679	----	2	2	UNCH	8.55B	5.00A
640	----	----	6.20N	5.75 -	45	.614	----	9	9	UNCH	7.15B	4.00A
660	----	----	5.00N	4.57 -	42	.545	----	341	341	UNCH	5.85B	3.00
680	----	----	3.87N	3.52 -	35	.470	----	620	620	UNCH	4.80	2.25
700	----	----	2.90N	2.60 -	30	.391	----	1120	1120	UNCH	3.80	1.75
720	----	----	2.07N	1.82 -	25	.313	----	19	1737 +	19	2.75	1.25
740	----	----	1.42N	1.25 -	17	.240	----	26	1483 +	13	2.02	.90
760	----	----	.92N	.82 -	10	.177	----	4	1160 +	4	1.42B	.75A
780	----	----	.60N	.55 -	5	.128	----	30	30	UNCH	1.07B	.55A
800	----	----	.40N	.40	UNCH	.097	----	4	4	UNCH	.80	.40
840	----	----	.20N	.20	UNCH	.053	----	1	1	UNCH	.35	.35
860	----	----	.15N	.15	UNCH	.040	----	3	3	UNCH	.25	.25
TOTAL								49	6512 +	36		
(FUTURES SETT. 70.000 - 65.0)												
680	----	----	6.25N	5.82 -	42	.600	----	10	10	UNCH	6.77B	3.75
700	----	----	5.07N	4.72 -	35	.533	----	54	54	UNCH	5.62B	3.50
720	----	----	4.00N	3.70 -	30	.463	----	239	239	UNCH	4.85	2.80
740	----	----	3.05N	2.80 -	25	.391	----	552	552	UNCH	3.80	2.70
760	----	----	2.25N	2.05 -	20	.320	----	16	657 +	14	2.87B	1.95A
780	----	----	1.62N	1.42 -	20	.250	----	2	1655 +	2	2.40	1.20
800	----	----	1.12N	.97 -	15	.190	----	2181	2181	UNCH	2.00	.92
820	----	----	.77N	.65 -	12	.139	----	1	1	UNCH	1.27B	.95A
TOTAL								18	5349 +	16		
(FUTURES SETT. 78.375 - 22.5)												
780	----	----	5.85N	5.72 -	12	.546	----	52	52	UNCH	5.97B	5.30
800	----	----	4.80N	4.70 -	10	.487	----	26	26	UNCH	5.00B	4.00
820	----	----	3.85N	3.77 -	7	.427	----	58	58	UNCH	4.22B	3.35
840	----	----	3.02N	2.95 -	7	.366	----	169	169	UNCH	3.40B	2.52
860	----	----	2.32N	2.27 -	5	.307	----	157	157	UNCH	2.22	1.77
880	----	----	1.75N	1.70 -	5	.251	----	2028	2028	UNCH	1.67	1.62
900	----	----	1.30N	1.25 -	5	.201	----	13	13	UNCH	----	1.52A
TOTAL								0	2503			