

PRELIMINARY

PG19 BULLETIN #120@

LEAN HOGS CALL OPTIONS

Fri, Jun 22, 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 = \$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 CONTRACTS LAST TRADE DATES

Table with columns for EXPIRATION (JUN18, JUL18, AUG18, OCT18, DEC18, FEB19, APR19, MAY19, JUN19) and rows for LEAN HOGS FUT and LEAN HOGS OPT.

LEAN HOG OPTIONS ON FUTURES

Table with columns for ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, JUN 22 and rows for NH with various price ranges.

LEAN HOG FUTURES

Table with columns for GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and AGO-SETT. PRICE. Rows include LEAN HOGS FUT and various expiration dates from JUL18 to DEC19.

LEAN HOG CALLS

Large table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT.CHG., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW. Rows are organized by expiration date (JUL18, AUG18, OCT18) and strike price.

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	(FUTURES SETT.	61.300 -	22.5)										
720	----	----	----	.45 -	2	.119	----	40	3218 +	40	4.07B	.37	
740	----	----	----	.25 -	2	.074	----	70	1312 -	15	3.25	.22	
760	----	----	----	.15 -	2	.048	----	1	622 +	1	2.45	.15	
780	----	----	----	.10 -	2	.033	----	----	815	UNCH	1.80	.12	
800	----	----	----	.07	UNCH	.025	----	----	372	UNCH	1.15	.12	
820	----	----	----	.05	UNCH	.017	----	----	186	UNCH	.55	.07A	
840	----	----	----	.02	UNCH	.009	----	----	8	UNCH	----	.27A	
860	----	----	----	.02	UNCH	.008	----	----	1	UNCH	----	----	
960	----	----	----				----	----	2	UNCH	.02B	----	
TOTAL													
DEC18	(FUTURES SETT.	56.575 -	5.0)					497	15920 -	176			
560	----	----	----	4.40 -	2	.558	----	9	17 +	9	9.85B	4.02A	
580	----	----	----	3.35	UNCH	.478	----	----	135	UNCH	8.70B	2.92A	
600	----	----	----	2.45 -	2	.395	----	25	693 +	25	7.37B	2.00	
620	----	*1.65A	----	1.72	UNCH	.314	----	98	881 +	22	6.17B	1.40	
640	----	----	----	1.17	UNCH	.240	----	3	1631 +	3	5.05B	.97A	
660	----	----	----	.77	UNCH	.176	----	5	2570 -	5	3.92B	.60	
680	0.50	*.50	----	.50	UNCH	.125	----	150	1776 -	110	3.05	.40	
700	----	----	----	.32	UNCH	.087	----	----	294	UNCH	2.50	.32A	
720	----	----	----	.20	UNCH	.058	----	100	676 -	42	1.55	.20A	
740	----	----	----	.12	UNCH	.038	----	----	347	UNCH	1.10	.17	
760	----	----	----	.07	UNCH	.024	----	----	9	UNCH	.75	.10	
800	----	----	----	.02	UNCH	.009	----	----	8	UNCH	.20	.17	
860	----	----	----				----	----	3	UNCH	.10	.10	
880	----	----	----				----	----	2	UNCH	.17	.17	
TOTAL								390					
FEB19	(FUTURES SETT.	61.675 -	2.5)						9042 -	98			
620	----	----	----	4.20 +	5	.523	----	10	43 +	10	5.12B	5.65A	
640	----	----	----	3.15	UNCH	.445	----	25	295 +	10	5.97B	3.00A	
660	----	----	----	2.25 -	5	.364	----	277	756 +	277	4.92B	2.25	
680	----	----	----	1.55 -	5	.285	----	225	685 +	161	4.55	1.70	
700	----	----	----	1.02 -	5	.213	----	----	2276	UNCH	3.70	1.00	
720	----	----	----	.67 -	2	.155	----	100	1156 -	71	2.90	.70	
740	----	----	----	.45	UNCH	.111	----	----	430	UNCH	1.65B	.70	
760	----	----	----	.30 +	2	.079	----	----	620	UNCH	1.17B	.30	
800	----	----	----	.10	UNCH	.031	----	----	24	UNCH	.50	.15	
860	----	----	----				----	----	2	UNCH	.10	.10	
TOTAL								637					
APR19	(FUTURES SETT.	66.225	.0)						6287 +	387			
680	----	----	----	3.60 +	5	.469	----	37	519 +	35	4.40	3.25	
700	----	----	----	2.67 +	5	.393	----	62	303 +	62	3.90	2.55	
720	----	----	----	1.90 +	5	.316	----	100	811 +	50	3.65	1.80	
740	----	----	----	1.27 +	2	.242	----	10	1416 +	10	3.50B	1.30	
760	----	----	----	.82 +	2	.176	----	----	861	UNCH	2.20	1.45	
780	----	----	----	.52 +	5	.125	----	----	250	UNCH	----	----	
TOTAL								209					
JUN19	(FUTURES SETT.	74.925 +	15.0)						4160 +	157			
760	----	----	----	4.30 +	7	.496	----	----	1	UNCH	----	----	
800	----	----	----	2.60 +	5	.361	----	----	24	UNCH	3.50	2.95	
820	----	----	----	1.95 +	5	.297	----	----	50	UNCH	----	----	
840	----	----	----	1.42 +	2	.237	----	----	351	UNCH	2.00	1.52	
860	----	----	----	1.00 +	2	.183	----	----	175	UNCH	----	----	
TOTAL								0	601				