



FINAL

PG20 BULLETIN #222@

LEAN HOGS PUT OPTIONS

Thu, Nov 16, 2017 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

Table with columns: STRIKE, OPEN, RANGE, HIGH, LOW, CLOSING, RANGE, SETT.PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW. Rows include data for DEC17, FEB18, APR18, and MAY18.



FINAL

PG20	BULLETIN #222@	LEAN HOGS PUT OPTIONS										Thu, Nov 16, 2017	PG20		
		(FUTURES SETT.	76.750 -	55.0)											
760	----	----	----	----	3.92 +	27	.444	----	----	22	UNCH	6.07B	2.50		
780	----	----	----	----	4.85 +	32	.520	----	----	50	UNCH	6.27B	3.40A		
800	----	----	----	----	5.90 +	35	.599	----	----	6	UNCH	6.02	4.42A		
TOTAL JUN18		(FUTURES SETT.	80.600 -	50.0)									1	149 +	1
580	----	----	----	----	.17 +	2	.028	----	----	15	UNCH	.32	.30A		
600	----	----	----	----	.25 +	2	.039	----	----	10	UNCH	.37B	.17		
640	----	----	----	----	.47 +	5	.072	----	----	61	UNCH	1.97B	.30		
660	----	----	----	----	.65 +	5	.096	----	----	602	UNCH	2.47B	.40		
680	----	----	----	----	.90 +	7	.127	----	6	2204 -	6	3.05B	.57		
700	----	----	----	----	1.20 +	7	.164	----	----	1511	UNCH	3.70B	.82A		
720	----	----	----	----	1.60 +	7	.209	----	7	730 +	4	4.45B	1.05A		
740	----	----	----	----	2.10 +	10	.260	----	15	760	UNCH	5.27B	1.42A		
760	----	----	----	----	2.72 +	12	.319	----	----	740	UNCH	6.20B	1.90A		
780	----	----	----	----	3.45 +	17	.382	----	6	2737 -	4	7.22B	2.47A		
800	----	----	----	----	4.27 +	20	.450	----	4	1241 +	4	8.35B	3.15A		
820	----	----	----	----	5.20 +	22	.522	----	----	884	UNCH	9.57B	3.90A		
840	----	----	----	----	6.27 +	27	.596	----	----	15	UNCH	10.90B	4.75A		
860	----	----	----	----	7.47 +	32	.671	----	----	1	UNCH	11.90B	5.72A		
TOTAL JUL18		(FUTURES SETT.	81.025 -	45.0)									38	11511 -	2
660	----	----	----	----	.65 +	5	.094	----	----	121	UNCH	1.00	.75		
680	----	----	----	----	.87 +	5	.123	----	----	431	UNCH	1.45	.62		
700	----	----	----	----	1.20 +	7	.160	----	----	314	UNCH	1.45	.87A		
720	----	----	----	----	1.60 +	7	.204	----	4	452 +	4	2.72	1.17A		
740	----	----	----	----	2.12 +	10	.255	----	----	799	UNCH	3.50	1.55A		
760	----	----	----	----	2.75 +	12	.311	----	----	173	UNCH	4.65B	2.05A		
780	----	----	----	----	3.47 +	15	.372	----	----	447	UNCH	5.65B	2.62		
800	----	----	----	----	4.30 +	17	.436	----	----	779	UNCH	5.87B	3.35A		
820	----	----	----	----	5.22 +	20	.504	----	----	302	UNCH	6.97B	4.12A		
840	----	----	----	----	6.25 +	22	.574	----	----	141	UNCH	8.12B	4.97A		
TOTAL AUG18		(FUTURES SETT.	80.300 -	40.0)									4	3959 +	4
660	----	----	----	----	.72 +	2	.104	----	----	1	UNCH	.55B	.92A		
680	----	----	----	----	1.00 +	2	.137	----	----	149	UNCH	1.15	1.15		
700	----	----	----	----	1.37 +	2	.177	----	3	384 +	3	1.85	1.30		
720	----	----	----	----	1.85 +	5	.225	----	----	54	UNCH	1.70	1.52A		
740	----	----	----	----	2.42 +	5	.277	----	----	325	UNCH	2.25B	2.00A		
760	----	----	----	----	3.10 +	7	.334	----	----	19	UNCH	4.30B	2.55A		
780	----	----	----	----	3.87 +	7	.395	----	----	171	UNCH	4.25	3.25A		
800	----	----	----	----	4.75 +	10	.459	----	----	319	UNCH	5.35	4.00A		
820	----	----	----	----	5.72 +	12	.526	----	----	320	UNCH	5.80	4.80A		
TOTAL OCT18		(FUTURES SETT.	67.725 -	22.5)									3	1742 +	3
560	----	----	----	----	1.05 +	32	.141	----	----	50	UNCH	----	----		
580	----	----	----	----	1.32 +	22	.177	----	10	324 +	10	1.15B	----		
600	----	----	----	----	1.75 +	15	.224	----	----	1171	UNCH	1.50	1.35		
640	----	----	----	----	3.02	UNCH	.341	----	----	65	UNCH	2.52B	----		
660	----	----	----	----	3.90 -	2	.407	----	----	271	UNCH	4.00	3.40		
680	----	----	----	----	4.87	UNCH	.474	----	10	327 +	10	4.60	4.20		
700	----	----	----	----	5.92 +	5	.542	----	----	1029	UNCH	5.50	5.22		
TOTAL DEC18		(FUTURES SETT.	62.300 -	20.0)									20	3237 +	20
520	----	----	----	----	1.52 +	17	.179	----	----	50	UNCH	----	----		
540	----	----	----	----	1.95 +	15	.222	----	----	4	UNCH	----	----		
560	----	----	----	----	2.47 +	12	.271	----	----	170	UNCH	----	----		
580	----	----	----	----	3.05 +	7	.325	----	----	25	UNCH	2.50	2.50		
600	----	----	----	----	3.72 +	2	.386	----	----	209	UNCH	3.50	2.95		
620	----	----	----	----	4.52	UNCH	.452	----	----	220	UNCH	----	----		
640	----	----	----	----	5.45 -	2	.522	----	----	4	UNCH	----	----		
TOTAL										0		682			