



PRELIMINARY

PG20 BULLETIN # 11@

LEAN HOGS PUT OPTIONS

wed, Jan 17, 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 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 FEB18, APR18, MAY18, JUN18 with various strike prices and contract details.



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860	----	(FUTURES SETT.	84.925 -	10.0)	4.87 +	5	.514	----	31	115 +	30	11.90B	4.45A
880	----	----	----	----	5.92 +	5	.591	----	31	111 +	31	8.10B	5.47A
TOTAL	----	----	----	----	----	----	----	----	609	14400 +	314	----	----
JUL18	----	(FUTURES SETT.	85.025 +	5.0)	----	----	----	----	----	----	----	----	----
660	----	----	----	----	.25 +	2	.042	----	----	111	UNCH	1.00	.30
680	----	----	----	----	.37 +	2	.061	----	----	422	UNCH	1.45	.35
700	----	----	----	----	.52 +	2	.083	----	----	255	UNCH	1.45	.42
720	----	----	----	----	.75 +	2	.113	----	----	658	UNCH	2.72	.70
740	----	----	----	----	1.05 +	2	.151	----	----	1412	UNCH	3.50	.97
760	----	----	----	----	1.47 +	5	.198	----	----	211	UNCH	4.65B	1.40A
780	----	----	----	----	2.00 +	5	.251	----	----	430	UNCH	5.65B	1.85
800	----	----	----	----	2.62 +	2	.309	----	4	878 +	2	5.87B	2.67
820	----	----	----	----	3.35	UNCH	.371	----	----	642	UNCH	6.97B	3.32
840	----	----	----	----	4.20	UNCH	.437	----	----	151	UNCH	8.12B	4.07A
860	----	----	----	----	5.12 -	5	.506	----	----	4	UNCH	7.00B	5.00A
880	----	----	----	----	6.15 -	7	.578	----	----	60	UNCH	8.32B	6.02A
TOTAL	----	----	----	----	----	----	----	----	4	5234 +	2	----	----
AUG18	----	(FUTURES SETT.	84.350 -	5.0)	----	----	----	----	----	----	----	----	----
620	----	----	----	----	.17 +	2	.029	----	----	3	UNCH	----	.45A
640	----	----	----	----	.22	UNCH	.037	----	----	60	UNCH	----	.55A
660	----	----	----	----	.32	UNCH	.052	----	----	1	UNCH	.55B	.37
680	----	----	----	----	.47 +	2	.073	----	----	163	UNCH	1.15	.45
700	----	----	----	----	.67 +	2	.100	----	----	466	UNCH	1.85	.72
720	----	----	----	----	.95	UNCH	.133	----	100	651 +	100	2.00B	1.05A
740	----	----	----	----	1.32	UNCH	.175	----	----	1189	UNCH	2.65B	1.25
760	----	----	----	----	1.80	UNCH	.223	----	----	309	UNCH	4.30B	1.70
780	----	----	----	----	2.40	UNCH	.277	----	----	266	UNCH	4.25	2.27
800	----	----	----	----	3.10	UNCH	.335	----	----	381	UNCH	5.35	3.00
820	----	----	----	----	3.90 +	2	.396	----	50	763	UNCH	6.15B	3.77
840	----	----	----	----	4.80 +	5	.459	----	100	302 +	100	7.25B	4.75
860	----	----	----	----	5.72	UNCH	.525	----	----	3	UNCH	7.55B	5.62
TOTAL	----	----	----	----	----	----	----	----	250	4557 +	200	----	----
OCT18	----	(FUTURES SETT.	71.025 -	17.5)	----	----	----	----	----	----	----	----	----
560	----	----	----	----	.45 -	7	.074	----	----	50	UNCH	----	----
580	----	----	----	----	.67	UNCH	.104	----	----	691	UNCH	1.30	1.00
600	----	----	----	----	.97	UNCH	.142	----	100	2215 +	100	2.00	1.05
620	----	----	----	----	1.42 +	7	.191	----	13	254 +	13	1.97B	1.45
640	----	----	----	----	1.97 +	10	.245	----	----	135	UNCH	2.70B	2.10
660	----	----	----	----	2.62 +	10	.304	----	----	631	UNCH	4.10	2.55A
680	----	----	----	----	3.37 +	7	.366	----	----	777	UNCH	4.60	3.50A
700	----	----	----	----	4.22 +	5	.432	----	100	1723 +	70	5.50	4.50
720	----	----	----	----	5.17 +	7	.500	----	----	40	UNCH	6.50B	5.90A
740	----	----	----	----	6.22 +	10	.570	----	----	2	UNCH	7.65B	6.32A
TOTAL	----	----	----	----	----	----	----	----	213	6518 +	183	----	----
DEC18	----	(FUTURES SETT.	64.475 -	25.0)	----	----	----	----	----	----	----	----	----
500	----	----	----	----	.50 +	2	.080	----	----	6	UNCH	----	----
520	----	----	----	----	.75 +	5	.113	----	----	255	UNCH	1.10	1.00A
540	----	----	----	----	1.12 +	12	.156	----	107	893 +	107	1.45	1.20
560	----	----	----	----	1.57 +	15	.204	----	----	230	UNCH	----	----
580	----	----	----	----	2.15 +	17	.259	----	----	75	UNCH	3.00	2.50
600	----	----	----	----	2.85 +	20	.318	----	----	230	UNCH	4.00	2.95
620	----	----	----	----	3.65 +	22	.381	----	----	453	UNCH	4.15	3.50
640	----	----	----	----	4.52 +	22	.447	----	100	809 +	100	5.10	5.10
660	----	----	----	----	5.47 +	20	.515	----	----	60	UNCH	5.75B	----
TOTAL	----	----	----	----	----	----	----	----	207	3011 +	207	----	----
FEB19	----	(FUTURES SETT.	67.450 -	15.0)	----	----	----	----	----	----	----	----	----
560	----	----	----	----	1.07 +	2	.145	----	100	170 +	100	----	----
660	----	----	----	----	4.07 +	7	.416	----	100	170 +	100	----	----
TOTAL	----	----	----	----	----	----	----	----	200	340 +	200	----	----