



PRELIMINARY

PG20 BULLETIN # 78@

LEAN HOGS PUT OPTIONS

Tue, Apr 24, 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 MAY18, JUN18, JUL18, AUG18, OCT18 with various strike prices and contract details.



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
CME Group, Inc.  
20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Customer Service: (312) 930-1000



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		(FUTURES SETT. 66.150 - 67.5 )												
580	1.25	1.25	*1.25	---	---	1.22 +	12	.188	----	10	773	UNCH	2.10B	.42
600	----	----	----	----	----	1.72 +	17	.247	----	15	2510 -	10	2.92B	.80
620	----	----	----	----	----	2.32 +	20	.313	----	5	794	UNCH	3.85B	1.10
640	----	----	----	----	----	3.05 +	25	.385	----	10	1164 +	10	4.87B	1.75A
660	----	----	----	----	----	3.87 +	25	.464	----	29	1150	UNCH	6.07	2.25
680	----	----	----	----	----	4.87 +	30	.547	----	----	976	UNCH	7.32B	3.00
700	----	----	----	----	----	6.00 +	35	.631	----	6	1960	UNCH	8.75B	3.70
720	----	----	----	----	----	7.32 +	42	.713	----	----	70	UNCH	10.32B	4.90A
740	----	----	----	----	----	8.80 +	50	.785	----	----	310	UNCH	11.65B	6.07A
760	----	----	----	----	----	10.42 +	55	.849	----	----	20	UNCH	13.25B	7.05A
TOTAL										447	11084 +	442		
DEC18		(FUTURES SETT. 60.925 - 52.5 )												
480	----	----	----	----	----	.47 +	5	.084	----	10	12 +	10	.55B	.45
500	----	----	----	----	----	.75 +	7	.123	----	----	65	UNCH	1.00	.50A
520	----	----	----	----	----	1.15 +	12	.172	----	28	624 +	28	1.52B	.70A
540	----	----	----	----	----	1.62 +	15	.227	----	28	1032 +	28	2.40	.75
560	----	----	----	----	----	2.17 +	15	.287	----	----	484	UNCH	3.02B	1.42A
580	----	----	----	----	----	2.82 +	15	.355	----	----	155	UNCH	3.97B	1.80A
600	----	----	----	----	----	3.62 +	17	.430	----	16	1365	UNCH	5.00B	2.45A
620	----	----	----	----	----	4.52 +	17	.510	----	----	683	UNCH	6.15B	3.15
640	----	----	----	----	----	5.60 +	22	.593	----	----	1108	UNCH	7.47B	3.82
660	----	----	----	----	----	6.82 +	25	.675	----	----	122	UNCH	8.95B	4.72
680	----	----	----	----	----	8.22 +	32	.752	----	----	88	UNCH	10.52B	6.25A
TOTAL										82	5738 +	66		
FEB19		(FUTURES SETT. 64.900 - 60.0 )												
520	----	----	----	----	----	.60 +	2	.097	----	----	25	UNCH	----	----
540	----	----	----	----	----	.85 +	5	.132	----	----	150	UNCH	----	----
560	----	----	----	----	----	1.20 +	10	.177	----	----	781	UNCH	1.05	1.05
580	----	----	----	----	----	1.70 +	20	.233	----	1	51 +	1	1.75	1.75
600	----	----	----	----	----	2.32 +	27	.295	----	----	1	UNCH	2.25	2.25
620	----	----	----	----	----	3.10 +	32	.363	----	----	183	UNCH	3.00	2.95
640	----	----	----	----	----	4.00 +	35	.433	----	----	338	UNCH	3.75B	4.62A
660	----	----	----	----	----	5.00 +	37	.505	----	----	950	UNCH	4.72B	----
720	----	----	----	----	----	8.72 +	52	.715	----	----	1	UNCH	8.45B	8.40
TOTAL										1	2480 +	1		
APR19		(FUTURES SETT. 68.400 - 52.5 )												
580	----	----	----	----	----	1.20 +	7	.163	----	----	100	UNCH	----	----
600	----	----	----	----	----	1.62 +	10	.209	----	----	529	UNCH	----	----
620	----	----	----	----	----	2.15 +	12	.262	----	----	250	UNCH	----	----
680	----	----	----	----	----	4.47 +	22	.452	----	----	626	UNCH	4.25	4.25
700	----	----	----	----	----	5.45 +	25	.521	----	----	300	UNCH	----	----
TOTAL										0	1805			