



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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG20 BULLETIN #101@

LEAN HOGS PUT OPTIONS

Fri, May 26, 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 contract details for JUN17, JUL17, AUG17, and OCT17.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION. © Copyright CME Group Inc. All rights reserved.



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG20 BULLETIN #101@

LEAN HOGS PUT OPTIONS

Fri, May 26, 2017 PG20

Month	Symbol	Futures	Settle	Delta	Price	Volume	Open Int	Volume	Open Int	Volume	Open Int
DEC17		(FUTURES	SETT.	62.175 +	2.5)						
460	----	----	----	----	----	.35	UNCH	.058	----	----	15 UNCH .40 .35
480	----	----	----	----	----	.50	UNCH	.081	----	----	164 UNCH .70B .55A
500	----	----	----	----	----	.67	UNCH	.107	----	----	368 UNCH 1.50 .67A
520	----	----	----	----	----	.92	UNCH	.143	----	100	1308 + 100 1.37B .82
540	----	----	----	----	----	1.27	UNCH	.190	----	----	442 UNCH 1.85B 1.12
560	----	----	----	----	----	1.75	UNCH	.246	----	----	615 UNCH 3.25B 1.67
580	----	----	----	----	----	2.32	UNCH	.310	----	14	1465 + 14 4.20B 2.25A
600	----	----	----	----	----	3.05	UNCH	.382	----	5	1420 UNCH 4.37 2.80
620	----	----	----	----	----	3.92	UNCH	.460	----	101	1635 + 101 5.47B 3.52A
640	----	----	----	----	----	4.95 -	2	.541	----	1	132 + 1 6.77B 4.35
TOTAL										221	7564 + 216
FEB18		(FUTURES	SETT.	65.825 +	20.0)						
520	----	----	----	----	----	.72	UNCH	.103	----	----	20 UNCH ---- .95A
540	----	----	----	----	----	.97 -	2	.135	----	----	519 UNCH 1.30 1.00
560	----	----	----	----	----	1.32 -	2	.175	----	35	597 + 8 1.80 1.20
580	----	----	----	----	----	1.75 -	5	.222	----	----	2 UNCH 1.82B 2.00A
600	----	----	----	----	----	2.30 -	5	.276	----	----	94 UNCH 3.00 2.00
620	----	----	----	----	----	2.95 -	5	.336	----	----	167 UNCH 3.75 3.00
640	----	----	----	----	----	3.72 -	7	.402	----	----	146 UNCH 4.90B 3.50
660	----	----	----	----	----	4.62 -	10	.471	----	35	868 UNCH 5.07B 4.87A
680	----	----	----	----	----	5.70 -	10	.542	----	----	140 UNCH 7.15B 5.95A
TOTAL										70	2553 + 8
APR18		(FUTURES	SETT.	69.050 -	10.0)						
560	----	----	----	----	----	1.17	UNCH	.139	----	----	282 UNCH 1.15 1.10
580	----	----	----	----	----	1.50 +	2	.174	----	110	811 + 109 1.80B 1.40
600	----	----	----	----	----	1.92 +	2	.215	----	50	67 + 50 2.50 1.75
620	----	----	----	----	----	2.40 -	5	.260	----	----	35 UNCH 3.00 2.20
640	----	----	----	----	----	3.07 +	2	.314	----	----	155 UNCH 3.65B 3.40A
660	----	----	----	----	----	3.82	UNCH	.370	----	----	30 UNCH 4.50B 4.12A
680	----	----	----	----	----	4.70 +	5	.430	----	117	865 + 117 5.50B 4.70
700	----	----	----	----	----	5.70 +	5	.491	----	50	529 + 50 6.62B 5.92A
740	----	----	----	----	----	8.02 +	5	.612	----	----	5 UNCH 9.25B 7.37
760	----	----	----	----	----	9.35 +	5	.671	----	----	5 UNCH 9.55B 8.65
TOTAL										327	2784 + 326
JUN18		(FUTURES	SETT.	76.825 -	20.0)						
660	----	----	----	----	----	2.02 +	5	.202	----	----	68 UNCH ---- ----
680	----	----	----	----	----	2.35 +	5	.237	----	----	569 UNCH 2.47B ----
760	----	----	----	----	----	5.22 +	7	.440	----	----	58 UNCH ---- ----
780	----	----	----	----	----	6.30 +	7	.495	----	----	569 UNCH ---- ----
TOTAL										0	1264

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	EEO VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
LEAN HOGS CALL						
JUN17 CALL						
NH	560	----	----	----	----	14
TOTALS		0	0	0	0	14