

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



FINAL

PG20 BULLETIN #116@

LEAN HOGS PUT OPTIONS

Mon, Jun 18, 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 monthly summaries (JUN18, JUL18, AUG18, OCT18, DEC18, FEB19) and individual contract details for each month.

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	(FUTURES SETT.)	63.900 +	80.0)									
600	----	----	----	2.75 -	40	.329	----	----	293	UNCH	3.55B	2.25
620	----	----	----	3.45 -	50	.396	----	----	1007	UNCH	4.37B	2.95
640	----	----	----	4.27 -	57	.470	----	----	768	UNCH	5.37B	4.20
660	----	----	----	5.20 -	65	.550	----	----	950	UNCH	6.50B	5.17A
680	----	----	----	6.30 -	67	.632	----	----	6	UNCH	7.25B	6.95
720	----	----	----	9.07 -	65	.782	----	----	7	UNCH	10.67B	8.40
TOTAL APR19								84	5332 +	76		
	(FUTURES SETT.)	68.000 +	70.0)									
560	----	----	----	1.17 -	10	.147	----	----	266	UNCH	----	1.12A
580	----	----	----	1.50 -	15	.184	----	90	461 +	90	1.55	1.40
600	----	----	----	1.90 -	20	.227	----	60	612 +	58	1.90	1.90
620	----	----	----	2.32 -	30	.275	----	----	618	UNCH	2.25B	----
640	----	----	----	2.85 -	40	.331	----	----	524	UNCH	3.15	2.85
660	----	----	----	3.50 -	47	.396	----	110	449 +	110	4.30B	3.80
680	----	----	----	4.32 -	50	.468	----	12	1132 +	12	5.20B	4.25
700	----	----	----	5.30 -	52	.544	----	----	300	UNCH	5.65B	----
720	----	----	----	6.42 -	52	.620	----	----	100	UNCH	6.72B	----
TOTAL JUN19								272	4462 +	270		
	(FUTURES SETT.)	76.275 +	32.5)									
640	----	----	----	1.10 -	7	.143	----	----	25	UNCH	----	----
660	----	----	----	1.47 -	7	.183	----	50	225 +	50	----	----
760	----	----	----	4.80 -	20	.458	----	1	200	UNCH	----	----
TOTAL								51	450 +	50		

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 JUN18 CALL	LEAN HOG OPTIONS					
NH	560	----	----	----	1	1
NH	580	----	----	----	7	7
NH	600	----	----	----	1	1
NH	660	----	----	----	9	9
NH	670	----	----	----	12	12
NH	680	----	----	----	1	2
NH	690	----	----	----	4	5
NH	700	----	----	----	53	53
NH	710	----	----	----	80	87
NH	720	----	----	----	257	284
NH	730	----	----	----	196	203
NH	740	----	----	----	689	841
NH	750	----	----	----	258	481
NH	760	----	----	----	1457	1585
NH	770	----	----	----	1404	1404
NH	780	----	----	----	2071	2076
NH	790	----	----	----	996	996
NH	800	----	----	----	3710	3715
NH	810	----	----	----	961	961
TOTALS		0	0	0	12167	12723
LEAN HOGS PUT JUN18 PUT	LEAN HOG OPTIONS					
NH	820	----	----	----	1363	1363
NH	830	----	----	----	23	23
NH	840	----	----	----	1206	1206
NH	850	----	----	----	2	2
NH	860	----	----	----	228	232
NH	880	----	----	----	113	113
NH	890	----	----	----	1	1
NH	900	----	----	----	8	8
NH	910	----	----	----	1	1
NH	970	----	----	----	28	28
NH	1000	----	----	----	7	7
TOTALS		0	0	0	2980	2984