

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



FINAL

PG20 BULLETIN #140@

LEAN HOGS PUT OPTIONS

Mon, Jul 24, 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 AUG17, OCT17, DEC17, FEB18.

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	(FUTURES SETT.)	66.325 -	62.5 )										
620	----	----	2.60N	2.72 +	12	.320	----	15	378 +	15	4.00B	2.00	
640	----	----	3.27N	3.45 +	17	.385	----	1	981 +	1	4.90B	2.67A	
660	----	----	4.05N	4.27 +	22	.454	----	23	3140 +	22	6.20	3.30	
680	----	----	4.92N	5.20 +	27	.529	----	----	426	UNCH	7.15B	3.92	
700	----	----	5.92N	6.25 +	32	.608	----	----	69	UNCH	8.22B	4.92A	
720	----	----	7.10N	7.47 +	37	.686	----	----	19	UNCH	9.50B	6.17A	
TOTAL								44	9918 +	40			
APR18	(FUTURES SETT.)	70.000 -	65.0 )										
540	----	----	.65N	.67 +	2	.090	----	----	1	UNCH	1.00	1.00	
560	----	----	.85N	.85	UNCH	.113	----	----	294	UNCH	1.35	.67	
580	----	----	1.10N	1.10	UNCH	.143	----	1	1096 -	1	1.80B	1.00A	
600	----	----	1.42N	1.42	UNCH	.180	----	2	3124 +	2	2.50	1.22	
620	----	----	1.82N	1.85 +	2	.225	----	----	349	UNCH	3.00	1.62A	
640	----	----	2.32N	2.40 +	7	.278	----	----	341	UNCH	3.65B	2.10A	
660	----	----	2.92N	3.07 +	15	.337	----	----	128	UNCH	4.50B	2.65A	
680	----	----	3.62N	3.85 +	22	.399	----	15	1163 +	15	5.50B	3.25	
700	----	----	4.42N	4.72 +	30	.466	----	2	3159 +	2	6.62B	4.05A	
720	----	----	5.35N	5.70 +	35	.536	----	----	310	UNCH	7.87B	4.80	
740	----	----	6.37N	6.77 +	40	.608	----	----	6	UNCH	9.25B	5.75A	
760	----	----	7.55N	8.00 +	45	.679	----	----	19	UNCH	10.12B	7.00A	
TOTAL								20	9990 +	18			
JUN18	(FUTURES SETT.)	78.375 -	22.5 )										
600	----	----	.82N	.85 +	2	.094	----	----	6	UNCH	----	----	
640	----	----	1.27N	1.32 +	5	.142	----	----	57	UNCH	1.97B	1.52A	
660	----	----	1.60N	1.65 +	5	.173	----	----	160	UNCH	2.47B	1.85A	
680	----	----	1.97N	2.05 +	7	.208	----	----	1985	UNCH	3.05B	2.25A	
700	----	----	2.45N	2.52 +	7	.249	----	----	250	UNCH	3.70B	2.75A	
740	----	----	3.67N	3.75 +	7	.344	----	----	4	UNCH	5.27B	4.00A	
760	----	----	4.42N	4.50 +	7	.397	----	----	609	UNCH	6.20B	4.65	
780	----	----	5.25N	5.35 +	10	.453	----	----	1612	UNCH	7.22B	5.30A	
800	----	----	6.17N	6.30 +	12	.512	----	----	5	UNCH	8.35B	6.85A	
840	----	----	8.37N	8.52 +	15	.633	----	----	3	UNCH	10.90B	8.75A	
860	----	----	9.65N	9.82 +	17	.692	----	----	1	UNCH	11.90B	9.72A	
TOTAL								0	4692				

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 AUG17 NH	LEAN HOG OPTIONS 540	----	----	----	----	8
TOTALS		0	0	0	0	8