



FINAL

PG20 BULLETIN #183@

LEAN HOGS PUT OPTIONS

Fri, Sep 22, 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 data for OCT17, DEC17, FEB18, and APR18.



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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	(FUTURES SETT.	68.575 -	50.0)										
620	----	----	1.85N	1.90 +	5	.249	----	114	831 +	108	3.00	1.25	
640	----	----	2.50N	2.55 +	5	.310	----	5	667	UNCH	3.80B	1.80A	
660	----	----	3.25N	3.30 +	5	.377	----	2	330 +	2	4.85B	2.20	
680	----	----	4.10N	4.17 +	7	.447	----	12	1828 +	5	5.85B	3.00	
700	----	----	5.05N	5.17 +	12	.519	----	9	3545 +	9	7.07B	3.67	
720	----	----	6.10N	6.27 +	17	.592	----	5	320	UNCH	8.42B	4.37A	
740	----	----	7.30N	7.52 +	22	.665	----	----	6	UNCH	9.92B	5.30A	
760	----	----	8.60N	8.90 +	30	.734	----	----	19	UNCH	11.57B	6.42A	
TOTAL MAY18		(FUTURES SETT.	75.400 -	2.5)				170	13218 +	138			
700	----	----	2.65N	2.67 +	2	.300	----	----	4	UNCH	3.25	2.70A	
740	----	----	4.20N	4.22 +	2	.422	----	----	12	UNCH	5.87B	4.17A	
TOTAL JUN18		(FUTURES SETT.	78.375 -	10.0)				0	16				
580	----	----	.22N	.22	UNCH	.037	----	----	15	UNCH	.32	.30A	
600	----	----	.35N	.32 -	2	.052	----	----	6	UNCH	.37B	.45A	
640	----	----	.72N	.72	UNCH	.103	----	----	61	UNCH	1.97B	.77	
660	----	----	1.02N	1.02	UNCH	.138	----	----	1166	UNCH	2.47B	1.05	
680	----	----	1.42N	1.42	UNCH	.179	----	155	2803 +	149	3.05B	1.32	
700	----	----	1.92N	1.92	UNCH	.227	----	----	507	UNCH	3.70B	1.85	
720	----	----	2.52N	2.50 -	2	.278	----	----	25	UNCH	4.45B	2.60A	
740	----	----	3.22N	3.17 -	5	.334	----	----	191	UNCH	5.27B	3.05	
760	----	----	4.02N	3.95 -	7	.393	----	2	692 +	2	6.20B	3.95A	
780	----	----	4.90N	4.82 -	7	.456	----	100	2681 +	100	7.22B	4.40	
800	----	----	5.85N	5.80 -	5	.520	----	----	188	UNCH	8.35B	5.47A	
840	----	----	8.10N	8.15 +	5	.649	----	----	3	UNCH	10.90B	7.45A	
860	----	----	9.42N	9.50 +	7	.710	----	----	1	UNCH	11.90B	8.67A	
TOTAL JUL18		(FUTURES SETT.	78.425 -	5.0)				257	8339 +	251			
660	----	----	1.02N	1.02	UNCH	.137	----	----	120	UNCH	----	----	
680	----	----	1.40N	1.40	UNCH	.178	----	2	356 +	2	1.45	1.20	
700	----	----	1.87N	1.87	UNCH	.224	----	----	3	UNCH	----	----	
720	----	----	2.45N	2.47 +	2	.276	----	----	5	UNCH	2.72	2.72	
740	----	----	3.15N	3.17 +	2	.333	----	----	15	UNCH	3.50	3.50	
760	----	----	3.95N	3.97 +	2	.392	----	----	138	UNCH	4.65B	4.20	
780	----	----	4.87N	4.90 +	2	.454	----	----	338	UNCH	5.65B	5.65	
TOTAL AUG18		(FUTURES SETT.	78.000	.0)				2	975 +	2			
660	----	----	1.50N	1.50	UNCH	.168	----	----	1	UNCH	----	----	
680	----	----	1.87N	1.87	UNCH	.205	----	2	118 +	2	----	----	
760	----	----	4.30N	4.30	UNCH	.406	----	----	1	UNCH	4.30B	----	
780	----	----	5.15N	5.15	UNCH	.467	----	2	106 +	2	----	----	
TOTAL								4	226 +	4			

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 PUT OCT17	LEAN HOG OPTIONS					
NH	760	----	----	----	----	8
NH	1060	----	----	----	----	11
NH	1080	----	----	----	----	25
TOTALS		0	0	0	0	44