

FINAL

PG19 BULLETIN #136@

LEAN HOGS CALL OPTIONS

Tue, Jul 17, 2018 PG19

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 CONTRACTS LAST TRADE DATES

EXPIRATION:	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	MAY19	JUN19	JUL19
LEAN HOGS FUT	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14	07/15
LEAN HOGS OPT	07/16	08/14	10/12	12/14	02/14	04/12	05/14	06/14	07/15

LEAN HOG OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, JUL 17									
NH	JUL18	AUG18	OCT18	DEC18	FEB19	APR19	MAY19	JUN19	JUL19
	38.0-128.0	34.0-126.0	26.0-114.0	24.0-96.0	26.0-102.0	30.0-108.0	34.0-116.0	34.0-122.0	36.0-120.0

LEAN HOG FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LEAN HOGS FUT										
JUL18	----	----	----	79.75 UNCH	----	----	6969 UNCH	----	8513	92.40
AUG18	69.72	69.97	*67.72	67.90 - 130	----	20047	40570 - 3089	17668	46899	80.50
OCT18	54.25	54.32	51.90	52.20 - 180	500	21449	105047 + 3795	17655	112043	67.87
DEC18	49.60	49.62	47.22	47.47 - 170	19	7945	44754 + 217	5706	49366	62.62
FEB19	56.05	56.25	54.10	54.42 - 140	----	2839	19219 + 655	2487	23935	67.10
APR19	61.15	61.35	59.37	59.72 - 125	----	1169	13823 + 143	823	23080	70.57
MAY19	66.25	66.27B	65.87A	66.07 - 80	----	25	245 + 3	18	493	75.52
JUN19	71.00	71.00	69.77	70.10 - 60	----	293	1723 + 14	335	9569	78.40
JUL19	70.90	70.95	70.37A	70.60 - 100	----	112	477 + 36	40	920	77.50
AUG19	70.80	70.80	70.27A	70.50 - 75	----	72	234 + 31	45	444	76.40
OCT19	59.75	59.75	59.70	59.72 - 112	----	33	144 + 9	----	173	65.37
DEC19	----	----	----	55.87 - 12	----	2	6 UNCH	----	9	60.77
TOTAL LEAN HOGS FUT					519	53986	233211 + 1814	44777	275444	

LEAN HOG CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
JUL18	LEAN HOGS CALL		(FUTURES SETT.	79.750	.0 )							
580	----	----	----	----	----	21.75 UNCH	1.000	----	----	7 UNCH	26.70B	15.07A
640	----	----	----	----	----	15.75 UNCH	1.000	----	----	1 UNCH	20.77B	9.75A
660	----	----	----	----	----	13.75 UNCH	1.000	----	----	1 UNCH	18.85B	8.05A
700	----	----	----	----	----	9.75 UNCH	1.000	----	----	2 UNCH	15.10B	5.52A
720	----	----	----	----	----	7.75 UNCH	1.000	----	----	52 UNCH	13.32B	4.42A
730	----	----	----	----	----	6.75 UNCH	1.000	----	----	13 UNCH	10.77B	3.87A
740	----	----	----	----	----	5.75 UNCH	1.000	----	----	12 UNCH	11.62B	3.27A
760	----	----	----	----	----	3.75 UNCH	1.000	----	----	157 UNCH	10.47B	2.25
770	----	----	----	----	----	2.75 UNCH	1.000	----	----	32 UNCH	6.87B	1.82A
780	----	----	----	----	----	1.75 UNCH	1.000	----	----	314 UNCH	9.00B	1.47A
790	----	----	----	----	----	.75 UNCH	.986	----	----	797 UNCH	5.07B	.57
800	----	----	----	----	----	.01 + 1	.048	----	----	1878 UNCH	7.62B	.07
810	----	----	----	----	----	.01 + 1	----	----	----	962 UNCH	3.72B	.02
820	----	----	----	----	----	.01 + 1	----	----	----	3636 UNCH	6.37B	.07
830	----	----	----	----	----	.01 + 1	----	----	----	546 UNCH	2.70B	.02
840	----	----	----	----	----	.01 + 1	----	----	----	1003 UNCH	5.22B	.02
850	----	----	----	----	----	.01 + 1	----	----	----	498 UNCH	1.87B	.02
860	----	----	----	----	----	.01 + 1	----	----	----	963 UNCH	4.17B	.02
870	----	----	----	----	----	.01 + 1	----	----	----	277 UNCH	1.30	.02
880	----	----	----	----	----	.01 + 1	----	----	----	716 UNCH	3.30	.02
890	----	----	----	----	----	.01 + 1	----	----	----	40 UNCH	.80B	.02
900	----	----	----	----	----	.01 + 1	----	----	----	700 UNCH	2.50	.02
910	----	----	----	----	----	.01 + 1	----	----	----	21 UNCH	.50B	.05
920	----	----	----	----	----	.01 + 1	----	----	----	516 UNCH	1.70	.02
930	----	----	----	----	----	.01 + 1	----	----	----	1 UNCH	.30B	.05A
940	----	----	----	----	----	.01 + 1	----	----	----	152 UNCH	1.15B	.05A
950	----	----	----	----	----	.01 + 1	----	----	----	2 UNCH	.20	.02A
960	----	----	----	----	----	.01 + 1	----	----	----	6 UNCH	.70B	.12A
980	----	----	----	----	----	.01 + 1	----	----	----	1 UNCH	.45B	.02
1000	----	----	----	----	----	.01 + 1	----	----	----	24 UNCH	.22B	.05
1020	----	----	----	----	----	.01 + 1	----	----	----	40 UNCH	.10	.10
TOTAL									0	13370		
AUG18	LEAN HOGS CALL		(FUTURES SETT.	67.900 -	130.0 )							
640	----	----	----	----	----	4.52 + NEW	.796	----	1	1 + 1	19.75B	4.55A
650	----	----	----	----	----	3.75 - 105	.736	----	----	2 UNCH	14.47B	3.77A
670	----	----	----	----	----	2.42 - 87	.588	----	12	13 + 12	12.60B	2.47A
680	----	----	----	----	----	1.87 - 77	.505	----	21	33 + 18	15.72B	1.87
690	----	----	----	----	----	1.40 - 67	.420	----	355	346 + 314	10.75B	1.30
700	----	----	----	----	----	1.00 - 57	.336	----	413	811 + 212	13.92B	.97
710	----	----	----	----	----	.70 - 45	.259	----	944	862 + 539	9.02B	.67
720	----	----	----	----	----	.47 - 35	.192	----	234	1120 + 39	12.20B	.50
730	----	----	----	----	----	.32 - 25	.140	----	139	499 + 39	7.40B	.35A
740	----	----	----	----	----	.22 - 17	.102	----	13	831 UNCH	11.20B	.25A
750	----	----	----	----	----	.17 - 7	.079	----	11	401 - 4	5.97B	.17A
760	----	----	----	----	----	.12 - 5	.058	----	93	1183 + 14	10.15B	.15
770	----	----	----	----	----	.10 - 2	.046	----	65	479 - 18	4.60B	.07
780	----	----	----	----	----	.07 - 2	.034	----	5	1473 - 2	8.75B	.10A
790	----	----	----	----	----	.05 - 5	.024	----	5	497 - 3	3.50B	.07
800	----	----	----	----	----	.02 - 5	.013	----	65	2068 - 32	7.32B	.05
810	----	----	----	----	----	.02 - 2	.012	----	----	583 UNCH	2.37B	.07
820	----	----	----	----	----	.02 UNCH	.011	----	15	1475 - 10	6.12B	.02
830	----	----	----	----	----	.02 + 2	.011	----	----	335 UNCH	1.67	.02
840	----	----	----	----	----	.02 + 2	.010	----	2	1120 - 2	5.07B	.02
850	----	----	----	----	----	CAB	.005	----	----	118 UNCH	1.12B	.02A
860	----	----	----	----	----	CAB	.003	----	25	1239 UNCH	4.00	.02
870	----	----	----	----	----	CAB	.002	----	----	161 UNCH	.77B	.02
880	----	----	----	----	----	CAB	.001	----	----	590 UNCH	3.15	.02
890	----	----	----	----	----	CAB	.001	----	----	29 UNCH	.50B	.05
900	----	----	----	----	----	CAB	.000	----	2	535 UNCH	2.50	.05
910	----	----	----	----	----	CAB	.000	----	----	5 UNCH	.32B	.05A
920	----	----	----	----	----	CAB	.000	----	----	741 UNCH	1.82	.02
930	----	----	----	----	----	CAB	.000	----	----	22 UNCH	.20B	.10A
940	----	----	----	----	----	CAB	.000	----	----	104 UNCH	1.27	.07A
950	----	----	----	----	----	CAB	.000	----	----	104 UNCH	.12B	.07
960	----	----	----	----	----	CAB	.000	----	----	130 UNCH	.55B	.02
970	----	----	----	----	----	CAB	.000	----	----	7 UNCH	.02	.02
980	----	----	----	----	----	CAB	.000	----	----	20 UNCH	.22B	.02
1000	----	----	----	----	----	CAB	.000	----	----	25 UNCH	.15	.15
1020	----	----	----	----	----	CAB	----	----	----	1 UNCH	.02B	.27A
1040	----	----	----	----	----	CAB	----	----	----	1 UNCH	.02B	----
TOTAL									2420	17964 + 1117		
OCT18	LEAN HOGS CALL		(FUTURES SETT.	52.200 -	180.0 )							
320	----	----	----	----	----	20.20 - 180	.988	----	----	7 UNCH	38.60B	20.07A
500	----	----	----	----	----	5.30 - 115	.623	----	2	8 UNCH	20.60B	5.07A
520	----	----	----	----	----	4.12 - 105	.546	----	1	9 + 1	18.62B	3.87A
530	----	----	----	----	----	3.60 - 97	.505	----	16	53 + 11	9.40B	3.37A
540	----	----	----	----	----	3.12 - 87	.464	----	56	180 + 40	16.67B	2.92A
550	----	----	----	----	----	2.70 - 77	.423	----	2	160 + 1	7.70B	2.50A



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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LEAN HOGS CALL OPTIONS

Tue, Jul 17, 2018 PG19

Contract	Settlement	Open Interest	Volume	High	Low	Close	Change	Volume	Volume	Volume	Volume	Volume
(FUTURES SETT. 52.200 - 180.0 )												
560	----	----	----	2.30 -	67	.382	----	854	914 +	848	14.80B	2.12A
570	----	----	----	1.95 -	57	.342	----	202	1315 +	45	8.87B	1.77A
580	----	----	----	1.62 -	47	.302	----	26	539 +	26	13.00B	1.50A
590	----	----	----	1.35 -	40	.265	----	5	714	UNCH	7.30B	1.22A
600	----	----	----	1.10 -	35	.229	----	1354	1611 +	424	11.30B	1.00A
610	----	----	----	.90 -	30	.197	----	21	200 +	20	5.82B	.82
620	----	----	----	.72 -	25	.167	----	2	1045 +	1	10.27B	.67A
630	----	----	----	.60 -	20	.143	----	13	283 +	8	3.00	.55A
640	----	----	----	.50 -	15	.123	----	47	1537 -	13	8.82B	.45A
650	----	----	----	.40 -	12	.103	----	10	867 -	7	2.90	.37A
660	----	----	----	.32 -	10	.086	----	172	1476 +	66	7.50B	.30
670	----	----	----	.27 -	7	.074	----	863	608 -	454	2.57B	.25
680	----	----	----	.22 -	5	.062	----	485	2301 -	367	6.27B	.20
690	----	----	----	.17 -	5	.050	----	----	218	UNCH	1.55B	.20A
700	----	----	----	.15 -	2	.044	----	41	2218 -	9	5.20	.12
710	----	----	----	.12 -	2	.037	----	----	5	UNCH	.95B	.17A
720	----	----	----	.10 -	2	.030	----	8	2150	UNCH	4.07B	.10
730	----	----	----	.07 -	2	.023	----	----	57	UNCH	.30	.12A
740	----	----	----	.07	UNCH	.023	----	100	1324 +	87	3.25	.07
760	----	----	----	.05	UNCH	.016	----	19	592	UNCH	2.45	.05
780	----	----	----	.02	UNCH	.008	----	----	819	UNCH	1.80	.05
800	----	----	----	.02	UNCH	.008	----	----	372	UNCH	1.15	.10A
820	----	----	----	CAB	----	.004	----	----	186	UNCH	.55	.07A
840	----	----	----	CAB	----	.002	----	----	8	UNCH	----	.27A
860	----	----	----	CAB	----	.001	----	----	1	UNCH	----	----
960	----	----	----	CAB	----	.000	----	----	2	UNCH	.02B	----
TOTAL								4299	21779 +	728		
(FUTURES SETT. 47.475 - 170.0 )												
360	----	----	----	12.37 -	142	.871	----	----	30	UNCH	28.17B	12.22A
480	----	----	----	4.35 -	77	.530	----	54	72 +	53	16.25B	3.65A
500	----	----	----	3.37 -	67	.457	----	7	97 +	6	14.37B	2.70A
510	----	----	----	2.95 +	NEW	.421	----	1	1 +	1	3.20	3.00A
520	----	----	----	2.57 -	57	.385	----	53	158 +	51	12.57B	2.02A
540	----	----	----	1.92 -	47	.316	----	644	1299 +	513	10.87B	1.52
560	----	----	----	1.40 -	35	.253	----	134	1264 +	61	9.85B	1.07A
580	----	----	----	1.00 -	25	.197	----	56	768 -	27	8.70B	.70
600	----	----	----	.72 -	15	.152	----	34	3822 +	8	7.37B	.50
620	----	----	----	.52 -	7	.117	----	8	1480 +	1	6.17B	.37
640	----	----	----	.37 -	2	.088	----	107	1906 -	43	5.05B	.25
660	----	----	----	.27 -	2	.067	----	30	1729 -	8	3.92B	.20
680	----	----	----	.20 -	2	.051	----	26	1255 -	7	3.05	.15
700	----	----	----	.15	UNCH	.039	----	5	279 -	5	2.50	.12
720	----	----	----	.10	UNCH	.027	----	----	676	UNCH	1.55	.10
740	----	----	----	.07	UNCH	.021	----	----	352	UNCH	1.10	.12
760	----	----	----	.05	UNCH	.014	----	----	9	UNCH	.75	.10
800	----	----	----	.02	UNCH	.007	----	----	8	UNCH	.20	.17
860	----	----	----	CAB	----	.004	----	----	3	UNCH	.10	.10
880	----	----	----	CAB	----	.003	----	----	2	UNCH	.17	.17
TOTAL								1159	15210 +	604		
(FUTURES SETT. 54.425 - 140.0 )												
520	----	----	----	6.35 -	60	.621	----	----	3	UNCH	12.00B	5.57A
540	----	----	----	5.25 +	NEW	.559	----	95	90 +	90	10.40B	4.32A
560	----	----	----	4.25 -	52	.495	----	10	125 +	10	8.92B	3.52A
580	----	----	----	3.37 -	45	.429	----	----	11	UNCH	7.55B	2.72A
600	----	----	----	2.62 -	37	.365	----	83	110 +	82	6.30B	2.00
620	----	----	----	1.97 -	30	.301	----	40	112 +	24	5.12B	1.50
640	----	----	----	1.45 -	25	.243	----	83	554 +	83	5.97B	1.15A
660	----	----	----	1.05 -	22	.191	----	1	1194 +	1	4.92B	.80
680	----	----	----	.77 -	20	.150	----	----	1057	UNCH	4.55	.40
700	----	----	----	.57 -	17	.118	----	----	1687	UNCH	3.70	.30
720	----	----	----	.42 -	15	.091	----	----	776	UNCH	2.90	.25
740	----	----	----	.32 -	10	.072	----	----	313	UNCH	1.65B	.20
760	----	----	----	.25 -	7	.057	----	----	541	UNCH	1.17B	.15
780	----	----	----	.17 -	7	.042	----	----	100	UNCH	.77B	.15
800	----	----	----	.12 -	5	.031	----	----	26	UNCH	.50	.15
TOTAL								312	6699 +	290		
(FUTURES SETT. 59.725 - 125.0 )												
620	----	----	----	4.17 -	20	.473	----	----	35	UNCH	7.67B	3.70A
640	----	----	----	3.35 -	20	.412	----	----	36	UNCH	6.40B	2.82
660	----	----	----	2.62 -	20	.351	----	5	53	UNCH	5.20B	2.00A
680	----	----	----	2.02 -	20	.293	----	2	591 +	2	4.40	1.45A
700	----	----	----	1.52 -	22	.240	----	----	677	UNCH	3.90	1.15
720	----	----	----	1.12 -	22	.191	----	----	4598	UNCH	3.65	.62
740	----	----	----	.80 -	22	.148	----	20	1338	UNCH	3.50B	.75
760	----	----	----	.57 -	20	.114	----	----	789	UNCH	2.20	.35
780	----	----	----	.40 -	17	.085	----	10	241	UNCH	.75B	.20
TOTAL								37	8358 +	2		
(FUTURES SETT. 70.100 - 60.0 )												
700	----	----	----	5.30 -	30	.540	----	----	11	UNCH	6.55B	5.40
720	----	----	----	4.35 -	27	.479	----	----	14	UNCH	6.65B	4.25
760	----	----	----	2.82 -	15	.360	----	----	1	UNCH	5.17B	3.35A
780	----	----	----	2.20 -	12	.303	----	----	13	UNCH	4.12B	2.27
800	----	----	----	1.67 -	10	.250	----	----	60	UNCH	3.50	1.60A
820	----	----	----	1.25 -	7	.201	----	----	185	UNCH	2.27B	1.90
840	----	----	----	.90 -	7	.157	----	----	415	UNCH	2.00	.70
860	----	----	----	.62 -	7	.119	----	----	175	UNCH	1.20B	----
TOTAL								0	874			