



FINAL

PG20 BULLETIN #135@

LEAN HOGS PUT OPTIONS

Mon, Jul 16, 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 data for JUL18, AUG18, OCT18, and DEC18.



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	(FUTURES SETT.)	49.175 -	122.5)									
520	----	----	----	5.95 +	62	.558	----	5	1544 -	1	7.45B	.70A
540	----	----	----	7.20 +	80	.629	----	----	1693	UNCH	8.80B	.75
560	----	----	----	8.52 +	87	.700	----	----	1791	UNCH	9.95B	1.42A
580	----	----	----	10.02 +	95	.764	----	----	1239	UNCH	11.37B	1.80A
600	----	----	----	11.62 +	100	.819	----	----	4742	UNCH	13.12B	2.45A
620	----	----	----	13.35 +	107	.865	----	----	631	UNCH	14.95B	3.15
640	----	----	----	15.15 +	112	.902	----	----	973	UNCH	16.85B	3.82
660	----	----	----	17.05 +	117	.924	----	----	144	UNCH	18.77B	4.72
680	----	----	----	18.95 +	117	.941	----	----	88	UNCH	20.70B	6.25A
700	----	----	----	20.90 +	120	.958	----	----	1	UNCH	22.67B	7.50A
TOTAL FEB19								1625	21219 +	1275		
	(FUTURES SETT.)	55.825 -	77.5)									
420	----	----	----	.75 +	5	.101	----	----	15	UNCH	.85B	.72A
440	----	----	----	1.02 +	7	.134	----	----	36	UNCH	1.20	.25A
460	----	----	----	1.37 +	7	.173	----	28	95 +	28	1.70B	.30A
480	----	----	----	1.85 +	10	.220	----	----	14	UNCH	2.30B	.40A
500	----	----	----	2.45 +	15	.275	----	----	90	UNCH	3.40	.55A
520	----	----	----	3.17 +	20	.334	----	----	1053	UNCH	4.40	1.00
540	----	----	----	4.00 +	25	.397	----	10	921 +	10	4.70B	1.10
560	----	----	----	4.95 +	32	.462	----	49	939 +	17	5.72B	1.05
580	----	----	----	6.00 +	40	.529	----	52	275 +	2	6.90B	1.75
600	----	----	----	7.12 +	45	.596	----	----	1618	UNCH	8.22B	2.25
620	----	----	----	8.40 +	50	.662	----	2	1171 -	2	9.70B	2.95
640	----	----	----	9.80 +	52	.724	----	----	761	UNCH	11.30B	4.20
660	----	----	----	11.37 +	57	.777	----	50	950	UNCH	13.00B	5.17A
680	----	----	----	13.05 +	60	.820	----	----	6	UNCH	14.82B	6.95
720	----	----	----	16.62 +	65	.884	----	----	7	UNCH	18.57B	8.40
TOTAL APR19								191	7951 +	55		
	(FUTURES SETT.)	60.975 -	62.5)									
480	----	----	----	.92 +	7	.121	----	----	3	UNCH	1.00B	.50A
540	----	----	----	2.15 +	12	.248	----	50	289 +	50	2.50B	1.15A
560	----	----	----	2.77 +	15	.304	----	----	598	UNCH	3.22B	1.12A
580	----	----	----	3.52 +	20	.364	----	----	1250	UNCH	4.20	1.40
600	----	----	----	4.37 +	22	.428	----	----	657	UNCH	4.95B	1.90
620	----	----	----	5.40 +	30	.493	----	50	635 -	20	6.00B	2.80
640	----	----	----	6.52 +	32	.558	----	----	728	UNCH	7.12B	2.85
660	----	----	----	7.80 +	37	.621	----	----	3167	UNCH	8.47B	3.80
680	----	----	----	9.17 +	40	.680	----	----	1216	UNCH	9.90B	4.25
700	----	----	----	10.67 +	45	.732	----	----	400	UNCH	11.47B	6.37A
720	----	----	----	12.25 +	47	.780	----	----	100	UNCH	13.12B	7.52A
TOTAL JUN19								100	9043 +	30		
	(FUTURES SETT.)	70.700 -	62.5)									
620	----	----	----	2.12 +	12	.228	----	----	20	UNCH	2.50	2.50
640	----	----	----	2.67 +	15	.275	----	----	175	UNCH	2.95B	2.50
660	----	----	----	3.30 +	17	.326	----	----	254	UNCH	3.67B	2.50
680	----	----	----	4.05 +	20	.382	----	----	48	UNCH	4.47B	2.50
700	----	----	----	4.92 +	25	.441	----	----	32	UNCH	5.37B	4.00
740	----	----	----	7.00 +	32	.563	----	----	229	UNCH	7.40B	6.55A
760	----	----	----	8.20 +	35	.624	----	----	245	UNCH	7.97B	5.65
TOTAL								0	1003			

OPTIONS EOO'S, BLOCKS and EXERCISES

PRODUCT	STRIKE PRICE	E00 VOLUME	BLOCK VOLUME	M-T-D BLOCK VOLUME	OPTION EXERCISES	M-T-D OPTION EXERCISES
LEAN HOGS CALL JUL18 CALL	LEAN HOG OPTIONS					
NH	740	----	----	----	----	3
NH	760	----	----	----	----	14
NH	770	----	----	----	----	3
TOTALS		0	0	0	0	20