



PRELIMINARY

PG20 BULLETIN #223@

LEAN HOGS PUT OPTIONS

Fri, Nov 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 DEC18, FEB19, and APR19.



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Fri, Nov 16, 2018 PG20

Contract	Price	Volume	Open Interest	Settle	Change	High	Low	High	Low	High	Low	High	Low	High	Low	High	Low	High	Low
(FUTURES SETT. 71.750 + 300.0)																			
590	----	----	----	----	----	1.22	-	45	.145	----	----	19	UNCH	2.47B	1.22A				
600	----	----	----	----	----	1.37	-	55	.161	----	10	2292	-	4	5.82B	1.40A			
610	----	----	----	----	----	1.57	-	62	.180	----	----	24	UNCH	3.30B	1.62A				
620	----	----	----	----	----	1.80	-	72	.201	----	25	1152	+	15	6.92B	1.85A			
630	----	----	----	----	----	2.05	-	82	.224	----	2	35	+	2	4.12B	2.12A			
640	2.70	#2.70	*2.70	----	----	2.32	-	92	.247	----	154	1238	-	98	8.12B	2.25			
650	----	----	----	----	----	2.65	-	100	.273	----	6	101	+	2	5.02B	2.72A			
660	----	----	----	----	----	2.97	-	110	.299	----	118	5716	-	91	9.47B	3.10			
670	----	----	----	----	----	3.37	-	112	.326	----	3	42	UNCH	6.05B	3.45A				
680	----	----	----	----	----	3.77	-	120	.354	----	33	2925	-	2	10.90B	3.80			
690	----	----	----	----	----	4.20	-	127	.382	----	----	184	UNCH	7.17B	4.22A				
700	----	----	----	----	----	4.65	-	135	.411	----	138	1141	-	10	12.47B	4.65A			
710	----	----	----	----	----	5.12	-	142	.440	----	53	68	+	50	8.37B	5.10A			
720	----	----	----	----	----	5.60	-	155	.468	----	55	844	+	25	14.12B	5.57A			
730	----	----	----	----	----	6.10	-	167	.497	----	----	21	UNCH	9.77B	6.02A				
740	----	----	----	----	----	6.62	-	180	.526	----	3	6	+	3	15.85B	6.55A			
750	----	----	----	----	----	7.22	-	187	.555	----	----	5	UNCH	11.27B	7.07A				
760	----	----	----	----	----	7.82	+	NEW	.583	----	1	1	+	1	17.67B	7.70A			
800	----	----	----	----	----	10.55	-	227	.687	----	----	350	UNCH	21.42B	10.42A				
810	----	----	----	----	----	11.30	-	235	.711	----	----	142	UNCH	16.20B	11.15A				
820	----	----	----	----	----	12.07	-	242	.734	----	----	313	UNCH	23.37B	11.90A				
840	----	----	----	----	----	13.67	-	255	.775	----	----	25	UNCH	25.32B	13.47A				
TOTAL MAY19	----	----	----	----	----	----	----	----	----	----	1488	24628	-	639	----	----	----	----	----
(FUTURES SETT. 76.850 + 222.5)																			
580	----	----	----	----	----	.65	-	10	.078	----	----	39	UNCH	2.40B	.65A				
600	----	----	----	----	----	.87	-	15	.101	----	----	12	UNCH	3.07B	.90				
620	----	----	----	----	----	1.17	-	22	.129	----	----	8	UNCH	3.85B	1.20A				
640	----	----	----	----	----	1.55	-	30	.163	----	----	45	UNCH	4.72B	1.57A				
660	----	----	----	----	----	2.00	-	40	.200	----	18	59	UNCH	5.65B	2.00				
680	----	----	----	----	----	2.52	-	50	.241	----	----	21	UNCH	6.70B	2.55A				
720	----	----	----	----	----	3.87	-	72	.335	----	----	2	UNCH	9.12B	3.95A				
740	----	----	----	----	----	4.70	-	82	.386	----	----	89	UNCH	10.52B	4.77A				
760	----	----	----	----	----	5.62	-	95	.438	----	2	60	+	2	12.02B	5.75			
TOTAL JUN19	----	----	----	----	----	----	----	----	----	----	20	335	+	2	----	----	----	----	----
(FUTURES SETT. 84.025 + 120.0)																			
340	----	----	----	----	----	CAB	----	----	.000	----	----	4	UNCH	----	----				
460	----	----	----	----	----	.02	UNCH	.003	----	----	----	20	UNCH	----	----				
480	----	----	----	----	----	.05	UNCH	.006	----	----	----	30	UNCH	----	.40A				
560	----	----	----	----	----	.20	-	2	.025	----	----	3	UNCH	1.20B	.20A				
580	----	----	----	----	----	.27	-	2	.034	----	----	60	UNCH	1.60B	.32A				
600	----	----	----	----	----	.40	-	2	.047	----	56	377	+	6	2.07B	.40			
620	----	----	----	----	----	.55	-	2	.063	----	9	677	-	9	2.57B	.55A			
640	----	----	----	----	----	.75	-	2	.082	----	----	1956	UNCH	3.30B	.75A				
660	----	----	----	----	----	1.00	-	5	.105	----	49	1469	-	48	4.05B	1.00			
680	----	----	----	----	----	1.32	-	7	.133	----	67	3862	-	30	4.87B	1.32A			
700	----	----	----	----	----	1.70	-	12	.163	----	35	2471	-	6	5.75B	1.65			
720	----	----	----	----	----	2.15	-	17	.198	----	30	1580	-	14	6.72B	2.10			
740	----	----	----	----	----	2.70	-	22	.236	----	11	512	+	8	7.80B	2.70A			
760	----	----	----	----	----	3.32	-	27	.277	----	276	2352	-	273	9.00B	3.27			
780	----	----	----	----	----	4.05	-	32	.320	----	14	4200	-	4	10.27B	4.02A			
800	----	----	----	----	----	4.85	-	37	.365	----	10	2011	+	10	11.75B	4.82A			
820	----	----	----	----	----	5.72	-	45	.412	----	8	1496	+	8	13.30B	5.70A			
840	----	----	----	----	----	6.70	+	NEW	.459	----	215	215	+	215	14.95B	6.65A			
860	----	----	----	----	----	7.75	-	57	.507	----	----	11	UNCH	16.70B	7.70A				
880	----	----	----	----	----	8.90	-	62	.554	----	----	1	UNCH	18.50B	8.85A				
TOTAL JUL19	----	----	----	----	----	----	----	----	----	----	780	23307	-	137	----	----	----	----	----
(FUTURES SETT. 84.775 + 75.0)																			
560	----	----	----	----	----	.17	UNCH	.022	----	----	----	3	UNCH	.52B	.25A				
580	----	----	----	----	----	.27	UNCH	.033	----	----	----	3	UNCH	.85	.35A				
600	----	----	----	----	----	.37	UNCH	.044	----	1	10	+	1	1.02B	.37A				
620	----	----	----	----	----	.52	UNCH	.059	----	3	12	UNCH	1.37B	.52A					
640	----	----	----	----	----	.70	-	2	.077	----	----	27	UNCH	1.77B	.70A				
660	----	----	----	----	----	.95	-	2	.099	----	2	226	-	2	2.25B	.95			
680	----	----	----	----	----	1.25	-	2	.125	----	12	542	UNCH	2.82B	1.25				
700	----	----	----	----	----	1.62	-	5	.155	----	29	877	+	21	3.45B	1.60			
720	----	----	----	----	----	2.05	-	7	.188	----	53	1224	+	53	4.17B	2.00			
740	----	----	----	----	----	2.57	-	10	.224	----	268	571	+	268	5.25	2.55A			
760	----	----	----	----	----	3.17	-	12	.264	----	125	454	-	52	6.25	3.10A			
780	----	----	----	----	----	3.85	-	15	.305	----	20	738	UNCH	7.00	3.80				
800	----	----	----	----	----	4.62	-	17	.349	----	----	752	UNCH	8.05	4.65A				
820	----	----	----	----	----	5.47	-	22	.395	----	65	823	+	65	8.97B	5.50A			
840	----	----	----	----	----	6.42	-	25	.441	----	338	926	+	330	10.15B	6.45A			
860	----	----	----	----	----	7.45	+	NEW	.488	----	75	75	+	75	11.52B	7.50A			
TOTAL AUG19	----	----	----	----	----	----	----	----	----	----	991	7263	+	759	----	----	----	----	----
(FUTURES SETT. 83.775 + 55.0)																			
580	----	----	----	----	----	.30	UNCH	.037	----	----	----	5	UNCH	.55	.45A				
600	----	----	----	----	----	.42	UNCH	.050	----	----	----	6	UNCH	1.00	.47A				
660	----	----	----	----	----	1.10	UNCH	.112	----	----	----	57	UNCH	2.42B	1.15A				
680	----	----	----	----	----	1.42	-	2	.139	----	1	348	-	1	3.30	1.47A			
700	----	----	----	----	----	1.80	-	5	.170	----	65	381	+	65	3.72B	1.85			
720	----	----	----	----	----	2.27	-	7	.204	----	11	109	+	11	4.50B	2.30A			
740	----	----	----	----	----	2.80	-	12	.242	----	8	70	+	6	5.35B	2.85			
760	----	----	----	----	----	3.45	-	12	.283	----	35	1060	UNCH	6.57	3.55A				
780	----	----	----	----	----	4.20	-	15	.326	----	----	334	UNCH	7.75	4.32A				
800	----	----	----	----	----	5.05	-	17	.372	----	----	157	UNCH	8.32B	5.22A				
820	----	----	----	----	----	5.97	-	20	.418	----	66	242	+	66	9.45B	6.10			
840	----	----	----	----	----	7.00	-	22	.464	----	35	188	+	35	10.62B	7.12A			
860	----	----	----	----	----	8.07	+	NEW	.510	----	8	8	+	8	11.87B	8.22A			
TOTAL OCT19	----	----	----	----	----	----	----	----	----	----	229	2965	+	190	----	----	----	----	----
(FUTURES SETT. 68.200 + 82.5)																			
500	----	----	----	----	----	.67	-	2	.080	----	100	275	-	25	.80B	----	----	----	----
540	----	----	----	----	----	1.22	-	10	.134	----	----	18	UNCH	----	----	----	----	----	----
560	----	----	----	----	----	1.60	-	17	.167	----	79	661	+	79	3.35	2.12A	----	----	----
580	----	----	----	----	----	2.07	-	22	.206	----	----	13	UNCH	3.10	2.65A	----	----	----	----
600	----	----	----	----	----	2.67	-	27	.251	----	100	408	-	45	3.30B	2.75	----	----	----
620	----	----	----	----	----	3.37	-	30	.298	----	----	150	UNCH	3.75B	4.02A	----	----	----	----
640	----	----	----	----	----	4.17	-	32	.347	----	----	661	UNCH	6.20B	4.50	----	----	----	----
660	----	----	----	----	----	5.07	-	35	.398	----	4	287	+	4	5.67B	5.80A	----	----	----
680	----	----	----	----	----	6.05	-	40	.449	----	----	192	UNCH	6.77B	6.80A	----	----	----	----
700	----	----	----	----	----	7.10	-	42	.501	----	----	150	UNCH	7.97B	7.92A	----	----	----	----
TOTAL DEC19	----	----	----	----	----	----	----	----	----	----	283	2815	+	13	----	----	----	----	----
(FUTURES SETT. 61.700 + 52.5)																			
480	----	----	----	----	----	1.27	-	7	.137	----	----	50	UNCH	----	----	----	----	----	----
520	----	----	----	----	----	2.15	-	12	.211	----	----	18</							