

PRELIMINARY															
PG20 BULLETIN #148@				LEAN HOGS PUT OPTIONS						Wed, Aug 03, 2016 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															
STRIKE		OPEN	RANGE	HIGH	LOW	CLOSING		SETT.PRICE	DELTA	EXER	VOLUME	OPEN	--CONTRACT--		
LEAN HOGS PUT		LEAN HOGS PUT	LEAN HOGS PUT	(FUTURES	SETT.	68.350	-	57.5 )							
AUG16															
540	----	----	----	----	----		CAB	----	----	----	----	25	UNCH	.55	.02A
560	----	----	----	----	----		CAB	----	----	----	----	9	UNCH	.75	.02
580	----	----	----	----	----		CAB	----	.000	----	----	10	UNCH	.95	.02A
600	----	----	----	----	----		.02N	----	.000	----	----	35	UNCH	.72B	.02A
620	----	----	----	----	----		.05N	----	.009	----	----	38	UNCH	1.15	.02
640	----	----	----	----	----		.07N	.02 -	5	.023	----	226	UNCH	1.75	.02A
650	----	----	----	----	----		.10N	.05 -	5	.047	10	393	UNCH	.37B	.02
660	----	----	----	----	----		.15N	.10 -	5	.098	----	456 -	10	1.97	.02
670	----	----	----	----	----		.25N	.22 -	2	.209	----	251 +	9	.80B	.05
680	----	----	----	----	----		.45N	.50 +	5	.408	108	1199 -	16	2.65B	.05
690	----	----	----	----	----		.82N	1.05 +	22	.650	----	478 +	14	1.55	.07A
700	----	----	----	----	----		1.42N	1.82 +	40	.826	----	1699 -	133	3.17B	.10
710	----	----	----	----	----		2.25N	2.72 +	47	.921	----	158 -	1	2.52B	.12A
720	----	----	----	----	----		3.15N	3.70 +	55	.952	----	930 -	20	4.65	.12
730	----	----	----	----	----		4.12N	4.67 +	55	.976	----	604	UNCH	4.50B	.20A
740	5.30			#5.30	5.20		5.20	5.67 +	57	.979	----	989 -	96	5.47B	.15
750	----	----	----	----	----		6.10N	6.65 +	55	.989	----	642	UNCH	6.45B	.27
760	----	----	----	----	----		7.10N	7.65 +	55	.995	1	3049 -	7	7.50B	.20
770	----	----	----	----	----		8.10N	8.65 +	55	.998	----	744	UNCH	8.47B	.40
780	----	----	----	----	----		9.10N	9.65 +	55	.999	----	2099 -	10	9.45B	.27
790	----	----	----	----	----		10.07N	10.65 +	57	.999	----	158 -	6	10.50B	.45A
800	----	----	----	----	----		11.07N	11.65 +	57	.999	----	2613 -	25	11.50	.45
810	----	----	----	----	----		12.07N	12.65 +	57	.999	----	128	UNCH	12.45B	.57A
820	----	----	----	----	----		13.07N	13.65 +	57	1.000	----	1802	UNCH	13.50B	.65
830	----	----	----	----	----		14.07N	14.65 +	57	1.000	----	307	UNCH	14.47B	.85A
840	----	----	----	----	----		15.07N	15.65 +	57	1.000	----	1140	UNCH	15.10	.90
850	----	----	----	----	----		16.07N	16.65 +	57	1.000	----	498	UNCH	13.32	1.22A
860	----	----	----	----	----		17.07N	17.65 +	57	1.000	3	1218 -	3	17.20	1.37
870	----	----	----	----	----		18.07N	18.65 +	57	1.000	----	48	UNCH	13.30B	1.77A
880	----	----	----	----	----		19.07N	19.65 +	57	1.000	----	913	UNCH	19.00	1.97A
890	----	----	----	----	----		20.07N	20.65 +	57	1.000	----	130	UNCH	15.30B	2.52A
900	----	----	----	----	----		21.07N	21.65 +	57	1.000	----	131	UNCH	16.30B	2.75A
920	----	----	----	----	----		23.07N	23.65 +	57	1.000	----	6	UNCH	18.30B	3.82A
TOTAL											870	23126 -	304		
OCT16						59.500	-	102.5 )							
360	----	----	----	----	----		.02N	.05 +	2	.009	----	76	UNCH	.05	.02
380	----	----	----	----	----		.05N	.07 +	2	.014	----	93	UNCH	.07	.05
400	----	----	----	----	----		.07N	.12 +	5	.023	----	288	UNCH	.10	.02A
420	----	----	----	----	----		.12N	.17 +	5	.033	----	48	UNCH	.17B	.05A
440	----	----	----	----	----		.17N	.25 +	7	.047	----	116 -	12	.27B	.05
460	----	----	----	----	----		.25N	.35 +	10	.066	----	15 +	3	.40	.07
480	----	----	----	----	----		.35N	.50 +	15	.093	----	144 +	1	.60	.10A
490	----	----	----	----	----		.45N	.62 +	17	.113	----	108 +	8	.60B	.35A
500	----	----	----	----	----		.55N	.75 +	20	.133	----	392	UNCH	.90B	.12A
510	----	----	----	----	----		.67N	.92 +	25	.159	----	200 +	8	1.07	.52A
520	----	----	----	----	----		.82N	1.12 +	30	.187	----	1669 +	32	1.30	.17
530	----	----	----	----	----		1.00N	1.37 +	37	.218	----	1691 +	50	1.52B	.50A
540	----	----	----	----	----		1.22N	1.65 +	42	.252	----	1963 -	12	1.80B	.17A
550	----	----	----	----	----		1.47N	1.95 +	47	.287	----	831 -	9	2.10B	.67A
560	----	----	----	----	----		1.75N	2.27 +	52	.324	----	1746 +	95	2.45B	.22A
570	----	----	----	----	----		2.05N	2.65 +	60	.364	----	624 +	2	2.82B	.90
580	----	----	----	----	----		2.40N	3.02 +	62	.404	----	3577 -	20	3.25B	.30
590	----	----	----	----	----		2.77N	3.45 +	67	.447	----	690 +	29	3.67B	1.30A
600	----	----	----	----	----		3.17N	3.90 +	72	.491	----	4548 +	73	4.15B	.37
610	----	----	----	----	----		3.60N	4.37 +	77	.537	----	390 +	9	4.67B	1.77A
620	----	----	----	----	----		4.07N	4.90 +	82	.584	----	2544 -	2	5.22B	.52A
630	----	----	----	----	----		4.60N	5.47 +	87	.632	----	319	UNCH	5.67	2.42A
640	----	----	----	----	----		5.15N	6.07 +	92	.680	----	2097	UNCH	6.25	.70A
650	----	----	----	----	----		5.77N	6.72 +	95	.729	----	223	UNCH	6.97	3.07A
660	----	----	----	----	----		6.45N	7.42 +	97	.776	----	2499 -	5	7.55	.90
670	----	----	----	----	----		7.17N	8.17 +	100	.820	----	56	UNCH	8.00B	4.02A
680	----	----	----	----	----		7.97N	9.00 +	102	.857	----	2122 -	188	9.20	1.30
700	----	----	----	----	----		9.72N	10.72 +	100	.916	----	1344	UNCH	10.60	1.75
720	----	----	----	----	----		11.60N	12.62 +	102	.947	----	955 -	16	12.75	2.35
740	----	----	----	----	----		13.55N	14.57 +	102	.963	----	540	UNCH	14.35B	3.17A
760	----	----	----	----	----		15.52N	16.52 +	100	.980	----	90	UNCH	16.27B	4.07A
TOTAL											1492	31998 +	46		
DEC16						55.375	-	87.5 )							
320	----	----	----	----	----		.05N	.07 +	2	.013	----	49	UNCH	.05	.05
360	----	----	----	----	----		.12N	.17 +	5	.029	----	16	UNCH	.20B	.05
380	----	----	----	----	----		.20N	.25 +	5	.042	----	1	UNCH	.30B	.07
400	----	----	----	----	----		.30N	.37 +	7	.061	----	3	UNCH	.45B	.10
420	----	----	----	----	----		.42N	.55 +	12	.087	----	19	UNCH	.65B	.35
440	----	----	----	----	----		.60N	.77 +	17	.119	----	170 +	2	.97	.45A
460	----	----	----	----	----		.85N	1.07 +	22	.159	----	637 +	60	1.30	.35A
480	----	----	----	----	----		1.20N	1.50 +	30	.210	----	1107 +	29	1.80	.27
500	----	----	----	----	----		1.67N	2.05 +	37	.270	----	2887 +	11	2.40	.35
520	----	----	----	----	----		2.27N	2.72 +	45	.337	----	1854	UNCH	3.07B	.40
540	----	----	----	----	----		3.00N	3.50 +	50	.410	----	1761 -	69	4.00	.55
560	----	----	----	----	----	#3.90B	3.90B	4.42 +	57	.487	----	1744 -	11	4.87B	.72A
580	----														

PRELIMINARY													
PG20	BULLETIN #148@					LEAN HOGS PUT OPTIONS					wed, Aug 03, 2016		
			(FUTURES	SETT.	65.450	-	7.5	)					
700	----		----	----	6.62N				6.87	+	25	.636	----
720	----		----	----	7.95N				8.17	+	22	.711	----
TOTAL												2157	UNCH
MAY17			(FUTURES	SETT.	71.150	-	2.5	)				8305	+
640	----		----	----	2.05N				2.05		UNCH	.247	----
TOTAL												10	UNCH
JUN17			(FUTURES	SETT.	75.400	-	37.5	)				0	
540	----		----	----	.60N				.55	-	5	.063	----
620	----		----	----	1.27N				1.22	-	5	.142	----
640	----		----	----	1.55N				1.50	-	5	.173	----
660	----		----	----	1.92N				1.87	-	5	.211	----
680	----		----	----	2.37N				2.32	-	5	.255	----
700	----		----	----	2.92N				2.87	-	5	.305	----
720	----		----	----	3.57N				3.52	-	5	.361	----
740	----		----	----	4.32N				4.30	-	2	.422	----
760	----		----	----	5.17N				5.17		UNCH	.487	----
780	----		----	----	6.12N				6.17	+	5	.555	----
TOTAL												0	
JUL17			(FUTURES	SETT.	74.850	-	27.5	)				693	
620	----		----	----	1.10N				1.17	+	7	.143	----
740	----		----	----	4.25N				4.37	+	12	.439	----
760	----		----	----	5.20N				5.35	+	15	.507	----
780	----		----	----	6.27N				6.42	+	15	.575	----
TOTAL												0	
AUG17			(FUTURES	SETT.	73.875	-	7.5	)				23	
720	----		----	----	3.95N				3.95		UNCH	.405	----
740	----		----	----	4.82N				4.85	+	2	.471	----
760	----		----	----	5.82N				5.87	+	5	.539	----
780	----		----	----	7.00N				7.05	+	5	.606	----
TOTAL												0	
												10	

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	LEAN HOG OPTIONS					
AUG16						
NH		760	----	----	1	1
NH	880	----	----	----	----	52
TOTALS		0	0	0	1	53