

PG19 BULLETIN #148@														LEAN HOGS CALL OPTIONS														Wed, Aug 03, 2016 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 = \$.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:		AUG16	OCT16	DEC16	FEB17	APR17	MAY17	JUN17	JUL17	AUG17																																
LEAN HOGS FUT		08/12	10/14	12/14	02/14	04/17	05/12	06/14	07/17	08/14																																
LEAN HOGS OPT		08/12	10/14	12/14	02/14	04/17	05/12	06/14	07/17	08/14																																
LEAN HOG OPTIONS ON FUTURES																																										
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03																																										
NH		AUG16	OCT16	DEC16	FEB17	APR17	MAY17	JUN17	JUL17	AUG17																																
		46.0-112.0	36.0-98.0	32.0-90.0	36.0-94.0	40.0-96.0	46.0-100.0	48.0-104.0	50.0-104.0	48.0-102.0																																
LEAN HOG FUTURES																																										
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		-52 WEEKS VOL.		(364 DAYS) OPEN INT		AGO-SETT. PRICE																											
LEAN HOGS FUT																																										
AUG16		68.87	69.10	*68.30	68.35 - 57		----	3841	21133 - 1078		9428	15645	80.22																													
OCT16		60.32	60.67	59.42	59.50 - 102		----	14934	105303 + 1181		15013	89853	66.77																													
DEC16		56.00	56.47	55.32	55.37 - 87		----	6215	52610 + 753		6710	50336	62.82																													
FEB17		60.45	61.17	60.20	60.45 - 32		----	3341	24558 + 278		2970	25723	68.30																													
APR17		65.15	65.92	65.10	65.45 - 7		----	745	18379 + 141		1286	16615	72.45																													
MAY17		71.15	71.15	71.15	71.15 - 2		----	7	249 + 6		1	297	76.75																													
JUN17		75.45	75.82B	75.15	75.40 - 37		----	145	2480 + 19		653	6549	79.87																													
JUL17		----	----	74.45A	74.85 - 27		----	30	426 - 6		122	1044	79.00																													
AUG17		73.65	74.00	73.40A	73.87 - 7		----	47	153 UNCH		134	550	78.00																													
OCT17		63.32	63.55	63.00	63.00 - 50		----	46	116 + 29		17	266	66.97																													
DEC17		60.97	#61.20	60.70	60.70 - 30		----	23	58 + 22		45	351	64.85																													
TOTAL		LEAN HOGS FUT						0	29374	225465 + 1345		36379	207229																													
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														
LEAN HOGS CALL		LEAN HOGS CALL				(FUTURES		SETT.		68.350 -		57.5 )																														
AUG16																																										
660		----		----		----		----		3.07N		2.45 -		62	.901	----	----	1	UNCH	24.17B	2.62A																					
680		----		----		----		----		1.37N		.85 -		52	.591	----	319	150 +	119	22.20B	.90A																					
690		----		----		----		----		.75N		.40 -		35	.349	----	48	349 +	25	11.32B	.42A																					
700		----		----		----		----		.35N		.17 -		17	.173	----	18	606 +	6	20.22B	.15																					
710		----		----		----		----		.17N		.07 -		10	.079	----	7	221 +	7	9.40B	.07																					
720		----		----		----		----		.07N		.05 -		2	.047	----	44	293 +	7	18.25B	.05																					
730		----		----		----		----		.05N		.02 -		2	.023	----	----	394	UNCH	11.52B	.02A																					
740		----		----		----		----		.02N		.02		UNCH	.020	----	133	363 -	34	16.30B	.02																					
750		----		----		----		----		.02N		CAB		----	.010	----	----	266	UNCH	9.62B	.02																					
760		----		----		----		----		.02N		CAB		----	.004	----	----	655	UNCH	14.37B	.02A																					
770		----		----		----		----		.02N		CAB		----	.001	----	----	440	UNCH	12.95B	.02																					
780		----		----		----		----		.02N		CAB		----	.000	----	----	1348	UNCH	12.45B	.05																					
790		----		----		----		----		CAB		CAB		----	.000	----	----	353	UNCH	11.07B	.02																					
800		----		----		----		----		CAB		CAB		----	.000	----	----	2395	UNCH	10.60B	.02A																					
810		----		----		----		----		CAB		CAB		----	.000	----	----	813	UNCH	9.27B	.02																					
820		----		----		----		----		CAB		CAB		----	----	----	----	1557	UNCH	8.80B	.02A																					
830		----		----		----		----		CAB		CAB		----	----	----	----	267	UNCH	7.55B	.02																					
840		----		----		----		----		CAB		CAB		----	----	----	----	2130	UNCH	7.10B	.02																					
850		----		----		----		----		CAB		CAB		----	----	----	----	643	UNCH	5.95B	.02																					
860		----		----		----		----		CAB		CAB		----	----	----	----	1523	UNCH	5.50	.02																					
870		----		----		----		----		CAB		CAB		----	----	----	----	386	UNCH	4.50B	.02																					
880		----		----		----		----		CAB		CAB		----	----	----	90	1490	UNCH	4.10B	.02																					
890		----		----		----		----		CAB		CAB		----	----	----	----	469	UNCH	3.47B	.02A																					
900		----		----		----		----		CAB		CAB		----	----	----	----	873	UNCH	3.00	.02																					
910		----		----		----		----		CAB		CAB		----	----	----	----	297	UNCH	2.47B	.02																					
920		----		----		----		----		CAB		CAB		----	----	----	90	450 -	28	2.07B	.05																					
930		----		----		----		----		CAB		CAB		----	----	----	----	97	UNCH	1.50B	.05A																					
940		----		----		----		----		CAB		CAB		----	----	----	----	305	UNCH	1.35B	.02A																					
950		----		----		----		----		CAB		CAB		----	----	----	----	14	UNCH	1.05B	.02A																					
960		----		----		----		----		CAB		CAB		----	----	----	----	90	UNCH	.85B	.02A																					
970		----		----		----		----		CAB		CAB		----	----	----	----	1	UNCH	.55B	.02A																					
980		----		----		----		----		CAB		CAB		----	----	----	----	22	UNCH	.50B	.02A																					
1000		----		----		----		----		CAB		CAB		----	----	----	----	4	UNCH	.30B	.02																					
1020		----		----		----		----		CAB		CAB		----	----	----	----	1	UNCH	.17B	.05A																					
1040		----		----		----		----		CAB		CAB		----	----	----	----	1	UNCH	.10B	.02																					
1120		----		----		----		----		CAB		CAB		----	----	----	----	10	UNCH	.02	.02																					
TOTAL																	749	19277 +	102																							
OCT16		LEAN HOGS CALL		(FUTURES		SETT.		59.500 -		102.5 )											700	16853 +	324																			
540		----		----		----		7.75N		7.15 -		60	.747	----	----	2	UNCH	20.70B	7.32A																							
550		----		----		----		7.00N		6.45 -		55	.712	----	----	1	UNCH	10.80B	6.57A																							
580		----		----		----		4.92N		4.52 -		40	.595	----	10	30 +	10	16.82B	4.15A																							
590		----		----		----		4.30N		3.95 -		35	.552	----	5	17 +	5	7.40B	3.57A																							
600		----		----		----		3.70N		3.40 -		30	.508	----	14	541	UNCH	14.92B	3.05A																							
610		----		----		----		3.12N		2.87 -		25	.462	----	12	117 +	12	5.90B	2.57A																							
620		----		----		----		2.60N		2.40 -		20	.415	----	14	223 +	5	13.05B	2.12A																							
630		----		----		----		2.12N		1.97 -		15	.367	----	73	326 +	49	4.57B	1.72A																							
640		----		----		----		1.67N		1.57 -		10	.319	----	260	801 +	171	11.25B	1.40A																							
650		----		----		----		1.30N		1.22 -		7	.270	----	3	637 +	1	3.50B	1.10A																							
660		----		----		----		.97N		.92 -		5	.223	----	84	2141 +	32	9.50B	.82																							
670		----		----		----		.70N		.67 -		2	.179	----	35	714 +	23	2.52B	.60A																							
680		----		----		----		.50N		.50		UNCH	.142	----	6	1635 +	4	7.87B	.45																							
690		----		----		----		.35N		.35		UNCH	.108	----	----	320	UNCH	1.77B	.32A																							
700		----		----		----		.25N		.25		UNCH	.083	----	150	1953 +	10	6.35B	.22																							
710		----		----		----		.17N		.17		UNCH	.061	----	----	342	UNCH	1.45B	.17																							
720		----		----		----		.15N		.15		UNCH	.052	----	33	1690 +	2	4.95	.10																							
730		----		----		----		.12N		.12		UNCH	.044	----	----	219	UNCH	.97B	.10																							
740		----		----		----		.10N		.10		UNCH	.036	----	----	1890	UNCH	3.80	.07																							
750		----		----		----		.07N		.07		UNCH	.027	----	----	60	UNCH	.65B	.07A																							
760		----		----		----		.07N		.05 -		2	.019	----	----	1520	UNCH	2.85	.07																							
770		----		----		----		.05N		.05		UNCH	.018	----	----	58	UNCH	.32B	.05A																							
780		----		----		----		.05N		.05		UNCH	.018	----	1	921	UNCH	2.02	.05																							
800		----		----		----		.02N		.02		UNCH	.009	----	----	282	UNCH	1.32	.05A																							
820		----		----		----		.02N		.02		UNCH	.009	----	----	310	UNCH	.85B	.02																							
840		----		----		----		CAB		.02 +		2	.008	----	----	97	UNCH	.55	.02																							
860		----		----		----		CAB		.02 +		2	.008	----	----	1	UNCH	.37	.12A																							
880		----		----		----		CAB		.02 +		2	.008	----	----	3	UNCH	.20B	.07																							
960		----		----		----		CAB		CAB		----	.001	----	----	2	UNCH	.05	.02A																							
TOTAL																	700	16853 +	324																							
DEC16		LEAN HOGS CALL		(FUTURES		SETT.		55.375 -		87.5 )																																
520		----		----																																						

PRELIMINARY													
PG19 BULLETIN #148@				LEAN HOGS CALL OPTIONS						wed, Aug 03, 2016 PG19			
		(FUTURES SETT.	55.375 -	87.5 )									
720	----	----	----	.12N	.12	UNCH	.040	----	----	778	UNCH	2.00	.12
740	----	----	----	.10N	.10	UNCH	.031	----	----	494	UNCH	1.07	.10
760	----	----	----	.07N	.07	UNCH	.024	----	----	339	UNCH	.80B	.10A
780	----	----	----	.05N	.05	UNCH	.016	----	----	56	UNCH	.50	.05
800	----	----	----	.02N	.05 +	2	.015	----	----	11	UNCH	.32	.05
820	----	----	----	.02N	.05 +	2	.015	----	----	5	UNCH	.20	.10
860	----	----	----	CAB			.004	----	----	5	UNCH	.05	.02
TOTAL					CAB	----							
FEB17		(FUTURES SETT.	60.450 -	32.5 )					158	19171 -	8		
600	----	----	----	4.77N	4.85 +	7	.553	----	----	2	UNCH	11.02B	4.40
620	----	----	----	3.70N	3.77 +	7	.481	----	44	89 +	42	9.37B	3.45A
640	----	----	----	2.75N	2.82 +	7	.406	----	----	75	UNCH	7.82B	2.55
660	----	----	----	1.95N	2.02 +	7	.330	----	97	639 +	95	6.37B	1.77
680	----	----	----	1.32N	1.40 +	7	.257	----	55	1317 +	55	5.10B	1.22A
700	----	----	----	.85N	.92 +	7	.191	----	----	2687	UNCH	4.00	.80A
720	----	----	----	.52N	.60 +	7	.137	----	----	1179	UNCH	3.00	.55A
740	----	----	----	.30N	.37 +	7	.095	----	33	2653	UNCH	2.15	.30
760	----	----	----	.17N	.22 +	5	.062	----	----	792	UNCH	1.30B	.20
780	----	----	----	.10N	.12 +	2	.038	----	----	197	UNCH	1.00	.15
800	----	----	----	.07N	.07	UNCH	.024	----	----	185	UNCH	.57B	.12
TOTAL									229	9815 +	192		
APR17		(FUTURES SETT.	65.450 -	7.5 )									
640	----	----	----	5.15N	5.32 +	17	.585	----	----	3	UNCH	10.15B	4.87A
660	----	----	----	4.02N	4.20 +	17	.514	----	----	7	UNCH	8.62B	3.75A
680	----	----	----	3.02N	3.20 +	17	.439	----	----	19	UNCH	7.25	2.80
700	----	----	----	2.17N	2.35 +	17	.363	----	42	331 +	40	5.87B	2.00
720	----	----	----	1.50N	1.65 +	15	.288	----	31	745 +	31	4.70B	1.45A
740	----	----	----	1.00N	1.12 +	12	.219	----	50	959 +	50	3.65B	.95A
760	----	----	----	.62N	.75 +	12	.162	----	----	2415	UNCH	2.75	.67A
780	----	----	----	.40N	.50 +	10	.117	----	----	1675	UNCH	1.95	.40
800	----	----	----	.25N	.35 +	10	.086	----	15	521 -	15	1.35	.25
820	----	----	----	.17N	.25 +	7	.064	----	----	32	UNCH	.92B	.20
TOTAL									138	6707 +	106		
MAY17		(FUTURES SETT.	71.150 -	2.5 )									
720	----	----	----	4.15N	4.15	UNCH	.502	----	5	5 +	5	4.92B	4.00
TOTAL									5	5 +	5		
JUN17		(FUTURES SETT.	75.400 -	37.5 )									
740	----	----	----	6.10N	5.70 -	40	.577	----	----	2	UNCH	6.80B	5.05A
760	----	----	----	4.95N	4.57 -	37	.512	----	3	11 +	2	5.85	4.40A
780	----	----	----	3.92N	3.60 -	32	.444	----	----	9	UNCH	5.50	3.20A
800	----	----	----	3.00N	2.75 -	25	.376	----	15	190 +	15	5.30	2.40A
820	----	----	----	2.22N	2.02 -	20	.308	----	----	66	UNCH	4.00	1.75A
840	----	----	----	1.57N	1.45 -	12	.244	----	----	163	UNCH	2.75	1.25A
860	----	----	----	1.07N	.97 -	10	.184	----	----	71	UNCH	2.05	.95A
880	----	----	----	.72N	.62 -	10	.132	----	----	8	UNCH	1.10B	.65A
900	----	----	----	.47N	.40 -	7	.093	----	----	8	UNCH	1.00	.40
920	----	----	----	.30N	.25 -	5	.063	----	----	10	UNCH	.47B	----
1000	----	----	----	.05N	.05	UNCH	.015	----	----	8	UNCH	.25	.25
TOTAL									18	546 +	17		
JUL17		(FUTURES SETT.	74.850 -	27.5 )									
760	----	----	----	4.32N	4.20 +	NEW	.492	----	5	5 +	5	4.25	4.25
780	----	----	----	3.42N	3.30 -	12	.424	----	----	6	UNCH	5.25	5.00
800	----	----	----	2.65N	2.52 -	12	.357	----	----	9	UNCH	5.00	4.50
820	----	----	----	2.00N	1.90 -	10	.293	----	----	3	UNCH	4.00	4.00
840	----	----	----	1.47N	1.40 -	7	.235	----	----	5	UNCH	----	----
TOTAL									5	28 +	5		
AUG17		(FUTURES SETT.	73.875 -	7.5 )									
780	----	----	----	2.97N	2.95 -	2	.393	----	----	4	UNCH	5.25	5.00
800	----	----	----	2.30N	2.27 -	2	.329	----	----	2	UNCH	4.25	4.25
TOTAL									0	6			