

PRELIMINARY

PG19 BULLETIN #199@

LEAN HOGS CALL OPTIONS

Mon, Oct 15, 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 = \$.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

Table with 10 columns: EXPIRATION, LEAN HOGS FUT, LEAN HOGS OPT, and months OCT18 through OCT19.

LEAN HOG OPTIONS ON FUTURES

Table with 10 columns: NH, OCT18, DEC18, FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19.

LEAN HOG FUTURES

Table with 13 columns: LEAN HOGS FUT, 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 HOG CALLS

Large table with 13 columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT.PRICE & PT. CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, --CONTRACT-- HIGH, LOW.



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	(FUTURES SETT.)	56.750 +	175.0)										
650	----	----	----	.67 +	17	.171	----	26	3535 -	1	1.90B	.47	
660	----	----	----	.52 +	15	.141	----	32	2420 -	11	3.92B	.15	
670	----	----	----	.40 +	10	.113	----	3	393	UNCH	1.42	.30	
680	----	----	----	.30 +	7	.090	----	18	1179	UNCH	3.05	.12	
690	----	----	----	.25 +	7	.076	----	3	51 +	3	.95B	.20	
700	----	----	----	.20 +	5	.062	----	70	493 -	7	2.50	.10	
710	----	----	----	.15 +	2	.049	----	----	81	UNCH	.65B	.12	
720	----	----	----	.12 +	2	.041	----	----	821	UNCH	1.55	.10	
740	----	----	----	.07	UNCH	.026	----	----	436	UNCH	1.10	.07	
760	----	----	----	.05	UNCH	.017	----	----	137	UNCH	.75	.05	
780	----	----	----	.02	UNCH	.009	----	----	78	UNCH	.35B	.07A	
800	----	----	----	.02	UNCH	.009	----	----	156	UNCH	.30B	.05	
820	----	----	----	.02	UNCH	.008	----	----	8	UNCH	.22B	.07A	
840	----	----	----		CAB	.004	----	----	96	UNCH	.20B	.10	
860	----	----	----		CAB	.004	----	----	53	UNCH	.15B	.05A	
880	----	----	----		CAB	.004	----	----	4	UNCH	.17	.05A	
900	----	----	----		CAB	.004	----	----	10	UNCH	.02B	.05A	
960	----	----	----		CAB	.002	----	----	52	UNCH	.10	.02A	
TOTAL FEB19		(FUTURES SETT.)	63.900 +	167.5)				1440	41015 +	525			
500	----	----	----	14.62 +	140	.892	----	----	15	UNCH	18.27B	5.60A	
510	----	----	----	13.77 +	137	.875	----	----	17	UNCH	17.37B	10.85A	
520	----	----	----	12.95 +	135	.858	----	----	31	UNCH	16.47B	4.60	
530	----	----	----	12.12 +	130	.837	----	----	4	UNCH	15.60B	9.47A	
540	----	----	----	11.35 +	127	.817	----	----	205	UNCH	14.75B	3.72A	
550	----	----	----	10.57 +	122	.794	----	----	1	UNCH	13.90B	8.20A	
560	----	----	----	9.82 +	115	.770	----	----	255	UNCH	13.07B	2.65A	
580	----	----	----	8.42 +	107	.718	----	----	117	UNCH	11.47B	2.17A	
590	----	----	----	7.75 +	102	.690	----	----	1	UNCH	10.72B	5.90	
600	----	----	----	7.10 +	97	.661	----	10	520 -	10	9.97B	1.62	
610	----	----	----	6.50 +	95	.630	----	----	11	UNCH	9.25B	2.32A	
620	----	----	----	5.90 +	87	.599	----	2	434	UNCH	8.55B	1.22	
630	----	----	----	5.32 +	82	.567	----	----	55	UNCH	7.87B	4.10A	
640	----	----	----	4.80 +	77	.534	----	1	902 -	1	7.25B	.90	
650	----	----	----	4.30 +	75	.501	----	15	416 +	15	6.65B	2.82A	
660	----	----	----	3.82 +	70	.467	----	----	1762	UNCH	6.60B	.80	
670	----	----	----	3.37 +	62	.432	----	----	168	UNCH	5.47B	2.00	
680	----	----	----	2.97 +	60	.399	----	----	1516	UNCH	4.92B	.40	
690	----	----	----	2.60 +	55	.365	----	----	82	UNCH	4.45B	2.05A	
700	----	----	----	2.25 +	47	.332	----	64	2001 +	56	4.05B	.30	
710	----	----	----	1.92 +	40	.299	----	----	333	UNCH	3.75	1.47	
720	----	----	----	1.65 +	35	.268	----	27	3130 +	27	3.35	.25	
730	----	----	----	1.42 +	32	.240	----	30	296 +	30	3.00	1.10A	
740	----	----	----	1.20 +	25	.212	----	5	1696	UNCH	2.60B	.20	
750	----	----	----	1.02 +	20	.188	----	4	268 +	4	2.37B	.80A	
760	----	----	----	.87 +	17	.166	----	149	1140 -	11	2.15B	.15	
770	----	----	----	.75 +	15	.146	----	----	269	UNCH	1.95B	.57A	
780	----	----	----	.62 +	12	.127	----	7	456 +	4	1.77B	.15	
790	----	----	----	.52 +	10	.110	----	----	178	UNCH	1.45B	.40	
800	----	----	----	.45 +	7	.096	----	4	751 +	4	1.45B	.12	
820	----	----	----	.35 +	7	.077	----	----	767	UNCH	1.17B	.10	
840	----	----	----	.25 +	5	.057	----	----	273	UNCH	.97B	.10	
850	----	----	----	.22 +	5	.052	----	----	1	UNCH	.37B	.22	
860	----	----	----	.20 +	5	.046	----	----	170	UNCH	.80B	.10	
880	----	----	----	.15 +	2	.036	----	----	82	UNCH	.65B	.02	
900	----	----	----	.12 +	2	.030	----	----	175	UNCH	.60	.12	
920	----	----	----	.10 +	2	.024	----	----	8	UNCH	.45B	.30A	
940	----	----	----	.07	UNCH	.018	----	----	7	UNCH	.37B	.10	
960	----	----	----	.05 -	2	.013	----	----	3	UNCH	.30	.05	
980	----	----	----	.05	UNCH	.012	----	----	3	UNCH	.25B	.12	
1000	----	----	----	.05	UNCH	.012	----	----	475	UNCH	.22B	.07	
1020	----	----	----	.02 -	2	.006	----	----	68	UNCH	.17B	.07	
TOTAL APR19		(FUTURES SETT.)	68.850 +	92.5)				318	19062 +	118			
600	----	----	----	10.82 +	65	.777	----	----	38	UNCH	13.25B	3.92A	
620	----	----	----	9.42 +	60	.729	----	----	54	UNCH	11.75B	3.07A	
640	----	----	----	8.10 +	52	.677	----	----	90	UNCH	10.27B	2.37A	
660	----	----	----	6.90 +	47	.622	----	----	316	UNCH	8.92B	1.75	
680	----	----	----	5.80 +	40	.564	----	2	871 +	2	7.70B	1.32A	
700	----	----	----	4.80 +	37	.504	----	----	1558	UNCH	6.55B	.97A	
720	----	----	----	3.90 +	32	.443	----	----	4200	UNCH	5.52B	.62	
740	----	----	----	3.12 +	32	.384	----	----	1971	UNCH	4.67B	.50	
760	----	----	----	2.45 +	27	.326	----	----	966	UNCH	3.87	.35	
780	----	----	----	1.90 +	25	.272	----	121	509 +	36	3.10	.20	
800	----	----	----	1.45 +	20	.223	----	7	2388 +	7	2.60	1.30	
820	----	----	----	1.12 +	17	.182	----	----	1162	UNCH	2.12B	1.02A	
840	----	----	----	.85 +	12	.146	----	160	381 +	100	1.87	.77A	
860	----	----	----	.65 +	7	.117	----	30	94 +	30	1.47B	.60A	
880	----	----	----	.50 +	5	.094	----	15	251 +	15	1.25	.50A	
900	----	----	----	.40 +	5	.077	----	63	644 -	38	1.05	.30A	
920	----	----	----	.30 +	2	.060	----	----	18	UNCH	.77	.30A	
940	0.30	#.30	*.30	.25 +	2	.050	----	251	286 +	251	.62	.22	
960	----	----	----	.20 +	2	.041	----	----	14	UNCH	.45	.17	
980	----	----	----	.15	UNCH	.032	----	860	920 +	831	.50	.15	
1000	----	----	----	.12	UNCH	.026	----	----	212	UNCH	.40	.12	
1020	----	----	----	.10	UNCH	.021	----	----	11	UNCH	.20	.12	
1040	----	----	----	.10 +	2	.021	----	100	104 +	99	.20	.10	
1060	----	----	----	.07 +	2	.016	----	100	245 +	100	.27B	.07	
1080	----	----	----	.07 +	2	.015	----	----	1054	UNCH	.25	.10	
TOTAL MAY19		(FUTURES SETT.)	74.125 +	105.0)				1709	18357 +	1433			
740	----	----	----	6.02 +	62	.543	----	----	4	UNCH	7.15B	1.80	
780	----	----	----	4.17 +	52	.434	----	----	10	UNCH	5.30B	3.82A	
800	----	----	----	3.37 +	45	.379	----	----	14	UNCH	4.95	3.10A	
820	----	----	----	2.67 +	35	.325	----	----	1	UNCH	3.57B	2.50A	
840	----	----	----	2.10 +	25	.275	----	----	10	UNCH	3.57	2.10A	
900	----	----	----	1.00 +	12	.156	----	----	14	UNCH	2.05	1.07A	
1000	----	----	----	.30 +	7	.056	----	----	1	UNCH	.80	.80	
1120	----	----	----	.10 +	2	.020	----	----	29	UNCH	.22	.22	
1160	----	----	----	.07 +	2	.015	----	----	35	UNCH	.22	.07	
TOTAL JUN19		(FUTURES SETT.)	80.150 +	80.0)				0	118				
700	----	----	----	12.40 +	47	.776	----	----	11	UNCH	14.00B	5.40	
720	----	----	----	11.00 +	45	.734	----	----	14	UNCH	12.55B	4.25	
740	----	----	----	9.67 +	42	.690	----	----	35	UNCH	11.17B	4.17A	
760	----	----	----	8.45 +	42	.643	----	----	290	UNCH	9.87B	3.35A	
780	----	----	----	7.32 +	40	.593	----	----	159	UNCH	8.80	2.27	
800	----	----	----	6.27 +	37	.542	----	----	2049	UNCH	7.75	1.50	
820	----	----	----	5.32 +	35	.490	----	----	303	UNCH	6.82B	1.90	
840	----	----	----	4.47 +	32	.439	----	----	493	UNCH	6.02	.70	
860	----	----	----	3.70 +	30	.388	----	----	1129	UNCH	5.10	2.20	
880	----	----	----	3.02 +	25	.338	----	176	857 +	158	4.60	2.10	
900	----	----	----	2.47 +	22	.293	----	----	1404	UNCH	3.80	.50	
920	----	----	----	2.00 +	20	.250	----	2	1888 +	2	3.20	.75	
940	----	----	----	1.60 +	15	.212	----	24	199 +	22	2.60	.97	
960	----	----	----	1.27 +	12	.177	----	24	1086 +	24	2.45	.40	
980	----	----	----	1.02 +	10	.149	----	2	1959 +	1	1.97B	.62	
1000	----	----	----	.82 +	10	.124	----	31	435 +	29	1.80	.37	
1020	----	----	----	.65 +	7	.102	----	----	107	UNCH	1.50	.67A	
1040	----	----	----	.52 +	7	.085	----	----	54	UNCH	1.20	.35	
1060	----	----	----	.42 +	7	.070	----	----	1	UNCH	.37B	.62A	
1080	----	----	----	.35 +	7	.059	----	----	80	UNCH	.82	.15	



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CME Group, Inc.

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Mon, Oct 15, 2018 PG19

Contract	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Change	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Change	
(FUTURES SETT. 80.150 + 80.0)																			
1120	----	----	----	----	.22 +	5	.040	----	----	20	UNCH	.60		.57A					
1140	----	----	----	----	.17 +	2	.032	----	----	1	UNCH	.50		.50					
1160	----	----	----	----	.15 +	2	.027	----	2	34 +	2	.50		.15					
1200	----	----	----	----	.10	UNCH	.019	----	----	130	UNCH	.40		.12					
1220	----	----	----	----	.10 +	2	.018	----	----	25	UNCH	.37B		.17					
TOTAL										261					12778 +	238			
(FUTURES SETT. 80.725 + 87.5)																			
720	----	----	----	----	11.47 +	57	.744	----	----	150	UNCH	12.85B		10.10A					
800	----	----	----	----	6.60 +	35	.557	----	----	122	UNCH	8.00B		5.92					
820	----	----	----	----	5.60 +	27	.505	----	----	73	UNCH	6.90B		2.20					
840	----	----	----	----	4.72 +	25	.454	----	----	226	UNCH	6.32		3.55					
860	----	----	----	----	3.95 +	22	.403	----	----	70	UNCH	5.20B		1.30					
880	----	----	----	----	3.27 +	20	.355	----	----	304	UNCH	4.42B		2.75					
900	----	----	----	----	2.67 +	17	.308	----	----	558	UNCH	4.10		2.40					
920	----	----	----	----	2.17 +	15	.265	----	----	918	UNCH	3.45		2.12A					
940	----	----	----	----	1.75 +	12	.225	----	----	45	UNCH	2.37B		1.75A					
960	----	----	----	----	1.42 +	12	.191	----	----	185	UNCH	2.05		1.42A					
980	----	----	----	----	1.15 +	12	.161	----	----	55	UNCH	1.97		1.17A					
1000	----	----	----	----	.92 +	12	.135	----	----	75	UNCH	1.85		.90					
1040	----	----	----	----	.60 +	10	.094	----	----	30	UNCH	.90B		.62					
1100	----	----	----	----	.30 +	5	.051	----	----	150	UNCH	.75		.47A					
1140	----	----	----	----	.20 +	5	.036	----	----	25	UNCH	.52		.32					
1180	----	----	----	----	.15 +	5	.027	----	----	23	UNCH	.40		.15					
1200	----	----	----	----	.12 +	5	.022	----	----	87	UNCH	.30B		.10					
TOTAL										0					3096				
(FUTURES SETT. 79.650 + 90.0)																			
780	----	----	----	----	7.30 +	50	.581	----	----	5	UNCH	8.25B		7.45A					
800	----	----	----	----	6.27 +	45	.531	----	----	86	UNCH	7.80		5.85					
820	----	----	----	----	5.35 +	40	.482	----	----	8	UNCH	6.95		5.72A					
840	----	----	----	----	4.52 +	35	.432	----	----	17	UNCH	5.60		4.95A					
860	----	----	----	----	3.80 +	32	.385	----	----	64	UNCH	4.65B		1.20					
880	----	----	----	----	3.15 +	27	.338	----	----	58	UNCH	4.17B		2.30					
900	----	----	----	----	2.60 +	22	.295	----	----	202	UNCH	3.85		2.45A					
920	----	----	----	----	2.12 +	20	.254	----	----	39	UNCH	3.00		2.75A					
940	----	----	----	----	1.72 +	17	.217	----	----	40	UNCH	----		2.30A					
960	----	----	----	----	1.40 +	15	.184	----	----	125	UNCH	2.07B		1.92A					
1000	----	----	----	----	.87 +	7	.127	----	----	122	UNCH	1.85		.50A					
1020	----	----	----	----	.70 +	5	.106	----	----	175	UNCH	1.70		1.12A					
1100	----	----	----	----	.30 +	2	.051	----	----	5	UNCH	.75		.75					
TOTAL										0					946				
(FUTURES SETT. 66.075 + 120.0)																			
660	----	----	----	----	6.02 +	60	.547	----	----	20	UNCH	6.50		6.50					
680	----	----	----	----	5.10 +	55	.493	----	----	8	UNCH	6.20		6.20					
700	----	----	----	----	4.30 +	47	.441	----	----	342	UNCH	5.17B		4.15A					
720	----	----	----	----	3.60 +	42	.391	----	----	218	UNCH	4.50		2.65					
740	----	----	----	----	3.00 +	37	.344	----	----	5	UNCH	3.30B		----					
760	----	----	----	----	2.50 +	32	.300	----	----	169	UNCH	3.50		3.00					
900	----	----	----	----	.60 +	7	.095	----	----	10	UNCH	1.12B		1.00					
TOTAL										0					772				
(FUTURES SETT. 61.000 + 97.5)																			
620	----	----	----	----	5.52 +	45	.522	----	----	2	UNCH	6.30B		6.20					
660	----	----	----	----	3.92 +	35	.418	----	----	11	UNCH	4.20B		----					
680	----	----	----	----	3.25 +	30	.368	----	----	70	UNCH	3.65		3.65					
700	----	----	----	----	2.67 +	27	.321	----	----	28	UNCH	3.10		3.10A					
820	----	----	----	----	.75 +	10	.119	----	----	5	UNCH	1.50		1.40A					
TOTAL										0					116				