



2019 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



PRELIMINARY

PG19 BULLETIN # 11@

LEAN HOGS CALL OPTIONS

wed, Jan 16, 2019 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 = \$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 CONTRACTS LAST TRADE DATES

Table with columns: EXPIRATION, FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19, DEC19. Rows: LEAN HOGS FUT, LEAN HOGS OPT.

LEAN HOG OPTIONS ON FUTURES

Table with columns: FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19, DEC19. Row: NH 26.0-104.0, 30.0-108.0, 34.0-116.0, 34.0-128.0, 36.0-128.0, 36.0-126.0, 30.0-114.0, 28.0-96.0.

LEAN HOG FUTURES

Table with columns: LEAN HOGS FUT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, VOL., OPEN INT, AGO-SETT. PRICE. Rows: FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19, DEC19, FEB20, APR20, TOTAL.

LEAN HOG CALLS

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: FEB19 LEAN HOGS CALL (320-1000), APR19 LEAN HOGS CALL (480-800).

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(FUTURES SETT. 65.075 - 187.5)

Table with columns for contract month (810-1080), price change, volume, bid, ask, and open interest. Includes a 'TOTAL MAY19' summary row.

(FUTURES SETT. 70.825 - 115.0)

Table with columns for contract month (700-1160), price change, volume, bid, ask, and open interest. Includes a 'TOTAL JUN19' summary row.

(FUTURES SETT. 78.175 - 47.5)

Table with columns for contract month (580-1280), price change, volume, bid, ask, and open interest. Includes a 'TOTAL JUL19' summary row.

(FUTURES SETT. 79.750 - 35.0)

Table with columns for contract month (580-1280), price change, volume, bid, ask, and open interest. Includes a 'TOTAL AUG19' summary row.

(FUTURES SETT. 79.550 - 27.5)

Table with columns for contract month (580-1020), price change, volume, bid, ask, and open interest. Includes a 'TOTAL AUG19' summary row.

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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Contract	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Settle	Open	High	Low	Close	Change	Volume	Open Int	Unch	Settle
(FUTURES SETT. 79.550 - 27.5)																			
1040	----	----	----	----	.90 -	5	.118	----	----	1	UNCH	1.62B	.70A						
1060	----	----	----	----	.77 -	5	.103	----	----	52	UNCH	1.40B	.75A						
1100	----	----	----	----	.60 -	2	.081	----	1	27 +	1	1.05	.55						
1120	----	----	----	----	.52 -	2	.072	----	----	337	UNCH	.87	.50A						
1140	----	----	----	----	.45 -	2	.062	----	----	1	UNCH	.70B	.45A						
1160	----	----	----	----	.40 +	NEW	.056	----	29	29 +	29	.60B	.37						
1200	----	----	----	----	.30 -	2	.043	----	----	12	UNCH	.50	.30						
TOTAL										116						6453 +	49		
(FUTURES SETT. 67.525 + 5.0)																			
640	----	----	----	----	7.57 -	5	.639	----	----	8	UNCH	9.00	6.70A						
660	----	----	----	----	6.55 -	2	.584	----	----	158	UNCH	7.30B	5.72A						
680	----	----	----	----	5.65	UNCH	.530	----	----	69	UNCH	6.30B	4.65A						
700	----	----	----	----	4.85	UNCH	.477	----	----	499	UNCH	6.20	3.90A						
720	----	----	----	----	4.15	UNCH	.427	----	25	1751 +	15	5.27B	2.65						
740	----	----	----	----	3.55	UNCH	.381	----	25	809 +	25	4.42B	2.85A						
760	----	----	----	----	3.02	UNCH	.337	----	40	710 +	40	4.00	2.37A						
780	----	----	----	----	2.57	UNCH	.298	----	8	262 +	8	3.25	1.97A						
800	----	----	----	----	2.20	UNCH	.262	----	----	858	UNCH	3.02	1.45						
820	----	----	----	----	1.87	UNCH	.230	----	----	1	UNCH	2.22B	1.37A						
840	----	----	----	----	1.60 -	2	.202	----	----	198	UNCH	1.57	1.55						
880	----	----	----	----	1.17 -	2	.155	----	----	1	UNCH	1.50	1.32A						
900	----	----	----	----	1.00 -	5	.135	----	----	30	UNCH	1.20	.45						
940	----	----	----	----	.75 -	2	.104	----	----	50	UNCH	.80	.80						
TOTAL										98						5404 +	88		
(FUTURES SETT. 62.700 - 2.5)																			
620	----	----	----	----	6.55 -	25	.567	----	----	52	UNCH	6.70B	6.20						
640	----	----	----	----	5.65 -	25	.516	----	----	55	UNCH	6.05	6.05						
660	----	----	----	----	4.85 -	25	.467	----	----	491	UNCH	5.40B	4.77						
680	----	----	----	----	4.15 -	22	.419	----	----	163	UNCH	4.90	3.25						
700	----	----	----	----	3.52 -	20	.373	----	9	761	UNCH	4.12	2.75						
720	----	----	----	----	3.00 -	17	.332	----	----	257	UNCH	3.25	2.75						
740	----	----	----	----	2.57 -	12	.294	----	8	159 +	8	3.05	2.45						
760	----	----	----	----	2.20 -	10	.260	----	----	115	UNCH	2.57B	2.55						
820	----	----	----	----	1.40	UNCH	.179	----	----	26	UNCH	1.50	1.10						
900	----	----	----	----	.77 +	2	.107	----	----	1	UNCH	.60	.60						
TOTAL										17						2080 +	8		