



PRELIMINARY

PG19 BULLETIN #231@

LEAN HOGS CALL OPTIONS

Mon, Nov 30, 2020 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:	DEC20	FEB21	APR21	MAY21	JUN21	JUL21	AUG21	OCT21
LEAN HOGS FUT	12/14	02/12	04/15	05/14	06/14	07/15	08/13	10/14
LEAN HOGS OPT	12/14	02/12	04/15	05/14	06/14	07/15	08/13	10/14

EXPIRATION:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
BLK FUT	12/01	12/29	02/02	03/02	03/30	05/04	06/02	06/29	08/03	08/31	09/28	11/02	11/30

LEAN HOG OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, NOV 30								
NH	DEC20	FEB21	APR21	MAY21	JUN21	JUL21	AUG21	OCT21
	10.0-110.0	28.0-110.0	30.0-114.0	32.0-120.0	34.0-126.0	36.0-126.0	36.0-122.0	32.0-110.0

PCO	DEC20
	40.0-126.0

LEAN HOG FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LEAN HOGS FUT										
DEC20	66.25	67.85	66.00	67.57 + 170	----	8552	19698 - 1455	7356	24615	60.35
FEB21	67.42	68.77	67.15	68.57 + 132	----	12003	82050 - 241	26152	117914	66.15
APR21	70.62	71.55	70.30	71.40 + 102	----	5029	42048 + 158	9239	64545	72.57
MAY21	75.65	76.15	75.65	75.95 + 97	----	19	1596 + 10	78	1787	78.45
JUN21	80.95	81.77	80.72	81.47 + 55	----	2871	26591 - 146	6220	34406	84.40
JUL21	81.57	82.15	81.35A	81.85 + 27	----	1623	14359 - 241	2224	21138	84.77
AUG21	80.90	81.72	80.80A	81.30 + 27	----	1097	8022 + 121	2865	18710	84.35
OCT21	69.30	#69.45	69.22	69.30 - 2	----	328	3444 + 111	1619	10318	72.17
DEC21	64.67	#64.70	64.02	64.55 - 2	----	131	817 + 18	464	5659	68.07
FEB22	----	----	68.10A	68.10 - 2	----	28	110 + 20	44	1159	71.00
APR22	----	----	71.17A	71.42 - 5	----	----	34 UNCH	9	234	74.20
TOTAL LEAN HOGS FUT						0	31681	198769 - 1645	56270	300485

PORK CUTOUT CALLS

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO- SETT. PRICE
LEAN HOGS FUT										
DEC20	0.65	#0.65	0.65	0.70 + 12	----	1	3 + 1	----	----	----
TOTAL LEAN HOGS FUT						0	3 + 1			

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												
DEC20			(FUTURES SETT.		67.575 + 170.0)							
100	----		----	----	----	57.57 + 170	1.000	----	----	2	UNCH	62.55B 42.65A
320	----		----	----	----	35.57 + 170	1.000	----	----	1	UNCH	40.55B 17.87A
340	----		----	----	----	33.57 + 170	1.000	----	----	1	UNCH	38.55B 16.02A
360	----		----	----	----	31.57 + 170	1.000	----	----	1	UNCH	36.55B 14.22A
380	----		----	----	----	29.57 + 170	1.000	----	----	13	UNCH	34.55B 12.50A
390	----		----	----	----	28.57 + 170	1.000	----	----	1	UNCH	33.57B 11.65A
400	----		----	----	----	27.57 + 170	1.000	----	----	4	UNCH	32.57B 10.85A
410	----		----	----	----	26.57 + 170	1.000	----	----	4	UNCH	31.57B 10.05A
440	----		----	----	----	23.57 + 170	1.000	----	----	3	UNCH	28.57B 7.85A
450	----		----	----	----	22.57 + 170	1.000	----	----	307	UNCH	27.57B 7.17A
460	----		----	----	----	21.57 + 170	1.000	----	----	1	UNCH	26.60B 6.55A
470	----		----	----	----	20.57 + 170	1.000	----	----	12	UNCH	25.60B 5.92A
480	----		----	----	----	19.57 + 170	1.000	----	----	86	UNCH	24.60B 5.37A
490	----		----	----	----	18.57 + 170	1.000	----	----	12	UNCH	23.62B 4.80A
500	----		----	----	----	17.57 + 170	.999	----	----	263	UNCH	22.65B 4.30A
510	----		----	----	----	16.57 + 170	.998	----	----	85	UNCH	21.65B 3.77
520	----		----	----	----	15.57 + 170	.995	----	----	474	UNCH	20.67B 3.37A
530	----		----	----	----	14.60 + 172	.991	----	----	56	UNCH	19.72B 3.00A
540	----		----	----	----	13.60 + 170	.991	----	----	383	UNCH	18.75B 2.65A
550	----		----	----	----	12.60 + 170	.990	----	----	427	UNCH	17.80B 2.32A
560	----		----	----	----	11.60 + 170	.989	----	----	1774	UNCH	16.82B 2.02A
570	----		----	----	----	10.60 + 167	.988	----	----	364	UNCH	15.90B 1.75
580	----		----	----	----	9.62 + 167	.978	----	88	1714 - 14	14.95B	1.52
590	----		----	----	----	8.62 + 162	.976	----	11	372 - 5	14.10B	1.35A
600	----		----	----	----	7.65 + 160	.964	----	15	2023 - 5	13.22B	1.15
610	----		----	----	----	6.67 + 155	.951	----	----	783	UNCH	12.32B 1.02A
620	----		----	----	----	5.70 + 150	.936	----	15	946 - 10	11.67B	.85
630	----		----	----	----	4.77 + 142	.900	----	1	323 - 1	10.52B	.80A
640	----		----	----	----	3.85 + 130	.860	----	221	1023 - 193	10.50B	.70A
650	----		----	----	----	3.00 + 110	.792	----	24	856 - 7	8.95B	.60A
660	----		----	----	----	2.22 + 87	.700	----	177	974 - 51	9.55B	.50
670	----		----	----	----	1.55 + 62	.584	----	627	819 + 98	7.47B	.42A
680	----		----	----	----	1.05 + 42	.453	----	282	2809 - 218	9.80	.35
690	----		----	----	----	.67 + 27	.329	----	116	771 - 42	6.12B	.35
700	----		----	----	----	.40 + 12	.220	----	112	2266 - 50	10.72	.20
710	----		----	----	----	.25 + 7	.145	----	33	503 - 22	4.90B	.17A
720	----		----	----	----	.17 + 5	.101	----	120	1544 - 33	9.95	.12
730	----		----	----	----	.12 + 2	.071	----	154	658 - 150	3.82B	.10
740	----		----	----	----	.10 + 2	.055	----	114	833 - 82	6.00	.05
750	----		----	----	----	.07 + 2	.040	----	----	800	UNCH	2.92B .07
760	----		----	----	----	.05 UNCH	.027	----	31	1288 - 21	5.10B	.02
770	----		----	----	----	.02 - 2	.014	----	----	306	UNCH	2.17B .05
780	----		----	----	----	.02 UNCH	.013	----	----	363	UNCH	7.00 .05
790	----		----	----	----	.02 UNCH	.012	----	----	120	UNCH	1.57B .02
800	----		----	----	----	.02 UNCH	.011	----	----	564	UNCH	6.10B .05
810	----		----	----	----	.02 UNCH	.011	----	----	104	UNCH	1.15B .05
820	----		----	----	----	CAB	.005	----	1	461 - 1	6.00	.02
830	----		----	----	----	CAB	.003	----	----	30	UNCH	.80B .10A
840	----		----	----	----	CAB	.002	----	----	204	UNCH	4.25 .02
850	----		----	----	----	CAB	.001	----	----	20	UNCH	.57B .07A
860	----		----	----	----	CAB	.000	----	----	236	UNCH	3.90B .12A
870	----		----	----	----	CAB	.000	----	----	12	UNCH	.40 .15A



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Contract	Settle	Price	Delta	Gamma	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
(FUTURES SETT. 67.575 + 170.0)										
880	----	----	----	----	CAB	----	.000	----	----	110 UNCH 2.60 .05
900	----	----	----	----	CAB	----	.000	----	----	181 UNCH 2.02B .07
920	----	----	----	----	CAB	----	.000	----	----	138 UNCH 1.77B .12A
940	----	----	----	----	CAB	----	.000	----	----	86 UNCH 2.40 .07A
960	----	----	----	----	CAB	----	----	----	----	74 UNCH 1.40B .02
980	----	----	----	----	CAB	----	----	----	----	32 UNCH 1.22B .02A
1000	----	----	----	----	CAB	----	----	----	----	519 UNCH 1.10 .05
1020	----	----	----	----	CAB	----	----	----	----	2 UNCH .97B .05A
1040	----	----	----	----	CAB	----	----	----	----	11 UNCH 1.00B .02A
1060	----	----	----	----	CAB	----	----	----	----	41 UNCH .80B .02A
1080	----	----	----	----	CAB	----	----	----	----	2 UNCH .70B .05A
1100	----	----	----	----	CAB	----	----	----	----	106 UNCH .62B .05
TOTAL								2142	29301	807
FEB21	(FUTURES SETT. 68.575 + 132.5)									
460	----	----	----	----		22.72 +	127	.975	----	21 UNCH 25.95B 12.70A
480	----	----	----	----		20.77 +	125	.966	----	10 UNCH 24.00B 11.32A
500	----	----	----	----		18.85 +	122	.954	----	60 UNCH 22.10B 10.00A
540	----	----	----	----		15.10 +	117	.916	----	45 UNCH 18.37B 7.47
560	----	----	----	----		13.27 +	112	.890	----	75 UNCH 16.57B 6.25
580	----	----	----	----		11.50 +	105	.857	----	134 UNCH 14.90B 5.15
590	----	----	----	----		10.65 +	100	.836	----	2 UNCH 14.07B 5.80A
600	----	----	----	----		9.80 +	95	.815	----	612 UNCH 13.25B 4.30A
610	----	----	----	----		9.00 +	92	.789	----	7 UNCH 12.35B 4.72A
620	----	----	----	----		8.20 +	87	.763	----	258 UNCH 11.52B 3.42A
630	----	----	----	----		7.42 +	80	.734	----	53 UNCH 10.87B 3.62A
640	----	----	----	----		6.70 +	75	.702	----	626 UNCH 10.00B 2.70
650	----	----	----	----		6.00 +	70	.667	----	72 UNCH 9.40B 2.75A
660	----	----	----	----		5.35 +	65	.630	28	620 - 28 8.75 2.10A
670	----	----	----	----		4.70 +	57	.591	----	63 UNCH 8.02B 2.07A
680	----	----	----	----		4.12 +	52	.550	5	1803 - 1 7.27B 1.62A
690	----	----	----	----		3.57 +	47	.508	13	160 UNCH 6.75B 1.47A
700	----	----	----	----		3.07 +	40	.465	82	2336 + 25 6.20B 1.25A
710	----	----	----	----		2.60 +	35	.420	1	1001 UNCH 5.60B 1.07A
720	----	----	----	----		2.20 +	30	.377	23	1675 + 8 5.85 .90
730	----	----	----	----		1.85 +	25	.335	11	591 + 11 4.57B .77A
740	----	----	----	----		1.52 +	20	.293	22	807 + 13 4.20 .65A
750	----	----	----	----		1.25 +	15	.254	32	409 - 17 3.77 .55A
760	----	----	----	----		1.05 +	15	.222	12	1081 + 12 3.27B .47
770	----	----	----	----		.85 +	10	.189	7	546 + 7 2.90B .45A
780	----	----	----	----		.70 +	7	.162	1	761 UNCH 8.00 .37A
790	----	----	----	----		.57 +	5	.138	2	470 + 2 2.25B .40
800	----	----	----	----		.47 +	5	.117	12	2133 + 9 5.50 .27
810	----	----	----	----		.40 +	5	.101	2	15 UNCH 1.72B .30A
820	----	----	----	----		.32 +	2	.084	----	155 UNCH 6.55 .20
830	----	----	----	----		.27 +	2	.072	----	35 UNCH 1.37B .25A
840	----	----	----	----		.22	UNCH	.061	----	98 UNCH 1.27B .20A
850	----	----	----	----		.20	UNCH	.054	2	128 + 1 1.10B .20A
860	----	----	----	----		.17	UNCH	.047	----	529 UNCH 4.90 .15
880	----	----	----	----		.12	UNCH	.034	----	180 UNCH 1.05 .12
900	----	----	----	----		.10	UNCH	.027	----	807 UNCH 1.50 .10
920	----	----	----	----		.07	UNCH	.021	----	43 UNCH .57B .12
940	----	----	----	----		.05	UNCH	.014	----	1 UNCH .47B .22A
960	----	----	----	----		.05	UNCH	.013	3	UNCH .45 .07
980	----	----	----	----		.02	UNCH	.007	19	UNCH .35B .15
1020	----	----	----	----		.02	UNCH	.007	6	UNCH .27 .12A
1040	----	----	----	----		.02	UNCH	.006	----	932 UNCH .22B .07
1060	----	----	----	----		.02	UNCH	.006	----	601 UNCH .22 .10
1080	----	----	----	----			CAB	.003	----	10 UNCH .15 .10A
1100	----	----	----	----			CAB	.002	----	310 UNCH .40B .07
TOTAL									255	20303 + 42
APR21	(FUTURES SETT. 71.400 + 102.5)									
400	----	----	----	----		31.47 +	100	.991	----	9 UNCH 35.05B 23.17A
460	----	----	----	----		25.60 +	95	.970	----	9 UNCH 29.12B 18.12A
600	----	----	----	----		12.82 +	75	.831	----	101 UNCH 16.00B 8.00A
620	----	----	----	----		11.20 +	67	.792	----	11 UNCH 14.30B 6.80A
640	----	----	----	----		9.65 +	60	.747	----	55 UNCH 12.67B 5.55
660	----	----	----	----		8.20 +	55	.696	----	651 UNCH 11.15B 4.72A
670	----	----	----	----		7.52 +	52	.668	----	1 UNCH 10.42B 4.80A
680	----	----	----	----		6.87 +	50	.639	----	250 UNCH 9.75B 3.77
700	----	----	----	----		5.65 +	42	.577	5	328 UNCH 8.37B 2.90A
710	----	----	----	----		5.07 +	40	.545	1	31 UNCH 7.75B 3.05A
720	----	----	----	----		4.52 +	35	.511	----	960 UNCH 7.15B 2.15A
730	----	----	----	----		4.02 +	32	.477	----	29 UNCH 6.60B 2.37A
740	----	----	----	----		3.55 +	30	.443	30	1497 UNCH 6.02B 1.57A
750	----	----	----	----		3.12 +	27	.408	1	99 UNCH 5.50B 1.72
760	----	----	----	----		2.72 +	25	.374	20	2325 + 15 5.60B 1.12
770	----	----	----	----		2.35 +	20	.340	----	166 UNCH 4.55B 1.35A
780	----	----	----	----		2.02 +	17	.307	17	1647 + 12 4.20 .82A
790	----	----	----	----		1.72 +	12	.275	----	131 UNCH 3.70B 1.02A
800	----	----	----	----		1.47 +	10	.245	67	2937 + 57 4.40B .62
810	----	----	----	----		1.25 +	7	.217	5	43 + 3 2.97B .80A
820	----	----	----	----		1.05 +	5	.190	----	821 UNCH 8.00 .50A
830	----	----	----	----		.90 +	5	.168	----	8 UNCH 2.35B .62A
840	----	----	----	----		.75 +	2	.146	1	568 + 1 2.07B .37
850	----	----	----	----		.65 +	2	.129	----	22 UNCH 1.85B .50A
860	----	----	----	----		.55	UNCH	.112	5	43 + 5 1.62B .37A
880	----	----	----	----		.40	UNCH	.085	----	170 UNCH 1.25B .20
900	----	----	----	----		.30	UNCH	.066	10	220 + 10 .97B .30A
910	----	----	----	----		.27	UNCH	.060	2	12 + 2 .82B .27A
920	----	----	----	----		.22 -	2	.051	----	150 UNCH .80B .25A
930	----	----	----	----		.20	UNCH	.045	----	2 UNCH .62B .22A
960	----	----	----	----		.12 -	2	.029	----	30 UNCH .55B .27A
980	----	----	----	----		.10 -	2	.024	----	27 UNCH .47B .12
1000	----	----	----	----		.10	UNCH	.023	----	338 UNCH .40 .10
1020	----	----	----	----		.07	UNCH	.017	9	9 + 9 .32B .20A
1060	----	----	----	----		.05	UNCH	.011	----	25 UNCH .25B .15
1080	----	----	----	----		.05	UNCH	.011	----	54 UNCH .20B .10
1100	----	----	----	----		.02	UNCH	.006	----	2 UNCH .17B .02
TOTAL									173	13781 + 114
MAY21	(FUTURES SETT. 75.950 + 97.5)									
700	----	----	----	----		9.05 +	55	.697	----	8 UNCH 8.25B 5.00
760	----	----	----	----		5.32 +	37	.531	----	13 UNCH 6.50 3.60
780	----	----	----	----		4.30 +	32	.469	----	2 UNCH 3.85B 7.50A
800	----	----	----	----		3.42 +	27	.407	----	25 UNCH 3.90 3.55A
820	----	----	----	----		2.67 +	22	.346	----	37 UNCH 2.37B 2.17
840	----	----	----	----		2.05 +	15	.288	----	10 UNCH 2.50B 1.85A
860	----	----	----	----		1.57 +	15	.237	----	18 UNCH 1.47 1.47
880	----	----	----	----		1.17 +	10	.190	----	10 UNCH .87B 2.37A
900	----	----	----	----		.90 +	7	.153	----	5 UNCH 1.62 1.62
TOTAL									0	128
JUN21	(FUTURES SETT. 81.475 + 55.0)									
720	----	----	----	----		12.02 +	35	.760	----	2 UNCH 13.55B 7.37A
740	----	----	----	----		10.55 +	32	.719	----	18 UNCH 12.02B 6.15A
760	----	----	----	----		9.17 +	30	.673	----	687 UNCH 10.55B 5.22A
780	----	----	----	----		7.87 +	27	.625	----	180 UNCH 9.17B 4.27A
800	----	----	----	----		6.65 +	22	.573	----	998 UNCH 7.87B 3.37A
820	----	----	----	----		5.55 +	22	.518	----	1034 UNCH 6.70B 2.62A
840	----	----	----	----		4.52 +	17	.461	9	588 - 5 5.57B 1.97
860	----	----	----	----		3.62 +	15	.403	----	1699 UNCH 4.75B 1.47
880	----	----	----	----		2.85 +	10	.345	----	1711 UNCH 4.00 1.07A
900	----	----	----	----						



2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000



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LEAN HOGS CALL OPTIONS

Mon, Nov 30, 2020 PG19

	(FUTURES SETT.)	81.475 +	55.0)									
960	----	----	----	.97 -	2	.157	----	----	386	UNCH	1.60B	.55A
980	----	----	----	.75 -	2	.126	----	----	24	UNCH	1.25B	.35
1000	----	----	----	.57 -	2	.101	----	2	349 +	2	1.00	.47
1020	----	----	----	.45 -	2	.081	----	----	9	UNCH	.80B	.37A
1040	----	----	----	.35 -	2	.065	----	----	274	UNCH	.60B	.37A
1080	----	----	----	.22	UNCH	.043	----	----	5	UNCH	.42B	.25
1100	----	----	----	.17	UNCH	.034	----	----	300	UNCH	.35B	.35A
1240	----	----	----	.02 -	2	.005	----	----	18	UNCH	.17	.12A
TOTAL								16	11374 -	2		
JUL21	(FUTURES SETT.)	81.850 +	27.5)									
760	----	----	----	9.57 +	12	.679	----	----	2	UNCH	10.42B	5.75A
780	----	----	----	8.25 +	10	.632	----	----	25	UNCH	9.07B	5.97A
800	----	----	----	7.02 +	7	.582	----	----	77	UNCH	7.77B	3.75A
820	----	----	----	5.90 +	7	.529	----	----	131	UNCH	6.60B	3.80A
840	----	----	----	4.87 +	5	.474	----	----	235	UNCH	5.55B	2.12
860	----	----	----	3.95 +	5	.418	----	----	124	UNCH	4.70B	1.80
880	----	----	----	3.17 +	5	.363	----	----	430	UNCH	3.90	2.20A
900	----	----	----	2.50 +	5	.309	----	5	349 +	4	3.12B	1.75A
920	----	----	----	1.95 +	5	.259	----	----	286	UNCH	2.52	1.40
940	----	----	----	1.52 +	5	.215	----	----	221	UNCH	2.02B	1.07A
960	----	----	----	1.17 +	5	.176	----	----	18	UNCH	1.62B	.85A
980	----	----	----	.90 +	2	.142	----	----	10	UNCH	1.27B	.67A
1100	----	----	----	.20 -	2	.038	----	----	42	UNCH	.40	.12A
1180	----	----	----	.07 -	2	.015	----	----	5	UNCH	.10B	.07A
TOTAL								5	1955 +	4		
AUG21	(FUTURES SETT.)	81.300 +	27.5)									
760	----	----	----	9.32 +	15	.664	----	----	30	UNCH	9.32B	7.20A
800	----	----	----	6.85 +	15	.568	----	----	46	UNCH	6.90B	4.17
820	----	----	----	5.75 +	15	.515	----	----	85	UNCH	5.80B	3.10
840	----	----	----	4.77 +	15	.462	----	----	230	UNCH	4.77B	2.25
860	----	----	----	3.90 +	12	.408	----	----	91	UNCH	4.20	1.80
880	----	----	----	3.15 +	12	.354	----	----	755	UNCH	3.17B	2.12A
900	----	----	----	2.50 +	10	.303	----	1	645 +	1	2.77	.95
920	----	----	----	1.95 +	5	.254	----	2	314 +	2	2.10	1.42A
940	----	----	----	1.52 +	5	.212	----	----	71	UNCH	1.57B	1.12A
960	----	----	----	1.17 +	2	.173	----	----	24	UNCH	1.22B	.90A
1000	----	----	----	.67 -	2	.111	----	----	62	UNCH	.80	.67
1180	----	----	----	.07	UNCH	.015	----	----	5	UNCH	.10	.10
TOTAL								3	2358 +	3		
OCT21	(FUTURES SETT.)	69.300 -	2.5)									
660	----	----	----	7.57 -	10	.627	----	----	2	UNCH	7.25B	6.75A
680	----	----	----	6.42 -	10	.573	----	----	63	UNCH	6.07B	3.90
700	----	----	----	5.37 -	10	.517	----	----	29	UNCH	5.05B	3.85
720	----	----	----	4.42 -	7	.461	----	----	3	UNCH	4.02B	4.00
740	----	----	----	3.57 -	5	.403	----	5	112 +	5	3.72	2.50
760	----	----	----	2.85 -	2	.347	----	----	282	UNCH	2.95	2.65
780	----	----	----	2.25	UNCH	.295	----	61	497 +	50	2.40	2.00
800	----	----	----	1.75	UNCH	.246	----	----	151	UNCH	1.50	1.50
TOTAL								66	1139 +	55		
DEC21	(FUTURES SETT.)	64.550 -	2.5)									
580	----	----	----	10.45 -	5	.695	----	----	1	UNCH	----	----
720	----	----	----	2.75 -	2	.336	----	----	20	UNCH	2.75	2.40
740	----	----	----	2.20 -	2	.287	----	----	10	UNCH	1.87B	----
TOTAL								0	31			

ADDITIONAL LEAN HOGS CALLS

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
PRK														
DEC20	PRK													
840	.65						.70 +	0.13	.303	1	3 +	1	.65	.50
TOTAL										1	3 +	1		