



2024 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

CME Group, Inc.

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Customer Service: (312) 930-1000



PRELIMINARY

PG19 BULLETIN #198@

LEAN HOGS CALL OPTIONS

Fri, Oct 11, 2024 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

EXPIRATION:	OCT24	DEC24	FEB25	APR25	MAY25	JUN25	JUL25	AUG25	OCT25		
LEAN HOGS FUT	10/14	12/13	02/14	04/14	05/14	06/13	07/15	08/14	10/14		
LEAN HOGS OPT	10/14	12/13	02/14	04/14	05/14	06/13	07/15	08/14	10/14		
EXPIRATION:	OCT24	NOV24	DEC24	JAN25	FEB25	MAR25	APR25	MAY25	JUN25	JUL25	AUG25
BLK FUT	10/29	12/03	12/31	02/04	03/04	04/01	04/29	06/03	07/01	07/29	09/03
LBR FUT		10/31		01/15		03/14		05/15			

LEAN HOG OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 11									
NH	OCT24	DEC24	FEB25	APR25	MAY25	JUN25	JUL25	AUG25	OCT25
	34.0-190.0	10.0-120.0	34.0-122.0	38.0-132.0	40.0-134.0	40.0-144.0	44.0-144.0	44.0-144.0	38.0-120.0

LEAN HOG FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO-SETT. PRICE
LEAN HOGS FUT										
OCT24	84.05	84.17	83.95	84.07 + 5	----	3206	20488 - 1249	1710	9331	81.92
DEC24	76.75	77.90	76.70	77.65 + 70	156	20386	133287 + 1474	14221	89899	69.50
FEB25	80.20	81.20	80.20	81.15 + 75	802	8695	57140 + 729	4340	43864	74.35
APR25	84.40	85.22	84.40	85.17 + 55	597	5589	46361 + 1303	4147	30060	81.30
MAY25	88.50	88.80	88.40	88.75 + 35	----	134	2730 + 45	72	1100	86.62
JUN25	95.70	96.22	95.62	96.20 + 37	----	2401	19509 + 550	1604	10377	94.67
JUL25	95.97	96.35	95.90	96.27 + 25	50	935	11419 + 209	787	3806	95.80
AUG25	94.95	95.15	94.77	95.07 + 12	----	527	7108 + 231	486	2648	95.47
OCT25	79.80	#79.92	79.72	79.90 + 10	----	207	2605 + 165	496	1512	83.15
DEC25	72.15	72.15	72.15	72.15 + 10	----	3	476 UNCH	166	628	77.10
FEB26	----	----	----	75.15 + 10	----	----	1 UNCH	3	9	81.05
TOTAL LEAN HOGS FUT					1605	42083	301124 + 3457	28032	193234	

PORK CUTOUT CALLS

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) OPEN INT	AGO-SETT. PRICE
PORK CUTOUT OPTIONS	----	----	----	----	----	----	----	----	----	----
TOTAL PORK CUTOUT OPTIONS										

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												
OCT24 LEAN HOGS CALL			(FUTURES SETT.	84.075 +	5.0 )							
700	----		14.02B	14.05A	----	14.07 + 5	1.000	1	----	10 - 1	19.60B	3.00
710	----		13.02B	13.05A	----	13.07 + 5	1.000	----	----	5 UNCH	13.65B	2.65A
720	----		12.02B	12.05A	----	12.07 + 5	1.000	----	----	643 UNCH	17.85B	2.25A
730	11.00		11.02B	11.00	----	11.07 + 5	1.000	----	1	9 UNCH	11.67B	1.95A
740	----		10.02B	10.05A	----	10.07 + 5	1.000	----	----	161 UNCH	16.12B	1.67A
750	----		9.02B	9.05A	----	9.07 + 5	1.000	----	----	198 UNCH	9.67B	1.42A
760	----		8.02B	8.05A	----	8.07 + 5	1.000	5	----	334 - 5	14.47B	1.22A
770	----		7.02B	7.05A	----	7.07 + 5	1.000	73	----	171 - 73	7.67B	1.05A
780	----		6.02B	6.05A	----	6.07 + 5	1.000	10	----	693 - 10	12.97B	.87
790	5.05		5.05	5.05	----	5.07 + 5	1.000	5	9	613 - 14	5.80	.77A
800	----		4.05B	4.05A	----	4.07 + 5	1.000	13	----	2630 - 13	11.52B	.62
810	3.05		3.05	3.05	----	3.07 + 5	1.000	----	2	1316 UNCH	3.72B	.52A
820	2.02		2.05B	2.00	----	2.07 + 5	.999	----	19	3477 - 14	10.15B	.37
830	1.05		1.10	1.00	----	1.07 + 2	.966	4	21	1247 - 12	2.95B	.25
840	0.17		.17	*.10	----	.17	UNCH	.597	24	3291 UNCH	8.85B	.10
850	----		.01B	*.01A	----		----	.037	----	1930 UNCH	2.30B	.01A
860	----		----	*.01A	----		----	.000	----	3266 UNCH	7.65B	.01A
870	----		----	.01A	----		----	----	----	434 UNCH	1.80B	.01A
880	----		----	.01A	----		----	----	----	3487 UNCH	6.57	.01
890	----		----	.01A	----		----	----	----	1174 UNCH	1.40B	.01
900	----		----	.01A	----		----	----	----	1496 UNCH	5.72	.01A
910	----		----	.01A	----		----	----	1	256 - 1	1.07B	.01A
920	----		----	.01A	----		----	----	----	2425 UNCH	4.62B	.01A
930	----		----	.01A	----		----	----	----	64 UNCH	.87	.01A
940	----		----	.01A	----		----	----	----	976 UNCH	3.82B	.01A
950	----		----	.01A	----		----	----	----	248 UNCH	.67	.01A
960	----		----	.01A	----		----	----	----	1179 UNCH	3.07B	.01A
970	----		----	.01A	----		----	----	----	301 UNCH	.50B	.01A
980	----		----	.01A	----		----	----	----	835 UNCH	2.50	.01A
990	----		----	.01A	----		----	----	----	100 UNCH	.05B	.01A
1000	----		----	.01A	----		----	----	----	1018 UNCH	2.00	.01A
1020	----		----	.01A	----		----	----	----	347 UNCH	1.60B	.01A
1040	----		----	.01A	----		----	----	----	203 UNCH	1.35	.01A
1060	----		----	.01A	----		----	----	----	130 UNCH	1.30	.01A
1080	----		----	.01A	----		----	----	----	69 UNCH	.85B	.01A
1100	----		----	.01A	----		----	----	----	107 UNCH	.67B	.01A
1120	----		----	.01A	----		----	----	----	1 UNCH	.55B	.01A
1140	----		----	.01A	----		----	----	----	49 UNCH	.45B	.01A
1160	----		----	.01A	----		----	----	----	59 UNCH	.35B	.01A
1180	----		----	.01A	----		----	----	----	82 UNCH	.30B	.01
1200	----		----	.01A	----		----	----	----	17 UNCH	.25B	.01
1220	----		----	.01A	----		----	----	----	42 UNCH	.20B	.01
1240	----		----	.01A	----		----	----	----	10 UNCH	.17B	.01A
1260	----		----	.01A	----		----	----	----	49 UNCH	.15B	.01A
1300	----		----	.01A	----		----	----	----	36 UNCH	.10B	.01A
1320	----		----	.01A	----		----	----	----	32 UNCH	.10B	.01A
1340	----		----	.01A	----		----	----	----	32 UNCH	.07B	.01A
TOTAL									77	35252 - 163		
DEC24 LEAN HOGS CALL			(FUTURES SETT.	77.650 +	70.0 )							
360	----		41.75B	40.92A	----	41.65 + NEW	.998	900	900	----	42.95B	26.00A
520	----		25.85B	24.92A	----	25.65 + 70	.986	----	----	2 UNCH	27.10B	11.05A
540	----		23.85B	22.87A	----	23.65 + 67	.985	----	----	8 UNCH	25.17B	9.52A
550	----		#22.85B	21.95A	----	22.67 + 70	.981	----	----	3 UNCH	22.85B	9.40A
560	----		21.82B	20.95A	----	21.67 + 67	.980	----	----	15 UNCH	23.27B	8.00A
580	----		19.90B	18.92A	----	19.70 + 67	.974	----	----	40 UNCH	21.40B	6.70A

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Fri, Oct 11, 2024 PG19

(FUTURES SETT. 77.650 + 70.0 )

Table with 14 columns: Bid, Ask, Last, Change, Volume, Open Interest, Call Price, Put Price, Call Volume, Put Volume, Call OI, Put OI, Call Price, Put Price. Rows include contract numbers 590-1200 and various call/put prices and volumes.

(FUTURES SETT. 81.150 + 75.0 )

Table with 14 columns: Bid, Ask, Last, Change, Volume, Open Interest, Call Price, Put Price, Call Volume, Put Volume, Call OI, Put OI, Call Price, Put Price. Rows include contract numbers 580-1220 and various call/put prices and volumes.

(FUTURES SETT. 85.175 + 55.0 )

Table with 14 columns: Bid, Ask, Last, Change, Volume, Open Interest, Call Price, Put Price, Call Volume, Put Volume, Call OI, Put OI, Call Price, Put Price. Rows include contract numbers 620-1140 and various call/put prices and volumes.

(FUTURES SETT. 88.750 + 35.0 )

Table with 14 columns: Bid, Ask, Last, Change, Volume, Open Interest, Call Price, Put Price, Call Volume, Put Volume, Call OI, Put OI, Call Price, Put Price. Row includes contract number 860 and various call/put prices and volumes.

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Contract	Settle	Open	High	Low	Close	Volume	Open Int	Unch	Unch %	Unch Vol	Unch Int	Unch % Int
(FUTURES SETT. 88.750 + 35.0 )												
880	5.05B	5.47A	----	----	5.35 +	7	.551	----	----	10	26 +	10
900	4.00B	4.40A	----	----	4.30 +	7	.486	----	----	133	UNCH	4.12B
920	3.05B	3.42A	----	----	3.30 +	2	.417	----	----	1513	UNCH	3.35
940	2.40	2.45	----	----	2.45	UNCH	.347	----	----	119	926 +	99
960	1.75B	1.97A	----	----	1.87 +	5	.286	----	----	78	UNCH	1.85
980	1.15B	1.50A	----	----	1.32 -	2	.224	----	----	15	UNCH	3.40
TOTAL										129	2692 +	109
(FUTURES SETT. 96.200 + 37.5 )												
920	7.95B	8.00A	----	----	8.12 +	22	.641	----	----	1	UNCH	8.05B
940	6.75B	6.82A	----	----	6.92 +	20	.589	----	----	312	UNCH	6.85B
960	5.65B	5.72A	----	----	5.77 +	12	.534	----	----	862	UNCH	5.75B
980	4.62B	4.70A	----	----	4.72 +	7	.477	----	----	1752	UNCH	4.72B
1000	3.70B	3.77A	----	----	3.77 +	2	.417	----	----	2440	UNCH	5.15
1020	2.87	2.95	----	----	2.97 +	2	.358	----	----	10	1020 +	7
1040	2.30	2.30	----	----	2.32 +	5	.302	----	----	11	1020 +	11
1060	1.70B	1.80A	----	----	1.77 +	2	.250	----	----	666	UNCH	3.00
1080	1.30B	1.40A	----	----	1.37 +	5	.205	----	----	39	UNCH	1.35B
1100	1.00B	1.10A	----	----	1.05 +	2	.166	----	----	101	UNCH	1.20
1200	.27B	.35A	----	----	.32	UNCH	.059	----	----	5	UNCH	.42B
TOTAL										275	8416 +	18
(FUTURES SETT. 96.275 + 25.0 )												
940	6.95B	7.17A	----	----	7.15 +	12	.590	----	----	10	UNCH	7.00B
960	5.85B	6.07A	----	----	6.02 +	7	.537	----	----	304	UNCH	5.90B
980	4.82B	5.05A	----	----	5.00 +	7	.482	----	----	895	UNCH	6.40
1000	3.90B	4.12A	----	----	4.05 +	5	.425	----	----	1666	UNCH	5.10
1020	3.07B	3.30A	----	----	3.22 +	2	.368	----	----	12	814 +	12
1040	2.47	2.47	----	----	2.52	UNCH	.313	----	----	8	237 +	7
1060	1.85B	2.05A	----	----	1.95	UNCH	.261	----	----	458	UNCH	2.00
1080	1.45B	1.62A	----	----	1.52	UNCH	.217	----	----	50	UNCH	1.47B
1100	1.10B	1.27A	----	----	1.17	UNCH	.177	----	----	5	UNCH	1.17
1120	.85B	1.02A	----	----	.92	UNCH	.145	----	----	5	UNCH	.95
1280	.12B	.22A	----	----	.17	UNCH	.032	----	----	20	UNCH	.27
TOTAL										20	4464 +	19
(FUTURES SETT. 95.075 + 12.5 )												
940	6.50B	6.97A	----	----	6.72 -	2	.559	----	----	4	UNCH	6.52B
960	5.45B	5.92A	----	----	5.70 +	2	.507	----	----	356	UNCH	5.50
980	4.47B	4.92A	----	----	4.72 +	7	.454	----	----	635	UNCH	4.50B
1000	3.60B	3.92A	----	----	3.85 +	12	.400	----	----	1016	UNCH	3.62B
1020	2.82B	3.17A	----	----	3.07 +	12	.346	----	----	459	UNCH	3.10
1040	2.17B	2.50A	----	----	2.40 +	10	.294	----	----	7	543 +	7
1060	1.67B	2.05A	----	----	1.87 +	7	.246	----	----	5	UNCH	1.70B
1080	1.27B	1.62A	----	----	1.45 +	2	.203	----	----	5	UNCH	1.45
1280	.10B	.27A	----	----	.17	UNCH	.031	----	----	20	UNCH	.27B
TOTAL										7	3043 +	7
(FUTURES SETT. 79.900 + 10.0 )												
860	2.25B	4.27A	----	----	3.25 +	10	.369	----	----	95	UNCH	3.27
880	2.60	2.47	----	----	2.60 +	12	.317	----	----	36	1024 +	36
900	1.90B	2.20A	----	----	2.05 +	10	.268	----	----	9	471 +	9
TOTAL										45	1590 +	45