

FINAL

PG19 BULLETIN #198@

LEAN HOGS CALL OPTIONS

Fri, Oct 12, 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, OCT18, DEC18, FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19. Rows include LEAN HOGS FUT and LEAN HOGS OPT.

LEAN HOG OPTIONS ON FUTURES

Table with 10 columns: NH, OCT18, DEC18, FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19. Row: ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, OCT 12.

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. Rows include OCT18, DEC18, FEB19, APR19, MAY19, JUN19, JUL19, AUG19, OCT19, DEC19, FEB20, and TOTAL.

LEAN HOG CALLS

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. Rows include OCT18 and DEC18 with various strike prices.



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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Contract	Settlement	Open Interest	Volume	Price	Change	Volume	Price	Change	Volume	Price	Change	
(FUTURES SETT. 79.350 - 67.5)												
1120	----	----	----	.17	-	10	.033	----	20	UNCH	.60	.57A
1140	----	----	----	.15	-	7	.028	----	1	UNCH	.50	.50
1160	----	----	----	.12	-	5	.023	----	32	UNCH	.50	.37
1200	----	----	----	.10	-	2	.019	----	130	UNCH	.40	.12
1220	----	----	----	.07	-	2	.014	----	25	UNCH	.37B	.17
TOTAL									403	12540 +	230	
(FUTURES SETT. 79.850 - 70.0)												
720	----	----	----	10.90	-	65	.725	----	150	UNCH	12.85B	10.10A
800	----	----	----	6.25	-	50	.535	----	122	UNCH	8.00B	5.92
820	----	----	----	5.32	-	47	.485	----	73	UNCH	6.90B	2.20
840	----	----	----	4.47	-	45	.434	----	226	UNCH	6.32	3.55
860	----	----	----	3.72	-	42	.385	----	70	UNCH	5.20B	1.30
880	----	----	----	3.07	-	40	.337	----	304	UNCH	4.42B	2.75
900	----	----	----	2.50	-	37	.292	----	558	UNCH	4.10	2.40
920	----	----	----	2.02	-	32	.250	----	918	UNCH	3.45	2.12A
940	----	----	----	1.62	-	30	.212	----	45	UNCH	2.37B	1.75A
960	----	----	----	1.30	-	25	.178	----	185	UNCH	2.05	1.42A
980	----	----	----	1.02	-	22	.148	----	55	UNCH	1.97	1.17A
1000	----	----	----	.80	-	22	.121	----	75	UNCH	1.85	.90
1040	----	----	----	.50	-	17	.081	----	30	UNCH	.90B	.62
1100	----	----	----	.25	-	12	.044	----	150	UNCH	.75	.47A
1140	----	----	----	.15	-	7	.028	----	25	UNCH	.52	.32
1180	----	----	----	.10	-	5	.019	----	23	UNCH	.40	.15
1200	----	----	----	.07	-	5	.015	----	87	UNCH	.30B	.10
TOTAL									15	3096		
(FUTURES SETT. 78.750 - 72.5)												
780	----	----	----	6.80	-	42	.559	----	5	UNCH	8.25B	7.45A
800	----	----	----	5.82	-	37	.509	----	86	UNCH	7.80	5.85
820	----	----	----	4.95	-	32	.459	----	8	UNCH	6.95	5.72A
840	----	----	----	4.17	-	25	.411	----	17	UNCH	5.60	4.95A
860	----	----	----	3.47	-	22	.363	----	64	UNCH	4.65B	1.20
880	----	----	----	2.87	-	20	.318	----	58	UNCH	4.17B	2.30
900	----	----	----	2.37	-	15	.276	----	202	UNCH	3.85	2.45A
920	----	----	----	1.92	-	15	.237	----	39	UNCH	3.00	2.75A
940	----	----	----	1.55	-	15	.201	----	40	UNCH	----	2.30A
960	----	----	----	1.25	-	15	.170	----	125	UNCH	2.07B	1.92A
1000	----	----	----	.80	-	12	.118	----	122	UNCH	1.85	.50A
1020	----	----	----	.65	-	10	.099	----	175	UNCH	1.70	1.12A
1100	----	----	----	.27	-	7	.047	----	5	UNCH	.75	.75
TOTAL									0	946		
(FUTURES SETT. 64.875 - 40.0)												
660	----	----	----	5.42	-	20	.515	----	20	UNCH	6.50	6.50
680	----	----	----	4.55	-	20	.462	----	8	UNCH	6.20	6.20
700	----	----	----	3.82	-	15	.410	----	342	UNCH	5.17B	4.15A
720	----	----	----	3.17	-	15	.361	----	218	UNCH	4.50	2.65
740	----	----	----	2.62	-	12	.315	----	5	UNCH	3.30B	----
760	----	----	----	2.17	-	10	.273	----	169	UNCH	3.50	3.00
900	----	----	----	.52	-	5	.086	----	10	UNCH	1.12B	1.00
TOTAL									0	772		
(FUTURES SETT. 60.025 - 2.5)												
620	----	----	----	5.07	-	2	.497	----	2	UNCH	6.30B	6.20
660	----	----	----	3.57	UNCH		.394	----	11	UNCH	4.20B	----
680	----	----	----	2.95	UNCH		.345	----	70	UNCH	3.65	3.65
700	----	----	----	2.40	-	2	.298	----	28	UNCH	3.10	3.10A
820	----	----	----	.65	UNCH		.107	----	5	UNCH	1.50	1.40A
TOTAL									0	116		