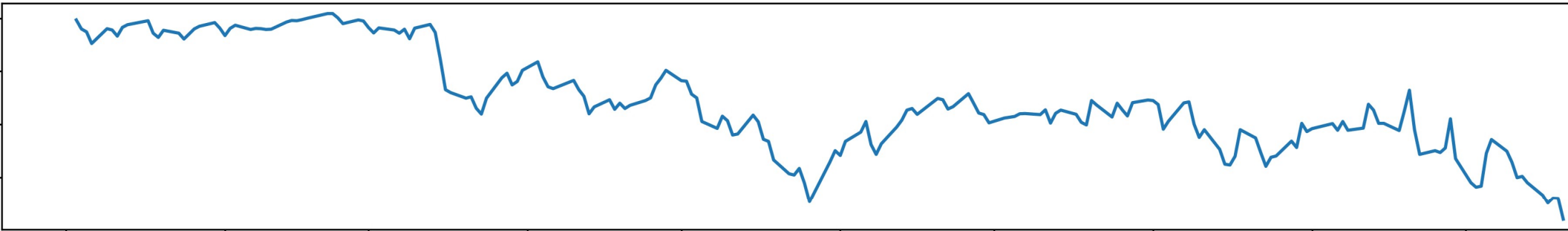
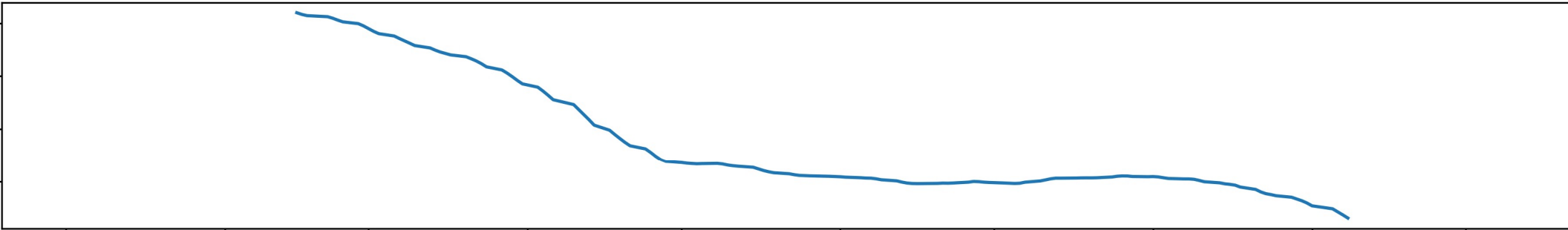


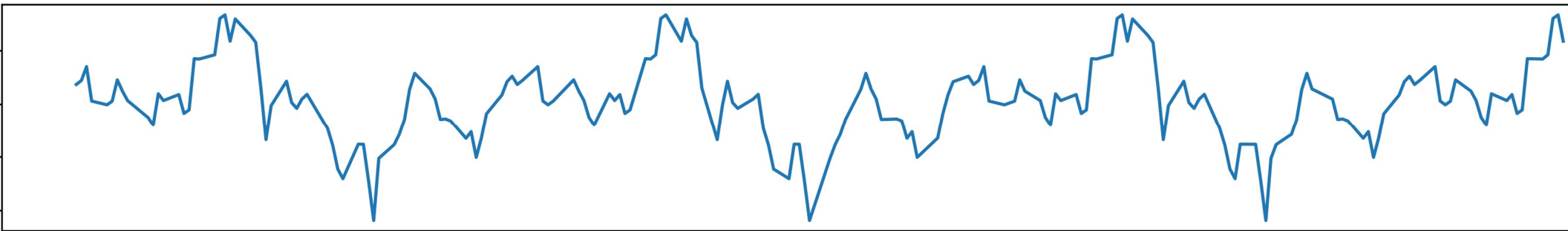
Original Time Series



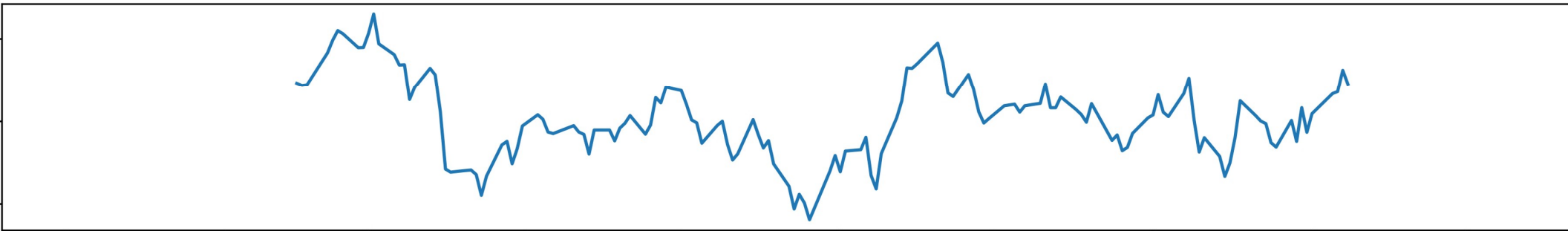
Trend Component



Seasonal Component



Residual Component



2023-01

2023-02

2023-03

2023-04

2023-05

2023-06

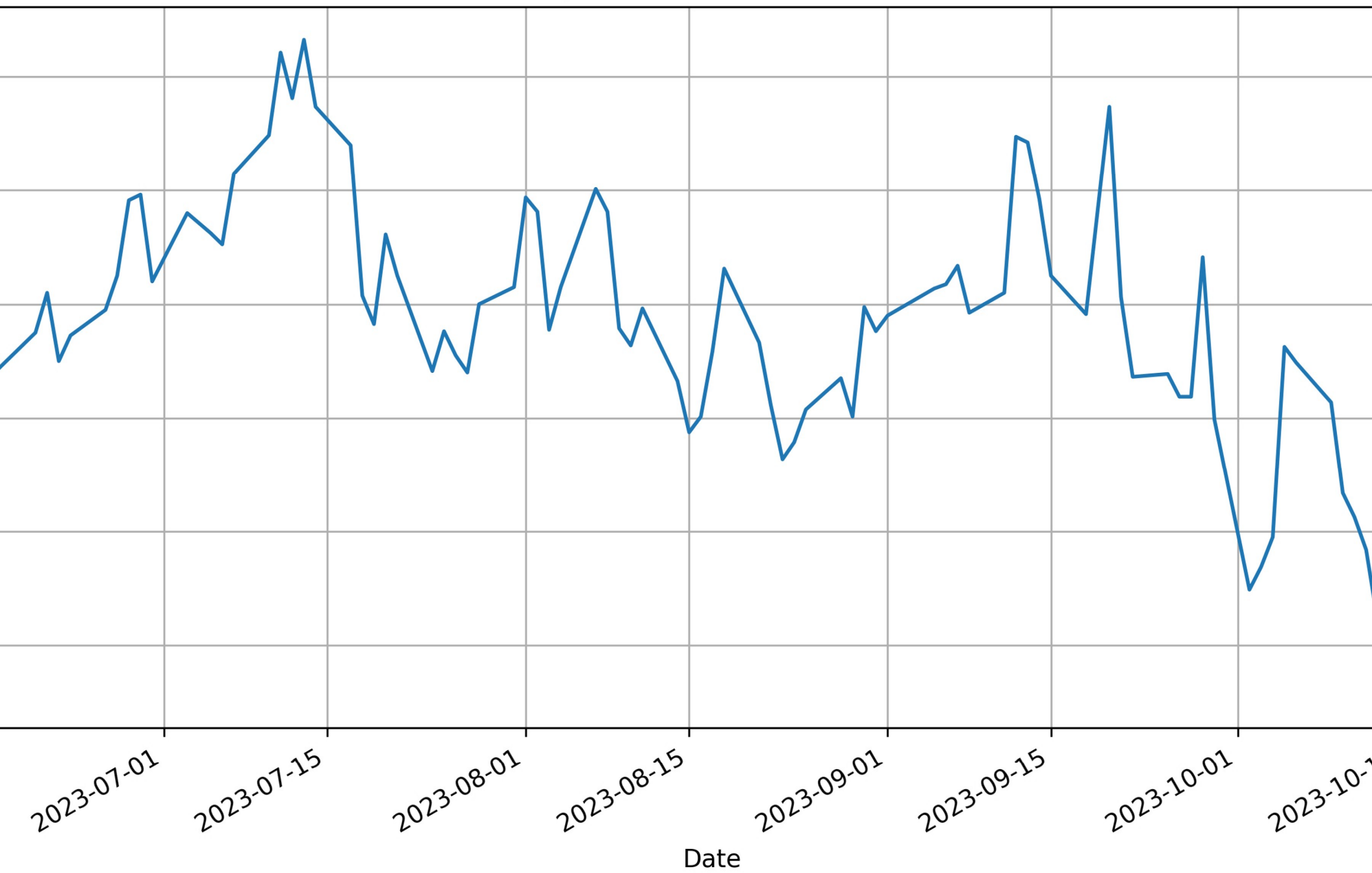
2023-07

2023-08

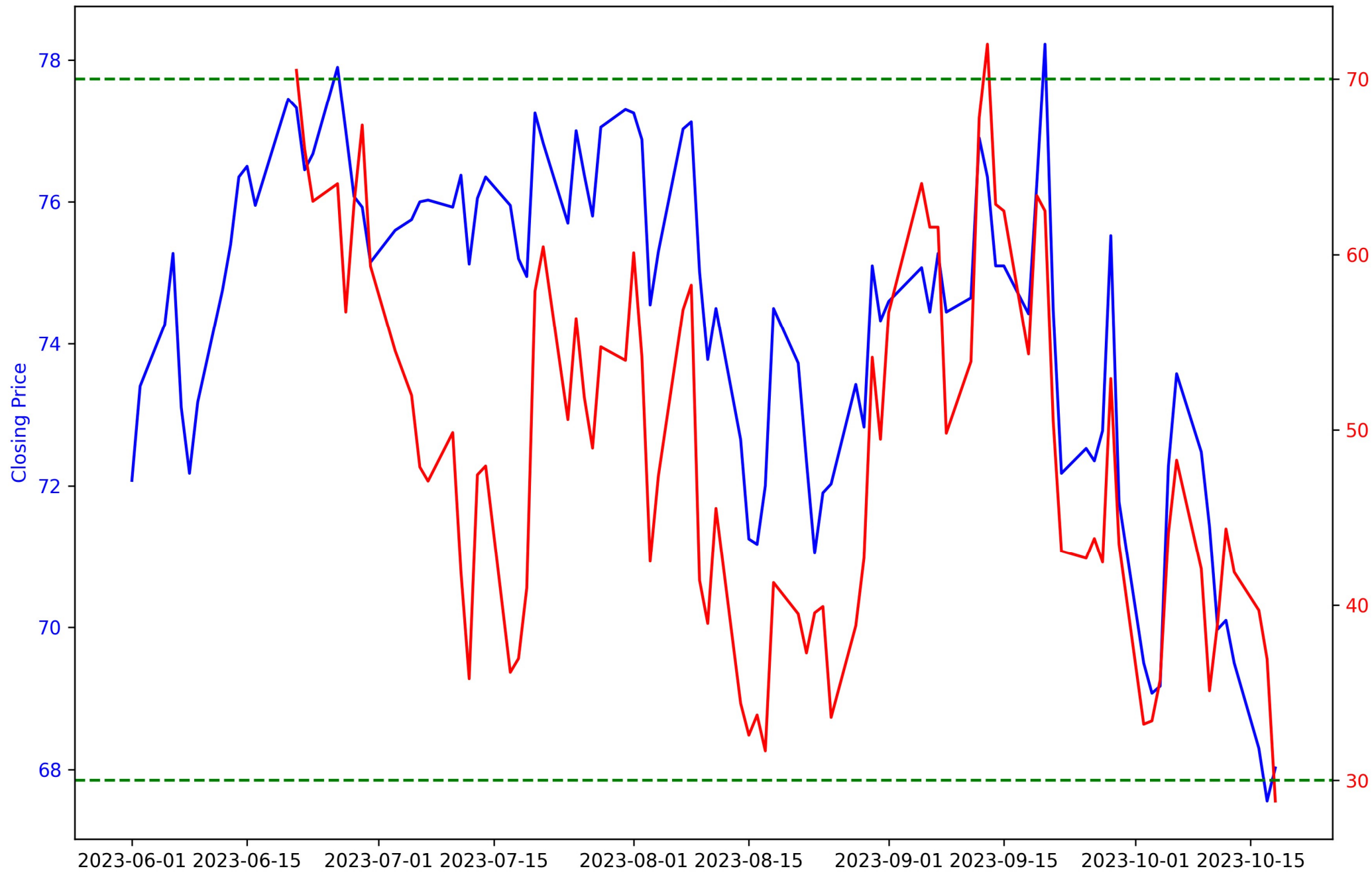
2023-09

2023-10

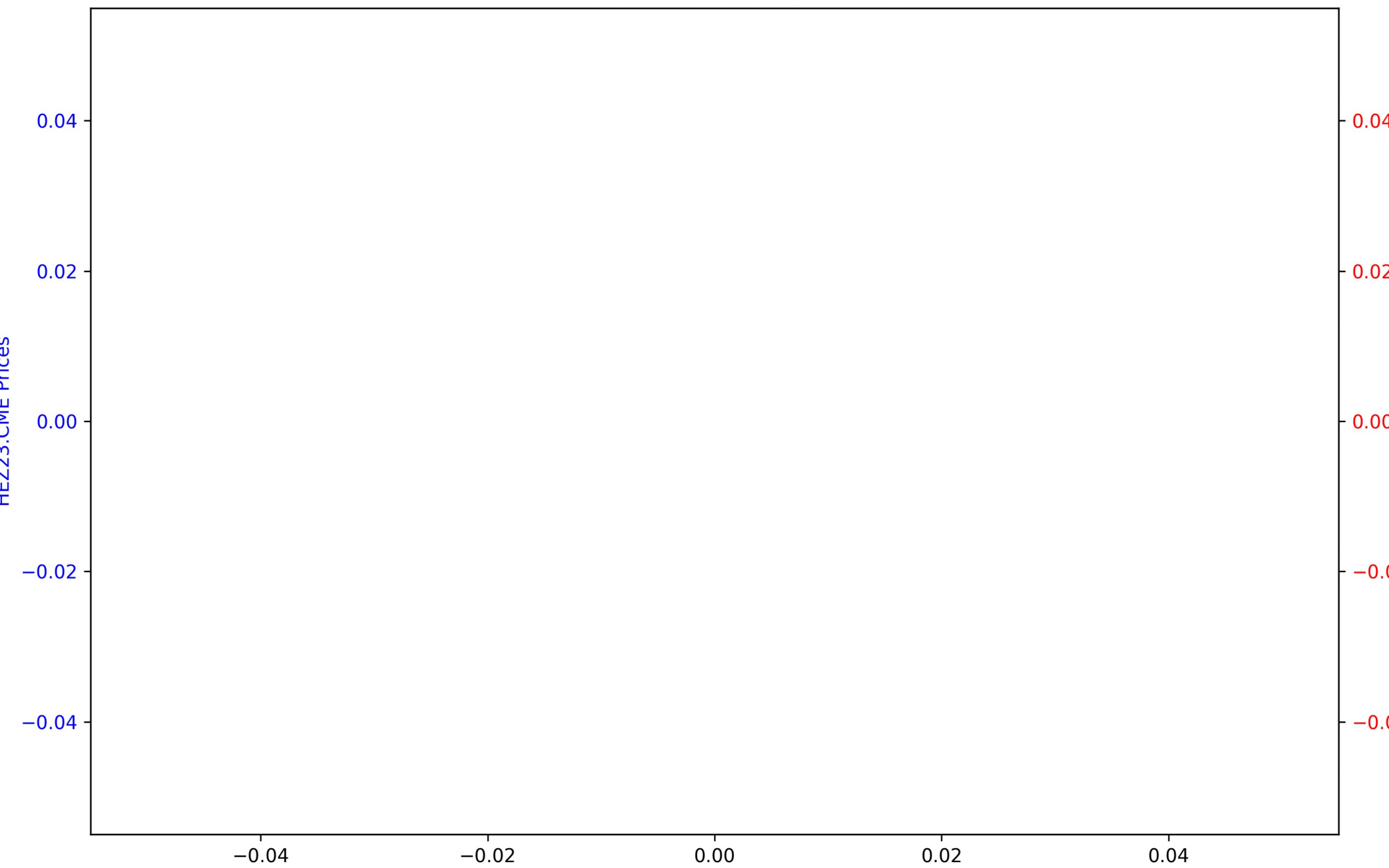
# Roll Yield Analysis for HEZ23.CME to HEZ24.CME



HEZ23.CME Closing Prices and RSI



HEZ23.CME Prices vs. Feed Prices



Date,Feed\_Price

2020-01-01,3.50

2020-01-02,3.52

Date,Feed\_Price

2023-01-01,4.15

2023-01-02,4.16

2023-01-03,4.17

2023-01-04,4.18

2023-01-05,4.19

2023-01-06,4.20

2023-01-07,4.21

2023-01-08,4.22

2023-01-09,4.23

2023-01-10,4.24

2023-01-11,4.25

2023-01-12,4.26

2023-01-13,4.27

2023-01-14,4.28

2023-01-15,4.29

2023-01-16,4.30

2023-01-17,4.31

2023-01-18,4.32

2023-01-19,4.33

2023-01-20,4.34

2023-09-11,4.58

2023-09-12,4.59

2023-09-13,4.60

2023-09-14,4.61

2023-09-15,4.62

2023-09-16,4.63

2023-09-17,4.64

2023-09-18,4.65

2023-09-19,4.66

2023-09-20,4.67

2023-09-21,4.68

2023-09-22,4.69

2023-09-23,4.70

2023-09-24,4.71

2023-09-25,4.72

2023-09-26,4.73

2023-09-27,4.74

2023-09-28,4.75

2023-09-29,4.76

2023-09-30,4.77

2023-10-01,4.78

LIVESTOCK-CME hog futures break losing streak; cattle closes firm

Published At: 2023-10-04T20:55:29Z

(marketscreener.com) Chicago Mercantile Exchange

lean hog futures closed firm on Wednesday, snapping a three session losing streak as traders said that the U.S. government's most recent bearish supply forecast had been priced into the market.

Cattle futures ...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-hog-futures-break-losing-streak-cattle-closes-firm--44985763/>

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LIVESTOCK-CME hog futures rally; strong export sales in focus

Published At: 2023-10-05T19:52:45Z

(marketscreener.com) Chicago Mercantile Exchange

lean hog futures rallied on Thursday, with signs of strong export demand supporting prices following the market's decline to its lowest in more than four months on Wednesday.

The United States Department of Ag...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-hog-futures-rally-strong-export-sales-in-focus--44995548/>

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LIVESTOCK-CME lean hog futures extend sell off on supply view

Published At: 2023-10-02T20:44:42Z

(marketscreener.com) Chicago Mercantile Exchange

lean hog futures fell sharply for the second day in a row, hitting a four-month low as traders adjusted their expectations for prices to reflect the U.S. government's bigger-than-expected supply view.

"We simp...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-lean-hog-futures-extend-sell-off-on-supply-view--44967408/>

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LIVESTOCK-CME hog futures rise for third day in a row

Published At: 2023-10-06T19:10:06Z

(marketscreener.com) Chicago Mercantile Exchange

lean hog futures rose on Friday, extending a rally that was sparked by a strong export sales report a day earlier, traders said.

A round of short covering was noted as prices moved off of the four-month lows h...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-hog-futures-rise-for-third-day-in-a-row--45004044/>

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LIVESTOCK-CME cattle futures drop on technical selling

Published At: 2023-10-03T19:30:56Z

(marketscreener.com) Chicago Mercantile Exchange

cattle futures fell on Tuesday, pressured by technical selling and demand concerns, traders said.

Hog futures notched their third straight losing session as the government's bigger-than-expected supply report ...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-cattle-futures-drop-on-technical-selling--44975510/>

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LIVESTOCK-CME feeder cattle dip to three-week low, live cattle drop

Published At: 2023-09-26T21:53:21Z

(marketscreener.com) Chart-based and fund selling dragged Chicago Mercantile Exchange live cattle futures to their lowest level in more than a week on Tuesday while feeder cattle hit a three-week low, traders said.

Most-active lean hog futures also came unde...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-feeder-cattle-dip-to-three-week-low-live-cattle-drop--44925575/>

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U.S. Hog Herd Grows in Third Quarter, USDA Says

Published At: 2023-09-28T20:00:02Z

(marketscreener.com)

By Kirk Maltais

Despite projections that inventories would decline, the Agriculture Department says total hog inventories actually rose through the third quarter.

In its quarterly Hogs and Pigs Report issued Thursday, the USDA sa...

<https://www.marketscreener.com/news/latest/U-S-Hog-Herd-Grows-in-Third-Quarter-USDA-Says--44946223/>

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LIVESTOCK-CME cattle futures climb on bargain-buying, tight supplies

Published At: 2023-09-23T00:11:48Z

(marketscreener.com) Live cattle futures on the Chicago Mercantile Exchange closed higher on Friday on tight U.S. cattle supplies and bargain-buying a day after the benchmark December contract hit a one-week low, traders said.

CME October live cattle futures...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-cattle-futures-climb-on-bargain-buying-tight-supplies--44908413/>

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LIVESTOCK-CME live cattle futures slip, but stay near recent highs

Published At: 2023-09-25T21:55:24Z

(marketscreener.com) Live cattle futures on the Chicago Mercantile Exchange eased on Monday as the market pulled back slightly from life-of-contract highs set last week.

The markets remain near their peaks as tight U.S. cattle supplies continue to fuel suppl...

<https://www.marketscreener.com/news/latest/LIVESTOCK-CME-live-cattle-futures-slip-but-stay-near-recent-highs--44917895/>

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Hog Herds Expected Decline May Provide a Boost to Pork Prices - Analysis

Published At: 2023-09-28T17:02:03Z

(marketscreener.com)

By Kirk Maltais

Analysts are looking for signs of contraction in the hog population from Department of Agriculture data, which may mean higher futures prices amid a thinning herd.

The USDA will release its Quarterly Hogs and Pigs ...  
<https://www.marketscreener.com/news/latest/Hog-Herds-Expected-Dcline-May-Provide-a-Boost-to-Pork-Prices-Analysis--44945433/>  
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