



2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
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PRELIMINARY



PG24 BULLETIN #146@ WEATHER AND HURRICANE FUTURES & OPTIONS Mon, Jul 30, 2012 PG24

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813. 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.

EXPIRATION:	DEC12														
HURRICANES*	07/02														

EXPIRATION:	JUL12	JUL12	JUL12	JUL12	JUL12	AUG12	AUG12	AUG12	AUG12	SEP12	SEP12	SEP12	SEP12	OCT12	OCT12
WKLY AVGTEMP	07/03	07/10	07/17	07/24	07/31	08/07	08/14	08/21	08/28	09/05	09/11	09/18	09/25	10/02	10/09

EXPIRATION:	DEC12														
BINARY OPT	01/07														

WEATHER AND HURRICANE FUTURES & OPTIONS CONTRACTS LAST TRADE DATES														
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13	
WEATHERS*	08/07	09/10	10/05	11/07	12/07	07/02	02/07	03/07	04/05	05/07	06/07	07/08	08/07	

* ALL WEATHER CONTRACTS EXPIRE ON THE SECOND BUSINESS DAY OF EACH MONTH.

WEATHER INDEX FUTURES											
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
CDD ATLANTA F	JUL12	----	----	----		581.0	+ UNCH	----	50	UNCH	482.0B 510.0A
TOTAL CDD ATLANTA F								0	50		
CDD BALTIMORE F	JUL12	----	----	----		509.0	+ UNCH	----	50	UNCH	492.0B ----
TOTAL CDD BALTIMORE F								0	50		
CDD BOSTON FUT	AUG12	----	----	----		283.0	+ UNCH	----	1250	UNCH	----
JUL12		----	----			338.0	+ UNCH	----	1250	UNCH	323.0B 333.0A
TOTAL CDD BOSTON FUT								0	2500		
CDD CHICAGO F	AUG12	----	----	----		321.0	+ UNCH	----	70	UNCH	347.0B ----
JUL12		----	----			502.0	+ UNCH	----	270	UNCH	505.0 505.0
TOTAL CDD CHICAGO F								0	340		
CDD CINCINNAT F	AUG12	----	----	----		371.0	+ UNCH	----	45	UNCH	---- 297.0A
JUL12		----	----			508.0	+ UNCH	----	45	UNCH	382.0B ----
TOTAL CDD CINCINNAT F								0	90		
CDD CO SPRNGS F	JUL12	----	----	----		324.0	+ UNCH	----	50	UNCH	294.0B 236.0
TOTAL CDD CO SPRNGS F								0	50		
CDD DALLAS F	JUL12	----	----	----		705.0	+ UNCH	----	102	UNCH	686.0B 658.0
TOTAL CDD DALLAS F								0	102		
CDD DES MOIN F	AUG12	----	----	----		448.0	+ 3000	15	40	+ 15	448.0 424.0
JUL12		----	----			599.0	+ UNCH	----	435	UNCH	602.0 508.0
TOTAL CDD DES MOIN F								15	475	+ 15	
CDD HOUST FUT	JUL12	----	----	----		552.0	+ UNCH	----	100	UNCH	630.0 617.0A
TOTAL CDD HOUST FUT								0	100		
CDD NEW YORK F	AUG12	----	----	----		398.0	+ UNCH	----	100	UNCH	---- 375.0A
JUL12		----	----			487.0	+ UNCH	----	300	UNCH	489.0B 444.0A
TOTAL CDD NEW YORK F								0	400		
CDD PHILADEL F	AUG12	----	----	----		435.0	+ UNCH	----	200	UNCH	435.0 434.0A
JUL12		----	----			523.0	+ UNCH	----	50	UNCH	515.0B 507.0
TOTAL CDD PHILADEL F								0	250		

WEATHER STRIPS INDEX FUTURES											
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
C ATL STP JUL F	AUG12	----	----	----		1078.0	+ UNCH	----	500	UNCH	----
TOTAL C ATL STP JUL F								0	500		
C DLS STP MAY F	SEP12	----	----	----		2825.0	+ UNCH	----	11	UNCH	2833.0B 2614.0
TOTAL C DLS STP MAY F								0	11		
C LVG STP MAY F	SEP12	----	----	----		3439.0	+ UNCH	----	50	UNCH	3494.0B 3473.0
TOTAL C LVG STP MAY F								0	50		
C PHL STP JUN F	SEP12	----	----	----		1392.0	+ UNCH	----	1500	UNCH	----
TOTAL C PHL STP JUN F								0	1500		
C SCR STP MAY F	SEP12	----	----	----		1122.0	+ UNCH	----	50	UNCH	1200.0 1184.0A
TOTAL C SCR STP MAY F								0	50		

WEEKLY AVERAGE TEMPERATURE FUTURES											
OPEN RANGE		HIGH	LOW	CLOSING RANGE		SETT. & PT.	PRICE CHGE	VOLUME TRADES CLEARED	OPEN INTEREST		--CONTRACT-- HIGH LOW
BALT WK AVG 1 F	AUG12	----	----	----		81.2	+ 47	----	50	UNCH	----
TOTAL BALT WK AVG 1 F								0	50		
DLLS WK AVG 1 F	AUG12	----	----	----		89.0	- 39	----	1000	UNCH	----
TOTAL DLLS WK AVG 1 F								0	1000		

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING											
DELIVERY----- CASH MONTH- SETTLED TO-DATE		OPTION----- EXER- MONTH- CISES TO-DATE		BLOCK TRADING----- FUTURES MONTH- TOTAL TO-DATE		CASH-FOR-FUTURES(EFP'S)-- MONTH- TOTAL TO-DATE		DAI LY TOTAL		MONTH-TO-DATE	
K2	---	---	---	---	220	---	---	---	---	---	---
4#	---	---	---	---	---	---	---	---	---	---	---
29	---	---	---	---	---	---	450	---	---	---	---
26M	---	---	---	---	---	---	---	---	---	---	---
24K	---	---	---	---	---	---	---	---	---	---	---
5#	---	---	---	---	---	---	---	---	---	---	---
9HF	---	---	---	---	---	---	---	---	---	---	---
K1N	---	---	---	---	---	---	---	---	---	---	---
R6K	---	---	---	---	---	---	---	---	---	---	---
21N	---	---	---	---	---	---	---	---	---	---	---
8H2	---	---	---	---	---	---	---	---	---	---	---
K6	---	---	---	---	150	---	---	---	---	---	---
17X	---	---	---	---	---	---	4000	---	---	---	---
KOK	---	---	---	---	---	---	---	---	---	---	---
A3	---	---	---	---	---	---	---	---	---	---	---
KR	---	---	---	---	75	---	---	---	---	---	---
HV1	---	---	---	---	50	---	---	---	---	---	---
20K	---	---	---	---	---	---	---	---	---	---	---

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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KW	---	---	---	---	---	---	---	---	---	---
H51	---	---	---	---	---	1000	---	---	---	---
R6M	---	---	---	---	---	---	---	---	---	---
K4	---	---	---	---	---	600	---	---	---	---
11X	---	---	---	---	---	---	---	6000	---	---
26K	---	---	---	---	---	---	---	---	---	---
K5K	---	---	---	---	---	---	---	---	---	---
ABF	---	---	---	---	---	---	---	---	---	---
K1	---	---	---	---	---	50	---	---	---	---
14X	---	---	---	---	---	---	---	---	---	---
KSK	---	---	---	---	---	---	---	---	---	---
K5	---	---	---	---	---	100	---	---	---	---
K6M	---	---	---	---	---	---	---	---	---	---
K9	---	---	---	---	---	1420	---	---	---	---
21K	---	---	---	---	---	---	---	2000	---	---
46N	---	---	---	---	---	---	---	---	---	---
24	---	---	---	---	---	---	---	---	---	---
KV	---	---	---	---	---	50	---	---	---	---
25K	---	---	---	---	---	---	---	---	---	---
27K	---	---	---	---	---	---	---	---	---	---
96K	---	---	---	---	---	---	---	---	---	---
9HX	---	---	---	---	---	---	---	---	---	---
K3	---	---	---	---	---	---	---	---	---	---
29K	---	---	---	---	---	---	---	---	---	---
45K	---	---	---	---	---	---	---	---	---	---
INCLUDES ALL OPTIONS			TOTAL:		0	3715	0	12450	0	0

COMMODITY ABBREVIATION TABLE			
K6M = CDD SEASONAL STRIP	26K = CDD SEASONAL STRIP	20K = CDD SEASONAL STRIP	21K = CDD SEASONAL STRIP
A3 = CDD WEATHER	KV = CDD WEATHER	96K = CDD SEASONAL STRIP	24K = CDD SEASONAL STRIP
14X = HDD SEASONAL STRIP	9HF = SBIN HURR	29K = CDD SEASONAL STRIP	KSK = CDD SEASONAL STRIP
ABF = SBIN HURR	K1 = CDD WEATHER	K4 = CDD WEATHER	26M = CDD SEASONAL STRIP
KW = CDD WEATHER	21N = CDD SEASONAL STRIP	K9 = CDD WEATHER	K6 = CDD WEATHER
9HX = SBIN HURR	K3 = CDD WEATHER	17X = HDD SEASONAL STRIP	K1N = CDD SEASONAL STRIP
K5K = CDD SEASONAL STRIP	K5 = CDD WEATHER	25K = CDD SEASONAL STRIP	45K = CDD SEASONAL STRIP
29 = CDD WEATHER	R6M = CDD SEASONAL STRIP	8H2 = SBIN M HURR EVENT2	11X = HDD SEASONAL STRIP
24 = CDD WEATHER	KOK = CDD SEASONAL STRIP	KR = CDD WEATHER	R6K = CDD SEASONAL STRIP
4# = CDD WEATHER	HV1 = WKLY AVG TEMP	46N = CDD SEASONAL STRIP	H51 = WKLY AVG TEMP
K2 = CDD WEATHER	5# = CDD WEATHER	27K = CDD SEASONAL STRIP	

WEATHER OPTIONS ON FUTURES											
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30											
	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12	JUL12
11X											
14X											
17X											
20K											305.0-362.5
21K											150.0-210.0
21N							62.1-122.1				
24	37.3-44.8										
24K											137.5-157.5
25K											227.5-295.0
26K											107.5-127.5
26M											94.7-154.7
27K											27.5-37.5
29	52.0-57.0						42.0-47.0				
29K											117.5-137.5
4#	40.0-48.0										
45K											117.5-127.5
46N							23.7-78.7				
5#	49.7-80.7						48.8-58.8				26.3-34.1
96K											170.0-190.0
R6K											82.5-122.5
R6M											70.0-110.0

HDD & CDD WEATHER OPTIONS ON FUTURES													
STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH LOW
CDD ATLANTA C				(FUTURES SETT. .00)									
JUL12	CDD ATLANTA C			----	----	----	101.0	UNCH	.964	----	50	UNCH	----
480	----									0	50		----
TOTAL													
CDD ATLANTA P				(FUTURES SETT. .00)									
JUL12	CDD ATLANTA P			----	----	----	CAB	----	.006	----	50	UNCH	----
400	----						CAB	----	.009	----	50	UNCH	----
450	----									0	100		----
TOTAL													
CDD DALLAS C				(FUTURES SETT. .00)									
JUL12	CDD DALLAS C			----	----	----							
732	----						CAB	1.0	UNCH	.069	450	UNCH	----
807	----									.012	450	UNCH	----
TOTAL										0	900		----
CDD DALLAS P				(FUTURES SETT. .00)									
JUL12	CDD DALLAS P			----	----	----	CAB	----	.005	----	225	UNCH	----
497	----						CAB	----	.009	----	225	UNCH	----
578	----									0	450		----
TOTAL													
AUG12 CDD DALLAS P				(FUTURES SETT. .00)									
488	----							1.0	UNCH	.020	225	UNCH	----
588	----							5.0	UNCH	.090	225	UNCH	----
TOTAL										0	450		----
SEP12 CDD DALLAS P				(FUTURES SETT. .00)									
263	----							4.0	UNCH	.083	225	UNCH	----
341	----							17.0	UNCH	.270	225	UNCH	----
TOTAL										0	450		----
CDD DES MOIN C				(FUTURES SETT. .00)									
JUL12	CDD DES MOIN C			----	----	----							
520	----							79.0	UNCH	1.000	250	UNCH	35.0
570	----							29.0	UNCH	.969	100	UNCH	10.0
TOTAL										0	350		----
AUG12 CDD DES MOIN C				(FUTURES SETT. .00)									
420	----							114.0+	1600	.545	50	UNCH	----
470	----							88.0+	1300	.464	50	UNCH	----
TOTAL										0	100		----
CDD NEW YORK P				(FUTURES SETT. .00)									
JUL12	CDD NEW YORK P			----	----	----							
373	----						CAB	----	.010	----	300	UNCH	----
448	----						CAB	----	.029	----	300	UNCH	----
TOTAL										0	600		----

HURRICANE 2ND EVENT SEASONAL MAX BINARY OPTIONS ON FUTURES													
STRIKE OPEN RANGE				HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HI GH LOW
HUR2 BMX E US C				(FUTURES SETT. .00)									
DEC12	HUR2 BMX E US C			----	----	----							
140	----						6.8	UNCH	.332	----	500	UNCH	----



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PRELIMINARY



HURRICANE SEASONAL BINARY OPTIONS ON FUTURES														0	500	
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
HURS BIN E US C					(FUTURES SETT.	.00)										
DEC12					----	----				13. 10	UNCH	. 335	----	500	UNCH	
370					----	----				11. 10	UNCH	. 308	----	500	UNCH	
400													0	1000		
TOTAL																
HURS BIN FLA C					(FUTURES SETT.	.00)										
DEC12					----	----				9. 10	UNCH	. 331	----	1000	UNCH	
220													0	1000		
TOTAL																
SBHUR FLSN C					(FUTURES SETT.	.00)										
DEC12					----	----				14. 80	UNCH	. 371	----	1000	UNCH	
250					----	----				10. 40	UNCH	. 317	----	1000	UNCH	
300													0	2000		
TOTAL																
HDD & CDD WEATHER STRIPS OPTIONS ON FUTURES																
STRIKE		OPEN	RANGE		HIGH	LOW	CLOSING		RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CI SES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW
C ATL STP JUL C					(FUTURES SETT.	.00)										
AUG12					----	----				2. 0	UNCH	. 051	----	500	UNCH	
1221													0	500		
TOTAL																
C ATL STP JUL P					(FUTURES SETT.	.00)				CAB	----	. 007	----	500	UNCH	
AUG12					----	----							0	500		
621																
TOTAL																
C ATL STP MAY C					(FUTURES SETT.	.00)				111. 0	UNCH	. 828	----	750	UNCH	
SEP12					----	----				10. 0	UNCH	. 173	----	750	UNCH	
1900																
2100													0	1500		
TOTAL																
C ATL STP MAY P					(FUTURES SETT.	.00)				CAB	----	. 007	----	250	UNCH	
SEP12					----	----				CAB	----	. 010	----	250	UNCH	
1500														500		
1700													0			
TOTAL																
C BLT STP JUN P					(FUTURES SETT.	.00)				CAB	----	. 006	----	50	UNCH	
SEP12					----	----				CAB	----	. 014	----	50	UNCH	
700														100		
1100													0			
TOTAL																
C BLT STP MAY P					(FUTURES SETT.	.00)				CAB	----	. 005	----	50	UNCH	
SEP12					----	----				CAB	----	. 013	----	50	UNCH	
825														100		
1225													0			
TOTAL																
C BST STP JUL C					(FUTURES SETT.	.00)				CAB	----	. 016	----	1250	UNCH	
AUG12					----	----							0	1250		
787																
TOTAL																
C BST STP JUL P					(FUTURES SETT.	.00)				CAB	----	. 008	----	1250	UNCH	
AUG12					----	----							0	1250		
237																
TOTAL																
C DLS STP MAY C					(FUTURES SETT.	.00)				118. 0	UNCH	. 657	----	250	UNCH	
SEP12					----	----				28. 0	UNCH	. 249	----	250	UNCH	
2750														500		
2950													0			
TOTAL																
C DLS STP MAY P					(FUTURES SETT.	.00)				CAB	----	. 006	----	2000	UNCH	
SEP12					----	----				1. 0	UNCH	. 013	----	500	UNCH	
2275										1. 0	UNCH	. 014	----	300	UNCH	
2400										2. 0	UNCH	. 027	----	2000	UNCH	
2436										9. 0	UNCH	. 099	----	300	UNCH	
2475										10. 0	UNCH	. 109	----	500	UNCH	
2586													0	5600		
2600																
TOTAL																
C DMN STP MAY C					(FUTURES SETT.	.00)				453. 0+	3000	. 992	----	2500	UNCH	
SEP12					----	----				253. 0+	3000	. 987	----	2500	UNCH	
1175													0	5000		
1375																
TOTAL																
C LVG STP MAY C					(FUTURES SETT.	.00)				56. 0	UNCH	. 683	----	1250	UNCH	
SEP12					----	----				40. 0	UNCH	. 568	----	250	UNCH	
3400										1. 0	UNCH	. 029	----	1250	UNCH	
3425										CAB	----	. 015	----	250	UNCH	
3600														3000		
3625													0			
TOTAL																
C LVG STP MAY P					(FUTURES SETT.	.00)				CAB	----	. 008	----	250	UNCH	
SEP12					----	----				CAB	----	. 015	----	250	UNCH	
3050														500		
3250													0			
TOTAL																
C NYK STP MAY C					(FUTURES SETT.	.00)				60. 0	UNCH	. 643	----	250	UNCH	
SEP12					----	----				2. 0	UNCH	. 047	----	250	UNCH	
1375														500		
1575													0			
TOTAL																
C PHL STP JUN C					(FUTURES SETT.	.00)				CAB	----	. 017	----	1500	UNCH	
SEP12					----	----								1500		
1547													0			
TOTAL																
C PHL STP JUN P					(FUTURES SETT.	.00)				CAB	----	. 007	----	1500	UNCH	
SEP12					----	----								1500		
947													0			
TOTAL																
C PHL STP MAY P					(FUTURES SETT.	.00)				CAB	----	. 007	----	1000	UNCH	
SEP12					----	----				CAB	----	. 012	----	1000	UNCH	
1075														2000		
1275													0			
TOTAL																
C PRT STP MAY P					(FUTURES SETT.	.00)				2. 0	UNCH	. 072	----	250	UNCH	
SEP12					----	----				31. 0	UNCH	. 586	----	250	UNCH	
275														500		
375													0			
TOTAL																
C SCR STP MAY C					(FUTURES SETT.	.00)				CAB	8. 0	UNCH	. 210	1750	UNCH	
SEP12					----	----					----	. 017	----	1750	UNCH	
1175														3500		
1275													0			
TOTAL																
C WSHN SS MAY C					(FUTURES SETT.	.00)				112. 0	UNCH	. 918	----	1000	UNCH	
SEP12					----	----				5. 0	UNCH	. 124	----	1000	UNCH	
1700														2000		
1900													0			
TOTAL																
H ATL STP NOV C					(FUTURES SETT.	.00)				53. 0	UNCH	. 368	----	2000	UNCH	
DEC12					----	----				23. 0	UNCH	. 195	----	1000	UNCH	
990														3000		
1100													0			
TOTAL																
H ATL STP NOV P					(FUTURES SETT.	.00)				6. 0	UNCH	. 064	----	500	UNCH	
DEC12					----	----				25. 0	UNCH	. 209	----	500	UNCH	
600																
750																

850	----	----	----	----	53.0	UNCH	.368	----	----	2000	UNCH	----	----
TOTAL									0	3000			
H NYK STP NOV P													
MAR13	H NYK STP NOV P	(FUTURES SETT.	.00)										
3200	----	----	----	----	16.0	UNCH	.085	----	----	2250	UNCH	----	----
3400	----	----	----	----	42.0	UNCH	.189	----	----	2250	UNCH	----	----
TOTAL									0	4500			
H PRT STP NOV P													
MAR13	H PRT STP NOV P	(FUTURES SETT.	.00)										
2900	----	----	----	----	72.0	UNCH	.275	----	----	2000	UNCH	----	----
3100	----	----	----	----	144.0	UNCH	.450	----	----	2000	UNCH	----	----
TOTAL									0	4000			