

PRELIMINARY

PG04 BULLETIN #146@

AGRI CULTURAL FUTURES

Mon, Jul 30, 2012 PG04

THE CME GROUP DAILY BULLETIN ONLY DISPLAYS THOSE PRODUCTS/CONTRACT MONTHS THAT HAVE VOLUME AND/OR OPEN INTEREST. VOLUME INCLUDES GLOBEX (ELECTRONIC), OPEN OUTCRY (TRADING FLOOR) AND PRIVATELY NEGOTIATED TRANSACTIONS (PMT) THAT INCLUDE CME CLEARPORT ACTIVITY. VOLUME OR OPEN INTEREST CHANGES (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: PRIVATELY NEGOTIATED TRANSACTIONS, PRIOR DAY CLEARED TRADES, POSITION ADJUSTMENTS, DELIVERIES, CASH SETTLEMENTS, OPTION EXERCISES OR ASSIGNMENTS.

PRICE INDICATOR KEY
R= RECORD VOLUME OR OPEN INTEREST, B= BID, A=ASK, P= POST SETTLEMENT SESSION, N= NOMINAL CLOSE, WHICH DESIGNATES THAT THE CONTRACT DID NOT TRADE DURING THE RTH SESSION AND NO BETTER BID OR BETTER OFFER OCCURRED DURING THE RTH CLOSING RANGE TIME PERIOD. IN ALL INSTANCES, THE NOMINAL PRICE IS THE PREVIOUS DAY'S SETTLEMENT PRICE.

| OPENING RANGE | | HIGH | LOW | CLOSING RANGE | SETT. PRICE & PT. CHGE | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | --CONTRACT-- HIGH LOW | | | | |
|-----------------|-----------------|----------|----------|---------------|------------------------|------|------------|----------------|---------------|------|--------------------------------|----------|-------------|---------|--------|
| GSCI FUT | | | | | | | | | | | | | | | |
| AUG12 | 644. 25 | 645. 50 | 642. 95A | 645. 50 | 645. 50 | + | 250 | 203 | 7755 | - | 36 | 655. 70 | 557. 85A | | |
| SEP12 | ---- | 643. 75B | 641. 45A | 643. 75B | 643. 75 | + | 225 | 60 | 860 | + | 60 | 652. 05B | 559. 95A | | |
| TOTAL | GSCI FUT | | | | | | ---- | 263 | 8615 | + | 24 | | | | |
| GSCI ER FUTURES | | | | | | | | | | | | | | | |
| MAR14 | ---- | ---- | ---- | ---- | 475. 80 | + | 240 | ---- | 27959 | UNCH | | 563. 00 | 409. 70A | | |
| TOTAL | GSCI ER FUTURES | | | | | | 0 | 0 | 27959 | | | | | | |
| DJ-UBS INDEX F | | | | | | | | | | | | | | | |
| SEP12 | 145' 0 | 145' 5B | 145' 0 | ---- | 145' 5 | + | 1' 7 | ---- | 200 | 8507 | + | 41 | 146' 4 | 127' 0 | |
| TOTAL | DJ-UBS INDEX F | | | | | | 0 | 200 | 8507 | + | 41 | | | | |
| OPENING RANGE | | HIGH | LOW | CLOSING RANGE | SETT. PRICE & PT. CHGE | | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | | ----YEAR AGO---- VOL. OPEN INT | | SETT. PRICE | | |
| MILK FUT | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | 16. 67N | 16. 67 | UNCH | ---- | 20 | 3682 | - | 1 | 23 | 6761 | 21. 38 | |
| AUG12 | ---- | ---- | ---- | 17. 30N | 17. 30 | UNCH | 10 | 155 | 4541 | - | 103 | 286 | 6415 | 21. 50 | |
| SEP12 | 18. 43 | 18. 52 | 18. 43 | 18. 52 | 18. 50 | + | 15 | 12 | 201 | 4595 | + | 66 | 335 | 6407 | 20. 80 |
| OCT12 | ---- | ---- | ---- | 18. 69N | 18. 95 | + | 26 | 1 | 99 | 3447 | + | 13 | 284 | 5041 | 19. 89 |
| NOV12 | ---- | ---- | ---- | 18. 82N | 18. 97 | + | 15 | 1 | 38 | 3008 | + | 7 | 258 | 4059 | 18. 85 |
| DEC12 | ---- | ---- | ---- | 18. 75N | 18. 95 | + | 20 | 1 | 23 | 2890 | + | 11 | 139 | 3633 | 17. 90 |
| JAN13 | ---- | ---- | ---- | 18. 29N | 18. 59 | + | 30 | 4 | 45 | 948 | + | 20 | 10 | 980 | 17. 28 |
| FEB13 | ---- | ---- | ---- | 17. 95N | 18. 18 | + | 23 | 4 | 37 | 802 | + | 15 | 21 | 887 | 17. 03 |
| MAR13 | ---- | ---- | ---- | 17. 90N | 18. 11 | + | 21 | 1 | 30 | 672 | + | 22 | 25 | 859 | 17. 00 |
| APR13 | ---- | ---- | ---- | 17. 91N | 18. 12 | + | 21 | 4 | 30 | 496 | + | 25 | 8 | 598 | 16. 94 |
| MAY13 | ---- | ---- | ---- | 17. 97N | 18. 13 | + | 16 | 4 | 29 | 421 | + | 25 | 11 | 596 | 16. 90 |
| JUN13 | ---- | ---- | ---- | 18. 05N | 18. 14 | + | 9 | 4 | 19 | 349 | + | 18 | 12 | 544 | 16. 88 |
| JUL13 | ---- | ---- | ---- | 18. 10N | 18. 20 | + | 10 | 4 | 19 | 289 | + | 20 | 1 | 396 | 16. 90 |
| AUG13 | ---- | ---- | ---- | 18. 00N | 18. 15 | + | 15 | 3 | 17 | 222 | + | 19 | 1 | 380 | 16. 83 |
| SEP13 | ---- | ---- | ---- | 17. 86N | 18. 00 | + | 14 | 3 | 5 | 172 | + | 8 | 5 | 350 | 16. 95 |
| OCT13 | ---- | ---- | ---- | 17. 87N | 17. 92 | + | 5 | 3 | 1 | 157 | + | 4 | 2 | 311 | 16. 75 |
| NOV13 | ---- | ---- | ---- | 17. 85N | 17. 90 | + | 5 | 3 | 10 | 161 | + | 12 | 3 | 311 | 16. 84 |
| DEC13 | ---- | ---- | ---- | 17. 81N | 17. 90 | + | 9 | 3 | 4 | 148 | + | 7 | 13 | 293 | 16. 51 |
| JAN14 | ---- | ---- | ---- | 17. 60N | 17. 60 | UNCH | ---- | ---- | 1 | UNCH | | ---- | 10 | 16. 11 | |
| TOTAL | MILK FUT | | | | | | 65 | 782 | 27001 | + | 188 | 1437 | 38831 | | |
| CHEESE CSC FUT | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | ---- | 1. 687 | + | 1 | ---- | 1383 | UNCH | | ---- | 245 | 2. 116 | |
| AUG12 | 1. 730 | 1. 735 | 1. 733A | ---- | 1. 735 | UNCH | ---- | 4 | 1375 | + | 2 | ---- | 325 | 2. 100 | |
| SEP12 | 1. 820 | 1. 832B | 1. 818 | ---- | 1. 820 | + | 12 | 36 | 1348 | + | 7 | 16 | 309 | 2. 040 | |
| OCT12 | 1. 850 | 1. 863 | 1. 845 | ---- | 1. 858 | + | 25 | 36 | 1098 | + | 15 | 11 | 304 | 1. 970 | |
| NOV12 | 1. 860 | 1. 860 | 1. 855 | ---- | 1. 863 | + | 21 | 7 | 1112 | - | 2 | 14 | 345 | 1. 880 | |
| DEC12 | ---- | 1. 849B | ---- | ---- | 1. 846 | + | 6 | ---- | 1107 | UNCH | | 2 | 310 | 1. 782 | |
| JAN13 | ---- | 1. 817B | ---- | ---- | 1. 824 | + | 9 | ---- | 150 | UNCH | | 1 | 151 | 1. 752 | |
| FEB13 | ---- | ---- | ---- | ---- | 1. 792 | UNCH | ---- | ---- | 58 | UNCH | | 4 | 214 | 1. 765 | |
| MAR13 | ---- | ---- | ---- | ---- | 1. 792 | UNCH | ---- | ---- | 23 | UNCH | | 2 | 212 | 1. 760 | |
| APR13 | 1. 820 | 1. 820 | 1. 820 | ---- | 1. 820 | UNCH | ---- | 2 | 26 | + | 2 | 4 | 120 | 1. 760 | |
| MAY13 | ---- | ---- | ---- | ---- | 1. 825 | UNCH | ---- | ---- | 16 | UNCH | | 8 | 135 | 1. 750 | |
| JUN13 | 1. 840 | 1. 835 | 1. 835 | ---- | 1. 835 | UNCH | ---- | 2 | 22 | + | 2 | 3 | 119 | 1. 750 | |
| TOTAL | CHEESE CSC FUT | | | | | | 0 | 87 | 7718 | + | 26 | 65 | 2789 | | |
| DRY WHEY FUT | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | ---- | 50. 00 | UNCH | ---- | ---- | 308 | UNCH | | ---- | 188 | 55. 00 | |
| AUG12 | 53. 00 | 53. 00 | 53. 00 | ---- | 53. 00 | - | 50 | 1 | 277 | + | | ---- | 202 | 56. 50 | |
| SEP12 | 57. 00 | 57. 00 | 56. 00 | ---- | 56. 25 | - | 125 | 6 | 298 | + | 5 | 2 | 189 | 56. 50 | |
| OCT12 | 58. 00 | 58. 50 | 57. 09 | ---- | 59. 50 | - | 67 | 5 | 291 | UNCH | | 2 | 236 | 54. 98 | |
| NOV12 | 58. 00 | 58. 00 | 57. 25 | ---- | 57. 50 | - | 57 | 5 | 264 | + | 2 | 4 | 236 | 52. 98 | |
| DEC12 | 56. 52 | 58. 00 | 56. 53 | ---- | 58. 00 | UNCH | ---- | 3 | 285 | + | 2 | 1 | 187 | 51. 50 | |
| JAN13 | 54. 00 | 54. 00 | 54. 00 | ---- | 54. 00 | - | 200 | 2 | 21 | + | 2 | ---- | 66 | 46. 50 | |
| FEB13 | 55. 00 | 55. 00 | 55. 00 | ---- | 55. 00 | - | 100 | 2 | 21 | + | 2 | ---- | 71 | 44. 75 | |
| MAR13 | 52. 00 | 52. 00 | 51. 50 | ---- | 52. 00 | - | 200 | 2 | 22 | + | 2 | ---- | 68 | 44. 50 | |
| APR13 | 53. 00 | 53. 00 | 53. 00 | ---- | 53. 00 | - | 50 | 1 | 17 | + | 1 | ---- | 34 | 44. 48 | |
| MAY13 | ---- | ---- | ---- | ---- | 52. 50 | UNCH | ---- | ---- | 15 | UNCH | | 4 | 34 | 44. 00 | |
| JUN13 | 53. 00 | 53. 00 | 52. 98A | ---- | 52. 98 | - | 2 | 1 | 14 | + | 1 | 1 | 38 | 44. 50 | |
| JUL13 | ---- | ---- | ---- | ---- | 52. 75 | UNCH | ---- | ---- | 9 | UNCH | | ---- | 23 | 44. 50 | |
| AUG13 | ---- | ---- | ---- | ---- | 52. 50 | UNCH | ---- | ---- | 8 | UNCH | | ---- | 20 | 42. 00 | |
| SEP13 | ---- | ---- | ---- | ---- | 52. 48 | UNCH | ---- | ---- | 8 | UNCH | | ---- | 20 | 42. 00 | |
| OCT13 | ---- | ---- | ---- | ---- | 50. 00 | UNCH | ---- | ---- | 9 | UNCH | | ---- | 13 | 42. 00 | |
| NOV13 | 48. 50 | 48. 50 | 48. 50 | ---- | 48. 50 | UNCH | ---- | 2 | 9 | + | 2 | ---- | 14 | 42. 00 | |
| DEC13 | 48. 50 | 48. 50 | 48. 50 | ---- | 48. 50 | UNCH | ---- | 2 | 9 | + | 2 | ---- | 12 | 42. 00 | |
| TOTAL | DRY WHEY FUT | | | | | | 0 | 32 | 1885 | + | 22 | 14 | 1635 | | |
| CLASS IV MILK | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | 14. 45N | 14. 45 | UNCH | ---- | ---- | 92 | UNCH | | ---- | 712 | 20. 51 | |
| AUG12 | ---- | ---- | ---- | 15. 87N | 15. 65 | - | 22 | 10 | 125 | + | 10 | ---- | 862 | 19. 98 | |
| SEP12 | ---- | ---- | ---- | 16. 65N | 16. 65 | UNCH | ---- | ---- | 126 | UNCH | | ---- | 719 | 19. 33 | |
| OCT12 | ---- | ---- | ---- | 16. 75N | 16. 75 | UNCH | ---- | ---- | 77 | UNCH | | 2 | 587 | 19. 10 | |
| NOV12 | ---- | ---- | ---- | 16. 75N | 16. 75 | UNCH | ---- | ---- | 61 | UNCH | | ---- | 460 | 18. 62 | |
| DEC12 | ---- | ---- | ---- | 16. 75N | 16. 75 | UNCH | ---- | ---- | 63 | UNCH | | ---- | 356 | 18. 25 | |
| JAN13 | ---- | ---- | ---- | 16. 40N | 16. 40 | UNCH | ---- | ---- | 8 | UNCH | | 2 | 109 | 17. 82 | |
| FEB13 | ---- | ---- | ---- | 16. 40N | 16. 40 | UNCH | ---- | ---- | 6 | UNCH | | 8 | 101 | 17. 55 | |
| MAR13 | ---- | ---- | ---- | 16. 40N | 16. 40 | UNCH | ---- | ---- | 7 | UNCH | | ---- | 83 | 17. 50 | |
| APR13 | ---- | ---- | ---- | 15. 50N | 15. 80 | + | 30 | ---- | 7 | UNCH | | ---- | 38 | 16. 35 | |
| MAY13 | ---- | ---- | ---- | 15. 50N | 15. 80 | + | 30 | ---- | 7 | UNCH | | ---- | 37 | 16. 25 | |
| JUN13 | ---- | ---- | ---- | 15. 50N | 15. 80 | + | 30 | ---- | 2 | UNCH | | ---- | 37 | 16. 25 | |
| TOTAL | CLASS IV MILK | | | | | | 0 | 10 | 581 | + | 10 | 14 | 4101 | | |
| BUTTER CS FUT | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | ---- | 154. 25 | UNCH | ---- | ---- | 799 | UNCH | | ---- | 721 | 204. 00 | |
| AUG12 | 167. 50 | 167. 50 | 165. 00 | ---- | 165. 00 | - | 250 | 9 | 877 | + | 3 | ---- | 941 | 209. 00 | |
| SEP12 | 169. 00 | 169. 00 | 168. 50 | ---- | 168. 50 | - | 125 | 15 | 898 | + | 10 | 5 | 813 | 209. 00 | |
| OCT12 | 169. 92 | 169. 93 | 169. 00 | ---- | 169. 50 | - | 42 | 32 | 686 | + | 25 | 4 | 630 | 209. 50 | |
| NOV12 | 169. 80 | 169. 80 | 168. 73 | ---- | 169. 23 | - | 127 | 17 | 682 | + | 15 | ---- | 606 | 202. 00 | |
| DEC12 | 169. 00 | 169. 00 | 169. 00 | ---- | 169. 00 | - | 150 | 3 | 545 | + | 2 | 2 | 422 | 192. 25 | |
| JAN13 | ---- | ---- | ---- | ---- | 170. 00 | UNCH | ---- | ---- | 39 | UNCH | | ---- | 18 | 186. 00 | |
| FEB13 | ---- | ---- | ---- | ---- | 170. 00 | UNCH | 10 | ---- | 99 | + | 10 | ---- | 16 | 184. 00 | |
| MAR13 | ---- | ---- | ---- | ---- | 170. 00 | UNCH | 10 | ---- | 34 | + | 10 | ---- | 12 | 183. 50 | |
| APR13 | ---- | ---- | ---- | ---- | 169. 50 | UNCH | 10 | ---- | 25 | + | 10 | ---- | 1 | 179. 50 | |
| MAY13 | ---- | ---- | ---- | ---- | 169. 50 | UNCH | 10 | ---- | 25 | + | 10 | ---- | 1 | 181. 25 | |
| JUN13 | ---- | ---- | ---- | ---- | 169. 50 | UNCH | 10 | ---- | 24 | + | 10 | ---- | 2 | 182. 00 | |
| JUL13 | ---- | ---- | ---- | ---- | 171. 25 | UNCH | 10 | ---- | 20 | + | 10 | ---- | 1 | 182. 00 | |
| AUG13 | ---- | ---- | ---- | ---- | 168. 00 | UNCH | ---- | ---- | 10 | UNCH | | ---- | 1 | 182. 00 | |
| TOTAL | BUTTER CS FUT | | | | | | 60 | 76 | 4753 | + | 115 | 11 | 4184 | | |
| CSH NFDM FUT | | | | | | | | | | | | | | | |
| JUL12 | ---- | ---- | ---- | 116. 00N | 116. 00 | UNCH | ---- | ---- | 385 | UNCH | | ---- | 441 | 162. 00 | |
| AUG12 | ---- | ---- | ---- | 127. 00N | 127. 00 | UNCH | ---- | ---- | 417 | UNCH | | | | | |

**THE HIGHS AND LOWS FOR SEPTEMBER 14, 2009, MAY BE INCORRECT FOR CME GROUP EQUITIES AND AGRICULTURAL PRODUCTS WHICH TRADE SOLELY ON GLOBEX.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. 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. LC,FC,LH,PB,FD&B=Price increments .00025 per pound (Last .005 omitted)

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| | | OPENING RANGE | HIGH | LOW | CLOSING RANGE | SETT. PRICE & PT. CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | --CONTRACT-- | | |
|-----------------------|--|---------------|----------|---------------|------------------|------------------------|------------|----------------|---------------|--------------|----------|----------|
| | | | | | | | | | | HIGH | LOW | |
| LUMBER FUT | | | | | | | | | | | | |
| SEP12 | | 284. 10 | 287. 00B | 283. 80 | 283. 80 | 283. 80 - | 250 | 479 | 5740 - | 394 | 335. 00B | 256. 50 |
| NOV12 | | 283. 00 | 283. 90B | 281. 70A | 282. 00B@283. 00 | 283. 00 - | 80 | 480 | 2051 + | 139 | 301. 00B | 250. 00 |
| JAN13 | | ---- | 291. 10B | 288. 00A | 291. 00N | 289. 40 - | 160 | ---- | 449 + | 5 | 299. 80B | 258. 40 |
| MAR13 | | ---- | 297. 00B | 294. 00A | 296. 70N | 295. 10 - | 160 | ---- | 138 | UNCH | 307. 80 | 267. 50A |
| MAY13 | | ---- | ---- | ---- | 301. 80N | 300. 20 - | 160 | ---- | 4 | UNCH | 307. 80B | 283. 00A |
| TOTAL LUMBER FUT | | | | | | | 959 | 839 | 8382 - | 250 | | |
| WOOD PULP FUT | | | | | | | | | | | | |
| JUL12 | | ---- | ---- | ---- | ---- | 840. 00 + | UNCH | ---- | 40 | UNCH | 969. 00 | 801. 00A |
| AUG12 | | ---- | ---- | ---- | ---- | 840. 00 + | UNCH | ---- | 35 | UNCH | 943. 00 | 799. 00A |
| SEP12 | | ---- | ---- | ---- | ---- | 837. 50 + | UNCH | ---- | 40 | UNCH | 941. 00 | 796. 00A |
| OCT12 | | ---- | ---- | ---- | ---- | 837. 50 + | UNCH | ---- | 50 | UNCH | 939. 00 | 847. 00 |
| NOV12 | | ---- | ---- | ---- | ---- | 837. 50 + | UNCH | ---- | 50 | UNCH | 937. 00 | 846. 00 |
| DEC12 | | ---- | ---- | ---- | ---- | 837. 50 + | UNCH | ---- | 45 | UNCH | 935. 00 | 845. 00 |
| TOTAL WOOD PULP FUT | | | | | | | 0 | 0 | 260 | | | |
| HWOOD PULP FUT | | | | | | | | | | | | |
| ---- | | | | | | | | | | | | |
| TOTAL HWOOD PULP FUT | | | | | | | | | | | | |
| BLK SEA WHEAT F | | | | | | | | | | | | |
| SEP12 | | ---- | ---- | ---- | ---- | 300. 0 | UNCH | ---- | 9 | UNCH | ---- | ---- |
| TOTAL BLK SEA WHEAT F | | | | | | | 0 | 0 | 9 | | | |
| BUTTER CS FUT | | | | | | | | | | | | |
| | | HIGH | LOW | CLASS IV MILK | | LV CATTLE FUT | | LEAN HOGS FUT | | | | |
| | | | | HIGH | LOW | HIGH | LOW | HIGH | LOW | | | |
| JUL12 | | 182. 50 | 134. 00 | JUL12 | 17. 35 | 13. 35 | AUG12 | 130. 68 | 112. 500 | AUG12 | 100. 10 | 84. 73 |
| AUG12 | | 184. 50 | 136. 00 | AUG12 | 17. 35 | 13. 50 | OCT12 | 135. 00 | 115. 300 | OCT12 | 90. 00 | 77. 33 |
| SEP12 | | 185. 00 | 136. 25 | SEP12 | 17. 35 | 13. 80 | DEC12 | 135. 55 | 121. 900 | DEC12 | 86. 00 | 75. 30 |
| OCT12 | | 184. 50 | 138. 50 | OCT12 | 17. 70 | 14. 39 | FEB13 | 135. 90 | 123. 700 | FEB13 | 86. 75 | 77. 80 |
| NOV12 | | 182. 00 | 141. 50 | NOV12 | 17. 50 | 14. 30 | APR13 | 136. 00 | 125. 125 | APR13 | 90. 48 | 79. 48 |
| DEC12 | | 178. 00 | 142. 00 | DEC12 | 17. 50 | 14. 60 | JUN13 | 132. 33 | 122. 500 | MAY13 | 96. 58 | 84. 40 |
| JAN13 | | 170. 00 | 145. 50 | JAN13 | 16. 40 | 15. 05 | AUG13 | 132. 60 | 123. 900 | JUN13 | 99. 80 | 85. 60 |
| FEB13 | | 170. 00 | 150. 00 | FEB13 | 16. 40 | 15. 00 | OCT13 | 135. 10 | 126. 375 | JUL13 | 99. 00 | 84. 60 |
| MAR13 | | 170. 00 | 150. 00 | MAR13 | 16. 40 | 15. 05 | DEC13 | 135. 65 | 131. 000 | AUG13 | 97. 85 | 83. 98 |
| APR13 | | 169. 50 | 162. 75 | APR13 | 15. 50 | 15. 02 | | | | OCT13 | 87. 00 | 76. 00 |
| MAY13 | | 169. 50 | 169. 00 | MAY13 | 15. 50 | 15. 05 | | | | DEC13 | 85. 03 | 74. 00 |
| JUN13 | | 169. 00 | 169. 00 | JUN13 | 15. 50 | 15. 05 | | | | | | |
| JUL13 | | 171. 00 | | | | | | | | | | |
| AUG13 | | 166. 00 | | | | | | | | | | |
| MILK FUT | | | | | | | | | | | | |
| | | HIGH | LOW | | | | | DRY WHEY FUT | | | | |
| | | | | | | | | | | HIGH | LOW | |
| JUL12 | | 17. 60 | 14. 10 | FEB13 | 18. 65 | 15. 40 | SEP13 | 18. 18 | 15. 99 | JUL12 | 59. 00 | 39. 000 |
| AUG12 | | 18. 30 | 14. 60 | MAR13 | 18. 40 | 15. 55 | OCT13 | 18. 20 | 15. 80 | AUG12 | 57. 50 | 39. 000 |
| SEP12 | | 19. 40 | 15. 09 | APR13 | 18. 40 | 15. 51 | NOV13 | 18. 20 | 15. 82 | SEP12 | 60. 00 | 39. 000 |
| OCT12 | | 19. 20 | 15. 37 | MAY13 | 18. 40 | 15. 65 | DEC13 | 18. 20 | 15. 76 | OCT12 | 58. 50 | 38. 250 |
| NOV12 | | 19. 18 | 15. 43 | JUN13 | 18. 50 | 15. 56 | JAN14 | 17. 00 | 16. 00 | NOV12 | 59. 75 | 38. 250 |
| DEC12 | | 19. 17 | 15. 38 | JUL13 | 18. 30 | 15. 90 | | | | DEC12 | 60. 18 | 38. 025 |
| JAN13 | | 19. 00 | 15. 40 | AUG13 | 18. 25 | 15. 81 | | | | JAN13 | 56. 75 | 38. 500 |
| CSH NFDM FUT | | | | | | | | | | | | |
| | | HIGH | LOW | | | FDR CATTLE FUT | | | | | | |
| | | | | | | HIGH | LOW | | | | | |
| JUL12 | | 141. 00 | 109. 00 | | | AUG12 | 164. 43 | 133. 00 | | | | |
| AUG12 | | 139. 50 | 112. 00 | | | SEP12 | 164. 00 | 136. 15 | | | | |
| SEP12 | | 140. 50 | 115. 00 | | | OCT12 | 163. 73 | 138. 30 | | | | |
| OCT12 | | 140. 48 | 118. 25 | | | NOV12 | 164. 28 | 139. 55 | | | | |
| NOV12 | | 141. 00 | 120. 50 | | | JAN13 | 164. 30 | 142. 38 | | | | |
| DEC12 | | 140. 50 | 123. 00 | | | MAR13 | 164. 00 | 145. 10 | | | | |
| | | | | | | APR13 | 164. 50 | 146. 50 | | | | |
| | | | | | | MAY13 | 164. 00 | 147. 10 | | | | |

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| NYMEX ALTERNATE INVESTMENTS AND SOFT FUTURES PRODUCTS | | | | | | | | | | | | |
|---|-----------------------------|----------------------------|------------------------|----------------------------|-----------------------------|------------------------|------------------------|--------------------------|------------------------|--------------------------|-----------------------|--------------------------|
| | GLOBEX OPEN | OPEN OUTCRY OPEN RNG | GLOBEX HIGH/LOW | OPEN OUTCRY HIGH/LOW | OPEN OUTCRY CLOSE RNG | SETT. & PT. | PRICE CHGE | OPEN OUTCRY VOLUME | GLOBEX® VOLUME | PNT VOLUME | OPEN INTEREST | |
| CJ FUT | NYMEX COCOA FUTURES | | | | | | | | | | | |
| SEP12 | ---- | ---- | 2345.00B | 2345.00B | ---- | 2341.00 | + | 11.00 | ---- | ---- | ---- | 1 UNCH |
| DEC12 | ---- | ---- | ---- | ---- | ---- | 2353.00 | + | 11.00 | ---- | ---- | ---- | 1 UNCH |
| TOTAL | CJ FUT | | | | | | | 0 | 0 | | | 2 |
| KT FUT | NYMEX COFFEE FUTURES | | | | | | | | | | | |
| SEP12 | ---- | ---- | 1.7735B | 1.7735B | ---- | 1.7835 | + | 0.0465 | ---- | ---- | ---- | 1 UNCH |
| DEC12 | ---- | ---- | 1.8005B | 1.8005B | ---- | 1.8115 | + | 0.0450 | ---- | ---- | ---- | 3 UNCH |
| TOTAL | KT FUT | | | | | | | 0 | 0 | | | 4 |
| TT FUT | NYMEX COTTON FUTURES | | | | | | | | | | | |
| DEC12 | ---- | ---- | 0.7101A | 0.7101A | ---- | 0.7113 | - | 0.0032 | ---- | ---- | ---- | 3 UNCH |
| TOTAL | TT FUT | | | | | | | 0 | 0 | | | 3 |
| YO FUT | NYMEX SUGAR 11 FUTURES | | | | | | | | | | | |
| OCT12 | ---- | ---- | 0.2281B | 0.2281B | ---- | 0.2280 | + | 0.0028 | ---- | ---- | ---- | 15 UNCH |
| MAR13 | ---- | ---- | 0.2305B | 0.2305B | ---- | 0.2306 | + | 0.0016 | ---- | 1 | ---- | 2 - 1 |
| MAY13 | ---- | ---- | ---- | ---- | ---- | 0.2273 | + | 0.0013 | ---- | ---- | ---- | 1 UNCH |
| OCT13 | ---- | ---- | ---- | ---- | ---- | 0.2241 | + | 0.0008 | ---- | 1 | ---- | 0 - 1 |
| TOTAL | YO FUT | | | | | | | 0 | 2 | | | 18 - 2 |
| EX-PIT BREAKDOWN | | | | | | | | | | | | |
| | DELIVERY CASH SETTLED | ----- MONTH- TO-DATE | EFP DAILY TOTALS | EFS DAILY TOTALS | SUBS DAILY TOTALS | EFM DAILY TOTALS | EFR DAILY TOTALS | EFB DAILY TOTALS | PNT DAILY TOTALS | BLOCKS DAILY TOTAL | TAS DAILY TOTAL | OPTION EXER- CISES |