



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



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=BI D, 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.

OTC ETHANOL FWD SWAPS											
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----YEAR AGO---- VOL. OPEN INT	SETT. PRICE
ETH FWD SWP											
JUL12	----	----	----	----	2' 5537 + 0' 0068	----	----	6364	UNCH	----	2' 7100
AUG12	----	----	----	----	2' 5910 + 0' 0520	446	----	3400 + 24		140	5928 2' 7100
SEP12	----	----	----	----	2' 5550 + 0' 0440	79	----	4040 + 36		200	4426 2' 6130
OCT12	----	----	----	----	2' 5350 + 0' 0470	240	----	4028 + 2		245	4425 2' 5300
NOV12	----	----	----	----	2' 5150 + 0' 0410	240	----	3258 + 2		215	4697 2' 5110
DEC12	----	----	----	----	2' 5040 + 0' 0350	280	----	5170 + 60		215	4508 2' 4880
JAN13	----	----	----	----	2' 4790 + 0' 0370	235	----	2402 - 30		100	2975 2' 4890
FEB13	----	----	----	----	2' 4820 + 0' 0330	235	----	1759 - 30		100	2785 2' 4950
MAR13	----	----	----	----	2' 4920 + 0' 0250	235	----	1759 - 100		100	2585 2' 5050
APR13	----	----	----	----	2' 5120 + 0' 0320	120	----	1578 + 30		118	941 2' 5200
MAY13	----	----	----	----	2' 5260 + 0' 0340	120	----	1208 + 30		118	870 2' 5330
JUN13	----	----	----	----	2' 5220 + 0' 0370	120	----	1208 + 30		118	870 2' 5400
TOTAL ETH FWD SWP						2350	0	36174 + 54		1669	35010
	OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HI GH LOW	
OTC SP GSCI SWP											
JUL12	----	----	----	----	474. 15 + 208	----	----	9	UNCH	----	----
SEP12	----	----	----	----	474. 15 + 208	----	----	4386	UNCH	----	----
DEC12	----	----	----	----	474. 15 + 208	----	----	793	UNCH	----	----
TOTAL OTC SP GSCI SWP						0	0	5188			
DJ-UBS CI SWAP											
JUL12	----	----	----	----	145. 6207 + '1. 444	----	----	38	UNCH	----	----
SEP12	----	----	----	----	145. 6207 + '1. 444	----	----	76	UNCH	----	----
TOTAL DJ-UBS CI SWAP						0	0	114			

CORN CALENDAR SWAP											
	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT-- HI GH LOW	
CORN CAL SWAP											
AUG12	----	----	----	----	760. 00 + 2. 25	----	----	101	UNCH	----	----
SEP12	----	----	----	----	820. 00 + 21. 50	14	----	166 - 4		----	----
OCT12	----	----	----	----	814. 00 + 20. 75	----	----	303	UNCH	----	----
NOV12	----	----	----	----	814. 00 + 20. 75	----	----	725	UNCH	----	----
DEC12	----	----	----	----	814. 00 + 20. 75	----	----	3780	UNCH	----	----
JAN13	----	----	----	----	806. 50 + 19. 00	----	----	1275	UNCH	----	----
FEB13	----	----	----	----	806. 50 + 19. 00	----	----	1002	UNCH	----	----
MAR13	----	----	----	----	806. 50 + 19. 00	----	----	964	UNCH	----	----
APR13	----	----	----	----	797. 25 + 16. 25	----	----	945	UNCH	----	----
MAY13	----	----	----	----	797. 25 + 16. 25	----	----	110	UNCH	----	----
JUN13	----	----	----	----	790. 25 + 17. 00	----	----	110	UNCH	----	----
JUL13	----	----	----	----	790. 25 + 17. 00	----	----	654	UNCH	----	----
DEC13	----	----	----	----	639. 25 + 13. 25	20	----	940	UNCH	----	----
DEC14	----	----	----	----	574. 25 + 12. 75	----	----	100	UNCH	----	----
TOTAL CORN CAL SWAP						34	0	11175 - 4			

SOYBEAN CALENDAR SWAP											
	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT-- HIGH LOW	
SOYBN CAL SWAP											
NOV12	----	----	----	----	1643. 50 + 41. 75	----	----	200	UNCH	----	----
JUL13	----	----	----	----	1432. 75 + 34. 00	----	----	200	UNCH	----	----
NOV13	----	----	----	----	1289. 75 + 25. 00	----	----	50	UNCH	----	----
TOTAL SOYBN CAL SWAP						0	0	450			

WHEAT CALENDAR SWAP											
	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT-- HIGH LOW	
WHEAT CAL SWAP											
SEP12	----	----	----	----	914. 50 + 16. 50	----	----	55	UNCH	----	----
DEC12	----	----	----	----	927. 25 + 16. 00	----	----	2905	UNCH	----	----
MAR13	----	----	----	----	926. 50 + 13. 50	----	----	1250	UNCH	----	----
MAY13	----	----	----	----	902. 75 + 7. 00	----	----	1875	UNCH	----	----
JUL13	----	----	----	----	831. 75 + 1. 50	----	----	820	UNCH	----	----
OCT13	----	----	----	----	838. 50 + 3. 00	----	----	350	UNCH	----	----
TOTAL WHEAT CAL SWAP						0	0	7255			

FERTILIZER SWAP											
	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT-- HIGH LOW	
DFL SWAP											
AUG12	----	----	----	----	510. 50 - 0	----	----	30	UNCH	----	----
SEP12	----	----	----	----	511. 25 - 0	----	----	15	UNCH	----	----
TOTAL DFL SWAP						0	0	45			
DFT SWAP											
JUL12	----	----	----	----	562. 25 + 2	----	----	80	UNCH	----	----
AUG12	----	----	----	----	560. 00 + UNCH	----	----	80	UNCH	----	----
SEP12	----	----	----	----	560. 00 + UNCH	----	----	80	UNCH	----	----
TOTAL DFT SWAP						0	0	240			
UFN SWAP											
SEP12	----	----	----	----	442. 50 - 5	----	----	15	UNCH	----	----
TOTAL UFN SWAP						0	0	15			
UFU SWAP											
AUG12	----	----	----	----	317. 50 - 5	----	----	20	UNCH	----	----
SEP12	----	----	----	----	317. 50 - 5	----	----	15	UNCH	----	----
JAN13	----	----	----	----	325. 00 - 5	----	----	30	UNCH	----	----
MAR13	----	----	----	----	330. 00 + UNCH	----	----	30	UNCH	----	----
TOTAL UFU SWAP						0	0	95			

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		OPTI ONS MONTH- TOTAL TO-DATE		-- CASH-FOR-FUTURES(EFP' S) --		--OPNT--
---		---		---		---		DAI LY TOTAL MONTH-TO-DATE		DAI LY TOTAL
INCLUDES ALL OPTIONS		TOTAL:								



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COMMODITY ABBREVIATION TABLE																			
SES = OTC SP GSCI ER SWAP				UBCIS = DOW-UBS COMMOD INDEX S				FERTL = FERTILIZER PRODUCTS				FERTL = FERTILIZER PRODUCTS				GBSWP = GRAIN BASIS SWAPS			
ETHF = ETHANOL FWD																			

OTC SWAP FUTURES CONTRACTS LAST TRADE DATES													
EXPIRATION:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
OTC FROST SEAS									04/04				
OTC FROST SWAP					12/06	01/07	02/06	03/06	04/04				
ETH FWD SWP	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28	07/31
ETH FWD CALLS	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28	07/31