

PG04

BULLETIN #148@

AGRICULTURAL FUTURES

Wed, Aug 03, 2016

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 (PNT) 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 CLEARING 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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE			RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH LOW		
AUG16	333.85	338.55	331.85A	337.15	+	620	----	1688	12281	+	458	674.90B	329.50A
SEP16	----	#341.55B	----	340.15	+	605	----	499	850	+	499	674.90B	334.10A
							0	2187	13131	+	957		
GSCI ER FUTURES													
SEP16	----	----	----	206.88	+	343	1617	----	40357	-	1452	230.49	222.00
TOTAL	GSCI ER FUTURES						1617	0	40357	-	1452		
BLOOMBERG COMMO													
SEP16	82.90	83.70B	82.90	83.60	+	0.80	----	892	16759	-	194	92.00	82.50A
TOTAL	BLOOMBERG COMMO						0	892	16759	-	194		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	-52 WEEKS VOL.	(364 DAYS) AGO- OPEN INT	SETT. PRICE	
MILK FUT											
JUL16	----	----	----	15.24 -	2	----	5210 +	86	----	4809 16.33	
AUG16	17.05	17.09	16.94	17.02 UNCH	----	129	5087 +	44	64	4499 16.34	
SEP16	17.04	#17.15	16.95	17.07 +	5	224	4644 +	80	79	4674 16.72	
OCT16	16.94	16.94	16.80	16.90 -	1	71	3617 +	17	33	4114 16.72	
NOV16	16.51	16.51	16.34	16.42 -	6	37	3319 +	10	24	3717 16.35	
DEC16	15.99	16.02	15.95	16.02 -	6	20	2932 +	7	11	3428 16.04	
JAN17	15.95	15.95	15.88	15.95 UNCH	----	5	1243 +	2	----	1178 15.65	
FEB17	16.02	16.03	15.96A	16.02 +	3	5	1092 +	4	----	1131 15.50	
MAR17	16.08	16.11	16.08	16.10 UNCH	----	15	1085 +	8	1	1048 15.47	
APR17	16.20	16.20	16.13	16.13 -	2	24	962 UNCH	25	784	15.52	
MAY17	16.37	16.37	16.27	16.27 -	3	4	833 +	2	1	742 15.90	
JUN17	16.43	16.43	16.42	16.42 UNCH	----	7	761 +	6	----	561 16.14	
JUL17	16.60	#16.64	16.60	16.60 UNCH	----	15	316 +	10	2	432 16.48	
AUG17	16.69	#16.70	16.60	16.61 -	8	9	258 +	5	13	324 16.76	
SEP17	16.70	#16.75	16.60	16.64 -	8	9	240 +	5	20	363 16.72	
OCT17	16.67	16.67	16.60	16.61 -	4	2	226 +	1	----	330 16.76	
NOV17	16.69	16.69	16.60	16.60 -	9	2	201 +	2	----	313 16.77	
DEC17	16.65	16.65	16.60	16.60 -	5	4	230 +	4	12	319 16.76	
JAN18	16.00	16.00	16.00	16.00 UNCH	----	2	12 +	2	----	----	16.46
FEB18	16.00	16.00	16.00	16.00 UNCH	----	2	4 +	2	----	----	16.26
MAR18	16.00	16.00	16.00	16.00 UNCH	----	2	4 +	2	----	----	16.06
APR18	16.10	16.10	16.10	16.10 UNCH	----	2	4 +	2	----	----	15.88
MAY18	16.25	#16.25	*16.25	16.25 NEW	----	3	3 +	3	----	----	15.66
JUN18	16.45	#16.45	*16.45	16.45 NEW	----	3	3 +	3	----	----	15.46
JUL18	16.45	#16.45	*16.45	16.45 NEW	----	3	3 +	3	----	----	15.26
					0	599	32289 +	310	285	32766	
CHEESE CSC FUT											
JUL16	----	----	----	1.642 +	0	----	4688 +	77	----	3863 1.700	
AUG16	1.830	1.831B	1.819	1.826 +	4	63	4104 +	8	18	3810 1.728	
SEP16	1.810	#1.816B	1.805A	1.814 +	4	41	3720 +	5	28	3782 1.768	
OCT16	1.780	1.793B	1.779	1.784 +	6	17	3147 +	1	3	3397 1.771	
NOV16	1.750	1.746	1.727A	1.733 -	7	15	3468 +	3	----	3319 1.737	
DEC16	1.700	1.696	1.689A	1.690 -	11	16	3284 +	14	15	3222 1.720	
JAN17	1.680	1.687	1.680	1.680 -	8	33	1089 +	4	10	1085 1.680	
FEB17	1.680	1.680	1.680	1.680 -	5	26	938 +	5	6	1003 1.665	
MAR17	1.690	1.695	1.689A	1.700 UNCH	----	29	908 +	24	6	897 1.664	
APR17	----	----	----	1.706 UNCH	----	5	714 +	5	----	942 1.700	
MAY17	----	----	----	1.724 UNCH	----	5	672 +	5	----	830 1.720	
JUN17	----	----	1.752A	1.740 UNCH	----	----	228 UNCH	3	506	1.747	
JUL17	----	----	----	1.757 UNCH	----	----	147 UNCH	13	409	1.762	
AUG17	----	#1.741B	----	1.740 +	2	----	117 UNCH	23	404	1.770	
SEP17	----	#1.741B	----	1.740 +	2	----	124 UNCH	16	346	1.768	
OCT17	----	----	----	1.735 UNCH	----	----	122 UNCH	16	332	1.768	
NOV17	----	----	----	1.729 UNCH	----	----	122 UNCH	27	364	1.768	
DEC17	----	----	----	1.740 UNCH	----	----	2 UNCH	----	----	1.816	
JAN18	----	----	----	1.740 UNCH	----	----	2 UNCH	----	----	1.816	
TOTAL					0	255	28452 +	156	190	29547	
DRY WHEY FUT											
JUL16	----	----	----	27.420 -	8	----	605	UNCH	----	633 39.37	
AUG16	30.50	30.50	27.78A	28.150 UNCH	40	2	600 -	2	3	504 33.98	
SEP16	30.50	30.15	30.15	30.500 +	7	7	572 +	1	----	630 33.15	
OCT16	31.40B	31.40B	30.75	31.75 UNCH	----	5	469 +	2	----	641 33.00	
NOV16	33.00	33.00	33.00	33.000 UNCH	----	6	457 +	2	----	562 31.73	
DEC16	----	----	----	34.000 UNCH	5	5	416 +	3	2	584 31.15	
JAN17	----	----	----	34.750 UNCH	----	----	153 UNCH	----	149	31.25	
FEB17	----	----	----	35.500 UNCH	----	----	125 UNCH	----	139	31.00	
MAR17	----	----	----	36.000 UNCH	----	----	129 UNCH	----	121	32.00	
APR17	----	----	----	36.000 UNCH	----	----	131 UNCH	----	78	33.00	
MAY17	----	----	----	36.000 UNCH	----	----	116 UNCH	----	95	34.25	
JUN17	37.17	37.18	37.15A	37.150 -	7	5	128 -	5	----	110 35.78	
JUL17	----	----	----	36.500 UNCH	----	----	41 UNCH	----	70	36.93	
AUG17	----	----	----	36.500 UNCH	----	----	35 UNCH	----	65	37.00	
SEP17	----	----	----	36.500 UNCH	----	----	26 UNCH	----	65	37.03	
OCT17	----	----	----	37.000 UNCH	----	----	26 UNCH	----	40	37.50	
NOV17	37.50	37.50	37.50	37.000 UNCH	----	----	22 UNCH	----	36	37.43	
DEC17	----	----	----	37.500 UNCH	----	2	55 UNCH	2	41	37.50	
TOTAL					0	32	4106 +	1	7	4563	
CLASS IV MILK											
JUL16	----	----	----	14.84 -	1	----	474 +	36	----	406 13.15	
AUG16	----	----	----	14.77 UNCH	----	----	523 UNCH	----	285	12.72	
SEP16	----	----	----	15.28 UNCH	----	----	411 UNCH	4	203	12.97	
OCT16	----	----	15.71A	15.76 UNCH	----	----	512 UNCH	----	451	13.29	
NOV16	15.81	15.81	15.81	15.81 -	9	2	440 -	2	14	364 13.47	
DEC16	15.50	15.50	15.50	15.50 -	7	2	139 +	1	----	189 13.50	
JAN17	15.50	15.50	15.50	15.85 UNCH	----	1	143 +	1	----	189 13.50	
FEB17	----	----	----	16.05 UNCH	----	1	139 +	1	----	191 13.90	
MAR17	----	----	----	16.29 UNCH	----	1	135 UNCH	6	90	14.09	
APR17	----	----	----	16.43 UNCH	----	1	152 +	1	----	94 14.26	
MAY17	----	----	----	16.45 UNCH	----	1	37 +	1	----	160 14.97	
JUN17	----	----	----	16.48 UNCH	----	1	40 +	1	----	87 15.22	
AUG17	----	----	----	16.76 UNCH	----	1	36 UNCH	----	68	15.53	
SEP17	----	----	----	16.79 UNCH	----	1	39 +	1	----	61 15.70	
OCT17	----	----	----	16.82 UNCH	----	1	40 +	1	----	19 15.90	
NOV17	----	----	----	16.54 UNCH	----	1	40 +	1	----	14 16.10	
DEC17	----	----	----	16.54 UNCH	----	1	40 +	1	----	14 16.10	
TOTAL					0	17	3940 +	42	26	3395	
BUTTER CS FUT											
JUL16	----	----	----	231.550 +	5	----	1013 +	137	----	994 191.59	
AUG16	225.00	225.50	225.00	225.500 +	250	20	1066 +	16	7	931 196.50	
SEP16	230.12	230.13	227.00	229.000 +	387	20	1278 +	13	28	1084 196.50	
OCT16	228.02	230.00	228.03	229.250 +	372	45	908 -	12	8	1241 195.50	
NOV16	225.50	227.55	225.50	227.550 +	205	12	865 +	8	6	1021 195.00	
DEC16	----	214.53B	----	213.523 +	52	----	648 UNCH	5	745	187.25	
JAN17	----	----	----	207.975 UNCH	----	----	195 UNCH	3	291	175.00	
FEB17	----	----	----	206.000 UNCH	----	----	146 UNCH	1	217	175.00	
MAR17	----	----	----	203.025 UNCH	----	----	136 UNCH	8	217	174.00	
APR17	----	----	----	205.500 UNCH	----	----	51 UNCH	9	188	174.00	
MAY17	----	----	----	205.500 UNCH	----	----	42 UNCH	6	145	174.50	
JUN17	----	----	----	205.500 UNCH	----	----	50 UNCH	10	156	176.00	
JUL17	----	----	209.00A	209.000 -	50	----	2 UNCH	12	128	178.00	
AUG17	----	----	----	209.975 UNCH	----	----	5 UNCH	10	70	180.00	
SEP17	----	----	----	210.000 UNCH	----	----	7 UNCH	10	70	180.00	
OCT17	----	----	----	209.975 UNCH	----	----	7 UNCH	----	61	180.00	
NOV17	----	----	----	209.975 UNCH	----	----	1 UNCH	----	21	178.75	
TOTAL					0	97	6427 +	162	123	7577	
CSH NFDM FUT											
JUL16	----	----	----	83.630 -	2	----	993 +	39	----	886 83.66	
AUG16	86.55	87.03	86.15	86.225 -	77	19	1106 +	10	19	856 78.83	
SEP16	91.75	91.75	90.00	90.500 -	152	24	857 +	3	90	753 79.50	
OCT16	95.77	96.00	94.28	94.300 -	235	56	637 +	1	89	848 82.00	
NOV16	97.50	97.50	96.43A	97.500 -	235	8	744 -	4	89	714 86.00	
DEC16	101.22	101.23	99.48A	100.000 -	227	51	744 UNCH	54	707	87.98	
JAN17	105.00	105.00	103.03	103.500 -	265	13	216 +	3	38	425 94.00	
FEB17	108.00	108.00	106.00	106.000 -	202	14	125 +	3	17	376 95.38	

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MAR17	110.00	110.00	108.00	109.000	-	250	----	10	66	+	3	28	362	100.00
APR17	113.50	113.50	112.95A	113.125	+	60	----	1	59		UNCH	5	254	101.75
MAY17	115.50	115.50	113.00A	114.075	-	42	----	2	54	+	1	1	250	105.80
JUN17	114.50	114.50	114.50	115.575	-	67	----	1	29	+	1	----	184	107.08
JUL17	113.47	113.48	113.48	113.475	-	280	----	2	14		UNCH	1	118	109.80
AUG17	113.00	113.03B	113.00	113.000	-	187	----	2	24	+	1	----	66	112.68
SEP17	----	----	----	118.250		UNCH	----	----	20		UNCH	----	54	115.95
OCT17	----	----	----	119.250	-	175	----	7	8	+	3	----	64	116.50
NOV17	119.27	119.28	119.25	120.500		UNCH	----	----	4		UNCH	----	69	118.60
DEC17	----	----	----	120.750		UNCH	----	----	12		UNCH	----	65	119.00
JAN18	----	----	----	125.000		UNCH	----	----	3		UNCH	----	----	124.50
							0	210	5702	+	47	394	7041	

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	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		--CONTRACT-- HIGH	LOW
LUMBER FUT											
SEP16	316.00	317.60	314.50	315.00 + 10	----		256	4013 - 74		338.70	241.40
NOV16	324.00	324.70	322.60	322.70 + 20	----		59	1145 + 20		343.00	249.00
JAN17	----	----	----	329.70 + 20	----		1	65 - 1		342.60	255.00
MAR17	----	----	----	335.40 + 20	----		----	24 - UNCH		339.60B	265.00
MAY17	----	----	----	336.10 + 20	----		----	15 UNCH		341.00	312.00
JUL17	----	----	----	352.10 + 20	----		----	11 UNCH		347.00	347.00
TOTAL LUMBER FUT						0	316	5273 - 55			
HWOOD PULP FUT											
TOTAL HWOOD PULP FUT	----										

ADDITIONAL CME & CBOT AGRICULTURAL FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX VOLUME	OPEN INTEREST		----YEAR AGO---- VOL. OPEN INT	SETT. PRICE
BLOOM ROLL SELE											
SEP16	----	----	----	208.5600 + 1.4800	----		----	496 UNCH	----	503	218.5500
TOTAL BLOOM ROLL SELE						0	0	496		503	

BUTTER CS FUT			CLASS IV MILK		LV CATTLE FUT			LEAN HOGS	FUT	
	HIGH	LOW	HIGH	LOW		HIGH	LOW		HIGH	LOW
JUL16	241.03	174.90	JUL16	17.12 13.47	AUG16	145.80 107.100		AUG16	90.43 68.30	
AUG16	245.50 177.00		AUG16	17.18 13.80	OCT16	147.05 105.250		OCT16	74.80 58.78	
SEP16	246.03 173.00		SEP16	17.29 14.02	DEC16	146.55 106.950		DEC16	67.70 54.45	
OCT16	245.03 178.75		OCT16	17.32 14.19	FEB17	137.75 107.200		FEB17	70.13 58.85	
NOV16	243.28 177.00		NOV16	17.25 14.24	APR17	132.25 106.575		APR17	72.70 63.65	
DEC16	234.00 178.00		DEC16	17.05 14.16	JUN17	114.65 100.600		MAY17	76.53 69.80	
JAN17	219.98 195.00		JAN17	16.44 13.99	AUG17	109.90 99.950		JUN17	80.05 70.50	
FEB17	217.50 194.00		FEB17	16.45 14.20				JUL17	79.50 72.88	
MAR17	217.50 194.00		MAR17	16.50 14.15				AUG17	79.60 71.78	
APR17	211.50 200.00		APR17	16.50 14.92				OCT17	72.90 61.20	
MAY17	210.53 200.00		MAY17	16.50 14.92				DEC17	61.20 58.00	
JUN17	215.00 199.98		JUN17	16.58 15.00						
JUL17	210.03 200.00		JUL17	16.63 15.20						
AUG17	212.00 200.00		AUG17	16.56 15.20						
SEP17	213.00 200.00		SEP17	16.76 15.40						
OCT17	213.53 200.00		OCT17	16.79 15.50						
NOV17	210.00 209.98		NOV17	16.62 15.75						
			DEC17	16.54 15.85						
MILK FUT								DRY WHEY FUT		
	HIGH	LOW							HIGH	LOW
JUL16	17.00 12.70		FEB17	16.49 14.48	SEP17	16.75 15.20		JUL16	42.00 23.050	
AUG16	17.12 13.43		MAR17	16.53 14.50	OCT17	16.77 15.30		AUG16	42.00 23.250	
SEP16	17.15 14.22		APR17	16.50 14.58	NOV17	16.69 15.30		SEP16	42.00 24.175	
OCT16	17.10 14.51		MAY17	16.50 14.72	DEC17	16.70 15.14		SEP16	42.00 24.175	
NOV16	17.07 14.52		JUN17	16.52 14.78	JAN18	16.01 15.45		OCT16	42.00 25.200	
DEC16	17.05 14.54		JUL17	16.64 15.12	FEB18	16.00 15.70		NOV16	42.00 26.000	
JAN17	16.55 14.50		AUG17	16.70 15.20	MAR18	16.00 15.92		DEC16	42.00 26.500	

CSH NFDM FUT		
	HIGH	LOW
JUL16	144.00 80.00	
AUG16	143.00 81.50	
SEP16	143.50 83.55	
OCT16	143.00 84.53	
NOV16	145.00 86.55	
DEC16	146.00 88.40	
JAN17	129.50 92.65	
FEB17	129.00 94.00	
MAR17	113.40 96.25	
APR17	114.00 99.25	
MAY17	116.10 101.43	
JUN17	118.05 103.45	
JUL17	118.00 104.00	
AUG17	119.80 105.55	
SEP17	121.00 108.00	
OCT17	121.00 114.00	
NOV17	121.50 115.98	
DEC17	123.50 105.83	
JAN18	125.00 120.00	

FDR CATTLE FUT		
	HIGH	LOW
AUG16	190.00 134.13	
SEP16	183.05 133.15	
OCT16	172.23 132.28	
NOV16	161.50 129.30	
JAN17	150.15 124.98	
MAR17	142.53 122.18	
APR17	135.23 125.00	
MAY17	134.32 125.18	

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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 (PNT) 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 CLEARING 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.

NYMEX ALTERNATE INVESTMENTS AND SOFT FUTURES PRODUCTS

		GLOBEX OPEN	GLOBEX HIGH/LOW	SETT. PRICE & PT. CHGE			OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST	
CJ FUT		NYMEX COCOA FUTURES									
SEP16		2887.00	3000.00B/2880.00A	2993.00	+	97.00	----	10	----	45	UNCH
DEC16		2950.00	2965.00B/2883.00A	2971.00	+	82.00	----	2	----	6	+ 1
TOTAL CJ FUT							0	12		51	+ 1
KT FUT		NYMEX COFFEE FUTURES									
SEP16		----	1.4175B/1.4030A	1.4040	-	0.0085	----	----	----	2	UNCH
DEC16		----	1.4480B/1.4390A	1.4385	-	0.0075	----	----	----	1	UNCH
TOTAL KT FUT							0	0		3	
TT FUT		NYMEX COTTON FUTURES									
DEC16		0.7330	0.7421B/0.7330	0.7429	+	0.0031	----	4	----	11	- 3
MAR17		----	0.7429B/0.7378A	0.7452	+	0.0030	----	----	----	1	UNCH
DEC17		----	----	0.7294	+	0.0009	----	----	----	1	UNCH
MAR18		----	----	0.7327	+	UNCH	----	----	----	1	UNCH
TOTAL TT FUT							0	4		14	- 3
YO FUT		NYMEX SUGAR 11 FUTURES									
OCT16		----	0.1923B/0.1891A	0.1904	-	0.0001	----	----	----	9	UNCH
MAR17		0.1975	0.1980 /0.1942A	0.1945	+	NEW	----	10	----	0	UNCH
TOTAL YO FUT							0	10		9	

EX-PIT & OTHER BREAKDOWN

-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE				EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
GSCI EXCESS RETURN FUTURES											
SEP16	---	---		1617	2772	---	---	---	---	---	---
TOTALS:				1617	2772						0
CASH-SETTLED CHEESE FUT											
TOTALS:								50			0