

PRELIMINARY

PG03 BULLETIN #101@

AGRICULTURAL FUTURES

Fri, May 26, 2017 PG03

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (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.

Table with columns: CONTRACT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, YEAR AGO VOL., YEAR AGO INT, YEAR AGO SETT. PRICE. Rows include CORN FUT, MINI CORN, OATS FUT, ROUGH RICE FUT, SOYBEAN FUT, MINI SOYBEAN, and SOY MEAL FUT.

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&DB=Price increments .00025 per pound (Last .005 omitted) © Copyright CME Group Inc. All rights reserved.

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| ETHANOL | | | | | | | | | | | | | |
|---------------|-------|--------|-------|---------|-------|------|------|--------|--------|------|------|-------|--|
| JUN17 | 1'496 | 1'523B | 1'491 | 1'520 + | 0'022 | ---- | 100 | 271 - | 27 | 178 | 277 | 1'657 | |
| JUL17 | 1'520 | 1'544 | 1'516 | 1'537 + | 0'022 | ---- | 316 | 1541 + | 105 | 284 | 2393 | 1'642 | |
| AUG17 | 1'528 | 1'537B | 1'528 | 1'536 + | 0'022 | ---- | 30 | 621 - | 18 | 25 | 349 | 1'630 | |
| SEP17 | 1'526 | 1'532B | 1'526 | 1'535 + | 0'021 | ---- | 18 | 292 + | 5 | 51 | 810 | 1'610 | |
| OCT17 | 1'520 | 1'524B | 1'520 | 1'528 + | 0'021 | ---- | 22 | 242 + | 20 | 53 | 207 | 1'580 | |
| NOV17 | 1'507 | 1'507 | 1'507 | 1'518 + | 0'021 | ---- | 14 | 140 - | 1 | 41 | 207 | 1'554 | |
| DEC17 | ---- | 1'492B | ---- | 1'501 + | 0'021 | ---- | ---- | 389 | UNCH | 83 | 887 | 1'530 | |
| APR18 | ---- | ---- | ---- | 1'501 + | 0'021 | ---- | ---- | 1 | UNCH | ---- | ---- | 1'510 | |
| JUN18 | ---- | ---- | ---- | 1'491 + | 0'021 | ---- | ---- | 2 | UNCH | ---- | ---- | 1'510 | |
| TOTAL ETHANOL | | | | | | | 0 | 500 | 3499 + | 84 | 715 | 5130 | |

KC WHEAT FUTURES PRODUCTS

| KEF CBT FUT | OPEN OUTCRY OPEN RNG | GLOBEX HIGH/LOW | OPEN OUTCRY HIGH/LOW | OPEN OUTCRY CLOSE RNG | SETT. PRICE & PT. CHGE | OPEN OUTCRY VOLUME | GLOBEX® VOLUME | PNT VOLUME | OPEN INTEREST |
|-------------------|----------------------|-----------------|----------------------|-----------------------|------------------------|--------------------|----------------|------------|---------------|
| JUL17 | 430'0 | 439'0 | 430'0 | 437'4 | + 6'2 | 45 | 15204 | 344 | 157299 - 48 |
| SEP17 | 448'0 | 456'4 | 448'0 | 455'2 | + 6'2 | ---- | 8262 | ---- | 41261 + 1497 |
| DEC17 | 474'0 | 481'0 | 473'2 | 480'0 | + 5'6 | ---- | 7443 | ---- | 44514 + 2076 |
| MAR18 | 490'2 | 495'4 | 488'4A | 495'0 | + 5'4 | ---- | 2004 | ---- | 18150 - 55 |
| MAY18 | 504'6 | 505'2B | 499'0A | 505'0 | + 5'2 | ---- | 1171 | ---- | 3887 - 179 |
| JUL18 | 515'0 | 515'0 | 508'6A | 514'4 | + 4'6 | ---- | 878 | ---- | 5425 + 164 |
| SEP18 | 529'0 | 529'4 | 529'0 | 528'6 | + 4'6 | ---- | 11 | ---- | 443 - 4 |
| DEC18 | ---- | 543'0B | ---- | 544'6 | + 4'0 | ---- | ---- | ---- | 239 UNCH |
| MAR19 | ---- | ---- | ---- | 553'4 | + 3'2 | ---- | ---- | ---- | 25 UNCH |
| JUL19 | 554'0 | 559'0B | 554'0 | 561'0 | + 6'0 | ---- | 2 | ---- | 11 - 1 |
| TOTAL KEF CBT FUT | | | | | | 45 | 34975 | 344 | 271254 + 3450 |

Please note we have moved the Basis Swap and Forward Swap products from Daily Bulletin Page03 to Page67

AGRICULTURAL FUTURES CONTRACTS LAST TRADE DATES

| EXPIRATION: | MAY17 | JUN17 | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | MAY18 |
|--------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| SOYBEAN OIL FUT | 05/12 | | 07/14 | 08/14 | 09/14 | 10/13 | | 12/14 | 01/12 | | 03/14 | | 05/14 |
| CORN FUT | 05/12 | | 07/14 | | 09/14 | | | 12/14 | | | 03/14 | | 05/14 |
| BUTTER (CASH STLD) | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| CRUDE PALM OIL FUT | 05/31 | 06/30 | 07/31 | 08/31 | 09/29 | 10/31 | 11/30 | 12/29 | 01/31 | 02/28 | 04/02 | 04/30 | 05/31 |
| CHEESE (CASH STLD) | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| MILK FUT | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| CLASS IV MILK | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| DRY WHEY FUT | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| FDR CATTLE FUT | 05/25 | | | 08/31 | 09/28 | 10/26 | 11/16 | | 01/25 | | 03/29 | 04/26 | 05/24 |
| LUMBER FUT | 05/15 | | 07/14 | | 09/15 | | 11/15 | | 01/12 | | 03/15 | | 05/15 |
| LV CATTLE FUT | | 06/30 | | 08/31 | | 10/31 | | 12/29 | | 02/28 | | 04/30 | |
| LEAN HOGS FUT | 05/12 | 06/14 | 07/17 | 08/14 | | 10/13 | | 12/14 | | 02/14 | | 04/13 | 05/14 |
| NFD MILK CS FUT | 05/31 | 06/27 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |
| OAT FUT | 05/12 | | 07/14 | | 09/14 | | | 12/14 | | | 03/14 | | 05/14 |
| ROUGH RICE FUT | 05/12 | | 07/14 | | 09/14 | | 11/14 | | 01/12 | | 03/14 | | 05/14 |
| SOY BEAN FUT | 05/12 | | 07/14 | 08/14 | 09/14 | | 11/14 | | 01/12 | | 03/14 | | 05/14 |
| SOYBEAN MEAL FUT | 05/12 | | 07/14 | 08/14 | 09/14 | 10/13 | | 12/14 | 01/12 | | 03/14 | | 05/14 |
| WHEAT FUT | 05/12 | | 07/14 | | 09/14 | | | 12/14 | | | 03/14 | | 05/14 |
| MINI CORN FUT | 05/12 | | 07/14 | | 09/14 | | | 12/14 | | | 03/14 | | 05/14 |
| MINI SOYBEAN FUT | 05/12 | | 07/14 | 08/14 | 09/14 | | 11/14 | | 01/12 | | 03/14 | | 05/14 |
| MINI WHEAT FUT | 05/12 | | 07/14 | | 09/14 | | | 12/14 | | | 03/14 | | 05/14 |
| MILK MIDI FUT | 05/31 | 07/05 | 08/01 | 08/29 | 10/03 | 10/31 | 11/28 | 01/03 | 01/30 | 02/27 | 04/03 | 05/01 | 05/30 |

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 |
|----------------------|---|------------------------|------------------------|------------------------|------------------------|---------------------------|---------------------------|------------------------|------------------------------|
| CORN FUTURES | | | | | | | | | |
| JUL17 | --- | --- | 10215 | 98404 | --- | 109 | --- | 5453 | 97 |
| SEP17 | --- | --- | 1788 | 8592 | --- | --- | --- | 2813 | --- |
| DEC17 | --- | --- | 45 | 3402 | --- | 3 | --- | 1847 | 7 |
| MAR18 | --- | --- | --- | 176 | --- | --- | --- | --- | --- |
| MAY18 | --- | --- | --- | 57 | --- | --- | --- | --- | --- |
| JUL18 | --- | --- | --- | 54 | --- | --- | --- | --- | --- |
| SEP18 | --- | --- | --- | 20 | --- | --- | --- | --- | --- |
| TOTALS: | | | 12048 | 110705 | | 112 | | 10113 | 104 |
| SOYBEAN FUTURES | | | | | | | | | |
| JUL17 | --- | --- | 8802 | 120590 | --- | 46 | --- | 1223 | 1 |
| AUG17 | --- | --- | 932 | 1882 | --- | --- | --- | 1 | --- |
| SEP17 | --- | --- | --- | 153 | --- | --- | --- | 35 | --- |
| NOV17 | --- | --- | 177 | 1586 | --- | 45 | --- | 681 | 60 |
| JAN18 | --- | --- | --- | 15 | --- | 361 | --- | --- | --- |
| MAR18 | --- | --- | 110 | 907 | --- | 1 | --- | --- | --- |
| NOV18 | --- | --- | --- | 6 | --- | --- | --- | --- | --- |
| TOTALS: | | | 10021 | 125139 | | 453 | | 1940 | 61 |
| SOYBEAN MEAL FUTURES | | | | | | | | | |
| JUL17 | --- | --- | 2251 | 46861 | --- | 1500 | --- | 766 | 16 |
| AUG17 | --- | --- | 120 | 1642 | --- | --- | --- | 4 | --- |
| SEP17 | --- | --- | --- | 1025 | --- | --- | --- | --- | --- |

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&DB=Price increments .00025 per pound (Last .005 omitted)



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| | | | | | | | | | |
|---------|-----|-----|------|-------|-----|------|-----|-----|-----|
| OCT17 | --- | --- | --- | 290 | --- | --- | --- | --- | --- |
| DEC17 | --- | --- | --- | 272 | --- | --- | --- | 197 | --- |
| JAN18 | --- | --- | --- | 2 | --- | --- | --- | --- | --- |
| MAR18 | --- | --- | --- | 4 | --- | --- | --- | --- | --- |
| MAY18 | --- | --- | --- | 235 | --- | --- | --- | --- | --- |
| JUL18 | --- | --- | --- | 51 | --- | --- | --- | --- | --- |
| AUG18 | --- | --- | --- | 2 | --- | --- | --- | --- | --- |
| SEP18 | --- | --- | --- | 2 | --- | --- | --- | --- | --- |
| TOTALS: | | | 2371 | 50386 | | 1500 | | 967 | 16 |

SOYBEAN OIL FUTURES

| | | | | | | | | | |
|---------|-----|-----|------|-------|-----|-----|-----|------|-----|
| JUL17 | --- | --- | 1723 | 31890 | --- | --- | --- | 2267 | --- |
| AUG17 | --- | --- | --- | 2484 | --- | --- | --- | 510 | --- |
| SEP17 | --- | --- | 2 | 1172 | --- | --- | --- | 81 | --- |
| OCT17 | --- | --- | --- | 158 | --- | --- | --- | --- | --- |
| DEC17 | --- | --- | --- | 290 | --- | --- | --- | 981 | --- |
| JAN18 | --- | --- | --- | 15 | --- | --- | --- | --- | --- |
| MAR18 | --- | --- | --- | 30 | --- | --- | --- | --- | --- |
| TOTALS: | | | 1725 | 36039 | | | | 3839 | 0 |

KC WHEAT FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-------|-----|-----|-----|-----|-----|
| JUL17 | --- | --- | 339 | 13092 | --- | 5 | --- | 399 | --- |
| SEP17 | --- | --- | --- | 2375 | --- | --- | --- | 152 | --- |
| DEC17 | --- | --- | --- | 434 | --- | --- | --- | 4 | --- |
| MAY18 | --- | --- | --- | 120 | --- | --- | --- | --- | --- |
| TOTALS: | | | 339 | 16021 | | 5 | | 555 | 0 |

WHEAT FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|------|-----|-----|-----|------|-----|
| JUL17 | --- | --- | 159 | 5044 | --- | 26 | --- | 916 | --- |
| SEP17 | --- | --- | 63 | 724 | --- | --- | --- | 299 | --- |
| DEC17 | --- | --- | 20 | 757 | --- | --- | --- | 209 | --- |
| MAR18 | --- | --- | 20 | 24 | --- | --- | --- | --- | --- |
| MAY18 | --- | --- | --- | 20 | --- | --- | --- | --- | --- |
| JUL18 | --- | --- | --- | 12 | --- | --- | --- | --- | --- |
| TOTALS: | | | 262 | 6581 | | 26 | | 1424 | 0 |

LIVE CATTLE FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|------|-----|
| JUN17 | --- | --- | 142 | 341 | --- | --- | --- | 590 | --- |
| AUG17 | --- | --- | --- | --- | --- | --- | --- | 754 | --- |
| OCT17 | --- | --- | --- | 28 | --- | --- | --- | 347 | --- |
| DEC17 | --- | --- | --- | 26 | --- | --- | --- | --- | --- |
| TOTALS: | | | 142 | 395 | | | | 1691 | 0 |

USD DENOMINATED CRUDE PALM OIL FUT

| | | | | | | | | | |
|---------|--|--|--|--|--|--|--|-----|---|
| TOTALS: | | | | | | | | 200 | 0 |
|---------|--|--|--|--|--|--|--|-----|---|

CASH-SETTLED CHEESE FUT

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| JUN17 | --- | --- | --- | --- | --- | --- | --- | 20 | --- |
| JUL17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| AUG17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| SEP17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| OCT17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| NOV17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| DEC17 | --- | --- | --- | --- | --- | 10 | --- | --- | --- |
| TOTALS: | | | | | | 60 | | 20 | 0 |

MILK FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|----|-----|-----|-----|
| SEP17 | --- | --- | --- | --- | --- | 18 | --- | --- | --- |
| TOTALS: | | | | | | 18 | | | 0 |

FEEDER CATTLE FUTURE

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| AUG17 | --- | --- | --- | --- | --- | --- | --- | 123 | --- |
| SEP17 | --- | --- | --- | --- | --- | --- | --- | 66 | --- |
| TOTALS: | | | | | | | | 189 | 0 |

LEAN HOG FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|------|-----|
| JUN17 | --- | --- | --- | --- | --- | --- | --- | 108 | --- |
| JUL17 | --- | --- | --- | 100 | --- | --- | --- | 459 | --- |
| AUG17 | --- | --- | --- | --- | --- | --- | --- | 672 | --- |
| TOTALS: | | | | 100 | | | | 1239 | 0 |

OATS FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| JUL17 | --- | --- | --- | 262 | --- | --- | --- | --- | --- |
| SEP17 | --- | --- | --- | 28 | --- | --- | --- | --- | --- |
| DEC17 | --- | --- | --- | 204 | --- | --- | --- | --- | --- |
| TOTALS: | | | | 494 | | | | | 0 |

ROUGH RICE FUTURES



PRELIMINARY

| | | | | | | | | | | |
|----------------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| JUL17 | --- | --- | --- | 883 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | | | 883 | | | | | | 0 |
| MINI CORN FUTURES | | | | | | | | | | |
| JUL17 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 30 |
| DEC17 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 35 |
| TOTALS: | | | | | | | | | | 65 |
| MINI SOYBEAN FUTURES | | | | | | | | | | |
| JUL17 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 5 |
| TOTALS: | | | | | | | | | | 5 |