



PRELIMINARY

PG04 BULLETIN #1430

AGRICULTURAL FUTURES

Thu, Jul 27, 2017 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.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW. Rows include MILK FUT, CHEESE CSC FUT, DRY WHEY FUT, CLASS IV MILK, BUTTER CS FUT, CSH NFDM FUT.

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

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG04 BULLETIN #143@

AGRICULTURAL FUTURES

Thu, Jul 27, 2017 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
LUMBER FUT								
SEP17	380.70	382.40	378.90	381.40 + 390	----	249	3756 + 123	416.00 334.10
NOV17	363.60	365.80	363.60	365.00 + 300	----	73	825 + 38	418.00 328.10
JAN18	368.50	370.00	368.50	370.00 + 230	----	13	219 + 12	408.00 335.00
MAR18	----	----	----	375.50 + 230	----	----	44 UNCH	400.00B 343.00
MAY18	----	----	----	374.40 + 230	----	----	4 UNCH	386.00 364.00
TOTAL LUMBER FUT					0	335	4848 + 173	
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
UME FUT								
JUL17	----	----	----	186.50 + 2.00	----	----	50 UNCH	----
AUG17	----	----	----	190.25 - 2.75	100	----	200 + 100	----
TOTAL UME FUT					100	0	250 + 100	

BUTTER CS FUT	HIGH	LOW	CLASS IV MILK	HIGH	LOW	LV CATTLE FUT	HIGH	LOW	LEAN HOGS	FUT	HIGH	LOW
JUL17	272.50	200.00	JUL17	17.76	14.37	AUG17	127.65	89.875	AUG17	85.38	66.33	
AUG17	274.75	200.00	AUG17	18.00	14.63	OCT17	122.85	91.750	OCT17	72.90	57.35	
SEP17	276.05	200.00	SEP17	18.00	14.84	DEC17	122.85	92.900	DEC17	65.68	54.70	
OCT17	272.00	200.00	OCT17	18.00	15.04	FEB18	122.75	95.375	FEB18	69.00	59.50	
NOV17	269.00	200.98	NOV17	17.90	15.25	APR18	120.63	98.850	APR18	72.20	63.75	
DEC17	254.50	197.03	DEC17	17.75	15.25	JUN18	113.68	96.400	MAY18	76.50	71.13	
JAN18	238.15	200.95	JAN18	17.40	15.23	AUG18	110.60	102.725	JUN18	79.00	74.15	
FEB18	234.00	196.50	FEB18	17.25	15.39	OCT18	110.20	106.450	JUL18	78.13	74.95	
MAR18	232.00	197.00	MAR18	17.13	15.49	DEC18	110.35	107.700	AUG18	76.68	73.65	
APR18	232.00	202.00	APR18	16.90	15.79				OCT18	67.55	64.25	
MAY18	232.00	201.00	MAY18	16.86	16.04				DEC18	61.90	60.50	
JUN18	232.00	200.00	JUN18	17.00	16.20							
JUL18	232.00	200.00	JUL18	16.85	16.10							
SEP18	232.00	200.00	AUG18	16.85	16.75							
OCT18	230.00	228.00	SEP18	17.00	16.75							

MILK FUT	HIGH	LOW		HIGH	LOW		HIGH	LOW	DRY WHEY FUT	HIGH	LOW
JUL17	18.00	15.12	FEB18	16.91	15.70	SEP18	17.10	16.45	JUL17	50.23	25.000
AUG17	18.03	15.20	MAR18	16.92	15.92	OCT18	17.01	16.66	AUG17	50.00	26.100
SEP17	18.00	15.20	APR18	16.90	16.06	NOV18	17.01	16.50	SEP17	50.25	27.000
OCT17	17.85	15.30	MAY18	16.90	16.17	DEC18	16.89	16.50	OCT17	50.20	27.000
NOV17	17.95	15.30	JUN18	17.00	16.27				NOV17	50.75	26.000
DEC17	17.53	15.14	JUL18	16.90	16.42				DEC17	50.75	26.000
JAN18	17.14	15.45	AUG18	17.10	16.19				JAN18	49.98	34.250

CSH NFDM FUT	HIGH	LOW	FDR CATTLE FUT	HIGH	LOW
JUL17	121.25	84.40	AUG17	163.50	109.90
AUG17	122.03	86.50	SEP17	162.43	110.90
SEP17	124.50	88.55	OCT17	159.82	111.53
OCT17	127.50	89.95	NOV17	157.23	115.80
NOV17	129.15	89.95	JAN18	149.68	114.95
DEC17	131.50	90.93	MAR18	145.75	122.85
JAN18	133.00	93.95	APR18	145.20	131.18
FEB18	129.00	95.78	MAY18	143.80	131.10
MAR18	134.25	97.25			
APR18	135.20	99.10			
MAY18	136.20	100.60			
JUN18	136.25	102.50			
JUL18	137.03	104.03			
AUG18	110.03	107.25			

**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)

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
CME Group, Inc.
20 South Wacker Drive, Chicago, Illinois 60606-7499.
Customer Service: (312) 930-1000



PRELIMINARY

PG04 BULLETIN #143@ AGRICULTURAL FUTURES Thu, Jul 27, 2017 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.

NYMEX ALTERNATE INVESTMENTS AND SOFT FUTURES PRODUCTS

	NYMEX COCOA FUTURES	NYMEX COTTON FUTURES	NYMEX SUGAR 11 FUTURES							
	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST			
CJ FUT	NYMEX COCOA FUTURES									
SEP17	----	2015.00B	2013.00 + 101.00	----	----	----	1			UNCH
TOTAL CJ FUT				0	0		1			
TT FUT	NYMEX COTTON FUTURES									
DEC17	----	0.6956B/0.6814A	0.6889 + 0.0049	----	----	----	1			UNCH
MAR18	----	0.6899B/0.6778A	0.6844 + 0.0032	----	----	----	1			UNCH
TOTAL TT FUT				0	0		2			
YO FUT	NYMEX SUGAR 11 FUTURES									
OCT17	----	0.1461B	0.1443 + 0.0020	----	----	----	1			UNCH
TOTAL YO FUT				0	0		1			

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
BUTTER (CASH STLD) FUTURES									
SEP17	---	1	1	---	---	---	---	---	---
OCT17	---	1	1	---	---	---	---	---	---
TOTALS:		2	2						0

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