



PRELIMINARY

PG04 BULLETIN #226@

AGRICULTURAL FUTURES

wed, Nov 22, 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 9 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, --CONTRACT-- HIGH, --CONTRACT-- LOW

MILK FUT table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

CHEESE CSC FUT table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

DRY WHEY FUT table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

CLASS IV MILK table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

BUTTER CS FUT table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

CSH NFDM FUT table with 13 columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, -52 WEEKS VOL., (364 DAYS) OPEN INT, AGO SETT. PRICE

\*\*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 #226@ AGRICULTURAL FUTURES wed, Nov 22, 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								
JAN18	435.00	435.30	426.70	427.50 - 380	----	639	5327 - 140	461.90 335.00
MAR18	422.40	422.40	416.40	417.10 - 320	----	136	982 + 18	445.40 343.00
MAY18	408.00	408.00	403.10	404.60 + 20	----	34	297 + 8	427.00 364.00
JUL18	393.30	393.30	390.00A	390.90 - 110	----	7	100 + 3	405.70 385.00
SEP18	----	----	----	382.40 - 110	----	----	16 UNCH	395.80 382.40
NOV18	----	----	----	376.60 - 110	----	----	7 UNCH	390.30 376.90
TOTAL LUMBER FUT					0	816	6729 - 111	
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
AUW FUT								
NOV17	----	----	----	226.50 UNCH	----	----	40 UNCH	----
JAN18	----	----	----	226.75 + .50	----	----	540 UNCH	----
MAR18	----	----	----	226.50 + .75	0	0	600 UNCH	----
TOTAL AUW FUT								
UME FUT								
NOV17	----	----	----	267.75 UNCH	----	----	550 UNCH	----
DEC17	----	----	----	238.00 + 3.00	50	----	650 + 150	----
JAN18	----	----	----	237.00 + 1.00	100	----	100 + 50	----
TOTAL UME FUT					150	0	1300 + 200	

BUTTER CS FUT	CLASS IV MILK	LV CATTLE FUT	LEAN HOGS FUT
HIGH LOW	HIGH LOW	HIGH LOW	HIGH LOW
NOV17 277.95 200.98	NOV17 17.90 13.79	DEC17 127.88 92.900	DEC17 68.18 54.70
DEC17 260.50 197.03	DEC17 17.75 13.51	FEB18 131.95 95.375	FEB18 73.30 59.50
JAN18 245.68 200.95	JAN18 17.40 13.43	APR18 130.10 98.850	APR18 75.90 63.75
FEB18 245.00 196.50	FEB18 17.25 13.62	JUN18 121.53 96.400	MAY18 80.55 70.60
MAR18 244.18 197.00	MAR18 17.13 13.83	AUG18 117.93 102.725	JUN18 83.83 74.15
APR18 244.00 202.00	APR18 16.90 14.08	OCT18 117.60 104.700	JUL18 83.93 74.83
MAY18 243.75 201.00	MAY18 16.86 14.30	DEC18 119.03 105.800	AUG18 82.80 73.65
JUN18 243.03 200.00	JUN18 17.00 14.55	FEB19 119.10 109.000	OCT18 69.90 63.48
JUL18 244.00 228.00	JUL18 16.85 14.82	APR19 118.75 114.375	DEC18 64.00 59.25
AUG18 244.98 230.70	AUG18 16.85 15.08		FEB19 66.90 63.25
SEP18 244.38 232.00	SEP18 17.00 15.23		APR19 68.90 68.90
OCT18 244.00 228.00	OCT18 15.80 15.40		
NOV18 245.00 232.03	NOV18 15.83 15.39		
DEC18 242.00 227.00	DEC18 15.77 15.60		

MILK FUT	DRY WHEY FUT
HIGH LOW	HIGH LOW
NOV17 17.75 15.30	NOV17 50.75 26.000
DEC17 17.53 15.14	DEC17 50.75 26.000
JAN18 17.14 14.46	JAN18 49.98 27.500
FEB18 16.91 14.43	FEB18 50.00 26.000
MAR18 16.92 14.38	MAR18 50.00 24.725
APR18 16.90 14.55	APR18 50.00 24.225
MAY18 16.90 14.77	MAY18 50.00 24.625
	JUN18 50.00 25.000
	JUL18 48.00 25.200
	AUG18 48.00 25.000
	SEP18 48.00 25.025
	OCT18 48.00 25.025
	NOV18 44.00 25.150
	DEC18 41.53 25.025
	JAN19 33.50 27.000
	FEB19 33.70 33.700
	MAR19 31.60 31.600

CSH NFDM FUT	FDR CATTLE FUT
HIGH LOW	HIGH LOW
NOV17 129.25 74.00	JAN18 162.07 114.95
DEC17 131.50 73.00	MAR18 158.93 122.85
JAN18 133.00 72.68	APR18 158.73 131.18
FEB18 129.00 72.90	MAY18 157.85 131.10
MAR18 134.25 73.53	AUG18 159.20 139.00
APR18 135.20 74.25	SEP18 157.35 145.50
MAY18 136.20 75.95	OCT18 155.40 146.60
JUN18 136.75 77.33	
JUL18 137.03 79.05	
AUG18 110.03 81.40	
SEP18 107.50 83.50	
OCT18 105.60 85.60	
NOV18 106.00 87.00	
DEC18 109.00 89.00	
JAN19 112.00 92.10	
FEB19 101.00 94.98	
MAR19 97.00 97.00	
APR19 98.00 98.00	

\*\*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 #226@

AGRICULTURAL FUTURES

wed, Nov 22, 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

	GLOBAL OPEN	GLOBAL HIGH/LOW	SETT. PRICE & PT. CHGE	OPEN OUTCRY VOLUME	GLOBEX® VOLUME	PNT VOLUME	OPEN INTEREST
TT FUT NYMEX COTTON FUTURES							
DEC17	----	----	0.7074 - 0.0016	----	----	----	5 UNCH
MAR18	----	0.7165B/0.7003A	0.7114 + 0.0100	----	----	----	1 UNCH
TOTAL TT FUT				0	0		6

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
CASH-SETTLED CHEESE FUT									
JAN18	---	---	---	---	---	---	50	---	---
FEB18	---	---	---	---	---	---	50	---	---
MAR18	---	---	---	---	---	---	50	---	---
TOTALS:							150		0
LUMBER FUTURES									
JAN18	---	---	8	---	---	---	---	---	---
TOTALS:			8						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)