



## Special Executive Report

S-5756

May 10, 2011

### MILLING YIELDS ON OUTSTANDING ROUGH RICE WAREHOUSE RECEIPTS

Beginning September 1, 2011 onward, all outstanding and newly listed warehouse receipts delivered in satisfaction of CBOT Rough Rice futures will have milling yield premium and discount schedules based on USDA-CCC loan rates rather than on fixed percentages.

This is in accordance with previously announced SERs:

- August 12, 2010 – [http://www.cmegroup.com/rulebook/files/20100812S\\_5369.pdf](http://www.cmegroup.com/rulebook/files/20100812S_5369.pdf)
- February 19, 2011 – [http://www.cmegroup.com/rulebook/files/S\\_5631.pdf](http://www.cmegroup.com/rulebook/files/S_5631.pdf)
- March 7, 2011 – [http://www.cmegroup.com/rulebook/files/S\\_5653.pdf](http://www.cmegroup.com/rulebook/files/S_5653.pdf)
- March 8, 2011 – [http://www.cmegroup.com/rulebook/files/S\\_5654.pdf](http://www.cmegroup.com/rulebook/files/S_5654.pdf)

To help the market efficiently price the July – September spread, below are the milling yields on outstanding CBOT Rough Rice warehouse receipts as of 8:00 a.m. Chicago Time on May 9, 2011 and the count of warehouse receipts for each milling yield.

Head Rice / Milling Yield	Number of Receipts
51.00 / 65.00	23
52.00 / 65.00	4
53.00 / 68.00	35
54.00 / 65.00	34
54.00 / 69.00	54
54.00 / 70.00	3
55.00 / 68.00	25
55.00 / 69.00	60
55.00 / 70.00	215
56.00 / 69.00	91
56.00 / 70.00	330
57.00 / 67.00	266
57.00 / 69.00	31
57.00 / 70.00	10
57.00 / 71.00	9

<b>58.00 / 68.00</b>	17
<b>58.00 / 70.00</b>	110
<b>59.00 / 70.00</b>	120
<b>59.00 / 71.00</b>	9
<b>60.00 / 69.00</b>	86
<b>60.00 / 70.00</b>	496
<b>60.00 / 71.00</b>	14
<b>61.00 / 69.00</b>	25
<b>61.00 / 70.00</b>	109
<b>61.00 / 71.00</b>	90
<b>62.00 / 70.00</b>	20
<b>62.00 / 71.00</b>	143
<b>62.00 / 72.00</b>	9
<b>63.00 / 70.00</b>	71
<b>63.00 / 71.00</b>	98
<b>64.00 / 70.00</b>	115
<b>64.00 / 71.00</b>	343
<b>65.00 / 70.00</b>	45
<b>65.00 / 71.00</b>	113
<b>65.00 / 72.00</b>	57
<b>Grand Total</b>	3280

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