

Daily Settlement File Layout

FUTURES

PRELIMINARY PRICES AS OF 02/07/2023 03:31 PM (CST)

MTH/ STRIKE	OPEN	----- HIGH	DAILY ----- LOW	LAST	SETT	PT CHGE	EST.VOL	----- SETT	PRIOR DAY VOL	----- INT
06 Soybean Meal Futures										
MAR23	489.0	490.2	479.2	481.4	481.4	-7.6	65825	489.0	56536	158310
MAY23	474.3	475.2	466.2	468.0	467.7	-6.8	48651	474.5	34588	157800
JUL23	465.9	467.3	457.5	459.6	459.2	-7.6	19259	466.8	19397	63470
AUG23	450.3	451.8B	442.6A	448.8	444.2	-7.3	3698	451.5	3691	9431
SEP23	431.5	433.0B	424.7	432.6	426.5	-6.1	1922	432.6	2618	10420
OCT23	415.2	416.3B	409.2	412.2B	411.9	-4.0	1387	415.9	2138	10153
DEC23	412.6	413.5	406.6	409.7	409.5	-3.8	6451	413.3	7656	23978
JAN24	409.0	409.2	402.5	405.8	405.7	-3.5	388	409.2	998	4502
MAR24	401.5	401.5	395.8A	398.8B	398.7	-3.6	258	402.3	252	1093
MAY24	391.4	394.9	391.3	394.8	394.7	-3.6	55	398.3	69	609
JUL24	391.0	394.0	390.6A	393.3A	393.5	-3.5	5	397.0	42	513
AUG24	----	----	----	387.3A	390.0	-3.5		393.5		103
SEP24	----	----	----	383.7A	384.7	-3.5		388.2		142
OCT24	----	----	----	377.3A	377.3	-3.4		380.7		69
DEC24	----	----	375.7A	375.7A	375.9	-3.4		379.3		252
JAN25	----	----	----	375.3A	373.9	-3.4		377.3		
MAR25	----	----	----	----	369.6	-3.4		373.0		
MAY25	----	----	----	----	366.1	-3.4		369.5		
JUL25	----	----	----	374.1A	372.6	-3.4		376.0		3
AUG25	----	----	----	----	370.5	-3.4		373.9		
SEP25	----	----	----	----	366.5	-3.4		369.9		
OCT25	----	----	----	----	370.0	-3.4		373.4		
DEC25	----	----	----	----	367.9	-3.4		371.3		5
JUL26	----	----	----	----	366.4	-3.4		369.8		

Column 1 (10 char width) – MTH/STRIKE

The Month column designates the month and year of the contract.

Column 2 (13 char width) – Open

Represents the first price at which the contract traded after opening, on either Globex or Open Outcry..

Column 3 (13 char width) – High

Displays the highest price at which the contract traded during the trading day, during either Globex or the Open Outcry session. If the price is followed by a "B", this indicates a bid price that was higher than the highest traded price.

Column 4 (13 char width) – Low

Displays the lowest price at which the contract traded during the trading day, during either Globex or the Open Outcry session. If the price is followed by an "A", this indicates an ask price that was lower than the lowest traded price

Column 5 (13 char width) – Last

Displays the last price traded. If the last price is followed by a "B" or an "A", this indicates that the last price was a bid or ask.

Column 6 (12 char width) – Sett

Displays the settlement price calculated at the end of the trading day for the contract.

Column 7 (13 char width) – CHGE

Displays the change in price between the trade date settlement price and the previous day's settlement price. If the current day's settlement price is the same as the previous day's price, or if the previous trading day was the first day the product was settled, 0 (zero) is displayed.

Column 8 (12 char width) – EST. VOL

Displays the total number of contracts traded during the trading day, during both Globex and the Open Outcry session. A blank in this column indicates that the contract did not trade on the trade date.

Column 9 (15 char width) – SETT

Prior Day Settlement displays the final settlement price calculated at the end of the previous trading day.

Column 10 (12 char width) – VOL

Prior Day Volume displays the total number of contracts traded during the prior day trading. Both outright and spread volume is included. A blank in this column indicates that the contract did not trade on the trade date.

Column 11 (12 char width)– INT

The Open Interest column displays the total number of contracts long or short in the respective month, during both Globex and the Open Outcry session. Each open transaction has both a buyer and seller, but only one side of the transaction is counted when calculating open interest. A blank in this column indicates that there is no Open Interest.

OPTIONS

06 MAR23 Soybean Meal Options CALL							
165.00	----	331.90B	322.90A	331.80B	324.00	-7.50	331.50
170.00	----	326.90B	317.90A	326.80B	319.00	-7.50	326.50
175.00	----	321.90B	312.90A	321.80B	314.00	-7.50	321.50
180.00	----	316.90B	307.90A	316.80B	309.00	-7.50	316.50
185.00	----	311.90B	302.90A	311.80B	304.00	-7.50	311.50
190.00	----	306.90B	297.90A	306.80B	299.00	-7.50	306.50
195.00	----	301.90B	292.90A	301.80B	294.00	-7.50	301.50
200.00	----	296.80B	287.90A	296.70B	289.00	-7.50	296.50
205.00	----	291.90B	282.90A	291.80B	284.00	-7.50	291.50
210.00	----	286.90B	277.90A	286.80B	279.00	-7.50	286.50
215.00	----	281.90B	272.90A	281.80B	274.00	-7.50	281.50
220.00	----	276.90B	267.90A	276.80B	269.00	-7.50	276.50
225.00	----	271.90B	262.90A	271.80B	264.00	-7.50	271.50
230.00	----	266.90B	257.90A	266.80B	259.00	-7.50	266.50
235.00	----	261.90B	252.90A	261.80B	254.00	-7.50	261.50
240.00	----	256.90B	247.90A	256.80B	249.00	-7.50	256.50
245.00	----	251.90B	242.90A	251.80B	244.00	-7.50	251.50
250.00	----	246.80B	237.90A	246.70B	239.00	-7.50	246.50
255.00	----	241.90B	232.90A	241.80B	234.00	-7.50	241.50
260.00	----	236.90B	227.90A	236.80B	229.00	-7.50	236.50
265.00	----	231.90B	222.90A	231.80B	224.00	-7.50	231.50
270.00	----	226.90B	217.90A	226.80B	219.00	-7.50	226.50
275.00	----	221.90B	212.90A	221.80B	214.00	-7.50	221.50
280.00	----	216.90B	207.90A	216.80B	209.00	-7.50	216.50
285.00	----	211.90B	202.90A	211.80B	204.00	-7.50	211.50
290.00	----	206.90B	197.90A	206.80B	199.00	-7.50	206.50
295.00	----	201.90B	192.90A	201.80B	194.00	-7.50	201.50
300.00	----	196.80B	187.90A	196.70B	189.00	-7.50	196.50
305.00	----	191.90B	182.90A	191.80B	184.00	-7.50	191.50
310.00	----	186.90B	177.90A	186.80B	179.00	-7.50	186.50
315.00	----	181.90B	172.90A	181.80B	174.00	-7.50	181.50
320.00	----	176.90B	167.90A	176.80B	169.00	-7.50	176.50
325.00	----	171.90B	162.90A	171.80B	164.00	-7.50	171.50

OPTION – Title includes product name, contract month and type

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Displays the strike price of the option.

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