

Daily Settlement File Layout

FUTURES

PRELIMINARY PRICES AS OF 10/06/09 03:55 PM (CST)										
MTH/ STRIKE	---- DAILY ---			PT		-----		PRIOR DAY	-----	
	OPEN	HIGH	LOW	LAST	SETT	CHGE	EST.VOL	SETT	VOL	INT
C Corn Futures										
DEC09	342'0	370'0	342'0	359'0	358'2	+16'6	214208	341'4	152341	512348
MAR10	354'4	382'2	354'4	371'0	370'4	+16'2	53233	354'2	34112	162897
MAY10	364'6	390'4	363'6	379'0	378'6	+15'4	11935	363'2	7129	35087
JLY10	371'4	398'0	371'4	385'6	386'2	+15'2	21465	371'0	8969	64476
SEP10	384'0	405'0	384'0	392'2	394'0	+14'4	4354	379'4	1165	15286
DEC10	389'6	415'0	389'6	403'0	403'4	+13'6	21422	389'6	9276	77661
MAR11	405'0	425'0	405'0	414'0	414'4	+13'2	724	401'2	96	2476
MAY11	420'0	432'0	420'0	----	422'0	+12'6	22	409'2		243
JLY11	424'0	437'0	424'0	428'0	428'6	+13'6	167	415'0	16	1638
SEP11	422'0	423'0	420'0A	----	417'0	+12'6	79	404'2	14	241
DEC11	407'2	417'0	407'2	----	410'4	+10'2	555	400'2	123	5839
JLY12	438'6	439'0	438'6	----	430'4	+9'2	4	421'2		30
DEC12	425'0	430'0	423'2	----	426'4	+10'2	43	416'2	22	777
TOTAL							EST.VOL		VOLUME	OPEN INT
TOTAL							328211		213263	878999

Column 1 - MTH/STRIKE - The Month column designates the month and year of the contract.

Column 2 – Open - represents the first price at which the contract traded after opening, on either Globex or Open Outcry.

Column 3 – 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 – 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 – Last - displays the last price traded in Open Outcry. 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 – Sett - Displays the settlement price calculated at the end of the trading day for the contract.

Column 7 – 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, UNCH is displayed.

Column 8 – EST. VOL –displays the total number of contracts traded during the trading day, during both Globex and the Open Outcry session. A dash in this column indicates that the contract did not trade on the trade date.

Column 9 – SETT – Prior Day Settlement displays the final settlement price calculated at the end of the previous trading day.

Column 10 – VOL – Prior Day Volume displays the total number of contracts traded during the prior day trading. Both outright and spread volume is included. A dash in this column indicates that the contract did not trade on the trade date.

Column 11 – 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.

Daily Settlement File Layout

OPTIONS

MTH/ DAY	----- DAILY -----				PT		----- PRIOR -----		
STRIKE	OPEN	HIGH	LOW	LAST	SETT	CHGE	EST.VOL	SETT	VOL
INT									
PY DEC09 Corn Options CALL									
1000	----	----	----	----	258'2	+16'6	52	241'4	5
67									
10000	----	----	----	----	'1	UNCH		'1	
2680									
1100	----	----	----	----	248'2	+16'6		231'4	
568									
11000	'4	'4	'3A	----	'1	UNCH	11	'1	
917									
1300	----	----	----	----	228'2	+16'6		211'4	
1400	----	----	----	----	218'2	+16'6		201'4	
51									
1500	----	215'2B	----	----	208'2	+16'6		191'4	
1600	----	205'2B	----	----	198'2	+16'6		181'4	
1700	----	195'2B	----	----	188'2	+16'6		171'4	
1800	----	185'2B	----	----	178'2	+16'6		161'4	
2000	167'0	167'0	159'4A	----	158'2	+16'6	10	141'4	
10									
2200	----	145'4B	----	----	138'3	+16'7		121'4	
125									
2300	----	135'2B	----	----	128'3	+16'6		111'5	
45									
2400	----	125'2B	----	----	118'3	+16'6		101'5	
212									
2500	----	115'2B	----	----	108'4	+16'7		91'5	
332									
2600	----	106'4B	----	----	98'6	+16'7		81'7	
1671									
2700	----	96'4B	----	----	89'0	+16'7		72'1	
506									
2800	----	86'5B	----	----	79'4	+16'6	10	62'6	
1087									
2900	----	77'2B	----	----	70'1	+16'3	2	53'6	
1165									
3000	58'0	69'0	58'0	60'0	60'7	+15'7	760	45'0	28
5763									
3100	53'0	62'0	52'0A	57'0	52'1	+15'3	113	36'6	26
7461									
3200	42'0	53'0	42'0	44'4	43'6	+14'4	488	29'2	229
13739									
3300	23'2	45'0	23'2	35'4	36'1	+13'2	1935	22'7	197
20647									
3350	38'0	38'6B	38'0	38'0	32'5	+12'4	34	20'1	
1									
3400	19'6	36'5B	19'0	30'0	29'3	+11'7	2049	17'4	2262
16891									

OPTION – Title includes product name, contract month and type

Column 1 - MTH/STRIKE - displays the strike price of the option.

Column 2 – Open - represents the first price at which the contract traded after opening, on either Globex or Open Outcry.

Column 3 – 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 – 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 – Last - displays the last price traded in Open Outcry. 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 – Sett - Displays the settlement price calculated at the end of the trading day for the contract.

Column 7 – 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, UNCH is displayed.

Column 8 – EST. VOL –displays the total number of contracts traded during the trading day, during both Globex and the Open Outcry session. A dash in this column indicates that the contract did not trade on the trade date.

Column 9 – SETT – Prior Day Settlement displays the final settlement price calculated at the end of the previous trading day.

Column 10 – VOL – Prior Day Volume displays the total number of contracts traded during the prior day trading. Both outright and spread volume is included. A dash in this column indicates that the contract did not trade on the trade date.

Column 11 – 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.