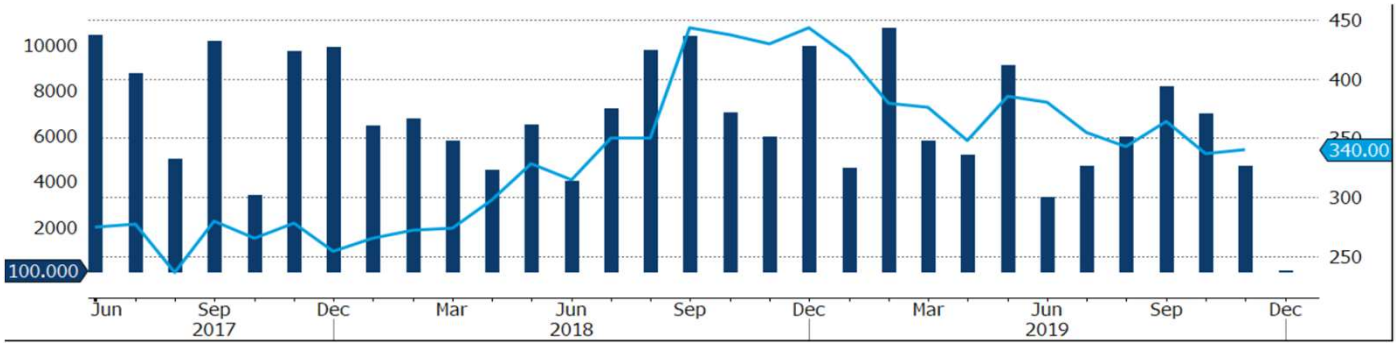
Grains Focus

Monthly update on the Australian grains market

November, 2019

ASX EC PRICE (Jan20 EXPIRY) AND AGGREGATE TRADED VOLUME (Monthly)



Source:Bloomberg

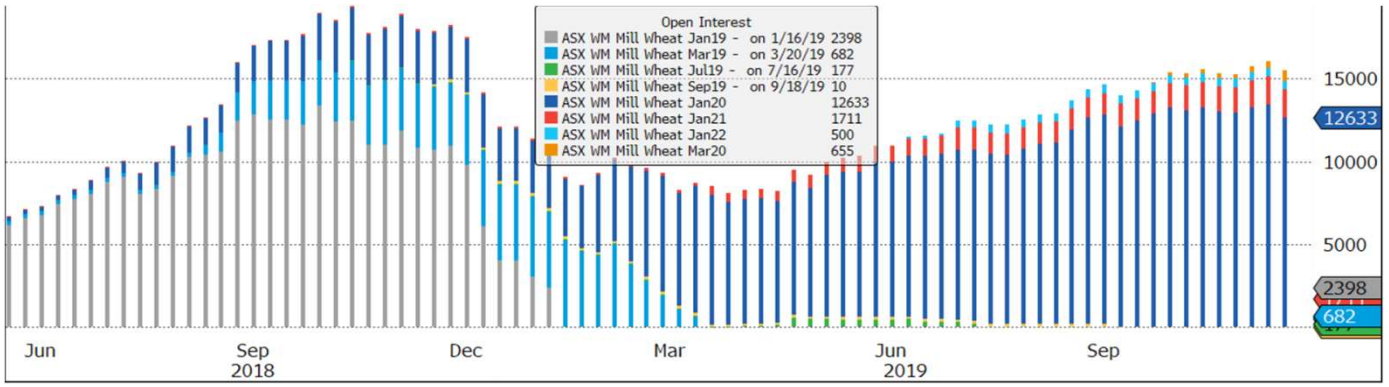
Start Date 20191101
End Date 20191130

SHORT_NAME	QUOTE_UNITS	FUT_MONTH_YR	1M OPEN	1M HIGH	1M LOW	1M CLOSE	Chg	%Chng	OPEN_INT
ASX WM Mill Wheat Jan20	AUD/MT	JAN 20	338.00	344	334	340	2.00	0.592	12633
ASX WM Mill Wheat Mar20	AUD/MT	MAR 20	339.50	344.5	336	340	0.50	0.147	655
ASX WM Mill Wheat Jan21	AUD/MT	JAN 21	336.20	337.5	326.5	336	-0.20	-0.059	1711
ASX WM Mill Wheat F0-H0	AUD/MT	JAN20/MAR20	-2.00	-2	-2	-2			
FEED BARLEY FUT Jan20	AUD/MT	JAN 20	269.00	275	265	270.5	1.50	0.558	2640
FEED BARLEY FUT Mar20	AUD/MT	MAR 20	275.50	279	271.5	276	0.50	0.181	75
FEED BARLEY FUT May20	AUD/MT	MAY 20	279.00	283	270.5	275	-4.00	-1.434	0
WHEAT FUTURE(CBT) Dec19	USd/bu.	DEC 19	508.75	550.5	498.5	547.5	38.75	7.617	3310
KC HRW WHEAT FUT Dec19	USd/bu.	DEC 19	418.50	441.75	413.25	438.75	20.25	4.839	296
RED WHEAT FUT MGE Dec19	USd/bu.	DEC 19	522.75	532	488	494.5	-28.25	-5.404	1027
MILL WHEAT EURO Dec19	EUR/MT	DEC 19	178.25	185.5	176.5	185.5	7.25	4.067	35633
CORN FUTURE Dec19	USd/bu.	DEC 19	389.25	391.75	362.25	371.25	-18.00	-4.624	11167
SOYBEAN FUTURE Jan20	USd/bu.	JAN 20	931.00	942.25	875.75	876.75	-54.25	-5.827	336331
AUD-USD X-RATE		Spot	0.6894	0.6913	0.6765	0.6884	0.00	-0.145	

Source:Bloomberg

OPEN INTEREST SUMMARY

ASX EAST COAST WHEAT OPEN INTEREST (Weekly)

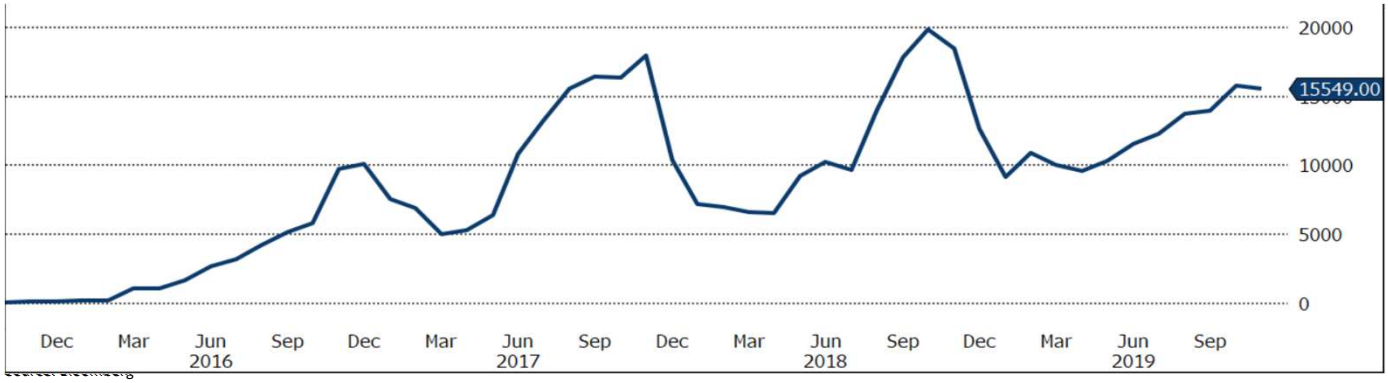


Source:Bloomberg

SHORT_NAME	OI beginning	OI ending	Monthly Chg	% Chg
ASX WM Mill Wheat Jan20	12999	12633	-366	-2.82
ASX WM Mill Wheat Mar20	280	655	375	133.93
ASX WM Mill Wheat May20	0	0	0	0.00
ASX WM Mill Wheat Jul20	0	50	50	100.00
ASX WM Mill Wheat Sep20	0	0	0	0.00
ASX WM Mill Wheat Jan21	1536	1711	175	11.39
ASX WM Mill Wheat Jan22	500	500	0	0.00

Source:Bloomberg

ASX EC AGGREGATE OPEN INTEREST (Monthly)



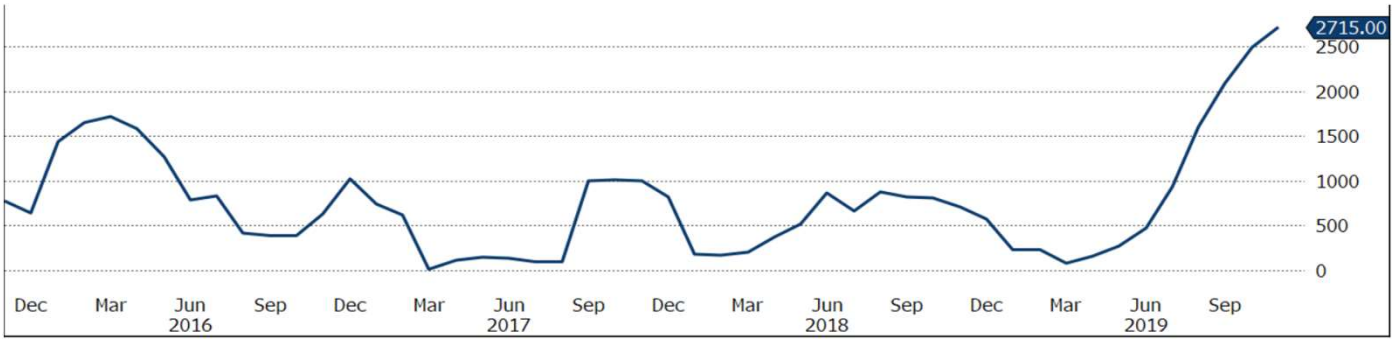
Source:Bloomberg

ASX BARLEY

SHORT_NAME	OPEN_INT
FEED BARLEY FUT Jan20	2640
FEED BARLEY FUT Mar20	75
FEED BARLEY FUT May20	0
FEED BARLEY FUT Jul20	0
FEED BARLEY FUT Jan21	0
FEED BARLEY FUT Jan22	0

Source:Bloomberg

ASX BARLEY AGGREGATE OPEN INTEREST (Monthly)

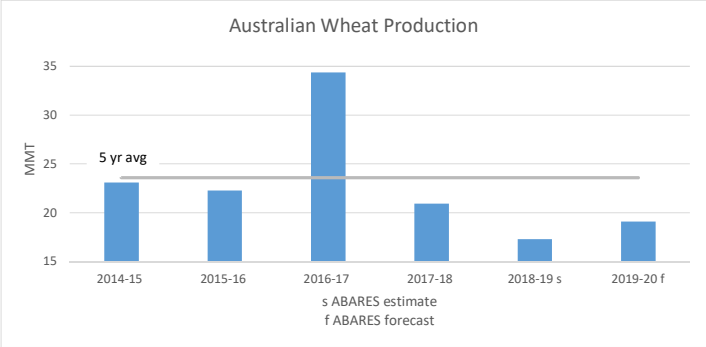


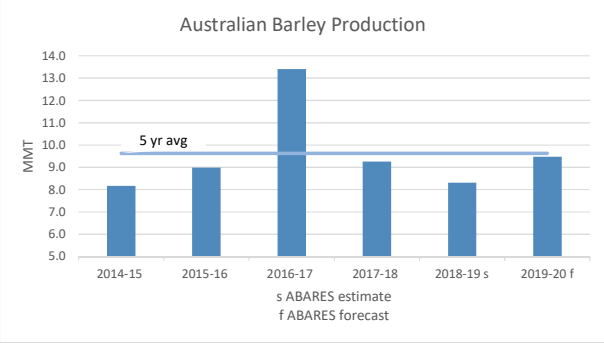
ASX GRAIN SPREAD

Historically global grain markets are closely correlated, recently ASX Wheat prices have risen whilst other markets remained level.

ASX JAN WHEAT minus CBOT DEC WHEAT (AUD/MT)

Source:Bloomberg





Source: ABARES 2015 , Australian crop report, Australian Bureau of Agricultural and Resource Econmonics and Services, Canberra, December, CC by 3.0 licensed under a Creative Commons Attribution 3.0 Australia License available from http://creativecommons.org/licenses/by/3.0/au/legalcode

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