

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



PG67 BULLETIN #101@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Fri, May 26, 2017 PG67

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, \*=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

OTC ETHANOL FWD SWAPS

|                   | OPENING RANGE | HIGH | LOW  | CLOSING RANGE | SETT. PRICE & PT. CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST |      | ---YEAR AGO--- | OPEN INT | SETT. PRICE |
|-------------------|---------------|------|------|---------------|------------------------|------------|----------------|---------------|------|----------------|----------|-------------|
| ETH FWD FUT       |               |      |      |               |                        |            |                |               |      |                |          |             |
| MAY17             | ----          | ---- | ---- | ----          | 1'4927 + 0'0030        | ----       | ----           | 39 UNCH       | ---- | 55             | 1'5711   |             |
| JUN17             | ----          | ---- | ---- | ----          | 1'5370 + 0'0220        | ----       | ----           | 28 UNCH       | ---- | 28             | 1'6420   |             |
| JUL17             | ----          | ---- | ---- | ----          | 1'5360 + 0'0220        | 26         | ----           | 55 + 13       | ---- | 49             | 1'6300   |             |
| TOTAL ETH FWD FUT |               |      |      |               |                        | 26         | 0              | 122 + 13      |      | 132            |          |             |

FERTILIZER SWAP

|                | OPEN RANGE | HIGH | LOW  | CLOSING RANGE | SETT. PRICE PT. CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST |      | ---CONTRACT--- | HIGH | LOW  |
|----------------|------------|------|------|---------------|----------------------|------------|----------------|---------------|------|----------------|------|------|
| DFL SWAP       |            |      |      |               |                      |            |                |               |      |                |      |      |
| MAY17          | ----       | ---- | ---- | ----          | 307.13 + 2           | ----       | ----           | 30 UNCH       | ---- | ----           | ---- | ---- |
| JUN17          | ----       | ---- | ---- | ----          | 314.75 - 0           | ----       | ----           | 30 UNCH       | ---- | ----           | ---- | ---- |
| JUL17          | ----       | ---- | ---- | ----          | 315.00 + UNCH        | ----       | ----           | 150 UNCH      | ---- | ----           | ---- | ---- |
| AUG17          | ----       | ---- | ---- | ----          | 315.50 + 2           | ----       | ----           | 90 UNCH       | ---- | ----           | ---- | ---- |
| SEP17          | ----       | ---- | ---- | ----          | 313.25 + UNCH        | ----       | ----           | 90 UNCH       | ---- | ----           | ---- | ---- |
| TOTAL DFL SWAP |            |      |      |               |                      | 0          | 0              | 390           |      |                |      |      |
| UFN SWAP       |            |      |      |               |                      |            |                |               |      |                |      |      |
| MAY17          | ----       | ---- | ---- | ----          | 168.13 - 0           | ----       | ----           | 255 UNCH      | ---- | ----           | ---- | ---- |
| JUN17          | ----       | ---- | ---- | ----          | 168.00 - 1           | 15         | ----           | 270 UNCH      | ---- | ----           | ---- | ---- |
| JUL17          | ----       | ---- | ---- | ----          | 169.25 - 0           | 45         | ----           | 165 + 45      | ---- | ----           | ---- | ---- |
| AUG17          | ----       | ---- | ---- | ----          | 168.00 - 0           | 45         | ----           | 135 + 45      | ---- | ----           | ---- | ---- |
| SEP17          | ----       | ---- | ---- | ----          | 168.50 + UNCH        | 45         | ----           | 195 + 45      | ---- | ----           | ---- | ---- |
| OCT17          | ----       | ---- | ---- | ----          | 175.25 + 1           | ----       | ----           | 180 UNCH      | ---- | ----           | ---- | ---- |
| NOV17          | ----       | ---- | ---- | ----          | 175.75 + 0           | ----       | ----           | 180 UNCH      | ---- | ----           | ---- | ---- |
| DEC17          | ----       | ---- | ---- | ----          | 175.75 - 2           | ----       | ----           | 195 UNCH      | ---- | ----           | ---- | ---- |
| JAN18          | ----       | ---- | ---- | ----          | 181.25 + UNCH        | ----       | ----           | 115 UNCH      | ---- | ----           | ---- | ---- |
| FEB18          | ----       | ---- | ---- | ----          | 181.25 + UNCH        | ----       | ----           | 85 UNCH       | ---- | ----           | ---- | ---- |
| MAR18          | ----       | ---- | ---- | ----          | 181.25 + UNCH        | ----       | ----           | 85 UNCH       | ---- | ----           | ---- | ---- |
| TOTAL UFN SWAP |            |      |      |               |                      | 150        | 0              | 1860 + 135    |      |                |      |      |
| UFU SWAP       |            |      |      |               |                      |            |                |               |      |                |      |      |
| MAY17          | ----       | ---- | ---- | ----          | 163.13 - 1           | ----       | ----           | 30 UNCH       | ---- | ----           | ---- | ---- |
| JUN17          | ----       | ---- | ---- | ----          | 145.00 + UNCH        | ----       | ----           | 30 UNCH       | ---- | ----           | ---- | ---- |
| TOTAL UFU SWAP |            |      |      |               |                      | 0          | 0              | 60            |      |                |      |      |
| UFZ SWAP       |            |      |      |               |                      |            |                |               |      |                |      |      |
| JUN17          | ----       | ---- | ---- | ----          | 187.00 + UNCH        | ----       | ----           | 50 UNCH       | ---- | ----           | ---- | ---- |
| TOTAL UFZ SWAP |            |      |      |               |                      | 0          | 0              | 50            |      |                |      |      |

ADDITIONAL OTC SWAPS & FWDS

|               | OPEN RANGE | HIGH | LOW  | CLOSING RANGE | SETT. PRICE PT. CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST |      | ---CONTRACT--- | HIGH | LOW  |
|---------------|------------|------|------|---------------|----------------------|------------|----------------|---------------|------|----------------|------|------|
| CPC FUT       |            |      |      |               |                      |            |                |               |      |                |      |      |
| MAY17         | ----       | ---- | ---- | ----          | 603.00 - 2.25        | ----       | ----           | 2444 UNCH     | ---- | ----           | ---- | ---- |
| JUN17         | ----       | ---- | ---- | ----          | 597.50 - 11.75       | 120        | ----           | 2632 - 60     | ---- | ----           | ---- | ---- |
| JUL17         | ----       | ---- | ---- | ----          | 582.25 - 9.75        | 80         | ----           | 2340 - 40     | ---- | ----           | ---- | ---- |
| AUG17         | ----       | ---- | ---- | ----          | 573.50 - 10.00       | 80         | ----           | 2300 - 40     | ---- | ----           | ---- | ---- |
| SEP17         | ----       | ---- | ---- | ----          | 574.00 - 9.25        | 80         | ----           | 2340 - 80     | ---- | ----           | ---- | ---- |
| OCT17         | ----       | ---- | ---- | ----          | 578.00 - 9.00        | ----       | ----           | 2220 UNCH     | ---- | ----           | ---- | ---- |
| NOV17         | ----       | ---- | ---- | ----          | 581.75 - 8.75        | ----       | ----           | 2260 UNCH     | ---- | ----           | ---- | ---- |
| DEC17         | ----       | ---- | ---- | ----          | 583.50 - 8.75        | ----       | ----           | 2180 UNCH     | ---- | ----           | ---- | ---- |
| JAN18         | ----       | ---- | ---- | ----          | 585.00 - 9.00        | ----       | ----           | 1052 UNCH     | ---- | ----           | ---- | ---- |
| FEB18         | ----       | ---- | ---- | ----          | 585.00 - 8.50        | 40         | ----           | 892 UNCH      | ---- | ----           | ---- | ---- |
| MAR18         | ----       | ---- | ---- | ----          | 584.75 - 8.25        | ----       | ----           | 1190 UNCH     | ---- | ----           | ---- | ---- |
| APR18         | ----       | ---- | ---- | ----          | 584.25 - 8.00        | 80         | ----           | 940 + 40      | ---- | ----           | ---- | ---- |
| MAY18         | ----       | ---- | ---- | ----          | 583.50 - 8.00        | 80         | ----           | 900 + 40      | ---- | ----           | ---- | ---- |
| JUN18         | ----       | ---- | ---- | ----          | 582.25 - 8.00        | 80         | ----           | 940 + 40      | ---- | ----           | ---- | ---- |
| JUL18         | ----       | ---- | ---- | ----          | 581.00 - 8.00        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| AUG18         | ----       | ---- | ---- | ----          | 579.75 - 8.00        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| SEP18         | ----       | ---- | ---- | ----          | 578.75 - 8.00        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| OCT18         | ----       | ---- | ---- | ----          | 579.50 - 7.75        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| NOV18         | ----       | ---- | ---- | ----          | 580.00 - 7.50        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| DEC18         | ----       | ---- | ---- | ----          | 580.00 - 7.00        | ----       | ----           | 680 UNCH      | ---- | ----           | ---- | ---- |
| TOTAL CPC FUT |            |      |      |               |                      | 640        | 0              | 28710 - 100   |      |                |      |      |

EX-PIT & OTHER BREAKDOWN

|                                   | -----DELIVERY----- | EFP    | EFP    | EFS    | EFR    | BLOCKS | BLOCKS | TAS    | TRANSFERS |
|-----------------------------------|--------------------|--------|--------|--------|--------|--------|--------|--------|-----------|
|                                   | CASH OR PHYSICAL   | DAILY  | M-T-D  | DAILY  | DAILY  | DAILY  | M-T-D  | DAILY  | DAILY     |
|                                   | DAILY MTH-TO-DATE  | TOTALS | TOTALS | TOTALS | TOTALS | TOTALS | TOTALS | TOTALS | TOTALS    |
| ETHANOL FORWARD MONTH FUTURES     |                    |        |        |        |        |        |        |        |           |
| JUL17                             | ---                | ---    | ---    | ---    | ---    | 26     | 110    | ---    | ---       |
| TOTALS:                           |                    |        |        |        |        | 26     | 496    |        | 0         |
| MALAYSIAN CRUDE PALM OIL CAL SWAP |                    |        |        |        |        |        |        |        |           |
| JUL17                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| AUG17                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| SEP17                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| APR18                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| MAY18                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| JUN18                             | ---                | ---    | ---    | ---    | ---    | ---    | ---    | ---    | 160       |
| TOTALS:                           |                    |        |        |        |        |        |        |        | 960       |

OTC SWAP FUTURES CONTRACTS LAST TRADE DATES

| EXPIRATION:    | JAN07 | FEB07 | MAR07 | APR07 | MAY07 | JUN07 | JUL07 | AUG07 | SEP07 | OCT07 | NOV07 | DEC07 | JAN08 | FEB08 | MAR08 |
|----------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| SYN CASH ETH F |       |       |       |       |       |       |       |       |       | 01/01 | 01/01 | 01/01 | 01/01 | 01/01 | 01/01 |
| OTC FROST SEAS |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |
| OTC FROST SWAP |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |
| ETH FWD FUT    | 01/31 | 02/28 | 03/30 | 04/30 | 05/31 | 06/29 | 07/31 | 08/31 | 09/28 | 10/31 | 11/30 | 12/31 | 01/31 | 02/29 | 03/31 |
| ETH FWD CALLS  |       |       |       |       |       |       |       |       |       |       |       |       | 01/31 | 02/29 | 03/31 |
| EXPIRATION:    | MAY17 | JUN17 | JUL17 | AUG17 | SEP17 | OCT17 | NOV17 | DEC17 | JAN18 | FEB18 | MAR18 | APR18 | MAY18 |       |       |
| CPC FUT        | 05/31 | 06/30 | 07/31 | 08/31 | 09/29 | 10/31 | 11/30 | 12/29 | 01/31 | 02/28 | 04/02 | 04/30 | 05/31 |       |       |
| RRE SWAP       |       | 06/30 |       |       |       |       |       |       |       |       |       |       |       |       |       |
| UFZ SWAP       |       | 06/29 |       |       |       |       |       |       |       |       |       |       |       |       |       |

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