

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin

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PRELIMINARY

PG67 BULLETIN #120@

EXCHANGE OTC CLEARED ONLY PRODUCTS

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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=BID, 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.

FERTILIZER SWAP

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETTL. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		---CONTRACT---	
										HIGH	LOW
DFL SWAP											
JUL18	----	----	----	----	397.50 + UNCH	----	----	150	UNCH	----	----
AUG18	----	----	----	----	396.50 + 0	----	----	120	UNCH	----	----
SEP18	----	----	----	----	398.00 - 1	15	----	165	UNCH	----	----
OCT18	----	----	----	----	396.50 + 0	----	----	30	UNCH	----	----
TOTAL	DFL SWAP					15	0	465			
UFG SWAP											
JUN18	----	----	----	----	260.50 + 5	----	----	50	UNCH	----	----
TOTAL	UFG SWAP					0	0	50			
UFN SWAP											
JUN18	----	----	----	----	239.00 + 2	----	----	525	UNCH	----	----
JUL18	----	----	----	----	250.00 + 1	----	----	330	UNCH	----	----
AUG18	----	----	----	----	248.50 + 3	30	----	165	UNCH	----	----
SEP18	----	----	----	----	245.50 + 2	----	----	90	UNCH	----	----
OCT18	----	----	----	----	250.00 + 2	----	----	165	UNCH	----	----
NOV18	----	----	----	----	249.00 + UNCH	----	----	150	UNCH	----	----
DEC18	----	----	----	----	251.50 + UNCH	----	----	210	UNCH	----	----
JAN19	----	----	----	----	245.00 + UNCH	----	----	90	UNCH	----	----
FEB19	----	----	----	----	247.50 + UNCH	----	----	60	UNCH	----	----
MAR19	----	----	----	----	247.50 + UNCH	----	----	60	UNCH	----	----
TOTAL	UFN SWAP					30	0	1845			
UFU SWAP											
JUN18	----	----	----	----	169.50 + 1	----	----	270	UNCH	----	----
JUL18	----	----	----	----	166.00 + UNCH	----	----	75	UNCH	----	----
AUG18	----	----	----	----	161.00 + UNCH	----	----	420	UNCH	----	----
SEP18	----	----	----	----	162.00 + UNCH	----	----	75	UNCH	----	----
OCT18	----	----	----	----	174.50 + UNCH	----	----	75	UNCH	----	----
NOV18	----	----	----	----	174.50 + UNCH	----	----	45	UNCH	----	----
DEC18	----	----	----	----	174.50 + UNCH	----	----	45	UNCH	----	----
JAN19	----	----	----	----	178.00 + UNCH	----	----	105	UNCH	----	----
FEB19	----	----	----	----	178.00 + UNCH	----	----	105	UNCH	----	----
MAR19	----	----	----	----	178.00 + UNCH	----	----	105	UNCH	----	----
TOTAL	UFU SWAP					0	0	1320			

ADDITIONAL OTC SWAPS & FWDS

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETTL. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		---CONTRACT---	
										HIGH	LOW
CPC FUT											
JUN18	----	----	----	----	582.25 + 2.50	----	----	2328	UNCH	----	----
JUL18	----	----	----	----	570.00 + 9.75	----	----	1620	UNCH	----	----
AUG18	----	----	----	----	570.00 + 9.25	----	----	1658	UNCH	----	----
SEP18	----	----	----	----	573.75 + 9.00	120	----	1730	UNCH	----	----
OCT18	----	----	----	----	581.50 + 8.75	----	----	1748	UNCH	----	----
NOV18	----	----	----	----	589.50 + 7.50	----	----	1748	UNCH	----	----
DEC18	----	----	----	----	598.25 + 7.00	----	----	1748	UNCH	----	----
JAN19	----	----	----	----	602.50 + 5.50	----	----	536	UNCH	----	----
FEB19	----	----	----	----	606.50 + 6.00	----	----	536	UNCH	----	----
MAR19	----	----	----	----	607.25 + 6.00	----	----	536	UNCH	----	----
APR19	----	----	----	----	606.75 + 5.00	----	----	456	UNCH	----	----
MAY19	----	----	----	----	607.00 + 5.50	----	----	456	UNCH	----	----
JUN19	----	----	----	----	607.25 + 5.75	----	----	456	UNCH	----	----
JUL19	----	----	----	----	607.25 + 5.75	----	----	680	UNCH	----	----
AUG19	----	----	----	----	607.25 + 5.25	----	----	680	UNCH	----	----
SEP19	----	----	----	----	607.25 + 4.75	----	----	680	UNCH	----	----
OCT19	----	----	----	----	612.00 + 4.50	----	----	680	UNCH	----	----
NOV19	----	----	----	----	617.00 + 4.75	----	----	680	UNCH	----	----
DEC19	----	----	----	----	616.25 + 4.50	----	----	680	UNCH	----	----
TOTAL	CPC FUT					120	0	19636			

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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
CPC FUT	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28
RRE SWAP	06/29												
UFG SWAP	06/28												