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CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY



PG67 BULLETIN # 76@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Fri, Apr 20, 2018 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=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	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		---CONTRACT---	
										HIGH	LOW
DFL SWAP											
APR18	----	----	----	----	380.75 + 0	----	----	180 UNCH		----	----
MAY18	----	----	----	----	378.00 + 4	----	----	45 UNCH		----	----
JUL18	----	----	----	----	368.00 + 0	----	----	90 UNCH		----	----
AUG18	----	----	----	----	366.50 + 1	----	----	60 UNCH		----	----
SEP18	----	----	----	----	366.00 + 1	----	----	60 UNCH		----	----
TOTAL DFL SWAP						0	0	435			
UFG SWAP											
APR18	----	----	----	----	246.75 - 0	----	----	350 UNCH		----	----
TOTAL UFG SWAP						0	0	350			
UFN SWAP											
APR18	----	----	----	----	224.75 - 0	----	----	450 UNCH		----	----
MAY18	----	----	----	----	224.00 + 1	30	----	300 + 30		----	----
JUN18	----	----	----	----	212.00 + UNCH	----	----	135 UNCH		----	----
JUL18	----	----	----	----	206.50 + UNCH	----	----	90 UNCH		----	----
AUG18	----	----	----	----	205.50 + UNCH	----	----	180 UNCH		----	----
SEP18	----	----	----	----	206.50 + 1	----	----	90 UNCH		----	----
OCT18	----	----	----	----	212.50 + UNCH	----	----	60 UNCH		----	----
NOV18	----	----	----	----	212.50 + UNCH	----	----	60 UNCH		----	----
DEC18	----	----	----	----	212.50 + UNCH	----	----	60 UNCH		----	----
JAN19	----	----	----	----	219.00 + UNCH	----	----	15 UNCH		----	----
FEB19	----	----	----	----	219.00 + UNCH	----	----	15 UNCH		----	----
MAR19	----	----	----	----	219.00 + UNCH	----	----	15 UNCH		----	----
TOTAL UFN SWAP						30	0	1470 + 30			
UFU SWAP											
APR18	----	----	----	----	177.75 - 0	----	----	165 UNCH		----	----
MAY18	----	----	----	----	167.50 - 2	----	----	15 UNCH		----	----
JUN18	----	----	----	----	155.50 + NEW	15	----	15 + 15		----	----
JUL18	----	----	----	----	144.50 + UNCH	----	----	30 UNCH		----	----
AUG18	----	----	----	----	143.00 + UNCH	----	----	90 UNCH		----	----
SEP18	----	----	----	----	143.00 + UNCH	----	----	60 UNCH		----	----
OCT18	----	----	----	----	147.50 + UNCH	----	----	45 UNCH		----	----
NOV18	----	----	----	----	147.50 + UNCH	----	----	30 UNCH		----	----
DEC18	----	----	----	----	147.50 + UNCH	----	----	30 UNCH		----	----
TOTAL UFU SWAP						15	0	480 + 15			

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											
APR18	----	----	----	----	625.50 + 1.00	----	----	2068 UNCH		----	----
MAY18	----	----	----	----	619.50 + 1.75	----	----	1908 UNCH		----	----
JUN18	----	----	----	----	620.00 + 2.25	----	----	2168 UNCH		----	----
JUL18	----	----	----	----	619.00 + 2.00	----	----	1534 UNCH		----	----
AUG18	----	----	----	----	619.25 + 3.25	----	----	1602 UNCH		----	----
SEP18	----	----	----	----	618.00 + 1.75	----	----	1400 UNCH		----	----
OCT18	----	----	----	----	620.75 + 2.00	----	----	1540 UNCH		----	----
NOV18	----	----	----	----	628.00 + 2.75	----	----	1448 UNCH		----	----
DEC18	----	----	----	----	631.25 + 2.75	----	----	1448 UNCH		----	----
JAN19	----	----	----	----	635.25 + 2.50	80	----	440 + 80		----	----
FEB19	----	----	----	----	635.50 + 2.75	80	----	440 + 80		----	----
MAR19	----	----	----	----	637.75 + 2.75	80	----	440 + 80		----	----
APR19	----	----	----	----	636.75 + 2.50	80	----	360 + 80		----	----
MAY19	----	----	----	----	636.00 + 2.50	80	----	360 + 80		----	----
JUN19	----	----	----	----	634.50 + 2.50	80	----	360 + 80		----	----
TOTAL CPC FUT						480	0	17516 + 480			

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:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19		
CPC FUT	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30		
RRE SWAP			06/29												
UFG SWAP	04/26														

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.  
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