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FINAL



PG67 BULLETIN # 35@

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	SETT. PRICE PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
DFL SWAP											
FEB18	----	----	----	----	369.25 + UNCH	----	----	240 UNCH	----	----	----
MAR18	----	----	----	----	377.00 - 1	30	----	165 + 30	----	----	----
APR18	----	----	----	----	371.50 + 2	30	----	75 + 30	----	----	----
MAY18	----	----	----	----	361.00 - 1	----	----	15 UNCH	----	----	----
JUL18	----	----	----	----	343.50 + UNCH	----	----	15 UNCH	----	----	----
TOTAL DFL SWAP						60	0	510 + 60			
UFG SWAP											
FEB18	----	----	----	----	264.50 + UNCH	----	----	100 UNCH	----	----	----
MAR18	----	----	----	----	272.00 + 4	150	----	100 - 150	----	----	----
TOTAL UFG SWAP						150	0	200 - 150			
UFN SWAP											
FEB18	----	----	----	----	249.00 - 0	----	----	390 UNCH	----	----	----
MAR18	----	----	----	----	265.00 + 3	120	----	550 + 45	----	----	----
APR18	----	----	----	----	262.50 + 2	15	----	255 + 15	----	----	----
MAY18	----	----	----	----	251.00 + UNCH	30	----	180 + 30	----	----	----
JUN18	----	----	----	----	243.50 + 1	15	----	120 + 15	----	----	----
JUL18	----	----	----	----	235.00 - 2	----	----	45 UNCH	----	----	----
AUG18	----	----	----	----	235.00 + UNCH	----	----	45 UNCH	----	----	----
TOTAL UFN SWAP						180	0	1585 + 105			
UFU SWAP											
FEB18	----	----	----	----	169.50 - 0	----	----	225 UNCH	----	----	----
MAR18	----	----	----	----	187.00 + UNCH	----	----	270 UNCH	----	----	----
APR18	----	----	----	----	183.50 - 1	----	----	165 UNCH	----	----	----
TOTAL UFU SWAP						0	0	660			

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											
FEB18	----	----	----	----	638.25 - 0.50	----	----	1922 UNCH	----	----	----
MAR18	----	----	----	----	635.25 - 1.50	----	----	1802 UNCH	----	----	----
APR18	----	----	----	----	633.50 - 2.00	----	----	1848 UNCH	----	----	----
MAY18	----	----	----	----	631.25 - 0.75	----	----	1968 UNCH	----	----	----
JUN18	----	----	----	----	626.75 - 1.00	300	----	2048 + 300	----	----	----
JUL18	----	----	----	----	623.25 - 0.50	----	----	1494 UNCH	----	----	----
AUG18	----	----	----	----	621.00 - 1.00	----	----	1374 UNCH	----	----	----
SEP18	----	----	----	----	618.50 - 1.50	----	----	1320 UNCH	----	----	----
OCT18	----	----	----	----	620.50 - 2.00	----	----	1440 UNCH	----	----	----
NOV18	----	----	----	----	622.50 - 2.50	----	----	1320 UNCH	----	----	----
DEC18	----	----	----	----	626.00 - 1.50	----	----	1320 UNCH	----	----	----
JAN19	----	----	----	----	629.25 - 0.50	----	----	80 UNCH	----	----	----
FEB19	----	----	----	----	629.50 - 0.25	----	----	80 UNCH	----	----	----
MAR19	----	----	----	----	629.75 + UNCH	----	----	80 UNCH	----	----	----
TOTAL CPC FUT						300	0	18096 + 300			

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:	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19
CPC FUT	02/28	04/02	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28
RRE SWAP		03/29											
UFG SWAP	02/22	03/29											

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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