

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

FINAL



PG67 BULLETIN #181@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Wed, Sep 20, 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=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											
SEP17	----	----	----	----	327.25 + UNCH	----	----	135 UNCH		----	----
OCT17	----	----	----	----	332.00 + UNCH	----	----	60 UNCH		----	----
NOV17	----	----	----	----	318.25 - 0	----	----	45 UNCH		----	----
TOTAL DFL SWAP						0	0	240			
UFG SWAP											
SEP17	----	----	----	----	266.00 + UNCH	----	----	100 UNCH		----	----
OCT17	----	----	----	----	294.50 + 2	----	----	300 UNCH		----	----
TOTAL UFG SWAP						0	0	400			
UFN SWAP											
SEP17	----	----	----	----	223.75 + UNCH	----	----	270 UNCH		----	----
OCT17	----	----	----	----	254.00 + 0	----	----	300 UNCH		----	----
NOV17	----	----	----	----	254.00 + 0	----	----	240 UNCH		----	----
DEC17	----	----	----	----	251.00 - 0	15	----	210 - 15		----	----
JAN18	----	----	----	----	251.75 - 0	----	----	225 UNCH		----	----
FEB18	----	----	----	----	252.50 - 0	----	----	205 UNCH		----	----
MAR18	----	----	----	----	253.75 - 0	----	----	205 UNCH		----	----
APR18	----	----	----	----	250.00 + UNCH	----	----	15 UNCH		----	----
MAY18	----	----	----	----	220.00 + UNCH	----	----	15 UNCH		----	----
JUN18	----	----	----	----	215.00 + UNCH	----	----	15 UNCH		----	----
TOTAL UFN SWAP						15	0	1700 - 15			
UFU SWAP											
SEP17	----	----	----	----	125.75 + UNCH	----	----	45 UNCH		----	----
OCT17	----	----	----	----	142.75 + UNCH	----	----	75 UNCH		----	----
NOV17	----	----	----	----	149.00 + 2	----	----	75 UNCH		----	----
DEC17	----	----	----	----	155.25 + 6	----	----	75 UNCH		----	----
JAN18	----	----	----	----	160.50 + 0	----	----	105 UNCH		----	----
FEB18	----	----	----	----	161.50 + 0	----	----	90 UNCH		----	----
MAR18	----	----	----	----	161.50 + 0	----	----	90 UNCH		----	----
TOTAL UFU SWAP						0	0	555			

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											
SEP17	----	----	----	----	664.25 + UNCH	----	----	2780 UNCH		----	----
OCT17	----	----	----	----	662.25 + 2.00	200	----	3160 UNCH		----	----
NOV17	----	----	----	----	662.25 + 2.50	80	----	2760 UNCH		----	----
DEC17	----	----	----	----	662.25 + 2.75	240	----	2940 + 80		----	----
JAN18	----	----	----	----	661.00 + 3.00	40	----	1476 - 40		----	----
FEB18	----	----	----	----	658.75 + 3.75	40	----	1690 UNCH		----	----
MAR18	----	----	----	----	656.25 + 4.25	40	----	1370 UNCH		----	----
APR18	----	----	----	----	649.50 + 4.00	----	----	1268 UNCH		----	----
MAY18	----	----	----	----	642.50 + 3.75	----	----	1120 UNCH		----	----
JUN18	----	----	----	----	637.25 + 2.75	----	----	1160 UNCH		----	----
JUL18	----	----	----	----	631.75 + 1.75	40	----	1102 - 40		----	----
AUG18	----	----	----	----	631.00 + 2.00	80	----	902 - 40		----	----
SEP18	----	----	----	----	630.00 + 2.00	40	----	632 - 40		----	----
OCT18	----	----	----	----	630.75 + 2.25	----	----	592 UNCH		----	----
NOV18	----	----	----	----	631.50 + 2.25	----	----	592 UNCH		----	----
DEC18	----	----	----	----	632.75 + 2.00	----	----	592 UNCH		----	----
TOTAL CPC FUT						800	0	24136 - 80			

OTC SWAP FUTURES CONTRACTS LAST TRADE DATES

	JAN07	FEB07	MAR07	APR07	MAY07	JUN07	JUL07	AUG07	SEP07	OCT07	NOV07	DEC07	JAN08	FEB08	MAR08
EXPIRATION:															
SYN CASH ETH F										OCT07	NOV07	DEC07	JAN08	FEB08	MAR08
OTC FROST SEAS										01/01	01/01	01/01	01/01	01/01	01/01
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:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18		
CPC FUT	09/29	10/31	11/30	12/29	01/31	02/28	04/02	04/30	05/31	06/29	07/31	08/31	09/28		
RRE SWAP	09/29														
UFG SWAP	09/28	10/26													

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.  
© Copyright CME Group Inc. All rights reserved.