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PRELIMINARY



PG67 BULLETIN #226@

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											
NOV17	----	----	----	----	344.00 + UNCH	----	----	45 UNCH		----	----
DEC17	----	----	----	----	348.50 + UNCH	----	----	15 UNCH		----	----
JAN18	----	----	----	----	353.50 - 0	----	----	150 UNCH		----	----
FEB18	----	----	----	----	355.00 + UNCH	----	----	135 UNCH		----	----
MAR18	----	----	----	----	355.00 + UNCH	----	----	105 UNCH		----	----
TOTAL DFL SWAP						0	0	450			
UFG SWAP											
NOV17	----	----	----	----	290.50 + UNCH	----	----	50 UNCH		----	----
TOTAL UFG SWAP						0	0	50			
UFN SWAP											
NOV17	----	----	----	----	230.50 - 0	----	----	330 UNCH		----	----
DEC17	----	----	----	----	222.50 + UNCH	15	----	375 + 15		----	----
JAN18	----	----	----	----	225.50 + 2	15	----	375 UNCH		----	----
FEB18	----	----	----	----	227.50 + 2	15	----	310 UNCH		----	----
MAR18	----	----	----	----	230.00 + 4	15	----	265 - 15		----	----
APR18	----	----	----	----	233.00 + UNCH	----	----	30 UNCH		----	----
MAY18	----	----	----	----	233.00 + UNCH	----	----	30 UNCH		----	----
JUN18	----	----	----	----	233.00 + UNCH	----	----	30 UNCH		----	----
TOTAL UFN SWAP						60	0	1745			
UFU SWAP											
NOV17	----	----	----	----	157.50 + UNCH	----	----	75 UNCH		----	----
DEC17	----	----	----	----	160.00 + UNCH	----	----	75 UNCH		----	----
JAN18	----	----	----	----	158.50 - 1	15	----	225 + 15		----	----
FEB18	----	----	----	----	158.50 + UNCH	15	----	225 + 15		----	----
MAR18	----	----	----	----	158.50 + UNCH	45	----	255 + 45		----	----
APR18	----	----	----	----	158.00 - 3	30	----	45 + 30		----	----
TOTAL UFU SWAP						105	0	900 + 105			

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											
NOV17	----	----	----	----	651.25 + 2.75	----	----	2352 UNCH		----	----
DEC17	----	----	----	----	646.25 + 9.50	40	----	3048 UNCH		----	----
JAN18	----	----	----	----	650.00 + 8.50	----	----	2108 UNCH		----	----
FEB18	----	----	----	----	651.75 + 9.50	----	----	1710 UNCH		----	----
MAR18	----	----	----	----	651.00 + 8.25	160	----	1682 UNCH		----	----
APR18	----	----	----	----	646.50 + 9.25	----	----	1620 UNCH		----	----
MAY18	----	----	----	----	641.75 + 9.75	----	----	1780 UNCH		----	----
JUN18	----	----	----	----	637.50 + 11.50	----	----	1940 UNCH		----	----
JUL18	----	----	----	----	633.00 + 13.00	----	----	1180 UNCH		----	----
AUG18	----	----	----	----	632.00 + 13.25	----	----	1060 UNCH		----	----
SEP18	----	----	----	----	630.50 + 13.00	----	----	1020 UNCH		----	----
OCT18	----	----	----	----	631.50 + 12.50	----	----	1180 UNCH		----	----
NOV18	----	----	----	----	632.50 + 12.25	----	----	1060 UNCH		----	----
DEC18	----	----	----	----	633.75 + 12.00	----	----	1060 UNCH		----	----
TOTAL CPC FUT						200	0	22800			

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:	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
CPC FUT	11/30	12/29	01/31	02/28	04/02	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30
RRE SWAP		12/29											
UFG SWAP	11/30												

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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