



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

PG67 BULLETIN #136@

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											
JUL18	----	----	----	----	399.00 + UNCH	----	----	150 UNCH	----	----	----
AUG18	----	----	----	----	399.00 + 2	15	----	120 UNCH	----	----	----
SEP18	----	----	----	----	398.50 + 1	15	----	180 + 15	----	----	----
OCT18	----	----	----	----	395.00 + 1	----	----	30 UNCH	----	----	----
TOTAL	DFL SWAP					30	0	480 + 15			
UFN SWAP											
JUL18	----	----	----	----	245.00 - 2	----	----	255 UNCH	----	----	----
AUG18	----	----	----	----	244.00 - 4	15	----	180 UNCH	----	----	----
SEP18	----	----	----	----	243.50 - 4	30	----	105 + 15	----	----	----
OCT18	----	----	----	----	246.50 - 2	15	----	210 UNCH	----	----	----
NOV18	----	----	----	----	247.00 - 1	15	----	165 UNCH	----	----	----
DEC18	----	----	----	----	246.00 - 1	30	----	240 UNCH	----	----	----
JAN19	----	----	----	----	247.50 - 1	----	----	120 UNCH	----	----	----
FEB19	----	----	----	----	247.50 - 1	----	----	90 UNCH	----	----	----
MAR19	----	----	----	----	247.50 - 1	----	----	90 UNCH	----	----	----
TOTAL	UFN SWAP					105	0	1455 + 15			
UFU SWAP											
JUL18	----	----	----	----	159.00 + UNCH	----	----	90 UNCH	----	----	----
AUG18	----	----	----	----	159.00 + UNCH	----	----	405 UNCH	----	----	----
SEP18	----	----	----	----	160.00 - 1	----	----	105 UNCH	----	----	----
OCT18	----	----	----	----	170.00 + UNCH	----	----	90 UNCH	----	----	----
NOV18	----	----	----	----	170.00 + UNCH	----	----	60 UNCH	----	----	----
DEC18	----	----	----	----	170.00 + UNCH	----	----	60 UNCH	----	----	----
JAN19	----	----	----	----	172.00 + UNCH	----	----	135 UNCH	----	----	----
FEB19	----	----	----	----	173.00 + 1	15	----	135 UNCH	----	----	----
MAR19	----	----	----	----	172.00 + UNCH	15	----	135 UNCH	----	----	----
TOTAL	UFU SWAP					30	0	1215			

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											
JUL18	----	----	----	----	546.50 - 0.25	----	----	1620 UNCH	----	----	----
AUG18	----	----	----	----	537.25 + UNCH	----	----	1658 UNCH	----	----	----
SEP18	----	----	----	----	538.50 + UNCH	----	----	1770 UNCH	----	----	----
OCT18	----	----	----	----	541.50 - 0.75	----	----	1868 UNCH	----	----	----
NOV18	----	----	----	----	548.50 - 1.50	----	----	1868 UNCH	----	----	----
DEC18	----	----	----	----	555.75 - 1.50	----	----	2188 UNCH	----	----	----
JAN19	----	----	----	----	563.25 - 1.75	----	----	1280 UNCH	----	----	----
FEB19	----	----	----	----	570.50 - 1.25	----	----	856 UNCH	----	----	----
MAR19	----	----	----	----	575.50 - 1.50	----	----	856 UNCH	----	----	----
APR19	----	----	----	----	580.75 + 3.25	----	----	856 UNCH	----	----	----
MAY19	----	----	----	----	580.00 + 1.25	----	----	856 UNCH	----	----	----
JUN19	----	----	----	----	580.25 + 1.25	----	----	856 UNCH	----	----	----
JUL19	----	----	----	----	580.50 + 1.25	----	----	1068 UNCH	----	----	----
AUG19	----	----	----	----	580.75 + 1.00	----	----	1068 UNCH	----	----	----
SEP19	----	----	----	----	580.75 + 0.50	----	----	1068 UNCH	----	----	----
OCT19	----	----	----	----	586.50 + 0.50	----	----	1040 UNCH	----	----	----
NOV19	----	----	----	----	592.25 + 0.75	----	----	1040 UNCH	----	----	----
DEC19	----	----	----	----	591.75 + 0.75	----	----	1040 UNCH	----	----	----
TOTAL	CPC FUT					0	0	22856			

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:	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19
CPC FUT	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31
RRE SWAP			09/28										

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