

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

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PRELIMINARY

PG67 BULLETIN #199@

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											
OCT18	----	----	----	----	421.75 - 1	----	----	90 UNCH		----	----
DEC18	----	----	----	----	404.00 - 2	----	----	15 UNCH		----	----
TOTAL DFL SWAP						0	0	105			
UFG SWAP											
OCT18	----	----	----	----	333.75 + 3	----	----	300 UNCH		----	----
NOV18	----	----	----	----	331.00 + 3	----	----	250 UNCH		----	----
TOTAL UFG SWAP						0	0	550			
UFN SWAP											
OCT18	----	----	----	----	318.00 - 0	----	----	390 UNCH		----	----
NOV18	----	----	----	----	312.50 + 1	----	----	225 UNCH		----	----
DEC18	----	----	----	----	309.00 - 0	----	----	255 UNCH		----	----
JAN19	----	----	----	----	308.50 + UNCH	----	----	195 UNCH		----	----
FEB19	----	----	----	----	309.00 + 0	----	----	205 UNCH		----	----
MAR19	----	----	----	----	309.00 + 0	----	----	150 UNCH		----	----
APR19	----	----	----	----	309.00 + UNCH	----	----	120 UNCH		----	----
MAY19	----	----	----	----	309.00 + UNCH	----	----	60 UNCH		----	----
TOTAL UFN SWAP						0	0	1600			
UFU SWAP											
OCT18	----	----	----	----	212.50 - 0	15	----	165 + 15		----	----
NOV18	----	----	----	----	216.00 + 3	15	----	180 + 15		----	----
DEC18	----	----	----	----	216.00 + 3	15	----	180 + 15		----	----
JAN19	----	----	----	----	220.00 + 8	15	----	315 UNCH		----	----
FEB19	----	----	----	----	220.00 + 7	15	----	285 UNCH		----	----
MAR19	----	----	----	----	220.00 + 7	15	----	285 UNCH		----	----
APR19	----	----	----	----	209.50 + 1	----	----	45 UNCH		----	----
MAY19	----	----	----	----	209.50 + 1	----	----	45 UNCH		----	----
JUN19	----	----	----	----	209.50 + 1	----	----	45 UNCH		----	----
TOTAL UFU SWAP						90	0	1545 + 45			

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											
OCT18	----	----	----	----	527.50 - 0.50	----	----	1812 UNCH		----	----
NOV18	----	----	----	----	539.00 - 2.75	----	----	1772 UNCH		----	----
DEC18	----	----	----	----	552.00 - 3.00	----	----	2252 UNCH		----	----
JAN19	----	----	----	----	563.00 - 2.75	----	----	1024 UNCH		----	----
FEB19	----	----	----	----	570.50 - 1.25	----	----	1016 UNCH		----	----
MAR19	----	----	----	----	574.50 - 1.50	----	----	1016 UNCH		----	----
APR19	----	----	----	----	575.75 - 0.75	----	----	1016 UNCH		----	----
MAY19	----	----	----	----	576.50 - 1.75	----	----	1016 UNCH		----	----
JUN19	----	----	----	----	579.25 - 1.75	----	----	1016 UNCH		----	----
JUL19	----	----	----	----	576.25 - 3.00	----	----	1668 UNCH		----	----
AUG19	----	----	----	----	576.50 - 2.00	----	----	1668 UNCH		----	----
SEP19	----	----	----	----	576.75 - 0.75	----	----	1668 UNCH		----	----
OCT19	----	----	----	----	581.25 - 1.00	----	----	1640 UNCH		----	----
NOV19	----	----	----	----	586.00 - 1.00	----	----	1640 UNCH		----	----
DEC19	----	----	----	----	587.50 - 0.75	----	----	1640 UNCH		----	----
TOTAL CPC FUT						0	0	21864			

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:	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19		
CPC FUT	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30	09/30	10/31		
RRE SWAP			12/31												
UFG SWAP	10/25	11/29													