



2020 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG67 BULLETIN #231@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Mon, Nov 30, 2020 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	
UFU SWAP											
NOV20	----	----	----	----	120.00 + UNCH	----	----	15 UNCH	----	----	
DEC20	----	----	----	----	124.00 + UNCH	----	----	15 UNCH	----	----	
JAN21	----	----	----	----	133.00 + UNCH	----	----	25 UNCH	----	----	
FEB21	----	----	----	----	136.50 + 0	----	----	15 UNCH	----	----	
MAR21	----	----	----	----	143.00 + 0	----	----	105 UNCH	----	----	
TOTAL	UFU SWAP					0	0	175			

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											
NOV20	----	----	----	----	792.25 - 0.25	----	----	2620 UNCH	----	----	
DEC20	----	----	----	----	804.25 - 7.50	----	----	3008 UNCH	----	----	
JAN21	----	----	----	----	788.25 - 6.75	----	----	1890 UNCH	----	----	
FEB21	----	----	----	----	772.50 - 5.75	----	----	1900 UNCH	----	----	
MAR21	----	----	----	----	756.75 - 4.75	40	----	1850 + 40	----	----	
APR21	----	----	----	----	741.50 - 3.50	----	----	1110 UNCH	----	----	
MAY21	----	----	----	----	726.00 - 2.25	40	----	810 + 20	----	----	
JUN21	----	----	----	----	712.25 - 1.25	----	----	930 UNCH	----	----	
JUL21	----	----	----	----	702.00 - 0.75	20	----	520 UNCH	----	----	
AUG21	----	----	----	----	695.00 + UNCH	20	----	710 + 20	----	----	
SEP21	----	----	----	----	688.50 - 1.75	20	----	600 + 20	----	----	
OCT21	----	----	----	----	681.50 - 5.75	20	----	520 + 20	----	----	
NOV21	----	----	----	----	676.00 - 7.75	20	----	480 + 20	----	----	
DEC21	----	----	----	----	672.00 - 7.75	20	----	440 + 20	----	----	
JAN22	----	----	----	----	672.75 - 4.50	----	----	160 UNCH	----	----	
TOTAL	CPC FUT					200	0	17548 + 160			

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:	NOV20	DEC20	JAN21	FEB21	MAR21	APR21	MAY21	JUN21	JUL21	AUG21	SEP21	OCT21	NOV21
CPC FUT	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29	11/30
RRE SWAP		12/31											

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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