



PG67

BULLETIN #148@

EXCHANGE OTC CLEARED ONLY PRODUCTS

Wed, Aug 03, 2016

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.

OTC ETHANOL FWD SWAPS												
		OPENING RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----YEAR AGO---- VOL. OPEN INT SETT. PRICE
ETH FWD FUT												
AUG16	----	----		----	----	1'3755	+ 0'0082	----	----	89	UNCH	---- 58 1'4918
SEP16	----	----		----	----	1'3630	+ 0'0050	----	----	108	UNCH	---- 83 1'4800
								0	0	197		36 141

COMMODITY INDEX SWAPS												
		OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW
RRE SWAP												
SEP16	----		----	----	----	209.9987	+ 2.7113	----	----	13072	UNCH	----
TOTAL	RRE SWAP							0	0	13072		----

FERTILIZER SWAP												
		OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE PT.CHGE		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW
DFL SWAP												
AUG16	----		----	----	----	309.75	+ UNCH	----	----	180	UNCH	----
SEP16	----		----	----	----	310.00	+ UNCH	----	----	90	UNCH	----
OCT16	----		----	----	----	299.50	+ UNCH	----	----	30	UNCH	----
NOV16	----		----	----	----	295.75	+ UNCH	----	----	15	UNCH	----
DEC16	----		----	----	----	295.75	+ UNCH	----	----	15	UNCH	----
TOTAL	DFL SWAP							0	0	330		----
UFN SWAP												
AUG16	----		----	----	----	186.00	+ 3	30	----	270	- 15	----
SEP16	----		----	----	----	185.25	+ 1	----	----	345	UNCH	----
OCT16	----		----	----	----	182.50	+ 1	----	----	180	UNCH	----
NOV16	----		----	----	----	181.75	+ 0	----	----	165	UNCH	----
DEC16	----		----	----	----	181.75	+ 0	----	----	150	UNCH	----
JAN17	----		----	----	----	183.75	+ 0	----	----	150	UNCH	----
FEB17	----		----	----	----	183.75	+ 1	----	----	120	UNCH	----
MAR17	----		----	----	----	183.75	+ 1	----	----	135	UNCH	----
TOTAL	UFN SWAP							30	0	1515	- 15	----
UFU SWAP												
AUG16	----		----	----	----	136.00	+ UNCH	----	----	155	UNCH	----
SEP16	----		----	----	----	136.25	+ 0	----	----	155	UNCH	----
OCT16	----		----	----	----	134.50	+ 0	----	----	90	UNCH	----
NOV16	----		----	----	----	134.75	+ UNCH	----	----	120	UNCH	----
DEC16	----		----	----	----	135.75	- 0	----	----	105	UNCH	----
JAN17	----		----	----	----	136.75	+ 2	----	----	60	UNCH	----
FEB17	----		----	----	----	135.50	+ 1	----	----	60	UNCH	----
MAR17	----		----	----	----	135.50	+ 1	----	----	60	UNCH	----
TOTAL	UFU SWAP							0	0	805		----
UFZ SWAP												
OCT16	----		----	----	----	179.00	+ UNCH	----	----	50	UNCH	----
TOTAL	UFZ SWAP							0	0	50		----

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												
AUG16	----		----	----	----	592.50	+ 15.25	80	----	1600	+ 80	----
SEP16	----		----	----	----	592.75	+ 17.00	60	----	1440	+ 60	----
OCT16	----		----	----	----	593.25	+ 16.75	----	----	1340	UNCH	----
NOV16	----		----	----	----	596.00	+ 16.25	----	----	1580	UNCH	----
DEC16	----		----	----	----	597.25	+ 16.00	40	----	1620	- 40	----
JAN17	----		----	----	----	598.25	+ 15.50	40	----	900	UNCH	----
FEB17	----		----	----	----	597.25	+ 14.25	40	----	900	UNCH	----
MAR17	----		----	----	----	596.25	+ 13.00	40	----	980	UNCH	----
APR17	----		----	----	----	596.25	+ 12.75	----	----	720	UNCH	----
MAY17	----		----	----	----	596.00	+ 12.25	----	----	720	UNCH	----
JUN17	----		----	----	----	595.75	+ 12.00	----	----	680	UNCH	----
JUL17	----		----	----	----	589.25	+ 10.00	----	----	520	UNCH	----
AUG17	----		----	----	----	588.75	+ 10.00	----	----	520	UNCH	----
SEP17	----		----	----	----	588.25	+ 10.00	----	----	520	UNCH	----
OCT17	----		----	----	----	589.75	+ 10.50	----	----	480	UNCH	----
NOV17	----		----	----	----	591.25	+ 10.75	----	----	480	UNCH	----
DEC17	----		----	----	----	591.00	+ 11.25	----	----	480	UNCH	----
JAN18	----		----	----	----	590.75	+ 12.00	40	----	480	UNCH	----
FEB18	----		----	----	----	590.00	+ 12.00	40	----	480	UNCH	----
MAR18	----		----	----	----	588.75	+ 11.75	40	----	480	UNCH	----
TOTAL	CPC FUT							420	0	16920	+ 100	----

EX-PIT & OTHER BREAKDOWN									
-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE		EFP DAILY TOTALS	EFP M-T-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
ETHANOL FORWARD MONTH FUTURES									
TOTALS:							162		0

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:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17		
CPC FUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31		
RRE SWAP		09/30													
UFZ SWAP			10/27												