

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG59 BULLETIN #101@

30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS

Fri, May 26, 2017

PG59

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUE = \$4.00 PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

30 DAY FED FUNDS, 10YR SWAP AND 5YR SWAP CONTRACTS LAST TRADE DATES

EXPIRATION:	MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18
30D FED FUND FUT	05/31	06/30	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31
30D FED FUND OPT	05/31	06/30	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31

EXPIRATION:	JUN17	SEP17
TN FUT	06/21	09/20

30 DAY FED FUNDS, 10YR, 5YR, 7YR AND 30YR SWAP OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, MAY 26

MAY17	JUN17	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18
FFC 972.5-1,008	972.5-1,008	973.7-1,008	975.0-1,008	975.0-1,008	973.7-1,007	973.7-1,007	973.7-1,007	975.0-1,007	973.7-1,007	973.7-1,007	973.7-1,007

30 DAY FEDERAL FUND FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.##	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW	
30D FED FD FUT										
MAY17	99.0950	99.0950	99.0925	99.0950	(.90)	UNCH	1815	230518 - 389	99.6800B 97.6650A	
JUN17	98.9800	98.9850	98.9800	98.9850	(1.01)	UNCH	7433	78780 + 1008	99.6700 97.6100A	
JUL17	98.8900	98.8950	98.8850	98.8900	(1.11)	UNCH	37890	377258 - 55	99.6700B 97.5450A	
AUG17	98.8800	98.8850	98.8750	98.8750	(1.12)	UNCH	18324	154438 + 3042	99.6650 97.4850A	
SEP17	98.8550	98.8600	98.8500	98.8550	(1.14)	UNCH	11515	49681 + 4523	99.6550B 97.8550A	
OCT17	98.8050	98.8100	98.8000	98.8000	(1.20)	UNCH	16735	199432 + 6596	99.6450B 97.8000A	
NOV17	98.7950	98.8050	98.7950	98.7950	(1.20)	UNCH	3396	155577 + 734	99.6450B 97.7800A	
DEC17	98.7700	98.7800	98.7650	98.7650	(1.23)	UNCH	2694	59302 - 320	99.6300B 97.8600A	
JAN18	98.7350	98.7500	98.7350	98.7350	(1.26)	UNCH	8909	179876 + 5822	99.6050B 97.8800A	
FEB18	98.7350	98.7400	98.7300	98.7300	(1.27)	UNCH	4641	81032 + 1603	99.6000B 97.8450A	
MAR18	98.7200	98.7300	98.7150	98.7200	(1.28)	UNCH	4225	25798 + 45	99.5750B 97.9050A	
APR18	98.6800	98.6850	98.6700	98.6750	(1.32)	UNCH	4231	29313 - 7	99.5650B 97.8650A	
MAY18	98.6650	98.6800	98.6650	98.6650	(1.33) -	0.0050	2327	22317 + 130	99.5650B 97.8250A	
JUN18	98.6350	98.6400	98.6200	98.6250	(1.37)	UNCH	429	12922 + 1986	99.5550B 97.9150A	
JUL18	98.6000	98.6100	98.5850	98.5900	(1.41) -	0.0050	2419	21508 + 823	99.5350B 98.0250A	
AUG18	98.5950	98.6050	98.5750	98.5800	(1.42) -	0.0050	2137	13328 + 124	99.5150B 98.1950A	
SEP18	98.5950	98.6050	98.5750	98.5850	(1.41)	UNCH	1092	9193 - 321	99.5050B 98.1750A	
OCT18	98.5250	98.5350	98.5100	98.5150	(1.48)	UNCH	263	3774 - 180	99.4850B 98.1450A	
NOV18	98.5250	98.5250	98.5000	98.5050	(1.49)	UNCH	193	1897 + 83	99.4800B 98.1950A	
DEC18	98.4850	98.5100B	98.4750A	98.4850	(1.51)	UNCH	52	2043 - 18	99.4650B 98.1500A	
JAN19	98.4350	98.4600B	98.4250A	98.4350	(1.56)	UNCH	60	4113 UNCH	99.4450B 98.1100A	
FEB19	98.4400	98.4550B	98.4250A	98.4350	(1.56)	UNCH	58	2841 - 10	99.4350B 98.1000A	
MAR19	----	98.4250B	98.4050A	98.4150	(1.58) +	0.0050	----	223	UNCH 99.4200B	98.0650A
APR19	----	98.4100B	----	98.4000	(1.60) +	0.0100	----	285	UNCH 99.4100B	98.0350A
MAY19	----	98.4100B	----	98.3900	(1.61) +	0.0050	----	34	UNCH 99.4000B	98.0100A
JUN19	----	98.3800B	98.3550A	98.3600	(1.64)	UNCH	----	207	UNCH 99.3600B	97.9800A
JUL19	----	98.3650B	98.3400A	98.3450	(1.65)	UNCH	----	84	UNCH 99.1900B	97.9550A
AUG19	----	98.3550B	98.3300A	98.3350	(1.66)	UNCH	----	14	UNCH 99.1900B	97.9400A
SEP19	----	98.3300B	98.3050A	98.3100	(1.69) -	0.0050	----	12	UNCH 99.0500B	97.9050A
OCT19	----	98.3100B	98.2750A	98.2850	(1.71) -	0.0050	----	16	UNCH 99.0100B	97.8750A
NOV19	----	98.3100B	98.2800A	98.2850	(1.71) -	0.0050	----	18	UNCH 98.3800B	97.8650A
DEC19	98.2550	98.2800B	98.2550	98.2600	(1.74)	UNCH	15	35 + 15	98.3500B 97.8300A	
JAN20	----	98.2400B	98.2100A	98.2150	(1.78) -	0.0050	----	321	UNCH 98.3150B	97.7950A
FEB20	----	98.2450B	98.2200A	98.2200	(1.78) -	0.0050	----	317	UNCH 98.3200B	97.7900A
TOTAL 30D FED FD FUT							0	130853	1716507 + 5234	

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW
TN FUT										
JUN17	135'270	136'060	35'270	----	135'315	+ 0'035	----	116246	54127 - 60182	136'245 131'000
SEP17	134'310	135'100	34'310	----	135'030	+ 0'035	1153	84293	316751 + 37574	135'250B 132'045A
							1153	200539	370878 - 22608	

30 DAY FEDERAL FUNDS CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
30D FED FD CALL										
JUN17	----	----	----	25N	25	UNCH	.060	----	500	UNCH 50 50
9912	----	----	----					0	500	
TOTAL										

30 DAY FEDERAL FUNDS PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
30D FED FD PUT										
MAY17	----	----	----	25N	25	UNCH	.133	----	250	UNCH ---- 25A
9906	----	----	----	325N	325	UNCH	.859	----	250	UNCH ---- 250A
9912	----	----	----	925N	925	UNCH	.989	----	250	UNCH ---- ----
9918	----	----	----					0	750	
TOTAL										
SEP17	30D FED FD PUT			325N	325	UNCH	.368	----	1	UNCH 850 450A
9881	----							0	1	
TOTAL										
DEC17	30D FED FD PUT			25N	25	UNCH	.030	----	200	UNCH ---- ----
9837	----			50N	50	UNCH	.056	----	350	UNCH ---- ----
9843	----			175N	175	UNCH	.160	----	350	UNCH ---- ----
9856	----							0	900	
TOTAL										

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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