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FINAL

PG59 BULLETIN #183@

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

Fri, Sep 22, 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:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18
30D FED FUND FUT	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28
30D FED FUND OPT	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28

EXPIRATION:	SEP17	DEC17
TN FUT	09/20	12/19

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, SEP 22

SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18
FFC 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	972.5-1,007	972.5-1,007	971.2-1,006	971.2-1,005

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	---CONTRACT--- LOW
30D FED FD FUT											
SEP17	98.8475	98.8475	98.8475	98.8450	(1.15)	UNCH	----	547	97993 -	260	99.6550B 97.8550A
OCT17	98.8450	98.8500	98.8450	98.8450	(1.15)	UNCH	----	34030	252235 +	448	99.6450B 97.8000A
NOV17	98.8400	98.8400	98.8350	98.8400	(1.16)	UNCH	----	4793	207013 -	619	99.6450B 97.7800A
DEC17	98.7500	98.7550	98.7500	98.7500	(1.25) +	0.0050	----	5314	86442 -	983	99.6300B 97.8600A
JAN18	98.6750	98.6850	98.6750	98.6800	(1.32) +	0.0100	----	19139	353378 -	3035	99.6050B 97.8800A
FEB18	98.6650	98.6750	98.6650	98.6700	(1.33) +	0.0050	----	5573	151797 -	878	99.6000B 97.8450A
MAR18	98.6450	98.6550	98.6450	98.6500	(1.35) +	0.0100	----	3211	42428 +	777	99.5750B 97.9050A
APR18	98.6000	98.6150	98.6000	98.6050	(1.39) +	0.0050	----	5523	116820 -	955	99.5650B 97.8650A
MAY18	98.6000	98.6100	98.6000	98.6000	(1.40) +	0.0100	----	2975	53378 -	923	99.5650B 97.8250A
JUN18	98.5600	98.5650	98.5600	98.5550	(1.44) +	0.0050	----	1303	33744 +	157	99.5550B 97.9150A
JUL18	98.5250	98.5350	98.5250	98.5250	(1.47) +	0.0100	----	3496	54099 -	460	99.5350B 98.0250A
AUG18	98.5250	98.5350	98.5200	98.5200	(1.48) +	0.0050	----	995	23255 +	151	99.5150B 98.1950A
SEP18	98.5250	98.5400	98.5250	98.5250	(1.47) +	0.0050	----	540	21510 -	40	99.5050B 98.1750A
OCT18	98.4650	98.4800	98.4600	98.4600	(1.54)	UNCH	----	2079	22037 -	209	99.4850B 98.1450A
NOV18	98.4550	98.4700	98.4550	98.4550	(1.54) +	0.0050	----	758	15647	UNCH	99.4800B 98.1950A
DEC18	98.4300	98.4450	98.4300	98.4300	(1.57) +	0.0050	----	829	16836 -	235	99.4650B 98.1500A
JAN19	98.4050	98.4050	98.3850	98.3900	(1.61) +	0.0050	----	1719	57303 +	269	99.4450B 98.1100A
FEB19	98.3900	98.4050	98.3850	98.3900	(1.61) +	0.0050	----	176	9130 +	11	99.4350B 98.1000A
MAR19	98.3950	98.3950	98.3850	98.3800	(1.62) +	0.0050	----	96	2195 +	12	99.4200B 98.0650A
APR19	98.3700	98.3750	98.3600	98.3550	(1.64) +	0.0050	----	661	5921 -	3	99.4100B 98.0350A
MAY19	98.3650	98.3700	98.3550A	98.3550	(1.64) +	0.0050	----	228	794 +	60	99.4000B 98.0100A
JUN19	----	98.3550B	----	98.3450	(1.65) +	0.0050	----	----	71	UNCH	99.3600B 97.9800A
JUL19	----	98.3400B	----	98.3300	(1.67) +	0.0100	----	----	122	UNCH	99.1900B 97.9550A
AUG19	----	98.3300B	----	98.3250	(1.67) +	0.0100	----	----	30	UNCH	99.1900B 97.9400A
SEP19	----	98.3250B	----	98.3150	(1.68) +	0.0100	----	----	12	UNCH	99.0500B 97.9050A
OCT19	----	98.3100B	----	98.3050	(1.69) +	0.0100	----	----	52	UNCH	99.0100B 97.8750A
NOV19	----	98.3050B	----	98.2950	(1.70) +	0.0100	----	----	43	UNCH	98.5800B 97.8650A
DEC19	----	98.2900B	----	98.2800	(1.72) +	0.0100	----	----	45	UNCH	98.5600B 97.8300A
JAN20	98.2550	98.2650B	98.2550	98.2550	(1.74) +	0.0050	----	29	130	UNCH	98.5450B 97.7950A
FEB20	----	98.2550B	----	98.2450	(1.75) +	0.0100	----	----	96	UNCH	98.5300B 97.7900A
APR20	98.2200	98.2300	98.2100A	98.2200	(1.78) +	0.0200	----	41	101 +	41	98.5150B 98.0150A
MAY20	----	98.2450B	----	98.2250	(1.77) +	0.0050	----	----	30	UNCH	98.5150B 98.0500A
JUN20	----	98.2300B	----	98.2150	(1.78) +	0.0100	----	----	20	UNCH	98.5050B 98.0400A
AUG20	----	98.2100B	----	98.1950	(1.80) +	0.0150	----	----	120	UNCH	98.4900B 98.1750A
TOTAL 30D FED FD FUT							0	94055	1624827 -	6674	

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT--- HIGH	---CONTRACT--- LOW
TN FUT											
SEP17	----	----	----	----	135'285	UNCH	----	----	527	UNCH	138'135B 132'045A
DEC17	134'240	135'085	34'240	----	135'005	+ 0'070	2223	100337	430807 -	2830	137'270 133'145A
							2223	100337	431334 -	2830	

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	--CONTRACT-- LOW
30D FED FD CALL											
30D FED FD CALL											
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	--CONTRACT-- LOW
30D FED FD PUT											
30D FED FD PUT											
SEP17	----	----	----	50N	50	UNCH	.202	----	1	UNCH	850 450A
9881	----	----	----	50N	50	UNCH	.202	----	1	UNCH	850 450A
TOTAL								0	1		
NOV17	----	----	----	25N	25	UNCH	.058	----	2550	UNCH	----
9868	----	----	----	50N	50	UNCH	.125	----	2550	UNCH	----
9875	----	----	----	50N	50	UNCH	.125	----	5100	UNCH	----
TOTAL								0	5100		
DEC17	----	----	----	CAB	CAB	----	----	----	200	UNCH	----
9837	----	----	----	CAB	CAB	----	----	----	150	UNCH	----
9843	----	----	----	CAB	CAB	----	----	----	150	UNCH	----
9856	----	----	----	CAB	CAB	----	.008	----	150	UNCH	----
TOTAL								0	500		

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. © Copyright CME Group Inc. All rights reserved.