

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

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FINAL

PG59 BULLETIN #140@

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

Mon, Jul 24, 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18
30D FED FUND FUT	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31
30D FED FUND OPT	07/31	08/31	09/29	10/31	11/30	12/29	01/31	02/28	03/29	04/30	05/31	06/29	07/31

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: MON, JUL 24

JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18
FFC 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	972.5-1,007	972.5-1,007

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	---CONTRACT--- LOW
30D FED FD FUT											
JUL17	98.8500	98.8500	98.8500	98.8500	( 1.15)	UNCH	----	337	267616 -	257	99.6700B 97.5450A
AUG17	98.8450	98.8450	98.8400	98.8450	( 1.15)	UNCH	----	1675	184987 +	100	99.6650 97.4850A
SEP17	98.8400	98.8400	98.8350	98.8400	( 1.16)	UNCH	----	2972	82845 +	13	99.6550B 97.8550A
OCT17	98.8250	98.8250	98.8150	98.8200	( 1.18)	-	0.0050	25832	274253 +	2183	99.6450B 97.8000A
NOV17	98.8150	98.8150	98.8100	98.8100	( 1.19)	-	0.0100	17114	206898 -	1447	99.6450B 97.7800A
DEC17	98.7750	98.7750	98.7650	98.7650	( 1.23)	-	0.0100	3975	78879 -	40	99.6300B 97.8600A
JAN18	98.7350	98.7350	98.7200	98.7250	( 1.27)	-	0.0100	19307	242915 -	3979	99.6050B 97.8800A
FEB18	98.7300	98.7300	98.7150	98.7150	( 1.28)	-	0.0100	6315	98887 +	1176	99.6000B 97.8450A
MAR18	98.7150	98.7150	98.6950	98.7000	( 1.30)	-	0.0100	4256	26951 +	496	99.5750B 97.9050A
APR18	98.6750	98.6750	98.6550	98.6600	( 1.34)	-	0.0100	3952	55195 +	800	99.5650B 97.8650A
MAY18	98.6650	98.6650	98.6500	98.6550	( 1.34)	-	0.0100	2023	29270 +	133	99.5650B 97.8250A
JUN18	98.6350	98.6400B	98.6250	98.6250	( 1.37)	-	0.0100	365	18401 +	45	99.5550B 97.9150A
JUL18	98.6200	98.6200	98.6000	98.6050	( 1.39)	-	0.0100	3115	23551 +	405	99.5350B 98.0250A
AUG18	98.6000	98.6100B	98.5950	98.5950	( 1.40)	-	0.0100	1347	18892 +	625	99.5150B 98.1950A
SEP18	98.6050	98.6100B	98.5950	98.6000	( 1.40)	-	0.0100	245	13308 -	116	99.5050B 98.1750A
OCT18	98.5500	98.5600B	98.5400	98.5400	( 1.45)	-	0.0100	195	5376 -	24	99.4850B 98.1450A
NOV18	98.5400	98.5400	98.5350	98.5350	( 1.46)	-	0.0150	197	2833 +	13	99.4800B 98.1950A
DEC18	98.5200	98.5200	98.5100	98.5100	( 1.49)	-	0.0150	81	5266 +	25	99.4650B 98.1500
JAN19	98.4850	98.4850	98.4750	98.4750	( 1.52)	-	0.0150	114	7116 +	39	99.4450B 98.1100A
FEB19	98.4850	98.4850	98.4750	98.4750	( 1.52)	-	0.0150	22	3397 +	1	99.4350B 98.1000A
MAR19	98.4600	98.4600	98.4600	98.4600	( 1.54)	-	0.0150	1	234 -	1	99.4200B 98.0650A
APR19	----	----	98.4400A	98.4450	( 1.55)	-	0.0100	----	458	UNCH	99.4100B 98.0350A
MAY19	----	----	98.4400A	98.4400	( 1.56)	-	0.0150	----	143	UNCH	99.4000B 98.0100A
JUN19	----	----	98.4150A	98.4150	( 1.58)	-	0.0150	----	57	UNCH	99.3600B 97.9800A
JUL19	----	----	98.4000A	98.4000	( 1.60)	-	0.0150	----	143	UNCH	99.1900B 97.9550A
AUG19	----	----	98.3900A	98.3900	( 1.61)	-	0.0150	----	14	UNCH	99.1900B 97.9400A
SEP19	----	----	98.3750A	98.3750	( 1.62)	-	0.0150	----	12	UNCH	99.0500B 97.9050A
OCT19	----	----	98.3500A	98.3550	( 1.64)	-	0.0150	----	138	UNCH	99.0100B 97.8750A
NOV19	----	----	98.3500A	98.3500	( 1.65)	-	0.0150	----	43	UNCH	98.4250B 97.8650A
DEC19	----	----	98.3250A	98.3300	( 1.67)	-	0.0150	----	66	UNCH	98.3950B 97.8300A
JAN20	----	----	98.2900A	98.2900	( 1.71)	-	0.0200	----	316	UNCH	98.3600B 97.7950A
FEB20	----	----	98.2850A	98.2850	( 1.71)	-	0.0200	----	261	UNCH	98.3650B 97.7900A
APR20	----	----	98.2500A	98.2550	( 1.74)	-	0.0200	----	1	UNCH	98.3400B 98.0150A
MAY20	----	----	98.2500A	98.2550	( 1.74)	-	0.0200	----	1	UNCH	98.3350B 98.0500A
JUN20	----	----	98.2350A	98.2400	( 1.76)	-	0.0250	----	20	UNCH	98.2650B 98.0400A
TOTAL							0	93440	1648743 +	190	

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	135'210	135'245	35'125	----	135'150	- 0'075	3024	58242	391126 -	4049	137'020 132'045A
DEC17	----	----	----	----	134'300	- 0'075	----	----	1	UNCH	134'275B 133'145A
TOTAL							3024	58242	391127 -	4049	

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										
SEP17 30D FED FD PUT										
9881	----	----	75N	75	UNCH	.269	----	1	UNCH	850 450A
TOTAL							0	1		
DEC17 30D FED FD PUT										
9837	----	----	CAB	CAB	----	.001	----	200	UNCH	----
9843	----	----	CAB	CAB	----	.005	----	350	UNCH	----
9856	----	----	50N	50	UNCH	.077	----	350	UNCH	----
TOTAL							0	900		