



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

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000



FINAL

PG59 BULLETIN #222@

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

Thu, Nov 16, 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

Table with columns for EXPIRATION, 30D FED FUND FUT, 30D FED FUND OPT and dates from NOV17 to NOV18.

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, NOV 16

Table with columns for NOV17, DEC17, JAN18, FEB18, MAR18, APR18, MAY18, JUN18, JUL18, AUG18, SEP18, OCT18 and contract identifiers like 973.7-1,007.

30 DAY FEDERAL FUND FUTURES

Large table with columns for GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE, IMM INDEX, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

ADDITIONAL CBOT INTEREST RATE FUTURES

Table with columns for OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, and CONTRACT HIGH/LOW.

30 DAY FEDERAL FUNDS CALLS

Table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.

30 DAY FEDERAL FUNDS PUTS

Table with columns for STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE, DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, and CONTRACT HIGH/LOW.