

2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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FINAL

PG59 BULLETIN # 99@

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

Thu, May 23, 2019

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:	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	JAN20	FEB20	MAR20	APR20	MAY20
30D FED FUND FUT	05/31	06/28	07/31	08/30	09/30	10/31	11/29	12/31	01/31	02/28	03/31	04/30	05/29
30D FED FUND OPT	05/31	06/28	07/31	08/30	09/30	10/31	11/29	12/31	01/31	02/28	03/31	04/30	05/29

EXPIRATION:	JUN19	SEP19
TN FUT	06/19	09/19

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, MAY 23

MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19	DEC19	JAN20	FEB20	MAR20	APR20
FFC 961.2-998.7	961.2-998.7	960.0-998.7	960.0-997.5	960.0-995.0	958.7-993.7	958.7-992.5	958.7-991.2	958.7-991.2	958.7-992.5	958.7-992.5	957.5-992.5

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											
MAY19	97.6075	97.6100	97.6075	97.6100	(2.39)	+ 0.0025	----	20749	271577 -	1541	99.4000B 97.3750
JUN19	97.6150	97.6250	97.6150	97.6200	(2.38)	+ 0.0050	----	38182	216504 +	6003	99.3600B 97.3200
JUL19	97.6250	97.6400	97.6250	97.6350	(2.36)	+ 0.0100	----	76020	308722 +	5184	99.1900B 97.2300
AUG19	97.6550	97.6800	97.6550	97.6750	(2.32)	+ 0.0200	----	72833	305616 +	8698	99.1900B 97.2050
SEP19	97.6800	97.7200	97.6800	97.7150	(2.28)	+ 0.0350	----	24352	110023 +	2475	99.0500B 97.1700
OCT19	97.7250	97.7850	97.7250	97.7800	(2.22)	+ 0.0600	----	88428	277286 +	7391	99.0100B 97.1150
NOV19	97.7650	97.8400	97.7650	97.8350	(2.16)	+ 0.0700	----	37282	166801 +	2197	98.5800B 97.0950
DEC19	97.8300	97.9150	97.8300	97.9100	(2.09)	+ 0.0850	----	16694	76295 +	1080	98.5600B 97.0600A
JAN20	97.8700	97.9700	97.8700	97.9600	(2.04)	+ 0.0950	22000	69709	268034 -	16517	98.5450B 97.0350
FEB20	97.9200	98.0250	97.9200	98.0200	(1.98)	+ 0.1100	----	22398	139716 +	931	98.5300B 97.0400
MAR20	97.9450	98.0500	97.9450	98.0500	(1.95)	+ 0.1200	----	6650	24478 +	1306	98.5250B 97.0200A
APR20	97.9800	98.0900	97.9800	98.0900	(1.91)	+ 0.1250	----	16809	100151 +	628	98.5150B 97.0000A
MAY20	98.0150	98.1350	98.0150	98.1350	(1.86)	+ 0.1350	----	8757	30068 -	875	98.5150B 97.0050A
JUN20	98.0600	98.1750	98.0600	98.1750	(1.82)	+ 0.1350	----	3488	11559 +	220	98.5050B 97.0400
JUL20	98.0800	98.2000	98.0800	98.1950	(1.80)	+ 0.1350	----	7525	18665 +	797	98.4900B 96.9950A
AUG20	98.1200	98.2400	98.1200	98.2350	(1.76)	+ 0.1400	----	4696	8092 +	616	98.4900B 97.0200A
SEP20	98.1300	#98.2550	98.1300	98.2500	(1.75)	+ 0.1400	----	1357	2724 +	253	98.2550 97.0500A
OCT20	98.1550	#98.2700	98.1550	98.2700	(1.73)	+ 0.1400	----	1424	4675 +	600	98.2700 97.0050A
NOV20	98.2350	#98.3000	98.2350	98.2950	(1.70)	+ 0.1400	----	539	2081 +	492	98.3000 97.1250
DEC20	98.3100	#98.3100	98.3100	98.3050	(1.69)	+ 0.1400	----	19	466 -	13	98.3100 97.0150
JAN21	----	#98.3050B	----	98.3100	(1.69)	+ 0.1400	----	----	365	UNCH	98.3050B 97.0450
FEB21	----	----	----	98.3200	(1.68)	+ 0.1400	----	----	21	UNCH	98.1150B 97.1600A
MAR21	----	----	----	98.3250	(1.67)	+ 0.1400	----	----	27	UNCH	97.5750B 97.1450A
APR21	----	----	----	98.3250	(1.67)	+ 0.1400	----	----	52	UNCH	97.9800B 97.0600
MAY21	----	----	----	98.3250	(1.67)	+ 0.1400	----	----	1	UNCH	97.2500 97.2500
TOTAL 30D FED FD FUT							22000	517911	2343999 +	9925	

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											
JUN19	133'045	#134'045	33'035	----	134'035	+ 1'025	7006	396858	545700 -	.09346	134'045 128'250A
SEP19	133'250	#134'260	33'240	----	134'255	+ 1'040	8974	181352	230626 +	.11640	134'260 131'070A
							15980	578210	776326 +	.2294	

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											
MAY19	30D FED FD CALL			25N	25 UNCH	.211	----	0	1250	UNCH	300 25A
9762	----	----	----	----	----	----	----	0	1250		
TOTAL											
JUN19	30D FED FD CALL			25N	25 UNCH	.048	----	0	1	UNCH	50 50
9781	----	----	----	----	----	----	----	0	1		
TOTAL											
JUL19	30D FED FD CALL			450N	500 + 50	.535	----	0	500	UNCH	300 300
9762	----	----	----	----	----	----	----	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	--CONTRACT-- LOW
30D FED FD PUT											
JUN19	30D FED FD PUT			25N	25 UNCH	.050	----	0	1	UNCH	50 50
9743	----	----	----	----	----	----	----	0	1		
TOTAL											