

PG59

BULLETIN #146@

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

Mon, Jul 30, 2012

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:	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	JUL13
7YR SWAP FUT			09/17			12/17			03/18			06/17	
7YR SWAP OPT	07/13	08/10	09/17	10/12		12/17			03/18			06/17	
30D FED FUND FUT	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28	07/31
30D FED FUND OPT	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/28	04/30	05/31	06/28	07/31
5YR SWAP OPT	07/13	08/10	09/17	10/12		12/17			03/18			06/17	
10YR SWAP FUT			09/17			12/17			03/18			06/17	
10YR SWAP OPT	07/13	08/10	09/17	10/12		12/17			03/18			06/17	
5YR SWAP FUT			09/17			12/17			03/18			06/17	
30YR SWAP FUT			09/17			12/17			03/18			06/17	
	07/13	08/10	09/17	10/12		12/17			03/18			06/17	

30 DAY FED FUNDS, 10YR, 5YR, 7YR AND 30YR SWAP OPTIONS ON FUTURES													
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 30													
	JUL12	AUG12	SEP12	OCT12	NOV12	DEC12	JAN13	FEB13	MAR13	APR13	MAY13	JUN13	
710	8.4-14.3	8.4-14.4	8.4-14.4	8.6-14.3		8.6-14.3			8.6-14.3			9.0-14.2	
FFC	976.2-1,011	975.0-1,011	973.7-1,011	972.5-1,011	971.2-1,011	970.0-1,011	968.7-1,011	968.7-1,011	968.7-1,011	972.5-1,011	976.2-1,011	976.2-1,011	
NGC	101.0-122.5	101.0-123.0	101.0-123.0	103.0-122.5		103.0-122.5			102.5-122.0			105.0-121.5	
NIC	8.4-14.7	8.4-14.7	8.4-14.7	8.7-14.7		8.7-14.7			8.6-14.6			9.3-14.5	
ONZ	8.7-16.1	8.7-16.2	8.7-16.2	8.9-16.2		8.9-16.2			8.8-16.1			10.4-16.1	

30 DAY FEDERAL FUND FUTURES														
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE	DISCOUNT %	IMM INDEX	PT. CHGE. ##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
30D FED	FD FUT													
JUL12	----	----	----	99.8400N	99.8400	(.16)	UNCH	----	7539	73507 +	5318	99.9500	98.8100	
AUG12	----	----	----	99.8500N	99.8600	(.14) +	0.0100	13	5330	58504 +	2080	99.9500	98.6650A	
SEP12	----	----	----	99.8550N	99.8600	(.14) +	0.0050	13	7613	44505 +	527	99.9450	98.5600A	
OCT12	----	----	----	99.8600N	99.8650	(.13) +	0.0050	13	8578	58154 +	2301	99.9450	98.4450A	
NOV12	----	----	----	99.8600N	99.8700	(.13) +	0.0100	13	4084	39765 -	414	99.9450	98.2950A	
DEC12	----	----	----	99.8650N	99.8750	(.12) +	0.0100	13	2543	26666 +	326	99.9450	98.1950A	
JAN13	----	----	----	99.8650N	99.8700	(.13) +	0.0050	13	2632	23128 -	541	99.9400	98.1100A	
FEB13	----	----	----	99.8650N	99.8700	(.13) +	0.0050	13	2557	19197 -	732	99.9400	98.0950	
MAR13	----	----	----	99.8650N	99.8650	(.13)	UNCH	13	1036	16371 -	363	99.9350	98.0050A	
APR13	----	----	----	99.8600N	99.8650	(.13) +	0.0050	13	368	21030 -	37	99.9300	97.9200A	
MAY13	----	----	----	99.8600N	99.8650	(.13) +	0.0050	23	1819	26617 +	139	99.9200	97.8250A	
JUN13	----	----	----	99.8600N	99.8650	(.13) +	0.0050	13	779	15423 -	191	99.9050	97.7650A	
JUL13	----	----	----	99.8550N	99.8650	(.13) +	0.0100	13	313	14754 -	101	99.8850	97.6800A	
AUG13	----	----	----	99.8550N	99.8650	(.13) +	0.0100	13	440	5168 -	125	99.8750	97.5800A	
SEP13	----	----	----	99.8550N	99.8650	(.13) +	0.0100	13	335	5388 +	86	99.8750	97.4900A	
OCT13	----	----	----	99.8550N	99.8600	(.14) +	0.0050	13	210	6245 +	27	99.8750	97.4050A	
NOV13	----	----	----	99.8500N	99.8550	(.14) +	0.0050	----	88	4954 -	2	99.8700	97.3200A	
DEC13	----	----	----	99.8450N	99.8500	(.15) +	0.0050	----	18	7822 -	4	99.8700	97.2650A	
JAN14	----	----	----	99.8350N	99.8500	(.15) +	0.0150	----	166	11750 -	34	99.8700	97.1900A	
FEB14	----	----	----	99.8200N	99.8350	(.16) +	0.0150	----	101	3427 -	5	99.8600	97.1000A	
MAR14	----	----	----	99.8100N	99.8300	(.17) +	0.0200	----	135	5530 -	43	99.8500	97.0200A	
APR14	----	----	----	99.8000N	99.8200	(.18) +	0.0200	----	173	1643 +	13	99.8450	97.4700A	
MAY14	----	----	----	99.7850N	99.8100	(.19) +	0.0250	----	2	3137	UNCH	99.8300	97.7550A	
JUN14	----	----	----	99.7800N	99.8050	(.19) +	0.0250	----	154	5030 -	88	99.8200	97.6750A	
JUL14	----	----	----	99.7700N	99.7950	(.20) +	0.0250	----	17	3719 +	8	99.8100	98.5750A	
AUG14	----	----	----	99.7450N	99.7700	(.23) +	0.0250	----	1	1106 +	1	99.7900B	98.8200A	
SEP14	----	----	----	99.7350N	99.7600	(.24) +	0.0250	----	----	1101	UNCH	99.7850B	98.7450A	
OCT14	----	----	----	99.7150N	99.7400	(.26) +	0.0250	----	----	1135	UNCH	99.7700	98.9700A	
NOV14	----	----	----	99.6900N	99.7150	(.28) +	0.0250	----	15	792	UNCH	99.7500	98.8900A	
DEC14	----	----	----	99.6750N	99.7000	(.30) +	0.0250	----	----	1972	UNCH	99.7400	98.8400A	
JAN15	----	----	----	99.6500N	99.6750	(.32) +	0.0250	----	----	192	UNCH	99.7150B	98.7750A	
FEB15	----	----	----	99.6200N	99.6450	(.35) +	0.0250	----	----	200	UNCH	99.6850B	98.6950A	
MAR15	----	----	----	99.5900N	99.6150	(.38) +	0.0250	----	----	100	UNCH	99.6650B	98.8400A	
APR15	----	----	----	99.5650N	99.5900	(.41) +	0.0250	----	----	177	UNCH	99.6450B	99.1600A	
MAY15	----	----	----	99.5200N	99.5550	(.44) +	0.0350	----	5	50	UNCH	99.6200B	99.3550A	
JUN15	----	----	----	99.5150N	99.5500	(.45) +	0.0350	----	5	5	5 +	3	99.6050	99.4450A
TOTAL	30D FED FD FUT								205	47056	508264 +	8149		

10 YEAR INTEREST RATE SWAP FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW
CBOT 10YR SWAP													
SEP12	----	----	----	120' 295N	121' 170	+ 0' 195	----	133	10035 +	39	122' 145	117' 285A	
TOTAL	CBOT 10YR SWAP						0	133	10035 +	39			

5 YEAR INTEREST RATE SWAP FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW
CBOT 5YR SWAP													
SEP12	----	----	----	115' 055N	115' 135	+ 0' 080	----	334	14692 +	49	115' 190	113' 135A	
TOTAL	CBOT 5YR SWAP						0	334	14692 +	49			

7 YEAR INTEREST RATE SWAP FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW
CBOT 7YR SWAP													
SEP12	----	----	----	118' 035N	118' 170	+ 0' 135	----	----	27	UNCH	118' 315B	116' 310A	
TOTAL	CBOT 7YR SWAP						0	0	27				

30 YEAR INTEREST RATE SWAP FUTURES													
OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW	----CONTRACT-- HIGH LOW
CBOT 30YR SWAP													
SEP12	----	----	----	133' 205N	135' 015	+ 1' 130	----	----	58	UNCH	137' 260B	129' 280A	
TOTAL	CBOT 30YR SWAP						0	0	58				

30 DAY FEDERAL FUNDS CALLS													
STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXERCISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW	--CONTRACT-- HIGH LOW	--CONTRACT-- HIGH LOW	--CONTRACT-- HIGH LOW
30D FED FD CALL													
JUL12	30D FED FD CALL												
9975		----	----	925N	925	UNCH	.954	----	1150	UNCH	----	----	
9981		----	----	300N	300	UNCH	.882	----	4273	UNCH	500	475	
9987		----	----	25N	25	UNCH	.098	----	5115	UNCH	150	25	
9993		----	----	25N	25	UNCH	.042	----	3350	UNCH	75	25	
10000		----	----	25N	25	UNCH	.026	----	300	UNCH	25	25	
TOTAL								0	14188				
AUG12	30D FED FD CALL												
9975		----	----	1025N	1125 +	100	.929	----	250	UNCH	----	----	

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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