



2016 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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PRELIMINARY

PG59 BULLETIN #148@ 30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS wed, Aug 03, 2016 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:	AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17	AUG17
30D FED FUND FUT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31
30D FED FUND OPT	08/31	09/30	10/31	11/30	12/30	01/31	02/28	03/31	04/28	05/31	06/30	07/31	08/31

EXPIRATION:	SEP16
TN FUT	09/21

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, AUG 03													
AUG16	SEP16	OCT16	NOV16	DEC16	JAN17	FEB17	MAR17	APR17	MAY17	JUN17	JUL17		
FFC 972.5-1,008	971.2-1,008	972.5-1,008	972.5-1,008	972.5-1,008	972.5-1,008	971.2-1,008	973.7-1,008	972.5-1,008	972.5-1,008	972.5-1,008	973.7-1,008		

30 DAY FEDERAL FUND FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE DISCOUNT	IMM INDEX % PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
30D FED FD FUT												
AUG16	99.6000	99.6025	99.6000	99.6000	(.40)	UNCH	13838	139132 -	5119	99.6800	97.7400A	
SEP16	99.5900	99.5900	99.5850	99.5900	(.41)	UNCH	4363	62194 -	168	99.6900	98.2600A	
OCT16	99.5750	99.5750	99.5700	99.5750	(.42)	UNCH	11024	163279 -	2332	99.7100	98.1900A	
NOV16	99.5700	99.5750	99.5650	99.5650	(.43) -	0.0050	9632	84739 +	1931	99.7150	98.0650A	
DEC16	99.5450	99.5550	99.5400	99.5450	(.45) -	0.0050	6031	51229 +	180	99.7050	97.9950A	
JAN17	99.5200	99.5250	99.5100	99.5100	(.48) -	0.0050	17602	96574 +	5385	99.6900	97.9100A	
FEB17	99.5200	99.5250	99.5100	99.5100	(.49) -	0.0100	6002	47936 +	322	99.6950	97.8050A	
MAR17	99.5050	99.5150	99.4950	99.5000	(.50) -	0.0100	3488	26533 -	710	99.6850B	97.7400A	
APR17	99.5000	99.5050	99.4850	99.4950	(.50) -	0.0050	5838	28558 +	2628	99.6900	97.7300A	
MAY17	99.4900	99.5000	99.4750	99.4900	(.51) -	0.0050	2514	16640 +	349	99.6800B	97.6650A	
JUN17	99.4750	99.4800	99.4600	99.4750	(.52) -	0.0050	1272	6441 +	403	99.6700	97.6100A	
JUL17	99.4650	99.4700	99.4500	99.4650	(.53) -	0.0050	1349	18351 +	244	99.6700B	97.5450A	
AUG17	99.4600	99.4700	99.4500A	99.4650	(.53)	UNCH	729	7019 +	405	99.6650	97.4850A	
SEP17	99.4600	99.4600	99.4400A	99.4600	(.54)	UNCH	228	3614 +	109	99.6550B	97.8550A	
OCT17	99.4400	99.4450	99.4250	99.4450	(.55)	UNCH	292	3097 +	82	99.6450B	97.8000A	
NOV17	99.4300	99.4450B	99.4200A	99.4400	(.56)	UNCH	97	3646 +	58	99.6450B	97.7800A	
DEC17	99.4150	99.4250B	99.4000	99.4250	(.57)	UNCH	222	3757 +	70	99.6300B	97.8600A	
JAN18	----	----	99.3850A	99.4100	(.59)	UNCH	3	1632 -	3	99.6050B	97.8800A	
FEB18	----	----	99.3800A	99.4050	(.59)	UNCH	3	2128	UNCH	99.6000B	97.8450A	
MAR18	----	----	99.3800A	99.4000	(.60)	UNCH	----	468	UNCH	99.5750B	97.9050A	
APR18	----	----	99.3750A	99.3950	(.60)	UNCH	----	504	UNCH	99.5650B	97.8650A	
MAY18	----	----	99.3800A	99.3900	(.61) -	0.0100	----	304	UNCH	99.5650B	97.8250A	
JUN18	----	----	----	99.3650	(.63) -	0.0150	----	75	UNCH	99.5550B	97.9150A	
JUL18	----	----	----	99.3500	(.65)	UNCH	----	29	UNCH	99.5350B	98.0250A	
AUG18	----	----	----	99.3350	(.66)	UNCH	----	30	UNCH	99.5150B	98.1950A	
SEP18	----	----	----	99.3300	(.67)	UNCH	----	1	UNCH	99.5050B	98.1750A	
OCT18	----	----	----	99.3150	(.68)	UNCH	----	1	UNCH	99.4850B	98.1450A	
NOV18	----	----	----	99.3150	(.68)	UNCH	----	5	UNCH	99.4800B	98.1950A	
DEC18	----	----	----	99.3000	(.70)	UNCH	----	39	UNCH	99.4650B	98.2900A	
JAN19	----	----	----	99.2750	(.72)	UNCH	----	16	UNCH	99.4450B	98.6850A	
FEB19	----	----	----	99.2750	(.72)	UNCH	----	4	UNCH	99.4350B	98.6800A	
MAR19	----	----	----	99.2650	(.73)	UNCH	----	5	UNCH	99.4200B	98.7550A	
APR19	----	----	----	99.2500	(.75)	UNCH	----	1	UNCH	99.4100B	98.7400A	
MAY19	----	----	----	99.2550	(.74)	UNCH	----	1	UNCH	99.4000B	98.7800A	
JUN19	----	----	----	99.2350	(.76)	UNCH	----	51	UNCH	99.3600B	99.0800A	
TOTAL	30D FED FD FUT						0	84527	768033 +	3834		

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
TN FUT													
SEP16	144'315	145'100	44'240	----	145'050	- 0'020	857	47368	176511 +	2852	147'275	139'235A	
TOTAL	TN FUT						857	47368	176511 +	2852			

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	LOW
30D FED FD CALL												
AUG16	30D FED FD CALL											
9962	----	----	----	25N	25	UNCH	.170	----	2000	UNCH	100	100
9968	----	----	----	25N	25	UNCH	.081	----	2000	UNCH	75	75A
TOTAL								0	4000			
SEP16	30D FED FD CALL											
9962	----	----	----	100N	100	UNCH	.274	----	1 +	1	----	----
TOTAL								1	1 +	1		

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	LOW
30D FED FD PUT												
AUG16	30D FED FD PUT											
9943	----	----	----	CAB	CAB	----	.009	----	1200	UNCH	550	150A
9950	----	----	----	25N	25	UNCH	.074	----	1225	UNCH	600B	50A
9956	----	----	----	25N	25	UNCH	.136	----	1503	UNCH	75	25
9962	----	----	----	275N	275	UNCH	.829	----	3800	UNCH	375B	100A
TOTAL								0	7728			
SEP16	30D FED FD PUT											
9943	----	----	----	CAB	CAB	----	.010	----	725	UNCH	300B	25
9950	----	----	----	25N	25	UNCH	.082	----	1251 +	1	250	25A
9956	----	----	----	125N	125	UNCH	.320	----	175	UNCH	500	100A
TOTAL								1	2151 +	1		
OCT16	30D FED FD PUT											
9931	----	----	----	CAB	CAB	----	.006	----	725	UNCH	----	350A
TOTAL								0	725			