

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

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

Customer Service: (312) 930-1000



PRELIMINARY

PG59 BULLETIN # 78@

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

Tue, Apr 24, 2018

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:	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19
30D FED FUND FUT	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30
30D FED FUND OPT	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30

EXPIRATION:	JUN18
TN FUT	06/20

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: TUE, APR 24

APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19
FFC 971.2-1,007	971.2-1,007	970.0-1,007	968.7-1,006	968.7-1,005	968.7-1,005	966.2-1,003	966.2-998.7	966.2-998.7	965.0-998.7	965.0-998.7	965.0-998.7

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	LOW	
30D FED FD FUT											
APR18	98.3100	98.3100	98.3075	98.3100	(1.69)	UNCH	1275	330536 +	325	99.5650B 97.8650A	
MAY18	98.3000	98.3000	98.2950	98.3000	(1.70)	UNCH	6061	200773 -	2311	99.5650B 97.8250A	
JUN18	98.1750	98.1750	98.1700	98.1750	(1.82)	UNCH	12932	185546 +	4982	99.5550B 97.9150A	
JUL18	98.0750	98.0750	98.0650	98.0750	(1.92)	UNCH	2400	42860	314074 +	1084	99.5350B 98.0250A
AUG18	98.0600	98.0600	98.0500	98.0600	(1.94)	UNCH	31990	193129 -	2755	99.5150B 98.0500	
SEP18	98.0450	98.0450	98.0350	98.0450	(1.95)	UNCH	3715	82824 +	533	99.5050B 98.0350	
OCT18	97.8750	97.8850	97.8700	97.8850	(2.11) +	0.0100	34288	216582 +	7436	99.4850B 97.8700	
NOV18	97.8550	97.8650	97.8500	97.8600	(2.14) +	0.0050	12209	208644 +	710	99.4800B 97.8500	
DEC18	97.8100	97.8200	97.8050	97.8200	(2.18) +	0.0100	7034	54836 +	82	99.4650B 97.8050	
JAN19	97.7400	97.7550	97.7300	97.7500	(2.25) +	0.0100	2400	48819	275839 -	290	99.4450B 97.7300
FEB19	97.7200	97.7300	97.7100	97.7250	(2.27) +	0.0050	23683	112160 -	4670	99.4350B 97.7100	
MAR19	97.6850	97.7000	97.6750	97.6950	(2.30) +	0.0050	3086	15816 +	625	99.4200B 97.6750	
APR19	97.6100	97.6250	97.6000	97.6250	(2.37) +	0.0100	15154	90506 -	83	99.4100B 97.6000	
MAY19	97.5850	97.5950	97.5700	97.5950	(2.40) +	0.0100	2849	30392 +	564	99.4000B 97.5700	
JUN19	97.5450	97.5600	97.5350	97.5600	(2.44) +	0.0100	2510	13150 -	1438	99.3600B 97.5350	
JUL19	97.4900	97.5050	97.4750	97.5050	(2.49) +	0.0100	3153	46870 -	506	99.1900B 97.4750	
AUG19	97.4750	97.4900	97.4600	97.4900	(2.51) +	0.0100	1610	11795 +	499	99.1900B 97.4600	
SEP19	97.4600	97.4750	97.4400	97.4750	(2.52) +	0.0100	1465	4499 -	645	99.0500B 97.4400	
OCT19	97.4150	97.4250	97.3950	97.4250	(2.57) +	0.0100	2101	13772 +	80	99.0100B 97.3950	
NOV19	97.4100	97.4200	97.3900	97.4250	(2.57) +	0.0100	1631	5669 +	52	98.5800B 97.3900	
DEC19	97.3800	97.3900	97.3650	97.3950	(2.60) +	0.0100	453	5491 -	190	98.5600B 97.3650	
JAN20	97.3400	97.3550	97.3250	97.3500	(2.65) +	0.0100	2619	17904 +	2130	98.5450B 97.3250	
FEB20	97.3500	97.3700	97.3350	97.3700	(2.63) +	0.0150	295	4952 +	105	98.5300B 97.3350	
MAR20	97.3250	97.3500	97.3200A	97.3550	(2.64) +	0.0100	40	149 -	16	98.5250B 97.3200A	
APR20	97.3050	97.3350B	97.3000A	97.3350	(2.66) +	0.0100	136	1041 +	118	98.5150B 97.3000A	
MAY20	----	97.3400B	97.3050A	97.3450	(2.65) +	0.0150	----	295 -	22	98.5150B 97.3050A	
JUN20	----	97.3350B	97.3050A	97.3400	(2.66) +	0.0200	----	19	UNCH	98.5050B 97.3050A	
JUL20	----	97.3250B	97.2950A	97.3300	(2.67) +	0.0200	----	122	UNCH	98.4900B 97.2950A	
AUG20	----	97.3250B	97.2950A	97.3300	(2.67) +	0.0150	----	247	UNCH	98.4900B 97.2950A	
SEP20	----	97.3150B	97.2850A	97.3200	(2.68) +	0.0200	----	60	UNCH	98.1800B 97.2850A	
OCT20	----	97.3150B	97.2850A	97.3200	(2.68) +	0.0200	----	71	UNCH	98.0700B 97.2850A	
NOV20	----	97.3200B	97.2950A	97.3250	(2.67) +	0.0200	----	120	UNCH	97.9900 97.2950A	
DEC20	97.2750	97.3000B	97.2700A	97.3000	(2.70) +	0.0150	----	46	402 -	45	97.8750B 97.2700A
JAN21	----	97.2900B	97.2650A	97.2950	(2.70) +	0.0150	----	13	UNCH	97.6500B 97.2650A	
FEB21	----	97.3000B	97.2700A	97.3000	(2.70) +	0.0100	----	1	UNCH	97.5250B 97.2700A	
TOTAL						4800	262014	2438299 +	6354		

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT.CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
										HIGH	LOW
TN FUT											
JUN18	127'130	127'200	27'035	----	127'110	- 0'030	5842	126124	539183 -	3417	133'140B 126'315
TOTAL							5842	126124	539183 -	3417	

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												
APR18	9831	----	----	----	25N	25 UNCH	.383	----	1250	UNCH	150	75A
9837	----	----	----	----	CAB	----	.014	----	260	UNCH	400B	250A
TOTAL									0	1510		

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												
APR18	9825	----	----	----	25N	25 UNCH	.092	----	25	UNCH	50	25
9831	----	----	----	----	50N	50 UNCH	.616	----	1750	UNCH	50	25A
TOTAL									0	1775		
MAY18	9825	----	----	----	50N	50 UNCH	.171	----	15	UNCH	100B	50
TOTAL									0	15		
JUL18	9806	----	----	----	150N	150 UNCH	.404	----	876	UNCH	175	50
TOTAL									0	876		

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.
© Copyright CME Group Inc. All rights reserved.