



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

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PRELIMINARY

PG59 BULLETIN # 11@

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

wed, Jan 17, 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:	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19
30D FED FUND FUT	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31
30D FED FUND OPT	01/31	02/28	03/29	04/30	05/31	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31

EXPIRATION: MAR18
TN FUT 03/20

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JAN 17

JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18
FFC 973.7-1,007	973.7-1,007	972.5-1,007	971.2-1,007	971.2-1,007	970.0-1,007	970.0-1,006	970.0-1,005	970.0-1,005	968.7-1,003	968.7-998.7	967.5-998.7

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														
JAN18	98.5875	98.5875	98.5850	98.5875	(1.41)	UNCH	----	6914	244091 -	1202	99.6050B	97.8800A		
FEB18	98.5850	98.5850	98.5800	98.5800	(1.42)	UNCH	----	4458	209188 +	417	99.6000B	97.8450A		
MAR18	98.5150	98.5200	98.5150	98.5150	(1.48)	UNCH	----	2928	81084 -	1978	99.5750B	97.9050A		
APR18	98.3700	98.3700	98.3650	98.3700	(1.63)	UNCH	----	17284	207922 +	2751	99.5650B	97.8650A		
MAY18	98.3650	98.3650	98.3600	98.3650	(1.63)	UNCH	----	10079	92644 +	95	99.5650B	97.8250A		
JUN18	98.2750	98.2750	98.2650	98.2700	(1.73) -	0.0050	----	7467	36545 -	1009	99.5550B	97.9150A		
JUL18	98.2050	98.2050	98.1900	98.1950	(1.80) -	0.0100	----	11915	102194 +	881	99.5350B	98.0250A		
AUG18	98.1850	98.1850	98.1700	98.1700	(1.83) -	0.0150	----	10401	60839 -	1599	99.5150B	98.1700		
SEP18	98.1800	98.1800	98.1650	98.1700	(1.83) -	0.0100	----	4660	38349 +	269	99.5050B	98.1650		
OCT18	98.0700	98.0700	98.0400	98.0500	(1.95) -	0.0200	----	15450	86178 +	2010	99.4850B	98.0400		
NOV18	98.0550	98.0550	98.0300	98.0350	(1.96) -	0.0250	----	20772	99307 +	9498	99.4800B	98.0300		
DEC18	98.0250	98.0250	98.0000	98.0050	(1.99) -	0.0250	----	5527	25547 -	1058	99.4650B	98.0000		
JAN19	97.9750	97.9800	97.9400	97.9500	(2.05) -	0.0250	----	24156	150795 -	5184	99.4450B	97.9400		
FEB19	97.9700	97.9700	97.9350	97.9400	(2.06) -	0.0300	----	7449	55163 +	1781	99.4350B	97.9350		
MAR19	97.9500	97.9500	97.9200A	97.9200	(2.08) -	0.0300	----	905	6189 +	45	99.4200B	97.9200A		
APR19	97.8850	97.8900	97.8700	97.8700	(2.13) -	0.0350	----	3072	16200 +	740	99.4100B	97.8700		
MAY19	97.9000	97.9000	97.8650	97.8700	(2.13) -	0.0250	----	940	6007 +	532	99.4000B	97.8650		
JUN19	97.8600	97.8650	97.8450	97.8450	(2.15) -	0.0350	----	286	2420 -	43	99.3600B	97.8450		
JUL19	97.8250	97.8300	97.8050A	97.8050	(2.19) -	0.0400	----	210	1987 +	65	99.1900B	97.8050A		
AUG19	97.8200	97.8250	97.8000A	97.8050	(2.19) -	0.0350	----	97	1435 +	43	99.1900B	97.8000A		
SEP19	97.8100	97.8100	97.7900A	97.7900	(2.21) -	0.0350	----	24	161	UNCH	99.0500B	97.7900A		
OCT19	97.7900	97.8000B	97.7750A	97.7800	(2.22) -	0.0350	----	2	283	UNCH	99.0100B	97.7750A		
NOV19	97.7850	97.7900B	97.7700A	97.7750	(2.22) -	0.0400	----	40	253 +	2	98.5800B	97.7700A		
DEC19	----	----	97.7450A	97.7500	(2.25) -	0.0400	----	----	787	UNCH	98.5600B	97.7450A		
JAN20	----	----	97.7350A	97.7400	(2.26) -	0.0350	----	----	1191	UNCH	98.5450B	97.7350A		
FEB20	----	----	97.7400A	97.7450	(2.25) -	0.0350	----	----	470	UNCH	98.5300B	97.7400A		
MAR20	----	----	97.7150A	97.7150	(2.28) -	0.0400	----	----	42	UNCH	98.5250B	97.7150A		
APR20	----	----	97.7200A	97.7200	(2.28) -	0.0400	----	----	331	UNCH	98.5150B	97.7200A		
MAY20	----	----	97.7300A	97.7300	(2.27) -	0.0400	----	----	230	UNCH	98.5150B	97.7300A		
JUN20	----	----	97.7200A	97.7250	(2.27) -	0.0350	----	----	7	UNCH	98.5050B	97.7200A		
JUL20	----	----	97.7150A	97.7200	(2.28) -	0.0350	----	----	14	UNCH	98.4900B	97.7150A		
AUG20	----	----	97.7150A	97.7200	(2.28) -	0.0350	----	----	138	UNCH	98.4900B	97.7150A		
SEP20	----	----	97.7000A	97.7050	(2.29) -	0.0400	----	----	48	UNCH	98.1800B	97.7000A		
OCT20	----	----	97.6950A	97.7000	(2.30) -	0.0400	----	----	19	UNCH	98.0700B	97.6950A		
NOV20	----	----	97.7050A	97.7100	(2.29) -	0.0400	----	----	20	UNCH	97.9900	97.7050A		
DEC20	----	----	97.6950A	97.7000	(2.30) -	0.0400	----	----	35	UNCH	97.8750B	97.6950A		
TOTAL 30D FED FD FUT								0	155036	1528113 +	7056			

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														
MAR18	132'050	132'085	31'185	----	131'235	- 0'120	10629	142112	532550 +	5692	134'180B	131'155		
TOTAL TN FUT							10629	142112	532550 +	5692				

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														
JAN18	----	----	----	----	25 UNCH	.133	----	----	50	UNCH	200B	50A		
9862	----	----	----	----				0	50					
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	LOW
30D FED FD PUT														
30D FED FD PUT	----													
TOTAL														