

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

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PRELIMINARY

PG59 BULLETIN #223@

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

Fri, Nov 16, 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:	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19	NOV19
30D FED FUND FUT	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30	09/30	10/31	11/29
30D FED FUND OPT	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30	09/30	10/31	11/29

EXPIRATION:	DEC18	MAR19
TN FUT	12/19	03/20

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, NOV 16

NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19	SEP19	OCT19
FFC 966.2-998.7	965.0-998.7	963.7-998.7	963.7-998.7	962.5-998.7	961.2-998.7	961.2-998.7	961.2-998.7	960.0-998.7	960.0-997.5	960.0-995.0	958.7-993.7

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									
NOV18	97.8000	97.8025	97.7975	97.8000	(2.20)	----	2004	202217 +	849 99.4800B 97.7925
DEC18	97.7200	97.7250	97.7150	97.7200	(2.28)	----	11565	129733 +	4234 99.4650B 97.7050
JAN19	97.6150	97.6300	97.6100	97.6200	(2.38) +	0.0050	88169	296173 -	60 99.4450B 97.5950
FEB19	97.6050	97.6200	97.6000	97.6100	(2.39) +	0.0050	46959	182369 -	807 99.4350B 97.5800
MAR19	97.5500	97.5650	97.5450	97.5600	(2.44) +	0.0150	9155	41522 -	1580 99.4200B 97.5150
APR19	97.4550	97.4900	97.4500	97.4750	(2.52) +	0.0250	79877	211559 +	12692 99.4100B 97.4000
MAY19	97.4300	97.4650	97.4250	97.4500	(2.55) +	0.0250	37559	123259 +	5534 99.4000B 97.3750
JUN19	97.3800	97.4250	97.3800	97.4100	(2.59) +	0.0300	10182	59257 +	1760 99.3600B 97.3200
JUL19	97.3250	97.3700	97.3100	97.3550	(2.64) +	0.0350	47593	134465 +	11564 99.1900B 97.2300
AUG19	97.3000	97.3450	97.2900	97.3300	(2.67) +	0.0350	26940	106363 +	7861 99.1900B 97.2050
SEP19	97.2750	97.3250B	97.2650	97.3100	(2.69) +	0.0400	6944	28033 +	1329 99.0500B 97.1700
OCT19	97.2400	97.3000	97.2300	97.2850	(2.71) +	0.0500	14876	79446 +	2024 99.0100B 97.1150
NOV19	97.2150	97.2850	97.2100	97.2650	(2.73) +	0.0500	14555	70783 +	1656 98.5800B 97.0950
DEC19	97.1900	97.2600	97.1850	97.2450	(2.75) +	0.0500	3242	17897 +	320 98.5600B 97.0600A
JAN20	97.1900	97.2550	97.1750	97.2400	(2.76) +	0.0550	15618	140444 +	1218 98.5450B 97.0350
FEB20	97.1950	97.2550	97.1750A	97.2400	(2.76) +	0.0600	7740	28522 +	417 98.5300B 97.0400
MAR20	97.2200	97.2550	97.1700A	97.2350	(2.76) +	0.0600	727	2775 +	60 98.5250B 97.0200A
APR20	97.1900	97.2500	97.1600A	97.2300	(2.77) +	0.0650	2143	5767 +	109 98.5150B 97.0000A
MAY20	97.1600	97.2500	97.1600	97.2350	(2.76) +	0.0700	1001	5272 -	108 98.5150B 97.0050A
JUN20	97.2150	97.2650	97.2150	97.2350	(2.76) +	0.0700	186	500 +	71 98.5050B 97.0400
JUL20	97.2150	97.2500	97.1600A	97.2350	(2.76) +	0.0700	170	608 -	2 98.4900B 96.9950A
AUG20	----	97.2300B	----	97.2400	(2.76) +	0.0700	----	453	UNCH 98.4900B 97.0200A
SEP20	----	----	----	97.2400	(2.76) +	0.0700	----	25	UNCH 98.1800B 97.0500A
OCT20	----	----	----	97.2500	(2.75) +	0.0700	----	133	UNCH 98.0700B 97.0050A
NOV20	----	----	----	97.2500	(2.75) +	0.0700	----	123	UNCH 97.9900 97.1250
DEC20	----	97.2100B	----	97.2550	(2.74) +	0.0700	----	551	UNCH 97.8750B 97.0150
JAN21	----	----	----	97.2600	(2.74) +	0.0700	----	49	UNCH 97.6500B 97.0450
FEB21	----	----	----	97.2600	(2.74) +	0.0700	----	21	UNCH 97.5900B 97.1600A
MAR21	----	----	----	97.2650	(2.73) +	0.0700	----	27	UNCH 97.5750B 97.1450A
APR21	----	----	----	97.2700	(2.73) +	0.0700	----	52	UNCH 97.5650B 97.0600
MAY21	----	----	----	97.2700	(2.73) +	0.0700	----	1	UNCH 97.2500 97.2500
TOTAL 30D FED FD FUT						0	427205	1868399 +	9141

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										
DEC18	125'175	126'030	25'150	----	125'310	+ 0'145	11306	154071	691330 +	2233 128'160 123'280
MAR19	125'135	#125'300B	25'105A	----	125'265	+ 0'150	11306	3041	6533 +	2728 125'300B 124'005A
							11306	157112	697863 +	4961

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										
JAN19	30D FED FD CALL									
9750	----	----	----	1375N	1400 +	25 .779	----	----	100	UNCH ----
9762	----	----	----	575N	600 +	25 .487	----	----	200	UNCH ---- 400A
9775	----	----	----	200N	200	UNCH .212	----	----	100	UNCH ----
TOTAL								0	400	
JUL19	30D FED FD CALL									
9762	----	----	----	375N	375	UNCH .203	----	----	500	UNCH 300 300
TOTAL								0	500	

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										

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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