

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

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PRELIMINARY

PG59 BULLETIN #159@

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

Fri, Aug 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:	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19	AUG19
30D FED FUND FUT	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30
30D FED FUND OPT	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28	07/31	08/30

EXPIRATION:	SEP18	DEC18
TN FUT	09/19	12/19

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: FRI, AUG 17

AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19	JUL19
FFC 968.7-1,005	967.5-1,005	966.2-1,003	966.2-998.7	965.0-998.7	965.0-998.7	963.7-998.7	963.7-998.7	962.5-998.7	962.5-998.7	962.5-998.7	961.2-998.7

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	----	CONTRACT LOW	
30D FED FD FUT														
AUG18	98.0875	98.0875	98.0850	98.0850	(	1.91)	UNCH	3292	233470	-	1132	99.5150B	98.0300
SEP18	98.0550	98.0550	98.0500	98.0500	(	1.95)	UNCH	50120	114428	-	10151	99.5050B	98.0050
OCT18	97.8550	97.8550	97.8500	97.8500	(2.14)	+	0.0050	44625	351908	-	11597	99.4850B	97.8400
NOV18	97.8550	97.8550	97.8450	97.8500	(	2.15)	UNCH	38254	266082	+	3861	99.4800B	97.8200
DEC18	97.7850	97.7900	97.7850	97.7850	(	2.21)	UNCH	19091	76718	-	9730	99.4650B	97.7700
JAN19	97.6850	97.6950	97.6800	97.6800	(2.31)	+	0.0050	36234	270502	+	2494	99.4450B	97.6600
FEB19	97.6750	97.6850	97.6700	97.6700	(2.33)	UNCH	1800	10462	141972	+	536	99.4350B	97.6450
MAR19	97.6250	97.6400	97.6250	97.6250	(	2.37)	UNCH	8848	40518	+	345	99.4200B	97.5900
APR19	97.5450	97.5600	97.5400	97.5400	(	2.46)	UNCH	6586	90879	+	985	99.4100B	97.4950
MAY19	97.5250	97.5400	97.5200	97.5200	(	2.48)	UNCH	3771	51211	+	958	99.4000B	97.4600
JUN19	97.4900	97.5050	97.4850	97.4850	(	2.51)	UNCH	3255	18727	+	326	99.3600B	97.4200
JUL19	97.4400	97.4550	97.4300	97.4300	(2.57)	-	0.0050	9525	76218	-	1555	99.1900B	97.3600
AUG19	97.4250	97.4450	97.4150	97.4200	(2.58)	-	0.0050	4309	43345	-	280	99.1900B	97.3400
SEP19	97.4050	97.4250	97.4000	97.4000	(2.60)	-	0.0050	1088	12088	+	502	99.0500B	97.3150
OCT19	97.3700	97.3900	97.3650	97.3650	(2.63)	-	0.0050	2089	33622	+	37	99.0100B	97.2750
NOV19	97.3650	97.3850	97.3500	97.3500	(2.64)	-	0.0050	1878	15825	+	910	98.5800B	97.2650
DEC19	97.3550	97.3650	97.3350	97.3350	(2.66)	-	0.0100	166	9317	-	67	98.5600B	97.2450
JAN20	97.3350	97.3550	97.3200	97.3200	(2.67)	-	0.0100	5113	61946	+	2563	98.5450B	97.2150A
FEB20	97.3300	97.3500	97.3200	97.3200	(2.67)	-	0.0100	1261	8565	+	441	98.5300B	97.2300A
MAR20	----	97.3400B	----	97.3200	(	2.68)	-	0.0100	----	359	UNCH	98.5250B	97.2300A
APR20	----	----	----	97.3200	(2.68)	-	0.0100	----	1390	-	1	98.5150B	97.1900A
MAY20	----	97.3550B	----	97.3250	(	2.67)	-	0.0100	----	365	UNCH	98.5150B	97.2100A
JUN20	----	----	----	97.3250	(	2.67)	-	0.0100	----	42	UNCH	98.5050B	97.2050A
JUL20	----	----	----	97.3300	(	2.67)	-	0.0100	----	163	UNCH	98.4900B	97.1850A
AUG20	----	----	----	97.3350	(	2.66)	-	0.0100	----	245	UNCH	98.4900B	97.2000A
SEP20	----	----	----	97.3350	(	2.66)	-	0.0100	----	25	UNCH	98.1800B	97.1900A
OCT20	----	----	----	97.3450	(	2.65)	-	0.0100	----	133	UNCH	98.0700B	97.1800A
NOV20	----	----	----	97.3550	(	2.64)	-	0.0100	----	150	UNCH	97.9900	97.1800A
DEC20	----	----	----	97.3600	(	2.64)	-	0.0100	----	413	UNCH	97.8750B	97.1650A
JAN21	----	----	----	97.3600	(	2.64)	-	0.0100	----	41	UNCH	97.6500B	97.1250
FEB21	----	----	----	97.3600	(	2.64)	-	0.0100	----	21	UNCH	97.5900B	97.1600A
MAR21	----	----	----	97.3550	(	2.64)	-	0.0100	----	27	UNCH	97.5750B	97.1450A
APR21	----	----	----	97.3600	(	2.64)	-	0.0100	----	49	UNCH	97.5650B	97.1350A
MAY21	----	----	----	97.3600	(	2.64)	-	0.0100	----	1	UNCH	97.2500	97.2500
TOTAL 30D FED FD FUT							1800	249969	1920765	-	0555			

ADDITIONAL CBOT INTEREST RATE FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	CONTRACT LOW
TN FUT													
SEP18	128'035	128'120	28'010	----	128'025	UNCH	4078	92209	591782	-	2165	129'045	124'305A
DEC18	127'260	128'015	27'235A	----	127'245	UNCH	4078	2072	6681	+	1150	128'040B	126'080A

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	----	CONTRACT LOW
30D FED FD CALL														
30D FED FD CALL	----													
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	----	CONTRACT LOW
30D FED FD PUT														
AUG18 30D FED FD PUT	9806	----			25N	25 UNCH	.177	----	0	1	UNCH	25	25A	
TOTAL														
OCT18 30D FED FD PUT	9768	----			25N	25 UNCH	.054	----	0	250	UNCH	----	----	
9775	----				100N	100 UNCH	.168	----	0	500	UNCH	----	----	
9781	----				300N	275 -	.354	----	0	250	UNCH	----	----	
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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