

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

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FINAL

PG59 BULLETIN #116@

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

Mon, Jun 18, 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=ASK 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=ASK 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

Table with columns for EXPIRATION: JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19, JUN19 and rows for 30D FED FUND FUT, 30D FED FUND OPT.

Table with columns for EXPIRATION: JUN18, SEP18 and rows for TN FUT.

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

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUN 18

Table with columns for JUN18, JUL18, AUG18, SEP18, OCT18, NOV18, DEC18, JAN19, FEB19, MAR19, APR19, MAY19 and row for FFC 968.7-1,007 968.7-1,006 968.7-1,005 967.5-1,005 966.2-1,003 966.2-998.7 965.0-998.7 965.0-998.7 965.0-998.7 963.7-998.7 963.7-998.7 962.5-998.7

30 DAY FEDERAL FUND FUTURES

Large table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE DISCOUNT, IMM INDEX PT.CHGE.##, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 30D FED FD FUT from JUN18 to MAY21.

ADDITIONAL CBOT INTEREST RATE FUTURES

Table with columns: OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE, PT.CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include TN FUT, JUN18, SEP18.

30 DAY FEDERAL FUNDS CALLS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 30D FED FD CALL, JUN18, 9818, TOTAL.

30 DAY FEDERAL FUNDS PUTS

Table with columns: STRIKE, OPEN RANGE, HIGH, LOW, CLOSING RANGE, SETT. PRICE & PT.CHGE., DELTA, EXER CISES, VOLUME TRADES CLEARED, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include 30D FED FD PUT, JUN18, 9818, TOTAL, JUL18, 9806, TOTAL, OCT18, 9768, 9775, 9781, TOTAL.