



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
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FINAL

PG41 BULLETIN #123@ LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS wed, Jun 27, 2018 PG41

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 = LIBOR AND EUROYEN = \$12.50. 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.

LIBOR, OIS AND EURO YEN CONTRACTS LAST TRADE DATES

EXPIRATION:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
1MTH LIBOR FUT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	04/15	05/13	06/17
1MTH LIBOR OPT	06/18	07/16	08/13	09/17	10/15	11/19	12/17	01/14	02/18	03/18	04/15	05/13	06/17
EUROYEN FUT	07/22			07/22			07/22			07/22			07/22
EUROYEN OPT	07/22												

EXPIRATION:

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, JUN 27

JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19
OL 96.37-100.1	96.37-100.1	96.37-100.1	96.25-99.87	96.25-99.75	96.25-99.62	96.12-99.50	96.00-99.25	96.00-99.25	96.00-99.12	95.87-99.12	95.87-99.12
OY 98.25-101.2											

LIBOR, EURO YEN, OIS AND EURO YEN MIDCURVE FUTURES

OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT. PRICE DISCOUNT	IMM %	INDEX PT.CHGE.##	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
1-MTH EURODLR F					97.9000	(	2.10) +	1.2	----	4162	UNCH 98.6075B 97.8500
JUL18	----	97.9000B	----	----	97.8800	(	2.12) +	0.7	----	2960 +	15 98.6200B 97.8550A
AUG18	97.8825	97.8825	97.8800	----	97.7575	(	2.24) +	0.5	----	146	UNCH 98.4200B 97.7500A
SEP18	----	----	----	----	97.7125	(	2.28) +	1.5	----	60	UNCH 98.2575B 97.6875A
OCT18	----	----	----	----	97.5375	(	2.46) +	2.5	----	20	UNCH 97.8025B 97.5250A
JAN19	----	----	----	----	97.5225	(	2.47) +	2.5	----	80	UNCH 97.6775B 97.5150A
FEB19	----	----	----	----	97.4125	(	2.58) +	2.5	----	41	UNCH 97.5800B 97.4100A
MAR19	----	----	----	----					----		
TOTAL 1-MTH EURODLR F								0	20	7469 +	15
3M OIS FUT											
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TOTAL 3M OIS FUT											

LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE CALLS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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LIBOR, EUROYEN, OIS AND 1YR EUROYEN MIDCURVE PUTS

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH LOW
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