



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

PG59 BULLETIN #123@ 30 DAY AND MIDCURVE FED FUNDS, 10YR, 5YR, 7YR, 30YR SWAP OPTIONS wed, Jun 27, 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:	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18	DEC18	JAN19	FEB19	MAR19	APR19	MAY19	JUN19
30D FED FUND FUT	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28
30D FED FUND OPT	06/29	07/31	08/31	09/28	10/31	11/30	12/31	01/31	02/28	03/29	04/30	05/31	06/28

EXPIRATION:	JUN18	SEP18
TN FUT	06/20	09/19

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

	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												
JUN18	98.1800	98.1800	98.1775	98.1775 (	1.82)	UNCH	1389	142842 -	447	99.5550B	97.9150A	
JUL18	98.0750	98.0800	98.0700	98.0750 (	1.92)	UNCH	17519	243717 -	4136	99.5350B	98.0250A	
AUG18	98.0750	98.0750	98.0700	98.0700 (	1.93)	-	15372	281297 +	1923	99.5150B	98.0300	
SEP18	98.0450	98.0500	98.0450	98.0450 (	1.95)	UNCH	8662	117445 -	267	99.5050B	98.0050	
OCT18	97.8900	97.9000	97.8900	97.8950 (	2.10)	+	27046	262639 +	7616	99.4850B	97.8400	
NOV18	97.8800	97.8950	97.8800	97.8900 (	2.11)	+	20087	229618 -	166	99.4800B	97.8200	
DEC18	97.8250	97.8400	97.8250	97.8350 (	2.16)	+	9449	72768 +	1364	99.4650B	97.7700	
JAN19	97.7400	97.7600	97.7400	97.7500 (	2.25)	+	35871	212203 +	11599	99.4450B	97.6900	
FEB19	97.7150	97.7350	97.7150	97.7300 (	2.27)	+	14811	144421 +	5703	99.4350B	97.6600	
MAR19	97.6700	97.6950B	97.6700	97.6900 (	2.31)	+	2562	26985 +	343	99.4200B	97.6150	
APR19	97.5950	97.6250	97.5950	97.6200 (	2.38)	+	6648	86475 +	748	99.4100B	97.5350	
MAY19	97.5600	97.5900	97.5600	97.5850 (	2.41)	+	3386	48995 +	17	99.4000B	97.5000	
JUN19	97.5300	97.5650	97.5300	97.5550 (	2.44)	+	1691	14773 -	451	99.3600B	97.4600	
JUL19	97.4800	97.5200	97.4800	97.5100 (	2.49)	+	3674	49606 +	828	99.1900B	97.4000	
AUG19	97.4550	97.4950	97.4500	97.4900 (	2.51)	+	2788	16979 -	1395	99.1900B	97.3800	
SEP19	97.4350	97.4800	97.4350	97.4750 (	2.52)	+	1339	9793 +	331	99.0500B	97.3600	
OCT19	97.4100	97.4500	97.4050	97.4450 (	2.55)	+	2849	24631 +	482	99.0100B	97.3100	
NOV19	97.4200	97.4400	97.4000A	97.4350 (	2.56)	+	266	10580 +	51	98.5800B	97.3000	
DEC19	97.3850	97.4200	97.3800A	97.4150 (	2.58)	+	200	7052 +	44	98.5600B	97.2650A	
JAN20	97.3600	97.4100	97.3600	97.4050 (	2.59)	+	1921	46085 +	526	98.5450B	97.2150A	
FEB20	97.3700	97.4050B	97.3600A	97.4050 (	2.59)	+	101	6205 +	83	98.5300B	97.2300A	
MAR20	----	----	----	97.4000 (	2.60)	+	----	233	UNCH	98.5250B	97.2300A	
APR20	----	----	----	97.3950 (	2.60)	+	17	1247 +	8	98.5150B	97.1900A	
MAY20	----	----	----	97.4000 (	2.60)	+	11	369	UNCH	98.5150B	97.2100A	
JUN20	----	----	----	97.3950 (	2.60)	+	11	40 +	11	98.5050B	97.2050A	
JUL20	----	----	----	97.3950 (	2.60)	+	----	174	UNCH	98.4900B	97.1850A	
AUG20	----	----	----	97.4000 (	2.60)	+	13	245 -	2	98.4900B	97.2000A	
SEP20	----	----	----	97.3950 (	2.60)	+	13	25 -	10	98.1800B	97.1900A	
OCT20	----	----	----	97.3950 (	2.60)	+	----	75	UNCH	98.0700B	97.1800A	
NOV20	----	----	----	97.3950 (	2.60)	+	----	109	UNCH	97.9900	97.1800A	
DEC20	----	----	----	97.3800 (	2.62)	+	----	467	UNCH	97.8750B	97.1650A	
JAN21	----	----	----	97.3750 (	2.62)	+	----	51	UNCH	97.6500B	97.1250	
FEB21	----	----	----	97.3800 (	2.62)	+	----	8	UNCH	97.5900B	97.1600A	
MAR21	----	----	----	97.3700 (	2.63)	+	----	23	UNCH	97.5750B	97.1450A	
APR21	----	----	----	97.3650 (	2.63)	+	----	24	UNCH	97.5650B	97.1350A	
MAY21	----	----	----	97.3650 (	2.63)	+	----	1	UNCH	97.2500	97.2500	
TOTAL	30D FED FD FUT						0	177696	2058200 +	4803		

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													
JUN18	----	----	----	----	128'075	UNCH	----	----	2	UNCH	133'140B	125'240	
SEP18	127'280	128'150	27'260	----	128'145	+ 0'185	28556	168582	545025 +	1564	129'045	124'305A	
							28556	168582	545027 +	1564			

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														
JUN18	30D FED FD CALL													
9818	----	----	----	----	----	CAB	CAB	----	.058	----	1450	UNCH	----	----
TOTAL										0	1450			

30 DAY FEDERAL FUNDS PUTS

STRIKE OPEN RANGE		HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	TRADES CLEARED	OPEN INTEREST	--CONTRACT-- HIGH	LOW	
30D FED FD PUT	30D FED FD PUT											
JUN18	30D FED FD PUT											
9818	----	----	----	100N	100	UNCH	.941	----	1450	UNCH	275B	----
TOTAL								0	1450			
JUL18	30D FED FD PUT											
9806	----	----	----	100N	100	UNCH	.371	----	876	UNCH	175	25A
TOTAL								0	876			
OCT18	30D FED FD PUT											
9768	----	----	----	CAB	CAB	----	.008	----	250	UNCH	----	----
9775	----	----	----	50N	50	UNCH	.094	----	500	UNCH	----	----
9781	----	----	----	175N	150 -	25	.229	----	250	UNCH	----	----
TOTAL								0	1000			